Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - LIOUI	DITY RESERVES				
	Portfolio - LQR	LIQUIDITY	RESERVE			
	Instrument - CP	COMMERCIA	AL 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		313385TZ9	03/08/2006	44,000,000.00	43,652,195.09	43,652,195.09
FHLB DISCOUNT CO		313385XP6	06/02/2006	50,000,000.00	49,067,155.86	49,067,155.86
FHLB DISCOUNT CO		313385RH1	01/03/2006	612,000,000.00	611,884,592.47	611,884,592.47
FNM DISCOUNT		313589RH8	01/03/2006	85,000,000.00	84,981,641.12	84,981,641.12
FNMA DISCOUNT		313589UW1	03/29/2006	6,000,000.00	5,937,345.81	5,937,345.81
FNMA DISCOUNT		313589VB6	04/03/2006	100,000,000.00	98,903,827.78	98,903,827.78
FNMA DISCOUNT		313589WF6	05/01/2006	95,000,000.00	93,615,860.62	93,615,860.62
FNMA DISCOUNT NOTES		313589VJ9	04/10/2006	35,000,000.00	34,587,299.07	34,587,299.07
FREDDIE DISC		313397UN9	03/21/2006	78,000,000.00	77,269,414.51	77,269,414.51
FREDDIE DISC NOTES		313397UF6	03/14/2006	18,000,000.00	17,847,752.62	17,847,752.62
FREDDIE DISCOUNT		: 313397TR2	02/28/2006	41,708,000.00	41,426,086.66	41,426,086.66
FREDDIE DISCOUNT		313397UE9	03/13/2006	40,718,000.00	40,382,114.49	40,382,114.49
FREDDIE DISCOUNT		313397WG2	05/02/2006	50,000,000.00	49,263,011.71	49,263,011.71
FREDDIE DISCOUNT NOTES		313397RQ6	01/10/2006	14,800,000.00	14,785,983.17	14,785,983.17
FREDDIE DISCOUNT NOTES		: 313397KQ0	01/31/2006	8,300,000.00	8,273,384.98	8,273,384.98
FREDDIE DISCOUNT NOTES		313397RH6	01/03/2006	114,667,000.00	114,642,174.30	114,642,174.30
THE DIDCOUNT HOTED	0.0000 1.070	. 51557/1010	01,03,2000			111,012,1,1.30

Investment Desc	Rating Coupon	Yield Id	dentifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group -	- LIQUIDIT	Y RESERVES					
	Portfolio -	- LQR	LIQUIDITY	RESERV	/E			
	Instrument -	- CP	COMMERCIA	L PAPER	R (DISCOUNT	Γ)		
FREDDIE DISCOUNT NOTES	0.0000				3/27/2006	41,382,000.00	40,961,431.71	40,961,431.71
FREDDIE DISCOUNT NOTES	0.0000				04/18/2006	50,000,000.00	49,355,347.15	49,355,347.15
FREDDIE DISCOUNT NOTES	0.0000	4.396 313			04/05/2006	11,895,000.00	11,760,207.36	11,760,207.36
FREDDIE DISCOUNT NOTES	0.0000	4.191 313			04/11/2006	20,000,000.00	19,769,183.03	19,769,183.03
GANNETT CO	0.0000	4.167 364			01/18/2006	20,000,000.00	19,961,742.69	19,961,742.69
GANNETT CO.	0.0000	4.201 36			01/04/2006	20,000,000.00	19,993,284.71	19,993,284.71
GE CAPITAL CORP	0.0000	4.109 369			01/03/2006	45,565,000.00	45,555,328.48	45,555,328.48
GENERAL ELECTRIC CAPITAL COR		3.915 369			02/06/2006	10,000,000.00	9,962,119.50	9,962,119.50
GNEREAL ELECTRIC CAPITAL COR		3.957 369			02/21/2006	8,000,000.00	7,956,426.69	7,956,426.69
GRAMPIAN FUNDING	0.0000	3.998 38			02/17/2006	20,000,000.00	19,898,277.47	19,898,277.47
JUPITER SECURITIES	0.0000	4.373 483			02/07/2006	9,000,000.00	8,960,165.22	8,960,165.22
JUPITER SECURITIZATION CORP	0.0000	4.354 482			01/13/2006	15,000,000.00	14,978,500.00	14,978,500.00
NESTLE CAPITAL	0.0000	4.321 643	105НВ68	(02/06/2006	14,000,000.00	13,940,286.30	13,940,286.30
NESTLE CAPITAL CORP	0.0000	3.799 643	105HAC6	(01/12/2006	13,000,000.00	12,985,310.61	12,985,310.61
PROCTER & GAMBLE	0.0000	4.294 742	271UAK6	(01/19/2006	20,000,000.00	19,958,094.00	19,958,094.00
QUEBEC PROVINCE	0.0000	4.422 748		(03/15/2006	20,000,000.00	19,822,099.02	19,822,099.02
SHEFFIELD RECEIVABLES	0.0000	3.873 823	124MC24	(03/02/2006	20,000,000.00	19,869,854.76	19,869,854.76
TREASURY BILL	0.0000	3.771 913	2795WU1	(3/23/2006	82,000,000.00	81,307,551.90	81,307,551.90
TREASURY BILL	0.0000	4.220 913	2795XE6	(06/01/2006	50,000,000.00	49,131,480.38	49,131,480.38
TREASURY BILL	0.0000	3.661 913	2795WS6	(03/09/2006	50,000,000.00	49,659,833.06	49,659,833.06
TREASURY BILL	0.0000	3.713 913	2795WT4	(3/16/2006	50,000,000.00	49,620,693.55	49,620,693.55
TREASURY BILL	0.0000	3.725 913	2795WR8	(03/02/2006	42,000,000.00	41,737,744.91	41,737,744.91
TREASURY BILL	0.0000	4.205 913		(06/08/2006	100,000,000.00	98,186,941.69	98,186,941.69
UNITED PARCEL	0.0000	4.043 913			01/03/2006	40,000,000.00	39,991,684.59	39,991,684.59
WESTPAC BANK	0.0000	4.123 963	12C1AH0	(01/17/2006	15,000,000.00	14,973,135.43	14,973,135.43
WESTPAC BANK	0.0000	4.051 963	12C1A64	(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
	Instr	ument -STI	F SHOR	T TERM	INVESTMENT	I FUND		
SEI PRIME OBLIGATION FUND	0.0000	0.000 SE	1275	1	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

ASOF01	Date 01/19/2006 Time 18:24:02	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2005 To 12/31/2005 Page 003
Monthly	Market Portfolio		

Investment Desc	Rating Coupon	Yield Identifier	F Maturity	Par/Shares	Book Value	Market Value
	-	- LIQUIDITY RESERVE - LQR-CONTRALQR-CON - TBAS TO Be a				
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

ASOF04	Date 01/19/2006 Time 18:24:02	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2005 To 12/31/2005	Page 001
Monthly	Market Portfolio			

Monthly M	Market Portfolio					
Portfolio) ID			Par/Share	s 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 Tot	al		0.00	/10,717,135,970.73	10,881,226,146.60	11,045,856,578.22
		Group - FIXED INCOME	- EXTERNALLY MANAGED			
HUFF PIMCO OAKTREE SALOMON FIDELITY Group Tot	W.R. HUFF ASSET MANA PACIFIC INVESTMENT C OAKTREE CAPITAL MANA SALOMON BROS. ASSET FIDELITY INVESTMENTS		0.00	3,209,256.04 2,212,935.07 1,636,093.71 1,946,405.40 2,136,389.33 / 11,141,079.58	221,293,507.38 163,609,371.86 194,640,540.92	227,891,678.09 165,867,291.47 221,547,151.36 234,864,081.29

0.00 /10,728,277,050.31 11,995,334,105.36 12,214,945,673.87

Group Total - FIXED INCOME

Investment Desc	Rating Coupon Yie	ld Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FI	XED INCOME				
	Portfolio - FI	FIXED INC	OME			
	Instrument - AB	SCARD ABSCARD B	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		720 17305EAG0	S 11/16/2009	28,763,000.00	32,007,198.96	30,054,019.27
CCCIT 2004-A1 A1		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
	Instrumen	t -AGC AGEN	CY BONDS WITH COU	PONS		
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		133 31359MFS7	S 06/15/2010	28,000,000.00	31,374,973.59	30,725,146.67
FANNIE MAE		055 31359MEV1	S 06/15/2009	31,600,000.00	31,910,146.84	33,328,941.33
FANNIE MAE		227 31359MRL9	S 05/15/2006	25,000,000.00	25,002,100.43	24,865,875.00
FANNIE MAE		312 31359MLZ4	S 01/15/2007	72,000,000.00	73,228,339.52	73,870,240.00
FANNIE MAE		001 31359MVE0	S 05/15/2009	59,000,000.00	59,454,110.28	58,506,202.78
FANNIE MAE		873 31359MNP4	S 07/15/2007	30,000,000.00	30,165,940.89	30,402,816.6
FANNIE MAE		201 31359MGH0	S 10/15/2007	13,000,000.00	13,767,357.85	13,609,519.4
FANNIE MAE		098 31359MMP5	S 04/15/2007	27,300,000.00	28,035,962.10	27,790,399.00
FANNIE MAE		594 31359MQM8	S 01/15/2008	55,000,000.00	54,630,009.10	54,319,986.13
FANNIE MAE		907 31359MSQ7	S 08/15/2008	26,000,000.00	25,578,033.84	25,422,482.22
FANNIE MAE (06 CALL)		801 31359MQV8	S 02/21/2013	25,000,000.00	24,922,530.80	25,195,319.4
FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK		399 3133X4ZC8	S 04/15/2009	22,000,000.00	21,066,783.29	21,035,813.33
FEDERAL HOME LOAN BANK FEDERAL HOME LOAN BANK		297 3133XCZS5 279 3133X14N4	S 09/26/2008 S 09/15/2006	25,000,000.00 58,300,000.00	24,968,946.75 58,136,226.19	25,076,423.63 58,071,771.69
FEDERAL HOME LOAN BANK (0)		014 3133XBXU4	S 09/13/2006 S 06/13/2007	40,000,000.00	39,992,204.58	39,624,400.00
FREDDIE MAC		285 3134A35H5	S 09/15/2010	2,491,000.00	2,763,175.51	2,761,679.6
FREDDIE MAC FREDDIE MAC		794 3134A3EM4	S 03/15/2010 S 03/15/2009	46,000,000.00	48,690,308.46	48,192,385.5
FREDDIE MAC		952 3134A4VA9	S 06/15/2009 S 06/15/2008	35,000,000.00	34,936,817.42	34,420,127.78
FREDDIE MAC		289 3134A4VB7	S 07/12/2010	27,464,000.00	27,278,584.64	27,368,448.1
FREDDIE MAC		658 3134A4VF8	S 11/16/2007	49,000,000.00	48,748,792.53	49,147,340.28
FREDDIE MAC		398 3134A4SX3	S 04/15/2006	43,800,000.00	43,797,011.27	43,755,494.3
FREDDIE MAC		094 3134A4NW0	S 03/15/2007	23,200,000.00	23,684,857.93	23,576,864.6
FREDDIE MAC		555 3134A4TE4	S 03/15/2007 S 03/15/2008	57,000,000.00	56,033,505.16	55,216,311.6
FREDDIE MAC		923 3134A4UB8	S 08/15/2006	20,000,000.00	19,978,756.65	19,978,177.7
FREDDIE MAC		537 3134A4UD4	S 09/15/2008	79,000,000.00	79,176,019.24	77,769,465.28

Investment Desc	Rating Coupon Yie	ld Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FI	XED INCOME				
	Portfolio - FI		OME			
	Instrument - AG		IDS WITH COUPONS			
FREDDIE MAC		170 3134A33L8	S 03/15/2010	10,500,000.00	11,634,738.01	11,611,016.67
FREDDIE MAC (06 CALL)		875 3128X2ME2	S 01/12/2009	15,000,000.00	15,000,000.00	14,901,464.58
FREDDIE MAC (07 CALL)		887 3128X2TM7	S 01/30/2014	25,000,000.00	25,185,777.56	25,145,055.56
FREDDIE MAC (SUB DEBT)		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	1,152,955,000.00	1,160,728,959.53	1,174,639,774.61
	Instrumer	t -ASB ASSET	BACKED NOTES AND	D 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.		M 09/15/2010	25,000,000.00	24,999,900.20	24,266,194.4
FAOT 2003-B A4	AAA 2.7900 2.		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	19,591,194.4
Instrument Total	4			63,429,770.02	63,429,082.67	62,053,963.63
	Instrumen	t -CAN CANAL	DIAN 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
	Instrumen	t -CMBB COMME	RCIAL MORTGAGE BA	ACKED - AMORTIZIN	IG	
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		188 22541SAD0	M 01/15/2037	55,287,000.00	53,832,527.69	54,057,324.9
CSFB 2004-C4 A2		759 22541SH43	M 10/15/2039	14,607,000.00	14,663,550.58	14,138,602.2
FNGT 2000-T5 B		373 31358SMD0	M 05/25/2010	18,000,000.00	20,056,039.22	19,813,884.0
NGT 2001-T2 B		634 31358S6X4	M 11/25/2010	34,850,000.00	36,901,302.26	36,614,920.1
FUBOA 2001-C1 A2		938 337368AB0	M 03/15/2033	50,000,000.00	52,417,468.45	52,356,666.6
FUNBC 2000-C1 A2		500 33736XAB5	M 05/17/2032	55,000,000.00	61,650,563.75	60,749,929.1
FUNBC 2000-C2 A2		916 33736XAX7	M 10/15/2032	65,750,000.00	71,753,212.02	71,553,204.5
GCCFC 2002-C1 A4 GCCFC 2005-GG3 A2		709 396789BF5 196 396789JR1	M 01/11/2035 M 08/10/2042	23,270,000.00	23,615,305.15	23,129,992.1
GCCFC 2005-GG3 A2 GCCFC 2005-GG3 A3		504 396789JR1	M 08/10/2042 M 08/10/2042	30,000,000.00	30,122,675.11 20,087,869.15	29,387,325.0 19,552,350.0
GCCFC 2005-GG3 A3 GMACC 2000-C1 A2		549 361849KN1	M 08/10/2042 M 03/15/2033	50,000,000.00	55,394,420.10	54,726,333.3
MACC ZUUU-CI AZ	AAA /./24U 4.	DAY SOTOASIVIT	M 03/13/2033	50,000,000.00	55,354,420.10	54,720,333.3

Investment Desc F	Rating Coupon	Yield	Identifie	r F Matur	ity 	Par/Shares	Book Value	Market Value
	Group -	- FIXED	INCOME					
	_	- FI		INCOME				
	Instrument -			CIAL MORTGAGE BA	CKED - AM	ORTIZING		
JPMCC 2001-C1 A3	AAA 5.8570	4.872	46625MFC8	M 10/12/2	035 49	,785,000.00	52,214,228.26	51,790,879.14
JPMCC 2005-LDP1 A2	AAA 4.6250		46625YGL1	M 03/15/2	046 30	,000,000.00	30,125,466.53	29,688,425.00
JPMCC 2005-LDP1 ASB	AAA 4.8530	4.782	46625YGN7	M 03/15/2	046 10	,000,000.00	10,044,843.89	9,888,141.67
KEY 2000-C1 A2	AAA 7.7270		74436JFX0	M 05/17/2	032 74	,875,000.00	81,711,550.08	81,882,488.85
LBCMT 1999-C1 A2	AAA 6.7800	99.999	501773CS2	M 06/15/2	031 30	,000,000.00	30,853,115.49	31,646,100.00
LBUBS 2003-C1 A4	AAA 4.3940	5.198	52108HPN8	M 03/15/2	032 60	,065,000.00	57,391,282.47	57,655,258.93
LBUBS 2003-C5 A2	NR 3.4780	99.999	52108HSY1	M 07/15/2	027 30	,000,000.00	29,709,342.81	29,037,366.66
LBUBS 2004-C1 A4	AAA 4.5680	5.228	52108HYK4	M 01/15/2	031 51	,100,000.00	49,070,624.34	49,357,376.45
LBUBS 2005-C2 A2	AAA 4.8210	4.741	52108H3D4	M 04/15/20	030 25	,000,000.00	25,108,310.84	24,873,708.33
LBUBS 2005-C2 A4	AAA 4.9980	4.939	52108H3F9	M 04/15/2	030 30	,000,000.00	30,133,784.27	29,870,000.00
MLMT 2003-KEY1 A4	AAA 5.2360	5.196	59022HCQ3	M 11/12/2	035 30	,000,000.00	30,133,202.01	30,287,200.00
MLMT 2004-MKB1 A2	AAA 4.3530	4.254	59022HCT7	M 02/12/2	042 20	,000,000.00	20,079,708.11	19,663,950.00
PMCF 2001-ROCK A2	AAA 6.6050	4.843	74438WAB2	M 05/10/2	034 56	,554,000.00	60,974,443.91	60,741,493.81
PNCMA 2000-C2 A2	AAA 7.3000	4.988	69348HCM8	M 10/12/2	033 25	,276,000.00	27,452,580.27	27,519,076.49
WBCMT 2003-C9 A3	AAA 4.6080	5.028	929766MT7	M 12/15/2	035 52	,467,000.00	51,500,725.94	51,446,516.85
WBCMT 2005-C17 A4	AAA 5.0830	5.112	929766C35	M 03/15/2		,000,000.00	11,999,151.61	11,970,790.00
WBCMT 2005-C17 APB	AAA 5.0370	4.976	929766C27	M 03/15/2	042 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
	Instru	ment -	COR C	ORPORATE NOTES/BO	ONDS			
ABBEY NATIONAL PLC	A1 7.9500	8.029	002920AC0	S 10/26/2	029 10	,000,000.00	9,914,840.17	13,066,341.67
ABBOTT LABORATORIES	A1 5.6250		002824AM2	S 07/01/2		,780,000.00	3,841,242.95	3,904,078.50
ABBOTT LABORATORIES	A1 3.7500		002824AP5	S 03/15/20		,000,000.00	20,976,431.77	20,121,815.00
ABN AMRO BK NV (CHICAGO)	A1 7.5500		00077QAD2	S 06/28/20		,000,000.00	15,030,962.41	15,208,787.50
ABN AMRO BK NV (CHICAGO)	A1 7.1250		000770AG5	S 06/18/20		,000,000.00	10,125,429.48	10,332,929.17
AEGON (TRANSAMERICA CORP)	A3 6.7500		893485AM4	S 11/15/20		,650,000.00	15,639,402.13	15,994,065.25
AEGON/MONUMENTAL GLOBAL FDG I			615322AC8	S 01/19/20		,090,000.00	7,098,342.94	7,287,350.15
AEGON/MONUMENTAL GLOBAL FUNDN			615320AA9	S 01/13/20		,000,000.00	18,030,184.23	18,453,260.00
AIG (AMERICAN GENERAL FINANCE			02635PSA2	S 11/15/2		,000,000.00	4,994,356.73	4,988,500.00
AIG (ASIF GLOBAL FINAN XXIII)	,		00209LAA0	S 10/22/20		,000,000.00	9,988,702.63	9,804,150.00
AIG (ASIF GLOBAL FINAN ARIII) AIG SUNAMER GLOB FIN IX	AA2 5.1000		001388AA5	S 01/17/2		,000,000.00	14,990,747.30	15,374,900.00
AIG SONAMER GLOB FIN IX AIG(AMERICAN GENERAL FINANCE)			02635PSS3	S 10/01/2		,000,000.00	10,958,629.41	10,661,502.50
ALLSTATE FINL GLOBAL FND	AA2 5.2500		02033P333	S 02/01/20		,000,000.00	14,986,608.47	15,381,825.00
ALLSTATE FINE GLOBAL FND ALLSTATE LIFE GLOB FD	AA2 4.2500		020012AM2	S 02/01/20 S 02/26/20		,000,000.00	7,971,440.62	7,880,135.56
AMERICAN ELECTRIC POWER	BAA26.1250		025537AA9	S 02/26/20 S 05/15/20		,414,000.00	8,410,866.34	8,523,772.31
AMERICAN ELECTRIC POWER AMERICAN EXPRESS	A1 4.8750		025816A02	S 05/15/20 S 07/15/20				
AMERICAN EXPRESS	A1 4.8750 A1 4.7500		025816AQ2	S 07/15/20 S 06/17/20		,000,000.00	4,988,222.95	5,030,545.83
WIEKTCHN EVEKEDD	A1 4./500	4./08	UZSOIDAID	5 00/11/20	009 /	,000,000.00	6,991,619.02	6,968,410.56

Investment Desc	Rating Coupon	Yield	Identifier	F	Maturity		Book Value	Market Value
	Group -	- הואבט	TNCOME					
	Portfolio -		FIXED INCO	ME				
	Instrument -		CORPORATE		/BONDS			
AMERICAN HONDA FINANCE	A1 4.5000				05/26/2009	15,000,000.00	14,977,509.14	14,880,300.00
ANHEUSER-BUSCH COS INC			035229CX9		04/15/2012	15,000,000.00	14,992,026.92	14,971,833.33
AOL TIME WARNER	BAA16.1250		00184AAA3		04/15/2006	15,000,000.00	14,992,155.11	15,232,658.33
AOL TIME WARNER INC	BAA17.7000		00184AAG0		05/01/2032	22,500,000.00	22,364,810.67	25,513,725.00
ARCHER DANIELS MIDLAND	A2 6.7500		039483AN2		12/15/2027	15,000,000.00	15,499,499.35	17,145,150.00
AT&T CORP	9.0500		001957BC2		11/15/2011	7,367,000.00	8,400,612.14	8,229,925.36
AT&T CORP	9.7500		001957BD0		11/15/2031	10,000,000.00	12,894,361.68	12,654,783.34
BANK OF AMERICA CORP	AA2 4.5000		060505BU7		08/01/2010	10,000,000.00	9,986,438.42	10,014,250.00
BANK OF AMERICA CORP (CAP			068056AE0		12/01/2026	15,000,000.00	15,613,483.41	16,035,850.00
BANK OF AMERICA CORP (CAP			066048AA7		12/15/2026	15,935,000.00	16,516,654.14	16,990,782.28
BANK OF NEW YORK CO INC	AA3 3.7500		064057BE1		02/15/2008	5,000,000.00	4,993,138.08	4,959,833.33
BERKSHIRE HATHAWAY FIN	AAA 4.2000		084664AF8		12/15/2010	10,000,000.00	9,979,666.34	9,721,666.67
BERKSHIRE HATHAWAY FIN	NR 4.1250		084664AR2		01/15/2010	20,000,000.00	19,979,293.28	19,817,216.67
BOEING CO.	A3 9.7500		580169AM2		04/01/2012	10,000,000.00	11,721,356.51	12,650,250.00
BOEING CO.	A3 6.6250 A3 4.2500		097023AS4		02/15/2038	5,000,000.00	5,094,921.24	5,866,038.89
BOSTON SCIENTIFC	BAA18.8750		101137AC1		01/12/2011 12/15/2030	10,000,000.00	9,956,131.24	9,731,913.89
BRITISH TELECOM PLC CADBURY SCHWEPPES US FIN	BAA18.8750 BAA23.8750		111021AE1 127210AA0		10/01/2008	20,825,000.00 13,000,000.00	26,117,444.81 12,950,247.21	28,023,670.30 12,749,977.50
CARDINAL HEALTH INC	BAA35.8500		14149YAH1		12/15/2017	10,000,000.00	9,983,842.17	
CARGILL INC	A2 6.2500		141491AH1 141781AL8		05/01/2006	10,000,000.00	10,001,113.71	10,242,100.00 10,152,966.67
CARGILL INC	A2 0.2300 A2 7.3750		141781AC8		10/01/2025	13,180,000.00	13,118,833.60	16,411,703.04
CARGILL, INC. CARNIVAL CORP	A3 3.7500		143658AX0		11/15/2007	6,000,000.00	5,989,780.22	5,894,770.00
CAROLINA POWER & LIGHT	BAA16.6500		14414CAA2		04/01/2008	5,000,000.00	5,089,863.54	5,254,875.00
CATERPILLAR FIN SERV CRP	A2 3.8000		14912L2L4		02/08/2008	15,000,000.00	14,986,484.27	14,916,966.67
CATERPILLAR FIN SERV CRP	A2 4.7000		14912L2R1		03/15/2012	10,000,000.00	9,989,279.76	9,993,488.89
CHEVRONTEXACO CAPITAL CO	AA2 3.5000		166760AA6		09/17/2007	10,000,000.00	9,983,864.51	9,914,811.11
CINCINNATI GAS & ELECTRIC	BAA15.7000		172070CN2		09/15/2012	7,000,000.00	6,998,156.79	7,297,243.33
CIT GROUP INC	A2 5.5000		125581AD0		11/30/2007	5,000,000.00	5,031,255.91	5,071,930.55
CIT GROUP INC	A2 4.2500		125581AQ1		02/01/2010	5,000,000.00	4,980,940.99	4,933,191.67
CITIGROUP	AA1 6.2000		172967AX9		03/15/2009	5,000,000.00	4,861,263.05	5,284,277.78
CITIGROUP INC	AA2 6.6250		172967BL4		06/15/2032	4,000,000.00	4,258,421.59	4,524,377.78
CITIGROUP INC	AA2 5.6250	5.269	172967BP5		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		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

Investment Desc	Rating Coupon Yield	l Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXI	D INCOME				
	Portfolio - FI	FIXED IN	COME			
	Instrument - COR		E NOTES/BONDS			
COMCAST (TCI COMM)	BAA29.8000 5.09	5 879240AN9	S 02/01/2012	4,000,000.00	4,973,497.89	5,014,653.33
COMCAST CABLE COMMUNICAT	BAA26.7500 7.03	4 20029PAL3	S 01/30/2011	25,000,000.00	24,697,947.56	27,232,062.51
COMPUTER SCIENCES CORP		2 205363AE4	S 06/15/2011	8,000,000.00	8,689,062.89	8,435,982.23
CONAGRA FOODS INC		7 205887AW2	S 09/15/2010	10,000,000.00	10,033,604.51	11,276,975.00
CONOCO		3 20825UAA2	S 10/15/2006	12,000,000.00	11,996,965.75	12,204,906.67
CONOCOPHILLIPS		2 718507BQ8	S 05/25/2010	5,000,000.00	5,860,679.11	5,794,550.00
CONSTELLATION ENERGY GRP		2 210371AH3	S 04/01/2012	5,000,000.00	5,206,284.91	5,523,300.00
CONSTELLATION ENERGY GRP		8 210371AG5	S 04/01/2007	13,000,000.00	12,924,561.61	13,410,085.00
COUNTRYWIDE FINANCIAL		77 22237LPA4	S 03/22/2011	10,000,000.00	9,968,258.80	9,513,400.00
COX COMMUNICATIONS		9 224044BE6	S 10/01/2012	10,000,000.00	10,541,438.56	10,868,525.00
COX COMMUNICATIONS		2 224044AY3	S 11/01/2010	5,000,000.00	5,286,851.60	5,491,433.33
CREDIT SUISSE FB USA INC		9 22541LAC7	S 01/15/2012	18,000,000.00	18,014,673.09	19,816,240.00
CREDIT SUISSE FB USA INC		08 22541LAD5	S 04/15/2007	10,000,000.00	9,992,860.42	10,228,888.89
CREDIT SUISSE FB USA INC		.9 22541LAL7	S 01/15/2009	2,000,000.00	1,997,935.82	1,975,656.11
CREDIT SUISSE FB USA INC CRH AMERICA INC		7 22541LBH5 4 12626PAD5	S 08/15/2010 S 03/15/2012	8,000,000.00 7,000,000.00	7,999,402.70 7,785,545.61	8,080,686.67 7,789,347.22
DEUTSCHE BANK FINANCIAL		8 251529AE3	S 12/13/2006	10,000,000.00	9,897,589.88	10,193,400.00
DEUTSCHE BANK FINANCIAL DEUTSCHE TELEKOM INT FIN		7 251529AE3	S 06/15/2030	18,000,000.00	19,354,885.11	22,943,170.00
DEUTSCHE TELEKOM INT FIN		0 25156PAE3	S 07/22/2008	8,000,000.00	7,989,411.80	7,948,996.67
DIAGEO CAPITAL PLC		0 25243YAF6	S 03/20/2008	15,000,000.00	14,947,644.39	14,677,481.25
DIAGEO CAPITAL PLC		1 25243YAG4	S 05/03/2010	10,000,000.00	9,970,349.49	9,847,286.11
DIAGEO FINANCE BV		.1 25244SAA9	S 12/15/2006	10,000,000.00	9,998,982.59	9,842,233.33
DTE ENERGY CO		5 233331AD9	S 06/01/2006	5,000,000.00	5,050,327.62	5,058,475.00
DTE ENERGY CO		.8 233331AE7	S 06/01/2011	10,000,000.00	10,997,750.17	10,853,650.00
DUKE ENERGY CORP	BAA16.2500 4.66	7 264399DW3	S 01/15/2012	14,070,000.00	15,229,951.49	15,240,475.49
ELI LILLY & CO	AA3 6.0000 4.01	.2 532457AU2	S 03/15/2012	5,000,000.00	5,540,990.59	5,382,083.33
FIFTH THIRD BANK	AA1 4.2000 4.21	.7 31677QAP4	S 02/23/2010	20,000,000.00	19,987,184.22	19,762,666.67
FIRST DATA CORPORATION		'8 319963AE4	S 11/01/2006	10,345,000.00	10,507,465.00	10,405,345.83
FIRST DATA CORPORATION		5 319963AJ3	S 10/01/2009	10,000,000.00	9,987,807.48	9,724,500.00
FIRST DATA CORPORATION		319963AF1	S 11/01/2011	3,550,000.00	3,678,455.01	3,641,643.25
FIRSTENERGY CORP		3 337932AA5	S 11/15/2006	15,000,000.00	15,000,833.93	15,173,666.67
FIRSTENERGY CORP		55 337932AB3	S 11/15/2011	4,000,000.00	3,898,823.25	4,274,766.68
FLEET NATIONAL BANK		7 33901LAA2	S 01/15/2009	17,000,000.00	16,930,928.22	17,857,886.11
FLORIDA POWER & LIGHT		341081EN3	S 02/01/2013	7,000,000.00	7,008,049.24	7,063,058.34
FLORIDA POWER & LIGHT		27 341081ER4	S 10/01/2033	4,000,000.00	3,958,847.77	4,271,100.00
FLORIDA POWER & LIGHT		9 341081EP8	S 02/01/2033	3,150,000.00	3,112,216.81	3,278,283.75
FRANCE TELECOM		35177PAL1	S 03/01/2031	28,000,000.00	36,697,445.63	38,079,253.35
GANNETT CO INC		55 364725AB7 58 368710AG4	S 04/01/2007	7,000,000.00	6,986,200.57 6,995,748.35	7,128,940.00 6,941,878.61
GENENTECH INC (USA)	A1 4./500 4./5	00 308/1UAG4	S 07/15/2015	7,000,000.00	0,995,/48.35	0,941,8/8.61

Investment Desc	Rating Coupon	Yield	Identifier	F	Maturity		Book Value	Market Value
	Group -	FIXED	INCOME					
	Portfolio -		FIXED INCO	MF.				
	Instrument -		CORPORATE		/BONDS			
GENERAL DYNAMICS CORP	A2 2.1250		369550AH1		05/15/2006	3,000,000.00	2,999,491.49	2,978,565.83
GENERAL DYNAMICS CORP	A2 3.0000		369550AJ7		05/15/2008	3,000,000.00	2,995,160.60	2,887,660.00
GENERAL DYNAMICS CORP	A2 4.5000		369550AL2		08/15/2010	7,500,000.00	7,446,327.83	7,503,900.00
GENERAL ELEC CAP CORP	AAA 6.7500		36962GXZ2		03/15/2032	3,000,000.00	3,275,258.27	3,584,745.00
GENERAL ELEC CAP CORP	AAA 5.4500		36962GZY3		01/15/2013	27,000,000.00	26,937,269.86	28,360,545.01
GENERAL ELEC CAP CORP	AAA 5.0000		36962GYZ1		06/15/2007	4,000,000.00	3,993,497.31	4,019,768.89
GENERAL ELEC CAP CORP	AAA 4.3750		36962GM68		11/21/2011	12,000,000.00	11,937,836.75	11,713,693.33
GENERAL ELEC CAP CORP	AAA 4.1250		36962GP57		03/04/2008	10,000,000.00	9,989,536.56	9,993,262.50
GENERAL MILLS INC	BAA25.1250		370334AR5		02/15/2007	15,000,000.00	15,234,600.63	15,317,416.68
GENERAL MILLS INC	BAA26.0000		370334AS3		02/15/2012	6,963,000.00	7,461,850.84	7,424,345.17
GLAXOSMITHKLINE CAP INC	AA2 4.3750		377372AA5		04/15/2014	15,000,000.00	14,902,061.45	14,537,941.67
GLAXOSMITHKLINE CAP INC	AA2 5.3750		377372AB3		04/15/2034	7,500,000.00	7,373,529.27	7,674,654.17
GOLDMAN SACHS GROUP	AA3 6.6500		38141GAA2		05/15/2009	10,000,000.00	9,978,733.09	10,596,272.22
GOLDMAN SACHS GROUP INC	AA3 4.1250		38141GCS1		01/15/2008	15,000,000.00	15,096,307.33	15,055,662.50
GOLDMAN SACHS GROUP INC	AA3 6.8750		38141GAZ7		01/15/2011	5,000,000.00	5,501,873.65	5,545,756.94
GOLDMAN SACHS GROUP INC	AA3 3.8750		38143UAA9		01/15/2009	8,000,000.00	7,988,658.78	7,898,224.45
HANSON PLC	BAA17.8750		411352AA5		09/27/2010	11,500,000.00	13,020,774.70	12,935,688.77
HARTFORD FIN SVCS GRP (ITT H.			45068HAF3		11/01/2015	10,000,000.00	9,981,778.89	11,655,466.67
HBOS PLC	AA3 6.0000		4041A2AF1		11/01/2033	7,645,000.00	7,736,407.75	8,191,388.15
HBOS PLC (BANK OF SCOTLAND)	AA3 7.7000		809326AC5		08/15/2010	22,500,000.00	22,472,197.02	25,640,525.00
HEWLETT-PACKARD CO	A3 6.5000		428236AG8		07/01/2012	10,000,000.00	11,167,203.44	11,097,500.00
HOME DEPOT INC	AA3 3.7500		437076AL6		09/15/2009	12,000,000.00	11,954,075.60	11,704,220.00
HOME DEPOT INC	AA3 4.6250		437076AM4		08/15/2010	10,000,000.00	9,957,205.01	10,094,761.11
HOUSEHOLD FINANCE CORP	A1 6.3750		441812KA1		11/27/2012	12,500,000.00	13,276,886.48	13,388,260.42
HOUSEHOLD FINANCE CORPORATION			441812GD0		11/15/2008	17,275,000.00	17,129,629.98	18,087,711.97
HOUSEHOLD FINANCE CORPORATIO	N A1 7.8750 AA3 7.6250		441812GK4		03/01/2007	11,385,000.00	11,389,113.19 11,499,351.14	12,061,952.10
HSBC BANK PLC	AA3 7.6250 AA3 5.8750		597433AE1		06/15/2006	11,500,000.00		11,686,402.22
HSBC BANK USA			4042Q1AA5		11/01/2034	5,000,000.00	5,179,673.96 10,913,022.79	5,105,958.33
HSBC FINANCE CORP	A1 6.3750 A3 6.5000		441812JW5 44841RAA9		10/15/2011	10,000,000.00		10,698,483.33
HUTCHISON WHAMP INTL LTD	A3 6.5000 A3 7.4500				02/13/2013	8,500,000.00	8,617,132.80	9,216,266.66 8,956,693.47
HUTCHISON WHAMP INTL LTD HUTCHISON WHAMPOA FIN	A3 7.4500 A3 7.5000		44841SAC3 448414AE2		11/24/2033 08/01/2027	7,700,000.00 7,795,000.00	8,107,220.22 7,110,288.65	9,130,751.20
HUTCHISON WHAMPOA FINANCE	A3 7.4500		448414AC6		08/01/2027	10,250,000.00	9,854,110.11	11,970,274.58
IBM CORP	A1 5.8750		459200BB6		11/29/2032	15,000,000.00	14,837,893.33	15,900,783.33
IBM CORP	A1 3.8000		459200BB6 459200ET7		02/01/2008	14,000,000.00	13,996,144.34	13,970,786.67
IBM CORPORATION	A1 7.0000		45920QE17 459200AM3		10/30/2025	6,000,000.00	6,138,123.14	7,154,946.67
INTL PAPER CO	7.6250		460146AM5		01/15/2007	5,750,000.00	5,998,571.05	6,071,308.40
JOHN DEERE CAPITAL CORP	A3 7.0000		244217BG9		03/15/2007	22,040,000.00	24,972,224.28	24,844,614.49
JOHN HANCOCK			41020VAA9		02/15/2024	13,000,000.00	12,210,287.74	15,813,734.44
JOHN HANCOCK	AT 1.3130	0.014	IIOZOVARJ	S	02/13/2024	13,000,000.00	12,210,201.14	13,013,731.44

Investment Desc	Rating Coupor	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Croup	_ ETVET	INCOME					
	Portfolio		FIXED II	VCOME.				
	Instrument		CORPORA:		!/BONDS			
	THE CT WINCITC	COIC	CORTORA	IE NOIED	77 DONDD			
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		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	BAA15.7500	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	BAA33.5000	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		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	BAA37.8750		65473QAJ2	S	11/15/2010	10,000,000.00	10,273,843.55	11,192,025.00
NISOURCE FINANCE CORP	BAA35.2500	5.291	65473QAQ6	S	09/15/2017	5,000,000.00	4,982,122.37	4,931,862.50
NISOURCE FINANCE CORP	BAA35.4500	5.491	65473QAR4	S	09/15/2020	5,000,000.00	4,979,317.66	4,912,629.17
NORTHERN STATES POWER (MN	,		665772BW8		08/28/2012	10,255,000.00	12,447,580.83	12,265,321.84
OHIO POWER COMPANY	A3 6.3750		677415CJ8		07/15/2033	4,000,000.00	3,968,176.74	4,104,303.33
OHIO POWER COMPANY	A3 5.5000		677415CD1		02/15/2013	19,000,000.00	19,433,813.37	19,684,907.78
PACIFIC GAS & ELECTRIC	BAA13.6000	3.622	694308GB7	S	03/01/2009	2,000,000.00	1,998,717.19	1,945,580.00

Investment Desc	Rating Coupon Yie	ld Identifier	F	Maturity		Book Value	Market Value
	Group - Fl	XED INCOME					
	Portfolio - FI		COME.				
	Instrument - CC			/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		086 694308GE1		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		444 693476AP8	s :	L1/01/2009	14,000,000.00	13,574,203.22	15,344,560.00
PRAXAIR INC.		611 74005PAF1	s i	L0/15/2007	15,000,000.00	15,003,076.67	15,669,241.67
PROCTER & GAMBLE CO		528 742718BY4	S I	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		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.		329 743315AH6		06/01/2006	10,000,000.00	9,998,829.54	10,154,033.34
PUBLIC SERVICE OF COLORADO		428 744448BU4		10/01/2012	5,185,000.00	5,893,631.57	6,135,086.44
RAYTHEON CO		631 755111BH3		03/01/2010	5,000,000.00	5,687,505.27	5,731,283.33
ROYAL BK OF SCOTLAND GRP		045 780097AN1		11/12/2013	12,000,000.00	11,965,307.65	12,012,186.67
SBC (PACIFIC BELL)		215 694032BE2		02/15/2008	3,890,000.00	4,039,169.66	4,021,166.48
SBC COMMUNICATIONS		367 78387GAN3		09/15/2009	15,000,000.00	14,877,006.92	14,672,787.50
SCOTTISH POWER PLC		917 81013TAA9		03/15/2010	10,000,000.00	9,997,422.48	10,049,872.22
SCOTTISH POWER PLC		376 81013TAB7		03/15/2015	15,000,000.00	14,999,013.49	15,274,745.83
SLM CORP		041 78442FBK3		01/15/2009	10,000,000.00	9,987,730.71	9,907,844.45
SLM CORP		197 78442FAZ1		08/01/2033	5,000,000.00	4,623,652.34	5,125,587.50
SLM CORP		096 78442FBG2		10/01/2013	7,000,000.00	6,957,364.63	6,990,130.00
SOUTH CAROLINA ELEC & GAS		046 837004BX7		05/15/2033	4,450,000.00	4,008,128.07	4,340,895.89
SOUTHERN CAL EDISON		971 842400EY5		01/15/2016	16,000,000.00	16,035,413.61	16,170,808.89
SPRINT CAPITAL CORP		043 852060AJ1		01/30/2011	7,000,000.00	7,170,916.99	7,939,558.47
SPRINT CAPITAL CORP		803 852060AT9		03/15/2032	18,000,000.00	17,902,907.33	24,275,770.00
SPRINT CAPITAL CORPORATION		888 852060AD4		11/15/2028	5,000,000.00	4,992,567.79	5,516,273.61
SPRINT CAPITAL CORPORATION		928 852060AC6		11/15/2008	3,000,000.00	3,015,263.65	3,111,589.17
STORA ENSO OYJ		133 86210MAA4		05/15/2011	9,000,000.00	9,095,246.36	9,759,452.50
TARGET CORP		310 87612EAG1		10/01/2008	10,500,000.00	10,793,446.42	10,798,305.00
TARGET CORP (DAYTON HUDSON)		791 239753DL7		08/01/2028	20,000,000.00	19,673,461.68	23,991,766.67
TELECOM ITALIA CAPITAL		425 87927VAF5		11/15/2033	5,000,000.00	4,967,076.13	5,074,429.17
TELECOM ITALIA CAPITAL		918 87927VAN8 752 879385AC6		10/01/2010 09/15/2010	15,000,000.00	14,972,670.63 16,924,226.66	14,928,206.25
TELEFONICA EUROPE BV					16,300,000.00		18,241,972.94
TELEFONICA EUROPE BV		166 879385AD4 453 055617AA2		09/15/2030 06/15/2006	10,000,000.00	12,624,428.91 14,999,772.62	12,649,616.67
THE BOC GROUP, INC.					15,000,000.00		15,225,316.67
TOYOTA MOTOR CREDIT CORP TOYOTA MOTOR CREDIT CORP		686 89233PMW3 369 892332AM9		01/15/2007 L2/15/2010	11,000,000.00	10,996,007.82 7,993,219.91	11,374,140.56 7,816,426.67
TRAVELERS PPTY CASUALTY	AAA 4.3500 4. A3 3.7500 3.			03/15/2010	5,000,000.00	5,027,132.54	4,921,708.33
IRAVELERS PPII CASUALIY	AS S./500 S.	434 0344UGAG4	5 (J3/13/2008	3,000,000.00	5,02/,132.54	4,741,708.33

Investment Desc	Rating Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group -	FIXED	INCOME					
	Portfolio -		FIXED IN	ICOME:				
	Instrument -		CORPORAT		/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		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
VIACOM INC	BAA36.6250	6.591	925524AQ3	S	05/15/2011	15,000,000.00	15,021,870.36	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
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
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
	Instru	ment -I	FHLMC FEI	ERAL HO	ME LOAN MOF	RTGAGE POOL		
FHLMC GR 14-0013	AAA 8.2500	8.929	31340AAN1	М	10/01/2009	36,747.02	36,670.83	39,612.75

Investment Desc	Rating Coupon Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group - FIXE	D INCOME					
	Portfolio - FI	FIXED INCO	MF				
	Instrument - FHLM			AN MORTGAGE	POOL		
FHLMC GR 14-0437	AAA 8.0000 10.18	7 3134NAT.41	м	07/01/2008	11,331.48	11,005.78	12,212.81
FHLMC GR 14-1104		2 31340BGM5		09/01/2011	38,432.37	38,383.27	41,421.52
FHLMC GR 14-1214		0 31340BK32		05/01/2011	1,084.42	1,084.42	1,168.76
FHLMC GR 16-0034		3 313401EL1		12/01/2007	12 206 31	12 202 34	13,306.26
FHLMC GR 16-0039		5 313401ER8		03/01/2008	12,206.31 39,427.28	12,202.34 39,422.08	42,980.21
FHLMC GR 17-0008		6 313401HS3		01/01/2007	2,234.44	2 234 44	2,347.22
FHLMC GR 17-0013		1 313401HX2		03/01/2007	148.37	2,234.44 148.37	159.59
FHLMC GR 17-0021		6 313401JF9		07/01/2008	24,321.60	24,321.60	25,029.97
FHLMC GR 18-0117		2 31340LDW4		01/01/2009	9,648.80	9,609.75	10,364.24
FHLMC GR 18-0327		8 31340LLG0		03/01/2009	3,404.90	3,402.25	3,688.82
FHLMC GR 18-0398		5 31340LNP8		01/01/2010	2,104.19		2,282.49
FHLMC GR 18-0408		0 31340LNZ6		04/01/2009	2,104.19 4,399.52	2,095.87 4,392.84	4,725.73
FHLMC GR 18-0478		4 31340LQ75		07/01/2009	3 468 66	3,466.21	3,725.85
FHLMC GR 18-0660		6 31340LWV5		06/01/2009	3,468.66 24,646.47	24,620.62	26,734.93
FHLMC GR 18-0688		3 31340LXR3		06/01/2008	8,424.29	0 424 20	9,138.13
FHLMC GR 18-0000 FHLMC GR 18-0946		9 31340MBP9		11/01/2007	13,227.09	8,424.29 13,227.16	14,305.67
FHLMC GR 18-1078		6 31340MFT7		03/01/2009	78,381.63	78,056.34	81,979.35
FHLMC GR 18-1078 FHLMC GR 18-1263		2 31340MML6		06/01/2009	14,858.23	14,853.69	15,959.93
FHLMC GR 18-1203 FHLMC GR 18-1293		1 31340MNJ0		11/01/2008	22,735.80	22,704.90	24,589.76
FHLMC GR 18-1293 FHLMC GR 18-1311		9 31340MN43		11/01/2008			1,391.52
FHLMC GR 18-1511 FHLMC GR 18-1506		0 31340MU78		03/01/2008	1,286.60 5,708.41	1,286.61 5,708.40	5,988.61
							33,378.10
FHLMC GR 18-1665		8 31340MZ65		07/01/2008	30,690.14 39,405.03	30,668.89	42,326.78
FHLMC GR 18-1689		4 31340M2W4		03/01/2009	43,955.85	39,405.03	46,113.35
FHLMC GR 18-1773		5 31340M6J9		06/01/2008		43,955.85	
FHLMC GR 18-1964		4 31340NFD0		06/01/2011	8,366.23	8,347.70	9,098.97
FHLMC GR 18-3168		8 31340PQV3		11/01/2008	42,523.95	42,499.97	44,475.79
FHLMC GR 18-3249		6 31340PTE8		12/01/2008	3,185.28	3,185.28	3,331.49
FHLMC GR 18-3326		3 31340PVT2		09/01/2008	12,256.47	12,223.53	13,329.94
FHLMC GR 18-3460		5 31340PZZ4		05/01/2009	33,933.94	33,894.92	35,536.99
FHLMC GR 18-3466		4 31340PZ76		11/01/2008	17,124.64	17,124.67	17,910.67
FHLMC GR 18-3847		7 31340QHY5		10/01/2007	40,988.60	40,988.60	43,082.64
FHLMC GR 18-4245		9 31340QWE2		10/01/2009	52,202.42	52,184.98 6,743.58	56,459.19
FHLMC GR 18-4517		9 31340RAS3		10/01/2009			7,293.48
FHLMC GR 18-5864		4 31340SQR6		12/01/2008	73,852.70	73,675.74	80,011.03
FHLMC GR 18-6122		8 31340SYT3		06/01/2008	56,643.32	56,595.43	61,144.48
FHLMC GR 18-6640		0 31340TLV0		01/01/2010	1,432.07	1,420.54	1,551.50
FHLMC GR 18-6979		9 31340TXG0		06/01/2009	3,325.92	3,325.91	3,617.22
FHLMC GR 18-8366		4 31340VJK2		11/01/2007	4,039.74	4,039.74	4,253.28
FHLMC GR 18-9823	AAA 8.7500 8.56	9 31340W4G5	M	12/01/2008	45,592.86	45,592.83	49,490.22

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXE	D INCOME				
	Portfolio - FI	FIXED INCOM	ИE			
	Instrument - FHLM		ME LOAN MORTGAGE	POOL		
FHLMC GR 25-0016		1 31341AAR1	M 09/01/2008	99,808.85	99,529.79	107,740.17
FHLMC GR 25-1228	AAA 8.5000 8.33	6 31341BLH9	M 10/01/2010	58,223.71	58,223.70	62,971.48
FHLMC GR 25-1660		5 31341BZZ4	M 01/01/2014	2,390.92	2,390.96	2,590.30
FHLMC GR 25-2616		7 31341C3Z7	M 11/01/2009	7,928.24	7,928.22	8,548.99
FHLMC GR 25-5156		1 31341FWR6	M 08/01/2008	5,048.53	5,048.55	5,490.70
FHLMC GR 25-6500		5 31341HGH2	M 11/01/2009	18,573.82	18,510.49	20,088.39
FHLMC GR 25-7266		7 31341JCB5	M 11/01/2007	12,789.95	11,977.66	13,910.14
FHLMC GR 25-7378		8 31341JFT3	M 08/01/2008	22,139.56	22,118.12	23,985.72
FHLMC GR 27-1360		3 31343BQM1	M 08/01/2012	30,603.41	30,603.42	33,323.85
FHLMC GR 27-1817	AAA 8.5000 8.50	0 31343CAS3	M 06/01/2008	7,744.74	7,744.73	8,376.28
FHLMC GR 27-2204	AAA 8.0000 8.20	1 31343CNV2	M 07/01/2008	23,340.06	23,340.00	25,286.32
FHLMC GR 27-2987		8 31343DJ86	M 06/01/2009	16,327.00	16,321.55	17,658.37
FHLMC GR 27-3821	AAA 8.0000 8.84	4 31343EG61	M 02/01/2008	8,851.02	8,837.25 24,110.24	9,591.21
FHLMC GR 27-4621	AAA 8.0000 8.20	6 31343FD20	M 06/01/2008	24,114.81	24,110.24	26,125.67
FHLMC GR 27-5186	AAA 8.0000 8.22	0 31343FXP7	M 07/01/2015	4,503.40	4,473.38 24,260.32	4,880.01
FHLMC GR 27-5221	AAA 7.0000 11.13		M 08/01/2016	26,712.06		28,057.90
FHLMC GR 27-7196	AAA 8.0000 9.74	5 31343H7H0	M 08/01/2016	31,589.80	30,290.30	34,231.56
FHLMC GR 27-8784	AAA 8.5000 9.28	1 31343KXM3	M 09/01/2016	20,388.90	19,979.18	22,201.34
FHLMC GR 27-9033	AAA 8.0000 8.70	5 31343LBA1	M 10/01/2016	17,473.09	17,133.55	18,934.31
FHLMC GR 28-0463	AAA 8.0000 8.75	4 31344JQQ4	M 11/01/2016	25,710.64	25,153.31	27,860.74
FHLMC GR 28-1274	AAA 8.2500 8.68	0 31344KMX0	M 08/01/2008	30,483.25	30,483.25	32,869.93
FHLMC GR 28-1743	AAA 8.5000 8.88	6 31344K5C5	M 11/01/2016	36,090.72	35,666.13 338,070.48	39,298.95
FHLMC GR 28-2813	AAA 8.0000 8.22	4 31344MDS7	M 06/01/2014	338,070.48	338,070.48	366,342.19
FHLMC GR 28-3670		0 31344NCF4	M 06/01/2008	8,380.29	8,308.37	8,789.93
FHLMC GR 28-4106	AAA 7.7500 8.57	9 31344NR35	M 12/01/2007	11,636.97	11,636.98	12,202.99
FHLMC GR 28-4655	AAA 8.0000 8.28	9 31344PE42	M 09/01/2009	56,083.50	56,022.91	60,789.29
FHLMC GR 28-4656	AAA 8.5000 8.59	5 31344PE59	M 03/01/2011	70,433.45	70,433.45	76,692.40
FHLMC GR 28-8100	AAA 7.5000 7.95	7 31344S7M4	M 10/01/2007	16,727.09	16,727.08	17,494.86
FHLMC GR 29-1329	AAA 8.0000 9.15	1 31344XPN1	M 11/01/2017	1,443.55	1,410.86	1,563.92
FHLMC GR 29-7793	AAA 8.5000 9.22	4 313447US1	M 07/01/2017	63,240.57	61,956.26	68,862.23
FHLMC GR 29-7925	AAA 8.5000 9.12	7 313447YW8	M 06/01/2017	143,291.79	140,820.52	156,012.28
FHLMC GR 29-9968	AAA 9.0000 7.12	0 313454CD0	M 07/01/2009	102,917.42	102,917.42	111,365.92
FHLMC GR 30-0833		2 31345B4S0	M 07/01/2006	1,706.65	1,697.44	1,785.00
FHLMC GR 30-4044	AAA 8.5000 9.22	9 31345FP58	M 12/01/2007	18,110.67	18,078.88	19,696.87
FHLMC GR 30-4342	AAA 8.5000 9.52	1 31345FZF5	M 04/01/2013	24,710.91	24,710.89	26,875.18
FHLMC GR 30-4396		8 31345F3D5	M 03/01/2014	18,977.70	18,977.72	20,560.19
FHLMC GR 30-6578		8 31345JJX6	M 10/01/2018	25,081.70	24,582.50	27,308.29
FHLMC GR 30-6610		1 31345JKX4	M 12/01/2018	50,201.15	48,926.55	54,399.31
FHLMC GR 30-6645		6 31345JL21	M 02/01/2019	51,241.98	49,609.31	55,797.05
	1111 0.0000 5.70	0100	02,01,2019	51,211.50	12,002.01	33,.37.03

Investment Desc	Rating Coupon	Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group -	EIVED	INCOME				
	Portfolio -		FIXED INCOME				
	Instrument -			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		31290KNZ8	M 04/01/2011	151,330.85	151,330.86	164,584.92
FHLMC GR 55-5129	AAA 2.0000		31290KVW6	M 06/01/2020	128,264.38	147,243.80	145,562.12
FHLMC GR 55-5155	AAA 8.0000		31290KWQ8	M 07/01/2016	47,129.80	47,129.84	50,624.32
FHLMC GR 55-5187	AAA 8.0000		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
	Instru	ment -I	FHLMC-G FHLMC G	OLD			
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		31283GGF8	M 01/01/2024	1,662,342.04	1,708,569.33	1,800,610.11
FHLMC GOLD #A00850	AAA 0.2500		31295V5K2	M 10/01/2022	48,763.53	51,681.77	54,625.97
FHLMC GOLD #A00854	AAA 0.2500		31295V5P1	M 11/01/2009	48,614.70	50,113.84	54,401.39
FHLMC GOLD #A01179	AAA 8.0000		31295WJY5	M 12/01/2019	180,584.42	183,886.35	196,829.21
FHLMC GOLD #A11732	AAA 5.0000		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		31296LEZ0	M 08/01/2033	29,336,850.90	29,725,637.90	28,633,548.80
FHLMC GOLD #A13227	AAA 5.0000		31296MSQ3	M 09/01/2033	40,237,086.16	39,926,966.05	39,272,469.09
FHLMC GOLD #A13315	AAA 5.0000		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		31296NGK7	M 09/01/2033	48,545,577.60	48,191,321.27	47,381,778.29
FHLMC GOLD #A14276	AAA 5.5000		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		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		31297R3B1	M 08/01/2035	19,773,599.80	19,587,723.03	19,222,443.66
FHLMC GOLD #A36554	AAA 5.0000		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		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

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Croup FIVED	TNGOME				
	Group - FIXED Portfolio - FI	FIXED INCOME	7			
	Instrument - FHLMC		2			
	TILD OF GINGING	0 1112110 0022				
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		3128K8TJ5	M 11/01/2035	115,282,463.83	110,016,380.29	112,069,157.29
FHLMC GOLD #A47758		3128K8TP1	M 11/01/2035	116,920,205.95	112,704,622.31	113,661,250.08
FHLMC GOLD #A47759		3128K8TQ9	M 11/01/2035	62,357,290.62	60,196,009.47	60,619,185.08
FHLMC GOLD #C00290		31292GKB1	M 01/01/2024	3,861,099.15	3,582,229.90	3,993,985.32
FHLMC GOLD #C00425		31292GPJ9	M 10/01/2025	1,911,118.80	1,926,606.30	2,015,905.44
FHLMC GOLD #C00428		31292GPM2	M 11/01/2025	1,245,022.36	1,256,505.57	1,313,286.94
FHLMC GOLD #C00438		31292GPX8	M 12/01/2025	1,486,243.44	1,485,057.40	1,558,509.55
FHLMC GOLD #C00742		31292GZF6	M 04/01/2029	1,684,146.89	1,596,075.62	1,740,610.72
FHLMC GOLD #C00760 FHLMC GOLD #C00785		31292GZZ2 31292G2S4	M 05/01/2029	3,758,104.10 2,057,770.80	3,536,594.85	3,884,100.81
FHLMC GOLD #C00785 FHLMC GOLD #C00835		31292G2S4 31292G4U7	M 06/01/2029 M 07/01/2029	6,666,515.38	1,937,790.96 6,405,022.45	2,126,761.00 6,890,021.43
FHLMC GOLD #C00835 FHLMC GOLD #C00896		31292G407 31292G7H3	M 12/01/2029	1,624,724.00	1,620,226.42	1,711,727.98
FHLMC GOLD #C00910		31292HAK0	M 01/01/2030	877,839.25	868,131.87	924,505.19
FHLMC GOLD #C01271		31292HMU5	M 12/01/2031	2,548,135.00	2,561,584.35	2,631,858.22
FHLMC GOLD #C01277		31292HM27	M 11/01/2031	2,150,182.63	2,202,103.41	2,251,742.92
FHLMC GOLD #C01598		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		31293FQU4	M 12/01/2028	1,580,158.97	1,596,979.03	1,633,626.28
FHLMC GOLD #C22347		31293KTC0	M 02/01/2029	2,366,929.83	2,334,340.68	2,405,723.81
FHLMC GOLD #C23918		31293MK76	M 03/01/2029	3,803,994.05	3,801,198.42	3,931,529.29
FHLMC GOLD #C25795		31293PNL5	M 04/01/2029	1,478,727.50	1,477,645.71	1,528,304.30
FHLMC GOLD #C28188		31293SCZ0	M 06/01/2029	872,006.74	824,004.12	901,242.22
FHLMC GOLD #C29186		31293TF36	M 07/01/2029	1,792,810.37	1,720,506.39	1,852,917.33
FHLMC GOLD #C29188		31293TF51	M 05/01/2029	1,301,119.91	1,209,091.12	1,344,742.12
FHLMC GOLD #C29245 FHLMC GOLD #C29249		31293THW0 31293TH26	M 07/01/2029 M 07/01/2029	1,017,840.71	944,004.48 1,304,741.60	1,051,965.51
FHLMC GOLD #C29249 FHLMC GOLD #C29986		312931H26 31293UCX0	M 07/01/2029 M 08/01/2029	1,448,383.15 815,075.50	775,118.24	1,472,122.15 842,402.26
FHLMC GOLD #C29986 FHLMC GOLD #C30083		31293VCU4	M 08/01/2029 M 08/01/2029	1,225,484.00	1,166,051.38	1,266,570.40
FHLMC GOLD #C30265		31293VJJJ2	M 08/01/2029	767,952.38	717,620.43	793,699.26
FHLMC GOLD #C32961		31293YJE7	M 11/01/2029	10,087.80	9,487.14	10,426.01
FHLMC GOLD #C35366		31294B6B6	M 01/01/2030	607,551.25	600,818.58	640,085.62
FHLMC GOLD #C64130		31287PST1	M 02/01/2032	3,677,406.80	3,707,286.76	3,796,138.01
FHLMC GOLD #C70138		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

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	(200110 -	FIXED I	NCOME					
	Portfolio -		FIXED INCOME	,				
	Instrument -							
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FHLMC GOLD #C80349	AAA 7.5000	7.393 3	1335GL60	M	10/01/2025	1,479,063.32	1,489,464.38	1,560,160.37
FHLMC GOLD #D01338	AAA 2.0000 1	2.000 3	13933PX5	M	09/01/2013	16,735.71	16,735.51	19,185.16
FHLMC GOLD #D06779	AAA 9.0000	6.140 3	13939Q86	M	12/01/2014	102,967.05	103,485.64	111,981.81
FHLMC GOLD #D64823	AAA 7.0000	7.386 3	128F4LC3	M	10/01/2025	888,268.68	874,879.71	931,459.27
FHLMC GOLD #D67588	AAA 7.0000	7.015 3	128F7ND2	M	01/01/2026	560,354.95	561,322.01	587,601.28
FHLMC GOLD #E69095	AAA 6.5000	3.737 3	1280QC89	M	02/01/2013	491,888.65	494,210.35	506,776.48
FHLMC GOLD #G00474	AAA 9.0000	7.110 3	1283GQ34	M	04/01/2025	1,384,099.74	1,426,795.49	1,510,232.76
FHLMC GOLD #G00853	AAA 7.0000	6.477 3	1283G5N3	M	01/01/2028	2,824,347.10	2,866,607.05	2,961,393.83
FHLMC GOLD #G00920	AAA 7.0000	6.392 3	1283HAV7	M	05/01/2028	939,108.93	950,411.22	983,456.79
FHLMC GOLD #G00921	AAA 7.5000	6.644 3	1283HAW5	M	04/01/2028	1,278,558.86	1,296,354.19	1,347,831.18
FHLMC GOLD #G00983	AAA 6.5000	6.552 3	1283HCU7	M	11/01/2028	1,118,735.77	1,118,045.87	1,156,590.07
FHLMC GOLD #G01309	AAA 7.0000	6.410 3	1283HN27	M	08/01/2031	969,081.24	993,027.34	1,014,854.18
FHLMC GOLD #G01477	AAA 6.0000	5.623 3	1283HUA1	M	12/01/2032	7,278,508.43	7,409,662.28	7,393,581.65
FHLMC GOLD #G01534	AAA 6.0000	5.753 3	1283HV36	M	04/01/2033	10,107,566.49	10,223,416.18	10,255,035.89
FHLMC GOLD #G01823	AAA 6.0000	5.461 3	128LXAY6	M	05/01/2035	17,496,278.11	17,861,500.63	17,752,773.55
FHLMC GOLD #G01890	AAA 4.5000	5.504 3	128LXC32	M	10/01/2035	20,000,000.05	18,720,270.35	18,890,600.05
FHLMC GOLD #G01922	AAA 5.5000	5.462 3	128LXD31	M	10/01/2035	26,854,364.58	26,923,297.61	26,732,266.73
FHLMC GOLD #G01953	AAA 4.5000	5.498 3	128LXE22	M	10/01/2035	42,883,107.08	39,823,312.55	40,504,381.13
FHLMC GOLD #G01959	AAA 5.0000	5.602 3	128LXE89	M	12/01/2035	40,000,000.24	38,536,992.85	38,885,066.90
FHLMC GOLD #G08003	AAA 6.0000	5.152 3	128MJAD2	M	07/01/2034	33,580,420.00	34,462,391.93	34,070,358.33
FHLMC GOLD #G08006	AAA 6.0000	5.028 3	128MJAG5	M	08/01/2034	32,531,152.81	33,401,498.37	33,005,782.32
FHLMC GOLD #G08072	AAA 5.0000	5.189 3	128MJCJ7	M	08/01/2035	26,706,646.45	26,455,750.88	25,962,243.19
FHLMC GOLD #G10186	AAA 7.5000		1283JF30	M	09/01/2008	805,600.08	807,270.39	843,559.96
FHLMC GOLD #G10790	AAA 6.5000	6.350 3	1283J2X8	M	03/01/2013	2,038,034.50	2,047,471.44	2,099,474.44
FHLMC GOLD #G01041	AAA 6.0000	7.162 3	1283HEN1	M	06/01/2029	3,077,327.19	2,794,708.74	3,127,764.59
FHLMC GOLD #GO8080	AAA 5.5000	5.532 3	128MJCS7	M	09/01/2035	37,303,563.00	37,282,720.36	37,133,956.13
FHLMC GOLD #GOO487	AAA 7.0000	6.427 3	1283GRG4	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 3	1281AD74	M	08/01/2032	20,402,308.97	20,931,652.61	20,701,406.81
FHLMC GOLD 15YR #B11726	AAA 5.0000		129634K4		01/01/2019	37,379,339.58	38,205,277.16	37,196,803.79
FHLMC GOLD 15YR #B11949	AAA 5.0000		12964EW5		01/01/2019	18,612,789.50	19,014,449.81	18,521,897.05
FHLMC GOLD 15YR #B12454	AAA 4.5000		12964WP0		02/01/2019	26,282,777.34	26,476,363.59	25,714,018.04
FHLMC GOLD 15YR #B13741	AAA 4.5000		12966EN0		04/01/2019	24,752,226.90	24,971,186.48	24,216,588.71
FHLMC GOLD 15YR #B14872	AAA 4.5000		12967MV1		05/01/2019	22,406,466.74	22,307,496.84	21,921,590.80
FHLMC GOLD 15YR #B15067	AAA 4.5000		12967TY8		06/01/2019	21,240,014.72	20,669,816.80	20,780,380.81
FHLMC GOLD 15YR #E01200	AAA 5.5000		1294KKM6		09/01/2017	15,838,296.08	16,035,373.93	16,012,570.13
FHLMC GOLD 15YR #E76026	AAA 6.0000		128GAVT0		04/01/2014	3,101,465.25	3,093,571.39	3,177,947.39
FHLMC GOLD 15YR #E90954	AAA 5.5000		128GVBX7		08/01/2017	4,853,760.81	4,979,679.17	4,907,168.35
FHLMC GOLD 15YR #E94584	AAA 5.0000		128H2CV3		02/01/2018	11,344,000.25	11,507,116.68	11,295,637.00
FHLMC GOLD 15YR #E96175	AAA 4.5000				05/01/2018	14,235,635.50	14,464,128.83	13,941,100.21

Investment Desc I	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXE Portfolio - FI Instrument - FHLMO	FIXED INCOM	E			
FHLMC GOLD 15YR #E98671 FHLMC GOLD 15YR #E99643		3 3128H6T46 2 3128H7WC2	м 08/01/2018 м 10/01/2018		48,509,484.37 51,927,144.47	47,630,857.34 50,983,686.72
FHLMC GOLD 15YR #G10703 FHLMC GOLD 15YR #G10707	AAA 7.0000 6.893	31283JX89 31283JYC9	M 07/01/2012 M 07/01/2012	1,677,279.38	3,748,155.63 1,684,016.85	3,898,882.12 1,736,409.07
FHLMC GOLD 15YR #G10710 FHLMC GOLD 15YR #G11295 FHLMC GOLD 15YR #G11337	AAA 5.5000 4.712	5 31283JYF2 2 31283KNL8 5 31283KPW2	M 07/01/2012 M 09/01/2017 M 11/01/2017	5,133,370.81	3,292,730.22 5,261,883.78 18,147,776.47	3,416,326.45 5,189,855.00 17,836,533.51
FHLMC GOLD 15YR #G18002 FHLMC GOLD 20YR #C90524		3 3128MMAC7 31335HSM6	M 07/01/2019 M 02/01/2022		23,848,111.69 6,757,159.58	23,741,081.56 6,932,521.40
Instrument Total	113			1,950,625,064.25	1,928,136,614.62	1,921,578,189.09
	Instrument -	-FNMA FEDERA	L NATIONAL MOR	TGAGE ASSN POOL		
FNGL POOL #8241 FNMA 20YR POOL # 253886		2 31360KEN0 3 31371J6X7	M 05/01/2010 M 07/01/2021		3,959,953.94 1,770,779.48	4,256,568.50 1,824,332.95
FNMA 20YR POOL #254296 FNMA 20YR POOL #254305		3 31371KNM9 5 31371KNW7	M 04/01/2022 M 05/01/2022	7,286,586.34	5,191,356.99 7,408,575.96	5,346,166.93 7,534,888.92
FNMA 20YR POOL #254764 FNMA 20YR POOL #254800	AAA 5.5000 4.986	3 31371K5Z0 5 31371K7M7	M 06/01/2023 M 07/01/2023	34,979,987.40	32,300,699.51 35,518,712.84	31,846,755.64 35,010,186.79
FNMA 20YR POOL #254831 FNMA 20YR POOL #255030 FNMA 20YR POOL #255362	AAA 5.5000 4.960	3 31371LA82) 31371LHF9 . 31371LTT6	M 08/01/2023 M 12/01/2023 M 08/01/2024	14,450,841.24	21,101,769.64 14,709,132.78 24,559,236.68	20,390,443.38 14,463,317.13 24,426,547.08
FNMA 20YR POOL #255628 FNMA 20YR POOL #255668	AAA 5.5000 4.79	31371L4M8 3 31371L6D6	M 02/01/2025 M 03/01/2025	22,346,824.43	22,821,026.81 23,071,148.27	22,366,117.19 22,630,474.04
FNMA 20YR POOL #255731 FNMA 20YR POOL #357700	AAA 5.5000 4.820	7 31371MA80 5 31376KKM7	M 06/01/2025 M 01/01/2025		48,233,017.33 27,557,804.96	47,234,359.49 27,036,962.27
FNMA 20YR POOL #756581 FNMA 7YR BALLOON POOL #254188	8 AAA 5.5000 5.02	31403SRA6 31371KJ93	M 11/01/2023 M 01/01/2009	772,085.10	611,015.07 776,478.12	603,604.21 774,998.43
FNMA 7YR BALLOON POOL #254228 FNMA 7YR BALLOON POOL #254256 FNMA 7YR BALLOON POOL #254339	6 AAA 5.5000 4.97	31371KLH2 31371KMD0 31371KPY1	M 03/01/2009 M 04/01/2009 M 05/01/2009	7,263,522.81	1,630,362.00 7,314,101.65 2,642,558.01	1,628,067.57 7,291,003.14 2,636,862.32
FNMA 7YR BALLOON POOL #254366 FNMA DWARF POOL #253884	6 AAA 5.5000 5.00'	7 31371KTT1 7 31371KQT1 1 31371J6V1	M 05/01/2009 M 08/01/2016	1,739,975.98	1,753,132.59 3,653,862.66	1,746,558.89 3,679,228.35
FNMA DWARF POOL #254510 FNMA DWARF POOL #254991	AAA 5.5000 4.64	3 31371KVB4 4 31371LF87	M 11/01/2017 M 11/01/2018	23,477,063.32	62,806,466.65 23,979,057.06	61,109,849.46 23,725,528.92
FNMA DWARF POOL #313313 FNMA DWARF POOL #323980 FNMA DWARF POOL #357350	AAA 6.0000 6.148	4 31374GAN7 3 31374T2M0 3 31376J5K1	M 12/01/2011 M 04/01/2014 M 02/01/2018	3,935,739.23	6,246,628.12 3,906,871.65 13,457,330.68	6,334,529.10 4,038,698.17 13,294,162.46
THER DWILL FOOD #221220	AAA 3.3000 4.07.) 2121003KT	1.1 02/01/2010	13,134,232.33	13,437,330.00	13,291,102.40

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	INCOME				
	Portfolio - FI	FIXED I	NCOME			
	Instrument - FNMA		NATIONAL MORTGAGE A	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		31379UMC2	M 05/01/2013	1,998,340.40	1,986,457.92	2,050,577.02
FNMA DWARF POOL #431241		31379WBJ5	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		31380EN75	M 08/01/2013	2,493,686.50	2,474,034.54	2,558,871.46
FNMA DWARF POOL #437946		31380EP73	M 07/01/2013	2,537,976.60	2,522,340.81	2,604,319.31
FNMA DWARF POOL #535213		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		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		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		31371YU33	M 01/01/2024	1,724,626.54	1,711,042.39	1,787,397.20
FNMA POOL # 268312		31372CAM0	M 01/01/2024	1,045,506.87	1,033,556.58	1,083,559.83
FNMA POOL # 50965		313615TW6	M 01/01/2024	4,840,924.62	4,801,275.37	5,012,470.86
FNMA POOL #001171		31360BJ08	M 05/01/2009	42,228.49	42,197.59	44,688.24
FNMA POOL #007		31360AAG1	M 01/01/2010	25,026.86	25,026.85	27,302.63
FNMA POOL #124485		31365DF26	M 09/01/2007	110,441.32	110,441.33	117,485.64
FNMA POOL #124570		31365DJP1	M 09/01/2007	129,939.11	129,939.24	138,227.07
FNMA POOL #124749		31365DQA6	M 01/01/2008	1,135.55	1,160.98	1,207.98
FNMA POOL #1464		31360BTV6	M 06/01/2008	149,172.71	148,765.41	157,861.78
FNMA POOL #1101		31360BUZ5	M 03/01/2000	30,148.21	32,341.56	35,421.18
FNMA POOL #190031		31368HA86	M 12/01/2019	450,497.18	460,693.64	490,643.99
FNMA POOL #190031 FNMA POOL #190101		31368HDE0	M 01/01/2023	956,445.09	976,502.47	1,041,680.30
FNMA POOL #190101 FNMA POOL #190700		31368HX57	M 02/01/2023 M 02/01/2009	1,021,113.58	1,023,836.49	1,069,289.72
FNMA POOL #190700 FNMA POOL #2114		31360CK35	M 02/01/2009 M 11/01/2008	50,690.75	50,596.64	54,718.90
FNMA POOL #2114 FNMA POOL #22022		313606PF6	M 11/01/2008 M 06/01/2014	33,352.36	33,352.38	36,228.12
FNMA POOL #22022 FNMA POOL #2436	AAA 5.0000 9.019 AAA 5.0000 15.013					
			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

Investment Desc	Rating Coupon Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	INCOME					
	Portfolio - FI	FIXED IN	1COME				
	Instrument - FNMA	FEDERAL	NATIONAL	L MORTGAGE	ASSN POOL		
FNMA POOL #2459	AAA 8.5000 9.084	31360CWU2	М (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		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		31371KVF5		11/01/2032	15,059,613.89	14,883,509.64	15,024,123.40
FNMA POOL #254548		: 31371KWH0	M :	11/01/2032	39,071,081.63	38,686,667.97	38,979,004.11
FNMA POOL #254981		31371LFW4		11/01/2033	11,897,106.59	12,153,400.48	12,061,881.52
FNMA POOL #255028		31371LHD4		01/01/2034	22,434,059.90	22,460,356.34	22,360,550.96
FNMA POOL #255230		31371LPP8		06/01/2034	22,576,894.02	21,796,043.30	22,015,331.41
FNMA POOL #25934		31361AY74		07/01/2008	29,097.82	29,097.85	31,438.95
FNMA POOL #27070		31361CCF6		10/01/2014	30,749.19	30,749.17	32,417.95
FNMA POOL #277		31360AJW7		09/01/2009	58,677.93	58,677.97	63,737.34
FNMA POOL #28017		31361DDW6		06/01/2016	8,168.58	8,115.90	8,942.09
FNMA POOL #30349		31361FWJ9		08/01/2016	22,960.13	22,720.38	25,134.30
FNMA POOL #313945		. 31374GWE3		01/01/2028	6,148,643.98	6,318,389.71	6,364,563.86
FNMA POOL #323500		31374TKM0		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		31361NCT2		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		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		11/01/2028	5,425,354.00	5,357,275.72	5,510,694.82
FNMA POOL #44599		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		31382NK68	M (04/01/2029	2,389,604.53	2,391,639.99	2,470,962.60
FNMA POOL #487367		31382NMQ2		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

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	INCOME				
	Portfolio - FI	FIXED IN	COME			
	Instrument - FNMA		NATIONAL MORTGAGE A	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		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		31385XM87	M 10/01/2033	23,118,256.56	21,412,930.96	21,957,488.90
FNMA POOL #558684		31386BUH5	M 01/01/2031	1,035,857.03	1,047,482.97	1,091,192.52
FNMA POOL #563868		31386HMR9	M 01/01/2031	232,282.00	235,035.26	244,690.50
FNMA POOL #59306		31362E3P9	M 05/01/2008	10,906.79	10,900.94	11,780.92
FNMA POOL #59308		31362E3R5	M 03/01/2018	12,578.24	12,561.98	13,705.30
FNMA POOL #593826		31387TVT8	M 08/01/2029	3,858,763.77	3,803,751.80	3,991,338.03
FNMA POOL #636697		31389VKJ5	M 05/01/2032	4,878,038.63	4,600,279.10	4,951,697.01
FNMA POOL #63780		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		31362QU64	M 02/01/2008	5,947.96	5,947.96	6,258.68
FNMA POOL #683040		31400BZD1	M 02/01/2033	4,948,226.00	5,114,876.09	5,016,758.94
FNMA POOL #685522		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		31402C4H2	M 04/01/2034	78,307,169.32	79,065,820.67	77,977,757.16
FNMA POOL #7263		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

Investment Desc	Rating Coupon Yie	eld Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - Fl	XED INCOME				
	Portfolio - Fl		COME			
	Instrument - FN		NATIONAL MORTGAGE	ASSN POOL		
FNMA POOL #791281		213 31405KCS8	M 09/01/2034	24,458,837.40	24,703,191.52	24,355,947.22
FNMA POOL #791403		200 31405KGL9	M 10/01/2034	8,447,660.71	8,536,993.83	8,412,124.21
FNMA POOL #795056		200 31405PH94	M 10/01/2034	17,007,543.26	17,187,401.60	16,935,998.19
FNMA POOL #797847		310 31405SL44	M 02/01/2035	17,140,907.41	16,274,731.16	16,206,727.95
FNMA POOL #808198		305 31406E3F9	M 03/01/2035	9,643,133.20	9,156,473.41	9,117,582.44
FNMA POOL #810101		605 31406HAA5	M 03/01/2035	20,015,306.34	19,906,208.23	19,911,693.77
FNMA POOL #8199		017 31360KDC5	M 06/01/2007	137,337.30	137,137.30	144,511.81
FNMA POOL #8245		278 31360KES9	M 12/01/2008	95,269.96	95,181.27	102,829.31
FNMA POOL #826905		241 31407CU62	M 08/01/2035	25,117,273.70	24,755,366.28	24,434,753.65
FNMA POOL #827944		130 31407DZH1	M 05/01/2035	45,138,281.13	45,711,921.69	44,904,615.30
FNMA POOL #8307		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		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
	Instrumer	t -GNMA GOV	ERNMENT NATIONAL N	MORTGAGE ASSOCIATI	ON	
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 36206FX23	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		307 36214EJQ9	M 10/01/2009	4,776.14	4,761.21	5,203.04
GNMA POOL #196063		553 36217KWY0	M 03/01/2017	39,204.66	38,073.66	42,765.75
GNMA POOL #221981		724 36218GRA6	M 10/01/2017	580,589.65	570,177.16	639,891.07
GNMA POOL #327203		731 36224FNU0	M 02/01/2024	352,111.85	329,368.51	369,078.94
		877 36224S4C3	M 09/01/2023	944,753.04	877,277.33	990,277.54
GNMA POOL #33/519		181 36203CLU4	M 12/01/2023	1,104,109.50	1,008,776.23	1,157,312.86
	AAA 6.5000 8.			, . ,		
GNMA POOL #345139			M 03/01/2024	1,835,361.38	1,716,949.35	1,923,838.03
GNMA POOL #345139 GNMA POOL #345605	AAA 6.5000 7.	738 36203C3N0	M 03/01/2024 M 01/01/2024	1,835,361.38 1,889,034.47	1,716,949.35 1,724,940.97	
GNMA POOL #337519 GNMA POOL #345139 GNMA POOL #345605 GNMA POOL #345921 GNMA POOL #345990	AAA 6.5000 7. AAA 6.5000 8.	738 36203C3N0 179 36203DG61	M 01/01/2024	1,889,034.47	1,724,940.97	1,923,838.03 1,980,060.75 1,382,958.05
GNMA POOL #345139 GNMA POOL #345605 GNMA POOL #345921 GNMA POOL #345990	AAA 6.5000 7. AAA 6.5000 8. AAA 6.5000 7.	738 36203C3N0 179 36203DG61 866 36203DKB5	M 01/01/2024 M 12/01/2023	1,889,034.47 1,319,381.45	1,724,940.97 1,226,038.09	1,980,060.75 1,382,958.05
GNMA POOL #345139 GNMA POOL #345605 GNMA POOL #345921 GNMA POOL #345990 GNMA POOL #346013	AAA 6.5000 7. AAA 6.5000 8. AAA 6.5000 7. AAA 6.5000 8.	738 36203C3N0 179 36203DG61 866 36203DKB5 512 36203DK25	M 01/01/2024 M 12/01/2023 M 01/01/2024	1,889,034.47 1,319,381.45 2,755,001.02	1,724,940.97 1,226,038.09 2,474,081.94	1,980,060.75 1,382,958.05 2,887,755.34
GNMA POOL #345139 GNMA POOL #345605 GNMA POOL #345921 GNMA POOL #345990	AAA 6.5000 7. AAA 6.5000 8. AAA 6.5000 7. AAA 6.5000 8. AAA 7.5000 8.	738 36203C3N0 179 36203DG61 866 36203DKB5	M 01/01/2024 M 12/01/2023	1,889,034.47 1,319,381.45	1,724,940.97 1,226,038.09	1,980,060.75 1,382,958.05

GNMA POOL #352113 AAA 7.5000 8.520 36203LDS8 M 08/15/2023 629,385.59 601,480.00 66 GNMA POOL #354587 AAA 7.5000 8.524 36203N2U1 M 05/15/2023 269,893.13 257,867.05 28 GNMA POOL #354610 AAA 7.5000 8.518 36203N3T3 M 07/15/2023 324,697.84 310,258.84 34 GNMA POOL #354687 AAA 6.5000 7.736 36203N6Y9 M 11/01/2023 660,016.62 617,418.97 69 GNMA POOL #354693 AAA 7.0000 8.109 36203N7E2 M 11/01/2023 1,008,618.03 955,078.58 1,06 GNMA POOL #354733 AAA 6.5000 8.510 36203PBA0 M 01/01/2024 1,208,993.50 1,085,558.92 1,26 GNMA POOL #354739 AAA 6.5000 8.507 36203PBG7 M 01/01/2024 3,926,263.08 3,525,721.67 4,11 GNMA POOL #354798 AAA 7.0000 7.452 36203PDB6 M 04/01/2024 2,901,730.06 2,844,066.19 3,07	Value
Portfolio - FI Instrument - GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION GNMA POOL #351410	
GNMA POOL #351410	
GNMA POOL #352113	
GNMA POOL #352113	5,771.09
GNMA POOL #354587 AAA 7.5000 8.524 36203N2U1 M 05/15/2023 269,893.13 257,867.05 28 GNMA POOL #354610 AAA 7.5000 8.518 36203N3T3 M 07/15/2023 324,697.84 310,258.84 34 GNMA POOL #354687 AAA 6.5000 7.736 36203N6Y9 M 11/01/2023 660,016.62 617,418.97 69 GNMA POOL #354693 AAA 7.0000 8.109 36203N7E2 M 11/01/2023 1,008,618.03 955,078.58 1,06 GNMA POOL #354733 AAA 6.5000 8.510 36203PBA0 M 01/01/2024 1,208,993.50 1,085,558.92 1,26 GNMA POOL #354739 AAA 6.5000 8.507 36203PBG7 M 01/01/2024 3,926,263.08 3,525,721.67 4,11 GNMA POOL #354798 AAA 7.0000 7.452 36203PDB6 M 04/01/2024 2,901,730.06 2,844,066.19 3,07	7,734.05
GNMA POOL #354687 AAA 6.5000 7.736 36203N6Y9 M 11/01/2023 660,016.62 617,418.97 69 GNMA POOL #354693 AAA 7.0000 8.109 36203N7E2 M 11/01/2023 1,008,618.03 955,078.58 1,06 GNMA POOL #354733 AAA 6.5000 8.510 36203PBA0 M 01/01/2024 1,208,993.50 1,085,558.92 1,26 GNMA POOL #354739 AAA 6.5000 8.507 36203PBG7 M 01/01/2024 3,926,263.08 3,525,721.67 4,11 GNMA POOL #354798 AAA 7.0000 7.452 36203PDB6 M 04/01/2024 2,901,730.06 2,844,066.19 3,07	5,337.72
GNMA POOL #354733 AAA 6.5000 8.510 36203PBA0 M 01/01/2024 1,208,993.50 1,085,558.92 1,266 GNMA POOL #354739 AAA 6.5000 8.507 36203PBG7 M 01/01/2024 3,926,263.08 3,525,721.67 4,11 GNMA POOL #354798 AAA 7.0000 7.452 36203PDB6 M 04/01/2024 2,901,730.06 2,844,066.19 3,07	1,481.69
GNMA POOL #354733 AAA 6.5000 8.510 36203PBA0 M 01/01/2024 1,208,993.50 1,085,558.92 1,266 GNMA POOL #354739 AAA 6.5000 8.507 36203PBG7 M 01/01/2024 3,926,263.08 3,525,721.67 4,11 GNMA POOL #354798 AAA 7.0000 7.452 36203PDB6 M 04/01/2024 2,901,730.06 2,844,066.19 3,07	1,820.63
GNMA POOL #354733 AAA 6.5000 8.510 36203PBA0 M 01/01/2024 1,208,993.50 1,085,558.92 1,26 GNMA POOL #354739 AAA 6.5000 8.507 36203PBG7 M 01/01/2024 3,926,263.08 3,525,721.67 4,11 GNMA POOL #354798 AAA 7.0000 7.452 36203PDB6 M 04/01/2024 2,901,730.06 2,844,066.19 3,07	3,593.83
GNMA POOL #354798 AAA 7.0000 7.452 36203PDB6 M 04/01/2024 2,901,730.06 2,844,066.19 3,07	7,250.87
	5,456.62
CARRA DOOT HAEADON 3.77 C EDOO F 040 20002DDM M 04/01/0004 0 002 C12 10 1 001 F20 40 0 10	1,392.68
GNMA POOL #354809 AAA 6.5000 7.842 36203PDN0 M 04/01/2024 2,003,613.19 1,861,730.49 2,10	0,200.71
	1,480.28
GNMA POOL #366685 AAA 6.5000 8.415 36204DJ67 M 01/01/2024 629,253.19 567,877.53 65	9,574.80
	5,444.79
GNMA POOL #366792 AAA 6.5000 8.127 36204DNH8 M 05/01/2024 1,796,579.35 1,644,532.71 1,88	3,186.46
GNMA POOL #371713 AAA 6.5000 7.729 36204J3W4 M 04/01/2024 1,381,765.98 1,292,319.83 1,44	3,376.32
GNMA POOL #376371 AAA 7.0000 7.241 36204QCG3 M 01/01/2024 3,537,581.49 3,503,889.20 3,74	7,937.88
GNMA POOL #376506 AAA 6.5000 7.789 36204QGP9 M 05/01/2024 1,755,870.68 1,636,113.30 1,84	0,515.36
GNMA POOL #376507 AAA 6.5000 8.171 36204QGQ7 M 05/01/2024 302,183.48 275,872.10 31	5,750.75
GNMA POOL #379194 AAA 6.5000 8.177 36204TGB4 M 01/01/2024 1,916,588.98 1,753,253.29 2,00	3,981.34
GNMA POOL #385849 AAA 7.5000 8.467 36205BTE2 M 08/15/2024 148,132.93 141,741.80 15	7,154.23
GNMA POOL #412373 AAA 7.0000 6.954 36206JCJ1 M 11/15/2027 715,437.30 719,298.86 75	5,047.90
	1,374.07
	5,986.46
	3,277.38
GNMA POOL #413451 AAA 7.5000 7.349 36206KH46 M 10/15/2025 1,583,196.71 1,599,951.90 1,67	9,740.05
GNMA POOL #414636 AAA 7.5000 7.495 36206LSZ3 M 10/15/2025 386,575.54 387,989.43 41	0,148.93
GNMA POOL #414675 AAA 7.5000 7.349 36206LT82 M 10/15/2025 390,236.32 394,386.37 41	1,032.93
	5,062.23
	L,348.90
GNMA POOL #462363 AAA 7.0000 6.954 36208VTU9 M 11/15/2027 440,695.82 443,074.70 46	5,711.20
GNMA POOL #462495 AAA 7.0000 6.748 36208VXY6 M 01/15/2028 1,980,043.80 2,009,680.95 2,09	1,724.87
	1,200.94
	3,407.07
	7,319.46
	7,338.49
	3,810.50
	5,960.42
	0,958.67
	5,863.70

Investment Desc	Rating Coupon Yie	ld Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Croup FI	XED INCOME				
	Portfolio - FI		OME			
	Instrument - GN		T NATIONAL MORTGAG	GE ASSOCIATION		
GNMA POOL #780465	AAA 7.0000 6.	943 36225AOS2	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		559 36206W3U7	M 05/15/2026	596,546.48	611,660.98	645,538.87
GNMA POOL# 442138		569 36207UEK0	M 11/15/2026	396,390.79	406,021.10	428,945.05
GNMA POOL# 447754		843 36208DMB8	M 07/15/2027	471,866.63	484,353.06	500,537.25
GNMA POOL# 455273		828 36208MXA8	M 08/15/2027	314,207.77	322,781.70	333,299.04
GNMA POOL# 455322		859 36208MYT6	M 10/15/2027	522,078.11	535,802.21	553,799.59
GNMA POOL# 462481		622 36208VXJ9	M 01/15/2028	2,037,035.99	2,074,927.33	2,152,664.94
GNMA POOL# 462738		754 36208WBF9	M 05/15/2028	910,562.98	923,020.76	961,921.77
GNMA POOL# 464819		418 36208YK81	M 09/15/2028	1,230,974.65	1,238,760.41	1,289,995.79 647,409.87
GNMA POOL# 464837 GNMA POOL# 475562		764 36208YLS6 418 36209MJF2	M 09/15/2028 M 09/15/2028	612,843.46 2,072,720.17	621,030.57 2,085,804.38	2,172,100.20
GNMA POOL# 475562 GNMA POOL# 780137		912 36225AEJ5	M 09/15/2028 M 05/15/2015	2,778,129.52	2,857,316.02	3,105,078.33
GNMA POOL# 780137 GNMA POOL# 780220		794 36225AG53	M 08/15/2015 M 08/15/2025	1,026,577.40	1,056,295.79	1,089,095.98
GNMA POOL# 780545	AAA 7.5000 6.		M 04/15/2027	1,548,652.23	1,593,255.64	1,642,763.81
GNMA POOL# 780601	AAA 7.0000 6.		M 07/15/2027	1,290,100.23	1,315,603.88	1,364,169.18
GNMA POOL# 780798	AAA 7.5000 6.		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
	Instrumer	t -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.		M 07/20/2033	20,310,810.58	20,486,732.69	20,483,723.29
GNMA POOL #3458	AAA 5.0000 5.		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
	Instrumer	t -PAC1 PLAN	NED 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
	Instrumer	t -SEQ SEQU	ENTIAL			
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.		M 08/15/2016		53,725,940.27	52,884,460.68

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	INCOME				
	Portfolio - FI	FIXED INCO	ME			
	Instrument - SEQ	SEQUENTIAL				
Instrument Total	2			53,005,706.52	54,019,192.03	53,177,386.92
	Instrument -	TIPS TREAS	URY INFLATION PRO	TECTED 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		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		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		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 -	rsy ust	REASURIES			
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		912810EG9	S 08/15/2020	76,760,000.00	94,686,087.36	112,987,670.43
JS TREASURY N/B		912810EM6	S 08/15/2022	51,860,000.00	62,364,176.24	68,984,405.92
JS TREASURY N/B		912810EC8	S 02/15/2019	44,250,000.00	53,426,376.00	64,417,044.5
JS TREASURY N/B		912810FB9	S 11/15/2027	34,500,000.00	38,954,462.50	41,931,036.00
JS TREASURY N/B		912810EL8	S 11/15/2021	36,700,000.00	40,711,612.64	50,957,463.3
JS TREASURY N/B		9128276J6	S 08/15/2010	73,300,000.00	78,310,337.89	79,163,908.3
JS TREASURY N/B JS TREASURY N/B		912810FM5 9128277B2	S 05/15/2030 S 08/15/2011	19,100,000.00 28,780,000.00	22,037,108.85 29,956,049.11	23,887,312.69 30,257,734.13
JS TREASURY N/B		9128277B2 9128276T4	S 08/15/2011 S 02/15/2011	89,000,000.00	92,711,161.89	93,381,992.39
JS TREASURY N/B		9128274F6	S 05/15/2011 S 05/15/2008	25,500,000.00	26,647,979.16	26,387,226.01
JS TREASURY N/B		912828BK5	S 09/15/2008	49,490,000.00	48,795,840.47	48,381,087.6
JS TREASURY N/B		912828BP4	S 11/15/2006	12,000,000.00	11,997,501.89	11,856,697.8
IS TREASURY N/B		912828AJ9	S 08/15/2012	15,375,000.00	15,506,944.09	15,634,608.9
JS TREASURY N/B		912828CJ7	S 05/15/2014	86,000,000.00	88,452,504.81	88,665,752.9
JS TREASURY N/B		912810EW4	S 02/15/2026	34,760,000.00	39,383,433.61	41,799,353.4
JS TREASURY N/B		912828DF4	S 12/31/2006	42,650,000.00	42,467,333.23	42,052,169.5
JS TREASURY N/B	AAA 3.5000 3.814	912828DE7	S 12/15/2009	55,000,000.00	54,369,274.81	53,390,403.8
JS TREASURY N/B		912828CE8	S 04/15/2009	35,700,000.00	34,814,356.68	34,588,888.4
JS TREASURY N/B	AAA 3.6250 4.027	912828CN8	S 07/15/2009	39,000,000.00	38,485,737.24	38,707,341.0
JS TREASURY N/B	AAA 2.7500 3.696	912828CR9	S 08/15/2007	70,250,000.00	69,211,279.82	69,171,467.7
JS TREASURY N/B	AAA 3.6250 4.212	912828DG2	S 01/15/2010	25,300,000.00	24,752,242.13	25,040,824.8
JS TREASURY N/B	AAA 4.2500 4.446	912828CT5	S 08/15/2014	59,700,000.00	58,860,253.99	60,037,483.4
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

Investment Desc	Rating Coupon Y	ield Identif	ier F	Maturity	Par/Shares	Book Value	Market Value
	Group - 1 Portfolio - 1 Instrument - 1		D INCOME TREASURIES				
US TREASURY N/B	AAA 4.0000 AAA 3.5000 AAA 5.5000 AAA 8.5000 AAA 3.3750 AAA 4.0000 AAA 3.2500 AAA 3.2500 AAA 3.8750	4.511 912828DV 4.296 912828CA 4.225 912828CS 4.744 912810FE 4.566 912810EE 4.182 912828DM 3.480 912828BG 4.397 912828BG 6.019 912810DY 6.558 912810DF	66 S S S S S S S S S S S S S S S S S S	05/15/2015 02/15/2014 08/15/2009 08/15/2028 02/15/2020 02/15/2015 08/15/2015 08/15/2013 05/15/2017 08/15/2013	116,600,000.00 67,150,000.00 45,400,000.00 8,000,000.00 50,500,000.00 66,000,000.00 22,700,000.00 70,000.00	65,794,632.65 44,304,596.05 58,715,106.73 11,249,068.64 49,678,737.49 62,706,179.23 58,461,146.94 21,980,170.88	114,728,064.31 66,373,658.41 44,688,132.93 60,949,715.17 11,483,887.83 50,109,027.08 65,023,773.91 57,910,109.93 22,344,212.66 32,238,036.88 86,188,626.08
Instrument Total	35				1,661,550,000.00	1,739,478,038.47	1,813,144,852.78
	Instrum	ent -VADM	VERY ACCUE	RATELY DEFIN	NED MATURITY		
FNR 2001-20 VB	AAA 6.0000	6.692 31359SXA	3 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			1	10,717,135,970.73	10,881,226,146.60	11,045,856,578.22
Group Total	804		10,717,13	35,970.73 /	0.00	10,881,226,146.60	11,045,856,578.22

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Monthly Market Portfolio							
Investment Desc	Rating Coupon Yield Identifier	F Maturity	Par/Shares	Book Value	Market Value		
Group - FIXED INCOME - EXTERNALLY MANAGED Portfolio - HUFF W.R. HUFF ASSET MANA Instrument - EXFI EXTERNAL MANAGED FI							
HUFF - FIXED INCOME HUFF - LIQUIDITY	0.0000 0.000 IF-HUFF 0.0000 0.000 IL-HUFF	00/00/0000 00/00/0000	3,086,195.43 123,060.61	308,619,543.53 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		

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Monthly Market Portfolio						
Investment Desc	Rating Coupon Yield	Identifier 1	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED Portfolio - PIMCO Instrument - EXFI	INCOME - EXTERNALI PACIFIC INVEST EXTERNAL MANAG	TMENT C			
PIMCO - FIXED INCOME PIMCO - LIQUIDITY		IF-PIMCO IL-PIMCO	00/00/0000 00/00/0000	2,049,523.27 163,411.80	204,952,327.28 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 - EXTERN Portfolio - OAKTREE OAKTREE CAN Instrument - EXFI EXTERNAL MA	PITAL MANA				
OAKTREE - FIXED INCOME OAKTREE - LIQUIDITY	0.0000 0.000 IF-OAKTREE 0.0000 0.000 IL-OAKTREE	00/00/0000 00/00/0000	1,528,716.59 107,377.12	152,871,659.30 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	

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Monthly Market Portfolio					
Investment Desc	Rating Coupon Yield Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED INCOME - EXTERN Portfolio - SALOMON SALOMON BRO Instrument - EXFI EXTERNAL MA	S. ASSET			
SALOMON - FIXED INCOME SALOMON - LIQUIDITY	0.0000 0.000 IF-SALOMON 0.0000 0.000 IL-SALOMON	00/00/0000 00/00/0000	1,896,238.63 50,166.77	189,623,863.52 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

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Investment Desc	Rating Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group Portfolio Instrument	- FIDELI	INCOME - EXTE TY FIDELITY EXTERNAL	INVESTME	INTS			
FIDELITY - FIXED INCOME FIDELITY - LIQUIDITY FIDELITY-EQUITY	0.0000 0.0000 0.0000	0.000	IF-FIDELIT IL-FIDELIT IE-FIDELIT	0.0	0/00/0000 0/00/0000 0/00/0000	1,932,740.35 203,178.96 470.01	193,274,035.71 20,317,896.89 47,001.05	
Instrument Total	3					2,136,389.33	213,638,933.65	
	Instr							
SECURITY LENDING INCOME -	EXT. 0.0000	0.000	SL-EXFI	0.0	0/00/0000	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

Portfolio ID		Par/Shares	Book Value	Market Value
	Group - COMMON STOCK - INTERNALLY MANAGED			
LCA LARGE-CAP CORE ANALY LC1 LARGE-CAP GROWTH (F) LCV LARGE-CAP VALUE (F) MCV MID-CAP VALUE (F) RMG MID-CAP GROWTH (F) LCP LARGE-CAP PASSIVE (Q QN1 QUANTITATIVE 1000 (Q QN2 QUANTITATIVE 2000 (Q 1TR INTERNAL 1000 TRANSI 2TR RUSSELL TRANSITION 2		78,192,284.00 59,101,399.00 101,318,467.60 56,030,255.36 246,875,213.00 64,440,538.62 64,150,248.25 18,247,340.00 1,567,140.50	1,610,265,167.64 1,873,210,170.84 2,069,448,297.93 1,527,669,810.13 7,470,414,266.63 1,913,178,545.47 1,042,611,196.89 612,564,808.87 23,445,510.92	
6TR S&P600 TRANSITION		9,550.00	0.00	286.50
Group Total	0.00 /	743,367,247.83	19,787,746,101.37	24,417,365,940.31
	Group - COMMON STOCK - EXTERNALLY MANAGED			
5GS GOLDMAN SACHS - 1000 5IN INTECH - 1000 6CH CHARTWELL - 2000 VAL 6DG DAVID J. GREENE - 20 6EA EAGLE ASSET - 2000 C 6FT FULLER & THALER - 20 6FC FULLER THALER - 2000 6LC LORD, ABBETT - 2000 6LA LORD, ABBETT - 2000 6MA M.A. WEATHERBIE - 20 6NC NEXT CENTURY - 2000 Group Total	0.00 /	23,813,731.10 10,324,806.05 5,209,704.76 10,442,315.55 3,385,414.09 7,880,516.92 8,450,545.01 13,307,368.16 14,815,986.25 9,311,352.17 3,465,935.13	674,977,627.38 289,137,287.89 68,551,597.70 78,165,624.97 66,472,573.32 51,099,439.37 86,737,594.76 170,898,675.57 165,703,999.10 122,363,007.27 47,570,067.52	806,238,991.97 331,912,301.05 76,877,417.43 81,627,778.07 77,064,206.98 62,821,788.21 105,924,655.35 200,513,315.13 201,893,435.62 153,156,356.35 66,521,092.71 2,164,551,338.87
Group Total - COMMON STOCK	0.00 /	853,774,923.09	21,609,423,596.22	26,581,917,279.18

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value		
Group - COMMON STOCK									
	Portfolio - LCA LARGE-CAP CORE ANALY								
			MMON STOCK						
3M COMPANY ABBOTT LABORATORIES ADOBE SYSTEMS INC. ADVANCE AUTO PARTS INC AES CORP AETNA INC. AFFILIATED COMPUTER SERVICE AFILAC INC AGLIENT TECHNOLOGIES INC AGL RESOURCES INC AIR PROD. & CHEM. ALBERTO CULVER CL-B ALCOA INC. ALLEGHENY ENERGY INC. ALLEGAN PHARMACEUTICALS IN ALLSTATE CORP ALTRIA GROUP INC AMEREN CORP. AMERICAN AXLE & MFG HOLDING	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 SERVICE	S 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 22,600.00	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 IN	C. 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		
AMEREN CORP. AMERICAN AXLE & MFG HOLDING AMERICAN EXPRESS CO. AMERICAN INTL GROUP AMERIPRISE FINANCIAL INC AMETEK INC. AMGEN INC ANALOG DEVICES ANDRX GROUP ANNALY MORTGAGE MANAGEMENT APACHE CORP.	S 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	0311001000	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		
APACHE CORP. APPLEBEES INT'L. INC. APPLIED MATERIALS INC. AQUA AMERICA INC ARCHER DANIELS MIDLAND CO	0.885	APPB	037899101	22.5900	134,000.00	3,647,469.33	3,027,060.00		
APPLIED MATERIALS INC.	0.668		038222105	17.9400	13,100.00	267,735.75	235,014.00		
AOUA AMERICA INC	1.564		03836W103	27.3000	20,666.00	338,397.26	564,181.80		
ARCHER DANIELS MIDLAND CO	1.378		0394831020	24.6600	127,600.00	2,213,421.04	3,146,616.00		
AT&T INC	5.430	Т	00206R102Q	24.4900	556,300.00	17,784,681.11	13,623,787.00		
AUTOLIV, INC	2.818		052800109	45.4200	127,000.00	5,021,959.29	5,768,340.00		
AVON PRODUCTS	2.311		054303102Q	28.5500	82,000.00	2,125,344.15	2,341,100.00		
BAKER HUGHES CORP	0.855		057224107Q	60.7800	113,588.00	5,221,799.87	6,903,878.64		
BANK OF AMERICA CORP.	4.333		0605051040	46.1500	763,300.00	24,962,327.33	35,226,295.00		
BANK OF NEW YORK CO, INC	2.637		0640571020	31.8500	347,000.00	10,064,494.35	11,051,950.00		
BAUSCH & LOMB INC	0.765		0717071030	67.9000	36,000.00	2,717,444.51	2,444,400.00		

Investment Desc	Rating Coupon Yield	Ticker Identifier	F Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK				
		LARGE-CAP CORE	ANALY			
	Instrument - COM	COMMON STOCK				
BAXTER INTI.	1 545 1	BAX 071813109Q	37.6500	105,000.00	2,834,157.90	3,953,250.00
BAXTER INTL BECKMAN COULTER INC. BECTON DICKINSON & COMPANY	0 984 1	BEC 075811109	56.9000	10,200.00	715,113.53	580,380.00
BECTON DICKINSON & COMPANY	1 431 1	3DX 0758871090		42,600.00	1,500,211.32	2,559,408.00
BECTON DICKINSON & COMPANY BED BATH & BEYOND INC BELLSOUTH BEMIS CO. BEST BUY COMPANY INC BIOGEN IDEC INC BIOMET INC. BOEING CO BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB CANON INC - ADR CAPITAL ONE FINANCIAL CORP. CARDINAL HEALTH INC.	0.000 1	BBBY 075896100	36.1500	50,000.00	1,938,315.00	1,807,500.00
BELLSOUTH	4.280	BLS 0798601020		311,700.00	9,997,869.05	8,447,070.00
BEMIS CO	2 583 1	BMS 081437105Q		102,300.00	2,525,437.23	2,851,101.00
BEST BUY COMPANY INC	0.736 1	BBY 086516101	43.4800	107,700.00	3,107,078.69	4,682,796.00
BIOGEN IDEC INC	0.000 I	BIIB 09062X103	45.3300	83,000.00	3,360,954.24	3,762,390.00
BIOMET INC	0.683 I	BMET 090613100	36.5700	70,100.00	2,879,874.40	2,563,557.00
BOFING CO	1 708 1	3A 0970231050		147,200.00	6,713,221.48	10,339,328.00
BOSTON SCIENTIFIC CORD	0 000 1	3SX 101137107	24.4900	165,630.00	3,883,622.10	4,056,278.70
DDICTOL_MVFDC COLLEGE	4 873 1	BMY 1101221080		365,800.00	9,815,357.41	8,406,084.00
CANON INC ADD	1 /20 /	CAJ 138006309	58.8300	107,570.00	5,542,086.45	6,328,343.10
CADITAL ONE EINANCIAL CODD	0 122 (COF 14040H105	86.4000	24,600.00	1,157,611.49	2,125,440.00
CAPITAL ONE FINANCIAL CORP. CARDINAL HEALTH INC. CAREMARK RX INC CARNIVAL CORP CATERPILLAR INC. CBS CORP. CL. B CENTERPOINT ENERGY INC CENTURYTEL, INC. CEPHALON INC CHARLES RIVER LABORATORIES CHEESECAKE FACTORY (THE) CHEVRONTEXACO CORP CHICO'S FAS INC CHUBB CORP CINTAS CORP CISCO SYSTEMS CITIGROUP INC. CLEAR CHANNEL COMMUNICATION	0.123	CAH 14149Y108Q	68.7500	122 500 00	6,082,936.61	8,490,625.00
CARDINAL REALIR INC.	0.349 (CMX 141705103	51.7900	123,500.00	2,266,535.79	5,148,029.58
CAREMARK RA INC	1 970 /	CCL 143658300Q	53.4700	123,500.00 99,402.00 95,000.00	5,225,149.24	5,079,650.00
CARNIVAL CORP	1.070 (CAT 1491231010		95,000.00 219,600.00	7,552,362.46	12,686,292.00
CALERPILLAR INC.	1./31 (AI 149123101Q		. ,		
CBS CURP. CL. B	1.858	CBS 124857202		412,800.00	15,156,357.80	13,457,280.00
CENTERPOINT ENERGY INC	1.867	INP 15189T107Q		45,400.00	564,790.88	583,390.00
CENTURYTEL, INC.	0.723 (TL 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 37,000.00	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	52,200.00 417,236.00	1,611,938.54	1,951,758.00
CHEVRONTEXACO CORP	3.170 (CVX 166764100Q			15,647,282.26	23,686,487.72
CHICO'S FAS INC	0.000 0	CHS 168615102	43.9300	134,000.00	2,783,878.06	5,886,620.00
CHUBB CORP	1.761	CB 171232101Q		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	172967101Q		1,175,000.00	31,664,428.74	57,022,750.00
CLEAR CHANNEL COMMUNICATION	S 2.384 (CCU 184502102	31.4500	149,400.00	6,156,794.03	4,698,630.00
COCA COLA CO.	2.778 H	(O 191216100Q		341,300.00	15,389,391.85	13,757,803.00
COLGATE PALMOLIVE	2.114	CL 194162103Q		87,000.00 662,000.00	3,804,968.99	4,771,950.00
CLEAR CHANNEL COMMUNICATION COCA COLA CO. COLGATE PALMOLIVE COMCAST CORP - CL A CONOCOPHILLIPS CONSOLIDATED EDISON INC. CONSTELLATION BRANDS INC-A CONSTELLATION ENERGY GROUP	0.000	CMCSA 20030N101	25.9600		19,832,582.79	17,185,520.00
CONOCOPHILLIPS	2.131 (COP 20825C104Q		299,102.00	9,906,126.76	17,401,754.36
CONSOLIDATED EDISON INC.	4.921 I	ED 209115104Q		40,200.00	1,586,021.17	1,862,466.00
CONSTELLATION BRANDS INC-A	0.000 8	STZ 21036P108	26.2300	204,000.00	4,752,675.26	5,350,920.00
CONSTELLATION ENERGY GROUP COOPER COMPANIES INC.	INC 2.326 (ZEG 210371100Q	57.6000	28,000.00 6,700.00	1,090,001.20 499,514.74	1,612,800.00 343,710.00
COOPER COMPANIES INC.	0.117	216648402	51.3000	6,700.00	499,514.74	343,710.00

Group	Investment Desc	Rating Coupon Yield	Ticker	r Identifier F	Price	Par/Shares	Book Value	Market Value	
Portfolio									
COSTCO WHOLESALE CORP.					Y.TANA				
DEVON ENERGY CORPORATION DISNEY (WALT) CO. DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONALDSON CO INC DOVER CORP. DOW CHEMICAL CO DOW CHEMICA					111111111111111111111111111111111111111				
DEVON ENERGY CORPORATION DISNEY (WALT) CO. DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONALDSON CO INC DOVER CORP. DOW CHEMICAL CO DOW CHEMICA									
DEVON ENERGY CORPORATION DISNEY (WALT) CO. DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONALDSON CO INC DOVER CORP. DOW CHEMICAL CO DOW CHEMICA	COSTCO WHOLESALE CORP.	0.929							
DEVON ENERGY CORPORATION DISNEY (WALT) CO. DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONALDSON CO INC DOVER CORP. DOW CHEMICAL CO DOW CHEMICA	COVANCE INC	0.000							
DEVON ENERGY CORPORATION DISNEY (WALT) CO. DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONALDSON CO INC DOVER CORP. DOW CHEMICAL CO DOW CHEMICA	CVS CORP.	0.586							
DEVON ENERGY CORPORATION DISNEY (WALT) CO. DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONALDSON CO INC DOVER CORP. DOW CHEMICAL CO DOW CHEMICA	CYTYC CORPORATION	0.000							
DEVON ENERGY CORPORATION DISNEY (WALT) CO. DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONALDSON CO INC DOVER CORP. DOW CHEMICAL CO DOW CHEMICA	D.R. HORTON INC.	1.119							
DEVON ENERGY CORPORATION DISNEY (WALT) CO. DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONALDSON CO INC DOVER CORP. DOW CHEMICAL CO DOW CHEMICA	DARDEN RESTAURANTS INC	1.028				•			
DEVON ENERGY CORPORATION DISNEY (WALT) CO. DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONALDSON CO INC DOVER CORP. DOW CHEMICAL CO DOW CHEMICA	DAVITA INC.	0.000					•	•	
DEVON ENERGY CORPORATION DISNEY (WALT) CO. DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONALDSON CO INC DOVER CORP. DOW CHEMICAL CO DOW CHEMICA	DEAN FOODS CO	0.000							
DEVON ENERGY CORPORATION DISNEY (WALT) CO. DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONALDSON CO INC DOVER CORP. DOW CHEMICAL CO DOW CHEMICA	DELL INC	0.000							
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 DYNEGY INC 6.198 DYN 26816Q101 4.8400 47,100.00 257,080.22 227,964.00 EI 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	DENTSPLY INTERNATIONAL INC.	0.521							
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ECHOSTAR COMMUNICATIONS - A	E I DUPONT DE NEM.	3.482		~					
ECHOSTAR COMMUNICATIONS - A	EBAY INC	0.000							
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EMEC CORP EMERSON ELECTRIC CO ENERGEN CORP. ENERGY EAST CORP. ENERGY EAST CORP. ENERGY EAST CORP. ENERGELHARD CORP. ENERGY CORP. ENERGY EAST CORP. ENERGY EA	ELI LILLY & COMPANY	2.82/							
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ENERGY EAST CORP. 5.087 2928MI109 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	ENERGEN CORP.	I.IUI							
ENTERGY CORP. 1.592 EC 292845104Q 30.1500 30,000.00 904,500.00 904,500.00 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	ENERGY EAST CORP.	1.502					•	•	
EQUITABLE RESOURCES INC EQUITABLE RESOURCES INC EXELON CORP 3.146 EIR 29.54G103Q 68.6500 35,100.00 2,041,361.23 2,409,615.00 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 EXPEDIA INC EXPENSION MOREL CORPORATION 3.146 EIR 29.54G103Q 68.6500 35,100.00 2,041,361.23 2,409,615.00 20,600.00 438,314.72 755,814.00 20,600.00 3,539,110.08 5,861,342.00 EXPEDIA INC EXPENSION MOREL CORPORATION 3.000 EXPE 3021201020 20,600.00 20,600.00 3,539,110.08 5,861,342.00 20,600.00 3,539,110.08 5,861,342.00 20,600.00 3,539,110.08 5,861,342.00 20,600.00 3,539,110.08 5,861,342.00 20,600.00 3,539,110.08 5,861,342.00 20,600.00 20,600.00 3,539,110.08 5,861,342.00 20,600.00 20,600.00 3,539,110.08 5,861,342.00 20,600.00 20,600.00 3,539,110.08 5,861,342.00 20,600.00 20,600.00 3,539,110.08 5,861,342.00 20,600.00 20,600.00 3,539,110.08 5,861,342.00 20,600.00 20,600.00 3,539,110.08 5,861,342.00 20,600.00 20,600.00 3,539,110.08 5,861,342.00 20,600.00 20,600.00 3,539,110.08 3,539,110.08 5,861,342.00 20,600.00 20,600.00 20,600.00 3,539,110.08 3,539,110.0	ENGELHARD CORP.	1.592		~		•			
EXCITABLE RESOURCES INC 2.289 EQT 294549100 36.6900 20,600.00 438,514.72 755,814.00 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 EXPEDIA INC 2000000000000000000000000000000000000	ENTERGY CORP.	3.140		~					
EXPEDIA INC 0.000 EXPE 30212P105 23.9600 29,454.50 1,662,126.22 705,729.82	EVELON CODD	2.289					•	•	
EAFEDIA INC	EALLON CORP	3.010							
	EARON WODII GODDODYLLOM	0.000						•	
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 3070001090 24.7900 82,000.00 2,122,176.40 2,032,780.00	EAAUN MUBIL CUKPUKATIUN	2.065							
FAMILY DOLLAR STORES 1.532 FDO 307000109Q 24.7900 82,000.00 2,122,176.40 2,032,780.00	FED NATI MTC ACCM	1.532							
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	FEDER CORDORATION	2.130							
FEDEX CORPORATION 0.309 FDX 31428X106 103.3900 49,000.00 3,074,125.32 5,066,110.00	FEDEA CORPORATION	0.309	t DV	21470VI00	103.3900	49,000.00	3,014,143.34	3,000,110.00	

Investment Desc	Rating Coupon Yield T	icker Identifi	er F Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK				
	Portfolio - ICA	TARGE-CAR C	ORE ANALY			
	Instrument - COM	COMMON STOC	K			
FIRST ENERGY CORD	3 674 ਸ	E 3379321	07Q 48.9900	74,800.00	2,865,117.09	3,664,452.00
FIRST ENERGY CORP. FISHER SCIENTIFIC INT'L.	0.000 F	SH 3380322		51,900.00	3,307,614.55	3,210,534.00
FLUOR CORP	0.828 F	LR 3434121		27,100.00	1,211,907.71	2,093,746.00
FLUOR CORP FMC TECHNOLOGIES INC FOREST LABORATORIES INC. FORTUNE BRANDS INC. FPL GROUP INC. FREEPORT MCMORAN CLASS B	0.000 F	TI 30249U1		60,947.00	1,941,976.64	2,615,845.24
FOREST LABORATORIES INC.	0.000 F	RX 3458381	06 40.6800		3,967,017.00	4,271,400.00
FORTUNE BRANDS INC.	1.845 F	0 3496311	01Q 78.0200	105,000.00 47,000.00	3,540,337.86	3,666,940.00
FPL GROUP INC.	3.416 F	PL 3025711	04Q 41.5600	82,800.00	2,707,203.60	3,441,168.00
FREEPORT MCMORAN CLASS B	2.323 F	CX 35671D8	53.8000	31,100.00	874,797.37	1,673,180.00
EDTERMAN DITTING DANCEN A	0 000 17	DD 2E0/2/1	08 9.9000	23,000.00	874,797.37 451,120.95 5,236,625.05	227,700.00
GANNETT INC	1.915 G	CI 3647301	01Q 60.5700	71,500.00	5,236,625.05	4,330,755.00
GAP INC	1.020 G	PS 3647601	08Q 17.6400	71,500.00 99,700.00	2,032,130.66	1,758,708.00
GENENTECH INC.	0.000 D	NA 3687104	06 92.5000	66,000.00	2,717,600.82	6,105,000.00
GANNETT INC GANETT INC GANETT INC GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GENERAL MILLS INC GENZYME CORP. GEN. DIV. GILEAD SCIENCES INC. GLOBAL SANTAFE CORP. GOLDMAN SACHS GROUP INC GUIDANT CORP. H & R BLOCK INC. HALLIBURTON COMPANY HARLEY-DAVIDSON INC HARRAH'S ENTERTAINMENT INC. HAWAIIAN ELECTRIC INDS HCA INC	1.402 G	D 3695501		72,400.00	6,053,626.42	8,257,220.00
GENERAL ELECTRIC CO	2.853 G	E 3696041		2,086,200.00	49,045,654.73	73,121,310.00
GENERAL MILLS INC	2.757 G	IS 3703341		49,400.00	2,191,735.87	2,436,408.00
GENZYME CORP. GEN. DIV.	0.000 G	ENZ 3729171		36,000.00	2,115,406.80	2,548,080.00
GILEAD SCIENCES INC.	0.000 G	ILD 3755581		54,100.00 73,088.00	1,116,196.81	2,847,283.00
GLOBAL SANTAFE CORP.	1.246 G	SF G3930E1		73,088.00	3,014,586.59	3,519,187.20
GOLDEN WEST FINANCIAL CORP	0.484 G	DW 3813171		115,000.00 17,000.00 53,100.00	6,498,540.20	7,590,000.00
GOLDMAN SACHS GROUP INC	0.783 G	S 38141G1		17,000.00	1,437,872.54	2,171,070.00
GUIDANT CORP.	0.617 G	DT 4016981		,	2,278,410.76	3,438,225.00
H & R BLOCK INC.	2.036 Н	RB 0936711		214,400.00	5,121,308.87	5,263,520.00
HALLIBURTON COMPANY	0.807 H	AL 4062161		83,900.00	2,517,539.17	5,198,444.00
HARLEY-DAVIDSON INC	1.398 H	DI 4128221		229,500.00	10,574,392.56	11,816,955.00
HARRAH'S ENTERTAINMENT INC.	2.033 H	ET 4136191		29,900.00	1,794,543.41	2,131,571.00
HAWAIIAN ELECTRIC INDS	4.787 H	E 4198701		53,400.00 137,800.00	1,425,778.90	1,383,060.00
HCA INC	1.188 H	CA 4041191		137,800.00	5,597,893.78	6,958,900.00
HEINZ H. J. CO.	3.558 H	NZ 4230741		69,100.00	2,540,506.42	2,330,052.00
HENRY SCHEIN INC	0.000 H	SIC 8064071		14,800.00	499,152.05	645,872.00
HERSHEY FOODS CORP.	1.773 H	SY 4278661		74,000.00	3,766,798.70	4,088,500.00
HEWLETT-PACKARD CO	1.117 H	PQ 4282361		854,000.00	18,906,235.12	24,450,020.00
HILTON HOTELS CORP.	U.663 H	LT 4328481		61,000.00	1,357,835.76	1,470,710.00
HAWAITAN ELECTRIC INDS HCA INC HEINZ H. J. CO. HERRY SCHEIN INC HERSHEY FOODS CORP. HEWLETT-PACKARD CO HILTON HOTELS CORP. HOME DEPOT INC. HONEYWELL INTERNATIONAL INC IAC/INTERACTIVE CORP IMCLONE SYSTEMS INAMED CORP INSIGHT ENTERPRISES INC. INTEL CORP.	U.988 H	D 4370761		362,500.00 214,000.00	9,916,415.73 8,199,121.99	14,674,000.00 7,971,500.00
TAC/INTEDACTIVE CORD	. 2.214 H	ON 4385161		214,000.00	δ,199,121.99 410 677 70	
TAC/INIERACIIVE CURP	0.000 1	ACI 44919P3		29,454.00 32,000.00	413,677.73 992,572.80 278,640.28	833,842.74 1,095,680.00
TMAMED CODD	0.000 1	MCL 45245W1		5,900.00	992,572.80 270 640 20	517,312.00
INAMED COKP	U.UUU I	MDC 4532351 SIT 45765U1		5,900.00	10,414,387.51	10,742,358.00
INSIGHT ENTERPRISES INC.	1.282 I	NTC 45/6501		1,019,700.00	22,989,233.04	25,451,712.00
INIEL CORP.	1.282 1	NIC 45014UI	00Q 24.9000	1,019,700.00	44,909,433.04	Z3,431,/1Z.UU

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCI	Κ				
	Portfolio - ICA	Т.7	ARCE-CAD CORE A	NALY			
		C	OMMON STOCK				
INTERNATIONAL PAPER INTL BUS MACH CORP J C PENNEY INC JACOBS ENGINEERING GROUP JOHNSON & JOHNSON JPMORGAN CHASE & CO. KELLOGG CO. KIMBERLY-CLARK CORP KINETIC CONCEPTS INC KOHLS CORP KRAFT FOODS INC - A KROGER CO. LABORATORY CRP OF AMER HLDC LAFARGE NORTH AMERICA INC.	2 075	TD	4601461020	33.6100	99,100.00	2 (00 205 17	2 220 751 00
INIERNALIUNAL PAPER	2.975	TDM	460146103Q 4592001010	82.2000	371,500.00	3,690,325.17 27,845,595.48	3,330,751.00 30,537,300.00
INIL BUS MACH CORP	0.973	TOM	708160101Q	55.6000	92,000.00	2,622,949.62	5,115,200.00
O C PENNET INC	0.899	TEC	469814107	67.8700	25,757.00	1,240,121.95	1,748,127.59
TOUNCON & TOUNCON	2 106	TNIT	4781601040	60.1000	545,800.00	18,958,945.12	32,802,580.00
TDMODCAN CHASE C CO	2.190	TDM	46625H1000	39.6900	911,600.00	30,912,184.82	36,181,404.00
KELLOGG CO	2 568	V PM	487836108Q	43.2200	95,700.00	3,626,245.08	4,136,154.00
KIMBERI.V-CI.ARK CORD	3 017	KMB	494368103Q	59.6500	78,000.00	4,537,397.23	4,652,700.00
KINETIC CONCEPTS INC	0.000	KCT	49460W208	39.7600	29,400.00	1,276,144.27	1,168,944.00
KUHIS CORD	0.000	KGG	500255104	48.6000	156,600.00	7,561,391.53	7,610,760.00
KRAFT FOODS INC - A	3 269	KET	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 HIDE	s 0.000	I.H	50540R409	53.8500	73,000.00	3,500,264.45	3,931,050.00
LABORATORY CRP OF AMER HLDG LAFARGE NORTH AMERICA INC. LAZARD LTD CL. A LEGGETT & PLATT INC LINCARE HOLDINGS INC. LIVE NATION LOWE'S COS LYONDELL CHEMICAL COMPANY MACROVISION CORP MARSH & MCLENNAN COS. MASCO CORP. MASSEY ENERGY CO MBIA INC. MBNA CORP McCORMICK & CO MCDONALDS CORPORATION MDC HOLDINGS INC MDU RESOURCES GROUP	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
MED RESOURCES GROUP MEDCO HEALTH SOLUTIONS INC MEDTRONIC INC MERCK & CO INC MERRILL LYNCH & CO. INC. MICROSOFT CORP. MILLIPORE CORPORATION MOHAWK INDUSTRIES 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		1,987,561.73	2,652,890.00
MOLSON COOKS 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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - LCA Instrument - COM	CC	ARGE-CAP CORE A	NALY			
MOTOROLA INC MYLAN LABS NATIONAL FUEL & GAS NEKTAR THERAPEUTICS NEWELL RUBBERMAID INC. NEWMONT MNG. CORP. HLDG CO NEWS CORP INC-CL A NEXTEL PARTNERS INC NIKE INCCL B NORDSTROM INC NORTH FORK BANK NRG ENERGY INC. O'REILLY AUTOMOTIVE INC. OMNICARE INC. OMNIVISION TECHNOLOGIES INC ONEOK INC.	0.708	B 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		1,996,000.00
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 INCCL 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.	0.15	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	437,461.68 114,506.09	450,047.00 140,415.00
ORACLE SYS. CORP.	0.000	ORCL	68389X105 688239201	12.2100 44.5900	11,500.00 50,328.00	1,633,532.20	140,415.00
OSHROSH IRUCK CORPORATION	0.603	OSK		28.0400	19,313.00	845,688.60	2,244,125.52
DAGLELG CAR C FLEG CO	0.000	Dag	671040103 69331C1080	37.1200	65,200.00	1,777,496.44	541,536.52 2,420,224.00
PACIFIC GAS & ELEC. CO.	1 20/	PCG	7010941040	65.9600	41,500.00	1,777,496.44	2,420,224.00
PARKER-HANNIFIN CORP.	1.39	PDIT	69329Y104Q	28.4200	31,000.00	560,132.80	881,020.00
DEDCTOO INC	1 760	טבט ו דחתא ו	7134481080	59.0800	304,000.00	9,853,145.88	17,960,320.00
DEDKIN FIMED INC	1 199	DKI DKI	713446106Q 714046109Q	23.5600	21,000.00	362,758.91	494,760.00
DETTED INC	1.100 A 116	DEE	7170811030	23.3200	1,268,700.00	27,890,089.53	29,586,084.00
DIJIM COPER TIMBED CO INC	4 216	DOT.	729251108	36.0500	30,500.00	957,168.29	1,099,525.00
DOI.O PAI.DH I.AIIRFN COPD	0 356	DI.	731572103	56.1400	20,300.00	736,617.76	1,139,642.00
PPI, CORPORATION	3 401	DDT.	69351T1060	29.4000	95,200.00	2,418,807.28	2,798,880.00
PRAYATR INC	1 350) 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	1.93	PG	7427181090	57.8800	606,007.00	20,760,733.27	35,075,685.16
PROGRESS ENERGY, INC	5.510) PGN	7432631050	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	7 PSD	7453101020	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
OMNIVISION TECHNOLOGIES INCONEOK INC. ORACLE SYS. CORP. OSHKOSH TRUCK CORPORATION OSI PHARMACEUTICALS INC PACIFIC GAS & ELEC. CO. PARKER-HANNIFIN CORP. PDL BIOPHARMA INC. PEPSICO INC. PERKIN ELMER INC PFIZER INC. PLUM CREEK TIMBER CO INC POLO RALPH LAUREN CORP PPL CORPORATION PRAXAIR INC. PRECISION CASTPARTS CORP PROCTER & GAMBLE CO PROGRESS ENERGY, INC PUBLIC SVC ENTERPRISES PUGET ENERGY INC PULTE HOMES, INC. QUALCOMM INC QUESTAR CORP RAYONIER INC. REEBOK INTERNATIONAL LTD.	0.835	OCOM	747525103	43.0800	301,800.00	6.871.913.70	13,001,544.00
QUESTAR CORP	1.188	STR	7483561020	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
			~				

Investment Desc	Rating Coupon Yield T	icker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
			RGE-CAP CORE A	NALY			
	Instrument - COM	COM	RGE-CAP CORE A MMON STOCK				
RENAISSANCERE HOLDINGS LTD	1.813 F	NR	G7496G103	44.1100	50,000.00	1,927,500.00	2,205,500.00
RENAISSANCERE HOLDINGS LTD RESMED INC ROCKWELL AUTOMATION INC ROCKWELL COLLINS ROHM & HAAS CO ROSS STORES INC RYLAND GROUP INC SAFEWAY INC SAFEWAY INC SARA LEE CORP. SCHERING-PLOUGH SEMPRA ENERGY SERVICEMASTER COMPANY SHERWIN-WILLIAMS CO SIGMA-ALDRICH SOUTHERN CO SPRINT NEXTEL CORP ST JUDE MED. INC.	0.000 R	MD	761152107	38.3100	11,000.00	216,105.95	421,410.00
ROCKWELL AUTOMATION INC	1.521 R	OK	773903109Q	59.1600	94,139.00	4,169,743.78	5,569,263.24
ROCKWELL COLLINS	1.032 0	OL.	774341101	46.4700	53,650.00	1,775,837.38	2,493,115.50
ROHM & HAAS CO	2.395 R	OH	775371107Q	48.4200		3,751,051.31	4,846,842.00
ROSS STORES INC	0.830 F	OST	778296103	28.9000	100,100.00 97,000.00	2,808,923.76	2,803,300.00
RYLAND GROUP INC	0.665 R	YL	783764103	72.1300	44,700.00	1,817,812.93	3,224,211.00
SAFEWAY INC	0.845 S	WY	786514208	23.6600	139,000.00	2,803,528.40	3,288,740.00
SARA LEE CORP.	4.179 S	LE	803111103Q	18.9000	2,400.00	48,621.93	45,360.00
SCHERING-PLOUGH	1.055 S	GP	806605101Q	20.8500	331,700.00	6,582,756.07	6,915,945.00
SEMPRA ENERGY	2.587 S	RE	816851109	44.8400	34,400.00	1,008,419.04	1,542,496.00
SERVICEMASTER COMPANY	3.682 S	VM	81760N109	11.9500	330,000.00	3,979,672.71	3,943,500.00
SHERWIN-WILLIAMS CO	1.805 S	HW	824348106Q	45.4200	51,900.00	1,562,763.21	2,357,298.00
SIGMA-ALDRICH	1.200 S	IAL	826552101Q	63.2900	18,900.00	957,851.05 625,286.79	1,196,181.00
SOUTHERN CO	4.315 \$	10	842587107Q	34.5300	22,200.00		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 S	TJ	790849103	50.2000	60,600.00	1,090,635.38	3,042,120.00
ST PAUL TRAVELERS COS INC	2.059 S	STA	792860108Q	44.6700	433,800.00	15,879,902.81	19,377,846.00
STAPLES INC	0.735 S	PLS	855030102	22.7100	220,050.00	3,077,121.21	4,997,335.50
STARWOOD RESORTS	1.315 H	TOT	85590A203	63.8600	33,200.00	1,495,043.88	2,120,152.00
STATION CASINOS INC	1.474 S	TN	857689103	67.8000	62,000.00	3,899,675.83	4,203,600.00
STRYKER CORP.	0.247 S	YK	863667101	44.4300	99,000.00	3,674,410.83	4,398,570.00
SYMANTEC CORP	0.000 S	SYMC	871503108	17.5000	563,626.00	12,637,651.59	9,863,455.00
TALBOTS INC	1.725 1	'LB	874161102Q	27.8200	93,300.00	2,555,729.68 2,622,910.47	2,595,606.00
TARGET CORP	0.727 1	'GT	87612E106Q	54.9700	88,900.00	2,622,910.47	4,886,833.00
TECO ENERGY	4.423 1	Έ	872375100Q	17.1800	33,400.00 20,000.00	463,472.57 795,000.00	573,812.00 897,000.00
TEMPLE-INLAND INC.	2.006 1	.TN	879868107Q	44.8500	20,000.00		
TENET HEALTHCARE CORP	0.000 1	HC	88033G100	7.6600	80,000.00	895,467.00	612,800.00
TEXAS INSTRS INC	0.374 1	XN.	882508104Q	32.0700	825,500.00	22,995,337.53	26,473,785.00
TEXTRON INC.	1.818 1	XI	8832U31U1Q	76.9800	81,600.00	5,407,660.79	6,281,568.00 403,320.00 822,549.00
THE ST. JUE COMPANY	0.952 0	OE:	790148100	67.2200 30.1300	6,000.00 27,300.00	334,189.23 679,667.61	403,320.00
TIME WADNED INC	1 146 1	IMO TATA	003330102	17.4400	1,129,300.00	29,094,381.41	19,694,992.00
TDANGOCEAN CEDCO EODEV INC.	1.140 I	WA TC	CQ0078100	69.6900	55,253.00		3,850,581.57
TYII CORDORATION	О.1/2 г С.2 707 г	ווציי	8731681080	50.1900			3,924,858.00
TYCO INTERNATIONAL LTD	3.207 I 1 206 T	VC	9021241060	28.8600	160,600.00	5 146 907 73	4,634,916.00
IIGT COBD	1.300 I 2 276 T	IGT	9021241000	20.6000	16,800.00	1,560,933.08 5,146,907.73 338,885.38	346,080.00
INITED TECHNOLOGIES	3.270 C 1 574 T	יישב יישב	9130171090	55.9100	195,200.00	6,990,802.21	10,913,632.00
INTTED INCINOLOGIES	1.374 C	INIH	91394D1097	62.1400	219,600.00	6,990,802.21 3,754,747.71	13,645,944.00
SOUTHERN CO SPRINT NEXTEL CORP ST JUDE MED. INC. ST PAUL TRAVELERS COS INC STAPLES INC STARWOOD RESORTS STATION CASINOS INC STRYKER CORP. SYMANTEC CORP TALBOTS INC TARGET CORP TECO ENERGY TEMPLE-INLAND INC. TENET HEALTHCARE CORP TEXAS INSTRS INC TEXTRON INC. THE ST. JOE COMPANY THERMO ELECTRON CORP. TIME WARNER INC. TRANSOCEAN SEDCO FOREX INC. TXU CORPORATION TYCO INTERNATIONAL LTD UGI CORP UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC	0.024 0	.TATT)IJZIFIUZH	02.1400	Δ±9,000.00	3,134,141.11	13,013,311.00

Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON ST	POCK				
	Portfolio - LCA		ANALY			
	Instrument - COM	COMMON STOCK				
US BANCORP	4.416 US	902973304	29.8900	791,000.00	21,269,311.65	23,642,990.00
V F CORP	2.096 VFC	9182041080	55.3400	54,000.00	3,159,514.10	2,988,360.00
VALERO ENERGY CORP.	0.387 VLC	91913Y100Q	51.6000	159,788.00	4,084,403.42	8,245,060.80
VARIAN MEDICAL SYSTEMS	0.000 VA	92220P105	50.3400	22,700.00	877,150.29 310,627.96	1,142,718.00
VECTREN CORPORATION	4.491 VV	92240G101	27.1600	12,600.00	310,627.96	342,216.00
VERIZON COMMUNICATIONS	5.378 VZ 3.539 VOI	92343V104Q	30.1200	528,400.00	21,026,174.24 6,235,845.00	15,915,408.00
VODAFONE GROUP PLC-ADR	3.539 VOI	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 WM7	9311421030	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		37.8000	19,900.00	953,641.53	752,220.00
WELLPOINT INC.	0.000 WLE	94973V107	79.7900	111,000.00	5,016,595.97 7,329,145.28	8,856,690.00
WELLS FARGO COMPANY	3.310 WFC		62.8300	191,500.00	7,329,145.28	12,031,945.00
	0.812 WEF		19.7000	224,300.00	4,734,795.18	4,418,710.00
WEYERHAEUSER CO.	3.014 WY	9621661040	66.3400	37,300.00	2,173,955.91	2.474.482.00
WILLIAMS COS. INC.	1.294 WMF 2.252 WEG 1.684 WWS	969457100Q	23.1700	185,168.00		4,290,342.56
WISCONSIN ENERGY CORP.	2.252 WEG	976657106Q	39.0600	19,700.00	EQ1 070 Q6	760 402 00
WRIGLEY WM JR CO	1.684 WWY	9825261050	66.4900	27,800.00	1,439,051.13	769,482.00 1,848,422.00
WYETH	2.170 WYE	9830241000	46.0700	271,800.00	10,328,408.63	12,521,826.00
XCEL ENERGY INC	2.170 WYF 4.658 XEI	98389B1000	18.4600	66,100.00	1,256,276.47	
	2.968 XL	G98255105	67.3800	127,000.00	9,079,020.81	8,557,260.00
XM SATELLITE RADIO HOLD-CL	2.968 XL A 0.000 XMS	SR 983759101	27.2800	145,600.00	4.972.088.95	3.971.968.00
YAHOO INC	0.000 YHC		39.1800	3,100.00	87,729.16	8,557,260.00 3,971,968.00 121,458.00
Instrument Total	297			52,969,150.50	1,631,635,854.23	2,020,853,796.56
	Instrument -REIT	REAL ESTAT	E INVESTMENT	TRUST		
APARTMENT INVT & MGMT	6.337 AIV	7 03748R101	37.8700	10,400.00	370,086.59	393,848.00
ARCHSTONE COMMUNITIES	4.153 ASN		41.8900	14,400.00	405,174.54	
DEVELOPERS DIVERSIFIED RE	4.593 DDF		47.0200	16,900.00	633,328.10	794,638.00
EQUITY OFFICE PROP	6.594 EO		30.3300	45,900.00		
GENERAL GROWTH PROP	3.490 GGI	3700211070	46.9900	18,400.00	482.612.85	864.616.00
HEALTH CARE PPTY INV	6.572 HC	421915109	25.5600	01 000 00	ECA EEE 25	554,652.00
HEALTH CARE REIT INC	7.315 HC		33.9000	8,500.00 11,200.00	291.878.13	288,150.00
HOSPITALITY PROPERTIES	7.281 HP3		40.1000	11,200.00	417,303.23	449,120.00
HOST MARRIOTT CORP	2.533 HM		18.9500	57,900.00	692.478.95	449,120.00 1,097,205.00
HRPT PROPERTIES TRUST	8.115 HRI		10.3500	29,500.00	304,993.04	305,325.00
	5.115 IIId	10120,,101	10.0000	23,303.00	331,333.01	203,223.00

Investment Desc	Rating Coupon Yi	eld Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - C Portfolio - I Instrument - F		K ARGE-CAP CORE A EAL ESTATE INVE				
ISTAR FINANCIAL INC KIMCO REALTY CORP LIBERTY PROPERTY TRUST MACERICH CO MACK-CALI RE CORP. MILLS CORP. NEW PLAN EXCEL RE TRUST PROLOGIS TRUST RECKSON ASSOCIATES RE REGENCY CENTERS CORP SIMON PROP GROUP INC. TRIZEC PROPERTIES INC VENTAS INC. VORNADO REALTY TRUST WEINGARTEN RE INVST	4 5 5 5 3 4 2 3 3 3	3.218 SFI 3.114 KIM 5.741 LRY 5.051 MAC 5.833 CLI 5.984 MLS 5.392 NXL 6.167 PLD 6.719 RA 7.948 REG 6.134 SPG 6.490 TRZ 6.497 VTR 6.833 VNO 6.779 WRI	45031U101 49446R109Q 531172104Q 554382101 554489104 601148109 648053106Q 743410102Q 75621K106Q 758849103 828806109Q 89687P107 92276F100 929042109 948741103	67.1400 43.2000 41.9400 23.1800 46.7200 35.9800 58.9500 76.6300 22.9200	18,100.00 32,400.00 14,000.00 9,700.00 10,000.00 8,800.00 16,600.00 40,161.00 12,500.00 6,400.00 14,001.00 5,700.00 13,900.00 15,900.00	719,225.47 532,796.31 512,914.77 368,432.58 428,570.33 402,391.30 1,255,947.26 392,507.39 283,207.76 630,134.83 86,848.22 336,098.75 815,842.95	1,039,392.00 599,900.00 651,258.00 432,000.00 369,072.00 384,788.00 1,876,321.92 449,750.00 377,280.00 1,072,896.63 130,644.00 445,078.00
Instrument Total	25				465,661.00	, ,	, ,
Portfolio Total	322				53,434,811.50	1,644,938,326.05	2,037,877,681.30

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
	Domtfolio IC1	т л	PCF-CAD CPOWTH	(F)			
	Portfolio - LC1 Instrument - COM	CO	MMON STOCK	(1)			
JW. GOMBANIA	0 165	1001			100 500 00	F 64F 000 60	7 700 750 00
3M COMPANY	2.16/	MMMM	88579Y101Q 002824100Q	77.5000 39.4300	100,500.00 170,000.00	5,645,203.68 5,474,457.44	7,788,750.00 6,703,100.00
ABBUII LABURATURIES	2.789	ABI	0028241000	65.1800	49,400.00	5,4/4,45/.44	3,219,892.00
ABERCROMBIE & FIICH CO	1.0/3	AME	002896207 00738A106	29.7400	110,400.00	2,460,262.60 2,509,737.29	3,219,692.00
ADIRAN INC.	0.000	ADIN	00/30H105	15.8300		1 624 927 69	1,424,700.00
AES CORP	0.000	VELL	00130H103	94.3100	90,000.00 72,600.00	1,624,927.69 1,734,020.00	6,846,906.00
AEINA INC.	0.042	AEI.	001055102	46.4200	76 200 00	2 318 698 31	3,537,204.00
ATR DROD & CHEM	2 162	VDD VLT	009158106Q	59.1900	65 700 00	3 047 917 99	3,888,783.00
AIR TROD: & CHEM.	2.102	ΔΔ	013817101Q	29.5700	76,200.00 65,700.00 141,200.00	2,318,698.31 3,047,917.99 3,936,936.74 4,917,464.77 6,445,058.67	4,175,284.00
ALLIFICAN DHARMACRITTCALS INC	0 370	ΔCN	0184901020	107.9600	66,200.00	4 917 464 77	7,146,952.00
ALLSTATE CORP	2 367	ΔT.T.	0200021010	54.0700	180,400.00	6 445 058 67	9,754,228.00
ALLTEL CORP	2 440	ΔΤ	020032101Q 020039103Q		140 000 00	7 724 794 00	8,834,000.00
ALTRIA GROUP INC	4.282	MO	02209S103Q	74.7200	140,000.00 362,300.00 15,600.00	7,724,794.00 12,919,654.46	27,071,056.00
AMBAC FINANCIAL GROUP INC.	0.778	ABK	023139108Q	77.0600	15.600.00	, ,	1,202,136.00
AMERICAN AXLE & MFG HOLDINGS	3.273	AXL	024061103	18.3300		1,882,140.00	1,374,750.00
AMERICAN ELECTRIC POWER	3.990	AEP	025537101Q	37.0900	57,900.00	1,882,140.00 1,889,235.71	1,374,750.00 2,147,511.00
AMERICAN EXPRESS CO.	0.932	AXP	025816109Q	51.4600	143,600.00 344,300.00	4,690,718.64	7,389,656.00
AMERICAN INTL GROUP	0.879	AIG	0268741070	68.2300	344,300.00	16,257,111.45	7,389,656.00 23,491,589.00
AMERICAN TOWER CORP	0.000	AMT	029912201	27.1000	64,800.00 28,720.00 141,900.00	921,500.77	
AMERIPRISE FINANCIAL INC	1.073	AMP	03076C106	41.0000	28,720.00	667,970.27	1,756,080.00 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 4,367,022.28 857,484.27 5,190,683.32 2,855,243.76	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		3,911,021.69	4,035,395.00
BARD C. R. INC.	0.788	BCR	067383109Q	65.9200	42,900.00 91,400.00	2,825,431.31 3,103,019.36	2,827,968.00
BB&T CORPORATION	3.626	BBT	054937107	41.9100	42,900.00 91,400.00 480,000.00 68,810.00	3,103,019.36	3,830,574.00
BEA SYSTEMS INC	0.000	BEAS	073325102	9.4000	480,000.00	4,110,927.84 5,582,400.48	4,512,000.00
3M COMPANY ABBOTT LABORATORIES ABERCROMBIE & FITCH CO ADTRAN INC. AES CORP AETNA INC. AFLAC INC AIR PROD. & CHEM. ALCOA INC. ALLERGAN PHARMACEUTICALS INC ALLSTATE CORP ALTRIA GROUP INC AMBAC FINANCIAL GROUP INC. AMBAC FINANCIAL GROUP INC. AMERICAN AXLE & MFG HOLDINGS AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN INTL GROUP AMERICAN INTL GROUP AMERICAN TOWER CORP AMERIPALSE FINANCIAL INC AMME ORP. ANADARKO PETROLEUM CORP ANHEUSER-BUSCH APACHE CORP. APPLED MATERIALS INC. ARCHER DANIELS MIDLAND CO AT&T INC ATMEL CORP AVNET INC. AVON PRODUCTS BAKER HUGHES CORP BANK OF AMERICA CORP. BANK OF NEW YORK CO, INC BARD C. R. INC. BB&T CORPORATION BEA SYSTEMS INC BEAR STEARNS COMPANIES INC	0.969	BSC	073902108	115.5300	68,810.00	5,582,400.48	7,949,619.31

								Market Value
	Group -	COMMO	T CTOCK					
	Portfolio -	T.C1	Τ.Δ.Τ	RGE-CAP GROWTH	(F)			
	Instrument -	COM	COI	MMON STOCK	1 (1)			
BECKMAN COULTER INC. BECTON DICKINSON & COMPANY BED BATH & BEYOND INC BELLSOUTH BEST BUY COMPANY INC BJ SERVICES CO BLACK & DECKER BOEING CO BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB BURLINGTON NORTHERN SANTA FE BURLINGTON RESOURCES CAMPBELL SOUP CO. CAPITAL ONE FINANCIAL CORP. CARDINAL HEALTH INC. CATERPILLAR INC. CBS CORP. CL. B CELGENE CORP CENTURYTEL, INC. CHEVRONTEXACO CORP CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINGY CORP CISCO SYSTEMS CIT GROUP INC. CITIZENS COMMUNICATIONS CO CLEAR CHANNEL COMMUNICATIONS CLOROX COMPANY COCA COLA CO. COCA-COLA ENTERPRISE COLGATE PALMOLIVE COMCAST CORP - CL A COMPUTER SCIENCES CONAGRA FOODS, INC. CONOCOPHILLIPS		0 004	220	085011100	56 0000	162 000 00	0 540 650 00	0 004 000 00
BECKMAN COULTER INC.		0.984	BEC	075811109	56.9000 60.0800	163,000.00	9,740,672.99	9,274,700.00
BECTON DICKINSON & COMPANY		0.000	BDX	075887109Q 075896100	36.1500	39,400.00 44,200.00	1,386,920.09 1,276,558.33	2,367,152.00 1,597,830.00
BED BAIR & BEIOND INC		4 200	DIC	079860100	27.1000	578,500.00	16,993,566.90	15,677,350.00
BECT BIV COMDANY INC		0 736	DDA	086516101	43.4800	109,800.00	3,159,460.04	4,774,104.00
B.I SERVICES CO		0.730	B.TC	055482103	36.6700			6,783,950.00
BLACK & DECKER		1.287	BDK	0917971000	86.9600	34,300.00	2.517.083.50	2.982.728.00
BOEING CO		1.708	BA	0970231050		92,200.00	2,517,083.50 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 SOUIBB		4.873	BMY	1101221080	22 9800	253,000.00 448,200.00	12 819 437 66	10,299,636.00
BURLINGTON NORTHERN SANTA FE		1.129	BNI	12189T104Q	70.8200	96,500.00 221,600.00		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	2,615,830.00 4,449,584.41 3,100,206.69	5,451,840.00 4,496,250.00
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 6,176,475.67	6,152,652.00 10,802,990.00
CATERPILLAR INC.		1.731	CAT	149123101Q	57.7700	187,000.00	6,176,475.67	
CBS CORP. CL. B		0.858	CBS	124857202	32.6000	279,100.00	10,680,897.64	9,098,660.00 9,603,360.00
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			2,513,528.00
CHEVRONTEXACO 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		7,372,575.00
CIGNA CURP.		0.089	CI	125509109Q 1720621010	111.7000 44.6800	42,100.00 68,145.00	2,692,382.40 2,387,335.51	4,702,570.00 3,044,718.60
CINCINNAIL FINANCIAL CORP.		4 521	CINE	172474108Q	42.4600	26,600.00	2,367,335.51	1 120 426 00
CINERGI CORP		0 000	CZIN	17275R102	17.1200	1,940,000.00	998,024.97 37,529,484.99	33,212,800.00
CIT CROUD INC		1 545	CITT	125581108	51.7800			4,168,290.00
CITIGROUP INC		3 626	C	1729671010	48.5300	711,400.00	18,449,855.37	34,524,242.00
CITIZENS COMMUNICATIONS CO		8.176	CZN	17453B101	12.2300			2,298,017.00
CLEAR CHANNEL COMMUNICATIONS		2.384	CCU	184502102	31.4500			2,270,690.00
CLOROX COMPANY		2.039	CLX	1890541090	56.8900	72,200.00 51,000.00	3,503,793.33 2,521,783.57 19,139,764.10	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		1,560,900.00
COMPUTER SCIENCES		0.000	CSC	205363104	50.6400	65,500.00 77,000.00	2,829,460.72 1,719,941.88	3,316,920.00 1,561,560.00
CONAGRA FOODS, INC.		5.374	CAG	205887102Q		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

Group	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	
PORTÉGISO COMMINENT COMMON STOCK								
CONSTELLATION ENERGY GROUP INC					(=)			
CONSTELLATION ENERGY GROUP INC 0.000 GLW 2193501050 19.6600 110,200.000 2,479,752.72 3,669,120.00 CORNING INC 0.000 GLW 2193501050 19.6600 110,200.000 2,168,086.34 2,166,532.01 10,200.000 2,168,086.34 2,166,532.01 110,200.00 2,168,086.34 2,166,532.01 110,200.00 2,168,086.34 2,166,532.01 110,200.00 2,168,086.34 2,166,532.01 110,200.00 2,168,086.34 2,166,532.01 110,200.00 2,168,086.34 2,166,532.01 110,200.00 2,168,086.34 2,166,532.01 118,500.00 4,256,235.42 6,749,750.00 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 38,880 89,700.00 2,744,953.33 3,467,756.00 DEERG & CO. 2,290 DE 2441991050 68,1100 41,400.00 2,245,900.14 557,604.25 DENTSELY INTERNATIONAL INC. 0,000 DELL 1NC 0,000 DELL 24702R101 29,900 18,575.00 690,791.44 557,064.25 DENTSELY INTERNATIONAL INC. 0,521 KRAY 2490301070 53.6900 12,800.00 515,504.86 667,232.00 DIAMOND OFFSHORE DRILLING 0,718 DO 25271C102 69,5600 101,700.00 4,693,588.11 9,886,340.40 DIAMOND OFFSHORE DRILLING 0,718 DO 25271C102 69,5600 101,700.00 4,693,588.11 9,886,340.40 DOUGHERICAL CO 3,058 DOW 260543130 24,760.00 517,660.00 517,564.85 57,066,25 57,060.00 518,560.48 57,070.00 518,560.48					(F.)			
CONININ INC (0.000 GLW 2193501050 19.6600 110,200.00 2,168,086.34 2,166,532.01 (COUNTRY HEALTH CARE INC. 0.000 CVH 222862104 56.9600 118,500.00 4,256,235.42 6,749,760.00 (COUNTRY HEALTH CARE INC. 0.000 CVH 222862104 56.9600 137,000.00 4,256,235.42 6,749,760.00 (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 DHI 237194105 38.8800 89,700.00 2,245,930.33 3,487,536.00 DEBLE INC 0.000 DELL 24702R101 29,9900 18,575.00 690,791.44 577,064.25 DENTSPLY INTERNATIONAL INC. 0.521 XBAY 2490301070 53.6900 12,800.00 515,504.86 687,232.00 DEVON ENERGY CORPORATION 0.479 DWN 25179W103 62,5400 157,600.00 4,623,035.11 9,865,304.00 DIAMOND OFFSHORE DRILLING 0.718 DO 2571C102 69.5600 101,700.00 4,633,588.14 7,074,282.00 DUSWING WALTI) CC. 1.126 DIS 2546871060 23,9700 429,000.00 11,712,668.79 10,283,110.00 DUSWING WALTI) CC. 1.267 DWN 26159W103 62,400 101,700.00 4,648,951.40 7,074,282.00 DUSWING WALTI) CC. 1.279 DWN 26159W103 62,400 101,700.00 4,648,951.40 7,074,282.00 DUSWING WALTI CC. 1.268 DWN 260031080 40,4900 124,400.00 4,648,951.40 5,026,956.00 DUSWING WALTI CC. 1.268 DWN 260031080 40,4900 124,400.00 4,648,951.40 5,026,956.00 DUSWING WALTI CO. 3,058 DWN 260543103 43,8200 174,600.00 5,973,379.35 7,650.972.00 DUSWING WALTI CO. 3,058 DWN 260543103 43,1900 24,700.00 5,973,379.35 7,650.972.00 DUSWING WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 5,973,379.35 7,650.972.00 DUSWING WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 5,973,379.55 7,550.972.00 DUSWING WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 5,973,379.55 7,560.972.00 DUSWING WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 5,973,379.55 7,560.972.00 DUSWING WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 5,973,379.55 7,560.972.00 DUSWING WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 1,719,400.17 2,758,752.00 DUNG WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 2,593,140.00 DUSWING WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 1,719,400.17 2,758,752.00 DUSWING WALTI CO. 1.268 DWN 2		Instrument - COM	CO	MMON STOCK				
CONININ INC (0.000 GLW 2193501050 19.6600 110,200.00 2,168,086.34 2,166,532.01 (COUNTRY HEALTH CARE INC. 0.000 CVH 222862104 56.9600 118,500.00 4,256,235.42 6,749,760.00 (COUNTRY HEALTH CARE INC. 0.000 CVH 222862104 56.9600 137,000.00 4,256,235.42 6,749,760.00 (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 DHI 237194105 38.8800 89,700.00 2,245,930.33 3,487,536.00 DEBLE INC 0.000 DELL 24702R101 29,9900 18,575.00 690,791.44 577,064.25 DENTSPLY INTERNATIONAL INC. 0.521 XBAY 2490301070 53.6900 12,800.00 515,504.86 687,232.00 DEVON ENERGY CORPORATION 0.479 DWN 25179W103 62,5400 157,600.00 4,623,035.11 9,865,304.00 DIAMOND OFFSHORE DRILLING 0.718 DO 2571C102 69.5600 101,700.00 4,633,588.14 7,074,282.00 DUSWING WALTI) CC. 1.126 DIS 2546871060 23,9700 429,000.00 11,712,668.79 10,283,110.00 DUSWING WALTI) CC. 1.267 DWN 26159W103 62,400 101,700.00 4,648,951.40 7,074,282.00 DUSWING WALTI) CC. 1.279 DWN 26159W103 62,400 101,700.00 4,648,951.40 7,074,282.00 DUSWING WALTI CC. 1.268 DWN 260031080 40,4900 124,400.00 4,648,951.40 5,026,956.00 DUSWING WALTI CC. 1.268 DWN 260031080 40,4900 124,400.00 4,648,951.40 5,026,956.00 DUSWING WALTI CO. 3,058 DWN 260543103 43,8200 174,600.00 5,973,379.35 7,650.972.00 DUSWING WALTI CO. 3,058 DWN 260543103 43,1900 24,700.00 5,973,379.35 7,650.972.00 DUSWING WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 5,973,379.35 7,650.972.00 DUSWING WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 5,973,379.55 7,550.972.00 DUSWING WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 5,973,379.55 7,560.972.00 DUSWING WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 5,973,379.55 7,560.972.00 DUSWING WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 5,973,379.55 7,560.972.00 DUSWING WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 1,719,400.17 2,758,752.00 DUNG WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 2,593,140.00 DUSWING WALTI CO. 1.268 DWN 26164100 43,4800 134,700.00 1,719,400.17 2,758,752.00 DUSWING WALTI CO. 1.268 DWN 2	CONSTELLATION ENERGY GROUP	INC 2.326	CEG	210371100Q	57.6000	63,700.00	2,479,752.72	3,669,120.00
COUNTRY HEALTH CARE INC. O.000 CVH 222862104 56.9100 118,500.00 4,256,235.42 6,749,760.00 D.R. HORTON INC. 1.119 DHI 23331A109 35.7300 42,867.00 856,591.35 1,531,637.91 DARDEN RESTAURANTS INC 0.20 DEEL 247194105 2239 DEE 2441991050 EERE & CO. DEELE INC 0.000 DELL 24702R101 29.9900 18,575.00 690,791.44 557,064.20 EDEVON ENERGY CORPORATION 0.479 DVN 2517RD0 DISNEY (MAIT) CO. DIAMOND OFFSHORE BRILLING 0.718 DO 25271C102 69.5600 DOVE CORP. 1.679 DOV 2600031080 DUE ENERGY CORPORATION 1.709.00 DUE ENERGY CORPORATION 4.769 DTE 2333311070 243.8000 124,400.00 59.73,79.35 7,650.970.00 DUE ENERGY CORPORATION 4.6193,598.11 4.769 DTE 2333311070 DUE ENERGY CORPORATION 4.769 DTE 2333311070 ENERGY CORPORATION 5.973,79.35 ENERGY CORPORATION 4.769 DTE 2333311070 ENERGY CORPORATION 5.973,79.35 5.03.696.67 DUE ENERGY CORPORATION 4.769 DTE 2333311070 ENERGY CORPORATION 4.769 DTE 2333311070 ENERGY CORPORATION 5.973,79.35 ENERGY CORPORATION 5.973,79.35 ENERGY CORPORATION 4.769 DTE 2333311070 ENERGY CORPORATION 5.973,79.35 ENERGY CORPORATION 6.98,696.00 ENERGY CORPORATION 6.98,696.00	CORNING INC) GLW	219350105Q	19.6600	110,200.00	2,168,086.34	2,166,532.01
COUNTRY HEALTH CARE INC. O.000 CVH 222862104 56.9100 118,500.00 4,256,235.42 6,749,760.00 D.R. HORTON INC. 1.119 DHI 23331A109 35.7300 42,867.00 856,591.35 1,531,637.91 DARDEN RESTAURANTS INC 0.20 DEEL 247194105 2239 DEE 2441991050 EERE & CO. DEELE INC 0.000 DELL 24702R101 29.9900 18,575.00 690,791.44 557,064.20 EDEVON ENERGY CORPORATION 0.479 DVN 2517RD0 DISNEY (MAIT) CO. DIAMOND OFFSHORE BRILLING 0.718 DO 25271C102 69.5600 DOVE CORP. 1.679 DOV 2600031080 DUE ENERGY CORPORATION 1.709.00 DUE ENERGY CORPORATION 4.769 DTE 2333311070 243.8000 124,400.00 59.73,79.35 7,650.970.00 DUE ENERGY CORPORATION 4.6193,598.11 4.769 DTE 2333311070 DUE ENERGY CORPORATION 4.769 DTE 2333311070 ENERGY CORPORATION 5.973,79.35 ENERGY CORPORATION 4.769 DTE 2333311070 ENERGY CORPORATION 5.973,79.35 5.03.696.67 DUE ENERGY CORPORATION 4.769 DTE 2333311070 ENERGY CORPORATION 4.769 DTE 2333311070 ENERGY CORPORATION 5.973,79.35 ENERGY CORPORATION 5.973,79.35 ENERGY CORPORATION 4.769 DTE 2333311070 ENERGY CORPORATION 5.973,79.35 ENERGY CORPORATION 6.98,696.00 ENERGY CORPORATION 6.98,696.00	COUNTRYWIDE FINANCIAL CORP	1.754	CFC	222372104Q	34.1900	128,400.00	1,862,107.20	4,389,996.00
DEVON EMERGY CORPORATION 0.4/9 DVN 251/9M103 62.5400 157,600.00 4,623,085.11 9,856,304.00 DIAMOND OFFSHORE DRILLING 0.718 DO 2527/12102 62.5600 101,700.00 4,623,085.11 7,474,252.00 DUSTRY (WALT) CO. 1.126 DIS 254687106Q 23.9700 429,000.00 11,712,668.79 10,283,130.00 DOWC CROP. 1.679 DOV 260003108Q 40.4900 124,400.00 4,648,953.40 5,036,956.00 DW CHEMICAL CO DY ENERGY CORPORATION 4.769 DTE 233331107Q 43.1900 24,700.00 978,012.87 1,066,793.00 DUNE 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 264838100 66.9600 41,200.00 1,719,403.17 2,758,752.00 DUNEY INC 6.198 DYN 268160101 4.8400 469,600.00 2,563,160.71 2,772,864.00 E I DUPONT DE NEM. 3.482 DD 263534109Q 42.5000 EATON CORP. 1.848 ETN 278058102Q 67.0900 EATON CORP. 1.848 ETN 278058102Q EDISON INTERNATIONAL 2.476 EIX 281020107Q 43.6100 10,200.00 2,551,108.13 3,642,987.00 EDISON INTERNATIONAL 2.476 EIX 281020107Q 43.6100 17,900.00 2,551,108.13 3,642,987.00 ELE PASO CORP 1.315 EP 283361109 21.600 24.0400 31,799,500 31,799,537.49 4,015,902.00 ELE PASO CORP 1.315 EP 283361109 28376100 24,000.00 3,679,537.49 4,015,902.00 ELE PASO CORP 1.315 EP 283361109 2836109 24.0400 31,790.00 3,678,537.49 4,015,902.00 ELE PASO CORP 1.316 EP 283361109 2870.00 ENERGY CORP 3.010 EXC 3.010 EXC	COVENTRY HEALTH CARE INC.	0.000		222862104	56.9600	118,500.00	4,256,235.42	6,749,760.00
DEVON EMERGY CORPORATION 0.4/9 DVN 251/9M103 62.5400 157,600.00 4,623,085.11 9,856,304.00 DIAMOND OFFSHORE DRILLING 0.718 DO 2527/12102 62.5600 101,700.00 4,623,085.11 7,474,252.00 DUSTRY (WALT) CO. 1.126 DIS 254687106Q 23.9700 429,000.00 11,712,668.79 10,283,130.00 DOWC CROP. 1.679 DOV 260003108Q 40.4900 124,400.00 4,648,953.40 5,036,956.00 DW CHEMICAL CO DY ENERGY CORPORATION 4.769 DTE 233331107Q 43.1900 24,700.00 978,012.87 1,066,793.00 DUNE 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 264838100 66.9600 41,200.00 1,719,403.17 2,758,752.00 DUNEY INC 6.198 DYN 268160101 4.8400 469,600.00 2,563,160.71 2,772,864.00 E I DUPONT DE NEM. 3.482 DD 263534109Q 42.5000 EATON CORP. 1.848 ETN 278058102Q 67.0900 EATON CORP. 1.848 ETN 278058102Q EDISON INTERNATIONAL 2.476 EIX 281020107Q 43.6100 10,200.00 2,551,108.13 3,642,987.00 EDISON INTERNATIONAL 2.476 EIX 281020107Q 43.6100 17,900.00 2,551,108.13 3,642,987.00 ELE PASO CORP 1.315 EP 283361109 21.600 24.0400 31,799,500 31,799,537.49 4,015,902.00 ELE PASO CORP 1.315 EP 283361109 28376100 24,000.00 3,679,537.49 4,015,902.00 ELE PASO CORP 1.315 EP 283361109 2836109 24.0400 31,790.00 3,678,537.49 4,015,902.00 ELE PASO CORP 1.316 EP 283361109 2870.00 ENERGY CORP 3.010 EXC 3.010 EXC	CROWN CASTLE INTL CO	0.000	CCI	228227104			2,268,393.92	3,686,670.00
DEVON EMERGY CORPORATION 0.4/9 DVN 251/9M103 62.5400 157,600.00 4,623,085.11 9,856,304.00 DIAMOND OFFSHORE DRILLING 0.718 DO 2527/12102 62.5600 101,700.00 4,623,085.11 7,474,252.00 DUSTRY (WALT) CO. 1.126 DIS 254687106Q 23.9700 429,000.00 11,712,668.79 10,283,130.00 DOWC CROP. 1.679 DOV 260003108Q 40.4900 124,400.00 4,648,953.40 5,036,956.00 DW CHEMICAL CO DY ENERGY CORPORATION 4.769 DTE 233331107Q 43.1900 24,700.00 978,012.87 1,066,793.00 DUNE 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 264838100 66.9600 41,200.00 1,719,403.17 2,758,752.00 DUNEY INC 6.198 DYN 268160101 4.8400 469,600.00 2,563,160.71 2,772,864.00 E I DUPONT DE NEM. 3.482 DD 263534109Q 42.5000 EATON CORP. 1.848 ETN 278058102Q 67.0900 EATON CORP. 1.848 ETN 278058102Q EDISON INTERNATIONAL 2.476 EIX 281020107Q 43.6100 10,200.00 2,551,108.13 3,642,987.00 EDISON INTERNATIONAL 2.476 EIX 281020107Q 43.6100 17,900.00 2,551,108.13 3,642,987.00 ELE PASO CORP 1.315 EP 283361109 21.600 24.0400 31,799,500 31,799,537.49 4,015,902.00 ELE PASO CORP 1.315 EP 283361109 28376100 24,000.00 3,679,537.49 4,015,902.00 ELE PASO CORP 1.315 EP 283361109 2836109 24.0400 31,790.00 3,678,537.49 4,015,902.00 ELE PASO CORP 1.316 EP 283361109 2870.00 ENERGY CORP 3.010 EXC 3.010 EXC	D.R. HORTON INC.	1.119		23331A109			856,591.35	1,531,637.91
DEVON EMERGY CORPORATION 0.4/9 DVN 251/9M103 62.5400 157,600.00 4,623,085.11 9,856,304.00 DIAMOND OFFSHORE DRILLING 0.718 DO 2527/12102 62.5600 101,700.00 4,623,085.11 7,474,252.00 DUSTRY (WALT) CO. 1.126 DIS 254687106Q 23.9700 429,000.00 11,712,668.79 10,283,130.00 DOWC CROP. 1.679 DOV 260003108Q 40.4900 124,400.00 4,648,953.40 5,036,956.00 DW CHEMICAL CO DY ENERGY CORPORATION 4.769 DTE 233331107Q 43.1900 24,700.00 978,012.87 1,066,793.00 DUNE 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 264838100 66.9600 41,200.00 1,719,403.17 2,758,752.00 DUNEY INC 6.198 DYN 268160101 4.8400 469,600.00 2,563,160.71 2,772,864.00 E I DUPONT DE NEM. 3.482 DD 263534109Q 42.5000 EATON CORP. 1.848 ETN 278058102Q 67.0900 EATON CORP. 1.848 ETN 278058102Q EDISON INTERNATIONAL 2.476 EIX 281020107Q 43.6100 10,200.00 2,551,108.13 3,642,987.00 EDISON INTERNATIONAL 2.476 EIX 281020107Q 43.6100 17,900.00 2,551,108.13 3,642,987.00 ELE PASO CORP 1.315 EP 283361109 21.600 24.0400 31,799,500 31,799,537.49 4,015,902.00 ELE PASO CORP 1.315 EP 283361109 28376100 24,000.00 3,679,537.49 4,015,902.00 ELE PASO CORP 1.315 EP 283361109 2836109 24.0400 31,790.00 3,678,537.49 4,015,902.00 ELE PASO CORP 1.316 EP 283361109 2870.00 ENERGY CORP 3.010 EXC 3.010 EXC	DARDEN RESTAURANTS INC	1.028						
DEVON EMERGY CORPORATION 0.4/9 DVN 251/9M103 62.5400 157,600.00 4,623,085.11 9,856,304.00 DIAMOND OFFSHORE DRILLING 0.718 DO 2527/12102 62.5600 101,700.00 4,623,085.11 7,474,252.00 DUSTRY (WALT) CO. 1.126 DIS 254687106Q 23.9700 429,000.00 11,712,668.79 10,283,130.00 DOWC CROP. 1.679 DOV 260003108Q 40.4900 124,400.00 4,648,953.40 5,036,956.00 DW CHEMICAL CO DY ENERGY CORPORATION 4.769 DTE 233331107Q 43.1900 24,700.00 978,012.87 1,066,793.00 DUNE 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 264838100 66.9600 41,200.00 1,719,403.17 2,758,752.00 DUNEY INC 6.198 DYN 268160101 4.8400 469,600.00 2,563,160.71 2,772,864.00 E I DUPONT DE NEM. 3.482 DD 263534109Q 42.5000 EATON CORP. 1.848 ETN 278058102Q 67.0900 EATON CORP. 1.848 ETN 278058102Q EDISON INTERNATIONAL 2.476 EIX 281020107Q 43.6100 10,200.00 2,551,108.13 3,642,987.00 EDISON INTERNATIONAL 2.476 EIX 281020107Q 43.6100 17,900.00 2,551,108.13 3,642,987.00 ELE PASO CORP 1.315 EP 283361109 21.600 24.0400 31,799,500 31,799,537.49 4,015,902.00 ELE PASO CORP 1.315 EP 283361109 28376100 24,000.00 3,679,537.49 4,015,902.00 ELE PASO CORP 1.315 EP 283361109 2836109 24.0400 31,790.00 3,678,537.49 4,015,902.00 ELE PASO CORP 1.316 EP 283361109 2870.00 ENERGY CORP 3.010 EXC 3.010 EXC	DEERE & CO.	2.290) DE	244199105Q				
DEVON EMERGY CORPORATION 0.4/9 DVN 251/9M103 62.5400 157,600.00 4,623,085.11 9,856,304.00 DIAMOND OFFSHORE DRILLING 0.718 DO 2527/12102 62.5600 101,700.00 4,623,085.11 7,474,252.00 DUSTRY (WALT) CO. 1.126 DIS 254687106Q 23.9700 429,000.00 11,712,668.79 10,283,130.00 DOWC CROP. 1.679 DOV 260003108Q 40.4900 124,400.00 4,648,953.40 5,036,956.00 DW CHEMICAL CO DY ENERGY CORPORATION 4.769 DTE 233331107Q 43.1900 24,700.00 978,012.87 1,066,793.00 DUNE 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 264838100 66.9600 41,200.00 1,719,403.17 2,758,752.00 DUNEY INC 6.198 DYN 268160101 4.8400 469,600.00 2,563,160.71 2,772,864.00 E I DUPONT DE NEM. 3.482 DD 263534109Q 42.5000 EATON CORP. 1.848 ETN 278058102Q 67.0900 EATON CORP. 1.848 ETN 278058102Q EDISON INTERNATIONAL 2.476 EIX 281020107Q 43.6100 10,200.00 2,551,108.13 3,642,987.00 EDISON INTERNATIONAL 2.476 EIX 281020107Q 43.6100 17,900.00 2,551,108.13 3,642,987.00 ELE PASO CORP 1.315 EP 283361109 21.600 24.0400 31,799,500 31,799,537.49 4,015,902.00 ELE PASO CORP 1.315 EP 283361109 28376100 24,000.00 3,679,537.49 4,015,902.00 ELE PASO CORP 1.315 EP 283361109 2836109 24.0400 31,790.00 3,678,537.49 4,015,902.00 ELE PASO CORP 1.316 EP 283361109 2870.00 ENERGY CORP 3.010 EXC 3.010 EXC	DELL INC	0.000						
DEVON EMERGY CORPORATION 0.4/9 DVN 251/9M103 62.5400 157,600.00 4,623,085.11 9,856,304.00 DIAMOND OFFSHORE DRILLING 0.718 DO 2527/12102 62.5600 101,700.00 4,623,085.11 7,474,252.00 DUSTRY (WALT) CO. 1.126 DIS 254687106Q 23.9700 429,000.00 11,712,668.79 10,283,130.00 DOWC CROP. 1.679 DOV 260003108Q 40.4900 124,400.00 4,648,953.40 5,036,956.00 DW CHEMICAL CO DY ENERGY CORPORATION 4.769 DTE 233331107Q 43.1900 24,700.00 978,012.87 1,066,793.00 DUNE 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 264838100 66.9600 41,200.00 1,719,403.17 2,758,752.00 DUNEY INC 6.198 DYN 268160101 4.8400 469,600.00 2,563,160.71 2,772,864.00 E I DUPONT DE NEM. 3.482 DD 263534109Q 42.5000 EATON CORP. 1.848 ETN 278058102Q 67.0900 EATON CORP. 1.848 ETN 278058102Q EDISON INTERNATIONAL 2.476 EIX 281020107Q 43.6100 10,200.00 2,551,108.13 3,642,987.00 EDISON INTERNATIONAL 2.476 EIX 281020107Q 43.6100 17,900.00 2,551,108.13 3,642,987.00 ELE PASO CORP 1.315 EP 283361109 21.600 24.0400 31,799,500 31,799,537.49 4,015,902.00 ELE PASO CORP 1.315 EP 283361109 28376100 24,000.00 3,679,537.49 4,015,902.00 ELE PASO CORP 1.315 EP 283361109 2836109 24.0400 31,790.00 3,678,537.49 4,015,902.00 ELE PASO CORP 1.316 EP 283361109 2870.00 ENERGY CORP 3.010 EXC 3.010 EXC	DENTSPLY INTERNATIONAL INC	. 0.521						
DYNESY INC 6.198 DYN 6.100.00 6.198,678.10 6.198 DYN 6.199 DYN 6.190 DYN 6.1	DEVON ENERGY CORPORATION	0.479		25179M103				
DYNESY INC 6.198 DYN 6.100.00 6.198,678.10 6.198 DYN 6.199 DYN 6.190 DYN 6.1	DIAMOND OFFSHORE DRILLING	0.718						
DYNESY INC 6.198 DYN 6.100.00 6.198,678.10 6.198 DYN 6.199 DYN 6.190 DYN 6.1	DISNEY (WALT) CO.	1.126		~				
DYNESY INC 6.198 DYN 6.100.00 6.198,678.10 6.198 DYN 6.199 DYN 6.190 DYN 6.1	DOVER CORP.	1.679		~				
DYNESY INC 6.198 DYN 6.100.00 6.198,678.10 6.198 DYN 6.199 DYN 6.190 DYN 6.1	DOW CHEMICAL CO	3.058		~				
DYNESY INC 6.198 DYN 6.100.00 6.198,678.10 6.198 DYN 6.199 DYN 6.190 DYN 6.1	DTE ENERGY COMPANY	4.769		~				
DYNESY INC 6.198 DYN 6.100.00 6.198,678.10 6.198 DYN 6.199 DYN 6.190 DYN 6.1	DUKE ENERGY CORPORATION	4.51						
EMC CORP EMC CORP EMC CORP EMC CORP EMEC CORP EMERSON ELECTRIC CO ENTERGY CORP. 3.146 ETR 29364G103Q EXELON CORP EXELON CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXERCY CORP. EXERCY CORP EXERCY CORP EXERCY CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXECON MOBIL CORPORATION EXECUTE:	DUN & BRADSTREET CORP	0.000						
EMC CORP EMC CORP EMC CORP EMC CORP EMEC CORP EMERSON ELECTRIC CO ENTERGY CORP. 3.146 ETR 29364G103Q EXELON CORP EXELON CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXERCY CORP. EXERCY CORP EXERCY CORP EXERCY CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXECON MOBIL CORPORATION EXECUTE:	DYNEGY INC	6.198						
EMC CORP EMC CORP EMC CORP EMC CORP EMEC CORP EMERSON ELECTRIC CO ENTERGY CORP. 3.146 ETR 29364G103Q EXELON CORP EXELON CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXERCY CORP. EXERCY CORP EXERCY CORP EXERCY CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXECON MOBIL CORPORATION EXECUTE:	E I DUPONT DE NEM.	3.482						
EMC CORP EMC CORP EMC CORP EMC CORP EMEC CORP EMERSON ELECTRIC CO ENTERGY CORP. 3.146 ETR 29364G103Q EXELON CORP EXELON CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXERCY CORP. EXERCY CORP EXERCY CORP EXERCY CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXECON MOBIL CORPORATION EXECUTE:	E*TRADE GROUP INC.	0.000						
EMC CORP EMC CORP EMC CORP EMC CORP EMEC CORP EMERSON ELECTRIC CO ENTERGY CORP. 3.146 ETR 29364G103Q EXELON CORP EXELON CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXERCY CORP. EXERCY CORP EXERCY CORP EXERCY CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXECON MOBIL CORPORATION EXECUTE:	EASTMAN CHEMICAL CO.	3.41		~				
EMC CORP EMC CORP EMC CORP EMC CORP EMEC CORP EMERSON ELECTRIC CO ENTERGY CORP. 3.146 ETR 29364G103Q EXELON CORP EXELON CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXERCY CORP. EXERCY CORP EXERCY CORP EXERCY CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXECON MOBIL CORPORATION EXECUTE:	EATON CORP.	1.848						
EMC CORP EMC CORP EMC CORP EMC CORP EMEC CORP EMERSON ELECTRIC CO ENTERGY CORP. 3.146 ETR 29364G103Q EXELON CORP EXELON CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXERCY CORP. EXERCY CORP EXERCY CORP EXERCY CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXECON MOBIL CORPORATION EXECUTE:	EDISON INTERNATIONAL	2.476						
EMC CORP EMC CORP EMC CORP EMC CORP EMEC CORP EMERSON ELECTRIC CO ENTERGY CORP. 3.146 ETR 29364G103Q EXELON CORP EXELON CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXERCY CORP. EXERCY CORP EXERCY CORP EXERCY CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXECON MOBIL CORPORATION EXECUTE:	EDWARDS (A.G.) INC	1.70						
EMC CORP EMC CORP EMC CORP EMC CORP EMEC CORP EMERSON ELECTRIC CO ENTERGY CORP. 3.146 ETR 29364G103Q EXELON CORP EXELON CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXERCY CORP. EXERCY CORP EXERCY CORP EXERCY CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXECON MOBIL CORPORATION EXECUTE:	EL PASO CORP	1.31						
EMC CORP EMC CORP EMC CORP EMC CORP EMEC CORP EMERSON ELECTRIC CO ENTERGY CORP. 3.146 ETR 29364G103Q EXELON CORP EXELON CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXERCY CORP. EXERCY CORP EXERCY CORP EXERCY CORP 3.010 EXC 3.0161N101Q 53.1400 50,300.00 1,613,936.87 2,672,942.00 EXECON MOBIL CORPORATION EXECUTE:	ELECTRONIC DATA SYSTEMS	0.83						
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	ELI LILLY & COMPANY	2.82						
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	EMC CORP	0.000						
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	EMERSON ELECTRIC CO	2.382		~				
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	ENTERGY CORP.	3.140		~				
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	EXELUN CORP	3.010						
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	EXPRESS SCRIPTS	2.000						
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	EXXUN MUBIL CORPORATION	2.00:						
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								
FIRST ENERGY CORP. 3.674 FE 337932107Q 48.9900 50,400.00 1,680,535.66 2,469,096.00								, ,
FIDERV INC. WISCONSIN U.UUU FISV 33//38108 43.2/UU 32,100.00 1,265,963.91 1,388,96/.00				~				
	FIBERV INC. WISCUNSIN	0.000	LTDA	33//38108	43.2/00	32,100.00	1,200,903.91	1,300,901.00

Investment Desc							Market Value
	Group - COMMOI	N STOC	K				
	Portfolio - LC1		ARGE-CAP GROWTH	I (F)			
	Instrument - COM		OMMON STOCK	- (- /			
FISHER SCIENTIFIC INT'L.	0.000 0.000 3.416 0.510 2.876 1.915 1.020 0.000 2.853 2.757 0.000 0.484 0.783 1.350 0.807 1.398	гсп	338032204	61.8600	16,700.00	1,046,111.95	1,033,062.00
FOREST LABORATORIES INC.	0.000	FDY	345838106	40.6800	195,100.00	6,277,577.23	7,936,668.00
FOREST HABORATORIES INC.	3 416	FDI.	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	3134003010	65.3500	85,200.00	4,172,971.55	5,567,820.00
GANNETT INC	1.915	GCT	3647301010	60.5700	39,500.00	2,857,074.27	2,392,515.00
GAP INC	1.020	GPS	3647601080	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	GWW	384802104Q	71.1000	29,200.00	1,449,239.50	2,076,120.0
HALLIBURTON COMPANY	0.807	HAL	406216101Q	61.9600	314,400.00	8,808,112.97	19,480,224.0
HARLEY-DAVIDSON INC	1.398	HDI	412822108Q	51.4900	45,600.00	1,976,402.95	2,347,944.0
HARTFORD FINL SERVICES	1.397	HIG	416515104	85.8900	45,500.00	2,134,523.42	3,907,995.0
HCA INC	1.188		404119109	50.5000	65,100.00	2,512,814.99	3,287,550.0
HEALTH NET	0.000		42222G108	51.5500	78,900.00	2,233,855.29	4,067,295.0
HEINZ H. J. CO.	3.558		423074103Q	33.7200	98,900.00	3,543,315.71	3,334,908.0
HEWLETT-PACKARD CO	1.117		4282361030	28.6300	568,600.00	12,585,874.67	16,279,018.0
HILTON HOTELS CORP.	0.663		432848109Q	24.1100	55,300.00	1,230,956.04	1,333,283.0
OME DEPOT INC.	0.988		4370761020	40.4800	434,200.00	11,871,257.75	17,576,416.0
HONEYWELL INTERNATIONAL INC	2.214		438516106Q	37.2500	126,900.00	4,973,055.01	4,727,025.0
UMANA INC.	0.000		444859102	54.3300	129,700.00	2,471,230.72	7,046,601.0
INTEL CORP.	1.282		458140100Q	24.9600	1,156,500.00	24,584,196.58	28,866,240.0
NTL BUS MACH CORP	0.973		459200101Q	82.2000	244,200.00	18,359,311.43	20,073,240.0
TT EDUCATIONAL SERVICES IN			45068B109	59.1100	47,300.00	2,189,085.32	2,795,903.0
C PENNEY INC	0.899		708160106Q	55.6000	34,000.00	969,350.94	1,890,400.0
DIL GIDGIITE ING	0 000		466313103	37.0900	103,500.00	2,339,711.65	3,838,815.0
IANIIS CAPITAL GROUP INC	0.214		47102X105	18.6300	155,000.00	2,585,491.40	2,887,650.0
IDS IINTPHASE CORP	0.000		46612J101	2.3600	3,428,100.00	10,506,187.44	8,090,316.0
IOHNSON & JOHNSON	2.196		4781601040	60.1000	514,000.00	17,847,155.83	30,891,400.0
IPMORGAN CHASE & CO	3.426		46625H100Q	39.6900	462,700.00	15,531,684.77	18,364,563.0
TABLE CIRCUIT INC JANUS CAPITAL GROUP INC JOS UNIPHASE CORP JOHNSON & JOHNSON	1.376		48666K109Q	72.6600	13,600.00	448,188.01	988,176.0
TERR MCGEE CORP	0.220		492386107Q	90.8600	11,812.00	615,357.91	1,073,238.3
KEYCORP	3.947		493267108Q	32.9300	60,100.00	1,682,117.84	1,979,093.0
KINBERLY-CLARK CORP	3.017		494368103Q	59.6500	105,800.00	5,564,743.95	6,310,970.0
KINDER MORGAN INC.	3.262		49455P101	91.9500	38,000.00	1,954,611.72	3,494,100.0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - LC1 Instrument - COM	LA CO	RGE-CAP GROWTH MMON STOCK	(F)			
KING PHARMACEUTICALS KLA-TENCOR CORP. KOHLS CORP KRAFT FOODS INC - A LABORATORY CRP OF AMER HLDGS	0.000	KG	495582108			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	116,000.00 46,100.00 127,400.00 22,600.00 86,400.00 40,200.00 42,100.00 63,800.00	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 LEGG MASON INC. LEHMAN BROTHERS HOLDING LIBERTY GLOBAL INC LIBERTY MEDIA CORP-A LINCOLN NATIONAL CORP LOCKHEED MARTIN CORPORATION LOUISIANNA PACIFIC	0.000	LRCX	512807108	35.6800	86,400.00	1,944,846.35 3,024,873.36	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 1,237,425.86 4,539,889,41	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	569,700.00 105,400.00 58,400.00 94,000.00 92,100.00	1,333,003.11	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
LOUISIANNA PACIFIC	1.820	LPX	3103171030	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	TO	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 28,400.00	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	194,700.00 162,300.00	6,658,765.88	6,183,672.00
MASCO CORP.	2.645	MAS	574599106Q	30.1900	162,300.00	4,597,206.45	4,899,837.00
MBIA INC.	1.861	MBT	55262C100Q	60.1600	52,600.00 52,600.00 193,200.00 95,401.00 86,300.00 181,100.00	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
MEDIRONIC INC	0.668	MD.I.	585055106Q	57.5700	181,100.00	5,427,023.44	10,425,927.00
MERCK & CO INC	4.//8	MRK	589331107Q	31.8100	682,411.00	28,241,614.79	21,707,493.91
MERRILL LYNCH & CO. INC.	1.181	MEK	590188108Q	67.7300 49.0000		6,456,047.64	9,929,218.00
MEILIFE INC	1.061	MILT	59156R108	49.0000	149,900.00 443,600.00	5,263,953.01	7,345,100.00
MICRON TECHNOLOGY INC	1.376	MOEM	595112103Q	13.3100 26.1500	1 447 100 00	6,945,420.27	5,904,316.00
MICROSOFI CORP.	1.3/6	MON	594918104		1,447,100.00 67,700.00	36,483,017.21	37,841,665.00
MODCAN CHANTEY DEAN WITHER (1.031	MC	61166W101	56.7400	234,700.00	1,500,977.78	5,248,781.00
MOTODOLA INC	0 700	MOT	617446448Q	22.5900	729,100.00	10,653,602.66	13,316,878.00
MOTOROLA INC	1 202	MYZT	620076109Q	19.9600	150,200.00	12,795,233.67 2,470,032.68	16,470,369.00
LINCOLN NATIONAL CORP LOCKHEED MARTIN CORPORATION LOUISIANNA PACIFIC LOWE'S COS LSI LOGIC CORP LUCENT TECHNOLOGIES MARATHON OIL CORP MARRIOTT INT'L INC CL-A MASSH & MCLENNAN COS. MASCO CORP. MBIA INC. MCDONALDS CORPORATION MEADWESTVACO MEDCO HEALTH SOLUTIONS INC MEDTRONIC INC MERRILL LYNCH & CO. INC. METLIFE INC MICRON TECHNOLOGY INC MICROSOFT CORP. MONSANTO COMPANY MORGAN STANLEY DEAN WITTER & MOTOROLA INC MYLAN LABS NATIONAL CITY CORP NEWS CORP. INC. CIT.	1.202	MCC	628530107Q	33.5700	188,200.00	6,112,273.00	2,997,992.00
NATIONAL CITT CORP	4.408	MCM	635405103Q	25.9800	188,200.00	2,351,524.87	6,317,874.00 4,317,876.00
NATIONAL SEMICONDUCTOR CORP.	. 0.461	MEM	637640103		100,200.00	2,351,524.8/	4,31/,8/0.00
NEWFORL MING. CORP. HLDG CO	0.749	MPM 3	651639106Q	15.5500	58,500.00 65,280.00	2,133,191.80	3,123,900.00 1 015 104 00
NEWMONT MNG. CORP. HLDG CO NEWS CORP INC-CL A NIKE INCCL B	1 420	MMD.A	65248E104	15.5500	101,698.00	7,528,963.56	3,123,900.00 1,015,104.00
NIKE INCCL B	1.428	NVE	654106103Q	86.7900	101,698.00	1,320,903.50	8,826,369.42

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOC	!K				
	Portfolio - LC1 Instrument - COM			(F)			
			.0111011 510011				
NORDSTROM INC NORFOLK SOUTHERN CORP. NORTEL NETWORKS CORP. HOLDI	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
NORFOLK SOUTHERN CORP. NORTEL NETWORKS CORP. HOLDI NORTHEAST UTILITIES NORTHROP GRUMMAN CORP. NRG ENERGY INC. NUCOR CORP OCCIDENTAL PETROLEUM CORP. OLD REPUBLIC INT'L CORP. OMNICARE INC. ORACLE SYS. CORP. PACCAR INC PACIFIC GAS & ELEC. CO. PARKER-HANNIFIN CORP. PEPSICO INC. PETSMART INC PFIZER INC. PHELPS DODGE CORP. POLYCOM INC. POPULAR INC PPL CORPORATION PRINCIPAL FINANCIAL GROUP PROCTER & GAMBLE CO PROGRESSIVE CORP PRUDENTIAL FINANCIAL INC QUALCOMM INC QUEST DIAGNOSTICS INC QWEST COMMUNICATIONS INTL.	NG 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 58,500.00	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	89,400.00 103,900.00	2,273,771.68	7,141,272.00
OLD REPUBLIC INT'L CORP.	2.071	ORI	680223104			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 74,700.00	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 80,300.00	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		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.	0.885 0.136 2.191 1.491 5.244 0.000 0.739 1.521 1.032 2.395 1.493 1.769	RAD	767754104Q	3.4800	522,400.00 62,400.00 89,800.00	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	89,800.00 68,800.00	2,277,308.70	3,197,136.00
ROHM & HAAS CO	2.395		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		7864291000	56.5000	58,000.00	2,173,834.00	3,277,000.00

Investment Desc							Market Value
	Group - COMMON	I STOCK					
			RGE-CAP GROWTH	(F)			
	Instrument - COM		MMON STOCK	- (1)			
SARA LEE CORP.	4.179	SLE	803111103Q	18.9000	115,000.00	2,393,479.09	2,173,500.00
SCHERING-PLOUGH	1.055		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	8425871070	34.5300	113,400.00	3,194,032.51	3,915,702.00
SPRINT NEXTEL CORP	0.428		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	2.059 2.414 0.735 1.315 0.247 0.000 1.020 2.001 0.000	SWK	854616109Q	48.0400	49,600.00	1,998,860.71	2,382,784.00
STAPLES INC	0.735		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		86764P109Q	78.3800	64,200.00	1,507,539.20	5,031,996.00
SUPER VALU STORES INC.	2.001		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
F 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	87612E1060	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
SYMANTEC CORP I ROWE PRICE GROUP INC. IARCET CORP IELLABS INC. IENET HEALTHCARE CORP IEXAS INSTRS INC IEXTRON INC. IIME WARNER INC. IIMEWARNER INC. IIMEN CO. IXU CORPORATION IYCO INTERNATIONAL LTD IYSON FOODS INC. CL-A UNITED PARCEL SERVICES INC UNITED STATES STEEL CORP. UNITED TECHNOLOGIES	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		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
JNITED 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		9129091080	48.0700	52,900.00	1,448,608.80	2,542,903.00
JNITED TECHNOLOGIES	1.574		9130171090	55.9100	156,200.00	5,594,074.30	8,733,142.00
JNITEDHEALTH GROUP INC	0.024		91324P102A	62.1400	172,980.00	3,008,969.91	10,748,977.20
UNIVISION COMMUNICATIONS	0.000		914906102	29.3900	99,700.00	2,933,140.37	2,930,183.00
JS BANCORP	4.416		902973304	29.8900	349,700.00	8,400,725.03	10,452,533.00
VERIZON COMMUNICATIONS	5.378		92343V104Q	30.1200	219,300.00	8,953,101.70	6,605,316.00
			929903102Q	52.8600	307,000.00	12,437,604.48	16,228,020.00
WAL MART STORES INC	3.859 1.282 0.587 0.000		931142103Q	46.8000	392,000.00	12,823,311.35	18,345,600.00
WALGREEN CO.	0.587		931422109Q	44.2600	109,400.00	2,444,039.13	4,842,044.00
WELLPOINT INC.	0.000		94973V107	79.7900	73,800.00	2,555,271.68	5,888,502.00

Monthly Market P	ortfolio
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Investment Desc	Rating Coupon Yield Ticke	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STOC	!K				
		ARGE-CAP GROWTH	(F)			
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	TMVEQTMENT	ייסוופיי		
	Inscidment -KEII	KEAL ESTATE	INVESTMENT	IKODI		
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

	Group - COMMO						Market Value
	Portfolio - LCV Instrument - COM	L.Z	ARGE-CAP VALUE OMMON STOCK	(F)			
3M COMPANY ABBOTT LABORATORIES ADVANCED MICRO DEVICES INC.	2.167	MMM	88579Y101Q	77.5000	714,300.00	44,788,763.24	55,358,250.00
ABBOTT LABORATORIES	2.789		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
ADVANCED MICRO DEVICES INC. ALCOA INC. ALLIANT TECHSYSTEMS INC. ALLSTATE CORP ALTRIA GROUP INC AMERICAN AXLE & MFG HOLDINGS AMERICAN INTL GROUP AMGEN INC ANALOG DEVICES ANHEUSER-BUSCH APPLIED MATERIALS INC. ARCHER DANIELS MIDLAND CO AT&T 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
ARCHER DANIELS MIDLAND CO AT&T INC AUTOLIV, INC BAKER HUGHES CORP BANK OF AMERICA CORP. BECKMAN COULTER INC. BEST BUY COMPANY INC BIOGEN IDEC INC BJ SERVICES CO BLACK & DECKER BOEING CO BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB CANON INC - ADR CARDINAL HEALTH INC. CBS CORP. CL. B CENDANT CORP. CHARLES RIVER LABORATORIES CHEVRONTEXACO 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	BMY	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
CHEVRONTEXACO 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
CHARLES RIVER LABORATORIES CHEVRONTEXACO CORP CHUBB CORP CISCO SYSTEMS CITIGROUP INC. COCA COLA CO. COMCAST CORP - CL A CONSTELLATION BRANDS INC-A DISNEY (WALT) CO.	1.126	DIS	254687106Q	23.9700	1,251,900.00	33,152,838.21	30,008,043.00

Investment Desc						Market Value
	Group - COMMON	STOCK				
	Portfolio - LCV	LARGE-CAP VALUE	(F)			
	Instrument - COM	COMMON STOCK	. (- /			
DOMINION RESOURCES INC-VA DOW CHEMICAL CO DUKE ENERGY CORPORATION	3.471 I	25746U109Q	77.2000	315,900.00	18,738,939.22	24,387,480.00
DOW CHEMICAL CO	3.058 I	OOW 260543103Q	43.8200	331,200.00	11,330,946.37	14,513,184.00
DUKE ENERGY CORPORATION	4.517 I	OUK 264399106Q	27.4500	710,700.00	17,732,459.80	19,508,715.00
E I DUPONT DE NEM. EMERSON ELECTRIC CO ENTERGY CORP. EXELON CORP EXXON MOBIL CORPORATION	3.482 I	D 263534109Q	42.5000	346,200.00	16,591,002.10	14,713,500.00
EMERSON ELECTRIC CO	2.382 E	MR 291011104Q	74.7000	260,400.00	13,288,795.63	19,451,880.00
ENTERGY CORP.	3.146 E	TR 29364G103Q	68.6500	212,200.00	12,341,342.00	14,567,530.00
EXELON CORP	3.010 E	XC 30161N101Q	53.1400	336,900.00	10,809,847.56	17,902,866.00
EXXON MOBIL CORPORATION	2.065 \(\)	OM 30231G102Q	56.1700	800,000.00	47,342,360.92	44,936,000.00
ED. NAIL. MIG. ASSN.	2.130 1	'NM 313586109Q	48.8100	216,200.00	10,732,393.99	10,552,722.00
FEDERATED INVESTORS INCCL	B 1.619 F	'II 314211103	37.0400	378,100.00	10,964,111.93	14,004,824.00
FOREST LABORATORIES INC.	0.000 E		40.6800	266,800.00	8,441,089.08	10,853,424.00
REDDIE MAC	2.876 F		65.3500	323,200.00	15,829,863.95	21,121,120.00
FEDERATED INVESTORS INCCL FOREST LABORATORIES INC. FREDDIE MAC GAP INC GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GLAXOSMITHKLINE PLC-ADR HARLEY-DAVIDSON INC HCA INC	1.020 (17.6400	663,900.00	11,160,122.73	11,711,196.00
GENERAL DYNAMICS CORP.	1.402 (114.0500	107,300.00	8,971,741.87	12,237,565.00
SENERAL ELECTRIC CO	2.853 (~	35.0500	775,700.00	19,942,831.29	27,188,285.00
TARLEY DAVIDON INC	3.025 (1.398 F		50.4800 51.4900	234,700.00 200,000.00	10,530,405.60 9,751,700.00	11,847,656.00 10,298,000.00
HCA INC	1.398 F 1.188 F 1.117 O.988 F 0.000 D 1.282 D 0.973 D 2.196 D 3.426 D 3.426 D 3.017 O.000 F 3.269 F 1.820 D 2.394 D 2.141 N 4.778 N		50.5000	433,900.00	17,220,267.70	21,911,950.00
HEWLETT-PACKARD CO	1.100 F		28.6300	977,800.00	21,643,454.56	27,994,414.00
HOME DEPOT INC.	0.988 F	~ ~	40.4800	633,100.00	18,628,180.29	25,627,888.00
IMCLONE SYSTEMS	0.000		34.2400	143,600.00	5,673,217.55	4,916,864.00
INTEL CORP.	1.282		24.9600	250,000.00	6,151,600.00	6,240,000.00
INTL BUS MACH CORP	0.973	~	82.2000	200,000.00	15,192,260.00	16,440,000.00
JOHNSON & JOHNSON	2.196	~	60.1000	348,600.00	12,104,121.64	20,950,860.00
IPMORGAN CHASE & CO.	3.426	~	39.6900	1,670,100.00	56,828,381.92	66,286,269.00
KIMBERLY-CLARK CORP	3.017 F	~	59.6500	84,500.00	4,444,431.61	5,040,425.00
COHLS CORP	0.000 F	~	48.6000	206,900.00	9,905,144.16	10,055,340.00
CRAFT FOODS INC - A	3.269 F		28.1400	317,300.00	10,020,820.18	8,928,822.00
LOUISIANNA PACIFIC	1.820 I		27.4700	804,900.00	19,293,031.96	22,110,603.00
LUBRIZOL CORP	2.394 I		43.4300	304,800.00	10,615,840.98	13,237,464.00
MARSH & MCLENNAN COS.	2.141 N		31.7600	347,600.00	11,887,966.24	11,039,776.00
MERCK & CO INC	4.778 N		31.8100	880,100.00	35,864,895.24	27,995,981.0
MERCK & CO INC MERRILL LYNCH & CO. INC.	1.181 N	IER 590188108Q	67.7300	378,600.00	16,672,985.28	25,642,578.00
			26.1500	1,960,800.00	49,612,204.86	51,274,920.00
MORGAN STANLEY DEAN WITTER 8	C 1.903 N	IS 617446448Q	56.7400	606,300.00	29,137,270.70	34,401,462.00
MORGAN STANLEY DEAN WITTER & MOTOROLA INC NEWELL RUBBERMAID INC. NEWMONT MNG. CORP. HLDG CO	0.708 N	IOT 620076109Q	22.5900	659,400.00	11,514,739.60	14,895,846.00
NEWELL RUBBERMAID INC.	3.532 N	WL 651229106Q	23.7800	475,100.00	11,388,030.20	11,297,878.00
NEWMONT MNG. CORP. HLDG CO	0.749 N	EM 651639106Q	53.4000	400,500.00	14,884,440.25	21,386,700.00
NOKIA CORP - ADR	1.983 1	OK 654902204A	18.3000	1,524,800.00	21,937,829.77	27,903,840.00

Investment Desc							Book Value	
	Group -				(=)			
	Portfolio -			RGE-CAP VALUE	(F.)			
	Instrument -	COM	CO	MIMON STOCK				
OMNICARE INC.		0.157	OCR	681904108	57.2200	100,900.00	3,100,091.52	5,773,498.00
OMNICARE INC. OSHKOSH TRUCK CORPORATION		0.605		688239201	44.5900	305,892.00	9,928,557.36	
PFIZER INC.		4 116	ਸੰਸ਼ਰ	7170811030	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	7427181090	57.8800	581,100.00	18,626,606.40	
PUBLIC SVC ENTERPRISES		3.447	PEG	7445731060		214,400.00	8,153,745.95	
				7739031090	59.1600	50,000.00	2,424,925.00	2,958,000.00
ROCKWELL COLLINS		1.032		774341101	46.4700	108,630.00	3,595,698.30	5,048,036.10
SARA LEE CORP.		4.179	SLE	8031111030	18.9000	1,696,200.00		
SMITHFIELD FOODS INC		0.000	SFD	832248108	30.6000	355,900.00	10,222,369.78	
		4.315	SO	842587107Q	34.5300	73,000.00	2,056,123.21	2,520,690.00
SOUTHERN CO 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		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 4,085,688.60	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 INDUSTR	RIES	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		831,700.00		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		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		
WAL MART STORES INC		1.282		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	43,958,995.45 6,042,761.39 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

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			N STOCK					
	Portfolio -			D-CAP VALUE (F	')			
	Instrument -			MMON STOCK	,			
00 GENERA ONLY GEODEIA		0 000	NIDNI	CE 4 4 0 to 1 0 C	10 4600	705 000 00	10 655 074 60	7,583,500.00
99 CENTS ONLY STORES ACTUANT CORP CL A AFFILIATED COMPUTER SERVICE AFFILIATED MANAGERS GROUP AGCO CORP. ALBERTO CULVER CL-B ALBERTSON'S, INC. ALCOA INC. ALLERGAN PHARMACEUTICALS IN AMERICAN AXLE & MFG HOLDING AMERICAN FINANCIAL GROUP IN AMERIPRISE FINANCIAL INC AMERISOURCEBERGEN CORP AMPHENOL CORP-CL A APPLEBEES INT'L INC. ARCHER DANIELS MIDLAND CO ASSOCIATED BANC-CORP.		0.000	NUN	65440K106 00508X203	10.4600 55.8000	725,000.00 350,000.00	10,655,874.69 16,863,297.61	19,530,000.00
ACTUANT CORP CL A	C	0.143	AIU	008190100	59.1800	780,000.00	41,073,682.28	46,160,400.00
AFFILIATED COMPUTER SERVICE	5	0.000	ACS	008190100	80.2500	251,000.00	15,666,541.94	20,142,750.00
ACCO CORD		0.000	AriG	001084102	16.5700	775,000.00	15,108,999.14	12,841,750.00
ALBERTO CHLVER CL-R		1 005	ΔCV	0130681010	45.7500	250,000.00	10,926,824.82	11,437,500.00
ALBERTSON'S INC		3 559	ARS	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 IN	С.	0.370	AGN	0184901020	107.9600	80,000.00	5,942,555.61	8,636,800.00
AMERICAN AXLE & MFG HOLDING	S.	3.273	AXL	024061103	18.3300	260,583.00	6,536,509.66	4,776,486.39
AMERICAN FINANCIAL GROUP IN	C.	1.435	AFG	0259321040	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
AMERIPRISE FINANCIAL INC AMERISOURCEBERGEN CORP AMPHENOL CORP-CL A APPLEBEES INT'L INC. ARCHER DANIELS MIDLAND CO ASSOCIATED BANC-CORP. AUTOLIV, INC AUTOZONE INC AVERY DENNISON BARNES GROUP INC. BAUSCH & LOMB INC BEBE STORES INC BOWATER INC. BUFFALO WILD WINGS INC CABLEVISION SYSTEMS CORP CADENCE DESIGN SYS 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		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		067806109	33.0000	160,000.00	4,310,894.26	5,280,000.00
BAUSCH & LOMB INC		0.765		071707103Q	67.9000	275,000.00	20,339,811.11	18,672,500.00
BEBE STORES INC		1.140		075571109	14.0300	775,000.00	11,327,626.84	10,873,250.00
BOWATER INC.		2.604		102183100Q	30.7200	765,000.00	25,871,053.39	23,500,800.00
BUFFALO WILD WINGS INC		0.000		119848109	33.2100	470,000.00	17,183,408.23	15,608,700.00
CABLEVISION SYSTEMS CORP		0.000		12686C109	23.4700	170,000.00	4,878,643.00	3,989,900.00
				127387108	16.9200	1,650,000.00	21,627,122.32	27,918,000.00
CALLAWAY GOLF COMPANY		2.023		131193104	13.8400	365,000.00	4,727,281.31	5,051,600.00
CELADON GROUP INC		0.000		150838100	28.8000	192,408.00	3,976,208.37	5,541,350.40
CENTURYTEL, INC.		0.723		156700106	33.1600	310,500.00	9,960,886.21	10,296,180.00
CHARTER COMMUNICATIONS		0.000		16117M107	1.2200	8,000,000.00	18,012,327.52	9,760,000.00
CHEROKEE INC CINERGY CORP		6.978		16444H102	34.3900	195,106.00	6,372,652.56	6,709,695.34
		4.521 5.357		172474108Q	42.4600	634,800.00	23,817,528.03	26,953,608.00
CITADEL BROADCASTING CORP				17285T106	13.4400	435,700.00	6,215,049.81	5,855,808.00
CITIZENS COMMUNICATIONS CO COEUR D'ALENE MINES CORP.		8.176		17453B101 192108108	12.2300 4.0000	769,500.00 1,000,000.00	10,302,921.61 3,214,039.33	9,410,985.00 4,000,000.00
		0.000			4.0000 26.2300		3,214,039.33 8,115,487.09	
CONSTELLATION BRANDS INC-A CONSTELLATION ENERGY GROUP	TMC	2.326		21036P108 210371100Q	26.2300 57.6000	412,800.00 342,100.00	13,317,478.84	10,827,744.00 19,704,960.00
CONSTELLATION ENERGY GROUP COX RADIO INC	TINC	0.000		2240511000	14.0800	342,100.00	5,369,934.09	4,552,064.00
CON KADIO INC		0.000	CAIC	77407TT07	14.0000	323,300.00	5,505,554.05	4,332,004.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - MCV Instrument - COM	MI	D-CAP VALUE (F)			
	Instrument - COM	CO	MMON STOCK				
CTS CORP. DEAN FOODS CO DISCOVERY HOLDING CO-A DOVER CORP. EAST WEST BANCORP INC. EMMIS COMMUNICATIONS CL A ENBRIDGE ENERGY MANAGEMENT	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	2600031080	40.4900	895,000.00	33,325,595.86	36,238,550.00
EAST WEST BANCORP INC.	0.548	B 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			5,127,369.26	5,160,400.00
F5 NETWORKS INC	0.000) FFIV	315616102	57.1900	97,000.00 100,000.00	4,452,777.56	5,719,000.00
FIFTH THIRD BANCORP	4.029	FITB	3167731000	37.7200	800,000.00	36,009,472.70	30,176,000.00
FIRST HORIZON NATIONAL CORPO	ORA 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
ENBRIDGE ENERGY MANAGEMENT ENDO PHARMACEUTICALS ENGELHARD CORP. ERIE INDTY CO F5 NETWORKS INC FIFTH THIRD BANCORP FIRST HORIZON NATIONAL CORPO FLAGSTAR BANCORP INC FRIEDMAN BILLINGS RAMSEY -A GALLAGHER (ARTHUR) J & CO. GANNETT INC GEMSTAR-TV GUIDE INTL INC GENERAL CABLE CORP GENERAL COMMUNICATION GERDAU AMERISTEEL CORP	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	1.019	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	3 GNA	37373P105	5.6400	1,250,000.00	6,452,623.40	7,050,000.00
GIBRALTAR INDUSTRIES INC	0.87	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	2.763	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	AMH S	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	3 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.	2.285	7 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	1.413	IR	G4776G101Q	40.3700	199,789.00	7,392,163.51	8,065,481.93
INNOVATIVE SOLUTIONS & SUPPO	ORT 0.000) ISSC	45769N105	12.7800	885,000.00	15,464,325.10	11,310,300.00
INTEGRATED ALARM SERVICES GF	0.00) IASG	45890M109	2.8600	1,225,000.00	6,056,631.68	3,503,500.00
GENERAL COMMUNICATION GERDAU AMERISTEEL CORP GIBRALTAR INDUSTRIES INC GOODRICH CORP. GOODYEAR T & R GULFMARK OFFSHORE INC HANOVER COMPRESSOR COMPANY HARLEY-DAVIDSON INC HARRAH'S ENTERTAINMENT INC. HEALTH MGMT ASSOCIATES CL A HEALTH NET HENRY (JACK) & ASSOCIATES HILB ROGAL & HOBBS CO HILLENBRAND IND. HORACE MANN EDUCATORS ILLINOIS TOOL WORKS INGERSOLL-RAND CO-A INNOVATIVE SOLUTIONS & SUPPO INTEGRATED ALARM SERVICES GE INTL GAME TECHNOLOGY	1.624	IGT	459902102	30.7800	700,000.00	17,582,659.68	21,546,000.00
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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	
	Group - COMMON Portfolio - MCV		O-CAP VALUE (F	١			
			MON STOCK)			
	IIIsti dillette – Cori	COL	MON 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		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
IPASS INC J C PENNEY INC JEFFRIES GROUP INC JETBLUE AIRWAYS CORP KINDER MORGAN MANAGEMENT LL	0.000		477143101	15.3800	611,400.00	9,473,757.70	9,403,332.00
KINDER MORGAN MANAGEMENT LL	C 0.000		49455U100	45.4600	485,000.60	23,062,968.24	22,048,127.29
KOHLS CORP	0.000		500255104	48.6000	240,000.00	11,216,670.78	11,664,000.00
LABORATORY CRP OF AMER HLDG			50540R409	53.8500	172,400.00	8,060,046.26	9,283,740.00
LIBERTY GOLBAL INC-SERIES C	0.000		530555309	21.2000	1,400,000.00	30,630,961.43	29,680,000.00
LIBERTY MEDIA CORP-A	0.000		530718105	7.8700	2,000,000.00	16,003,573.04	15,740,000.00
MAINSOURCE FINANCIAL	2.913		56062Y102	17.8500	305,300.00	5,372,136.38	5,449,605.00
MANPOWER INC	1.161		56418H100	46.5000	798,625.00	35,865,888.23	37,136,062.50
MATRIX SERVICE CO	0.000		576853105	9.8400	665,000.00	5,753,924.45	6,543,600.00
MATILL INC.	3.160 1.861		577081102Q 55262C100Q	15.8200 60.1600	650,000.00 340,000.00	11,339,135.61 17,653,637.86	10,283,000.00 20,454,400.00
MOCDATH DENTHOODD	2.014		580589109	27.8000	200,000.00	5,284,733.01	5,560,000.00
MEDIACOM COMMINICATIONS COR	P 0.000		58446K105	5.4900	900,000.00	6,113,289.05	4,941,000.00
MOLSON COORS BREWING CO	1.910		60871R209Q	66.9900	136,700.00	9,797,251.72	9,157,533.00
LIBERTY GOLBAL INC-SERIES C LIBERTY MEDIA CORP-A MAINSOURCE FINANCIAL MANPOWER INC MATRIX SERVICE CO MATTEL INC. MBIA INC. MCGRATH RENTCORP MEDIACOM COMMUNICATIONS COR MOLSON COORS BREWING CO MONACO COACH CORPORATION NARA BANCORP INC NAVARRE CORP NCO GROUP INC. NEW YORK COMMUNITY BANCORP NIC INC	1.804		60886R103	13.3000	362,756.00	6,432,458.47	4,824,654.80
NARA BANCORP INC	0.618		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		62914B100	6.1600	526,869.00	3,165,187.91	3,245,513.04
NIC INC NISOURCE INCORPORATED NORTH FORK BANK NORTHERN TRUST CORP OFFSHORE LOGISTICS OMNICARE INC. ORIENTAL FINL GROUP PACIFIC GAS & ELEC. CO. PACKAGING CORP OF AMERICA PANERA BREAD CO PEPCO HOLDINGS INC.	4.410		65473P105Q	20.8600	79,400.00	1,611,855.78	1,656,284.00
NORTH FORK BANK	3.655		659424105	27.3600	830,000.00	19,451,032.62	22,708,800.00
NORTHERN TRUST CORP	1.775		665859104	51.8200	235,000.00	10,767,410.90	12,177,700.00
OFFSHORE LOGISTICS	0.000		676255102	29.2000	355,600.00	10,691,816.80	10,383,520.00
OMNICARE INC.	0.157		681904108	57.2200	175,000.00	5,376,769.23	10,013,500.00
ORIENTAL FINL GROUP	4.530		68618W100	12.3600	500,000.00	12,706,087.15	6,180,000.00
PACIFIC GAS & ELEC. CO.	3.556		69331C108Q	37.1200 22.9500	898,200.00	24,486,921.67	33,341,184.00
PACKAGING CORP OF AMERICA	4.357 0.000		695156109 69840W108	65.6800	520,000.00 60,000.00	10,746,695.42 2,928,171.98	11,934,000.00 3,940,800.00
DEDGO HOLDINGS INC	4.470		713291102	22.3700	400,000.00	8,498,190.00	8,948,000.00
DETCMART INC	0.467		716768106	25.6600	425,000.00	10,767,545.00	10,905,500.00
PANERA BREAD CO PEPCO HOLDINGS INC. PETSMART INC PINNACLE WEST CAPITAL CORP	4.836		723484101Q	41.3500	300,000.00	11,980,525.01	12,405,000.00
PITNEY-ROWES INC	2.934		7244791000	42.2500	200,000.00	8,486,028.12	8,450,000.00
PLAINS EXPLORATION & PR	0.000		726505100	39.7300	235,000.00	6,453,224.03	9,336,550.00
POPULAR INC	3.026		733174106	21.1500	400,000.00	8,377,737.43	8,460,000.00
PPL CORPORATION	3.401		69351T106Q	29.4000	969,800.00	21,213,541.71	28,512,120.00
PINNACLE WEST CAPITAL CORP PITNEY-BOWES, INC. PLAINS EXPLORATION & PR POPULAR INC PPL CORPORATION			~		•	• •	,

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM						
	Portfolio - MCV		D-CAP VALUE (F)			
	Instrument - COM		MMON STOCK	,			
RADIO ONE INC CL-D	0.00) ROIAK	75040P405	10.3500	339,000.00	5,566,001.19	3,508,650.00
REWARDS NETWORK INC) IRN	761557107	6.4000	1,025,000.00	5,872,426.78	6,560,000.00
REYNOLDS AMERICAN INC	5.24	4 RAI	761713106	95.3300	192,700.00	10,982,786.88	18,370,091.00
RUBY TUESDAY INC	0.17	3 RI	781182100	25.8900	407,200.00	10,342,302.25	10,542,408.00
RUSS BERRIE & CO INC	3.50	2 RUS	782233100	11.4200	451,500.00	10,585,274.86	5,156,130.00
SCOTTISH RE GROUP LTD	0.81	4 SCT	G7885T104	24.5500	900,000.00	21,022,674.18	22,095,000.00
SEALED AIR CORP.		SEE	81211K100	56.1700	211,100.00	9,481,935.77	11,857,487.00
SERVICEMASTER COMPANY		2 SVM	81760N109	11.9500	665,000.00	8,007,639.30	7,946,750.00
SIGMA-ALDRICH SMURFIT-STONE CONTAINER CORF	1.20) SIAL	826552101Q	63.2900	165,400.00	8,382,463.78	10,468,166.00
SMURFIT-STONE CONTAINER CORP	OR 0.00	SSCC	832727101	14.1700	2,100,000.00	29,383,276.02	29,757,000.00
		7 SEH	847220209	21.9500	350,000.00	7,465,674.89	7,682,500.00
ST PAUL TRAVELERS COS INC	2.05	9 STA	792860108Q	44.6700	230,000.00	8,420,891.50	10,274,100.00
STARWOOD RESORTS	1.31	5 HOT	85590A203	63.8600	350,000.00	16,811,986.34	22,351,000.00
STATION CASINOS INC	1.47	4 STN	857689103	67.8000	312,900.00	19,012,873.63	21,214,620.00
SPARTECH CORP ST PAUL TRAVELERS COS INC STARWOOD RESORTS STATION CASINOS INC SYNOVUS FINANCIAL CORP T.G.C. INDUSTRIES INC. TARO PHARMACEUTICAL INDUS TAYLOR CAPITAL GROUP INC	2.70	2 SNV	87161C105	27.0100	380,000.00	10,087,943.70	10,263,800.00
T.G.C. INDUSTRIES INC.	0.00) TGE	872417308	6.8000	740,000.00	5,395,313.97	5,032,000.00
TARO PHARMACEUTICAL INDUS	0.00	TARO	M8737E108	13.9700	300,000.00	5,596,070.00	4,191,000.00
TAYLOR CAPITAL GROUP INC	0.59	4 TAYC	876851106	40.4000	135,000.00	5,113,135.36	5,454,000.00
TCF FINANCIAL CORP	3.38	9 TCB	872275102	27.1400	380,000.00	10,844,631.78	10,313,200.00
TIERONE CORP	0.81	5 TONE	88650R108	29.4100	200,000.00	4,855,775.74	5,882,000.00
TORTOISE ENERGY CAPITAL CORP	6.11	5 TYY	89147U100	22.2400	1,085,000.00	25,956,267.49	24,130,400.00
TORTOISE ENERGY INFRASTUCTUR	E 6.73	3 TYG	89147L100	27.0300	710,000.00	20,201,799.74	19,191,300.00
TORTOISE NORTH AMERICAN ENER	GY 0.00	NYT C	89147T103	21.2500	210,000.00	5,243,000.00	4,462,500.00
TREEHOUSE FOODS INC	0.00) THS	89469A104	18.7200	60,180.00	1,375,774.55	1,126,569.60
TXU CORPORATION	3.28	7 TXU	873168108Q	50.1900	550,000.00	10,978,429.53	27,604,500.00
UNIVISION COMMUNICATIONS	0.00	NVU C	914906102	29.3900	810,000.00	23,716,531.44	23,805,900.00
UST INC.	5.38	3 UST	902911106Q	40.8300	206,200.00	7,219,893.31	8,419,146.00
VALSPAR CORP	1.78	3 VAL	920355104	24.6700	440,000.00	10,417,640.23	10,854,800.00
VISHAY INTERTECHNOLOGY INC.	0.00) VSH	928298108	13.7600	1,800,000.00	22,593,574.51	24,768,000.00
WAUSAU-MOSINEE PAPER CORP.	2.86	9 WPP	943315101	11.8500	535,000.00	7,762,254.54	6,339,750.00
WERNER ENTERPRISES INC	0.81	2 WERN	950755108	19.7000	1,175,000.00	21,346,232.89	23,147,500.00
WESTWOOD ONE	2.45	4 WON	961815107	16.3000	203,500.00	4,724,300.97	3,317,050.00
WILLIAMS-SONOMA INC	0.00	O WSM	969904101	43.1500	135,700.00	4,024,826.43	5,855,455.00
X-RITE INC	1.00) XRIT	983857103	10.0000	540,000.00	5,872,349.48	5,400,000.00
XCEL ENERGY INC	4.65	3 XEL	98389B100Q	18.4600	846,500.00	16,088,321.06	15,626,390.00
VALSPAR CORP VISHAY INTERTECHNOLOGY INC. WAUSAU-MOSINEE PAPER CORP. WERNER ENTERPRISES INC WESTWOOD ONE WILLIAMS-SONOMA INC X-RITE INC XCEL ENERGY INC XEROX CORP	0.00) XRX	984121103Q	14.6500	2,525,000.00	33,928,521.93	36,991,250.00
XL CAPITAL LTD - CLASS A	2.96	3 XL	G98255105	67.3800	325,000.00	23,094,196.22	21,898,500.00
ZIONS BANCORPORATION	1.90	5 ZION	989701107	75.5600	290,080.00	20,807,321.21	21,918,444.80
ZORAN CORP	0.00) ZRAN	98975F101	16.2100	525,000.00	5,249,268.31	8,510,250.00
Instrument Total 1	56				99,870,191.60	2,030,376,696.23	2,133,931,929.08

ASOF02	Date 01/19/2006 Time 18:24:12	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2005 To 12/31/2005	Page 025
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Monthly	Market	Port.folio
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Investment Desc	Rating Coupon Y	Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - Portfolio - Instrument -		D-CAP VALUE (F AL ESTATE INVE	,	T		
HEALTH CARE PPTY INV PROLOGIS TRUST VENTAS INC.		6.572 HCP 3.167 PLD 4.497 VTR	421915109 743410102Q 92276F100	25.5600 46.7200 32.0200	250,000.00 298,276.00 900,000.00	6,502,649.19 9,772,103.22 22,796,849.29	6,390,000.00 13,935,454.72 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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares		Market Value
	Group - COMMC Portfolio - RMG		D-CAP GROWTH	/ EI \			
	Instrument - COM		D-CAP GROWTH (MMON STOCK	(F.)			
	Instrument - com	COI	MMON SIOCK				
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 IN	C. 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 R	EG 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	1156372090	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
CAREMARK RX INC CB RICHARD ELLIS GROUP INC- CELGENE CORP	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.		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 C	0 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		23918K108	50.6400	340,000.00	12,461,442.69	17,217,600.00
DIAMOND OFFSHORE DRILLING	0.718		25271C102	69.5600	285,000.00	15,563,396.27	19,824,600.00
DOLLAR GENERAL	0.943		256669102	19.0700	734,000.00	13,104,587.67	13,997,380.00
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DST SYSTEMS INC DUN & BRADSTREET CORP EMC CORP EOG RESOURCES INC EQUIFAX INC EQUIFAX INC EQUIFAX INC EQUITABLE RESOURCES INC EXPRESS SCRIPTS FLORIDA ROCK INDS FOREST LABORATORIES INC. FORTUNE BRANDS INC. GETTY IMAGES INC. GLOBAL PAYMENTS INC GRANT PRIDECO INC. H & R BLOCK INC. HARRIS CORP. HUMANA INC. IMCLONE SYSTEMS ITT INDUSTRIES INC JACOBS ENGINEERING GROUP JOY GLOBAL INC JUNIPER NETWORKS INC KLA-TENCOR CORP. LABORATORY CRP OF AMER HLDGS LEGG MASON INC. LEHMAN BROTHERS HOLDING	Instrument - COM	MII	O-CAP GROWTH (MMON STOCK	F)			
DST SYSTEMS INC DUN & BRADSTREET CORP EMC CORP EOG RESOURCES INC EQUIFAX INC	Portfolio - RMG	MII		F)			
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DUN & BRADSTREET CORP EMC CORP EOG RESOURCES INC EQUIFAX INC	0.000 1	751	233326107	59.9100	224,000.00	10,095,278.02	13,419,840.00
EMC CORP EOG RESOURCES INC EQUIFAX INC		ONB	26483E100	66.9600	249,955.00	14,039,098.12	16,736,986.80
EOG RESOURCES INC EQUIFAX INC	0.000 1	EMC	268648102	13.6200	1,205,000.00	16,465,366.47	16,412,100.00
EQUIFAX INC	0.218 1	EOG	26875P101	73.3700	430,000.00	23,781,962.46	31,549,100.00
	0.420 1	EFX	294429105	38.0200	550,000.00	16,631,016.98	20,911,000.00
EQUITABLE RESOURCES INC	2.289 1	EQT	294549100	36.6900	370,000.00	13,699,869.46	13,575,300.00
EXPRESS SCRIPTS	0.000 I	ESRX	302182100	83.8000	240,000.00	9,334,652.19	20,112,000.00
FLORIDA ROCK INDS	1.223 1	rkk	341140101S	49.0600	310,000.00	14,279,239.11	15,208,600.00
FOREST LABORATORIES INC.	0.000 I	rRX	345838106	40.6800	183,000.00	5,789,802.48	7,444,440.00
FORTUNE BRANDS INC.	1.845 I	ro	349631101Q	78.0200	300,000.00	13,841,419.54	23,406,000.00
FREESCALE SEMICONDUCTOR INC -	0.000 I	SL.B	35687M206	25.1700	610,000.00	12,182,860.03	15,353,700.00
GETTY IMAGES INC.	0.000	SYI	374276103	89.2700	250,000.00	16,891,292.02	22,317,500.00
GLOBAL PAYMENTS INC	0.171 (PN	37940X102	46.6100	465,000.00	15,365,412.36	21,673,650.00
GRANT PRIDECO INC.	0.000	RP	38821G101	44.1200	485,000.00	11,491,075.59	21,398,200.00
H & R BLOCK INC.	2.036 I	IRB	093671105Q	24.5500	916,000.00	24,229,494.89	22,487,800.00
HARRIS CORP.	0.744 I	IRS	413875105Q	43.0100	450,000.00	13,375,798.68	19,354,500.00
HUMANA INC.	0.000 I	IUM	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	TT	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	INPR	48203R104	22.3000	500,000.00	11,321,005.00	11,150,000.00
KLA-TENCOR CORP.	0.973 H	CLAC	482480100	49.3300	510,000.00	24,708,960.57	25,158,300.00
LABORATORY CRP OF AMER HLDGS	0.000	LΗ	50540R409	53.8500	400,000.00	16,239,273.81	21,540,000.00
LEGG MASON INC.	0.601	LΜ	524901105	119.6900	221,000.00	14,088,881.10	26,451,490.00
LEHMAN BROTHERS HOLDING	0.624 1	LEH	524908100Q	128.1700	75,000.00	7,146,462.89	9,612,750.00
LIBERTY GOLBAL INC-SERIES C	0.000	BTYK	530555309	21.2000	600,000.00	13,289,369.14	12,720,000.00
LINCARE HOLDINGS INC.	0.000 1	LNCR	532791100	41.9100	380,000.00	14,576,638.71	15,925,800.00
LSI LOGIC CORP	0.000 1	SI	502161102	8.0000	1,700,000.00	14,646,236.14	13,600,000.00
LUCENT TECHNOLOGIES	0.000 1	LU	549463107	2.6600	4,250,000.00	12,554,495.73	11,305,000.00
MCAFEE INC	0.000 1	1FE	579064106	27.1300	650,000.00	15,324,083.28	17,634,500.00
MEDIMMUNE INC	0.000.0	MEDI	584699102	35.0200	575,000.00	17,961,549.63	20,136,500.00
LEGG MASON INC. LEHMAN BROTHERS HOLDING LIBERTY GOLBAL INC-SERIES C LINCARE HOLDINGS INC. LSI LOGIC CORP LUCENT TECHNOLOGIES MCAFEE INC MEDIMMUNE INC MGM MIRAGE MICROCHIP TECHNOLOGY INC. MOODY'S CORPORATION NCR CORPORATION	0.000 1	IGM	552953101	36.6700	500,000.00	19,407,497.21	18,335,000.00
MICROCHIP TECHNOLOGY INC.	1.990 1	ICHP	595017104	32.1500	530,000.00	13,759,483.03	17,039,500.00
MOODY'S CORPORATION	0.455 1	1CO	615369105	61.4200	567,000.00	17,910,321.29	34,825,140.00
NCR CORPORATION	0.000 1		62886E108	33.9400	215,000.00	5,898,451.43	7,297,100.00
NEWFIELD EXPLORATION COMPANY	0.000 1		651290108	50.0700	300,000.00	12,482,227.40	15,021,000.00
NEXTEL PARTNERS INC	0.00.0		65333F107	27.9400	537,000.00	11,657,007.38	15,003,780.00
NII HOLDINGS INC	0.00.0		62913F201	43.6800	350,000.00	9,508,231.14	15,288,000.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	_		D-CAP GROWTH ((म			
			MMON STOCK	- /			
NORDSTROM INC NORFOLK SOUTHERN CORP.	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		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		871607107	20.0600	607,000.00	12,431,740.76	12,176,420.00
T ROWE PRICE GROUP INC.	1.554		74144T108Q	72.0300	250,000.00	10,831,124.70	18,007,500.00
TAIWAN SEMICONDUCTOR ADR	2.351		874039100	9.9100	1,750,000.36	14,614,910.98	17,342,503.64
TECHNE CORPORATION	0.000		878377100	56.1500	275,000.00	13,186,594.79	15,441,250.00
TESORO CORP	0.649		881609101	61.5500	280,000.00	12,036,469.32	17,234,000.00
TEVA PHARMACEUTICAL INDUSTR			881624209	43.0100	285,000.00	8,345,197.98	12,257,850.00
THE MEN'S WEARHOUSE INC.	0.000		587118100	29.4400	450,000.00	14,319,523.05	13,248,000.00
UNIVISION COMMUNICATIONS	0.000		914906102	29.3900	425,000.00	11,825,063.09	12,490,750.00
UST INC.	5.388		902911106Q	40.8300	425,000.00	19,004,409.10	17,352,750.00
VARIAN MEDICAL SYSTEMS	0.000		92220P105	50.3400	493,000.00	16,767,617.29	24,817,620.00
WILEY JOHN & SONS IN	0.922		968223206	39.0400	340,000.00	14,448,631.46	13,273,600.00
WILLIAMS COS. INC.	1.294		969457100Q	23.1700	703,000.00	14,385,406.50	16,288,510.00
XM SATELLITE RADIO HOLD-CL	A 0.000		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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - LCP		.RGE-CAP PASSIV	E (O			
	Instrument - COM		MMON STOCK	- (2			
3M COMPANY	2.167	MMM	88579Y101Q	77.5000	847,900.00	47,627,544.21	65,712,250.00
ABBOTT LABORATORIES	2.789		002824100Q	39.4300	1,708,600.00	55,021,517.30	67,370,098.00
ADOBE SYSTEMS INC.	0.067 0.042 0.947 2.162 2.029 2.367 2.440 4.282 0.000 0.932 0.879 1.073	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	9,883,460.0
AMGEN INC	0.000		031162100	78.8600	1,363,500.00	48,009,352.82	107,525,610.0
ANADARKO PETROLEUM CORP	0.759		0325111070	94.7500	259,700.00	13,396,613.90	24,606,575.0
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	24,776,832.0
APOLLO GROUP INC	0.000		037604105	60.4600	158,100.00	7,642,834.64	9,558,726.00
APPLE COMPUTER INC.	0.000		037833100	71.8900	907,800.00	25,041,361.56	65,261,742.0
APPLIED MATERIALS INC.	0.668		038222105	17.9400	1,837,700.00	36,408,086.75	32,968,338.0
			00206R102Q	24.4900	4,327,416.00	138,899,127.09	105,978,417.8
AUTOMATIC DATA PROC.	1.612		0530151030	45.8900	642,800.00	23,085,901.05	29,498,092.00
AVON PRODUCTS	2.311		054303102Q	28.5500	520,100.00	14,852,685.75	14,848,855.0
BAKER HUGHES CORP	0.855		0572241070	60.7800	373,300.00	12,389,161.78	22,689,174.0
BANK OF AMERICA CORP.	4.333		060505104Q	46.1500	4,431,100.00	125,914,834.48	204,495,265.00
BANK OF NEW YORK CO, INC	5.430 1.612 2.311 0.855 4.333 2.637		064057102Q	31.8500	855,700.00	26,414,058.84	27,254,045.0
BAXTER INTL	1.545		071813109Q	37.6500	683,900.00	18,448,844.50	25,748,835.0
BB&T CORPORATION	3.626		054937107	41.9100	602,000.00	20,437,829.89	25,229,820.0
BECTON DICKINSON & COMPANY			0758871090	60.0800	278,200.00	9,792,923.02	16,714,256.0
		BLS	0798601020	27.1000	2,017,500.00	64,722,814.25	54,674,250.00
BEST BUY COMPANY INC	4.280 0.736		086516101	43.4800	445,800.00	12,827,753.05	19,383,384.0
BOEING CO	1.708		097023105Q	70.2400	910,500.00	39,610,124.26	63,953,520.00
BOSTON SCIENTIFIC CORP.	0.000		101137107	24.4900	727,100.00	16,591,217.73	17,806,679.0
BRISTOL-MYERS SQUIBB			1101221080	22.9800	2,153,300.00	61,588,788.69	49,482,834.00
BURLINGTON NORTHERN SANTA F	4.873 E 1.129	BNI	12189T104Q	70.8200	414,900.00	19,375,830.00	29,383,218.0
	0.464	BR	122014103Q	86.2000	424,700.00	13,407,186.20	36,609,140.00
BURLINGTON RESOURCES CAPITAL ONE FINANCIAL CORP.	0.123		14040H105	86.4000	329,300.00	19,872,859.32	28,451,520.0
CARDINAL HEALTH INC.	0.349		14149Y1080	68.7500	471,900.00	22,369,839.96	32,443,125.00

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F 	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOC	K				
	Portfolio - LCP	L	ARGE-CAP PASSIV	Έ (Q			
	Instrument - COM	C	OMMON STOCK				
CAREMARK RX INC CATERPILLAR INC. CBS CORP. CL. B CENDANT CORP. CHEVRONTEXACO CORP CHUBB CORP CISCO SYSTEMS CITIGROUP INC. CLEAR CHANNEL COMMUNICATION. COCA COLA CO.	0.000) CMX	141705103	51.7900	499,800.00	11,397,612.02	25,884,642.00
CATERPILLAR INC.	1.73	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
CHEVRONTEXACO CORP	3.170) CVX	166764100Q	56.7700	2,496,991.00	95,768,939.60	141,754,179.07
CHUBB CORP	1.763	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	5 C	172967101Q	48.5300	5,732,000.00	148,656,973.53	278,173,960.00
CLEAR CHANNEL COMMUNICATION	S 2.384	L CCU	184502102	31.4500	604,000.00	28,479,071.82	18,995,800.00
COCA COLA CO.	2.778	3 KO	191216100Q	40.3100	2,294,800.00	105,383,130.39	92,503,388.00
COLGATE PALMOLIVE	2.114	l 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. IN	C. 0.56	7 CA	204912109S	28.1900	512,100.00	12,593,588.37	14,436,099.00
CONOCOPHILLIPS	2.133	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
CLEAR CHANNEL COMMUNICATION COCA COLA CO. COLGATE PALMOLIVE COMCAST CORP - CL A COMPUTER ASSOCIATE INTL. IN CONOCOPHILLIPS CORNING INC COSTCO WHOLESALE CORP. COUNTRYWIDE FINANCIAL CORP CVS CORP. DANAHER CORP DEELE & CO. DELL INC DEVON ENERGY CORPORATION DISCOVERY HOLDING CO-A	1.754	l 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	B 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 DISNEY (WALT) CO. DOMINION RESOURCES INC-VA	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	3.47	. D	25746U109Q	77.2000	375,200.00	22,532,544.15	28,965,440.00
DOW CHEMICAL CO	3.058	B DOW	260543103Q	43.8200	1,059,100.00	36,237,207.91	46,409,762.00
DOW CHEMICAL CO 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	2 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	2.82	7 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	2 EMR	291011104Q	74.7000	459,100.00	23,428,901.98	34,294,770.00
ENTERGY CORP.	4.51° 3.48° 0.000 0.000 2.82° 0.000 2.38° 3.14° 3.010	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 FED. NATL. MTG. ASSN.	2.065	MOX	30231G102Q	56.1700	7,014,100.00	185,812,591.70	393,981,997.00
FED. NATL. MTG. ASSN.	2.130		313586109Q	48.8100	1,066,500.00	52,080,262.22	52,055,865.00
FEDEX CORPORATION	0.309		31428X106	103.3900	332,800.00	17,497,222.35	34,408,192.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCK					
	Portfolio - LCP		RGE-CAP PASSIV	7E (Q			
	Instrument - COM	CO	MMON STOCK	.~			
FIFTH THIRD BANCORP FIRST DATA CORP FIRST ENERGY CORP. FORD MOTOR COMPANY FPL GROUP INC. FRANKLIN RESOURCES INC FREDDIE MAC GANNETT INC GAP INC GENERAL DYNAMICS CORP. GENERAL BLECTRIC CO GENERAL MILLS INC GENERAL MOTORS CORP GENERAL MOTORS CORP GENZYME CORP. GEN. DIV. GILEAD SCIENCES INC. GOLDEN WEST FINANCIAL CORP GOLDEN WEST FINANCIAL CORP GOOGLE INC - CL A GUIDANT CORP. HALLIBURTON COMPANY HARLEY-DAVIDSON INC HARTFORD FINL SERVICES HCA INC HERSHEY FOODS CORP. HEWLETT-PACKARD CO HOME DEPOT INC.	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		452308109Q	87.9900	277,100.00	18,400,891.57	24,382,029.00
INTEL CORP.	1.282		458140100Q	24.9600	6,801,700.00	144,626,489.26	169,770,432.00
INTERNATIONAL PAPER	2.975		460146103Q	33.6100	540,400.00	20,123,629.85	18,162,844.00
INTL BUS MACH CORP	0.973		459200101Q	82.2000	1,777,600.00	133,642,555.23	146,118,720.00
JUHNSUN & JUHNSUN	2.196		478160104Q	60.1000	3,276,400.00	113,763,465.67	196,911,640.00
JPMORGAN CHASE & CO.	3.426		46625H100Q	39.6900	3,877,000.00	130,141,218.51	153,878,130.00
JUNIPER NETWORKS INC	0.000		48203R104	22.3000	600,500.00	12,770,687.07	13,391,150.00
KELLUGG CU.	2.568		487836108Q	43.2200	276,000.00	9,577,836.42	11,928,720.00
HOME DEPOT INC. HONEYWELL INTERNATIONAL INC IAC/INTERACTIVE CORP ILLINOIS TOOL WORKS INTEL CORP. INTERNATIONAL PAPER INTL BUS MACH CORP JOHNSON & JOHNSON JPMORGAN CHASE & CO. JUNIPER NETWORKS INC KELLOGG CO. KIMBERLY-CLARK CORP	3.017		494368103Q	59.6500	527,100.00	27,723,785.80	31,441,515.00
KOHLS CORP	0.000	KSS	500255104	48.6000	337,500.00	16,157,497.09	16,402,500.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCK	-				
	Portfolio - LCP	LA	RGE-CAP PASSIV	/E (Q			
	Instrument - COM	CO	MMON STOCK				
KRAFT FOODS INC - A LEHMAN BROTHERS HOLDING LIBERTY MEDIA CORP-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 LOCKHEED MARTIN CORPORATION	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 LOWE'S COS MARATHON OIL CORP MARRIOTT INT'L INC CL-A MAPSH & MCLENNIN COS	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
MARRIOTT INT'L INC CL-A MARSH & MCLENNAN COS. MASCO CORP. MBNA CORP MCDONALDS CORPORATION MCGRAW HILL INC MEDCO HEALTH SOLUTIONS INC MEDTRONIC INC MERCK & CO INC MERRILL LYNCH & CO. INC. METLIFE INC	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 INCCL 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		717081103Q	23.3200	8,192,600.00	179,971,583.86	191,051,432.00
MERRILL LYNCH & CO. INC. METLIFE INC MICROSOFT CORP. MONSANTO COMPANY MORGAN STANLEY DEAN WITTER & MOTOROLA INC NATIONAL CITY CORP NEWMONT MNG. CORP. HLDG CO NEWS CORP INC-CL A NIKE INCCL B NORTHROP GRUMMAN CORP. OCCIDENTAL PETROLEUM CORP. OMNICOM GROUP ORACLE SYS. CORP. PEPSICO INC. PFIZER INC. PNC FINANCIAL SERVICES GROUP PRAXAIR INC.	3.234		693475105Q	61.8300	312,352.00	16,140,357.56	19,312,724.16
PRAXAIR INC.	1.359 1.935 0.102 1.065 0.835		74005P104Q	52.9600	356,400.00	16,569,036.00	18,874,944.00
PROCTER & GAMBLE CO	1.935		742718109Q	57.8800	3,710,923.00	123,747,939.07	214,788,223.24
PROGRESSIVE CORP	0.102		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	OCOM	747525103	43.0800	1,800,000.00	40,985,568.86	77,544,000.00

Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON ST					
	Portfolio - LCP	LARGE-CAP PASSI	VE (Q			
	Instrument - COM	COMMON STOCK	`~			
DAVIDLEON COMPANY	2.191 RTN	755111507Q	40.1500	498,300.00	17,616,541.90	20,006,745.00
RAYTHEON COMPANY REGIONS FINANCIAL CORP.	2.191 RIN 3.981 RF	7591EP100	34.1600	511,200.00	16,983,121.89	17,462,592.00
CADA IFF CODD	4.179 SLE	803111103Q	18.9000	867,500.00	18,055,157.58	16,395,750.00
REGIONS FINANCIAL CORP. SARA LEE CORP. SCHERING-PLOUGH SCHWAB (CHARLES) CORP SEARS HOLDINGS CORP SLM CORP SOUTHERN CO SPRINT NEXTEL CORP ST JUDE MED. INC. ST PAUL TRAVELERS COS INC STAPLES INC STARBUCKS CORP.	1.055 SGP	806605101Q	20.8500	1,625,300.00	32,285,760.59	33,887,505.00
SCHEKING-FLOUGH	0.681 SCH		14.6700	1,158,800.00	15,631,001.81	16,999,596.00
GENDS HOLDINGS CODD	0.001 Sen		115.5300	109,100.00	16,073,265.35	12,604,323.00
SIM CORP	1.597 SLM		55.0900	462,300.00	14,650,449.58	25,468,107.00
SOUTHERN CO	4.315 SO	842587107Q	34.5300	820,100.00	23,098,995.12	28,318,053.00
SPRINT NEXTEL CORP	0.428 S	8520611000	23.3600	3,068,389.00	61,047,392.01	71,677,567.04
ST JUDE MED. INC.	0.000 STJ	790849103	50.2000	399,200.00	7,214,686.89	20,039,840.00
ST PAUL TRAVELERS COS INC	2.059 STA		44.6700	742,400.00	27,181,173.16	33,163,008.00
STAPLES INC	0.735 SPL		22.7100	811,600.00	11,351,673.23	18,431,436.00
STARBUCKS CORP.	0.000 SBU		30.0100	859,000.00	10,254,823.47	25,778,590.00
ST PAUL TRAVELERS COS INC STAPLES INC STARBUCKS CORP. STATE STREET CORP STRYKER CORP. SUNTRUST BANKS INC. SYMANTEC CORP SYSCO CORP. TARGET CORP TEXAS INSTRS INC THE DIRECTV GROUP INC TIME WARNER INC. TXU CORPORATION UNION PACIFIC CORP. UNITED PARCEL SERVICES INC UNITED TECHNOLOGIES	1.370 STT	857477103	55.4400	364,700.00	16,147,251.43	20,218,968.00
STRYKER CORP.	0.247 SYK	863667101	44.4300	322,900.00	9,431,548.62	14,346,447.00
SUNTRUST BANKS INC.	3.023 STI	867914103Q	72.7600	398,300.00	25,641,502.42	28,980,308.00
SYMANTEC CORP	0.000 SYM	C 871503108	17.5000	1,191,552.00	19,440,801.75	20,852,160.00
SYSCO CORP.	2.190 SYY	871829107Q	31.0500	697,500.00	17,245,671.09	21,657,375.00
TARGET CORP	0.727 TGT	87612E106Q	54.9700	975,700.00	28,658,564.78	53,634,229.00
TEXAS INSTRS INC	0.374 TXN	882508104Q	32.0700	1,831,400.00	51,002,764.09	58,732,998.00
THE DIRECTV GROUP INC	0.000 DTV	25459L106	14.1200	773,600.00	11,231,764.61	10,923,232.00
TIME WARNER INC.	1.146 TWX	887317105	17.4400	5,054,500.00	151,500,857.16	88,150,480.00
TXU CORPORATION	3.287 TXU	873168108Q	50.1900	528,200.00	21,709,020.00	26,510,358.00
UNION PACIFIC CORP.	1.490 UNP	907818108Q	80.5100	289,800.00	15,765,216.28	23,331,798.00
UNITED PARCEL SERVICES INC	1.756 UPS	911312106	75.1500	676,300.00	45,288,333.80	50,823,945.00
UNITED TECHNOLOGIES	1.574 UTX	913017109Q	55.9100	1,127,900.00	40,394,087.16	63,060,889.00
UNITEDHEALTH GROUP INC	0.024 UNH	91324P102A	62.1400	1,500,600.00	30,426,828.03	93,247,284.00
US BANCORP	4.416 USB	902973304	29.8900	2,019,400.00	48,511,364.33	60,359,866.00
VALERO ENERGY CORP.	0.387 VLO	91913Y100Q	51.6000	653,200.00	26,966,678.41	33,705,120.00
VERIZON COMMUNICATIONS	5.378 VZ	92343V104Q	30.1200	3,049,000.00	124,477,916.61	91,835,880.00
WACHOVIA CORP.	3.859 WB	929903102Q	52.8600	1,737,000.00	70,371,723.12	91,817,820.00
WAL MART STORES INC	1.282 WMT	931142103Q	46.8000	2,775,100.00	90,780,538.95	129,874,680.00
WALGREEN CO.	3.859 WB 1.282 WMT 0.587 WAG 4.505 WM	931422109Q	44.2600	1,126,500.00	25,166,454.30	49,858,890.00
WASHINGTON MUTUAL INC.	4.505 WM	939322103	43.5000	1,089,700.00	35,055,810.95	47,401,950.00
WASTE MANAGEMENT INC.	2.899 WMI	94106L109	30.3500	625,900.00	20,247,132.47	18,996,065.00
WELLPOINT INC.	0.000 WLP	94973V107	79.7900	675,000.00	35,193,588.86	53,858,250.00
WELLPOINT INC. WELLS FARGO COMPANY WEYERHAEUSER CO. WRIGLEY WM JR CO	3.310 WFC	949746101	62.8300	1,859,200.00	57,275,120.78	116,813,536.00
WEYERHAEUSER CO.	3.014 WY	962166104Q	66.3400	267,500.00	15,561,032.46	17,745,950.00
WRIGLEY WM JR CO	1.684 WWY	982526105Q	66.4900	192,900.00	10,217,999.41	12,825,921.00

	ASOF02	Date 01/19/2006 Time 18:24:14	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2005 To 12/31/2005 Page 034
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Monthly Market Portfolio Rating Coupon Yield Ticker Identifier F Price Investment Desc Par/Shares Book Value Market Value 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 44,344,262.49 52,266,120.00 YAHOO INC 0.000 YHOO 984332106 39.1800 1,334,000.00 8,750,903.02 14,968,784.00 YUM BRANDS, INC. 0.981 YUM 988498101 46.8800 319,300.00 11,690,746.66 18,350,424.00 ZIMMER HOLDINGS INC 0.000 ZMH 98956P102 67.4400 272,100.00 199 246,685,513.00 7,456,799,497.63 9,861,560,346.35 Instrument Total Instrument -REIT REAL ESTATE INVESTMENT TRUST SIMON PROP GROUP INC. 3.134 SPG 8288061090 76.6300 189,700.00 13,614,769.00 14,536,711.00 1 Instrument Total 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

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3M COMPANY ABBOTT LABORATORIES ADVANCED MICRO DEVICES INC. AETNA INC. AGILENT TECHNOLOGIES INC		MMONT CTOOLS)U (Q			
AGILENT TECHNOLOGIES INC		MINON STOCK				
AGILENT TECHNOLOGIES INC	0 167 1004	0.055071010	77 5000	40 500 00	0 616 407 16	2 750 750 00
AGILENT TECHNOLOGIES INC	2.16/ MMM	88579Y101Q 0028241000		48,500.00 95,900.00	2,616,487.16 3,493,096.90	3,758,750.00 3,781,337.00
AGILENT TECHNOLOGIES INC	2.769 ABI	0028241000	30.6000	321,700.00	8,275,234.49	9,844,020.00
AGILENT TECHNOLOGIES INC	0.000 AMD	007903107 00817Y108	94.3100	37,700.00	2,106,532.88	3,555,487.00
AIRGAS INC ALLERGAN PHARMACEUTICALS INC. ALLIED CAP CORP ALTRIA GROUP INC	0.042 AEI	008171108 00846U101	33.2900	281,500.00	9,158,598.55	9,371,135.00
ALLERGAN PHARMACEUTICALS INC. ALLIED CAP CORP ALTRIA GROUP INC	0.000 A	009363102	32.9000	138,600.00	4,493,700.19	4,559,940.00
ALLIED CAP CORP	0.725 ARG	018490102Q	107.9600	85,900.00	6,738,676.76	9,273,764.00
ALTRIA GROUP INC	7 899 ALD	01903Q108	29.3700	255,000.00	7,315,175.65	7,489,350.00
AMEDADA HEGG GODD	4.282 MO	02209S1030	74.7200	340,200.00	11,581,640.22	25,419,744.00
	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	0268741070	68.2300	301,800.00	12,896,603.27	20,591,814.00
AMERIPRISE FINANCIAL INC	1.073 AMP	03076C106	41.0000			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
ANNTAYLOR 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 6,638,485.43	7,728,726.00
BMC SOFTWARE	0.000 BMC	055921100	20.4900	369,100.00	6 638 485 43	7,562,859.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
			ANTITATIVE 100	0 (Q			
	Instrument - COM	COI	ANTITATIVE 100 MMON STOCK				
BOEING CO BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BROWN-FORMAN -CL B	1 709	DΛ	097023105Q	70.2400	135,800.00	5,781,957.59	9,538,592.00
BRISTOL-MYERS SOUTER	4 873	BMY	110122108Q	22.9800	31,700.00	987,720.10	728 466 00
BROADCOM CORP CL A	0.000	BRCM	111320107	47.1500	146,300.00	7,003,321.75	728,466.00 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 F	E 1.129	BNI	12189T1040	70.8200	168,400.00	8,918,424.14	11,926,088.00
BURLINGTON NORTHERN SANTA F. BURLINGTON RESOURCES CADENCE DESIGN SYS INC CATERPILLAR INC. CBS CORP. CL. B CERNER CORP. CHEVRONTEXACO CORP CHIRON CORP CHOICE HOTELS INTL INC	0.464	BR	1220141030	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 5,687,712.00
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	CSCO	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
CHIRON CORP CHOICE HOTELS INTL INC CIGNA CORP. CISCO SYSTEMS CITIGROUP INC. CITRIX SYSTEMS INC CLAIRE'S STORES INC CMS ENERGY CORP COCA COLA CO. COCA-COLA ENTERPRISE COMCAST CORP - CL A COMPUTER ASSOCIATE INTL. IN	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			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
				28.1900	315,700.00	8,639,027.20	8,899,583.00
COMPUWARE CORP	0.000 2.131 0.000 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	19,624,113.99 7,504,763.00 4,562,280.00
COOPER CAMERON CORP.	0.000	CAM	216640102	41.4000	110,200.00		
CORPORATE EXECUTIVE BOARD C	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
COOPER CAMERON CORP. CORPORATE EXECUTIVE BOARD COUNTRY HEALTH CARE INC. CSX CORP. CUMMINS INC. DANA CORP DEAN FOODS CO DELL INC DEVON ENERGY CORPORATION DILLARDS INC. CL-A DISNEY (WALT) CO. DOW CHEMICAL CO DUKE 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		2,332,281.00
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

Investment Desc	Rating Coupon Yield T	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value			
Group - COMMON STOCK										
	Portfolio - QN1	ANTITATIVE 100	0 (Q							
	Instrument - COM	COM	MON STOCK	`~						
DUN & BRADSTREET CORP	0.000 D		26483E100	66.9600	116,800.00	7,328,048.43	7,820,928.00			
E I DUPONT DE NEM.	3.482 D		263534109Q	42.5000	5,700.00	272,048.72	242,250.00			
EBAY INC	0.000 E		278642103	43.2500	150,600.00	5,300,190.32	6,513,450.00			
EDISON INTERNATIONAL	2.476 E		281020107Q	43.6100	207,300.00	7,230,707.69	9,040,353.00			
ELI LILLY & COMPANY	2.827 L		532457108Q	56.5900	45,700.00	2,368,647.82	2,586,163.00			
ENDO PHARMACEUTICALS	0.000 E		29264F205	30.2600	232,000.00	6,214,300.92	7,020,320.00			
ENERGEN CORP.	1.101 E		29265N108	36.3200	22,400.00	603,326.11	813,568.00			
EXPEDIA INC	0.000 E		30212P105	23.9600	305,400.00	9,007,180.29	7,317,384.00			
EXPRESS SCRIPTS	0.000 E		302182100	83.8000	78,400.00	3,977,014.02	6,569,920.00			
EXXON MOBIL CORPORATION	2.065 X		30231G102Q	56.1700	1,006,400.00	27,471,537.36	56,529,488.00			
FAIR ISAAC INC.	0.181 F		303250104	44.1700	153,600.00	6,418,742.76	6,784,512.00			
FED. NATL. MTG. ASSN.	2.130 F	NM	313586109Q	48.8100	28,300.00	1,337,455.23	1,381,323.00			
FEDERATED DEPARTMENT STORES			31410H101	66.3300	144,900.00	7,475,950.76	9,611,217.00			
FIDELITY NATIONAL FINL INC	2.718 F	INF	316326107	36.7900	202,800.00	6,158,483.91	7,461,012.04			
FIRST AMERICAN CORP.	1.589 F		318522307	45.3000	156,700.00	7,393,919.97	7,098,510.00			
FIDELITY NATIONAL FINL INC FIRST AMERICAN CORP. FIRST ENERGY CORP. FORD MOTOR COMPANY FOREST OIL CORP. FRANKLIN RESOURCES INC FREDDIE MAC FREEPORT MCMORAN CLASS B FREESCALE SEMICONDUCTOR INC	3.674 F		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 F		346091705	45.5700	151,900.00	7,351,161.50	6,922,083.00			
FRANKLIN RESOURCES INC	0.510 B		354613101Q	94.0100	2,100.00	145,790.78 693,226.08	197,421.00			
FREDDIE MAC	2.876 F	TRE	313400301Q	65.3500	15,000.00	693,226.08	980,250.00			
FREEPORT MCMORAN CLASS B FREESCALE SEMICONDUCTOR INC GENENTECH INC.	2.323 F	CX	35671D857	53.8000	154,400.00	6,484,384.57	8,306,720.00			
FREESCALE SEMICONDUCTOR INC	- 0.000 F	SL.B	35687M206	25.1700	324,600.00	8,516,719.04	8,170,182.00			
GENENTECH INC.	0.000 D	ONA	368710406	92.5000	22,400.00	1,258,125.86	2,072,000.00			
GENERAL ELECTRIC CO	2.853 G		369604103Q	35.0500	1,677,600.00	38,674,652.48	58,799,880.00			
GENERAL MILLS INC	2.757 G		370334104Q	49.3200	37,900.00		1,869,228.00			
GENERAL MOTORS CORP GENWORTH FINANCIAL INC-CL A	10.298 G 0.867 G	ME	370442105Q	19.4200	373,200.00	8,236,012.20	7,247,544.00			
			37247D106	34.5800	238,700.00	8,001,327.82	8,254,246.00			
GILEAD SCIENCES INC.	0.000 G		375558103	52.6300	165,100.00	7,676,627.41	8,689,213.00			
GLOBAL PAYMENTS INC	0.171 G		37940X102	46.6100	162,700.00	6,475,520.66	7,583,447.00			
GOLDMAN SACHS GROUP INC	0.783 G	SS	38141G104	127.7100	120,600.00	13,864,192.99	15,401,826.00			
GOOGLE INC - CL A	0.000 G	GOOG	38259P508	414.8600	12,400.00	3,603,083.52	5,144,264.00			
HARTFORD FINL SERVICES	1.397 H	HIG	416515104	85.8900	130,600.00	8,036,708.68	11,217,234.00			
HASBRO INC	1.783 H		418056107Q	20.1800	355,700.00	6,874,914.67	7,178,026.00			
HEALTH NET	0.000 H	INT	42222G108	51.5500	151,700.00	7,753,372.11	7,820,135.00			
HELMERICH & PAYNE, INC	0.533 H	ΙP	423452101Q	61.9100	80,600.00	5,108,089.09	4,989,946.00			
HEWLETT-PACKARD CO	1.117 H	IPQ	428236103Q	28.6300	737,300.00	18,281,801.44	21,108,899.00			
HOME DEPOT INC.	0.988 H	ID	437076102Q	40.4800	218,000.00	6,313,989.85	8,824,640.00			
HUMANA INC.	0.000 H	HUM	444859102	54.3300	168,900.00	4,592,284.60	9,176,337.00			
HUNTSMAN CORP	0.000 H	HUN	447011107	17.2200	245,800.00	4,670,914.79	4,232,676.00			

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value		
Group - COMMON STOCK									
	Portfolio - QN1		ANTITATIVE 100	Q) 0(Q					
	Instrument - COM	CO	MMON 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		708160106Q	55.6000	101,200.00	5,363,570.28	5,626,720.00		
JOHNSON & JOHNSON	2.196		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		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		
MCAFEE INC	0.000	MFE	579064106	27.1300	269,900.00	6,227,603.10	7,322,387.00		
MCDONALDS CORPORATION	1.987		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		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 MERRILL LYNCH & CO. INC.	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		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		61166W101	77.5300	133,900.00	4,651,579.11	10,381,267.00		
MORGAN STANLEY DEAN WITTER			617446448Q	56.7400	73,400.00	3,503,538.08	4,164,716.00		
MOTOROLA INC	0.708	TOM	620076109Q	22.5900	723,200.00	13,360,792.17	16,337,088.00		

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group	- COMMO	N STOCK					
	Portfolio Instrument	- QN1 - COM	QU. CO	ANTITATIVE 1000 MMON STOCK	(Q			
NATIONWIDE FINANCIAL SERVICE NEWMONT MNG. CORP. HLDG CO NISOURCE INCORPORATED NORDSTROM INC NORFOLK SOUTHERN CORP. NORTHROP GRUMMAN CORP. NOVELL INC NOVELL INC NOVELLUS SYSTEMS INC. NUCOR CORP OCCIDENTAL PETROLEUM CORP. OFFICE DEPOT INC ORACLE SYS. CORP. OVERSEAS SHIPHOLDING GROUP PANAMSAT HOLDING CORP PDL BIOPHARMA INC. PEPSI BOTTLING GROUP INC PEPSIAMERICAS INC PEPSIAMERICAS INC PEPSICO INC. PFIZER INC. PHELPS DODGE CORP. PILGRIMS PRIDE CORP PMI GROUP INC. POGO PRODUCING CO PROCTER & GAMBLE CO PROCTER & GAMBLE CO PROCTER & GAMBLE CO PROBRESS ENERGY, INC QUALCOMM INC QUEST COMMUNICATIONS INTL. RADIAN GROUP INC. RAYTHEON COMPANY RED HAT INC REYNOLDS AMERICAN INC SABRE HOLDINGS CORP. SAFECO CORP. SAFECO CORP. SAFECO CORP. SAFEWAY INC SAKS INCORPORATED SCHERING-PLOUGH SCOTTS COMPANY	E	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	~	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	PMT	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 73.1900	180,800.00	8,012,049.01 8,611,571.87	7,940,736.00
PRUDENTIAL FINANCIAL INC		1.005	PKU	744320102 745867101Q	39.3600	180,200.00 98,400.00	2,603,549.05	13,188,838.00 3,873,024.00
PULLE HOMES, INC.		0.400	PHM	747525103	43.0800	138,100.00	3,678,031.53	5,949,348.00
QUALCOMM INC		0.033	QCOM	747525103	5.6500	1,541,700.00	17,738,529.74	8,710,605.00
QWEST COMMUNICATIONS INTL.		0.000	Δ Δ	750236101	58.5900	133,700.00	6,389,915.07	7,833,483.00
DAVTHEON COMPANY		2 101	אייים	7551115070	40.1500	251,600.00	9,876,081.31	10,101,740.00
RAIITEON COMPANI		0.191	KIN	756577102	27.2400	188,500.00	4,723,404.73	5,134,740.00
DEVNOTES AMEDICAN INC		5 244	DAT	761713106	95.3300	88,000.00	8,091,627.39	8,389,040.00
CARRE HOLDINGS CORD		1 402	TCC	785905100	24.1100	329,300.00	7,625,916.53	7,939,423.00
CAFECO COPP		1 760	SVEC	786429100Q	56.5000	141,700.00	7,269,217.42	8,006,050.00
CAFFWAY INC		0 845	SMIV	786514208	23.6600	360,900.00	8,776,548.12	8,538,894.00
SAKS INCORDOBATED		0.043	SKG	79377W108	16.8600	426,500.00	7,170,739.41	7,190,790.00
SCHERING-DIOUGH		1 055	SCD	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
SCOTIS CONTINUE		1.103	5110	310100100	13.2100	131,200.00	1,031,037.13	5,555,100.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - ON1		ANTITATIVE 100	0 (0			
	Instrument - COM	сo	MMON STOCK	`~			
			04.704.74.04	== <000			
SEPRACOR INC. SIEBEL SYSTEMS INC. SIRIUS SATELLITE RADIO 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. SPRINT NEXTEL CORP SPX CORP. ST PAUL TRAVELERS COS INC	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. SUPER VALU STORES INC.	1.020		86764P109Q	78.3800	15,100.00	733,793.67	1,183,538.00
SUPER VALU STORES INC. SYBASE INC. SYNOPSYS INC. TARGET CORP TD BANKNORTH INC TELEFLEX INC TELEWEST GLOBAL INC TELLABS INC. TEREX CORP TESORO CORP TEXAS INSTRS INC THE HANOVER INSURANCE GROUP THE MEN'S WEARHOUSE INC.	2.001		868536103Q	32.4800	227,200.00	6,684,929.19	7,379,456.00
SYBASE INC.	0.000		871130100	21.8600	317,200.00	6,338,303.57	6,933,992.00
SYNOPSYS INC.	0.000		871607107	20.0600	350,600.00	6,389,470.48	7,033,036.00
TARGET CORP	0.727		87612E106Q	54.9700	29,200.00	1,181,580.06	1,605,124.00
TD BANKNORTH INC	3.029		87235A101	29.0500	240,300.00	7,125,660.76	6,980,715.00
TELEFLEX INC	1.538		879369106Q	64.9800	108,300.00	6,614,596.98	7,037,334.00
TELEWEST GLOBAL INC	0.000		87956T107	23.8200	338,800.00	7,784,631.97	8,070,216.00
TELLABS INC.	0.000		879664100	10.9000	699,900.00	7,522,579.92	7,628,910.00
TEREX CORP	0.000		880779103	59.4000	119,400.00	6,623,299.01	7,092,360.00
TESORO CORP	0.649		881609101	61.5500	127,400.00	5,622,021.64	7,841,470.00
TEXAS INSTRS INC	0.374		882508104Q	32.0700	92,100.00	2,537,834.16	2,953,647.00
THE HANOVER INSURANCE GROUP	0.598		410867105	41.7700	185,800.00	7,030,937.58	7,760,866.00
THE HANOVER INSURANCE GROUP THE MEN'S WEARHOUSE INC. THOMAS & BETTS CORP. TIFFANY & CO TIME WARNER INC. TXU CORPORATION TYSON FOODS INC. CL-A UNION PACIFIC CORP.	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		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		873168108Q	50.1900	36,400.00	1,023,861.45	1,826,916.00
TYSON FOODS INC. CL-A	0.935		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		92343V104Q	30.1200	582,700.00	22,288,138.87	17,550,924.00
WACHOVIA CORP.	3.859		9299031020	52.8600	149,900.00	5,590,219.67	7,923,714.00
WAL MART STORES INC	1.282		9311421030	46.8000	302,400.00	9,269,157.09	14,152,320.00
The same broken the	1.202	*****	, , , , , , , , , , , , , , , , , , , ,	10.0000	302,100.00	5,205,157.05	11,152,520.00

Investment Desc	Rating Coupon Yi	eld Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - (OMMON STOCK	[
	Portfolio - Ç		JANTITATIVE 100	0 (Q			
	Instrument - 0	OM CC	MMON STOCK				
WALGREEN CO.	(.587 WAG	9314221090	44.2600	35,800.00	943,394.86	1,584,508.00
WASHINGTON MUTUAL INC.		.505 WM	939322103	43.5000	338,100.00	13,207,133.29	
WATSON PHARMACEUTICALS INC	c. (.000 WPI	942683103	32.5100	225,500.00	7,430,257.43	7,331,005.00
WEIGHT WATCHERS INTL	(.000 WTW	948626106	49.4300	146,900.00	7,598,184.42	7,261,267.00
WELLPOINT INC.	(.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	(.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		7,722,672.00
WILEY JOHN & SONS IN	(.922 JW.A	968223206	39.0400	122,400.00	4,783,150.20	
WPS RESOURCES CORP.	4	.086 WPS	92931B106	55.3100	129,700.00	7,282,814.10	7,173,707.00
WYETH	2	1.170 WYE	983024100Q	46.0700	393,100.00		
YAHOO INC	(.000 YHOO	984332106	39.1800	45,500.00	1,587,609.92	1,782,690.00
YELLOW ROADWAY CORP	(.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
	Instrume	ent -REIT	REAL ESTATE	INVESTMENT	TRUST		
ARDEN REALTY GROUP INC	4	. 505 ART	0397931040	44.8300	161 700 00	7,311,950.36	7,249,011.00
CRESCENT RE EOT. CO.		.568 CEI	225756105	19.8200	351,600.00	6,667,882.47	
DEVELOPERS DIVERSIFIED RE		.593 DDR	2515911030	47.0200	168,200.00	7,779,007.67	
PUBLIC STORAGE INC		.953 PSA	74460D109	67.7200	17,600.00	1,244,490.88	1,191,872.00
THORNBURG MTG INC		.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

Investment Desc	Rating Coupon Yield '	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	-		ANTITATIVE 200	0 (Q			
	Instrument - COM	CON	MON STOCK				
TIIDDEDWADE DDANDS CODD	3.928	מוויי	899896104	22 4000	68,300.00	1,191,387.48	1,529,920.00
TUPPERWARE BRANDS CORP 1ST SOURCE CORP 21ST CENTY INS GROUP 3COM CORP. 4KIDS ENTERTAINMENT INC.	2.067		336901103	25.1500	12,400.00	287,468.36	311,860.00
21ST CENTY INC CROID	0.988		90130N103	16.1800	50,300.00	725,178.95	813,854.00
3COM CORD	0.000		885535104	3.6000	404,700.00	1 514 063 64	1 456 920 00
AKIDS ENTERTAINMENT INC	0.000	KDE	350865101	15.6900	14,000.00	1,514,063.64 291,129.11	1,456,920.00 219,660.00
AAT CORD	0.000	IIIC	910671106			252 813 84	430,248.00
AAON INC	0.000	AAON	000360206	17 9200	10,400.00 9,300.00	252,813.84 150,941.49	166,656.00
AAR CORPORATION	0.417	ATR	0003611050	23.9500	34 200 00	436 036 92	819,090.00
AARON RENTS INC	0.117	RNT	002535201	21.0800	34,200.00 41,100.00	252,813.84 150,941.49 436,036.92 373,640.06 288,849.31 699,048.46 678,218.51 499,669.05 157,295.72	866,388.00
ARAYIS INC	0.203	ΔRΔY	002555201	16.4800	20,900.00 58,800.00 41,800.00	288 849 31	344,432.00
ARCENTY INC	0.000	ABGY	002307103 00339B107	21.5100	58 800 00	699,048.46	1 264 788 00
ARM INDUSTRIES INC	2 250	ΔRM	000957100	19.5500	41 800 00	678,218.51	1,264,788.00 817,190.00
ARY ATR INC	0.000	ΔBY Δ	000337100 00080S101	7.8300	61,500.00	499,669.05	481 545 00
ACADIA DHARMACEUTICALS INC	0.000	מטמה	004225108	7.8300 9.8500	17,200.00	157,295.72	481,545.00 169,420.00
ACCREDITED HOME LENDERS HO	. 000 0 MTG.1	I.FND	001223100 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	1,336,181.00 646,795.00
ACTEL CORPORATION	0.000	ACTI.	004934105	12.7300	26 500 00	659,067.73	337 345 00
ACTUANT CORP CL. A	0.143	ATII	00508X203	55.8000	26,500.00 17,550.00 46,500.00	659,067.73 596,382.39 776,684.51	337,345.00 979,290.00 1,478,700.00
ACUITY BRANDS INC	1.886	AYT	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	1 500 500 00
ADAMS RESPIRATORY THERAPEIL	TICS 0.000	ARXT	00635P107	40.6600	69,500.00 8,400.00	1,350,202.91 271,404.00	341,544.00 685 014 00
ADAPTEC INC	0.000	ADDT	00651F108	5.8200	117 700 00	1 488 827 26	685,014.00
ADE CORP MASS	0.000	ADEX	00089C107	24.0600	117,700.00 26,100.00	1,488,827.26 574,682.91	685,014.00 627,966.00
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	4,400.00 28,300.00	57,779.79 501,410.93 434,982.03	92,620.00 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 ADVANC	CE C 3.548	AEA	00739W107	12.4000	41,296.00 69,600.00 91,300.00	1,368,311.01	1,132,120.00
ADVANCED ANALOGIC TECHNOLOG	GIES 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	109,858.00 1,022,237.70	135,730.00 1,006,412.00
ADVANCED ENERGY INDUSTRIES	0.000	AEIS	007973100		29.300.00	271.001.07	346,619.00
ADVANTA CORP	1.676	ADVNB	007942204	32.4400	29,300.00 30,758.00	271,001.07 431,931.71	346,619.00 997,789.52
ADVENT SOFTWARE INC	0.000	ADVS	007974108	28.9100	29,800.00	506,337.38	861,518.00
3COM CORP. 4KIDS ENTERTAINMENT INC. AAI CORP AAON INC AAR CORPORATION AARON RENTS INC ABBENIX INC ABBENIX INC ABM INDUSTRIES INC. ABX AIR INC ACADIA PHARMACEUTICALS INC ACCREDITED HOME LENDERS HOI ACE CASH EXPRESS INC ACTEL CORPORATION ACTUANT CORP CL A ACUITY BRANDS INC ACXIOM CORP. ADAMS RESPIRATORY THERAPEUT ADAPTEC INC ADE CORP MASS ADEZA BIOMEDICAL CORP ADMINISTAFF INC ADOLOR CORP ADTRAN INC. ADVANCE AMERICA CASH ADVANC ADVANCED ANALOGIC TECHNOLOG ADVANCED CORP ADVANCED CORP ADVANCED CORP ADVANCE AMERICA CASH ADVANC ADVANCED DIGITAL INFO CORP ADVANCED CORP ADVANCE ORP ADVENT SOFTWARE INC ADVISORY BOARD CO/THE ADVO INC. AEROFLEX INC AFFIRMATIVE INSURANCE HOLD: AFTERMARKET TECHNOLOGY	0.000	ABCO	00762W107	47.6700	20,200.00	506,337.38 886,409.04 527,495.58	861,518.00 962,934.00 525,557.00 845,369.25 1,950,145.00
ADVO INC.	1.561	AD	007585102	28.1800	18,650.00	527,495.58	525,557.00
AEROFLEX INC	0.000	ARXX	007768104		78,639.00	1,059,868.72	845,369.25
AEROPOSTALE INC	0.000	ARO	007865108	10.7500 26.3000	74,150.00	1,059,868.72 1,617,914.24	1,950,145.00
AFFIRMATIVE INSURANCE HOLD	INGS 0.548	AFFM	008272106	14.5900	30,400.00	443,873.65 367,409.98	443,536.00 435,456.00
AFTERMARKET TECHNOLOGY	0.000	3 m 3 G	008318107	19.4400	20, 400 00	0.55 400 00	405 456 00

Investment Desc	Rating Coupon Yie	eld Ti	icker :	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - CO Portfolio - ON			NTITATIVE 2000	(0			
	Instrument - Co			MON STOCK	(Q			
AGCO CORP. AGILE SOFTWARE CORP. AGILYSYS INC AIRTRAN HLDGS INC AK STEEL HOLDING CORP ALABAMA NATL BANCORP ALAMO GROUP INC ALASKA AIRGROUP INC ALBANY INTL CL-A ALBANY MOLECULAR RESEARCH	0 .	.000 AG	3	001084102	16.5700	114,600.00	2,177,924.38	1,898,922.00
AGILE SOFTWARE CORP.	0 .	.000 AG	GIL	00846X105	5.9800	56,177.00	539,684.54	335,938.46
AGILYSYS INC	0 .	658 AG	GYS	00847J105	18.2200	48,900.00	698,417.28	890,958.00
AIRTRAN HLDGS INC	0 .	.000 AA	ΙA	00949P108	16.0300	91,600.00	1,147,153.34	1,468,348.00
AK STEEL HOLDING CORP	3.	144 AK	ζS	001547108	7.9500	106,500.00	688,640.80	846,675.00
ALABAMA NATL BANCORP	2 .	.084 AL		010317105	64.7600	14,379.00	864,925.05	931,184.04
ALAMO GROUP INC	1.	.170 AL		011311107	20.5000	24,300.00	481,822.91	498,150.00
ALASKA AIRGROUP INC	0 .	.000 AL		011659109	35.7200	38,800.00	965,695.25	1,385,936.00
ALBANY INTL CL-A	0 .	.995 AI		012348108Q	36.1600	30,000.00	750,972.98	1,084,800.00
ALBANY MOLECULAR RESEARCH ALDERWOODS GROUP INC ALERIS INTERNATIONAL INC ALEXION PHARMACEUTICALS INC ALFA CORP ALIGN TECHNOLOGY INC ALKERMES INC. ALLETE, INC. ALLIANCE GAMING CORP ALLIANCE IMAGING INC ALLIED HEALTHCARE INTL INC ALLION HEALTHCARE INC ALLION HEALTHCARE INC ALLON USA ENERGY INC ALPHA NATURAL RESOURCES INC ALPHARMA, INCCL A ALTIRIS INC AMBASSADORS GROUP IN AMCOL INTERNATIONAL CORP. AMCORE FINL INC AMERICA GROUNGE GROUP INC AMERICA GROUNGE GROUP INC AMERICA GROUNGE GROUP INC AMERICA GROUNGE GROUP INC	0 .	.000 AM	/IRI	012423109	12.1500	52,287.00	666,238.72	635,287.05
ALDERWOODS GROUP INC	0 .	.000 AW			15.8700	62,676.00	548,952.09 290,008.47 314,501.05	994,668.12
ALERIS INTERNATIONAL INC	0 .	.000 AR	RS	014477103	32.2400	16,200.00	290,008.47	522,288.00
ALEXION PHARMACEUTICALS INC	0 .	.000 AL		015351109	20.2500	15,202.00	314,501.05	307,840.50
ALFA CORP	2.	484 AL			16.1000	53,546.00	796,896.58	862,090.60
ALIGN TECHNOLOGY INC	0 .	.000 AI		016255101	6.4700	64,800.00	634,341.12	419,256.00
ALKERMES INC.	0 .	.000 AI			19.1200	95,330.00	1,301,019.18	1,822,709.60
ALLETE, INC.	2 .	.863 AL		018522300	44.0000	25,000.00	1,237,862.26	1,100,000.00
ALLIANCE GAMING CORP	0 .	.000 AG		01859P609	13.0200	13,700.00		178,374.00
ALLIANCE IMAGING INC	0 .	.000 AI		018606202	5.9500	12,100.00	80,168.67	71,995.00
ALLIED HEALTHCARE INTL INC	0 .	.000 AH		01923A109	6.1400	88,500.00	616,248.09	543,390.00
ALLION HEALTHCARE INC	0 .	.000 AI		019615103	11.6500	4,200.00 29,900.00	75,726.00 207,942.04	48,930.00 400,660.00 220,080.00
ALLSCRIPTS HEALTHCARE SOLUTI	ON 0.	.000 MD		01988P108	13.4000	/	207,942.04	400,660.00
ALON USA ENERGY INC	0 .	.000 AI		020520102	19.6500	11,200.00	270,704.00	220,080.00
ALPHA NATURAL RESOURCES INC	0.	.000 AN		02076X102	19.2100	15,200.00	443,100.44	291,992.00
ALPHARMA, INCCL A	0.	631 AL		020813101Q	28.5100	54,600.00	1,075,881.62	1,556,646.00
ALTIRIS INC	0 .	TA 000.		02148M100	16.8900	23,200.00	589,349.99	391,848.00
AMBASSADORS GROUP IN	1.	.485 EF		023177108	22.8900	17,800.00	224,726.61	407,442.00
AMCOL INTERNATIONAL CORP.	1.	.949 AC		02341W103	20.5200	22,800.00	380,398.60	467,856.00
AMCORE FINL INC	2.	.236 AM		023912108	30.4100	22,301.00	596,393.36	678,173.41
AMEDISYS INC	0 .	.000 AM	/IED	023436108	42.2400	24,600.00	824,343.89	1,039,104.00
AMERCO	0 .	.000 UH	HAL	023586100	72.0500	16,400.00	534,223.26	1,181,620.00
AMERICA SERVICE GROUP INC	0 .	.000 AS	SGRE	02364L109	15.8600	30,900.00	593,470.26	490,074.00
AMERICAN AXLE & MFG HOLDINGS	3.	.273 AX	ΚL		18.3300	56,900.00	1,374,112.24	1,042,977.00
AMERICAN DENTAL PARTNERS INC	0 .	.000 AD	OPI	025353103	18.0800	24,800.00	424,122.05	448,384.00
AMERICAN ECOLOGY CORP	4 .	.158 EC	COL	025533407	14.4300	12,700.00	225,061.81	183,261.00
AMERICAN EQUITY INVESTMENT L	IF 0.	.306 AE	EL	025676206	13.0500	62,500.00	685,497.70	815,625.00
AMERICAN HEALTHWAYS	0 .	.000 AM	ИНС	02649V104	45.2500	34,989.00	769,963.85	1,583,252.25
AMERICAN HOME MTG HL	11.	.175 AH	ME	02660R107	32.5700	56,795.00	1,396,468.79	1,849,813.15
AMERCO AMERICA SERVICE GROUP INC AMERICAN AXLE & MFG HOLDINGS AMERICAN DENTAL PARTNERS INC AMERICAN ECOLOGY CORP AMERICAN EQUITY INVESTMENT L AMERICAN HEALTHWAYS AMERICAN HOME MTG HL AMERICAN MEDICAL SYS HLDINGS	0 .	.000 AM	/IMD	02744M108	17.8300	72,900.00	851,894.23	1,299,807.00

Investment Desc	Rating Coupon Yield	Ticke:	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCI	ζ.				
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	Instrument - COM	Ĉ		- (2			
AMERICAN PHYSICIANS AMERICAN REPROGRAPHICS CO AMERICAN RETIREMENT CORP AMERICAN SCIENCE & ENGINEERI AMERICAN STATES WATER CO. AMERICAN VANGUARD CORP AMERICAN WOODMARK CORP. AMERICANWEST BANCORP AMERICAS CAR-MART INC AMERICAS CAR-MART INC AMERIS BANCORP AMERISTAR CASINOS IN AMERON INTERNATIONAL CORP AMES NATIONAL CORP AMICAS INC AMIS HOLDINGS INC ANSURG CORP AMYLIN PHARMACEUTICALS INC ANAURG CORP ANAREN INC. ANACHOR BANCORP WISCONSIN INC ANDERSONS INC/THE ANDRX GROUP ANGIODYNAMICS INC ANIXTER INTERNATIONAL INC. ANSOFT CORP ANSYS INC ANTEON INTERNATIONAL CORP ANTHRACITE CAPITAL INC ANWORTH MORTGAGE ASS APOGEE ENTERPRISES INC. APPLIED FILMS CORP APPLIED FILMS CORP APPLIED FILMS CORP APPLIED MICRO CIRCUITS CORP APPLIED INDUSTRIAL TECH INC. AQUANTIVE INC AQUILA INC	0.000	ACAP	028884104	45.7900	14,100.00	418,451.35 248,271.96	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	726,103.57 654,781.97 562,988.09	1,145,928.00
AMERICAN SCIENCE & ENGINEERI	NG 0.000	ASEI	029429107	62.3700 30.8000	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	804,573.00 542,080.00
AMERICAN VANGUARD CORP	0.255	AVD	030371108	23.5000 24.7900	11,200.00	228,633.54 386,355.54 181,101.55 204,098.87 173,525.67 305,496.56 570,666.07 272,091.59 217,117.75	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	11,010.00 9,500.00 12,460.00	181,101.55 204,098.87 173,525.67 305,496.56 570,666.07 272,091.59 217,117.75	156,940.0
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 16,200.00	305,496.56	585,660.0
AMERON INTERNATIONAL CORP	1.755	AMN	030710107	45.5800	16,200.00	570,666.07	738,396.0
AMES NATIONAL CORP	3.889	ATLO	031001100	25.7100	7,400.00 47,500.00	272,091.59	190,254.0
AMICAS INC	0.000	AMCS	001712108	4.9600	47,500.00	217,117.75	235,600.0
AMIS HOLDINGS INC	0.000	AMIS	031538101	10.6500	8,800.00	131,039.95	93,720.0
MKOR TECHNOLOGY INC	0.000	AMKR	031652100	5.6000	1,200.00	5,855.76	6,720.0
AMN HEALTHCARE SERVICES INC	0.000	AHS	001744101	19.7800	8,800.00 1,200.00 12,200.00 31,075.00 114,000.00	131,039.95 5,855.76 182,022.21 691,883.90 2,869,724.20	241,316.0
AMSURG CORP	0.000	AMSG	03232P405	22.8600	31,075.00	691,883.90	710,374.5
AMYLIN PHARMACEUTICALS INC	0.000	AMLN	032346108	39.9200	114,000.00	2,869,724.20	4,550,880.0
ANALOGIC CORP.	0.835	ALOG	032657207	47.8500	14,500.00	653,522.93	693,825.0 651,771.0
ANAREN INC.	0.000	ANEN	032744104	15.6300	14,500.00 41,700.00	653,522.93 540,242.84 894,389.39 241,227.25 1,914,561.23 52,928.25	651,771.0
ANCHOR BANCORP WISCONSIN INC	. 2.109	ABCW	032839102	30.3400	34,400.00	894,389.39	1,043,696.0
ANDERSONS INC/THE	0.789	ANDE	034164103	43.0800	7,000.00	241,227.25	301,560.0
ANDRX GROUP	0.000	ADRX	034553107	16.4700	97,900.00	1,914,561.23	1,612,413.0
ANGIODYNAMICS INC	0.000	ANGO	03475V101	25.5300	2,500.00	52,928.25	63,825.0
ANIXTER INTERNATIONAL INC.	0.000	AXE	035290105	39.1200	33,700.00	888,983.26	1,318,344.0
ANSOFT CORP	0.000	ANST	036384105	34.0500	34,400.00 7,000.00 97,900.00 2,500.00 33,700.00 16,300.00 33,400.00	303,632.10	555 015 0
ANSYS INC	0.000	ANSS	03662Q105	42.6900	33,400.00	560,486.31	1,425,846.0
ANTEON INTERNATIONAL CORP	0.000	ANT	03674E108	54.3500 10.5300	29,200.00	888,983.26 303,632.10 560,486.31 932,578.94 1,011,176.32	1,587,020.0 897,156.0
ANTHRACITE CAPITAL INC	10.636	AHR	037023108	10.5300	85,200.00	1,011,176.32	897,156.0
ANWORTH MORTGAGE ASS	1.095	ANH	037347101	7.3000	89,900.00 29,300.00	870,738.02 389,976.43	656,270.0 475,246.0
APOGEE ENTERPRISES INC.	1.603	APOG	037598109	16.2200	29,300.00	389,976.43	475,246.0
APOLLO INVESTMENT CORP	9.816	AINV	03761U106	17.9300	44,000.00	615,962.48	788,920.0
APPLIED FILMS CORP	0.000	AFCO	038197109	20.7700	31,964.00	761,768.99	788,920.0 663,892.2
APPLIED INDUSTRIAL TECH INC.	1.780	AIT	03820C105	33.6900	44,000.00 31,964.00 40,000.00	615,962.48 761,768.99 804,776.77 910,537.82 1,286,438.34	1,347,600.0
APPLIED MICRO CIRCUITS CORP	0.000	AMCC	03822W109	2.5700	324,900.00 51,700.00	910,537.82	834.993.0
APRIA HEALTHCARE GP. INC.	0.000	AHG	037933108	24.1100	51,700.00	1,286,438.34	1,246,487.0
AQUANTIVE INC	0.000	AQNT	03839G105	25.2400 3.6000	59,700.00	692,658.72 2,093,570.16	1,506,828.0
AOUILA INC	19.444	ILA	03840P102	3.6000	373,200.00	2.093.570.16	1,343,520.00

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ARBINET-THEXCHANGE INC ARBITRON INC ARCH CHEMICALS INC. ARCHIPELAGO HOLDINGS INC ARCTIC CAT INC. ARDEN GROUP INC ARES CAPITAL CORP ARGON ST INC ARGONAUT GROUP INC ARIAD PHARMACEUTICALS INC ARRIAD PHARMACEUTICAL ARKANSAS BEST CORP ARMON HOLDINGS INC ARQULE INC ARRIS GROUP INC. ARRIS GROUP INC. ARROW FINL CORP ARROW INTL INC ARTHROCARE CORP ARVINMERITOR INC. ASBURY AUTOMOTIVE GROUP ASHORD HOSPITALITY TRUST IN ASIAINFO HLDGS INC ASPECT MEDICAL SYSTEMS INC ASPECT MEDICAL SYSTEMS INC ASPEN TECHNOLOGY INC ASTEC INDUSTRIES INC ATARI INC ATHEROGENICS INC ATHORD INC AND INC ATHORD INC ATHORD INC ATHORD INC ATHORD INC ATHORD INC ASSET ACCEPTANCE AND INC ATHORD IN	0.000	ARBX	03875P100	7.0100	7.000.00	139.027.00	49.070.00
ARBITRON INC	1.053	ARB	03875Q108	37.9800	7,000.00 33,100.00	139,027.00 1,148,262.62	49,070.00 1,257,138.00
ARCH CHEMICALS INC.	2.675	ARJ	03937R102	29.9000	24,900.00	554,027.13	744,510.00 1,005,354.00 289,265.20
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	20,200.00 14,420.00	309,749.19	289,265.20
ARDEN GROUP INC	1.099	ARDNA	039762109	90.9900	1,400.00	113,682.54 255,664.44	127,386.00
ARENA PHARMACEUTICALS INC	0.000	ARNA	040047102	14.2200	1,400.00 37,200.00	113,682.54 255,664.44	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	39,900.00 7,700.00	637,758.94 270,602.64	641,193.00 238,546.00 1,409,110.00
ARGONAUT GROUP INC	0.000	AGII	040157109	32.7700	43,000.00	765,583.82 352,781.65 972,350.38 1,025,718.58 216,193.59	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	53,300.00 35,500.00	972,350.38	311,805.00 1,550,640.00
ARMOR HOLDINGS INC	0.000	AH	042260109	42.6500	36,400.00	1,025,718.58	1,552,460.00
AROULE INC	0.000	AROL	04269E107	6.1200	36,400.00 33,300.00	216,193.59	1,552,460.00 203,796.00
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	68,771.00 11,184.00	513,336.23 295,319.50	292,461.60
ARROW INTL INC	2.069	ARRO	042764100	28.9900	22,303.00	608,594.48 437,780.46 1,282,157.10	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 IN	rc 7.626	AHT	044103109	10.4900	33,400.00 36,700.00	380,580.51	384,983.00
ASTAINFO HIDGS INC	0.000	ASTA	04518A104	3.9800	91.200.00		
ASPECT MEDICAL SYSTEMS INC	0.000	ASPM	045235108	34.3500	91,200.00 17,100.00	574,716.27 240,560.87	587,385.00
ASPEN TECHNOLOGY INC	0.000	AZPN	045327103		45.400.00	256.455.13	356,390.00
ASSET ACCEPTANCE CAPITAL COR	P 0.000	AACC	04543P100	22.4600	45,400.00 18,500.00	256,455.13 462,155.83	415,510.00
ASTA FUNDING INC	0.585	ASET	046220109	27.3400	21 200 00	409,702.74	579 608 00
ASTEC INDISTRIES INC	0.303	ASTE	046224101	32.6600	16 530 00	266,445.65	539 869 80
ATART INC	0.000	ATAR	04651M105	1.0800	21,200.00 16,530.00 56,800.00	409,702.74 266,445.65 155,375.88	579,608.00 539,869.80 61,344.00
ATHEROGENICS INC	0.000	ACTY	047439104	20.0100	39 800 00	611,328.40	796,398.00
ATT.AS AMERICA INC	0.000	AUIA ATI.C	049167109	60.2200	39,800.00 20,037.00	560,750.36	1,206,628.14
ATMEL CORD	0.000	ΔTMI.	049513104	3.0900	443 400 00	1 228 262 34	1,370,106.00
ATMI INC	0.000	ΔTMT	00207R101	27.9700	443,400.00 36,500.00	1,228,262.34 814,900.48	1,020,905.00
ATP OIL & GAS CORPORATION	0.000	ATPG	00207R101	37.0100	5 800 00	190,075.66	214 658 00
ATWOOD OCEANICS	0.000	ΔTW	050095108	78.0300	5,800.00 13,900.00	641,032.19	1 084 617 00
AUDIOVOX CORP	0.000	MOXX	050757103	13.8600	44 000 00	603,338.60	214,658.00 1,084,617.00 609,840.00
AUGUST TECHNOLOGY INC	0.000	AHGT	05106U105	10.9900	44,000.00 15,800.00 44,000.00	172 021 59	173,642.00
AUTORYTEI, INC	0.000		05275N106	4.9400	44 000 00	172,021.59 220,209.13	217,360.00
AVATAD HIDGG INC	0.000		053494100	54.9200	6 171 00	254 001 42	338,911.32
ATP OIL & GAS CORPORATION ATWOOD OCEANICS AUDIOVOX CORP AUGUST TECHNOLOGY INC AUTOBYTEL INC AVATAR HLDGS INC AVIALL INC.	0.138		053494100 05366B102Q	28.8000	6,171.00 32,700.00	254,091.43 693,460.44	941,760.00
AATUUU TIMC.	0.138	АЛП	OSSOUBTORY	20.0000	32,700.00	093,400.44	341,700.UU

Investment Desc							
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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		053893103	27.1900	52,400.00	1,485,355.85	1,424,756.00
			054540109	4.7700	90,200.00	710,752.74	430,254.00
AXCELIS TECHNOLOGIES INC AZTAR CORP. BADGER METER INC BALCHEM CORP BALDOR ELECTRIC BALDWIN & LYONS INC BANC CORP BANCFIRST CORP BANCFUST FINANCIAL GROUP	0.000	AZR	054802103		22,700.00	398,390.28	689,853.00
BADGER METER INC	1.529	BMI	056525108	39.2400	22,700.00 5,900.00 8,100.00	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	8,100.00 35,050.00	786,705.72	899,032.50
BALDWIN & LYONS INC	1.646	BWINB	057755209	24.3000	7,900.00 14,200.00	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
BANCORPSOUTH INC BANCTRUST FINANCIAL GROUP BANDAG INC BANK MUTUAL CORP BANK OF GRANITE CORP BANK OF THE OZARKS INC BANKATLANTIC BANCORP INC BANKFINANCIAL CORP BANKRATE INC	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		
BANK MUTUAL CORP	2.452	BKMU	063750103	10.6000	19,100.00 18,327.00	802,178.43 206,926.79	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	13,900.00 12,000.00 46,100.00	277,042.59 346,341.96	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	46,100.00 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- BANNER CORP BANTA CORP BARNES GROUP INC. BASSETT FURNITURE INDS. BE AEROSPACE INC.	A 0.075	BKUNA	06652B103	26.5700	8,178.00	168,314.84 294,332.42	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	1,262,376.70 452,931.45	1,638,420.00
BARNES GROUP INC.	2.666	В	067806109	33.0000	32,900.00 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	202,239.96 313,853.17	739 200 00
BEACON ROOFING SUPPLY INC	0.000		073685109		15,100.00	467,522.10 1,415,709.68	433,823.00 1,521,696.00
BEARINGPOINT INC	0.000	BE	074002106	7.8600	193,600.00	1,415,709.68	1,521,696.00
BEACON ROOFING SUPPLY INC BEARINGPOINT INC BEASLEY BROADCAST GR BEL FUSE INC-CL B BELDEN CDT INC BELL MICROPRODUCTS INC BENCHMARK ELECTRONICS INC	1.850		074014101	13.5100	6,600.00	95.276.28	89,166.00
BEL FUSE INC-CL B	0.628		077347300				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		078137106	7.6500	58,900.00	567,588.83	
BENCHMARK ELECTRONICS INC	0.000	BHE	08160H101	33.6300	58,900.00 44,100.00	567,588.83 1,178,549.73	450,585.00 1,483,083.00
BENTLEY PHARMACEUTIC	0.000	BNT	082657107	16.4100	45,800.00	519,372.67	751,578.00
BERKSHIRE HILLS BANC	0.000 1.671 0.909 0.000 4.821	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 44,782.00 21,300.00	1,041,771.08	1,657,723.50
BEVERLY HILLS BANCORP INC	4.821	BHBC	087866109	10.3700	44,782.00	1,041,771.08 460,003.20	464,389.34
BFC FINANCIAL CORP	0.000	BFCF	055384200	5.5200	21,300.00	184,370.37	117,576.00 469,037.03
BIG 5 SPORTING GOODS CORP	1.279		08915P101	21.8900	21,300.00 21,427.00	508,772.18	469 037 03

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOC	K				
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	Instrument - COM	C					
BIG LOTS, INC. BILL BARRETT CORP BIO RAD LABS INC BIO-REFERENCE LABS I BIOMARIN PHARMACEUTI BIOSCRIP INC BIOSITE INC. BKF CAP GROUP INC BLACK BOX CORPORATION BLACK HILLS CORP BLACKBAUD INC BLACKBOARD INC BLAIR CORP. BLOCKBUSTER INC. CLASS A BLOUNT INTERNATIONAL	0.000	BLI	089302103	12.0100	119,800.00 13,800.00	1,614,778.28	1,438,798.00
BILL BARRETT CORP	0.000	BBG	06846N104	38.6100	13,800.00	404,347.28 1,402,782.27	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	10,700.00 109,400.00	182,058.26 742,837.68	201,267.00
BIOMARIN PHARMACEUTI	0.000	BMRN	09061G101		109,400.00	742,837.68	1,179,332.00
BIOSCRIP INC	0.000	BIOS	09069N108	7.5400	39,000.00	237,775.20 1,089,359.56	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 25,534.00	206,071.32	113,700.00
BLACK BOX CORPORATION	0.506	BBOX	091826107	47.3800	25,534.00	206,071.32 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	131,436.47 713,506.62 437,112.38 956,950.92	186,513.60 938,952.00
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	12,566.00 102,700.00	437,112.38	489,320.04
BLOCKBUSTER INC. CLASS A	2.133	BBI	0936791080	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	6,100.00 17,700.00	755,997.02	809,244.00
BLUE NILE INC	2.133 0.000 0.000 0.000 0.000 2.195 2.081 0.522	NILE	09578R103	40.3100	15,600.00	956,950.92 101,806.49 755,997.02 501,360.05 286,226.98 755,331.20 1,087,255.90 350,173.66	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	0967611010	23.0600	37,368.00	1,087,255.90	861,706.08
BON-TON STORES	0.522	BONT	09776J101	19.1300	37,368.00 24,300.00	350,173,66	464.859.00
BUBLIVIN SUPPLIMARE CURDURATION	1 0.000	BOBI.	099849101	6.5300	83,900.00	826.304.36	547,867.00
BOSTON BEER INC	0.000	SAM	100557107	25.0000	83,900.00 10,250.00	167.127.65	256.250.00
BOSTON PRIVATE FINL HOLDING	0.920	BPFH	101119105		36,154.00	826,304.36 167,127.65 873,400.90 195,452.99 2,010,043.54	1.099.804.68
BOTTOMIJNE TECHNOLOGIES INC	0.000	EPAY	101388106	11.0200	13,100.00	195.452.99	144.362.00
BOWATER INC	2.604	BOW	1021831000	30.7200	59,000.00	2.010.043.54	1.812.480.00
BOWNE & CO INC	1 482	BNE	103043105		36 200 00	572 518 62	537 208 00
BRADY CORPORATION	1 437	BRC	104674106	36.1800	36,200.00 43,500.00	728 693 34	1 573 830 00
BRICGS & STRATTON	2 268	BCC	1090431090	38.7900	54 400 00	1 863 551 00	2 110 176 00
PRICUM EXPLODATION CO	0.000	DEAD	109178103	11.8600	54,400.00 26,900.00	234 869 21	319 034 00
DDICUT HODIZON FAMII	0.000	DEVM	109176103	37.0500	28,600.00	E00 014 EE	1 050 620 00
DRIGHT HORIZON PAMIL	0.000	CELL	109473405	27.7300	28,750.00	305,014.55	797 237 50
DRIGHTFOINT INC.	1 471	DDM	11037M105	19.0300	35,800.00	650 500 01	681 274 00
BOSTON BEER INC BOSTON PRIVATE FINL HOLDING BOTTOMLINE TECHNOLOGIES INC BOWATER INC. BOWNE & CO INC. BRADY CORPORATION BRIGGS & STRATTON BRIGHAM EXPLORATION CO BRIGHT HORIZON FAMIL BRIGHTPOINT INC. BRISTOL WEST HOLDINGS INC BROCADE COMMUNICATIONS SYSTE	T. + / I	מטטם מאנה	111621108	4.0700	172 400 00	2,010,043.54 572,518.62 728,693.34 1,863,551.00 234,869.21 508,814.55 305,801.59 659,500.91 1,052,524.71 148,878.00	701 660 00
BROCADE COMMUNICATIONS SYSTE BRONCO DRILLING CO INC BROOKDALE SENIOR LIVING INC BROOKFIELD HOMES CORP BROOKLINE BANCORP IN BROOKS AUTOMATION INC	0.000	BDMC	11221107	23.0100	172,400.00 5,400.00	1/0 070 00	124 254 00
DECORDATE GENTOD TIMING INC	2 25/	DKD	112463104	29.8100	11 700 00	220 524 00	249 777 00
DECOMPATE SENIOR FIAING INC	5.354 0 643	מאמ תאמ	112723101	49.7300	11,700.00 20,900.00	339,534.00 610,191.54	1 020 257 00
DDOORITHE DANGODD IN	0.043	יעםם דעםם	112723101 11373M107	14.1700	20,300.00	520 640 01	1,U39,35/.UU
DROOKS AIMOMATION INC	2.399	DDKC		12 5200	30,310.UU 71 000 00	528,640.91 1,192,366.61	001 010 77
BROOKS AUTOMATION INC	0.000	BKKS	114340102	12.5300	/1,909.00	1,192,300.01	901,019.//

Investment Desc							
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BROWN SHOE COMPANY INC	0.942 0.000 3.018	BWS	115736100Q	42.4300	19,300.00	532,445.74	818,899.0
BRUKER BIOSCIENCES CORP	0.000	BRKR	116794108	4.8600	111,200.00	476,931.71	540,432.0
BRUSH ENGINEERED MATERIALS	3.018	BW	117421107	15.9000	20,200.00	281,602.05	321,180.0
			118255108	8.0500		391,014.48	261,625.0
BUCKEYE TECHNOLOGIES INC. BUCKEYE INC BUCYRUS INTERNATIONAL INC-A BUFFALO WILD WINGS INC BUILDERS FIRSTSOURCE INC BUILDING MATERIALS HLDG. CO BURLINGTON COAT FACTORY WAR C-COR INC CABELAS INC CABELAS INC CABOT MICROELECTRONICS CORP CACHE INC CACHE INC CAL DIVE INTERNATIONAL INC CALIFORNIA COASTAL COMM INC CALIFORNIA PIZZA KITCHEN IN CALIFORNIA WTR SVC G	2.109	BKE	118440106	32.2400	32,500.00 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	12,100.00 7,300.00	194,227.40	242,433.0
BUILDERS FIRSTSOURCE INC	0.000	BLDR	12008R107	21.3700	10,800.00	241,380.00	230,796.00
BUILDING MATERIALS HLDG. CO	RP. 0.879	BMHC	120113105	68.2100	18,432.00	574,136.92	1,257,246.7
BURLINGTON COAT FACTORY WAR	EHO 0.099	BCF	121579106	40.2100	26,300.00	488,885.23	1,057,523.0
C-COR INC	0.000	CCBL	125010108	4.8600	42,000.00	280,625.30	204 120 0
CABELAS INC	0.000	CAB	126804301	16.6000	32,500.00	280,625.30 635,577.24	F20 F00 0
CABOT MICROELECTRONICS CORP	ORA 0.000	CCMP	12709P103	29.3300	26,078.00	1,003,756.33	764,867.74 2,324,905.00
CABOT OIL & GAS CORP.	0.354	COG	127097103Q	45.1000	51,550.00	1,185,348.07	2,324,905.0
CACHE INC	0.000	CACH	127150308	17.3200		199,558.06	225,160.0
CAL DIVE INTERNATIONAL INC	0.000	CDIS	127914109	35.8900	81,700.00	199,558.06 1,040,147.86	2,932,213.0
CALAMOS ASSET MANAGEMENT-A	0.890	CLMS	12811R104	31.4500	34,900.00	879,824.69 277,816.77 417,934.33	1,097,605.00 325,609.00
CALIFORNIA COASTAL COMM INC	0.000	CALC	129915203	39.2300	8,300.00	277,816.77	325,609.0
CALIFORNIA PIZZA KITCHEN IN	C 0.000	CPKI	13054D109	31.9700	20,300.00	417,934.33	648,991.0
CALIFORNIA WTR SVC G	2.982	CWT	130788102	38.2300	18,200.00	579,486.37	
CALIPER LIFE SCIENCES INC	0.000	CALP	130872104	5.8800	29,000.00	579,486.37 173,251.80	695,786.0 170,520.0
CALLAWAY GOLF COMPANY	2.023	ELY	131193104		99,800.00	1,438,454.10	1,381,232.0
CALLON PETROLEUM CORP	0.000	CPE	13123X102	17.6500	99,800.00 32,200.00	1,438,454.10 443,351.44	1,381,232.0
CAMBREX CORP.	0.639	CBM	132011107	18.7700	4,600.00	112,730.39	86,342.0 266,328.0
CAMDEN NATL CORP	2.676	CAC	133034108	32.8800	4,600.00 8,100.00	258,444.76	266,328.0
CANDELA CORP	0.000	CLZR	136907102	14.4400	55,600.00	566.805.47	802,864.0
CANTEL MEDICAL CORP	0.000	CMN	138098108	17.9400	55,600.00 11,900.00	186.542.38	213,486.0
CAPITAL CITY BK GROU	1.895	CCBG	139674105	34.2900	1,000.00	566,805.47 186,542.38 37,198.33	34,290.0
CAPITAL CORP OF THE WEST	0.616	CCOW	140065202		0 000 00	219.242.63	318,010.0
CAPITAL CROSSING BANK	0.000	CAPX	140071101	33.4000	15,200.00	219,242.63 472,403.39	507,680.0
CAPITAL SOUTHWEST CORP	0.884	CSWC	140501107	90.5000	2,900.00	226,112.50	262,450.0
CAPITOL BANCORP LTD	2.029	CBC	14056D105	37.4400	13,200.00	369,796.81	494,208.0
CARACO PHARM LABS INC	0.000	CPD	14075T107	8.9800	10,200.00		
CALIFORNIA PIZZA KITCHEN IN CALIFORNIA WTR SVC G CALIPER LIFE SCIENCES INC CALLAWAY GOLF COMPANY CALLON PETROLEUM CORP CAMBREX CORP. CAMBEN NATL CORP CANDELA CORP CANTEL MEDICAL CORP CAPITAL CITY BK GROU CAPITAL CORP OF THE WEST CAPITAL CORP OF THE WEST CAPITAL SOUTHWEST CORP CAPITAL SOUTHWEST CORP CAPITAL SOUTHWEST CORP CARTOL BANCORP LTD CARACO PHARM LABS INC CARBO CERAMICS, INC. CARDINAL FINANCIAL CORP CARRIZO OIL & GAS INC CARTERS INC CARCALOR BANCORP	0.707	CRR	140781105	56.5200	20,500.00	766,145.31	91,596.00 1,158,660.00
CARDINAL FINANCIAL CORP	0.090	CFNL	14149F109	11.0000	21,400.00	199,780.07	235,400.0
CARPENTER TECHNOLOGY	0.851	CRS	144285103	70.4700	31,600.00	987,638.59	2,226,852.0
CARRIZO OIL & GAS INC	0 000	CRZO	144577103	24.7100	18,000.00	306,470.05	2,226,852.0
CARTERS INC	0.000	CRT	146229109			931 313 81	1,071,070.0
CACCADE DANGODD	1 564	CICI	147154108	23.0100	18,200.00 17,700.00	220 604 55	1,0,1,0,0,0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - QN2		ANTITATIVE 200	0 (0			
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CASCADE CORP. CASCADE NATURAL GAS CORP. CASEY'S GENERAL STORES INC. CASH AMERICAN INT'L. INC. CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC	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	234,120.00 1,311,920.00
CASH AMERICAN INT'L. INC.	0.431	CSH	14754D100	23.1900	30,900.00	778,348.72 633,376.75 436,657.06 440,137.94 940,618.51 203,834.11 1,308,268.85 692,563.81 64,260.00 527,704.29 392,684.66 288,815.24 860,931.16 1,235,237.95 645,625.66 753,944.00 317,196.51	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
CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATHAY GENERAL BANCORP CATO CORP CL A CBEYOND COMMUNICATIONS INC	P 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	317,196.51 187,335.52	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	199,785.20 752,243.10 617,729.77 968,605.49 321,470.71 254,597.10 826,034.92	301,828.00
CENTRAL EUROPEAN DISTRIBUTIO	ON 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 CO	ORP 2.115	CPF.	154760102	35.9200	32,017.00	968,605.49	1,150,050.64
CENTRAL PARKING CORP.	0.43/	CPC	154785109	13.7200 18.0100	21,100.00	321,4/0./1	289,492.00
CENTRAL VERMONT PUB SERV	5.108	CV	155771108		12,900.00	254,597.10	232,329.00
CENTURY ALUMINUM COMPANY	0.763	CENX	156431108	26.2100 13.1600	36,600.00	826,034.92	959,286.00
CENVEO INC	0.000	CAO	15670S105 15670R107	8.7800	9,100.00 44,800.00	91,976.45	119,756.00
CEPHEID	0.000	CPHD	156710105	43.8000	14,800.00	4/2,0/8.09	393,344.00
CERADINE INC	0.000	CKDN	156772105	5.1700	92,783.00	399,353.11	470 600 11
CERES GROUP INC	0.000	CERG	125269100	15.2500	43,500.00	91,976.45 472,678.69 399,353.11 549,556.12 645,105.00	4/9,088.11
CH EMERGY CROID INC	0.524 4.70E	CLC	12541M102	45.9000	21,600.00	043,103.00	003,373.00
CHIMDION ENTEDDRICES INC	0.000	CHG	158496109	13.6200	79,800.00	600 006 20	991,440.00 1,086,876.00
CHADADDAL STEEL CO	0.000	CHVD	159423102	30.2500	37 200 00	556,238.66	1 125 300 00
CBEYOND COMMUNICATIONS INC CBEYOND COMMUNICATIONS INC CBIZ INC. CCC INFORMATION SVCS CDI CORP. CEC ENTERTAINMENT, INC. CELERA GENOMICS GROUP CENTENE CORP CENTENE CORP CENTENNIAL BANK HOLDINGS CENTENNIAL COMMUNCTN CENTER FINANCIAL CORP CENTRAL COAST BANCOR CENTRAL EUROPEAN DISTRIBUTIO CENTRAL GARDEN & PET CENTRAL PARKING CORP. CENTRAL PARKING CORP. CENTRAL VERMONT PUB SERV CENTURY ALUMINUM COMPANY CENTEO INC CEPHEID CERADYNE INC CEPHEID CERADYNE INC CEPHEID CERADYNE INC CHAMPION ENTERPRISES INC. CHAPARRAL STEEL CO CHAPLES & COLVARD LTD CHARLOTTE RUSSE HOLDING INC CHARMING SHOPPES CHARTER COMMUNICATIONS	0.000	CTHR	159765106	20.2000	37,200.00 12,900.00 15,800.00	321,578.85	1,125,300.00 260,580.00
CHARLOTTE BIISSE HOLDING INC	0.247	CHIC	161048103	20.8300	15 800 00	208 329 32	329 114 00
CHARMING CHODDEC	0.000	CHBC	161133103	13.2000	126,800.00	795 058 22	1 673 760 00
CHARTER COMMUNICATIONS	0.000	CHTR	16117M107	1.2200	126,800.00 87,836.00	130 782 53	329,114.00 1,673,760.00 107,159.92
	0.000	J11110	2011/11/07	1.2200	07,030.00	130,702.33	10,,13,.72

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCI	ζ.				
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	Instrument - COM	C	OMMON STOCK				
CHARTERMAC	7.932	CHC	160908109	21.1800	42,600.00	862,069.81	902,268.00
CHARTERMAC CHATTEM INC CHECKPOINT SYSTEMS INC.	0.000		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		744,929.45	1,326,456.00 842,275.20
CHEMICAL FINL CORP	3.463	CHFC	163731102	49.6800 31.7600	26,520.00	744,929.45 821,047.13	842,275.20
CHENIERE ENERGY INC	0.000	LNG	16411R208	37.2200	39,600.00	645,400.01 467,665.20	1,473,912.00 536,484.00
CHEROKEE INC	6.978	CHKE	16444H102	37.2200 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 1,002,665.45	353,184.00
CHILDREN'S PLACE	0.000	PLCE	168905107	49.4200	20,800.00 28,550.00 55,000.00 48,924.00 37,750.00	1,002,665.45	1,410,941.00
CHIQUITA BRANDS	1.999	CQB	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 2.9700	101,000.00	977,510.62	666,600.00
CIENA CORP.	0.000	CIEN	171779101	2.9700	442,200.00	977,510.62 1,025,771.34	666,600.00 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	85,726.00 154,800.00 27,500.00 135,800.00 67,000.00	577,844.37 929,107.99 803,745.45 70,282.64 281,672.94	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	4,300.00 8,787.00	281,672.94	225,210.81
CITIZENS BKG CORP MI	4.108	CBCF	174420109	27.7500	45,461.00 29,845.00	1,236,998.82 171,019.24	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 19,000.00	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	62,200.00 54,300.00 34,400.00	756.856.74	291,674.00 683,050.00 840,322.00 1,613,253.00 455,800.00
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	171,019.24 264,013.37 615,938.89 659,923.17 756,856.74 515,892.63 184,259.64 359,299.20	250,440.00
CLEAN HARBORS INC	0.000	CLHB	184496107	28.8100	6,000.00 16,000.00	359.299.20	250,440.00 460,960.00
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	1858961070	88.5700	64,800.00 26,900.00	1,268,258.36 756,836.18	2,382,533.00
CLICK COMMERCE INC	0.000	CKCM	18681D208	21.0200	8.700.00	188,599.47	
CMGI INC	0.000	CMGI	125750109	1.5200	26,900.00 8,700.00 240,900.00 103,500.00 25,800.00 15,000.00 14,074.00 148,500.00	399,337.07	182,874.00 366,168.00
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	565,278.00 177,150.00
COASTAL FINL CORP DE	1 555	CECP	19046E105	12.8600	14 074 00	156 435 57	180,991.64
COEIR D'ALENE MINES CORD	0 000	CDE		4.0000	148 500 00	156,435.57 403,371.34	594,000.00
CHATTEM INC CHECKPOINT SYSTEMS INC. CHEMED CORP CHEMICAL FINL CORP CHENICAL FINL CORP CHENIERE ENERGY INC CHESAPEAKE CORP CHILDREN'S PLACE CHIQUITA BRANDS CHITTENDEN CORPORATION CHRISTOPHER & BANKS CORP CIBER INC. CIENA CORP. CIMAREX ENERGY CINCINNATI BELL INC CIROS INTERNATIONAL INC CIRUS LOGIC INC CITADEL BROADCASTING CORP CITI TRENDS INC CITIZENS & NORTHERN CORP CITIZENS BKG CORP MI CITIZENS INC CITIZENS INC CITY BK LYNNWOOD WAS CITY HLDG CO CKE RESTARUANTS INC. CLARCOR INC. CLARCOR INC. CLAYTON WILLIAMS ENERGY INC CLEAN HARBORS INC CLECO CORP. HOLDING CO. CLEVELAND-CLIFFS INC CLICK COMMERCE INC CMGI INC CNET NETWORKS INC CNET NETWORKS INC CNS INC COACHMEN INDUSTRIES INC COEUR D'ALENE MINES CORP.	0.000	CDE	192100100	4.0000	140,500.00	403,371.34	394,000.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM Portfolio - QN2		ANTITATIVE 20	00 (0			
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	THE CLAMCITE COM	CO	PRION BIOCK				
COGENT COMMUNICATIONS GROUP	0.00	COI	19239V302	5.4900	6,300.00	44,474.22	34,587.00
COGENT INC	0.00	COGT	19239Y108	22.6800	6,900.00 43,700.00	191,752.27 1,139,670.42	156,492.00
COGNEX CORP.	1.06	3 CGNX	192422103	30.0900	43,700.00	1,139,670.42	1,314,933.00
COHERENT INC.	0.00	COHR	192479103	29.6800	43,500.00	1,139,670.42 1,166,720.96 1,077,901.78 63,902.96 295,523.17 127,540.00 526,391.64 146,956.80 197,785.25 377,713.73 624,623.15 197,538.00 1,105,429.68 1,072,774.63	1,291,080.00
COHU INC.	1.04	COHU	192576106	22.8700	36,200.00	1,077,901.78	827,894.00
COINSTAR INC	0.00	CSTR	19259P300	22.8300	3,000.00	63,902.96	68,490.00
COLDWATER CREEK INC.	0.00) CWTR	193068103	30.5300	37,537.00	295,523.17	1,146,004.61
COLEY PHARMACEUTICAL GROUP	0.00	COLY	19388P106	15.1600	7,000.00	127,540.00	106,120.00
COLLEGIATE FUNDING SERVICES	0.00) CFSI	19458M108	19.7500	35,900.00	526,391.64	709,025.00
COLONY BANKCORP	1.20	l CBAN	19623P101	24.9800	4,800.00	146,956.80	119,904.00
COLUMBIA BANCORP	1.84	2 CBMD	197227101	41.2500	5,865.00	197,785.25	241,931.25
COLUMBIA BANKING SYSTEM INC	1.68	l COLB	197236102	28.5500	16,429.00	377,713.73	469,047.95
COMFORT SYS USA INC	1.08	7 FIX	199908104	9.2000	80,800.00	624,623.15	743,360.00
COMMERCIAL BANKSHARES INC/F	L 2.26	l CLBK	201607108	35.3700	5,000.00	197,538.00	176,850.00
COMMERCIAL CAPITAL BANCORP	INC 1.75	2 CCBI	20162L105	17.1200	65,072.00	1,105,429.68	1,114,032.64
COMMERCIAL METALS CO.	0.63	9 CMC	201723103	37.5400	74,000.00	1,105,429.68 1,072,774.63 516,394.21 965,333.09 877,184.97 127,580.65 1,058,588.09 489,618.53	2,777,960.00
COMMERCIAL VEHICLE GROUP IN	0.00	CVGI	202608105	18.7800	25,400.00	516,394.21	477,012.00
COMMONWEALTH TELEPHONE ENTE	RPR 5.92	2 CTCO	203349105	33.7700	22,300.00	965,333.09	753,071.00
COMMSCOPE INC.	0.00	CTV	203372107	20.1300	57,500.00	877,184.97	1,157,475.00
COMMUNITY BANCORP	0.00	CBON	20343T100	31.6100	4,300.00	127,580.65	135,923.00
COMMUNITY BANK SYSTEM INC	3.37) CBU	203607106	22.5500	45,900.00	1,058,588.09	1,035,045.00
COMMUNITY BKS INC MI	2.85	/ CMTY	203628102	28.0000	20,143.00	489,618.53	564,004.00
COMMUNITY TR BANCORP	3.38	2 CTBI	204149108	30.7500	15,785.00	489,618.53 446,527.08 44,707.68 664,629.86 457,715.08 32,658.36	485,388.75
COMPASS MINERALS INTERNATIO	NAL 4.48	2 CMP	20451N101	24.5400	2,300.00	44,707.68	56,442.00
COMPUCREDIT CORP	0.00	CCRT	20478N100	38.4800 41.4300	30,906.00	664,629.86	1,189,262.88
COMPUTER PROGRAMS &	2.12	E CPSI	205306103	41.4300	17,400.00	457,715.08	720,882.00
COMPX INTERNATIONAL	3.12	CIX	20563P101 205684103	16.0200 14.1100	2,100.00	32,658.36	33,642.00
COMSTOCK HOMEBUILDING COS-A	. 0.00	CHCI	205768203	30.5100	4,500.00	96,845.99 454,476.39 183,036.45	63,495.00
COMSTOCK RESOURCES INC	0.00	CKK	205768203 20581E104	11.0500	29,250.00	102 026 45	122 (55 00
COMBIS II PARINERS INC	0.00	CITE	205816104	30.5400	27,200.00	183,030.45	122,055.00
CONCID TECHNOLOGIES INC	0.00) CMIT	205828209	12.8900	30,500.00	275 504 44	830,688.00 393,145.00 1,123,446.00 731,969.42
CONCUR IECHNOLOGIES INC	0.00	CNOK	207142100	2.2600	497,100.00	061 106 22	1 122 446 00
CONEXANT SISTEMS INC.	0.00) CMMD	207410101	23.6600	30,937.00	709 413 44	731 060 42
CONNECTICIT WTD CVC	3 46	CIVID CIVID	207797101	24.5100	8 500 00	226,106.96	208,335.00
COMMETICS CORD	0.40	CIND CIND	208192104	14.4500	8,500.00 10,100.00 16,600.00	212,644.69	145,945.00
CONNECTICS CORE	0.00	COMM	208192104	36.8700	16 600 00	294,570.02	612,042.00
CONOR MEDSYSTEMS INC	0.00	COME	208242107	19.3500	8 800 00	146,385.88	170,280.00
CONSOLIDATED COMMUNICATIONS	HO 11 93	ONSI.	209204101	12.9900	8,800.00 13,800.00	187,956.00	179,262.00
COGENT COMMUNICATIONS GROUP COGENT INC COGNEX CORP. COHERENT INC. COHU INC. COINSTAR INC COLEY PHARMACEUTICAL GROUP COLLEGIATE FUNDING SERVICES COLONY BANKCORP COLUMBIA BANKORP COLUMBIA BANKING SYSTEM INC COMFORT SYS USA INC COMMERCIAL BANKSHARES INC/F COMMERCIAL BANKSHARES INC/F COMMERCIAL WEHICLE GROUP IN COMMERCIAL VEHICLE GROUP IN COMMONWEALTH TELEPHONE ENTE COMMUNITY BANK SYSTEM INC COMMUNITY BANK SYSTEM INC COMMUNITY BANK SYSTEM INC COMMUNITY TR BANCORP COMMUNITY BANK SYSTEM INC COMPUCREDIT CORP COMPUCREDIT CORP COMPUTER PROGRAMS & COMPX INTERNATIONAL COMSTOCK HOMEBUILDING COS-A COMSTOCK RESOURCES INC COMSTOCK RESOURCES INC COMSTOCK RESOURCES INC COMSTOCK RESOURCES INC COMTECH TELECOMMUNICATIONS CONCUR TECHNOLOGIES INC CONNED CORPORATION CONNECTICUT WTR SVC CONNETICS CORP CONNS INC CONNETICS CORP CONNS INC CONSOLIDATED COMMUNICATIONS	110 111.55	2 011011	200001107	12.000	13,000.00	107,750.00	1/5/202.00

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CONSOLIDATED GRAPHICS INC.	0.000	CGX	209341106		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	438,623.51 573,026.82 1,338,505.61	915,900.00
COOPER TIRE & RUBBER	2.741	C.I.B	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 79,300.00	1,261,028.40	1,130,880.00
CORN PRODUCTS INT'L INC.	1.1/2	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	1,089,848.86 836,839.99 881,772.57 528,332.06 739,421.00 182,206.90 250,239.95 691,603.64 865,194.77 150,303.68 633,178.09 129,221.73 1,462,160.19 153,985.53	1,358,094.00
CORUS BANKSHARES INC	2.488	CORS	220873103	56.2700	25,300.00	881,//2.5/	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
COURTER 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	153,985.53 504,931.01	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	604,520.00 118,293.00 1,185,192.00 717,808.00 507,260.11
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	38,200.00 34,000.00 12,900.00 53,100.00 47,600.00 16,507.00 43,490.00 38,800.00	557,569.25 591,044.37	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 59,400.00 22,800.00 29,400.00 49,650.00	540,873.75	728,811.25 737,154.00 1,244,880.00
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 49,650.00	653,617.10	727,062.00 1,008,391.50
CONSOLIDATED GRAPHICS INC. CONSOLIDATED TOMOKA LAND CO CONTINENTAL AIRLINES INC - O COOPER TIRE & RUBBER CORINTHIAN COLLEGES INC CORN PRODUCTS INT'L INC. CORRECTIONS CORP OF CORUS BANKSHARES INC CORVEL CORP COSTAR GROUP INC COTHERIX INC COURIER CORP COVANSYS CORP COVANTA HOLDING CORP. COVENANT TRANSPORT INC CL-A COX RADIO INC CRA INTERNATIONAL INC CRAMFORD & CO CREDENCE SYSTEMS CORP CROWN MEDIA HLDGS IN CSG SYSTEMS INTL. INC. CSK AUTO CORP CSS INDS INC CT COMMUNICATIONS IN CTS CORP. CUBISTS PHARMACEUTICALS CUMULUS MEDIA INC. CL. A CURTISS-WRIGHT CORP. CV THERAPEUTICS INC CVB FINL CORP CYBERGUARD CORP CYBERGUARD CORP CYBERGUARD CORP CYBERGUARD CORP CYBERSS BIOSCIENCE INC CYPRESS BIOSCIENCE INC CYPRESS SEMICONDUCTOR CORP DAKTRONICS INC CYPRESS SEMICONDUCTOR CORP DAKTRONICS INC	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	153,074.88 535,014.01 1,526,807.33 435,790.94 1,503,367.72	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 0.000	DAKT	234264109	29.5700	15,800.00 56,200.00	283,325.99 189,976.07	467,206.00
DARLING INTERNATIONAL INC	0.000	DAR	237266101	3.9700	56,200.00	189,976.07	223,114.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - QN2 Instrument - COM	QU CO	JANTITATIVE 2000 MMON STOCK) (Q			
DATASCOPE CORP DAVE & BUSTERS INC DEB SHOPS INC DECKERS OUTDOOR CORP DECODE GENETICS INC DELPHI FINANCIAL GROUP CL-A DELTA & PINE LAND CO. DELTA FINANCIAL CORP DELTA PETROLEUM CORP DELTIC TIMBER CORP DENDREON CORP DENDREON CORP DENDRITE INTERNATIONAL INC. DEVRY INC. DEXCOM INC DIAGNOSTIC PRODUCTS CORP DIAMOND FOODS INC DIAMONDCLUSTER INTERNATIONAL DIGENE CORP DIGI INTERNATIONAL INC DIGITAL INSIGHT DIGITAL RIVER INC DIGITAS INC DIME COMMUNITY BANCSHARES DIODES INC DIONEX CORP. DIRECT GENERAL CORP DITECH COMMUNICATIONS CORP DIVERSA CORP DIXIE GROUP INC. DJ ORTHOPEDICS INC DOBSON COMMUNICATIONS CORP DOLLAR THRIFTY AUTOM DOMINO'S PIZZA INC DONEGAL GROUP INC DONEGAL GROUP INC DONEGAL GROUP INC DONAL FINANCIAL CORP. DOT HILL SYSTEMS CORP DOVER DOWNS GAMING & DOVER MOTORSPORTS IN DRESS BARN INC.	0.84	7 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	1.683	L DEBS	242728103	29.7300	4,593.00	215,904.81 111,170.26	136,549.89
DECKERS OUTDOOR CORP	0.000) DECK	243537107	27.6200	10,700.00 4,500.00 36,000.00	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	2 DFG	247131105	46.0100	30,000.00	1,131,209.83	1,656,360.00
DELTA & PINE LAND CO.	2.60	7 DLP	247357106	23.0100	37,600.00	983,196.83	865,176.00 96,370.00
DELTA FINANCIAL CORP	2.386	5 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 41,538.50	807,667.00 46,674.00
DELTIC TIMBER CORP	0.578	B DEL	247850100	51.8600	900.00	41,538.50	46,674.00
DENDREON CORP	0.000) DNDN	24823Q107	5.4200	62,700.00	536,972.67 983,684.63 724,147.23 51,062.76 916,452.06	339,834.00 848,749.00
DENDRITE INTERNATIONAL INC.	0.000) DRTE	248239105	14.4100	58,900.00	983,684.63	
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 1,471,065.00
DIAGNOSTIC PRODUCTS CORP	0.576	5 DP	252450101	48.5500	30,300.00	916,452.06	1,471,065.00
DIAMOND FOODS INC	0.60	/ DMND	252603105	19.7700	6,300.00 71,500.00	107,856.00 654,366.99 455,246.16	124,551.00 567,710.00
DIAMONDCLUSTER INTERNATIONA	L I 0.000) DTPI	25278P106		,	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	266,489.31 442,450.38	250,711.00 621,188.00
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	993,237.74 836,531.98 452,041.64	999,264.00 1,181,537.44
DIGITAS INC	0.000) DTAS	25388K104	12.5200	94,372.00	836,531.98	1,181,537.44
DIME COMMUNITY BANCSHARES	3.83.	B DCOM	253922108	14.6100	28,074.00	452,041.64	410,161.14
DIODES INC	0.000	DIOD	254543101	31.0500	29,025.00	542,399.96 697,286.27	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	DXXN	255519100	13.7800	11,300.00	247,570.65 198,663.94 812,561.66	155,714.00
DO ORTHOPEDICS INC	0.000	DOO	23325G104	27.5800	32,200.00	812,561.66	888,076.00
DOBSON COMMUNICATIONS CORP	0.000	DEET	256069105	7.5000 36.0700	91,200.00 26,500.00	609,845.53 694,762.52	684,000.00 955,855.00
DOLLAR IHRIFII AUIOM	0.000	DIG	256743105	24.2000	33,500.00		
DOMEGNE GROUP ING	1.05	DPZ L DGICA	25754A201	23.2400	24,200.00	629,540.13 476,150.20	810,700.00
DODAL EINANGIAL CORD	1.72.	DGICA	257701201 25811P100	10.6000	114,700.00	2,516,269.09	562,408.00
DOT HILL CYCTEMS CORD	3.018	י דדד ר	25811P100 25848T109	6.9300	89,371.00		1,215,820.00 619,341.03
DOMED DOMING CAMING C	0.000	DDE TTTT	260095104	14.1500	10,100.00	621,733.32 100,407.97	142,915.00
DOMED WOLUDGDODLG IN	1.090	ממט (קומה נ	260095104	6.1100	17,700.00	100,407.97 00 627 06	
DDEGG BYDN ING	0.98.	אמ מ ט (ת∧תיי	261570105	38.6100	22,600.00	80,637.06 317,261.85	108,147.00 872,586.00
DIEGO DARN INC.	0.000	אאסת י	7013/0103	20.0100	22,000.00	311,201.03	0/2,500.00

Investment Desc	Rating Coupon Yield	Ticker	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	ζ				
	Portfolio - QN2		JANTITATIVE 20	00 (Q			
	Instrument - COM	CC	MMON STOCK				
DRIL-QUIP INC DRS TECHNOLOGIES INC DSP GROUP INC. DSW INC-CLASS A DTS INC DIJULESNE LIGHT HOLDINGS 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	140,412.07 966,629.06	1,481,513.04
DSP GROUP INC.	0.000	DSPG	23332B106	25.0600	40,900.00	966,629.06 881,780.06 256,762.00 264,779.86 1,586,759.40 163,219.81 601,693.93 208,947.06 1,196,936.74	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
DTS INC DUQUESNE LIGHT HOLDINGS INC DUSA PHARMACEUTICALS INC	6.127	DQE	266233105Q	16.3200	82,100.00 17,800.00	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 EAGLE MATERIALS INC EARTHLINK INC ECHELON CORP ECLIPSYS CORP ECOLLEGE.COM INC EDGE PETROLEUM CORP EDU CORP EDUCATE INC EFUNDS CORP EGL, INC. EL DASO FLECTRIC COMPANY	0.000	DDMX	26784F103	19.0600	46,700.00 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 71,500.00	1,353,366.25 767,680.01 528,229.41	1,743,825.60
ECHELON CORP	0.000	ELON	27874N105	7.8300	71,500.00	767,680.01	1,743,825.60 559,845.00
ECLIPSYS CORP	0.000	ECLP	278856109	18.9300	40,423.00	528,229.41 500,453.73	765,207.39
ECOLLEGE.COM INC	0.000	ECLG	27887E100	18.0300	20 000 00	EOO 4E2 72	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	18,100.00 14,000.00	378,573.68	378,840.00
EDUCATE INC	0.000	EEEE	28138P100	11.8000	16,100.00	291,773.57 378,573.68 242,575.47 840,609.81 410,227.16	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	691,662.85 240,000.17	1,058,312.00
EL PASO ELECTRIC COMPANY 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		30,126.00	602.360.15	727.542.90
ELECTRONICS FOR IMAGING	0.000	EFII	286082102	26.6100	30,126.00 57,100.00	602,360.15 1,259,530.84	1.519.431.00
ELIZABETH ARDEN INC	0.000	RDEN	28660G106		6,600.00	136,890.37	132,396.00
ELKCORP	0.594	ELK	287456107	33.6600	6,600.00 21,200.00	612.958.73	713.592.00
EMAGEON INC	0.000	EMAG	29076V109			170.393.89	200.340.00
ELECTRO RENT CORP ELECTRO SCIENTIFIC INDS INC ELECTRONICS FOR IMAGING ELIZABETH ARDEN INC ELKCORP EMAGEON INC EMC INS GROUP INC EMCOR GROUP INC	3.209	EMCI	268664109	19.9400	12,600.00 6,700.00 22,000.00	612,958.73 170,393.89 120,868.00 956,306.81	133.598.00
EMCOR GROUP INC	0.000) EME	29084Q100	67.5300	22,000.00	956.306.81	1,485,660.00
EMCOR GROUP INC EMMIS COMMUNICATIONS CL A EMPIRE DIST ELEC CO EMULEX CORP ENCORE ACQUISITION CO ENCORE CAPITAL GROUP INC	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	30,002.00 27,200.00	657,943.50 594,980.45	597,339.82 552,976.00
EMILEX CORP	0.250) 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	2,090,783.68 1,080,826.38	2,004,727.00 1,664,478.00
ENCORE CAPITAL GROUP INC	0.000	ECPG	292554102		15,500.00	280,093.41	268,925.00
ENCORE CAPITAL GROUP INC ENCORE WIRE CORP ENCYSIVE PHARMACEUTICALS IN ENERGY CONVERSION DE ENERGY PARTNERS LTD ENERGYSOUTH INC ENERSYS	0 000	WIRE	292562105	22.7600	16,850.00	215.721.95	383.506.00
ENCYSIVE PHARMACEUTICALS IN	0.000	ENCY	29256X107	7.8900	16,850.00 21,437.00	215,721.95 201,293.47	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	EPI.	29270U105	21.7900	21,300.00 35,250.00	440,554.77 532,280.49	768,097.50
ENERGYSOUTH INC	3 211	ENST	292970100	26.7800	7,150.00	163 087 57	191 477 00
ENERSYS	0 000	ENS	29275Y102	13.0400	48,500.00	163,087.57 629,765.25	632 440 00
ENERGIO	0.000	0 المالية ،	272171102	13.0100	10,300.00	029,103.23	032,440.00

Investment Desc							Market Value
	Group - COMMO	N STOCK					
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	Instrument - COM						
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
ENGINEERED SUPPORT SYSTEMS ENNIS BUSINESS FORMS ENPRO INDUSTRIES INC ENSTAR GROUP INC ENTEGRIS INC ENTERCOM COMMUNICATIONS CORE ENTERPRISE FINANCIAL SERVICE	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 1,221,864.21	185,500.00 1,104,419.64
ENTEGRIS INC	0.000	ENTG	29362U104	9.4200	117,242.00	1,221,864.21	1,104,419.64
ENTERCOM COMMUNICATIONS CORE	0.000	ETM	293639100	29.6700	38,000.00	1,289,075.05	1,127,460.00 185,976.00
ENTERPRISE FINANCIAL SERVICE ENTRAVISION COMMUNIC ENTRUST INC ENZO BIOCHEM INC. ENZON PHARMACEUTICALS INC EPICOR SOFTWARE CORPORATION EPIQ SYSTEMS INC EQUINIX INC ERESEARCH TECHNOLOGY ESCALA GROUP INC ESCALADE INC ESCO TECHNOLOGIES INC ESTERLINE TECHNOLOGIES CORP ETHAN ALLEN INTERIORS INC.	0.617	EFSC	293712105	22.0000	0,200.00	1,289,075.05 193,418.32	185,976.00
ENTRAVISION COMMUNIC	0.000	EVC		7.1200	80,650.00 65,400.00	654,757.67 369,472.55	574,228.00
ENTRUST INC	0.000	ENTU	293848107		65,400.00	654,757.67 369,472.55 427,795.67 487,442.34 598,550.72	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 5,700.00 76,800.00	227,764.94 228,474.68	259,560.00
EQUINIX INC	0.000	EQIX	29444U502	40.7600	5,700.00	228,474.68	232,332.00
ERESEARCH TECHNOLOGY	0.000	ERES	29481V108	15.1000	76,800.00 26,000.00	1,117,251.50 407,859.54	1,159,680.00
ESCALA GROUP INC	0.000	ESCL	29605W107	20.2800	26,000.00	407,859.54	527,280.00
ESCALADE INC	1.2/4	ESCA	296056104	11.7700	8,300.00 26,800.00 14,800.00	128,929.48 670,502.84 352,382.39	97,691.00 1,192,332.00 550,412.00 1,720,563.00 138,866.00
ESCO TECHNOLOGIES INC	0.000	ESE	296315104	44.4900	26,800.00	6/0,502.84	1,192,332.00
ESTERLINE TECHNOLOGIES CORPETHAN ALLEN INTERIORS INC. EUROBANCSHARES INC EURONET WORLDWIDE IN EV3 INC EXAR CORP EXCEL TECHNOLOGY INC EXELIXIS INC EXPONENT INC EXPONENT INC EXPRESSIET HOLDINGS INC EXTREME NETWORKS INC FACTSET PESARCH SYSTEMS INC	0.000	ESL	297425100	37.1900	14,800.00	352,382.39	1 700 562 00
ETHAN ALLEN INTERIORS INC.	1.9/1	ETH	297602104	36.5300	47,100.00 9,800.00	1,410,684.65 146,314.00	1,720,563.00
EUROBANCSHARES INC	0.000	EUBK	298716101	14.1700	9,800.00	146,314.00	138,866.00
EURONEI WORLDWIDE IN	0.000	EEFI	298736109	27.8000	17,700.00 10,200.00	460,999.30 191,454.00	492,060.00
EV3 INC	0.000	FVVV	26928A200 300645108	14.7400 12.5200	10,200.00	191,454.00	150,348.00 464,492.00
EXAR CURP	0.000	EAAR VITO	300645106 30067T103	23.7800	37,100.00 12,700.00	220 741 05	302,006.00
EXCEL LECHNOLOGI INC	0.000	VTIC		9.4200	28,881.00	339,741.93	272,059.02
SADUMENT INC	0.000	EADU	30214U102	28.3800	19,600.00	575 604 46	556,248.00
EXPONENT INC	0.000	VIT	302140102 30218U108	8.0900	75,400.00	666,489.59 339,741.95 246,198.94 575,604.46 871,081.66	609,986.0
SALKESSOEI HOTDINGS INC	0.000	EALD VOI	302180108 30226D106			167,578.04	134,900.0
EN D CODD IN	2 600	EMDD	302200100	30.6700	28,400.00 18,979.00	506,083.36	582,085.9
TACTOUT DECEADOU OVOTEMO TAG	2.000	LNDL	303075105	41.1600	23,750.00		977,550.00
ACISEI RESEARCH SISIEMS INC	0.405	FCC	303075103	16.9100	126,300.00	559,545.02 1,976,633.87	2,135,733.0
FARCHILD SEMICONDOION CORF	0.000	FPCO	30744P102		13,400.00	258 213 62	257,950.00
FINE CORP VA FACTSET RESEARCH SYSTEMS INC FAIRCHILD SEMICONDUTOR CORP FARGO ELECTRONICS FARMER BROS CO FARMERS CAP BK CORP FBL FINANCIAL GROUP INCCL FEDERAL AGRIC MTG CO FEDERAL SIGNAL CORP FEI COMPANY	2 171	FARM	307447102	19.3400	7,100.00	258,213.62 143,506.18	137,314.0
FARMERS CAD BK CORD	4 204	FFKT	309562106	30.7400	6,400.00	143,506.18 218,993.13	196,736.00
FRI, FINANCIAI, CROID INC -CI.	Δ 1 2ΩΛ	EEC.	30239F106	32.8100	24 300 00	622,173.79	797,283.0
FEDERAL AGRIC MTG CO	1 226	ΔCM	313148306	29.9300	24,300.00 23,800.00	481,135.73	712,334.0
FEDERAL AGRIC MIG CO	1.330	FCC	313855108	15.0100	51 000.00		
FEI COMPANY	0.000	E 55	30241L109	19.1700	51,000.00 25,200.00	898,039.92 577,807.43	483,084.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - QN2	QU	ANTITATIVE 200	0 (Q			
	Instrument - COM	CC	MMON STOCK				
FERRO CORP FIDELITY BANKSHARES FILENET CORP FINANCIAL FEDERAL CORP. FINANCIAL INSTNS INC FIRST ACCEPTANCE CORP FIRST ADVANTAGE CORP FIRST BANCORP N C FIRST BANCORP PR FIRST BUSEY CORP FIRST CASH FINANCIAL SERVICE FIRST CHARTER CORP FIRST CHARTER CORP FIRST CHARTER CORP FIRST COMMLTH FINL C FIRST CTINS BANCSHS FIRST DEFIANCE FINL FIRST FINL BANCORP O FIRST FINL BANCORP O FIRST FINL BANCORP O FIRST FINL BANCORP IND FIRST HORIZON PHARMACEUTICA FIRST MERCHANTS CORP FIRST MERCHANTS CORP FIRST MERCHANTS CORP FIRST MIAGARA FINL G FIRST PL FINL CORP FIRST REGIONAL BANCORP/CAL FIRST REPUBLIC BANK FIRST SOUTH BANCORP FIRST ST BANCORPORAT FIRST ST BANCORPORAT FIRSTFED FINANCIAL CORP FIRST ST BANCORP INC FISHER COMMUNICATION FLAGSTAR BANCORP INC FLANDERS CORP FLEETWOOD ENT. FLORIDA EAST COAST I FLOWERS INDUSTRIES INC.	3 091	FOF	315405100Q	18 7600	19,600.00	465,520.06	367,696.00
FIDELITY BANKSHARES	0.978	. 1999	31604Q107	32.7000	9,800.00	188,810.28	320,460.00
FILENET CORP	0.000	FILE	316869106	25.8500	43,200.00	006 606 10	1 116 720 00
FINANCIAL FEDERAL CORP.	1.349	FIF	317492106	44.4500	18,300.00	565,856.90	813,435.00 156,960.00
FINANCIAL INSTNS INC	1.631	FISI	317585404	19.6200	18,300.00 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	17,900.00 8,400.00	180,450.23 236,089.77	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	10,050.00	230,083.77 221,413.36 1,298,456.78 283,145.95 284,107.78 665,719.32	896,002.00
FIRST BUSEY CORP	3.063	BUSE	319383105	20.8900	14,750.00	283,145.95	308,127.50
FIRST CASH FINANCIAL SERVIC	ES 0.000	FCFS	31942D107	29.1600	14,750.00 13,500.00 32,091.00	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 10,632.00	543,533.69 322,157.45	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 7,900.00	983,479.39 960,179.87	954,234.00 1,377,918.00
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	7,900.00 7,400.00 13,100.00 36,588.00 19,400.00 14,200.00	210,770.50	200,466.00 402,432.00 641,021.76
FIRST FINANCIAL HOLDINGS IN	TC 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 PHARMACEUTICA	L 0.000	FHRX	32051K106	17.2500	43,100.00 11,300.00	548,062.79 280,961.89	743,475.00 388,494.00
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	505,778.00 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	100 255 25	195,650.00
FIRST PL FINL CORP	2.328	FPFC	33610T109	24.0500	15,800.00	315,189.46	195,650.00 379,990.00
FIRST REGIONAL BANCORP/CAL	0.000	FRGB	33615C101	67.5500	6,500.00 22,800.00	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 16,100.00	167,896.59 275,191.95	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	23,200.00 5,800.00	879,506.44 286,903.62 922,261.22	180,132.00 386,239.00 1,264,864.00 240,294.00
FLAGSTAR BANCORP INC	4.166	FBC	337930101	14.4000	52,500.00	922,261.22	756,000.00 167,808.00 285,285.00
FLANDERS CORP	0.000	FLDR	338494107	12.1600	13,800.00 23,100.00	129,225.34 297,819.80	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 52,800.00	1,185,147.99 763,897.62	1,449,054.00 1,455,168.00
FLOWERS INDUSTRIES INC.	1.451	FLO	343498101	27.5600	52,800.00	763,897.62	1,455,168.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	J STOCÆ	•				
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FLOWSERVE CORP. FLUSHING FINL CORP FNB CORP FORMFACTOR INC FORRESTER RESEARCH INC FORWARD AIR CORPORATION FOSSIL INC. FOUNDATION COAL HOLDINGS INC FOUNDRY NETWORKS INC	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		33,800.00		586,768.00
FORMFACTOR INC	0.000	FORM	346375108	24.4300	35,700.00 27,900.00	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 51,000.00	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	23,100.00 129,100.00 12,200.00	557,899.65 1,194,534.87	877,800.00
			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
FOXHOLLOW TECHNOLOGIES INC FPIC INS GROUP INC FRANKLIN BANK CORP FRANKLIN ELEC INC FRED'S INC FREIGHTCAR AMERICA INC FREMONT GENERAL CORP. FRONTIER AIRLINES INC FRONTIER FINL CORP W FRONTIER FOLL CORP FROZEN FOOD EXPRESS INDS FTI CONSULTING INC FUELCELL ENERGY INC FULLER H B CO FURNITURE BRANDS INTERNATION G & K SERV. CL-A	0.000	FPIC	302563101	34.7000	19,500.00 21,300.00 23,400.00	347,049.93 465,114.20 384,445.00	676,650.00 383,187.00
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 42,000.00	821,702.23 795,120.61	925,236.00 683,340.00
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 83,100.00	299,346.61 1,735,528.20	355,792.00
FREMONT GENERAL CORP.	1.721	FMT	357288109	23.2300	83,100.00	1,735,528.20	355,792.00 1,930,413.00
FRONTIER AIRLINES INC	0.000	FRNT	359065109	9.2400	37,600.00 26,100.00 66,300.00	351,825.04 537,612.91	347,424.00 835,200.00
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	175,377.00 1,125,040.00
FUELCELL ENERGY INC	0.000	FCEL	35952H106	8.4700	50,800.00	499,137.80 793,845.09	430,276.00
FULLER H B CO	1.527	FUL	359694106Q	32.0700	30,400.00	793,845.09	430,276.00 974,928.00
FURNITURE BRANDS INTERNATION	NAL 2.687	FBN	360921100	22.3300	70,000.00	1,801,585.88 734,371.09 1,787,014.12	1,563,100.00 801,877.50 2,027,824.96
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	63,728.00 25,000.00 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
FURNITURE BRANDS INTERNATION G & K SERV. CL-A GAMESTOP CORP. GARDNER DENVER MACHINERY GARTNER INC-CL A GATEWAY INC. GATX CORP GAYLORD ENTMT CO GEHL COMPANY GEMSTAR-TV GUIDE INTL. INC	2.217	GMT	361448103	36.0800	100,500.00 54,300.00	1,760,628.67	252,255.00 1,959,144.00
GAYLORD ENTMT CO	0.000	GET	367905106	43.5900	42,400.00	1,298,582.59	
GEHL COMPANY	0.000	GEHL	368483103	26.2500	42,400.00 10,400.00	288.051.75	1,848,216.00 273,000.00
GEMSTAR-TV GUIDE INTL INC	0.000	GMST	36866W106	2.6100	105,900.00	459,117.11	276,399.00
GAYLORD ENTMT CO GEHL COMPANY GEMSTAR-TV GUIDE INTL INC GENCORP INC GENERAL CABLE CORP GENERAL COMMUNICATION GENESCO INC. GENESEE & WYO INC GENESIS HEALTHCARE CORP	0.676		368682100Q	17.7500	105,900.00 33,900.00 62,050.00	443,119.10	276,399.00 601,725.00
GENERAL CABLE CORP	1.015		369300108	19.7000	62,050.00	811,714.89	1,222,385.00
GENERAL COMMUNICATION	0.000		369385109	10.3300	51,368.00	480,765.88	530.631.44
GENESCO INC.	0.000		371532102	38.7900	51,368.00 23,900.00	560,544.26	530,631.44 927,081.00
GENESEE & WYO INC	0.000		371559105	37.5500	24,550.00	666,114,28	921.852.50
GENESIS HEALTHCARE CORP	0.000		37184D101	36.5200	24,550.00 29,100.00	665.765.07	921,852.50 1,062,732.00

						Market Value
Group - COMMOI	N STOCK	7				
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0.000	GNSS		18.0900	48,300.00	711,566.93	873,747.00
0.000	GLYT		53.5700	32,592.00	862,661.13	1,745,953.44
0.000	GHDX		9.1100	5,300.00	53,106.00	48,283.00
0.000	GTIV		14.7400	42,836.00	583,686.88	631,402.64
1.051	GGC			36,000.00	1,038,987.56	1,095,120.00
0.000	GERN			67,400.00	531,149.47	580,314.00
1.088	GVHR				608,128.47	749,738.00
0.000	GFIG		47.4300	6,200.00	253,968.14	294,066.00
0.000	GI		51.9600		385,413.86	789,792.00
0.871	ROCK				748,491.37	924,482.00
2.129	GBCI					989,576.55
7.577	GLAD					254,422.00
6.181	GAIN	376546107	13.5900	17,400.00		236,466.00
2.537	GLT	377316104	14.1900	46,300.00		656,997.00
0.000	GEMS	377899109	3.2500	58,900.00	228,007.79	191,425.00
0.000	GCA	378967103	14.5900	14,100.00	210,654.00	205,719.00
0.000	GISX	37934A100	34.0300	24,700.00	667,019.66	855,361.00 990,855.00 141,928.00
0.000	GLBL	379336100	11.3500	87,300.00	441,421.95	990,855.00
0.000	GEG	37941P108	4.5200	31,400.00	286,935.62	141,928.00
1.097	GLDB	379907108	18.2200	61,600.00	905,380.06	1,122,352.00
0.000	GKIS	380614107	14.9500	72,400.00	1,239,302.67	1,122,352.00 1,082,380.00
3.081	GLDN	38122G107	25.9600	31,900.00	888,997.50	828,124.00
0.000	GGXY	381639103	19.1500	4,000.00	63,840.00	76,600.00
2.532	GRC	383082104	22.1100	9,700.00	203,601.78	214,467.00
0.000	GRA	38388F108	9.4000	70,800.00	402,149.13	665,520.00
0.000	GTI			20,400.00	129,389.12	126,888.00
8.340	GKK	384871109	22.7800	17,400.00	428,346.06	126,888.00 396,372.00 1,587,222.00
1.113	GVA	387328107	35.9100	44,200.00	1,075,162.95	1,587,222.00
1.222	GTN	389375106	9.8200	38,100.00	483,835.46	374,142.00
0.504	GFR	389915109	19.8400	9,000.00	140,518.03	178,560.00
0.000	GAP	3900641030	31.7800	2,800.00	78,997.16	88,984.00
2.028	GSBC	390905107	27.6100	11,000.00	267,604.00	88,984.00 303,710.00
0.000	WOLF	391523107	10.3100	26,900.00	667,173.48	277,339.00
0.000	GB	39153L106				590,427.00
2.341	GBBK	391648102	25.6200	54,106.00	1,282,472.03	1,386,195.72
0.000	GMCR				157 116 71	100 020 00
1.754	GCBS		27.3600	5,700.00	157,376.43	155,952.00
0.000	SRVY		5.8600	17,400.00	109.223.70	101,964.00
			56.1600	2,200.00	81.452.44	123,552.00
	Portfolio - QN2 Instrument - COM	Portfolio - QN2 QU	Instrument - COM COMMON STOCK 0.000 GNSS 37184C103 0.000 GLYT 372302109 0.000 GHDX 37244C101 0.000 GTIV 37247A102 1.051 GGC 373200203 0.000 GERN 374163103 1.088 GVHR 374393106 0.000 GFIG 361652209 0.000 GI 374508109 0.871 ROCK 374689107 2.129 GBCI 37637Q105 7.577 GLAD 376535100 6.181 GAIN 376535100 6.181 GAIN 376546107 2.537 GLT 377316104 0.000 GEMS 377899109 0.000 GCA 378967103 0.000 GISX 37934A100 0.000 GEMS 377899109 0.000 GEMS 3794P108 1.097 GLDB 379907108 0.000 GKIS 380614107 3.081 GLDN 38122G107 0.000 GGXY 381639103 2.532 GRC 383082104 0.000 GTI 384313102 8.340 GKK 384871109 1.113 GVA 387328107 1.222 GTN 389375106 0.504 GFR 389915109 0.000 GB 39153L106 2.028 GSBC 390905107 0.000 GB 39153L106 2.341 GBBK 391648102 0.000 GRCR 393122106	Portfolio - QN2 QUANTITATIVE 2000 (Q COMMON STOCK	Portfolio - QN2	Portfolio - QN2

Investment Desc	Rating Coupon Yield T	icker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - QN2		ANTITATIVE 200	00 (0			
	Instrument - COM	CON		· · · · ·			
GREIF INC GREY WOLF INC GRIFFON CORPORATION GROUP 1 AUTOMOTIVE GSI COMMERCE INC GTX INC. GUESS INC GUITAR CENTER INC GULF ISLAND FABRICAT GULFMARK OFFSHORE INC GYMBOREE CORP HAEMONETICS CORP/MASS HAIN CELESTIAL GROUP HANCOCK HLDG CO HANDLEMAN CO. HANMI FINL CORP HANOVER COMPRESSOR COMPANY HANSEN NATURAL CORP							
GREIF INC	1.448 G	EF	397624107	66.2800	21,100.00	957,021.11 1,102,236.35	1,398,508.00
GREY WOLF INC	0.000 G	W	397888108	7.7300	201,300.00	1,102,236.35	1,556,049.00
GRIFFON CORPORATION	0.000 G	FF	398433102	23.8100	30,700.00	632,346.29	730,967.00 1,068,620.00 161,463.00
GROUP 1 AUTOMOTIVE	0.000 G	PΙ	398905109	31.4300	34,000.00 10,700.00	943,794.99	1,068,620.00
GSI COMMERCE INC	0.000 G	SIC	36238G102	15.0900	10,700.00	125,419.53	161,463.00
GTX INC.	0.000 G	TXI	40052B108	7.5600	8,000.00	86,628.40 543,401.07 949,056.05 425,950.66	60,480.00
GUESS INC	0.000 G	ES	401617105	35.6000	32,000.00	543,401.07	1,139,200.00
GUITAR CENTER INC	0.000 G	TRC	402040109	50.0100	25,800.00 20,600.00	949,056.05 425,950.66 247,314.09 441,047.33 1,117,651.24	1,290,258.00
GULF ISLAND FABRICAT	1.234 G	IFI	402307102	24.3100	20,600.00	425,950.66	500,786.00
GULFMARK OFFSHORE INC	0.000 G	MRK	402629109	29.6200	15,600.00	247,314.09	462,072.00
GYMBOREE CORP	0.000 G	YMB	403777105	23.4000	32,900.00 34,300.00	441,047.33	769,860.00
HAEMONETICS CORP/MASS	0.000 H	AE	405024100	48.8600	34,300.00	1,117,651.24	1,675,898.00
HAIN CELESTIAL GROUP	0.000 H	AIN	405217100	21.1600	30,800.00 28,200.00	661,807.16 731,479.64	651,728.00
HANCOCK HLDG CO	2.062 H	BHC	410120109	37.8100	28,200.00	731,479.64	1,066,242.00
HANDLEMAN CO.	2.576 н	DL	410252100	12.4200	23,100.00	412,244.63	286,902.00
HANMI FINL CORP	1.119 н	AFC	410495105	17.8600	23,100.00 42,078.00	646,572.89	751,513.08
HANOVER COMPRESSOR COMPANY	0.000 H	C	410768105	14.1100	95,100.00 15,700.00 21,958.00	412,244.63 646,572.89 1,504,205.20 348,475.61 593,209.34	1,341,861.00
HANSEN NATURAL CORP	0.000 H	ANS	411310105	78.8100	15,700.00	348,475.61	1,237,317.00
HARBOR FLA BANCSHARE	2.969 н	ARB	411901101	37.0500	21,958.00	593,209.34	813,543.90
HARLAND JOHN H CO	1.595 J	Ή	412693103Q	37.6000	34,800.00	914,032.06	1,308,480.00
HARLEYSVILLE GROUP INC	2.641 H	GIC	412824104	26.5000	27,000.00	588,998.15	1,308,480.00 715,500.00
HARLEYSVILLE NATL CO	3.979 н	NBC	412850109	19.1000	29,100.00	646,218.17	555,810.00
HARMONIC INC.	0.000 H	LIT	413160102	4.8500	1,200.00	9,322.15	5,820.00
HARTMARX CORP.	0.000 H	MX		7.8100	68,500.00	485,111.80	534,985.00
HARVEST NATURAL RESO	0.000 H	NR	41754V103	8.8800	74,100.00	756,668.51	658,008.00
HAVERTY FURNITURE	2.094 H	VT	419596101	12.8900	20,600.00	382,786.12	265,534.00
HEADWATERS INC	0.000 H	W	42210P102	35.4400	31,637.00	719,854.76	1,121,215.28
HEALTHCARE SVCS GRP	1.738 н	CSG	421906108	20.7100	28,200.00	914,032.06 588,998.15 646,218.17 9,322.15 485,111.80 756,668.51 382,786.12 719,854.76 326,161.69	584,022.00
HANOVER COMPRESSOR COMPANY HANSEN NATURAL CORP HARBOR FLA BANCSHARE HARLAND JOHN H CO HARLEYSVILLE GROUP INC HARLEYSVILLE NATL CO HARMONIC INC. HARTMARX CORP. HARVEST NATURAL RESO HAVERTY FURNITURE HEADWATERS INC HEALTHCARE SVCS GRP HEALTHCARE SVCS GRP HEALTHCARD EXPRESS INC. HEARTLAND FINANCIAL USA INC	0.000 н	LEX	422211102	25.1000	1,500.00 47,900.00	31,680.45 504,860.55 225,481.34 163,578.14 122,733.58	37,650.00
HEARTLAND EXPRESS INC.	0.394 н	TLD	422347104	20.2900	47,900.00	504.860.55	971.891.00
HEARTLAND FINANCIAL USA INC	1 .659 н	TLF	42234Q102	21.7000	11.200.00	225.481.34	243.040.00
HEARTLAND PAYMENT SYSTEMS	0.000 H	PY	42235N108	21.6600	11,200.00 6,800.00	163,578.14	147.288.00
HECLA MINING CO.	0.000 H	Τ.	422704106	4.0600	23,100.00	122,733.58	93.786.00
HEARTLAND EXPRESS INC. HEARTLAND FINANCIAL USA INC HEARTLAND PAYMENT SYSTEMS HECLA MINING CO. HEICO CORP HEIDRICK & STRUGGLES INTL HENRY (JACK) & ASSOCIATES HERCULES INCORPORATED HERCULES OFFSHORE INC HERITAGE COMMERCE CORP	0.309 н	EI	422806109	25.8800	22,700.00	367,170.26	587.476.00
HEIDRICK & STRUGGLES INTI.	0.000 н	SII	422819102	32.0500	22,700.00 29,300.00	367,170.26 1,048,517.97 1,002,957.33 987,802.47	939.065.00
HENRY (JACK) & ASSOCIATES	0.000 II 0.943 .T	KHY	426281101	19.0800	53 500 00	1 002 957 33	1 020 780 00
HERCHLES INCORPORATED	0 000 H	DC.	4270561060	11.3000	53,500.00 82,500.00	987 802 47	932 250 00
HERCOLES INCORPORATED	0.000 H 0 000 U	EBU	4270931000	28.4100	9 700 00	249 290 00	275,577.00
HERITAGE COMMERCE CORP	0.000 H	שמעד	426927109	21.5000	9,700.00 12,500.00	249,290.00 231,832.50	268,750.00
HERTIAGE COMMERCE CORP	0.000 H	1111	120921109	21.3000	12,300.00	231,032.30	200,730.00

Investment Desc	Rating Coupon Yield	Ticke:	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC	N STOCE	ζ				
	Portfolio - QN2	ĮΩ	JANTITATIVE 200	0 (Q			
	Instrument - COM	CO	MMON STOCK				
HERLEY INDS INC DEL HEXCEL CORP HI-TECH PHARMACAL CO INC	0.000	HRLY	427398102	16.5100	13,700.00	257,434.41 540,675.20	226,187.00
HEXCEL CORP	0.000	HXL	428291108	18.0500	37,200.00	540,675.20 438,393.85 805,315.68 109,386.41 845,544.76 99,323.00 217,943.91 436,579.20 489,624.52 292,603.32 520,760.08 944,973.01 1,050,846.88 197,074.13	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 HIGHLAND HOSPITALITY CORP	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 HITTITE MICROWAVE CORP HOLLINGER INTERNATIONAL INC	1.194	HRH	4312941070	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	4403271040	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	197,074.13 203,845.68 159,516.00 474,834.99 893,825.73	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	96,943.58 1,575,709.09	1.832.160.00
HIIB GROUP INC	0.000	HUBG	443320106	35.3500	20.500.00	700.202.91	724.675.00
HIDSON HIGHLAND GROUP INC	0.000	ннср	443792106	17.3600	21 100 00	515 752 51	366 296 00
HIDSON UNITED BANCORP	3.550	HII	444165104	41.6800	53.300.00	1.887.925.68	2.221.544.00
HIGHES SUPPLY INC	1 004	HIIG	444482103	35.8500	70 300 00	1 967 962 21	2 520 255 00
HIMAN GENOME SCIENCE	0.000	HGST		8.5600	129 100 00	1 533 461 17	1 105 096 00
HINGARIAN TELEPHONE & CARLE	0.000	HTC	445542103	15.5500	3 400 00	59 658 78	52 870 00
HITCHINSON TECH	0.000	нтсн	448407106	28.4500	26 700 00	728 496 59	759 615 00
HOLLINGER INTERNATIONAL INC HOLLY CORP HOLOGIC INC. HOMESTORE INC HOOKER FURNITURE CORP HOOPER HOLMES INC HORACE MANN EDUCATORS HORIZON FINANCIAL CORP HORIZON HEALTH CORP HORIZON LINES INC - CL A HORNBECK OFFSHORE SERVICES : HOT TOPIC INC HOUSEVALUES INC HOUSTON EXPL CO HUB GROUP INC HUDSON HIGHLAND GROUP INC HUDSON UNITED BANCORP HUGHES SUPPLY INC. HUMAN GENOME SCIENCE HUNGARIAN TELEPHONE & CABLE HUTCHINSON TECH. HUTTIG BUILDING PRODUCTS INC	0.000	HRD		8.4000	14 800 00	1,575,709.09 700,202.91 515,752.51 1,887,925.68 1,967,962.21 1,533,461.17 59,658.78 728,496.59 163,610.19 600,521.92	124 320 00
HYDRIL	0.000	HADI.	448774109	62.6000	19 957 00	600 521 92	1 249 308 20
HADEBCOM COBB	0.000	HAC		6.3900	55,700.00	363 405 73	1,249,300.20 355 023 NA
TEPDIADANK CODD	2 105	TRKC	450828108	51.0100	1 806 00	86 528 63	92 124 06
TOOS COPPODATION	0.000	TCOG	449295104	27.6300	67 400 00	363,405.73 86,528.63 1,548,833.75	1 862 262 00
HYDRIL HYPERCOM CORP IBERIABANK CORP ICOS CORPORATION ICU MEDICAL INC. IDACORP, INC. IDENIX PHARMACEUTICALS INC IDT CORP-CL B IDX SYSTEMS CORP IGATE CORP	0.000	TCIIT	44930G107		14 600 00	160 100 01	1,002,202.00 572 466 00
TDACODD INC.	4 005	TCOT	451107106	29.3000	44 700 00	469,498.84 1,713,739.06	1 200 710 00
TOPNIY DUADMACRITICATO INC.	0.000	TDTA	451107106 45166R204	17.1100	12 600 00	1,113,139.00 256 225 65	215 586 00
TOT CODD_CL B	0.000	TDTV	448947309	11.7000	61 400 00	700,223.03	710 300.00
IDI COKE-CH D	0.000	TDAG		43.9200	01, 1 00.00	070 700 06	1 567 044 00
TOWER CODE	0.000	TDYC		43.9200	33,700.00	256,225.65 789,363.58 872,708.26 80,613.26	100 250 00
IGATE CORP	0.000	TGIE	#3T0A0T02	4.8600	22,500.00	00,013.20	109,350.00

IHOP CORP. IHS INC-CLASS A IKANOS COMMUNICATIONS INC IKON OFFICE SOLUTIONS INC. ILLUMINA, INC. IMATION CORP IMMUCOR INC IMMUNOGEN INC INDEPENDENCE HLDG CO INDEPENDENTE BANK CORP/MA INDEPENDENT BANK CORP/MI INFINITY PROPERTY & CASUALTY INFOCROSSING INC INFORMATICA CORP. INFOSPACE INC INFOSPACE INC INFASOURCE SERVICES INC INFRASOURCE SERVICES INC INGLES MKTS INC INNOVATIVE SOLUTIONS & SUPPOR	Instrument - COM	QU	ANTITATIVE 200	Q) 00			
IHOP CORP. IHS INC-CLASS A IKANOS COMMUNICATIONS INC	Instrument - COM	CO	MMON STOCK	00 (Q			
IHOP CORP. IHS INC-CLASS A IKANOS COMMUNICATIONS INC	Instrument - COM	CO	MMON STOCK				
IHOP CORP. IHS INC-CLASS A IKANOS COMMUNICATIONS INC	2.131 0.000 0.000	IHP	449623107				
IHS INC-CLASS A IKANOS COMMUNICATIONS INC	0.000		117023101	46.9100	19,700.00	595,113.83 295,040.00	924,127.00
IKANOS COMMUNICATIONS INC	0.000	IHS	451734107	20.5200	16,000.00	295,040.00	328,320.00
		IKAN	45173E105	14.7400	5,700.00	77,349.00 1,587,722.49 368,334.92 1,478,863.46 459,199.21	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	218,284.03	222,154.05
INDEPENDENCE HLDG CO	0.255	IHC	453440307	19.5500	4,941.00	218,284.63 78,011.53 679,578.93 902,123.06 895,877.75 197,245.12 672,318.05 1,103,189.50 313,540.93 123,501.56 324,207.72 235,735.02 601,193.73 1,223,574.60 494,728.21 563,940.15 671,229.90	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	456650103	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	456660102	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
INFRASOURCE 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 & SUPPO!	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		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	TBNK	45814P105		28.100.00	563.940.15	599.654.00
INTEGRA LIFESCIENCES HOLDING	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	TDTT	458118106	13.1800	206.820.00	3.023.180.63	2.725.887.60
INTEGRATED SILICON SOLUTION	0 - 000	TSST	45812P107	6.4400	38.900.00	262.522.78	250.516.00
INTER PARFIIMS INC	0.890	TPAR	458334109	17.9600	4 600 00	94 017 00	82 616 00
INTER-TEL INC	1 635	TNTT.	458372109	19.5700	18 900 00	374 595 36	369 873 00
INTERCHANCE EINI. SVC	2 087	TECT	458447109	17.2500	18 000 00	296 164 65	310 500 00
INTERCHANCE FINE SVC	7 0.000	TOF	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
INFERNOUSE SERVICES INC INGLES MKTS INC INNOVATIVE SOLUTIONS & SUPPOR INPUT/OUTPUT INC. INSIGHT ENTERPRISES INC. INSITUFORM TECHNOLOGIES CL A INTEGRA BK CORP INTEGRA LIFESCIENCES HOLDINGS INTEGRAL SYS INC MD INTEGRATED DEVICE TECH INC INTEGRATED SILICON SOLUTION INTER PARFUMS INC INTER-TEL INC. INTERCHANGE FINL SVC INTERCHANGE FINL SVC INTERCONTINENTAL EXCHANGE ING INTERROP LORP. INTERMAC, INC INTERMAC, INC INTERMAC, INC INTERMAC, INC INTERMAC, INC INTERMAC, INC INTERNAC INC	0.000	INGR	458683109	49.8100	36.958 00	563,940.15 671,229.90 245,545.30 3,023,180.63 262,522.78 94,017.00 374,595.36 296,164.65 680,580.00 1,126,826.52 890,718.71 1,007,787.61 245,985.41	1.840 877 98
INTERMAC INC	0.000	TN	458786100	33.8000	51 600 00	1 007 787 61	1 744 080 00
INTERMACHETICS GENERAL CORD	0.000	TMGC	458771102	31.9000	14,200.00	245 985 41	452 980 00
INTERMINE INC	0.000	TTMN	458771102 45884X103	16.8000	26,400.00	245,985.41 436,088.79	442 520 00
THURDHER CADITAL COOLD INC	0.000	TCCE	46059C205		40 600 00	270,000.79	222 720 00
INTERNET CAPITAL GROUP INC	0.000	TCGE	46059C205 46060X107	20.9500	40,600.00 41,300.00	278,471.51 691,862.78	255,734.00
INTERNET SECURITY SISTEMS INTERPOOL INC	1.694	TOOV	46060X107 46062R108	18.8800	8,600.00	182,431.80	162,368.00

Group - COMMON STOCK
Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - COM COMMON STOCK
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 461147508 8.4700 83.175.00 719.201.46 704.492.25
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 INDUSTIRES, 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
JAMES RIVER COAL CO JAMES RIVER GROUP INC O.000 JRVR 470355207 38.2000 11,900.00 412,205.29 454,580.00 JARDEN CORP O.000 JAH 471109108 30.1500 59,800.00 1,567,182.13 1,802,970.00 JDA SOFTWARE GROUP INC O.000 JDAS 46612K108 17.0100 48,967.00 805,558.21 832,928.67 JLG INDUSTIRES, INC. O.0043 JLG 4662L0101 45.6600 62,600.00 1,122,604.01 2,858,316.00 JOHN B. SANFILIPPO & SON INC O.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. O.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 JUPITERMEDIA CORP O.000 JUPM 48207D101 14.7800 21,400.00 371,142.86 316,292.00 K V PHARMACEUTICAL C O.000 KV.A 482740206 20.6000 12,500.000 249,311.04 257,500.00
INVERNESS MED LINNOVA O.000 IMA 461269106 23.7100 21,200.00 411,590.56 502,652.00 INVESTMENT TECHNOLOGY GROUP IN O.000 ISBC 461469102 11.0300 55,900.00 614,900.00 616,577.00 INVESTMENT TECHNOLOGY GROUP IN O.000 IBAS 46261V108 6.5600 57,000.00 406,353.65 373,202.00 IPASYMENT INC O.000 IBMT 46262E105 41.5200 1,400.00 53,578.72 58,128.00 IROBOT CORP IRIS INTERNATIONAL INC O.000 IRBT 46270R105 21.8600 17,300.00 293,034.23 378,178.00 IROBOT CORP O.000 IRBT 46270R105 21.8600 17,300.00 293,034.23 378,178.00 IROBOT CORP O.000 IRBT 46270R105 21.8600 17,300.00 293,034.23 378,178.00 IROBOT CORP O.000 IRBT 46270R105 21.8600 17,300.00 293,034.23 378,178.00 IROBOT CORP O.000 IRBT 46270R105 21.8600 17,300.00 272,320.15 332,216.00 IRIC HOLDINGS CORP O.000 ITLA 465881105 8.0900 13,500.00 391,500.00 379,215.00 ITLA CAPITAL CORPORATION O.000 ITLA 450565106 48.8500 12,100.00 562,736.81 591,085.00 IRVINA ORDINA ORD

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - QN2 Instrument - COM	Qt	JANTITATIVE 200	0 (Q			
	Instrument - COM	CC	MMON STOCK				
K-SWISS INC CL-A K.C.S. ENERGY INC. K&F INDUSTRIES HOLDINGS INC	0.616	KSWS	482686102	32.4400	37,400.00	677,654.38 545,275.68	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	545,275.68 246,225.00 611,059.88 283,530.84 910,889.07 47,829.48 525,706.58 1,066,937.00 789,040.49 103,107.86 907,556.71 444,457.12 402,894.29 505,541.94	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 IN	C 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	402,894.29 505,541.94 1,087,018.83 76,494.00 1,523,053.64 241,298.32 267,093.77 382,360.96 557,600.16 480,898.14 525,473.24 377,223.69 677,187.96 740,625.92 610,057.36 594,813.67	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
K.C.S. ENERGY INC. K&F INDUSTRIES HOLDINGS INC K&F INDUSTRIES HOLDINGS INC K2 INC. KADANT INC KAMAN CORP CL-A KANBAY INTERNATIONAL INC KANSAS CITY LIFE INS KANSAS CITY SOUTHERN INDS KAYDON CORP KENT BANCORP INC KEANE INC. KEITHLEY INSTRUMENTS INC KELLWOOD CO. KELLY SERVICES INC CL-A KEMET CORP. KENEXA CORP KENNAMETAL INC KENNETH COLE PRODUCTIONS KENSEY NASH CORP KERYX BIOPHARMACEUTICALS IN KEYNOTE SYSTEMS INC KEYSTONE AUTOMOTIVE KFORCE INC KIMBALL INTL INC KIMBALL INTL INC KINDRED HEALTHCARE I KIRBY CORP. KNIGHT CAPITAL GROUP INC KNIGHT TRANSPORTATION INC KOMAG INC KOPIN CORP KORN/FERRY INTERNATIONAL KRONOS INC. KYPHON INC LA QUINTA INNS INC LABARGE INC LABARGE INC LABOR READY INC	0.000	KYPH	501577100	40.8300	30,700.00	610,057.36 594,813.67 356,167.81 639,264.74 619,033.48 367,582.45 799,948.52 755,135.00 1,362,247.51 1,132,100.00 184,592.12 385,862.26	1,253,481.00
LA OUINTA INNS INC	0.628	LOI	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		14.3700	10,700.00	184,592.12	153,759.00
LABOR READY INC	0.000	T.RW		20.8200	38 400 00	385 862 26	799 488 00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCK	ζ				
	Portfolio - QN2	JQ	JANTITATIVE 200)0 (Q			
	Instrument - COM	CC	OMMON STOCK	. ~			
LABRANCHE & CO., INC. LACLEDE GROUP HLDG. CO. LAKELAND BANCORP INC LAKELAND FINL CORP LANCASTER COLONY CORP LANCE INC LANDAMERICA FINANCIAL GROUP LANDAUER INC LANDRY'S RESTAURANTS INC. LASERSCOPE LATTICE SEMICON. CORP. LAWSON PRODUCTS LAWSON SOFTWARE LAYNE CHRISTENSEN COMPANY LCA-VISION INC.	3.16	5 LAB	505447102	10.1100	56,900.00	495,001.72 545,420.08 286,441.92 204,602.21 1,031,745.84	575,259.00
LACLEDE GROUP HLDG. CO.	4.72	4 LG	505597104	29.2100	22,200.00	545,420.08	648,462.00
LAKELAND BANCORP INC	2.72	1 LBAI	511637100	14.7000	19,200.00	286,441.92	282,240.00
LAKELAND FINL CORP	2.27	8 LKFN	511656100	40.3800	6,300.00	204,602.21	254,394.00
LANCASTER COLONY CORP	2.80	7 LANC	513847103	37.0500	27,200.00	1,031,745.88	1,007,760.00
LANCE INC	3.43	5 LNCE	514606102Q	18.6300	31,500.00	424,519.44	586,845.00
LANDAMERICA FINANCIAL GROUP	1.15	3 LFG	514936103	62.4000	23,900.00	1,005,332.52	1,491,360.00
LANDAUER INC	3.90	5 LDR	51476K103	46.0900	9,500.00	420,999.69	437,855.00
LANDRY'S RESTAURANTS INC.	0.74	8 LNY	51508L103	26.7100	28,900.00	716,234.15	771,919.00
LASERSCOPE	0.00	0 LSCP	518081104	22.4600	20,900.00	571,960.25	469,414.00
LATTICE SEMICON. CORP.	0.00	0 LSCC	518415104	4.3200	185,400.00	1,144,703.85	800,928.00
LAWSON PRODUCTS	2.11	9 LAWS	520776105Q	37.7400	4,800.00	165,141.95	181,152.00
LAWSON SOFTWARE	0.00	0 LWSN	520780107	7.3500	65,500.00	394,586.62	481,425.00
LAYNE CHRISTENSEN COMPANY	0.00	0 LAYN	521050104	25.4300	8,400.00	140,194.65	213,612.00
LCA-VISION INC.	1.01	0 LCAV	501803308	47.5100	29,850.00	728,600.10	1,418,173.50
LEAPFROG ENTERPRISES INC	0.00	0 LF	52186N106	11.6500	34,200.00	498,300.31	398,430.00
LECG CORP	0.00	0 XPRT	523234102	17.3800	15,500.00	300,127.06	269,390.00
LENNOX INTERNATIONAL INC.	1.56	0 LII	526107107	28.2000	72,600.00	1,488,137.86	2,047,320.00
LEVEL 3 COMMUNICATIO	0.00	0 LVLT		2.8700	544,600.00	1,195,451.46	1,563,002.00
LEVITT CORP-CL A	0.35	1 LEV	52742P108	22.7400	32,700.00	843,136.05	743,598.00
LEXAR MEDIA INC	0.00	0 LEXR		8.2100	13,100.00	103.061.31	107,551.00
LHC GROUP INC	0.00	0 LHCG	50187A107	17.4300	5,100.00	78.897.00	88,893.00
LIBBEY INC	3.91	3 LBY	529898108	10.2200	12.200.00	184.531.51	124.684.00
LIBERTY CORP S C	2.13	6 LC		46.8100	22,300.00	993.311.99	1.043.863.00
LIFE TIME FITNESS INC	0.00	O LTM	53217R207	38.0900	24.700.00	732.246.28	940.823.00
LIFECELL CORPORATION	0.00	0 LIFC	531927101	19.0700	33.900.00	380.904.43	646.473.00
LIFELINE SYS INC	0.00	3711 0	532192101	36.5600	12.900.00	214.154.58	471.624.00
LIFETIME BRANDS INC.	1.20	9 LCUT	53222Q103	20.6700	19.200.00	478.675.07	396.864.00
I.IN TV CORP	0.00	0 TVI.	532774106	11.1400	52 800 00	1 033 441 86	588 192 00
LINCOLN EDUCATIONAL SERVICES	3 0.00	0 LINC	533535100	14.2600	3 700 00	43 697 00	52 762 00
I.INCOLN FI.FC HI.DGS T	1 91	6 LECO	533900106	39.6600	38 800 00	940 301 67	1 538 808 00
I.INDSAV MANUFACTURING CO	1 24	8 LININI	535555106	19.2300	12 200 00	266 896 64	234 606 00
I.TNENS 'N THINGS INC	0.00	O LIN	535679104	26.6000	58 300 00	1 592 212 12	1 550 780 00
LIONBRIDGE TECHNOLOGIES	0.00	0 I'IUX	536252109	7.0200	45,300.00	204,602.21 1,031,745.88 424,519.44 1,005,332.52 420,999.69 716,234.15 571,960.25 1,144,703.85 165,141.95 394,586.62 140,194.65 728,600.10 498,300.31 300,127.06 1,488,137.86 1,195,451.46 843,136.05 103,061.31 78,897.00 184,531.51 993,311.99 732,246.28 380,904.43 214,154.58 478,675.07 1,033,441.86 43,697.00 940,301.67 266,896.64 1,592,212.12 309,520.00 651.584.93	318 006 00
LITHIA MOTORS INC - CI. A	1 52	6 LAD	536797103	31.4400	27.700.00	309,520.00 651,584.93	870 888 00
LITTELFUSE INC	0 00	O LFIIS	537008104	27.2500	23 650 00	585 763 74	644 462 50
I'KU CUBB	0.00	U I'KUX	501889208	34.6200	17 300 00	585,763.74 369,762.30	598 926 NO
LODGIAN INC	0.00	0 LCN		10.7300	25 900 00	273 001 54	277 907 00
TOTACK CODD	0.00	O LOIN		24 1300	17 900.00	2/3,001.34	421 027 00
LAYNE CHRISTENSEN COMPANY LCA-VISION INC. LEAPFROG ENTERPRISES INC LECG CORP LENNOX INTERNATIONAL INC. LEVEL 3 COMMUNICATIO LEVITT CORP-CL A LEXAR MEDIA INC LHC GROUP INC LIBBEY INC LIBERTY CORP S C LIFE TIME FITNESS INC LIFECELL CORPORATION LIFELINE SYS INC LIFETIME BRANDS INC. LIN TV CORP LINCOLN EDUCATIONAL SERVICES LINCOLN ELEC HLDGS I LINCOLN ELEC HLDGS I LINCOLN ELEC HLDGS I LINDSAY MANUFACTURING CO. LINENS 'N THINGS INC. LIONBRIDGE TECHNOLOGIES LITHIA MOTORS INC - CL A LITTELFUSE INC LOQ CORP LODGIAN INC LOJACK CORP	0.00	0 LOJN		24.1300	17,900.00	273,001.54 307,595.39	431,92

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCE	ζ.				
	Portfolio - QN2 Instrument - COM	ĮΩ	JANTITATIVE 20	00 (Q			
	Instrument - COM	C	OMMON STOCK				
LONE STAR STEAKHOUSE & SALOG LONE STAR TECHNOLOGIES INC LONGS DRUG STORES INC LONGVIEW FIBRE CO LSI LIGHTING SYS LTC PROPERTIES INC LUBYS INC. LUFKIN INDUSTRIES INC LUHKIN INDUSTRIES INC LUMINENT MORTGAGE CAPITAL IN LUMINEX CORP DEL LYON WILLIAM HOMES M/I HOMES INC MAF WORLDWIDE CORP MACATAWA BK CORP MACDERMID INC. MACROVISION CORP MADDEN STEVEN LTD MAF BANCORP INC MAGRILAN HEALTH SERVICES INC MAINSOURCE FINANCIAL MAIR HOLDINGS INC MAINSOURCE FINANCIAL MAIR HOLDINGS INC MANHATTAN ASSOCIATES INC MANHATTAN ASSOCIATES INC MANHATTAN ASSOCIATES INC MANNKIND CORP MANTECH INTERNATIONAL CORP-A MAPINFO CORP MARCUS CORPORATION MARINEMAX INC MARITRANS INC MARITRANS INC MARATEK BIOSCIENCES CORP MARTEK BIOSCIENCES CORP MARTEK BIOSCIENCES CORP MARTHA STEWART LIVING OMNIME MASTEC INC MATTIA HEALTHCARE IN	ON 3.285	STAR	542307103	23.7400	32,000.00	738,129.98 1,205,069.01 856,886.91 622,858.60 504,266.87	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	621,133.57 521,081.58	845,406.00
LUBYS INC.	0.000	LUB	549282101Q	13.3000	40,200.00 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 IN	NC 1.597	LUM	550278303	7.5100	86,100.00	521,081.58 229,781.04 837,590.50 236,211.29 343,258.79 785,418.72 469,472.21 283,978.71 483,904.04 569,477.42 528,556.93 1,534,901.08 1,274,302.00 199,764.85	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	10 6600	11 200 00	155 601 00	142 050 00
MAINSOURCE FINANCIAL	2.913	MSFG	56062Y102	17.8500	10.408.00	181.135.07	185.782.80
MAIR HOLDINGS INC	0 000	MATR	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-Z	0.00	MANT	564563104	27.8600	28 700 00	155,601.00 181,135.07 113,162.24 939,492.75 633,505.83 338,262.61 605,208.90 235,950.49	799 582 00
MAPINEO CORP	0.000	MAPS	565105103	12.6100	21 700 00	235 950 49	273 637 00
MARCIIS CORDORATION	1 276	MCG	566330106	23.5000	35 800 00	671, 315.19 312,080.75 456,408.60 119,067.50 394,224.96	841 300 00
MARINEMAY INC	0.000	HZO	567908108	31.5700	35,800.00 14,100.00	312 080 75	445 137 00
MADITDANG INC	1 601	TIIC	570363101	26.0200	17,600.00	456 408 60	457,137.00
MADEWEGT HADDOGADDON INC	2 271	MMD	570762104	22.0100	5 000 00	119 067 50	110 050 00
MADITH DISTHESS SEDVICES THE	7 0 000	MDT.M	571157106		18,000.00	394 224 96	430 020 00
MADQUALL FOWADDQ TMC	0.000	MCHI	572322303	6.2500	18,000.00 7,900.00 33,100.00	66 205 00	40 275 00
MYDALK BIOGGILMGEG GODD	0.000	MALK	572901106	24.6100	33 100 00	66,205.88 1,151,099.64	Q14 5Q1 00
MADTEN TEANCEDOURY	0.000	MDTM	573075108	18.2200	33,100.00	176 202 44	522 120 00
MADTUA CTEMADT LIVING OMNIME	0.000	MCU MTXIN	573083102	17.4300	4 800 00	920,000.44 90 654 96	202,129.00
MYCLEC INC	0.000	MTTT	576323102	10.4700	20 600 00	222 604 06	200 442 00
MANDIA DENITUCADE IN	0.000	מידע M M אידים	576817209	38.7600	20,000.00	426,808.44 90,654.86 232,684.86 505,260.06	499,444.00
MAIRIA HEALIHCARE IN	0.000	MAIK	5/081/2U9	38./000	21,600.00	505,200.00	837,216.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			N STOCK					
	Portfolio Instrument	- ĈOM	COI	ANTITATIVE 2000 MMON STOCK	(Q			
MATTHEWS INTL CORP MATTSON TECHNOLOGY INC MAUI LD & PINEAPPLE MAVERICK TUBE CORP MAXIMUS INC MAXTOR CORP MAXYGEN INC MAYTAG COMPANY MB FINL INC MBT FINANCIAL CORP MCCORMICK & SCHMICKS SEAFOOD MCDATA CORPORATION-A MCG CAPITAL CORP MCGRATH RENTCORP MEASUREMENT SPECIALITIES INC MEDATA CORPORATION MEDIA GENERAL INC - CL A MEDIACOM COMMUNICATIONS CORP MEDICINES COMPANY MEDICIS PHARMACEUTICAL CORP MENTOR CORP/MINN MENTOR GRAPHICS CORP. MERCANTILE BANK 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	OXM	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	969,357.64 675,502.36 312,502.46	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	938,191.55 877,558.41	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	274,446.77 481,500.49 146,246.08	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			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. MERCANTILE BANK CORP MERCURY COMPUTER SYSTEMS INC MERGE TECHNOLOGIES INC. MERIDIAN BIOSCIENCE INC MERIDIAN RESOURCE CO MERIT MED SYS INC MESA AIR GROUP INC MESTEK INC METAL MANAGEMENT INC METHODE ELECTRONICS CL-A		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	264,056.74 626,642.44	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	MILIG	2910/0101	19.2600	28,600.00	562,549.64	550,836.00
MFA MORTGAGE INVESTMENTS INC		3.508		55272X102	5.7000	142,400.00	976,716.94	811,680.00
MGE ENERGY INC		4.069		55277P104	33.9100	21,548.00	739,041.90	730,692.68
MGI PHARMA INC		0.000		552880106	17.1600	60,800.00	1,278,981.77	1,043,328.00
MICREL INCORPORATED		0.000		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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCK					
	Portfolio - QN2	QU	ANTITATIVE 20	00 (Q			
	Instrument - COM		MMON STOCK				
MICROMUSE INC. MICROS SYSTEMS INC. MICROSEMI CORP MICROSTRATEGY INC-CL A MICROTUNE INC MID-STATE BANCSHARES MIDDLEBY CORP MIDDLESEX WATER CO MIDLAND CO MIDWEST BANC HOLDING MINE SAFETY APPLIANCES CO MINERALS TECHNOLOGIES INC MIPS TECHNOLOGIES IN	0.00) MUSE	595094103	9.8900	125,900.00	725,041.81 867,402.83	1,245,151.00
MICROS SYSTEMS INC.	0.00) MCRS	594901100	48.3200	40 100 00	867,402.83	1,937,632.00
MICROSEMI CORP	0.00) MSCC	595137100	27.6600	47,400.00	694,478.26 931,824.21 266,008.98	1,311,084.00
MICROSTRATEGY INC-CL A	0.00	MSTR	594972408	82.7400	19,200.00 54,800.00	931,824.21	1,588,608.00 228,516.00 644.675.00
MICROTUNE INC	0.00	TUNE	59514P109	4.1700	54,800.00	266,008.98	228,516.00
MID-STATE BANCSHARES	2.69	l MDST	595440108	26.7500	24,100.00 5,400.00	487,011.50 292,648.95	644,675.00
MIDDLEBY CORP	0.00) MIDD	596278101	86.5000	5,400.00	292,648.95	467,100.00
MIDDLESEX WATER CO	3.92	l MSEX	596680108	17.3400	12,000.00	228,186.82	208,080.00
MIDLAND CO	0.62	4 MLAN	597486109	36.0400	20,200.00	228,186.82 596,607.15 327,770.93 807,893.22 1,190,713.92	728,008.00
MIDWEST BANC HOLDING	2.15	7 MBHI	598251106	22.2500	14,000.00	327,770.93	311,500.00
MINE SAFETY APPLIANCES CO	1.54	5 MSA	602720104	36.2100	30,400.00	807,893.22	1,100,784.00
MINERALS TECHNOLOGIES INC	0.35	7 MTX	603158106	55.8900	21,600.00	1,190,713.92	1,207,224.00
MIPS TECHNOLOGIES IN	0.00) MIPS	604567107	5.6800	37,400.00	250,369.04 995,403.51	212,432.00
MKS INSTRUMENTS INC	0.00) MKSI	55306N104	17.8900	55,000.00	995,403.51	983,950.00
MOBILE MINI INC.	0.00	INIM C	60740F105	47.4000	15,500.00	403,085.83 236,941.78 1,213,103.31 676,831.86 444,691.15	734,700.00
MOBILITY ELECTRONICS INC	0.00	MOBE	60741U101	9.6600	15,500.00 28,300.00	236,941.78	273,378.00
MODINE MANUFACTURING CO	2.14	7 MOD	607828100		45,400.00	1,213,103.31	1,479,586.00
MOLECULAR DEVICES CORP	0.00	MDCC	60851C107	28.9300	32,904.00	676,831.86	951,912.72
MOLINA HEALTHCARE INC	0.00	MOH (60855R100	26.6400	32,904.00 11,700.00	444,691.15	311,688.00
MOMENTA PHARMACEUTICALS INC	0.00) MNTA	60877T100	22.0400	10,100.00	212,111.08	222,604.00
MONARCH CASINO & RES	0.00	MCRI	609027107	22.6000	9,800.00	207,228.75	221,480.00
MONEYGRAM INTERNATIONAL INC	. 0.61	3 MGI	60935Y109	26.0800	91,100.00	1,815,525.22	2,375,888.00
MONOGRAM BIOSCIENCES INC	0.00	MGRM	60975U108	1.8700	128,300.00	336,770.82	239,921.00
MONRO MUFFLER BRAKE	0.65	MNRO	610236101	30.3200	11,062.00	242,185.43	335,399.84
MOOG INC. CL A	0.00	MOG.A	615394202	28.3800	35,700.00	752,256.28	1,013,166.00
MOVADO GROUP INC	1.09	2 MOV	624580106	18.3000	19,400.00	264,778.30	355,020.00
MPS GROUP INC	0.00) MPS	553409103	13.6700	137,300.00	1,060,304.15	1,876,891.00
MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES IN MKS INSTRUMENTS INC MOBILE MINI INC. MOBILITY ELECTRONICS INC MODINE MANUFACTURING CO MOLECULAR DEVICES CORP MOLINA HEALTHCARE INC MOMENTA PHARMACEUTICALS INC MONARCH CASINO & RES MONEYGRAM INTERNATIONAL INC MONOGRAM BIOSCIENCES INC MONGO MUFFLER BRAKE MOOG INC. CL A MOVADO GROUP INC MPS GROUP INC MPS GROUP INC MRO SOFTWARE INC MRV COMMUNICATIONS I MTR GAMING GROUP INC MTS SYS CORP MUELLER INDUSTRIES INC. MULTI-FINELINE ELECTRONIX II	0.00	MROI	55347W105	14.0400	21,100.00	212,111.08 207,228.75 1,815,525.22 336,770.82 242,185.43 752,256.28 264,778.30 1,060,304.15 329,414.90	296,244.00
MRV COMMUNICATIONS I	0.00	MRVC	553477100	2.0500	109,900.00	369,123.79	225,295.00
MTR GAMING GROUP INC	0.00	MNTG	553769100	10.4100	24.500.00	369,123.79 227,431.29	225,295.00 255,045.00
MTS SYS CORP	1.15	4 MTSC	553777103		28,600.00	564,288.12 1,125,806.58	990.704.00
MUELLER INDUSTRIES INC.	1.45	B MLI	624756102	27.4200	38,600.00	1,125,806.58	1,058,412.00
MUELLER INDUSTRIES INC. MULTI-FINELINE ELECTRONIX IN	NC 0.00	MFLX	62541B101	48.1700	20,100.00	338,852.98	968,217.00
MULTIMEDIA GAMES, INC. MWI VETERINARY SUPPLY INC MYERS INDUSTRIES INC. MYOGEN INC MYRIAD GENETICS INC NABI BIOPHARMACEUTIC	0.00) MGAM	625453105		64,000.00	703,105.67	592,000.00
MWI VETERINARY SUPPLY INC	0.00	VIWM C	55402X105	25.8100	64,000.00 5,100.00	703,105.67 101,847.00	131,631.00
MYERS INDUSTRIES INC.	1.37	L MYE	628464109Q	14.5800	27,680.00	300,827.61	403,574.40
MYOGEN INC	0.00	MYOG	62856E104	30.1600	33,100.00	300,827.61 795,736.03	403,574.40 998,296.00
MYRIAD GENETICS INC	0.000) MYGN	62855J104		41,100.00	672,638.78	854.880.00
NABI BIOPHARMACEUTIC	0.000) NABI		3.3800	51,771.00	672,638.78 509,299.00	174.985.98
	0.00			3.3000	31, 1 . 30	202,222.00	1,1,503.50

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - QN2		ANTITATIVE 20	00 (0			
	Instrument - COM	сo	MMON STOCK	.~			
NACCO INDUSTRIES -CL A NANOGEN INC NARA BANCORP INC NASB FINL INC NASDAQ STOCK MARKET INC NASH FINCH CO. NATIONAL BEVERAGE CO NATIONAL FINANCIAL PARTNERS NATIONAL HEALTH INVESTORS IN NATIONAL HEALTH INVESTORS IN NATIONAL HEALTHCARE NATIONAL INTERSTATE CORP NATIONAL PENN BANCSH NATIONAL PERSTO INDS INC NATIONAL WESTN LIFE NATURES SUNSHINE PRODS INC. NAUTILUS INC NAVIGANT CONSULTING NAVIGATORS GROUP INC NBC CAP CORP NBT BANCORP INC NBTY INC. NCI BUILDING SYS INC NCO GROUP INC. NDC HEALTH CORP NEENAH PAPER INC NEKTAR THERAPEUTICS NEOPHARM INC NESS TECHNOLOGIES INC NETBANK INC NETFLIX.COM INC NETGEAR INC NETGEAR INC NETSCOUT SYS INC NETSCOUT SYS INC NEUROCRINE BIOSCIENCES INC NEUROCRINE BIOSCIENCES INC	1.587	NC	629579103Q	117.1500	8.600.00	630,195.70	1,007,490.00
NANOGEN INC	0.000	NGEN	630075109	2.6200	8,600.00 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	12,399.00 29,600.00	492,666.84 545,367.81	488,024.64 1,041,328.00
NASH FINCH CO.	2.825	NAFC	631158102	25.4800	29,600.00 16,900.00 8,000.00 27,400.00 37,000.00 6,700.00 22,600.00 41,821.25 5,000.00 3,806.00	466,925.20	430,612.00 78,160.00 1,439,870.00 960,520.00
NATIONAL BEVERAGE CO	0.000	FIZ	635017106	9.7700	8,000.00	466,925.20 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 IN	rc 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	438,850.69 790,339.44	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	185,193.92 527,653.27	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	401,376.00 580,326.00 1,061,634.00 819,868.00 173,667.00
NAVIGATORS GROUP INC	0.000	NAVG	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
NCT 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 THERADELITICS	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	NECL	64104X108	10.7500	20 000 00	527,653.27 415,703.76 541,812.86 791,502.60 655,640.48 192,518.16 691,238.15 932,536.26 519,560.71 982,866.07 345,363.04 5,955.97 1,604,434.08 142,427.09 287,227.43 425,215.66 632,042.57 656,846.87	215 400 00
NETRANK INC	1 114	NTRK	640933107	7 1800	48 700 00	425 215 66	349 666 00
NETELLY COM INC	0 000	NELY	64110L106	27 0600	38 600 00	632 042 57	349,666.00 1,044,516.00
NETCEAD INC	0.000	NTCD	641110104	19 2500	44 400 00	656,846.87	854 700 00
NETTO CODD	0.000	NTTO	64115P102	12 2900	44,400.00 69,500.00	656,846.87 980,441.26	854,700.00 854,155.00
NETIOCIC MICDOGVETEMS INC	0.000	NITQ NETT	64118B100	27.2400	11 100 00	103 544 04	302 364 00
NETSCOIL MICKOSISIEMS INC	0.000	ИДСД	64115T104	5.4500	11,100.00 25,255.00	193,544.04 169,521.78	302,364.00 137,639.75 2,427,651.00
NEUROCRINE BIOSCIENCES INC	0.000 0.000 0.000 0.000 0.000	NRTY	64125C109	62 7300	38,700.00	1,714,338.00	2 427 651 00
NEUROGEN CORP	0.000	MDGM	64124E106	6 5000	22 900 00	170 180 61	157 501 00
NEUROGEN CORP	0.000		641255104	27 2800	23,900.00 17,300.00	179,189.61 330,816.49	471 044 00
NEUSTAR INC-CLASS A	0.000		64126X201	30.4900	22 000 00	726 220 00	701 270 00
NEW RIVER PHARMACEUTICALS	0.000	NRPH	648468205	51.8800	23,000.00 6,400.00	736,230.00 187,569.28	701,270.00 332,032.00
NEW KIVEK PHARMACEULICALS	0.000	MULU	040400203	21.0000	0,400.00	101,309.20	334,034.00

Investment Desc							
	Group - COMMON	STOCK					
	Portfolio - QN2		ATIVE 2000	(0			
		COMMON		(E			
NEWALLIANCE BANCSHARES INC	1.513 N	AL 650	203102	14.5400	89,700.00	1,259,512.05	1,304,238.00
NEWKIRK REALTY TRUST INC	6.967 N		497109	15.5000	15,800.00	251,220.00	244,900.00
NEWMARKET CORP	0.000 N		587107	24.4600	38,100.00	637,649.03	931,926.00
NEWPARK RESOURCES INC.	0.000 N			7.6300	88,800.00	574,271.44	677,544.00
NEWPORT CORP	0.147 N		824104	13.5400	38,900.00	553,708.10	526,706.00
NGP CAPITAL RESOURCES CO	4.569 N	GPC 629	12R107	13.1300	18,300.00	274,647.06	240,279.00
NIC INC	0.000 E	GOV 629	14B100	6.1600	35,400.00	225,020.10	218,064.00
NICOR INC.	4.731 G	AS 654	086107Q	39.3100	53,400.00	1,839,107.22	2,099,154.00
NJ RESOURCES CORP. COMMON	3.437 N	JR 646	025106	41.8900	34,000.00	1,094,394.49	1,424,260.00
NL INDS INC	7.097 N	L 629	156407	14.0900	8,300.00	117,745.58	116,947.00
NL INDS INC NN INC NOBLE INTERNATIONAL LTD NORDSON CORP	3.018 N	NBR 629	337106	10.6000	17,800.00	219,604.93	188,680.00
NOBLE INTERNATIONAL LTD	1.919 N	OBL 655	053106	20.8400	7,900.00	203,408.43	164,636.00
NORDSON CORP	1.629 N	DSN 655	663102	40.5100	26,400.00	837,747.13	1,069,464.00
NORTH PITTSBURGH SYS	4.027 N	PSI 661	562108	18.8700	27,600.00	525,904.25	520,812.00
NORTHERN EMPIRE BANCSHARES	0.000 N	REB 665	112108	23.6600	8,400.00 35,300.00	257,401.20 1,049,406.72	198,744.00 1,206,554.00
NORTHWEST NATURAL GAS CO.	4.037 N	WN 667	655104	34.1800	35,300.00	1,049,406.72	1,206,554.00
NORTHERN EMPIRE BANCSHARES NORTHWEST NATURAL GAS CO. NORTHWESTERN CORP NOVATEL WIRELESS INC NOVEN PHARMACEUTICALS INC	3.991 N	WEC 668	074305	31.0700	46,800.00	1,345,213.11	1,454,076.00
NOVATEL WIRELESS INC	0.000 N	VTL 669	87M604	12.1100	2,400.00	36,618.00	29,064.00
NOVEN PHARMACEUTICALS INC	0.000 N	OVN 670	009109	15.1300		467,189.66	375,224.00
NPS PHARMACEUTICALS INC.	0.000 N	PSP 629	36P103	11.8400	7,400.00 32,300.00	85,877.00 684,165.56	87,616.00
NS GROUP INC	0.000 N	SS 628	916108	41.8100	32,300.00	684,165.56	1,350,463.00
NU SKIN ENTERPRISES	2.047 N	US 670	18T105	17.5800	59,400.00 182,216.00	1,018,360.56	1,044,252.00
NUANCE COMMUNICATIONS	0.000 N	UAN 670	20Y100		182,216.00	842,902.90	1,390,308.08
NUTRI/SYSTEM INC	0.000 N	TRI 670	69D108	36.0200	7,300.00	171,247.16	262,946.00
NUVASINE INC	0.000 N		704105	18.1000	13,500.00	190,259.08	262,946.00 244,350.00
NXSTAGE MEDICAL INC	0.000 N		72V103		6,100.00	59,414.00	72,956.00
O'CHARLEYS INC	0.000 C	HUX 670	823103	15.5100	42,910.00	785,055.16	665,534.10
DAKLEY INC.	0.000 N 0.000 N 0.000 N 2.047 N 0.000 N 0.000 N 0.000 N 0.000 C 1.089 O 0.000 R 0.000 C		662102	14.6900	25,600.00	59,414.00 785,055.16 318,654.66	72,956.00 665,534.10 376,064.00
OCCULOGIX INC	0.000 R		61T107	7.2000	12,500.00	100 115 95	90 000 00
OCEANEERING INT'L. INC.	0.000 0	II 675	232102	49.7800	27,400.00	659,530.02	1,363,972.00
OCEANFIRST FINL CORP	3.514 0	CFC 675	234108	22.7600	9,500.00	218,510.64	216,220.00
OCTEL CORP	0.860 0	TL 675	727101	16.2700	13,100.00	250,086.49	213,137.00
OCWEN FINANCIAL CORP	0.000 0			8.7000	67,300.00	490,862.78	585,510.00
ODYSSEY HEALTHCARE INC	0.000 0		11V101	18.6400	55,400.00	984,384.52	1,032,656.00
ODYSSEY HOLDINGS CORP	0.498 0		12W108	25.0800	20,700.00		519,156.00
OFFSHORE LOGISTICS	0.000 0		255102	29.2000	24,600.00	610,776.02	718,320.00
OHIO CASUALTY CORP.	0.847 O		240103Q	28.3200	77,500.00	1,132,622.59	2,194,800.00
OIL STS INTL INC	0.000 0	IS 678	026105	31.6800	51,900.00	1,041,276.60	1,644,192.00
OLD DOMINION FREIGHT LINE	0.000 0	DFL 679	580100	26.9800	29,750.00	406,597.17	802,655.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	ξ				
			JANTITATIVE 200	0 (Q			
	Instrument - COM	CC	MMON STOCK				
OLD NATL BANCORP IND OLD SECOND BANCORP I OLIN CORP OM GROUP, INC. OMNIVISION TECHNOLOGIES INC	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 1,188,742.64	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 20,500.00	494,288.85	721,876.00
OMNIVISION TECHNOLOGIES INC ON SEMICONDUCTOR COR ONE LIBERTY PROPERTIES INC ONYX PHARMACEUTICALS OPEN SOLUTIONS INC OPENWAVE SYS INC OPLINK COMMUNICATION OPTICAL COMMUNICATIO OPTION CARE INC OPTIONSXPRESS HOLDINGS INC ORASURE TECHNOLOGIES	0.000	OPEN	68371P102	22.9200	20,500.00	496,430.02 494,288.85 415,945.67 555,984.11 601,243.04 34,281.21 183,529.39 413,813.43 338.309.25	469,860.00
OPENWAVE SYS INC	0.000	OPWV	683718308		53,533.00	555,984.11	935,221.51
OPLINK COMMUNICATION	0.000	OPLK	68375Q403	14.5000	44,979.00 15,902.00	601,243.04	652,195.50
OPTICAL COMMUNICATIO	0.000	OCPI	68382T101		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 86,500.00	338,309.25 804,268.18	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	628,515.40 826,752.40 136,604.24	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 15,900.00	335,370.48 248,363.86	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 IN	C 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	MXO	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
OPTIONSXPRESS HOLDINGS INC ORASURE TECHNOLOGIES ORBITAL SCIENCES CORP. OREGON STEEL MILLS INC ORIENTAL FINL GROUP ORIGEN FIFNANCIAL INC ORLEANS HOMEBUILDERS INC OSI SYSTEMS INC OTTER TAIL CORP OUTDOOR CHANNEL HOLDINGS INC OVERSTOCK COM INC DE OWENS & MINOR INC. OXFORD INDUSTRIES INC. P A M TRANSN SVCS IN P.F.CHANGS CHINA BISTRO INC PACER INTERNATIONAL INC	0.000	PFCB	69333Y108	49.6300	17,700.00	248,363.86 899,644.59 98,755.14 33.84 1,060,811.96 924,686.78 133,373.39 682,464.35 795,567.43 1,347,999.25 32,003.40 1,871,744.31 396,547.33 167,230.40	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 CALIFORN	O.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 TECHNOLOGIE	S I 0.000	PMTI	697529303	35.0400	17,900.00	363,894.19	627,216.00
PANTRY INC/THE	0.000	PTRY		46.9900	6,100.00	197,880.19	286,639.00
P.F.CHANGS CHINA BISTRO INC PACER INTERNATIONAL INC PACIFIC CAP BANCORP PACIFIC ETHANOL INC PACIFIC SUNWEAR OF CALIFORN PACKETEER INC PAINCARE HOLDINGS INC PALM HARBOR HOMES PALMONE INC PALOMAR MEDICAL TECHNOLOGIE. PANTRY INC/THE PAPA JOHN'S INTERNATIONAL	0.000	PZZA	698813102	59.3100	18,000.00	167,230.40 191,488.43 1,041,508.78 363,894.19 197,880.19 635,192.28	1,067,580.00

Investment Desc							Market Value
	Group - COMMO	N STOCK	-				
	-		JANTITATIVE 20	00 (0			
			MMON STOCK	0 0 (<u>v</u>			
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
PAR PHARMACEUTICAL COS INC PAR TECHNOLOGY CORP/DEL PARALLEL PETROLEUM CORP PARAMETRIC TECHNOLOGY CORP PAREXEL INT'L CORP.	0.000	PLLL	699157103	17.0100	5,000.00	67,228.42 1,689,389.46 536,449.73	85,050.00 1,997,140.00 557,150.00
PARAMETRIC TECHNOLOGY CORP	0.000	PMTC	699173100	6.1000	327,400.00 27,500.00	1,689,389.46	1,997,140.00
PAREXEL INT'L CORP. PARK ELECTROCHEMICAL CORP. PARK NATL CORP PARKER DRILLING CO PARLUX FRAGRANCES INC PARTHERS TRUST FINL PATHMARK STORES INC PAXAR CORP. PAYLESS SHOESOURCE INC PEAPACK-GLADSTONE FI PEDIATRIX MEDICAL GROUP INC. PEGASUS SOLUTIONS	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 1,514,145.61	875,526.00 1,319,950.40
PARK NATL CORP	3.585	PRK	700658107	102.6400	12,000.00	1,514,145.61	1,319,950.40
PARKER DRILLING CO	0.000	PKD	701081101	10.8300	101,000.00	752,425.41 451,672.39	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	507,132.58 603,720.66 1,346,547.52 267,748.26	453,546.00
PAXAR CORP.	0.000	PXR	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	453,546.00 727,291.50 2,243,940.00 243,846.00
PEAPACK-GLADSTONE FI	2.007	PGC	704699107	27.9000	89,400.00 8,740.00	267.748.26	243,846.00
PEDIATRIX MEDICAL GROUP INC.	0.000	PDX	705324101	88.5700	30,100.00	1,404,532.89 318,986.06	2,665,957.00 195,546.00
PEGASUS SOLUTIONS	0.000	PEGS	705906105	8.9700	30,100.00 21,800.00	318,986.06	195,546.00
PEGASYSTEMS INC	0.000	PEGA		7.3100	14,100.00	108.717.44	103,071.00 1,119,300.00 486,288.00
PENN VA CORP	0.784	PVA	707882106	57.4000	19,500.00	108,717.44 465,764.39	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 BANCOR	P 0.000	COBH	708677109		3,900.00	129.388.35	124,215.00
PEOPLES BANCORP INC	2.804	PEBO	709789101	28.5300	3,900.00 9,900.00	129,388.35 258,185.14	124,215.00 282,447.00
PEOPLES ENERGY CORP	6.216	PGI.	711030106Q	35.0700	40.100.00	1,510,257.31 935,293.21	1.406.307.00
PED BOYS MM & J	1 813	PRY	7132781090	14.8900	40,100.00 58,300.00	935 293 21	1,406,307.00
PER-SE TECHNOLOGIES	0.000	PSTT	713569309	23.3600	39,900.00	627.242.54	932.064.00
DERECEMANCE FOOD GROUP COMPA	NY 0.000	PEGC	713755106	28.3700	39,500.00	627,242.54 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
PEDIATRIX MEDICAL GROUP INC. PEGASUS SOLUTIONS PEGASYSTEMS INC PENN VA CORP PENNFED FINL SVCS IN PENNSYLVANIA COMMERCE BANCOR PEOPLES BANCORP INC PEOPLES ENERGY CORP PEP BOYS MM & J PER-SE TECHNOLOGIES PERFORMANCE FOOD GROUP COMPA PERICOM SEMICONDUCTOR CORP PERINI CORP PEROT SYSTEMS COPR. CL. A PERRIGO CO.	0.000	DFP	714265105	14.1400	110,100.00	230,440.72 1,399,023.37	492,660.00 1,556,814.00
PERRIGO CO.	1.140	DRGO	714290103	14.9100	57 300 00	742,688.16	854 343 00
PETCO ANIMAL SUPPLIES INC	0.000	DETC	716016209	21.9500	60,800.00	1,944,221.79	854,343.00 1,334,560.00
PETROHAWK ENERGY CORP	0.000	LEIC	716495106	13.2200	53,400.00	572,131.38	705 949 00
PETROLEUM DEVELOPMENT CORP	0.000 0.000	DEADE	716578109	33.3400	27,300.00	487,500.64	705,948.00 910,182.00
PETRODEOM DEVELOPMENT CORP	0.000		716748108	8.2800	43,000.00	287,056.22	356,040.00
PETROQUEST ENERGY INC	1.965		69331W104	30.5200	20,510.00	537,220.10	625,965.20
PFF BANCORP INC PHARMION CORP	0.000		71715B409	17.7700	25,870.00	722,607.43	459,709.90
PHARMION CORP PHASE FORWARD INC	0.000		71713B409 71721R406	9.7500	23,300.00	180,955.89	227,175.00
	0.000		693320202	28.0200	39,700.00	760,177.40	1,112,394.00
PHH CORP PHILLIPS-VAN HEUSEN	0.000			32.4000	34,200.00	700,1//.40	
			718592108		34,ZUU.UU	723,352.05 1,403,825.79	1,108,080.00
PHOENIX COMPANIES INC.	1.173	LINY	71902E109	13.6400	125,500.00	1,403,825.79	1,711,820.0

Investment Desc							
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PHOENIX TECHNOLOGIES LTD PHOTON DYNAMICS INC PHOTRONICS INC. PICO HOLDINGS INC PIER 1 IMPORTS INC/DEL PIKE ELECTRIC CORP PINNACLE ENTERTAINMENT, INC. PIONEER COMPANIES INC PIPER JAFFRAY COMPANIES INC PLACER SIERRA BANCSHARES PLANTRONICS INC. PLAYTEX PRODUCTS INC PLEXUS CORP PLUG POWER INC PLX TECHNOLOGY INC PMA CAP CORP PMC-SIERRA INC POLYCOM INC. POLYMEDICA CORP POLYONE CORPORATION PORTALPLAYER INC PORTFOLIO RECOVERY ASSOCIATE POTLATCH CORP. POWELL INDS INC POWER INTEGRATIONS INC POWER INTEGRATIONS INC POWER WAVE TECHNOLOGIES POZEN INC PRA INTERNATIONAL PRE-PAID LEGAL SVCS PREFERRED BANK/LOS ANGELES PREFORMED LINE PRODUCTS CO PREMIERE GLOBAL SERVICES INC	0 000	חשבים	719153108	6 2600	21 000 00	184,949.88	137,094.00
DHOTON DVNAMICS INC	0.000	DUTIN	719364101	18.2800	21,900.00 17,800.00	339,554.65	325,384.00
PHOTEONICS INC	0.000	DT.AR	719405102	15.0600	37,300.00	717,332.86	561,738.00
PICO HOLDINGS INC	0.000	PICO	693366205		7 500 00	152,361.63	
PIER 1 IMPORTS INC/DEL	4 581	PTR	720279108	8 7300	7,500.00 49,200.00	152,361.63 724,614.28	241,950.00 429,516.00
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	16.2200 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	704070100	40.4000	11,900.00 6,700.00	258,742.89 205,533.21	356,643.00 270,680.00
PLACER SIERRA BANCSHARES	1.732	PLSB	726079106	27.7100	7,100.00 51,700.00 51,700.00 71,900.00 64,300.00 44,400.00	179,957.92	196,741.00
PLANTRONICS INC.	0.706	PLT	727493108	28.3000	51,700.00	1,926,476.26	
PLAYTEX PRODUCTS INC	0.000	PYX	72813P100	13.6700	71,900.00	652,145.53	1,463,110.00 982,873.00
PLEXUS CORP	0.000	PLXS	729132100	22.7400	64,300.00	1,009,323.27 307,166.57 207,687.41	1,462,182.00 227,772.00
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	207,687.41 169,317.11	211,560.00 306,768.00
PMC-SIERRA INC	0.000	PMCS	69344F106	7.7100	136,500.00 103,400.00 25,400.00	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	C20 100 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	85,400.00 28,400.00	729,095.62	549,122.00 804,288.00
PORTFOLIO RECOVERY ASSOCIATE	S 0.000	PRAA	73640Q105	46.4400	16,400.00 29,200.00	517,656.77	761,616.00 1,488,616.00
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 31,000.00	128,999.39	128,773.20
POWER INTEGRATIONS INC	0.000	POWI	739276103	23.8100	31,000.00	678,298.67	128,773.20 738,110.00
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 20,900.00	030,109.47 494,030.32 729,095.62 517,656.77 917,165.09 128,999.39 678,298.67 895,233.07 130,547.32 505,006.05	242,627.00 588,335.00
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 44.5000	10,300.00	382,211.52	393,563.00 449,450.00
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 8.1300	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	216,014.79 154,336.00 655,392.84 899,792.46 77,459.44	155,584.00
PREFERRED BANK/LOS ANGELES PREFORMED LINE PRODUCTS CO PREMIERE GLOBAL SERVICES INC PREMIERWEST BANCORP PREMIUM STANDARD FARMS INC PRESIDENTIAL LIFE PRICE COMMUNICATIONS CORP PRICELINE.COM INC PRIMEDIA INC PRIVATEBANCORP INC	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 89,914.96	61,019.00
PRIVATEBANCORP INC	0.506	PVTB	742962103	35.5700	4,400.00	89,914.96	156,508.00

Investment Desc							Market Value
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PROASSURANCE CORP PROGENICS PHARMACEUT PROGRESS SOFTWARE PROGRESSIVE GAMING CORP PROQUEST COMPANY PROSPERITY BANCSHARE PROVIDENCE SERVICE 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 24,100.00	117,292.50	115,479.00
PROQUEST COMPANY	0.000	PQE	74346P102	27.9100	24,100.00	635,521.51	115,479.00
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	7,840.00 8,300.00	196,413.69	225,321.60 238,957.00
PROVIDENT BANKSHARES CORPORA	ATI 3.316	PBKS	743859100	33.7700	34,752.00 16,600.00	905,839.77 407,084.06 1,351,506.87	1,173,575.04 436,580.00
PROVIDENT FINANCIAL HLDGS	2.129	PROV	743868101	26.3000	16,600.00	407,084.06	436,580.00
PROVIDENT FINANCIAL SERVICES	S 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	3,548.00 68,400.00	464.308.63	1,015,056.00
PSYCHIATRIC SOLUTIONS INC	0.000	PSYS	74439H108	58.7400	25,600.00	1,113,011.02 480,048.06	1,503,744.00
OAD INC	1.308	OADI	74727D108	7.6400	25,600.00 51,583.00	480.048.06	1,503,744.00 394,094.12
DUALITY SYSTEMS INC	0.000	OSII	747582104	76.7600	12,520.00	449,092.21	961,035.20
OUANEX CORP	1.240	NX	747620102	49.9700		956,729.22	961,035.20 1,604,037.00
OUANTA SERVICES INC.	0.000	PWR	74762E102	13.1700	123,100.00	978,239.69 206,573.05 863,724.34	1.621.227.00
OUANTUM CORPORATION- DLT & S	STO 0.000	DSS	747906204	3.0500	47,600.00	206,573.05	1,621,227.00 145,180.00
OUEST SOFTWARE INC	0.000	OSFT	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	
R&B INC	0.000	RBIN	749124103	9.4800	29,350.00 10,500.00	149.213.40	387,420.00 99,540.00
RACKABLE SYSTEMS INC	0.000	RACK	750077109	28.4800	6,600.00 20,200.00	86.988.00	187,968.00
RADIANT SYSTEMS INC	0.000	RADS	75025N102	12.1600	20 200 00	86,988.00 227,381.30	245,632.00
RADIATION THERAPY SERVICES	INC 0.000	RTSX	750323206		22.000.00	593.289.39	776,820.00
RADIO ONE INC CL-D	0.000	ROTAK	75040P405	10.3500	22,000.00 88,200.00	593,289.39 1,173,632.66	912,870.00
RADISYS CORPORATION	0.000	RSYS	750459109	17.3400	21 000 00	440 573 36	364,140.00
PATLAMERICA INC	0.000	RRA	750753105	10.9900	39 900 00	434 617 02	438,501.00
PALCORD HOLDINGS	0.000	PAH	751028101Q	39.9100	21,000.00 39,900.00 29,500.00	440,573.36 434,617.02 904,607.53	1,177,345.00
PAMBIIS INC DEL	0.000	PMRS	750917106	16.1900	67 600 00	960,961.40	1,094,444.00
DADE HOGDITALITY INTL. INC	0.000	DVDE	753820109	30.3900	67,600.00 36,300.00	712,800.61	1,103,157.00
DAVEN INDICEDIES INC.	0.000	DVVVI	754212108	28.8500	16,400.00	233,450.93	473 140 00
DEC DEADINGS INC	0.970	DOT.T.	75524B104	16.2500	7,500.00	119,775.00	473,140.00 121,875.00
SC3 CUBD	0.000	BCBC	749388104		18,900.00		
CN CORDORATION	0.000	PCMT	749361200	23.4500	37,100.00	882,099.04	671,328.00 869,995.00
PROSPERITY BANCSHARE PROVIDENCE SERVICE CORP PROVIDENT BANKSHARES CORPORA PROVIDENT FINANCIAL HLDGS PROVIDENT FINANCIAL SERVICES PROVIDENT FINANCIAL SERVICES PROVIDENT FINANCIAL SERVICES PROVIDENT NEW YORK BANCORP PSS WORLD MEDICAL INC. PSYCHIATRIC SOLUTIONS INC QUALITY SYSTEMS INC QUANTA SERVICES INC. QUANTA SERVICES INC. QUANTUM CORPORATION- DLT & S QUEST SOFTWARE INC R & G FINANCIAL CORP CL-B R&B INC RACKABLE SYSTEMS INC RACKABLE SYSTEMS INC RADIANT SYSTEMS INC RADIATION THERAPY SERVICES I RADIO ONE INC CL-D RADISYS CORPORATION RAILAMERICA INC RALCORP HOLDINGS RAMBUS INC DEL RARE HOSPITALITY INTL INC. RREVEN INDUSTRIES INC RC2 CORP RCN CORPORATION READERS DIGEST ASSOCIATION READERS DIGEST ASSOCIATION	2 620	DDY VCNT	755267101	15.2200	105,100.00	1,707,242.59	1,599,622.00
REALERADERS INC	2.028	LUA	75605L104	7.7600	121,500.00	1,/0/,444.59	942,840.00
REALNETWORKS INC RED ROBIN GOURMET BURGERS	0.000	VMMV	12002TI04	50.9600	5,200.00	785,290.83 167,786.45	
VED VOR MEERMODIS	0.000	KKGB	75689M101	14.0600	5,200.00 71 600 00	553,635.00	264,992.00
REDBACK NETWORKS			757209507	14.0000	71,600.00 9,000.00	104 770 00	1,006,696.00 196,290.00
REDDY ICE HOLDINGS INC	7.015	rKZ	75734R105	21.8100	9,000.00	184,770.00	196,290.00

				Price	rar/Shares	Book Value	Market Value
	Group - COMN	ION STOC	K				
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	Instrument - COM	Õ	OMMON STOCK	.~			
REGAL BELOIT REGENT COMMUNICATIONS INC REGIS CORP REHABCARE GROUP INC RELIANCE STEEL & ALUMINUM REMINGTON OIL & GAS CORP RENAISSANCE LEARNING INC RENASANT CORP REPUBLIC BANCORP INC REPUBLIC BANCORP KY REPUBLIC BANCORP KY REPUBLIC COMPANIES GROUP INC RESOURCE AMERICA INC RESOURCE AMERICA INC RESOURCES GLOBAL PROFESSION RESTORATION HARDWARE INC RETAIL VENTURES INC REVLON INC - CL A RF MICRO-DEVICES RIGEL PHARMACEUTICALS INC RIMAGE CORP RUI CORP ROANOKE ELEC STL COR ROBBINS & MYERS INC. ROCK-TENN COMPANY CL A ROCKWOOD HOLDINGS INC ROFIN-SINAR TECHNOLOGIES INC ROGERS CORP. ROLLINS INC ROYAL BANCSHARES PA ROYAL GOLD INC RPC INC RSA SECURITY INC. RTI INTERNATIONAL METALS RUBY TUESDAY INC RUDDICK CORP. RUDOLPH TECHNOLOGIES INC RUSH ENTERPRISES INC - CL A RUSS BERRIE & CO INC							
REGAL BELOIT	1.46	8 RBC	758750103	35.4000	12,000.00	293,983.06	424,800.00 173,536.00 1,828,218.00
REGENT COMMUNICATIONS INC	0.00	0 RGCI	758865109	4.6400	37,400.00	211,426.24	173,536.00
REGIS CORP	0.41	4 RGS	758932107	38.5700	47,400.00	1,802,622.46	1,828,218.00
REHABCARE GROUP INC	0.00	0 RHB	759148109	20.2000	33,400.00 36,600.00	817,960.24 1,003,959.12	674,680.00 2,236,992.00
RELIANCE STEEL & ALUMINUM	0.65	4 RS	759509102	61.1200	36,600.00	1,003,959.12	
REMINGTON OIL & GAS CORP	0.00	0 REM	759594302	36.5000	33,800.00 8,300.00	673,021.76 186,085.42 345,235.78 190,404.56 875,277.33 138,086.45 81,152.00 547,108.00 157,418.65	1,233,700.00 156,953.00
RENAISSANCE LEARNING INC	1.05	7 RLRN	75968L105	18.9100	8,300.00	186,085.42	156,953.00
RENASANT CORP	2.78	2 RNST	75970E107	31.6300	8,300.00 11,000.00 15,900.00 81,196.00 7,622.00 6,400.00 42,300.00 16,708.00	345,235.78	347,930.00 241,680.00 966,232.40 163,491.90 99,072.00 734,751.00 284,871.40
REPUBLIC AIRWAYS HOLDINGS IN	NC 0.00	0 RJET	760276105	15.2000	15,900.00	190,404.56	241,680.00
REPUBLIC BANCORP INC	3.69	7 RBNC	760282103	11.9000	81,196.00	875,277.33	966,232.40
REPUBLIC BANCORP KY	1.64	1 RBCAA	760281204	21.4500	7,622.00	138,086.45	163,491.90
REPUBLIC COMPANIES GROUP INC	3.10	0 RUTX	760349100	15.4800	6,400.00	81,152.00	99,072.00
RES-CARE INC	0.00	0 RSCR	760943100	17.3700	42,300.00	547,108.00	734,751.00
RESOURCE AMERICA INC	1.40	7 REXI	761195205	17.0500	16,708.00	157,418.65	284,871.40
RESOURCES GLOBAL PROFESSION	ALS 0.00	0 RECN	76122Q105	26.0600	50,200.00 26,500.00	967,263.29 170,854.70	1,308,212.00
RESTORATION HARDWARE INC	0.00	0 RSTO	760981100	6.0200	26,500.00	170,854.70	159,530.00
RETAIL VENTURES INC	0.00	0 RVI	76128Y102	12.4400	26,500.00 14,600.00 129,200.00 197,800.00	161,289.12 407,926.83 1,264,895.36	181,624.00 400,520.00 1,070,098.00
REVLON INC - CL A	0.00	0 REV	761525500	3.1000	129,200.00	407,926.83	400,520.00
RF MICRO-DEVICES	0.00	0 RFMD	749941100	5.4100	197,800.00	1,264,895.36	1,070,098.00
RIGEL PHARMACEUTICALS INC	0.00	0 RIGL	766559603	8.3600	4,900.00	109,430.33	40,964.00 640,458.00
RIMAGE CORP	0.00	0 RIMG	766721104	28.9800	4,900.00 22,100.00	109,430.33 454,430.57	640,458.00
RLI CORP	1.36	3 RLI	749607107	49.8700	30,500.00 28,038.00	985,287.12 459,945.02	1,521,035.00 661,696.80
ROANOKE ELEC STL COR	1.86	4 RESC	769841107	23.6000	28,038.00	459,945.02	661,696.80
ROBBINS & MYERS INC.	1.08	1 RBN	770196103	20.3500 13.6500	12,300.00	258,608.12 504,523.39	250,305.00 424,515.00 355,140.00 1,085,837.13 227,244.00
ROCK-TENN COMPANY CL A	2.63	7 RKT	772739207	13.6500	31,100.00	504,523.39	424,515.00
ROCKWOOD HOLDINGS INC	0.00	0 ROC	774415103	19.7300	18,000.00 24,979.00 5,800.00 44,700.00 4,796.00	343,260.00 712,493.54 274,370.32 761,576.48 113,039.06	355,140.00
ROFIN-SINAR TECHNOLOGIES IN	0.00	0 RSTI	775043102	43.4700	24,979.00	712,493.54	1,085,837.13
ROGERS CORP.	0.00	0 ROG	775133101	39.1800	5,800.00	274,370.32	227,244.00
ROLLINS INC	1.01	4 ROL	775711104	19.7100	44,700.00	761,576.48	881,037.00
ROYAL BANCSHARES PA	4.74	9 RBPAA	780081105	23.1600	4,796.00	113,039.06	881,037.00 111,075.36
ROYAL GOLD INC	0.63	3 RGLD	780287108	34.7300	19,900.00	353,706.69	691,127.00
RPC INC	0.40	6 RES	749660106	26.3400	19,900.00 43,325.00	531,378.80	691,127.00 1,141,180.50
RSA SECURITY INC.	0.00	0 RSAS	749719100	11.2300	75,100.00	1,106,542.44	843,373.00
RTI INTERNATIONAL METALS	0.00	0 RTI	74973W107	37.9500	23,400.00	379,583.13	843,373.00 888,030.00
RUBY TUESDAY INC	0.17	'3 RI	781182100	25.8900	68.200.00	1.796.350.72	1,765,698.00
RUDDICK CORP.	2.06	7 RDK	781258108Q		36,100.00	479,553.00 243,318.55	768,208.00
RUDOLPH TECHNOLOGIES INC	0.00	0 RTEC	781270103	21.2800 12.8800	13,600.00	243,318.55	768,208.00 175,168.00
RUSH ENTERPRISES INC - CL A	0.00	0 RUSHA	781846209	14.8800	21,900.00	297.158.91	325.872.00
RUSS BERRIE & CO INC	3.50	2 RUS	782233100	11.4200	12,400.00	297,158.91 254,317.66	325,872.00 141,608.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier	F Price	Par/Shares	Book Value	Market Value
	Group -	- COMMO	N STOCK					
	Portfolio · Instrument ·	- QN2 - COM	QU.	ANTITATIVE 2	Q) 000			
RUSSELL CORP RUTH'S CHRIS STEAK HOUSE INC RYANS RESTAURANT GROUP INC RYERSON TULL, INC. S & T BANCORP INC S Y BANCORP INC SAFENET INC SAFENET INC SAFENET INC SALIX PHARMACEUTICAL SANDERSON FARMS INC SANDY SPRING BANCORP INC SANTANDER BANCORP SAPIENT CORP SAPIENT CORP SAVIENT PHARMACEUTICALS INC SBA COMMUNICATIONS CORP SCANSOURCE INC SCBT FINANCIAL CORP SCHOOL SPECIALTY INC. SCHULMAN (A.) INC. SCHWEITZER-MAIDUIT INTL INC SCS TRANSPORTATION INC SEABOARD CORP SEABRIGHT INSURANCE HOLDINGS SEACOR SMIT INC. SEATTLE GENETICS INC SECURE COMPUTING CORP SECURITY BANK CORP SELECTIVE INSURANCE GROUP SEMITOOL INC SEMTECH CORPORATION SENIOR HOUSING PROP TRUST SENOMYX INC SENSIENT TECHNOLOGIES SEQUA CORP - CL A SERENA SOFTWARE INC		1.188	RML	782352108Q	13.4600	34,700.00	623,919.85	467,062.00
RUTH'S CHRIS STEAK HOUSE INC	3	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	772,364.76 938,613.28	762,866.52 811,395.81
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	26,577.00 2,461.00 16,320.00	88,544.31 399,479.28	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	39,47,48 39,247,48 97,680.69 582,563.31 556,768.41 483,238.59	40,968.00 167,409.00 584,936.00 1,081,160.00 727,244.00
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 8,530.00 33,600.00	483,238.59	727,244.00
SCBT FINANCIAL CORP		2.034	SCBT	78401V102	33.4200	8,530.00	223,023.74 837,680.88	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	449,550.00 551,258.75	552,284.64 697,248.00 396,480.00
SCHULMAN (A.) INC.		2.695	SHLM	808194104Q		32,400.00	551,258.75	697,248.00
SCHWEITZER-MAIDUIT INTL INC		2.421	SWM	808541106	24.7800	16,000.00	447,257.81 618,032.13 201,614.08 108,038.40 1,194,188.86	396,480.00 752,250.00
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 8.500.00	201,614.08	906,600.00 141,355.00 1,586,730.00
SEABRIGHT INSURANCE HOLDINGS	5	0.000	SEAB	811656107		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	143,116.40 367,721.44	132,160.00 466,039.38
SECURE COMPUTING CORP		0.000	SCUR	813705100	12.2600 23.2900	38,013.00 9,200.00	367,721.44	
SECURITY BANK CORP		1.116	SBKC	814047106		9,200.00	204,360.32	214,268.00
SELECT COMPORT CORP		1 657	SCSS	81616X103 816300107	27.3500 53.1000	38,200.00 36,290.00	204,360.32 859,105.63 990,724.06	1,044,770.00
SELECTIVE INSURANCE GROUP		1.007	STGT	816909105	10.8800	17,600.00	177 422 00	191,488.00
SEMITOOL INC		0.000	SMIT	816850101	18.2600	77,700.00	990,724.06 177,423.80 1,399,946.23	1,418,802.00
SEMIECH CORPORALION		7 560	SMIC	81721M109	16.9100	63,000.00	010 144 00	1 065 220 00
SENIOR HOUSING PROP IRUSI		0.000	SINU	81721M109 81724Q107	12.1200	18,600.00	205 142 20	225,432.00
SENORIA INC		0.000	STAINTS	81724Q107 81725T1000	17.9000	10,000.00	910,144.08 305,142.30 1,005,346.19 337,808.33	443,434.00 001 420 00
SENSTENT TECHNOLOGIES		0.000	SUN V SVI	817320104	69.0500	49,800.00 6,700.00	1,000,340.19	891,420.00 462,635.00
SEQUA CORP - CL A		0.000	DVA.A	817320104	23.4400	7,500.00	139,543.85	175,800.00
DEVENA DOLIMAND INC		0.000	DIVINA	01/492101	23.4400	7,500.00	139,343.05	1/3,000.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM						
	Portfolio - ON2		JANTITATIVE 200	0 (0			
	Instrument - COM		MMON STOCK	- (2			
SEROLOGICALS CORP SFBC INTERNATIONAL INC SHARPER IMAGE CORP SHAW GROUP SHENANDOAH TELECOMMU SHOE CARNIVAL INC SHUFFLE MASTER INC SIERRA BANCORP SIERRA PACIFIC RESOURCES SIGMATEL INC SILGAN HOLDINGS INC SILICON IMAGE INC SILICON LABORATORIES SILICON STORAGE TECH SIMMONS 1ST NATL COR SIMPSON MANUFACTURING CO SIRF TECHNOLOGY HOLDINGS SIX FLAGS INC.	0.00) SERO	817523103	19.7400	36,700.00	775,894.23	724,458.00
SFBC INTERNATIONAL INC	0.00	SFCC	784121105	16.0100	7,800.00	200,339.79	124,878.00
SHARPER IMAGE CORP	0.00	SHRP	820013100	9.7400	12,300.00	212,832.81	119,802.00
SHAW GROUP	0.00	SGR	820280105	29.0900		892,140.68	1,850,124.00
SHENANDOAH TELECOMMU	1.15	1 SHEN	82312B106	39.8400	7.270.00	196,532.26	289,636.80
SHOE CARNIVAL INC	0.00) SCVL	824889109	21.9200	7,900.00	109,994.55	173,168.00
SHUFFLE MASTER INC	0.00	SHFL	825549108	25.1400	20,386.00	317,880.72	512,504.04
SIERRA BANCORP	2.10	BSRR	82620P102	22.7900	5,700.00	134,422.53	129,903.00
SIERRA PACIFIC RESOURCES	6.13	5 SRP	826428104	13.0400	202,900.00	2,308,699.66	2,645,816.00
SIGMATEL INC	0.00) SGTL	82661W107	13.1000	51,700.00	1,333,825.37	677,270.00
SILGAN HOLDINGS INC	1.10	7 SLGN	827048109	36.1200	10,200.00	162,601.95	368,424.00
SILICON IMAGE INC	0.00) SIMG	82705T102	9.0500	34,500.00	312,304.26	312,225.00
SILICON LABORATORIES	0.00) SLAB	826919102	36.6600	54,300.00	1,533,192.19	1,990,638.00
SILICON STORAGE TECH	0.00) SSTI	827057100	5.0500	92,600.00	568,186.34	467,630.00
SIMMONS 1ST NATL COR	2.31) SFNC	828730200	27.7000	15,100.00	350,040.98	418,270.00
SIMPSON MANUFACTURING CO	0.88		829073105	36.3500	38,300.00	948,750.77	1,392,205.00 1,105,580.00
SIRF TECHNOLOGY HOLDINGS	0.00) SIRF	82967H101	29.8000	37,100.00	559,276.69	1,105,580.00
SIX FLAGS INC.	0.00		83001P109	7.7100	98,500.00	720,265.97 275,087.31	759,435.00
SJW CORP	2.35	L SJW	784305104	45.5000	98,500.00 8,100.00	275,087.31	500,550.00
SKECHERS U S A INC	0.00) SKX	830566105	15.3200	40,800.00	556,809.74	625,056.00
SKYLINE CORP.	1.97		830830105Q	36.4000	7,200.00	221,183.05 1,250,580.89	262,080.00 1,896,316.00
SKYWEST INC	0.44	5 SKYW	830879102	26.8600		, ,	1,896,316.00 772,153.00 425,040.00
SKYWORKS SOLUTIONS INC	0.00) SWKS	83088M102	5.0900	151,700.00 33,000.00	5,391,637.68 403,271.64	772,153.00
SMART & FINAL INC	0.00		831683107	12.8800	33,000.00	403,271.64	425,040.00
SMITH (A.O.) CORP	1.82		831865209	33.1000	17,000.00	502,891.63	624,780.00
SOHU.COM INC	0.00	SOHU	83408W103	18.3400	300.00	6,275.75	5,502.00
SOMANETICS CORP	0.00	SMTS	834445405	32.0000	23,600.00	546,214.93	755,200.00
SONIC AUTOMOTIVE INC.	2.15	1 SAH	83545G102	22.2800	46,200.00	1,049,331.31 80,264.80	1,029,336.00
SONIC SOLUTIONS	0.000	SNIC	835460106	15.1100 7.9200	4,000.00	80,264.80 665,952.07	60,440.00
SONICWALL INC	0.000) SNWL	835470105	7.9200 35.0100	106,300.00 16,300.00		841,896.00
SONUSIGHT INC.	0.000) SONO) SONS	83568G104 835916107	3.7200	175,900.00	373,853.17 851,255.38	570,663.00 654,348.00
SORUEDVIC HOLDINGS OF A	0.000) BID	835916107	18.3600	38,500.00	603,657.82	706,860.00
SOLUEBL S HOUDINGS CL-A	1 57) SFFS	83607V104	19.1000	9,800.00	154,761.60	187,180.00
SIRF TECHNOLOGY HOLDINGS SIX FLAGS INC. SJW CORP SKECHERS U S A INC SKYLINE CORP. SKYWEST INC SKYWEST INC SKYWORKS SOLUTIONS INC SMART & FINAL INC SMITH (A.O.) CORP SOHU.COM INC SOMANETICS CORP SONIC AUTOMOTIVE INC. SONIC SOLUTIONS SONICWALL INC SONICWALL INC SONUS NETWORKS INC SOTHEBY'S HOLDINGS CL-A SOUND FEDERAL BANCORP INC SOURCE CORP SOURCE INTERLINK COS INC SOUTH JERSEY INDS IN	1.57	SFFS SRCP	836167106	23.9800	32,400.00	793,927.98	776,952.00
SOURCE CORP	0.000	SORC SORC	836151209	11.1200	34,800.00	411,722.07	386,976.00
SOURCE INTERLING COS INC	3.08		838518108	29.1400	29,600.00	675,232.52	862,544.00
SOUTH JERSET INDS IN SOUTHSIDE BANCSHARES INC	2 17	S SBSI	84470P109	20.2000	10,380.00	209,493.72	209,676.00
SOUTHWEST BANCORP IN		OKSB	844767103	20.2000	14,300.00	293,977.46	286,000.00
DOUTHWEST DANCOKE IN	1.500		011/0/103	20.000	14,500.00	293,911.40	200,000.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - QN2		ANTITATIVE 200	0 (Q			
	Instrument - COM	CO	MMON STOCK				
SOUTHWEST GAS CORP SPARTAN STORES INC SPARTECH CORP SPECIALTY LABORATORIES SPECTRALINK CORP SPEEDWAY MOTORSPORTS SPHERION CORPORATION SPORTS AUTHORITY INC SPSS INC. SSA GLOBAL TECHNOLOGIES INC	3.106	SWX	8448951020	26.4000	39,750.00	895,522.98	1,049,400.00
SPARTAN STORES INC	0.000	SPTN	846822104	10.4200	39,750.00 50,300.00	895,522.98 708,107.80	524,126.00
SPARTECH CORP	2.27	SEH	847220209	21.9500	11,400.00	281,978.57 369,679.12 246,518.57	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	20,200.00 16,200.00 109,000.00	441,470.90	561,654.00
SPHERION CORPORATION	0.000	SFN	848420105	10.0100	109,000.00	441,470.90 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. SSA GLOBAL TECHNOLOGIES INC ST MARY LAND & EXPLORATION	0.000	SPSS	78462K102	30.9300	27,425.00 32,500.00	793,489.03 636,050.11	853,740.25 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	408,782.12 867,043.94	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	647,707.49 560,578.63	623,542.00
ST MARY LAND & EXPLORATION STAGE STORES INC STANDARD MICROSYSTEMS CORP STANDARD REGISTER CO STANDEX INTERNATIONAL CORP STANLEY FURNITURE CO INC STARTEK INC STATE AUTO FINL CORP STATE BANCORP INC N.	8.000	SRT	85569C107	18.0000	11,800.00 24,500.00	442,588.26 687,121.71	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 INC 0.000	STBC	855716106	16.7400	8,618.00 5,100.00	156,177.73 140,760.00	144,265.32 136,170.00
STATE NATIONAL BANCSHARES 1	INC 0.000	SNBI	857124101	26.7000	5,100.00	140,760.00	136,170.00
STEAK N SHAKE COMPANY	O.000	SNS	857873103	16.9500	29,300.00	477,011.24 1,082,711.27 578,038.01	496,635.00
STEEL DYNAMICS INC	1.126 1.071 1.375	STLD	858119100	35.5100	52,600.00 24,800.00	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	0.000 0.000 2.975 0.639 3.852 1.554	SCL	858586100Q	26.8900	5,600.00	671,467.96 207,678.26 454,511.60 135,758.25 1,985,960.04 384,114.22	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 0.880	SLFI	859317109	19.8000	26,906.00	451,344.32	532,738.80 913,368.72
STERLING FINL CORP W	0.880	STSA	859319105	24.9800	36,564.00	760,914.14	913,368.72
STEWART & STEVENSON SERVICE	ES 1.609	SVC	860342104Q	21.1300	42,600.00	752,779.25	900,138.00
STERLING FINL CORP W STEWART & STEVENSON SERVICE STEWART ENTERPRISES INC. CI STEWART INFO SVCS STIFEL FINANCIAL CORP	L-A 1.848	STEIE	860370105	5.4100	112,100.00	752,779.25 574,985.66	606,461.00
STEWART INFO SVCS	1.541	STC	860372101	48.6700	24,200.00 17,566.00	755,360.14 349,534.33	1,177,814.00 660,305.94
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 1,295,172.80	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

Investment Desc							Market Value
	Group - COMMON	I STOCK					
	-		ANTITATIVE 200	0 (0			
			MMON STOCK	· (2			
STRATASYS INC	0.000	ggvg	862685104	25.0100	9 200 00	289,361.16	230,092.00
STRATTEC SECURITY CORP	0.000		863111100	40.4200	9,200.00 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 STURM RUGER & CO INC SUFFOLK BANCORP SUMMIT BANCSHARES IN SUMMIT FINANCIAL GROUP INC	1.769	SRR	863314100Q	13.5600	64,400.00	724,521.61 171,222.80	873,264.00
STURM RUGER & CO INC	5.706	RGR	864159108	7.0100	18,600.00	724,521.61 171,222.80	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	168,606.09 251,397.96	124,092.00 235,025.00
SUMMIT FINANCIAL GROUP INC SUN BANCORP INC/NJ SUN HYDRAULICS CORP SUNPOWER CORP. CL A SUNRISE SENIOR LIVING INC SUPERGEN INC SUPERIOR ENERGY SVCS SUPERIOR ESSEX INC SUPERIOR INDUSTRIES INTL	0.000	SNBC	86663B102	19.7500	5,400.00 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 43,400.00	171,428.55 255,557.00 719,605.02	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 1,723,995.00
SUPERIOR ENERGY SVCS	0.000	SPN	868157108	21.0500	81,900.00	955,321.33	1,723,995.0
SUPERIOR ESSEX INC	0.000	SPSX	86815V105	20.1600	18,100.00 35,700.00	309,879.24 1,201,787.80	364,896.0
SUPERIOR ESSEX INC SUPERIOR INDUSTRIES INTL	2.875	SUP	868168105	22.2600	35,700.00	1,201,787.80	794,682.0
SUPERIOR WELL SERVICES INC SUPERTEX INC SUPPORTSOFT INC SUREWEST COMMUNICATI SURMODICS INC SUSQUEHANNA BANCSHARES INC. SVB FINANCIAL GROUP SWIFT ENERGY COMPANY SWS GROUP INC SYBRON DENTAL SPECIALTIES SYCAMORE NETWORKS INC SYKES ENTERPRISES SYMBION INC SYMMETRY MEDICAL INC SYMS CORP SYMYX TECHNOLOGIES INC.	0.000	SWSI	86837X105	23.7600	5,700.00 19,600.00 45,300.00	1,201,787.80 131,784.00 490,176.64 227,143.21	135,432.00
SUPERTEX INC	0.000	SUPX	868532102	44.2500	19,600.00	490,176.64	867,300.0
SUPPORTSOFT INC	0.000	SPRT	868587106	4.2200	45,300.00	227,143.21	191,166.0
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	453,436.96 405,947.83	588,141.0
SUSQUEHANNA BANCSHARES INC.	4.054	SUSQ	869099101	23.6800	49,189.00 37,413.00	1,095,834.77	1,164,795.5
SVB FINANCIAL GROUP	0.000	SIVB	78486Q101	46.8400	37,413.00	1,095,834.77 1,232,607.79	1,752,424.92
SWIFT ENERGY COMPANY	0.000	SFY	870738101	45.0700	37,700.00 34,500.00	816,179.69	1,699,139.00
SWS GROUP INC	1.910	SWS	78503N107	20.9400	34,500.00	633,263.36	722,430.0
SYBRON DENTAL SPECIALTIES	0.000	SYD	871142105	39.8100	42,300.00	985,939.92	1,683,963.0
SYCAMORE NETWORKS INC	0.000	SCMR	871206108	4.3200	186,771.00 54,375.00		806,850.7
SYKES ENTERPRISES	0.000	SYKE	871237103	13.3700	54,375.00	319,035.94	726,993.7
SYMBION INC	0.000	SMBI	871507109	23.0000	28,400.00	605,167.81 169,162.00	653,200.0
SYMMETRY MEDICAL INC	0.000	SMA	871546206	19.3900	8,800.00	169,162.00	170,632.0
SYMS CORP	0.000	SYM	871551107	14.4400	29,900.00	421,734.92	431,756.0
SYMYX TECHNOLOGIES INC.	0.000	SMMX	87155S108	27.2900	29,900.00 17,121.00	421,734.92 339,742.50	467,232.0
SYNAPTICS INC	0.000	SYNA	87157D109	24.7200	23,200.00	410,303.55	573,504.0
SYNNEX CORP	0.000		87162W100		28,900.00	511,830.25	436,679.0
SYNTEL INC	1.152	SYNT	87162H103	20.8300	22,900.00	405,291.89 139,248.70 65,058.09	477,007.0
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	64,272.0
TAL INTERNATIONAL GROUP	0.000	TAL	874083108	20.6500	12,100.00	251,317.00 1,054,518.12	249,865.0
TALBOTS INC	1.725		874161102Q	27.8200	34,000.00	1.054.518.12	945,880.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
			ANTITATIVE 200	0 (Q			
	Instrument - COM		MMON STOCK				
TALEO CORP CL A	0.000 0.000 0.291	TLEO	87424N104	13.2800	6,400.00	89,088.00 450,351.77	84,992.00
TALK AMERICA HOLDINGS INC	0.000	TALK	87426R202	8.6300	6,400.00 60,600.00	450,351.77	522,978.00
TALK CORP TANOX INC TAYLOR CAPITAL GROUP INC	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 4,724.00	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
TATLOR CAPITAL GROUP INC TECHNICAL OLYMPIC US TECHNOLOGY INC. TECHNOLOGY INVSTMT CAP CORP TECUMSEH PRODUCTS CO CL-A TEJON RANCH CO DEL TEKELEC TELEDYNE TECHNOLOGIES INC	0.284	TOA	878483106	21.0900	31,150.00 42,800.00	669,822.35 741,648.95	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 17,354.00	209,028.40	211,400.00
TECUMSEH PRODUCTS CO CL-A	5.587	TECUA	878895200	22.9100	17,354.00	668,508.56	211,400.00 397,580.14
TEJON RANCH CO DEL	0.000	TRC	879080109	39.9200	7,700.00	375,049.29 900,825.24 547,738.80	307,384.00
TEKELEC	0.000	TKLC	879101103	13.9000	54,318.00 35,100.00	900,825.24	755,020.20
TELEDYNE TECHNOLOGIES INC TELETECH HOLDINGS INC TELIK INC TENNANT COMPANY TENNECO INC. TERRA INDS INC TESSERA TECHNOLOGIES INC TETRA TECH INC. TETRA TECHNOLOGIES INC. TETRA TECHNOLOGIES INC. TEXAS CAPITAL BANCSHARES TEXAS INDUSTRIES 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 28,500.00	294,417.24 496,745.12	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	490,743.12 679,083.68 118,529.00 661,192.86 1,272,196.06 924,844.07 818,110.00 423,701.80	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 TEXAS REGIONAL BANCSHARES IN	0.601	TXI	882491103	49.8400	22,400.00	602,570.53	1,116,416.00
TEXAS REGIONAL BANCSHARES IN	TC 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	425,701.80 602,570.53 1,120,217.58 210,647.10 1,024,407.36 425,291.83	435,670.00
TEXAS REGIONAL BANCSHAKES IN TEXAS ROADHOUSE INC-CLASS A THE FINISH LINE-CL A THE GEO GROUP INC THOMAS NELSON INC THOR INDUSTRIES INC THORATEC CORP THQ INC	0.811	TNM	640376109Q	24.6500	12,150.00	221,022.23 919,015.31	299,497.50
THOR INDUSTRIES INC	0.499	THO	885160101	40.0700	12,150.00 45,500.00	919,015.31	1,823,185.00
THORATEC CORP	0.000	THOR	885175307	20.6900	50,900.00	745,313.20 901,012.26 39,935.29 1,622,991.62	1,053,121.00
THO INC	0.000	THOI	872443403	23.8500	65,422.00	901,012.26	1,560,314.70
THRESHOLD PHARMACEUTICALS IN	IC 0.000	THLD	885807107	14.4500	5,900.00	39.935.29	85.255.00
TIBCO SOFTWARE INC	0.000	TIBX	88632Q103	7.4700	5,900.00 227,600.00	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
THQ INC THRESHOLD PHARMACEUTICALS IN TIBCO SOFTWARE INC TIERONE CORP TITAN INT'L INC. TITANIUM METALS CORP TIVO INC TODCO TOMPKINSTRUSTCO INC	0.115	TWI	88830M102Q	17.2500	16,200.00	220,185.26 217,036.84 410,636.97 1,171,576.44	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		44.8000	6,744.00	261,495.36	302.131.20
TOO INC	0.000	TOO	890333107	28.2100	36.300.00	261,495.36 748,533.13	1 024 023 00

Investment Desc	Rating Coupon Yie	ld T	icker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - CO	MMON :	STOCK					
	Portfolio - QN			ANTITATIVE 2000	O (Q			
	Instrument - CO	M	COI	MMON STOCK				
TOOTETE BOLL INDUCTRIES	TNC 1	106 11	5	8905161070	28.9300	26 200 00	700 524 60	760 959 00
TOOTSIE ROLL INDUSTRIES, TOPPS INC TOREADOR RESOURCES CORP TOWER GROUP INC TRACTOR SUPPLY COMPANY TRAMMELL CROW CO TRANS WORLD ENTERTAINMENT	INC. 1.	153 T/	DDD DDD	890786106	7.4300	20,300.00	789,534.60 284,413.91	222 150 25
TOFFS INC	0	וד ממנ	OFF PCT.	891050106	21.0700	2 200 00	78 523 42	46 354 00
TOWER GROUP INC	0	455 TI	WGP	891777104	21.9800	17 700 00	78,523.42 258,001.00 1,054,198.89	389 046 00
TRACTOR SUPPLY COMPANY	0	000 T	SCO	892356106	52.9400	34.600.00	1.054.198.89	1.831.724.00
TRAMMELL CROW CO	0	000 T	70	89288R106	25.6500	36.800.00	1,054,198.89 521,736.42 157,093.00 851,823.99 631,312.16 524,123.28 46.66 444,006.86 202,851.09 226,616.69	943.920.00
TRANS WORLD ENTERTAINMENT	CP 0	000 T	WMC	89336Q100	5.7000	20,523.00	157,093.00	116,981.10
TRANSACTION SYSTEMS ARCHI	TECTS 0.	000 T	SAI	893416107	28.7900	49,842.00	851,823.99	1,434,951.18
TRANSMONTAIGNE INC	0 .	000 TI	MG	893934109	6.6000	89,400.00	631,312.16	590,040.00
TREDEGAR CORPORATION	1.	241 TO	3	894650100	12.8900	30,200.00	524,123.28	389,278.00
TREX COMPANY INC	0 .	000 TI	ΜP	89531P105	28.0500	1.00	46.66	28.05
TRIAD GTY INC	0 .	000 T	GIC	895925105	43.9900	9,400.00	444,006.86	413,506.00
TRIARC COMPANIES, INCB	2.	424 TI	RY.B	895927309	14.8500	16,300.00	202,851.09	242,055.00
TRICO BANCSHARES	2.	052 T	CBK	896095106	23.3900	12,811.00	226,616.69	299,649.29
TRIDENT MICROSYSTEMS INC	0.	000 TI	RID	895919108	18.0000	53,400.00	737,373.00	961,200.00
TRINITY INDUSTRIES	0 .	635 TI	RN	896522109	44.0700	32,400.00	823,542.76	1,427,868.00
TRIPATH IMAGING INC	0.	000 T	PTH	896942109	6.0400	31,900.00	226,616.69 737,373.00 823,542.76 264,264.12 1,259,055.86 944,592.24 676,533.62 183,753.00	192,676.00
TRIQUENT SEMICONDUCTOR	0 .	000 T	TNÇ	89674K103	4.4500	239,800.00	1,259,055.86	1,067,110.00
TRIUMPH GROUP INC	0 .	000 T	ΞI	896818101	36.6100	26,200.00	944,592.24	959,182.00
TRIZETTO GROUP INC	0 .	000 T	ZIX	896882107	16.9900	64,200.00	676,533.62	1,090,758.00
TRONOX INC CL A	1.	530 TI	RX	897051108	13.0700	15,300.00	183,753.00	199,971.00
TRUSTCO BANK CORP. NY	5.	153 TI	RST	898349105	12.4200	79,300.00	839,578.12 1,329,590.34	984,906.00
TRUSTMARK CORP	3.	057 TI	RMK	898402102	27.4700	49,800.00	1,329,590.34	1,368,006.00
TTM TECHNOLOGIES	0 .	000 T	ΓMΙ	87305R109	9.4000	90,400.00	830,772.76	849,760.00
TUESDAY MORNING CORP	3.	107 T	JES	899035505	20.9200	27,200.00	810,581.13	569,024.00
TYLER TECHNOLOGIES I	0 .	000 T	YL	902252105	8.7800	37,300.00	291,682.75	327,494.00
U S B HLDG INC	2.	585 UI	BH	902910108	21.6600	12,238.00	1,329,590.34 830,772.76 810,581.13 291,682.75 244,822.35 564,744.44	265,075.08
U S PHYSICAL THERAPY	0 .	000 U	SPH	90337L108	18.4700	30,200.00	564,744.44	557,794.00
UAP HOLDING CORP	3.	672 U	APH	903441103	20.4200	10,600.00	170,111.08 169,126.55 1,672,880.69 851,485.66 649,820.56	216,452.00
UBIQUITEL INC	0 .	000 UI	PCS	903474302	9.8900	31,000.00	169,126.55	306,590.00
UCBH HOLDINGS INC	0 .	559 U	CBH	90262T308	17.8800	96,500.00	1,672,880.69	1,725,420.00
UICI	1.	408 U	CI	902737105	35.5100	45,800.00	851,485.66	1,626,358.00
UIL HOLDINGS CORPORATION	6.	262 U	IL	902748102	45.9900	15,400.00	649,820.56	708,246.00
TRAMMELL CROW CO TRANS WORLD ENTERTAINMENT TRANSACTION SYSTEMS ARCHI' TRANSACTION SYSTEMS ARCHI' TRANSMONTAIGNE INC TREDEGAR CORPORATION TREX COMPANY INC TRIAD GTY INC TRIARC COMPANIES, INCB TRICO BANCSHARES TRIDENT MICROSYSTEMS INC TRINITY INDUSTRIES TRIPATH IMAGING INC TRIQUENT SEMICONDUCTOR TRIUMPH GROUP INC TRIUMPH GROUP INC TRONOX INC CL A TRUSTCO BANK CORP. NY TRUSTMARK CORP TTM TECHNOLOGIES TUESDAY MORNING CORP TYLER TECHNOLOGIES I U S B HLDG INC U S PHYSICAL THERAPY UAP HOLDING CORP UBIQUITEL INC UCBH HOLDINGS INC UICI UIL HOLDINGS CORPORATION ULTICOM INC. ULTRALIFE BATTERIES INC	6 . 0 . 0 . 0	000 U	LCM	903844108	9.8100	13,600.00	177,040.86 606,358.41 514,788.26 681,515.49 1,032,071.21 334,565.00	133,416.00
ULTRALIFE BATTERIES INC	0 .	000 U	LBI	903899102	12.0000	37,900.00	606,358.41	454,800.00
ULTRATECH INC	0 .	000 U	ΓΕΚ	904034105	16.4200	25,180.00	514,788.26	413,455.60
UMB FINL CORP	1.	564 UI	MBF	902788108	63.9100	15,300.00	681,515.49	977,823.00
UMPQUA HLDGS CORP	1.	682 UI	MPQ	904214103	28.5300	46,800.00	1,032,071.21	1,335,204.00
UNDER ARMOUR INC. CL A	0 .	000 U	ARM	904311107	38.3100	12,100.00	334,565.00	463,551.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - QN2	QU.	ANTITATIVE 200	0 (Q			
	Instrument - COM	CO	MMON STOCK				
UNICA CORP UNIFIRST CORP UNION BANKSHARES COR UNION DRILLING INC UNISOURCE ENERGY CORP UNITED AUTO GROUP INC UNITED BANKSHARES INC. UNITED CAPITAL CORP UNITED CAMITY BKS BLA UNITED CMNTY BKS BLA UNITED CMNTY FINL CO UNITED FINANCIAL BANCORP INC UNITED FIRE & CAS CO UNITED NATURAL FOODS INC. UNITED PANAM FINANCIAL CORP UNITED PANAM FINANCIAL CORP UNITED SECURITY BANCSHARES UNITED STATIONERS INC UNITED SURGICAL PARTNERS UNITED THERAPEUTICS CORP UNIVERSAL AMERN FINL UNIVERSAL COMPRESSION HLDGS UNIVERSAL ELECTRONICS INC UNIVERSAL FOREST PRODUCTS UNIVERSAL TECHNICAL INSTITUT UNIVERSAL TECHNICAL INSTITUT UNIVERSAL TRUCKLOAD SERVICES UNIVES CORPORATION USA MOBILITY INC USA TRUCK INC USEC INC. USI HOLDINGS CORP	0.000	UNCA	904583101	12.0500	4,200.00	46,200.00	50,610.00
UNIFIRST CORP	0.482	UNF	9047081040	31.1000	17,800.00	529,997.73	553 580 00
UNION BANKSHARES COR	1.856	UBSH	905399101	43.1000	17,800.00 9,262.00	351,204.46	399,192.20
UNION DRILLING INC	0.000	UDRL	90653P105	14.5300	9,300.00		135,129.00
UNISOURCE ENERGY CORP	2.435	UNS	909205106	31.2000	9,300.00 34,100.00	694,563.57	135,129.00 1,063,920.00
UNITED AUTO GROUP INC	1.256	UAG	909440109	38.2000	38,000.00 39,600.00 3,100.00	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	89,120.48 839,348.10 317,810.96	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	33,333.00 28,600.00	317.810.96	888,657.78 337,766.00
UNITED FINANCIAL BANCORP INC	0.000	UBNK	91030R103	11.5300	7.100.00	79,023.00	81,863.00
INITED FIRE & CAS CO	1.187	UFCS	910331107	40.4300	7,100.00 24,882.00	79,023.00 540,791.17	81,863.00 1,005,979.26
INITED NATURAL FOODS INC	0.000	UNET	911163103	26.4000	40 300 00	932 074 29	1,063,920.00
INITED ONLINE INC	5 625	UTINITI	911268100	14.2200	40,300.00 88,800.00 5,300.00	932,074.29 1,314,550.88	1,262,736.00
INITED DANAM FINANCIAL CORD	0.023	TIDEC	911301109	25.8700	5 300 00	110,442.68	137,111.00
INITED PANAM FINANCIAL CORP	0.000	TIRT	911363109	23.0700	71 100 00	1 307 390 58	1,663,029.00
INITED RENIADS INCORPORATED	2 984	URT	911459105	26 8100	71,100.00 6,100.00	1,307,390.58 180,179.36	163,541.00
INITED SECONTI DANCONANES	0.000	TICTD	913004107	48 5000	41 960 00	1 538 636 17	2,035,060.00
INITED SIGIONERS INC	0.000	TICDT	913016309	32 1500	41,960.00 45,550.00	1,538,636.17 886,544.13	1,464,432.50
INITED TUPDADEITTIC CODD	0.000	USET	91307C102	69.1200	22 900 00	640 552 00	1,645,056.00
INITIED INERAPEUTICS CORP	0.000	UIR	913377107	15.0800	23,800.00 23,000.00	040,332.00	346,840.00
UNIVERSAL AMERN FINL	0.000	UHCU	913431102	41.1200	23,000.00	648,552.08 232,027.50 451,813.46	764,832.00
UNIVERSAL COMPRESSION HLDGS	0.000	UCO		43.3600	18,600.00	451,813.40	1 175 056 00
UNIVERSAL CURP-VA	3.966	UVV	913456109Q	17.2300	27,100.00 14,300.00	1,173,753.04 219,929.17	1,175,056.00 246,389.00
UNIVERSAL ELECTRONICS INC	0.000	OFIC	913483103	55.2500	14,300.00	219,929.17	1 204 450 00
UNIVERSAL FURESI PRODUCIS	0.199	UFPI	913543104	30.9400	21,800.00 22,500.00	709,144.70 776,777.72	1,204,450.00 696,150.00
UNIVERSAL TECHNICAL INSTITUT	E 0.000	UII	913915104	30.9400	22,500.00		
UNIVERSAL TRUCKLOAD SERVICES	1 0.000	UACL	91388P105	23.0000	5,900.00 12,100.00 5,300.00 43,100.00 12,194.00	111,711.13 315,620.19	135,700.00 293,667.00
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 4.602 0.000 0.000 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	1,085,060.00 188,649.00
USI HOLDINGS CORP	0.000		90333H101	13.7700		193,284.46	188,649.00
UTSTARCOM, INC	0.000		918076100	8.0600	106,000.00	794,491.20	854,360.00
VAIL RESORTS INC	0.000		91879Q109	33.0300	30,200.00	794,491.20 578,056.90 1,327,027.11	854,360.00 997,506.00 1,459,314.00
			918866104	29.0700	30,200.00 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
VALUE LINE INC VALUECLICK, INC VALUEVISION MEDIA INC VARIAN INC. VARIAN SEMICONDUCTOR EQUIPM VASCO DATA SECURITY INTL VECTOR GROUP LTD VEECO INSTRUMENTS INC VENTANA MED SYS INC VENTIV HEALTH INC. VERIFONE HOLDINGS INC VERINT SYS INC VERITAS DGC INC. VERTEX PHARMAREUTICALS INC VERTRUE INC VIAD CORP	Croup COMMO	NI CTOOL					
	Bortfolio - ON2	U SIOCK	ANTITATIVE 200	nn (n			
	Instrument - COM	CO.	MMON STOCK)0 (Q			
	THE CLUMCITE COM	0.0	MINON BIOCK				
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	52,140.98 986,856.78 329,824.19	362,880.00
VARIAN INC.	0.000	VARI	922206107	39.7900	43,300.00	1,492,789.84	1,722,907.00
VARIAN SEMICONDUCTOR EQUIPM	ENT 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 1,393,315.00 666,084.00
VENTANA MED SYS INC	0.000	VMSI	92276H106	42.3500		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	91,195.50 465,913.54	113,850.00
VERINT SYS INC	0.000	VRNT	92343X100	34.4700		465,913.54 664,159.67	475,686.00
VERITAS DGC INC.	0.000	VTS	92343P107	35.4900	45,700.00	664,159.67	1,621,893.00
VERITAS DGC INC. VERTEX PHARMAREUTICALS INC VERTRUE INC VIAD CORP VIASAT INC. VIASYS HEALTHCARE INC VICOR CORP VIGNETTE CORPORATION VIISAGE TECHNOLOGY INC VIRGINIA COMMERCE BANCORP VIRGINIA FINL CORP VISTACARE INC-CL A VISTEON CORP VITAL SIGNS INC VITAL SIGNS INC VITESSE SEMICONDUCTOR CORP	0.000	VRTX	92532F100	27.6700	77,695.00	1,301,085.87	2,149,820.65 286,173.00
VERTRUE INC	0.000	VTRU	92534N101	35.3300	77,695.00 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	565,019.94 898,295.16	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		925815102	15.8100	42,942.00	611,744.13	678,913.02
VIGNETTE CORPORATION	0.000		926734401	16.3100	48,420.00	871,654.28	789,730.20
VIISAGE TECHNOLOGY INC	0.000	VISGD	92675K205	17.6100	13,720.00	142,220.91 239,676.74	241,609.20
VIRGINIA COMMERCE BANCORP	0.000		92778Q109	29.0900	9,700.00	239,676.74	282,173.00
VIRGINIA FINL CORP	2.442		927810101	36.0300	7,627.00	256,919.86	274,800.81
VISTACARE INC-CL A	0.000		92839Y109	12.5000	11,600.00	280,629.13 917,680.42	145,000.00
VISTEON CORP	3.833		92839U107	6.2600	88,700.00	917,680.42	555,262.00
VITAL IMAGES INC	0.000		92846N104	26.1500	12,900.00	227,421.84 460,698.71	337,335.00
VITAL SIGNS INC	0.653	VITL	928469105	42.8200	13,098.00	460,698.71	
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	
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	MHT	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	M.T.T	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
WARDELL C DEED EINANGTAT CI	0.148	WAB	929740108	26.9000	49,400.00	942,441.19	1,328,860.00
WADDELL & KEED FINANCIAL-CL	A 2.861	WDK	930059100	20.9700	57,400.00	1,048,301.14	1,203,678.00
WALLER INDS INC	0.321	MT.T.	93317Q105 934390402	49.7200 26.7200	36,800.00 48,900.00	1,247,847.06 774,298.06	1,829,696.00
VITAL SIGNS INC VITESSE SEMICONDUCTOR CORP VNUS MEDICAL TECHNOLOGIES VOLCOM INC VOLT INFO. SCIENCES INC. W HLDG CO INC W-H ENERGY SERVICES INC W&T OFFSHORE INC WABASH NATIONAL CORP WABTEC WADDELL & REED FINANCIAL-CL WALTER INDS INC WARNACO GROUP INC/THE	0.000	WKINC	934390402	20./200	48,900.00	//4,298.06	1,306,608.00

Monthly Market Portfolio

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - ON2	MOORE N	ΔΝΉΤΤΑΉΤΙΜΕ 200	0 (0			
	Portfolio - QN2 Instrument - COM	CO	MMON STOCK	0 (0			
WASHINGTON GROUP INTERNATION WASHINGTON TR BANCORP WASTE CONNECTIONS INC WASTE INDUSTRIES USA INC WASTE SERVICES INC WASTE PIK TECHNOLOGIES INC WATSON WYATT WORLDWIDE WATTS WATER TECHNOLOGIES IN WAUSAU-MOSINEE PAPER CORP. WAUWATOSA HOLDINGS INC WCI COMMUNITIES INC WD-40 CO WEBEX COMMUNICATIONS INC WEBMD HEALTH CORP CL A WEBMETHODS WEBSIDESTORY INC WEIS MKTS INC WELLCARE HEALTH PLANS INC WERNER ENTERPRISES INC WESSBANCO INC WESST DANCORPORATION WEST COAST BANCORP O WEST MARINE INC WEST PHARMACEUTICAL SERVICE WESTERN ALLIANCE BANCORP WESTERN ALLIANCE BANCORP WESTERN SIERRA BANCORP WESTERN SIERRA BANCORP WESTIELD FINANCIAL WESTLAKE CHEMICAL CORP. WEYCO GROUP INC WGL HOLDINGS, INC. WHEELING-PITTSBURGH CORP WHITING PETROLEUM CORP WILLIAMS SCOTSMAN INTL WILSHIRE BANCORP INC						848,352.29 310,522.10 1,194,710.19 86,671.78 270,963.26 524,405.83 434,168.63 988,596.06 565,267.18 111,404.37 131,264.00 1,156,332.48 499,590.06 712,161.83 233,544.00 691,280.55 629,229.44 95,394.43 531,507.89 631,621.43 772,184.59 653,945.27 851,919.78 288,414.74 329,447.84 403,477.47 612,543.90 1,786,616.80 883,889.25 115,292.00 260,523.49 95,237.95 638,957.73 104,999.19 1,549,003.19 152,920.23 1,233,649.74 219,232.00 247,287.24	
WASHINGTON GROUP INTERNATIO	NAL 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 IN	C. 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		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	WIMK	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	1 061 020 00
WERNER ENTERPRISES INC	0.812	WERN	950755108	19.7000 30.4100	53,900.00	//2,184.59	1,061,830.00
WESBANCO INC	3.419	MSBC	950810101 95082P105	42.7300	23,900.00	053,945.27	1 444 274 00
WESCO INIL INC	0.000	MCC.	95123P106	18.7000	17 540 00	851,919.78 200 414 74	1,444,2/4.00
WEST COACT DANCORD O	1 507	MIDA	952145100	26.4500	15,540.00	200,414.74	412 620 00
WEST COAST BANCORP O	1.567	MCDO	954235107	13.9800	14 200 00	102 177 17	100 014 00
WEST PHACINE INC	0.000	MULTIC	955306105	25.0300	32 800 00	612 543 90	820 984 00
WEST FRACMACEUTICAL SERVICE WESTAMERICA RANCORDORATION	2 411	WARC		53.0700	34 600 00	1 786 616 80	1 836 222 00
WESTRILL TECHNOLOGIES INC-A	0.000	WADC WOTT.	957541105	4.5000	142 725 00	883 889 25	642 262 50
WESTERN ALLTANCE BANCORD	0.000	WAT.	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		17.3100	13,600.00	219,232.00 247,287.24	235,416.00
WILSHIRE BANCORP INC	0.930	WIBC		17.1900	16,200.00	247,287.24	278,478.00
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Investment Desc							
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	0.000		000462102	2 6200	10 000 00	102 161 25	E0 00E 00
VILSONS THE LEATHER	0.000 V		972463103	3.6300 14.7700	19,900.00		72,237.00
VIND RIVER SYSTEMS	0.000 V 1.081 V		973149107	33.2800	69,800.00 35,200.00	566,612.10 847,951.02	1,030,946.00 1,171,456.00
VINNEBAGO INDUSTRIES VINTRUST FINANCIAL CORP			974637100 97650W108	54.9000	16 000 00	628,624.60	1,1/1,450.00
			977424100	19.6700	16,000.00 25,500.00	520,264.08	878,400.00 501,585.00
WINESS SIS INC	0.000 V 0.000 V 1.157 V 1.395 V	MMC	929297109	25.0900	6,300.00	137,056.71	158,067.00
VOLVERINE WORLD WIDE	1 157 t	MIMIN	978097103	22.4600	61,175.00	907,847.12	1 373 990 50
WOODWARD GOVERNOR CO.	1 395 0	MGOM	980745103	86.0100	10,400.00	731,418.74	1,373,990.50 894,504.00
WORLD ACCEP CORP DEL	0 000 0	MRT.D	981419104	28.5000	20,113.00	383,281.63	573 220 50
WORLD AIR HOLDINGS INC	0.000 V 0.000 V	MI'DAE	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	0.444 1 6.539 W	WE:	98156Q108	14.6800	37,500.00 21,600.00	238.629.79	1,264,500.00
			981579105	14.5100	10,500.00	148,155.00 1,525,620.24 45,748.37	152,355.00
WORTHINGTON INDS	3.539 V	VOR	9818111020	19.2100	89,400.00	1,525,620.24	1,717,374.00
VPT ENTERPRISES INC	0.000 V 3.539 V 0.000 V 0.000 V 0.457 V 1.000 V 0.000 V 0.976 V 1.327 V 0.469 V	WPTE	98211W108	5.9400	5,100.00	45,748.37	30,294.00
WRIGHT EXPRESS CORP	0.000 V	WXS	98233Q105	22.0000	21,700.00	380,129.75	477,400.00
WRIGHT MEDICAL GROUP INC	0.000 V	WMGI	98235T107	20.4000	30,600.00	380,129.75 821,523.75	624,240.00
NSFS FINL CORP	0.457 V	WSFS	929328102	61.2500	11,300.00 22,300.00	586,086.58 285,354.99	692,125.00
K-RITE INC	1.000 2	KRIT	983857103	10.0000	22,300.00	285,354.99	223,000.00
KENOPORT INC	0.000 2	KNPT	98411C100	17.9800	4,400.00	72,688.00	79,112.00
YANKEE CANDLE CO	0.976	YCC	984757104	25.6000	47,800.00	72,688.00 1,302,381.43 225,566.04	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 N 0.000 2	YDNT	987520103	34.0800	13,800.00 53,194.00 33,250.00	478,422.66 1,350,213.89	470,304.00 1,337,829.10
ZALE CORP.	0.000 2	ZT.C	988858106	25.1500	53,194.00	1,350,213.89	1,337,829.10
ZENITH NATIONAL INSURANCE C	P 2.168 2	ZNT	989390109	46.1200	33,250.00 96,800.00	957,050.20 249,420.38	1,533,490.00 205,216.00
ZHONE TECHNOLOGIES INC	0.000 2	ZHNE	98950P108	2.1200	96,800.00	249,420.38	205,216.00
ZENITH NATIONAL INSURANCE C ZHONE TECHNOLOGIES INC ZOLL MEDICAL CORP ZORAN CORP ZUMIEZ INC ZYMOGENETICS INC	0.000 2	ZOLL	989922109	25.1900	10,100.00 69,086.00	334,462.85 1,172,250.17 395,993.68	254,419.00
ZORAN CORP	0.000 2	ZRAN	98975F101	16.2100	69,086.00	1,172,250.17	1,119,884.06
ZUMIEZ INC	0.000 2	ZUMZ	989817101	43.2200	12,100.00	395,993.68	522,962.00
ZYMOGENETICS INC	0.000 2	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 -RE	EIT	REAL ESTATE	INVESTMENT	TRUST		
ACADIA RLTY TR	3.690 <i>I</i>	AKR	004239109	20.0500	29,300.00	417,417.12	587,465.00
AFFORDABLE RESIDENTIAL COMM					22,900.00	231,094.62	218,237.00
AGREE REALTY CORP	6.782			28.9000	22,900.00 8,100.00	231,094.62 245,007.99	234,090.00
ALEXANDERS INC	0.000 A		014752109	245.5000	1,700.00	271,375.03	

Investment Desc	Rating Coupon Yie	ld Ti	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - CC			0 / -			
	Portfolio - QN		QUANTITATIVE 200				
	Instrument - RE	T.T.	REAL ESTATE INVE	STMENT TRUST	•		
ALEXANDRIA REAL ESTATE AMERICAN CAMPUS COMMUNITIE AMLI RESIDENTIAL PROP ARBOR REALTY TRUST INC BIOMED REALTY TRUST BOYKIN LODGING CO BRANDYWINE REALTY CAPITAL TRUST-CL A CEDAR SHOPPING CENTERS INC CENTRACORE PROPERTIES TRUS COLONIAL PROPERTIES COLUMBIA EQUITY TRUST INC COMMERCIAL NET LEASE RE CORPORATE OFFICE PROPERTY COUSINS PROPERTIES INC DEERFIELD TRIARC CAPITAL CO DIAMONDROCK HOSPITALITY DIGITAL REALTY TRUST INC EASTGROUP PROPERTY INC EASTGROUP PROPERTY INC ENTERTAINMENT PPTYS EQUITY LIFESTYLE PROPERTIE EQUITY ONE INC EXTRA SPACE STORAGE INC FELCOR LODGING TRUST FIRST INDUSTRIAL RE FIRST POTOMAC REALTY TRUST	3.	478 AR	E 015271109	80.5000	23,600.00	1,305,117.61	1,899,800.00
AMERICAN CAMPUS COMMUNITIE	S IN 5.	443 AC	C 024835100	24.8000	14,600.00	323,989.78	362,080.00
AMLI RESIDENTIAL PROP	5.	046 AM	L 001735109	38.0500	13,000.00	377,900.22	494,650.00
ARBOR REALTY TRUST INC	10.	802 AB	R 038923108	25.9200	25,000.00	617,021.82	648,000.00
BIOMED REALTY TRUST	4.	426 BM	R 09063H107	24.4000	44,000.00	617,021.82 958,522.10	1,073,600.00
BOYKIN LODGING CO	5.	892 BO	Y 103430104	12.2200	44,900.00	592,033.14	548,678.00
BRANDYWINE REALTY	0.	286 BD	N 105368203	27.9100	56,400.00	592,033.14 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 CD	R 150602209	14.0700	22,500.00	321,545.06 608,367.10	
CENTRACORE PROPERTIES TRUS	т 6.	698 CP	V 15235H107	26.8700	21,200.00	608,367.10	316,575.00 569,644.00 1,978,265.52
COLONIAL PROPERTIES	6.	431 CL	P 195872106	41.9800	47,124.00	1,852,593.99	1,978,265.52
COLUMBIA EQUITY TRUST INC	3.	467 CO	E 197627102	16.1500	12,200.00	178,364.00	197,030.00
COMMERCIAL NET LEASE RE	6.	381 NN	N 202218103	20.3700	55,000.00	1,012,937.04	1,120,350.00
CORPORATE OFFICE PROPERTY	3.	151 OF	C 22002T108	35.5400	32,600.00	728,978.08	1,158,604.00
COUSINS PROPERTIES INC	5.	229 CU	Z 222795106	28.3000	52,600.00	1,642,549.03	1,488,580.00
DEERFIELD TRIARC CAPITAL C	ORP 10.	219 DF	R 244572301	13.7000	26,400.00	366,432.00 552,141.52	361,680.00 554,944.00
DIAMONDROCK HOSPITALITY	5.	769 DR	н 252784301	11.9600	46,400.00	552,141.52	,
DIGITAL REALTY TRUST INC	4.	684 DL	R 253868103	22.6300	29,900.00	540,212.04	676,637.00
EASTGROUP PROPERTY INC	3.	281 EG	P 277276101	45.1600	23,200.00	773,833.04 321,733.47	1,047,712.00
EDUCATION REALTY TRUST INC	9.	309 ED	R 28140H104	12.8900	19,200.00	321,733.47	247,488.00
ENTERTAINMENT PPTYS	6.	135 EP	R 29380T105	40.7500	27,000.00	962,857.05 571,279.75 347,289.80 754,818.66 568,411.77	1,100,250.00
EQUITY INNS INC	5.	018 EN	N 294703103	13.5500	56,900.00	571,279.75	770,995.00
EQUITY LIFESTYLE PROPERTIE	S IN 0 .	224 EL	S 29472R108	44.5000	9,700.00	347,289.80	431,650.00
EQUITY ONE INC	5.	190 EQ	Y 294752100	23.1200	39,000.00	754,818.66	901,680.00 608,300.00
EXTRA SPACE STORAGE INC	5.	909 EX	R 30225T102	15.4000	39,500.00	568,411.77	608,300.00
FELCOR LODGING TRUST	3.	486 FC	H 31430F101	17.2100	52,900.00	559,386.86	910,409.00
FIELDSTONE INVESTMENT CORP	17.	537 FI	CC 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 FP	O 33610F109	26.6000	3,300.00	83,688.00 719,332.37	87,780.00
GETTY RLTY CORP	6.	770 GT	Y 374297109	26.2900 18.1000	28,100.00 29,900.00	/19,332.3/	738,749.00 541,190.00
GLENBUROUGH REALTY	/.	150 GD	B 37803P105	24.3200	29,900.00	587,087.45 463,148.76	488,832.00
GLIMCHER REALIY IRUSI	۷.	158 GK	T 379302102Q	15.5100	41,800.00	403,148.70	648,318.00
GMH COMMUNITIES TRUST	5. m TN	420 GD	T 36188G102		41,800.00	596,995.91	
GOAEVINENT EXORESTIES IKOS	1 1IN 0.	207 11	T 38374W107 G 42725M107	9.3300 33.4000	21,800.00 29,000.00	596,995.91 211,919.93 843,935.47	203,394.00 968,600.00
HEALIAGE PROPERTY INV IRUS	1 0.	200 III	W 431284108Q	28.4500	56,700.00	043,333.4/	1,613,115.00
TIGHWOODS PROPING.	۷.	202 IIM	W 431284108Q E 437306103	40.8000	22,000.00	1,347,156.77 829,338.75	897,600.00
HOMERANC CODD	∠.	072 LIM	E 437306103 B 43738R109	7.4800	59,500.00	029,330./5 556 070 01	
TMDAC MTC LIDCS INC	14.	501 TM	H 45254P102	9.4100	106,400.00	556,070.91 1,968,326.24	1,001,224.00
FIELDSTONE INVESTMENT CORP FIRST INDUSTRIAL RE FIRST POTOMAC REALTY TRUST GETTY RLTY CORP GLENBOROUGH REALTY GLIMCHER REALTY TRUST GMH COMMUNITIES TRUST GOVERNMENT PROPERTIES TRUS HERITAGE PROPERTY INV TRUS HIGHWOODS PROP INC. HOME PROPERTIES OF NY INC. HOMEBANC CORP IMPAC MTG HLDGS INC	0.	JUL IN	11 17771177	J.4100	100,400.00	1,900,320.24	1,001,224.00

Monthly Market Portfolio

Investment Desc	Rating Coupon Yield	Ticker	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCE	ζ.				
	Portfolio - QN2	ĮQ	JANTITATIVE 200	0 (Q			
	Instrument - REIT	RI	EAL ESTATE INVE	STMENT TRUST			
INLAND REAL ESTATE CORP INNKEEPERS USA TRUST INVESTORS REAL ESTAT JER INVESTORS TRUST INC KILROY RE CORP KITE REALTY GROUP TRUST LASALLE HOTEL PROPERTIES LEXINGTON CORP PPTYS MAGUIRE PROPERTIES INC MEDICAL PROPERTIES TRUST IN MERISTAR HOSPITALITY CORP. MID-AMERICAN APARTMENT NATIONAL HEALTH REAL NATIONWIDE HEALTH PP NEWCASTLE INVESTMENT CORP NOVASTAR FINL INC OMEGA HEALTHCARE INV PARKWAY PROPERTYS INC PENNSYLVANIA RI POST PROPERTIES, INC. PRENTISS PROPERTIES TRUST PS BUSINESS PARKS INC/CA RAIT INVT TR RAMCO-GERSHENSON PPT REDWOOD TR INC SAXON CAPITAL INC SIZELER PPTY INVS IN SOVRAN SELF STORAGE SPIRIT FINANCE CORP STRATEGIC HOTEL CAPITAL INC SUNSTONE HOTEL INVESTORS IN	6.49	0 IRC	457461200	14.7900	70,900.00	1,131,393.84	1,048,611.00
INNKEEPERS USA TRUST	3.75	0 KPA	4576J0104	16.0000	45,100.00	538,859.39	721,600.00
INVESTORS REAL ESTAT	7.08	5 IRETS	461730103	9.2300	39,200.00	378,772.12	361,816.00
JER INVESTORS TRUST INC	7.78	7 JRT	46614H301	16.9500	12,900.00	233,232.00	218,655.00
KILROY RE CORP	3.29	5 KRC	49427F108	61.9000	30,500.00	866,871.90	1,887,950.00
KITE REALTY GROUP TRUST	4.84	8 KRG	49803T102	15.4700	7,500.00	110,618.25 861,897.40 997,811.29	116,025.00
LASALLE HOTEL PROPERTIES	3.26	8 LHO	517942108	36.7200	34,300.00	861,897.40	1,259,496.00
LEXINGTON CORP PPTYS	5.02	8 LXP	529043101	21.3000	51,200.00	997,811.29	1,090,560.00
MAGUIRE PROPERTIES INC	5.17	8 MPG	559775101	30.9000	21,800.00	542,263.64	673,620.00
MEDICAL PROPERTIES TRUST IN	C 7.36	2 MPW	58463J304	9.7800	11,300.00	110,966.00	110,514.00
MERISTAR HOSPITALITY CORP.	0.42	5 MHX	58984Y103	9.4000	129,200.00	967,041.26 798,318.07	1,214,480.00
MID-AMERICAN APARTMENT	4.90	7 MAA	59522J103	48.5000	19,900.00	798,318.07	965,150.00
NATIONAL HEALTH REAL	7.16	2 NHR	635905102	18.5700	7,700.00	148,185.00 1,320,621.55	142,989.00
NATIONWIDE HEALTH PP	6.91	5 NHP	638620104	21.4000	70,800.00	1,320,621.55	1,515,120.00
NEWCASTLE INVESTMENT CORP	10.06	0 NCT	65105M108	24.8500	57,900.00	1,555,412.51	1,438,815.00
NOVASTAR FINL INC	19.92	I NFI	669947400	28.1100 12.5900	38,000.00	1,531,315.98 571,482.81 592,332.87	1,068,180.00
DARKWAY DRODERTYC INC	7.30	7 OHI	681936100 701590104	40.1400	54,000.00 13,000.00	5/1,482.81	679,860.00 521,820.00
DENNOVIVANTA DI	5.29	O DEL	70159Q104	37.3600	36,528.00	592,332.87 1,243,394.61	1,364,686.08
DOCT DDODEDTIES INC	J. 02	E DDG	7374641070	39.9500	42,200.00	1,224,955.98	1,685,890.00
DDFNTTCC DDODFDTTFC TDICT	0.24	5 PPS	740706106	40.6800	47,600.00	1,625,257.99	1,936,368.00
DG BIIGINEGG DARKG INC/CA	2 35	7 DSB	69360J107	49.2000	17,400.00	673,147.66	856,080.00
RAIT INVT TR	9 41	3 RAS	749227104	25.9200	40,900.00	1,104,105.55	1,060,128.00
RAMCO-GERSHENSON PPT	3.59	1 RPT	751452202	26.6500	15,300.00	452,972.17	407,745.00
REDWOOD TR INC	5.20	6 RWT	758075402	41.2600	27,500.00	1,408,575.61	1,134,650.00
SAUL CENTERS INC	4.65	3 BFS	804395101	36.1000	11,500.00	389,594.34	415,150.00
SAXON CAPITAL INC	17.65	2 SAX	80556T106	11.3300	82,100.00	1,346,379.57	930,193.00
SIZELER PPTY INVS IN	3.11	2 SIZ	830137105	12.8500	19,400.00		
SOVRAN SELF STORAGE	5.23	7 SSS	84610H108	46.9700	17,100.00	589,017.21	249,290.00 803,187.00
SPIRIT FINANCE CORP	7.40	0 SFC	848568309	11.3500	71,400.00	795,109.56	810,390.00
STRATEGIC HOTEL CAPITAL INC	4.27	6 SLH	86272T106	20.5800	43,600.00	795,445.82	897,288.00
SUN COMMUNITIES INC	8.02	5 SUI	866674104	31.4000	3,100.00	119,795.55	97,340.00
SUNSTONE HOTEL INVESTORS IN	C 4.51	6 SHO		26.5700	43,200.00	916,929.91	1,147,824.00
TANGER FACTORY OUTLET	4.48	8 SKT	875465106	28.7400	16,100.00	373,711.02	462,714.00
TARRAGON CORP	0.00	0 TARR	876287103	20.6200	29,443.00	452,860.23	607,114.66
TAUBMAN CENTERS INC	4.27 8.02 4.51 4.48 0.00 2.20 2.86 9.02 5.51	4 TCO	876664103Q	34.7500	39,500.00	822,809.14	1,372,625.00
TOWN & COUNTRY TRUST	2.86	3 TCT	892081100	33.8100	2,900.00	75,269.18	98,049.00
TRUSTREET PROPERTIES INC	9.02	8 TSY	898404108	14.6200	33,100.00	523,529.49	483,922.00
U-STORE-IT TRUST	5.51	U YSI	91274F104	21.0500	57,700.00	1,165,275.56	1,214,585.00

ASOF02	Date 01/19/2006 Time 18:24:24	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2005 To 12/31/2005	Page 087
ADOI 02	Date 01/19/2000 11mc 10.21.21	DIATE TEACHERS RETIREMENT DIDIEM OF OHIO	101100 12/01/2005 10 12/51/2005	rage 007

Monthly	Markat	Portfolio
MOULTITA A	Market.	POLITOTIO

Investment Desc	Rating Cou	pon Yield T	Ticker I	dentifier F	Price	Par/Shares	Book Value	Market Value
	Portfoli	~	QUAN'	TITATIVE 200				
	Instrume	nt - REIT			ESTMENT TRUST		205 554 01	200 616 00
UNIVERSAL HEALTH RLT URSTADT BIDDLE PPTYS		7.147 U 5.552 U	JBA S	91359E105 917286205	31.3400 16.2100	12,400.00 22,200.00	397,574.01 348,678.91	388,616.00 359,862.00
WASHINGTON RE INV WINSTON HOTELS INC		4.290 W 6.060 W		939653101 97563A102	30.3500 9.9000	29,800.00 23,400.00	868,397.14 250,601.89	904,430.00 231,660.00
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

Investment Desc	Rating Coupon Yield	Ticke	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOO	CK				
	Portfolio - 1TR Instrument - COM			RANSI			
	Instrument - COM	(COMMON STOCK				
3COM CORP. 3M COMPANY ABERCROMBIE & FITCH CO	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 95,662.00	36,909.72	77,436.00
ABERCROMBIE & FITCH CO ABGENIX INC ACCENTURE LTD - CL A ACE LTD ADOBE SYSTEMS INC. ADVANCED MICRO DEVICES INC. AEROPOSTALE INC AETNA INC. AGCO CORP. AGERE SYSTEMS INC AK STEEL HOLDING CORP ALCON INC ALLEGHENY TECHNOLOGIES INC ALLERGAN PHARMACEUTICALS IN ALLETE, INC. ALLIANT ENERGY CORPORATION ALLSTATE CORP	1.039	ACN	G1150G111	28.8700	95,662.00	2,355,457.85	2,761,761.94
ACE LTD	1.684	ACE	G0070K103	53.4400	32,948.00 64,646.00	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 6,503.00	6,419.83 189,837.26	9,180.00 171,028.90
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 8,968.00	1,382,091.64 185,436.59	3,408,929.26 148,599.76
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	12,000.00 19,200.00 12,231.00	160,218.00 132,550.40 1,379,407.25	154,800.00 152,640.00 1,585,137.61
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	419,108.05 565,798.62	508,728.00
ALLERGAN PHARMACEUTICALS IN	C. 0.370	AGN	018490102Q	107.9600	14,100.00 7,596.00	565,798.62	508,728.00 820,064.16
ALLETE, INC.	2.863	ALE	018522300	44.0000	800.00 22,213.00	36,970.19 598,689.63	35,200.00 622,852.52
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 7,874.00	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 HLDING	S 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	7,874.00 28,284.00 78,390.00 111,900.00 3,097.00 2,886.00 9,446.00 37,100.00	190,196.03 54,545.54 232,034.38 750,227.61	211,308.30 51,457.38 214,424.20 890,400.00
AMGEN INC	0.000	AMGN	031162100	78.8600	77,533.00	5,491,879.53	6,114,252.39
ALLIANT ENERGY CORPORATION ALLSTATE CORP ALTRIA GROUP INC AMAZON COM INC AMERICAN EAGLE OUTFITTERS AMERICAN EXPRESS CO. AMERICAN INTL GROUP AMERICAN MEDICAL SYS HLDING AMERISTAR CASINOS IN AMERITADE HLDG CORP AMGEN INC AMKOR TECHNOLOGY INC ANADARKO PETROLEUM CORP ANHEUSER-BUSCH ANNALY MORTGAGE MANAGEMENT	0.000	AMKR	031652100	5.6000	14,456.00	253,957.99	80,953.60
ANADARKO PETROLEUM CORP	0.759	APC	0325111070	94.7500	26,415.00	1,366,946.46	2,502,821.25
ANHEUSER-BUSCH	2.514	BUD	0352291030	42.9600	54,286.00	2,548,818.01	2,332,126.56
ANHEUSER-BUSCH 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	149,363.82 128,175.19
APPLE COMPUTER INC.	0.000	AAPL	037833100	71.8900	76,178.00	228,847.60 148,485.38 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	2,399.00 84,100.00	237,705.15	216,137.00
AOUANTIVE INC	0.000	AONT	03839G105	25.2400	8,800.00	217,896.80	222,112.00
ANNALY MORTGAGE MANAGEMENT APOLLO GROUP INC APPLE COMPUTER INC. APPLEBEES INT'L. INC. APPLIED MICRO CIRCUITS CORP AQUANTIVE INC AQUILA INC ARBITRON INC	19.444	ILA	03840P102	3.6000	8,800.00 21,300.00	61,041.40 237,705.15 217,896.80 75,930.24	76,680.00
ADDITEON INC	1 053	7 D D	038750108		9,860.00	427,700.40	374,482.80

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOC	K				
	Portfolio - 1TR	т	NTERNAL 1000 TE	RANSI			
	Instrument - COM	C	OMMON STOCK				
ARCHER DANIELS MIDLAND CO AT&T INC ATMEL CORP AUTODESK INC. AUTOLIV, INC AUTOMATIC DATA PROC. AXIS CAPITAL HOLDINGS LIMITED BAKER HUGHES CORP BANK OF AMERICA CORP. BARD C. R. INC. BARR PHARMACEUTICALS INC. BECTON DICKINSON & COMPANY BELLSOUTH BERKLEY (WR) CORP BIO RAD LABS INC BJ'S WHOLESALE CLUB INC. BLACK & DECKER BLACKROCK INC BLYTH INC. BOEING CO BORDERS GROUP INC BOSTON SCIENTIFIC CORP. BRINKER INTERNATIONAL INC BRISTOL-MYERS SQUIBB BROCADE COMMUNICATIONS SYSTEM BRUNSWICK CORP BUNGE LIMITED CAL DIVE INTERNATIONAL INC CAREER EDUCATION CORP CATALINA MARKETING CORP CBRICHARD ELLIS GROUP INC-ACTORICATION CBRICHARD ELLIS GROUP INC-CEBL GROUP INC. CBS CORP. CL. B CDW CORP CELANESE CORP-SERIES A CELGENE CORP CENDANT CORP. CENTURYTEL, INC.	1 270	A DM	039483102Q	24.6600	147,374.00	3,121,330.74	3,634,242.84
ATET INC	5 430	T T	00206R102Q	24.4900	188,417.00	4,923,876.33	4,614,332.33
ATMFI. CORD	0.000	ΔTMT.	049513104	3.0900	86,900.00	210,304.40	268,521.00
VILLODESK ING	0.000	ADGK	0527691060	42.9500	67 680 00	1,796,429.62	2 906 855 99
AUTOLIV INC	2 818	ΔI.W	052800109	45.4200	67,680.00 29,537.00	1,009,804.03	2,906,855.99 1,341,570.55 4,547,699.00
AUTODIV, INC	1 613	מעע י	0530151030	45 8900			4 547 699 00
AXIS CAPITAL HOLDINGS LIMIT	ED 1 918	AXS	G0692U109	31 2800	99,100.00 20,987.00	4,139,468.71 583,994.77	4,547,699.00 656,473.36
BAKER HIIGHES CORD	0.855	RHT	0572241070	60.7800	7 233 00	269,999.36	439,621.74
BANK OF AMERICA CORP	4 333	BAC	0605051040	46.1500	7,233.00 456,724.00 32,700.00	17,178,569.72	21,077,812.60
BARD C R INC	0.788	BCB	0673831090	65.9200	32 700 00	1,773,232.84	2,155,584.00
BARD C. R. INC.	0.700	BRI.	068306109	62.2900	23,687.00	1,085,341.01	1,475,463.23
PECTON DICKINGON & COMPANY	1 421	BUA	0758871090	60.0800	23,687.00 112,328.00	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
DEDECTED (MD) CODD	0.420	ם בם	084423102	47 6200	99,600.00 20,550.00	2,661,732.49 468,905.67	2,699,160.00 978,591.00
DERREET (WR) CORP	0.420	BIU	090572207	65 4400	4 400 00	232 672 00	287 936 00
DIO RAD LADO INC	0.000	DIO D.T	05548J106	29 5600	3 200 00	92 021 35	94 858 04
DIACK & DECKED	1 287	אמם י	091797100Q	86 9600	9 542 00	468,905.67 232,672.00 92,021.35 556,618.94 239,314.25 211,914.19 4,357,664.20 55,320.15 4,583,654.96 1,656,355.74 2,840,171.41 210,680.48 862,242.71	829 772 32
BLACK & DECKER	1 106	אַנע :	091737100Q 09247X101	108 4800	2 200 00	230,010.24	238 656 00
DIACKTOCK INC	2 105	עדם :	09643P108	20 9500	7 133 00	232,314.23	149 436 35
DOFING GO	1 700	D 2	0970231050	70 2400	7,133.00	4 257 664 20	6 070 005 02
DODDERS CROTTL INC	1 0/1	DCD	099709107	70.2400	2 100 00	4,337,004.20 EE 220 1E	47 412 06
DOCTON COLENTIELO CODD	0.000	DCV	101137107	21.0700	154 742 00	1 502 651 06	2 700 621 57
DOTAILED THEEDNATIONAL THE	1 024	יייעים י	109641100	24.4900	134,742.00	1 656 355 74	1 701 500 00
DRINKER INTERNATIONAL INC	1.034	DMV	110122108Q	22 0000	115 400 00	2 040 171 41	2 651 902 00
BRISION-MIERS SQUIBB	4.0/3	DDCD	111621108	4 0700	60 800 00	2,040,1/1.41	2,051,692.00
BRUCADE COMMUNICATIONS SIST	EM 0.000	BRCD	117043109Q	4.0700	21 465 00	2,840,171.41 210,680.48 862,242,71	2,651,892.00 247,456.00 872,766.88
DINGE LIMITED	1.475	DC DC	C1606210F	40.0000 E6 6100	21,405.00	862,242.71 1,533,985.76	1 562 200 27
DUNGE LIMITED	1.024	: BG	G16962105	30.0100	60,800.00 21,465.00 27,617.00 22,985.00	811,205.13	872,766.88 1,563,398.37 824,931.66
CAL DIVE INTERNATIONAL INC	0.000	CDIS	127914109	35.8900	45 000 00	2 716 546 96	3 140 750 00
CARDINAL HEALTH INC.	0.349	CAH	14149Y108Q	08.7500	45,800.00 29,338.00	2,716,546.86	3,148,750.00 989,277.35
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 20,780.00	63,651.11 1,025,064.81	64,363.65 1,222,903.00
CB RICHARD ELLIS GROUP INC-A	A 0.000	CBG	12497T101	36.8300	20,780.00	1,025,064.81	1,222,903.00
CDKL GKUUP INC.	1.479	CRKT	12489V106Q	35.1500	15,442.00 100,436.00 15,170.00	641,631.54 3,840,089.08	542,786.30 3,274,213.60
CBS CURP. CL. B	0.858	CRS	124857202	32.6000	15 170 00	3,840,089.08	3,2/4,213.60
CDW COKP	0.746	CDWC	12512N105	57.5700	15,1/0.00	904,530.67	873,336.90 107,072.00 2,082,996.00
CELANESE CORP-SERIES A	0.836	CE	150870103	19.1200	5,600.00 32,145.00	107,866.44 922,363.45	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 10,052.00	4,038,064.25 342,815.64	3,310,464.75
CENTURYTEL, INC.	0.723	CTL	156700106	33.1600	10,052.00	342,815.64	333,324.32

Investment Desc	Rating Coupon Yie	eld Ticke	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - C	OMMON STO	CK C				
	Portfolio - 1		INTERNAL 1000 T	RANSI			
	Instrument - Co	OM (COMMON STOCK				
CHECKFREE CORP		.000 CKFR	162813109		9,354.00	364,846.71	429,348.60
CHEVRONTEXACO 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 81,214.00	1,021,392.66	964,537.68 4,454,587.90
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 CMCS	A 20030N101	25.9600	330,318.00	9,626,756.85	8,575,055.28
COMCAST CP CL A SPL	0	.000 CMCSI	C 20030N200Q	25.6900	330,318.00 6,582.00	207,056.04	169,091.58
COMERICA INC.	3	.876 CMA	200340107Q	56.7600	1,757.00 32,521.00	98,706.59 1,596,705.05	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 - C	CLA 0	.000 CAL	210795308	21.3000	24,872.00 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	2480191010	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	0 000 400 00
DORAL FINANCIAL CORP.	3	.018 DRL	25811P100	10.6000	19,213.00	620,001.06	203,657.80
DOW CHEMICAL CO	3	.058 DOW	2605431030	43.8200	123,155.00	5.674.067.30	2,829,497.22 203,657.80 5,396,652.09
DOWNEY FINANCIAL CORP.	0	.584 DSL	261018105	68.3900	688.00	44,835.61	
DRESS BARN INC.	0	.000 DBRN	261570105	38.6100	21,800.00	44,835.61 763,782.02	47,052.32 841,698.00 1 235 234 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	2774321000	51.5900	6,394.00	327,467.53	329,866.47
EATON VANCE CORP	1	462 EV	278265103		23.800.00	613,434.66	651.168.00
ECHOSTAR COMMINICATIONS - A	0	000 DISH	278762109	27.1700	23,800.00 63,367.00	613,434.66 1,806,138.78	651,168.00 1,721,681.37
CHEVRONTEXACO CORP CHOICE HOTELS INTL INC CIENA CORP. CIENA CORP. CISCO SYSTEMS CIT GROUP INC CITIGROUP INC. CLOROX COMPANY CNA FINANCIAL CORP CNF TRANSPORTATION COACH INC COCA COLA CO. COLGATE PALMOLIVE COMCAST CORP - CL A COMCAST CORP - CL A COMPUTER SCIENCES CONOCOPHILLIPS CONSTELLATION ENERGY GROUP I CONVERGYS CORPORATION COSTCO WHOLESALE CORP. COUNTRYWIDE FINANCIAL CORP CVS CORP. D.R. HORTON INC. DADE BEHRING HOLDINGS INC DARDEN RESTAURANTS INC DELUXE CORP. DEVON ENERGY CORPORATION DORAL FINANCIAL CORP. DOW CHEMICAL CO DOWNEY FINANCIAL CORP. DEVEN CORP. DEVEN ENERGY CORPORATION DORAL FINANCIAL CORP. DOW CHEMICAL CO DOWNEY FINANCIAL CORP. DEVEN CORP. DEV	U	. OUU DISH	2/0/02109	27.1700	03,307.00	1,000,130.76	1,121,001.3

Investment Desc	Rating Coupon Yield '	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - 1TR	TNT	TERNAL 1000 TF	RANSI			
	Instrument - COM	CON	MMON STOCK				
EDUCATION MANAGEMENT COPR ELECTRONICS FOR IMAGING EMC CORP EMERSON ELECTRIC CO ENTERGY CORP. EQUIFAX INC EVEREST RE GROUP LTD. EXPRESS SCRIPTS EXXON MOBIL CORPORATION FED. NATL. MTG. ASSN. FISERV INC. WISCONSIN FLORIDA ROCK INDS FLUOR CORP FOREST LABORATORIES INC. FOOTUNE BRANDS INC. FOUNDATION COAL HOLDINGS INC FPL GROUP INC. FRANKLIN RESOURCES INC FREDDIE MAC GAMESTOP CORP-CL B GAP INC GENERAL ELECTRIC CO GILEAD SCIENCES INC. GOODYEAR T & R GOOGLE INC - CL A GRACO INC. GRAINGER W W INC GUESS INC GUIDANT CORP. H & R BLOCK INC. HARMAN INTERNATIONAL HARRIS CORP. HARTE-HANKS INC. HCA INC HEALTH MGMT ASSOCIATES CL A HENRY (JACK) & ASSOCIATES HERSHEY FOODS CORP. HILLENBRAND IND. HOME DEPOT INC.	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 22,930.00	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 17,500.00	536,911.28 1,310,268.09	575,014.48
EVEREST RE GROUP LTD.	0.438	RE	G3223R108	100.3500		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	MOX	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	43.2/00	1.30/.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	11,400.00 10,374.00	406,621.93	422,014.32
FORTUNE BRANDS INC.	1.845	FO	349631101Q	78.0200	32,600.00	1,930,429.90 755,009.32	2,543,452.00
FOUNDATION COAL HOLDINGS INC	0.526	FCL	35039W100	38.0000	32,600.00 21,670.00	755,009.32	823,460.00
FPL GROUP INC.	3.416	FPL	302571104Q	41.5600	5,700.00 45,000.00	244,320.89 3,211,602.45	236,892.00 4,230,450.00
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 63,948.00	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	
GOOGLE INC - CL A	0.000	GOOG	38259P508	414.8600	15,800.00 9,009.00	256,155.92 1,689,171.28	274,604.00 3,737,473.74
GRACO INC.	1.589	GGG	384109104	36.4800	23,169.00	848,050.07	845,205.12 747,261.00
GRAINGER W W INC	1.350	GWW	3848021040	71.1000	23,169.00 10,510.00	848,050.07 616,746.39	747,261.00
GUESS INC	0.000	GES	401617105	35.6000	7,100.00	237,746.70 169,249.49	252,760.00 167,055.00
GUIDANT CORP.	0.617	GDT	401698105Q	64.7500	7,100.00 2,580.00	169,249.49	167,055.00
H & R BLOCK INC.	2.036	HRB	0936711050	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		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	122,297.13 178,113.08	124,974.34 175,555.08
HENRY (JACK) & ASSOCIATES	0.943	JKHY	426281101	19.0800	5,691.00 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	4315731040	49.4100	4,660.00	806,907.92 241,162.29	734,825.00 230,250.60
HOME DEDOT INC	0 000	пD	4370761020	40.4800	331,519.00	12,523,744.82	13,419,889.12

JOHNSON & JOHNSON JOY GLOBAL INC 1.125 JOYG 481165108 40.0000 22,243.00 560,102.15 889,720.00 JOY GLOBAL INC 1.125 JOYG 481165108 40.0000 22,243.00 560,102.15 889,720.00 JOHNGORAN CHASE & CO. 3.426 JPM 46625H100Q 39.6900 65,341.00 2,218,003.97 2,593,384.33 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 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 2,123,174.00 LENNAR CORPORATION 1.04 LENNAR CORPORATION 28.2000 8,800.00 251,008.59 248,160.02 LENNOX INTERNATIONAL INC. 1.560 LII 526107107 28.2000 8,800.00 251,008.59 248,160.02 LINCOLN NATIONAL CORP 2.866 LNC 534187109Q 53.0300 78,691.00 3,561,449.55 4,172,983.74 LOUISIANNA 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 2.649 MAS 574599106Q 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 35,256.87 256,000.00 MCGRAW HILL INC 1.278 MHP 580645109Q 51.6300 57,100.00 2,320,441.99 2,741,553.00 MCGRAW HILL INC 1.278 MHP 580645109Q 51.6300 57,100.00 169,285.79 235,440.10 MEDAREX INC 0.000 MEDX 583341611 13.8500 17,000.00 169,285.79 235,450.00	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
PORTEOLIO - LTM		Group - COMMON	I STOCK					
NORMEL FOODS CORP					RANSI			
HUMNI JBJ TRANSPRT SVCS INC		Instrument - COM	CO	MMON STOCK				
HUMNI JBJ TRANSPRT SVCS INC	HORMEL FOODS CORP	1.713	HRL	440452100	32.6800	9,881.00	309,197.39	322,911.08
HUMNI JBJ TRANSPRT SVCS INC	HOUSTON EXPL CO	0.000	THX		52.8000	17,000.00	944,885.60	897,600.00
HUMNI JBJ TRANSPRT SVCS INC	HUDSON CITY BANCORP INC	2.475	HCBK	443683107	12.1200	215,736.00	2,537,393.48	2,614,720.32
IMS HEALTH INC. 0.321 RX 449934107 40.0700 3,900.00 177,961.22 179,672.95 179,67	HUMANA INC.	0.000	HUM	444859102	54.3300	67,958.00	1,333,440.89	3,692,158.15
IMS HEALTH INC. 0.321 RX 449934107 40.0700 3,900.00 177,961.22 179,672.95 179,67	HUNT (JB) TRANSPRT SVCS INC	1.060	JBHT		22.6400	16,250.00	279,045.85	367,900.00
INTI BOUSTRIES INC 0.790 ITT 450911102 102.8200 8.300.00 529,449.40 853,406.00 JOHNSON & 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 2,593,384.33 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 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 2,123,174.00 LENNOX INTERNATIONAL INC. 1.560 LII 526107107 28.2000 8,800.00 251,008.59 248,160.02 LINCOLN NATIONAL CORP 2.866 LNC 534187109Q 53.0300 78,691.00 3,561,449.55 4,172,983.74 LOUISIANNA 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 LSI LOGIC CORP 0.000 LSI 502161102 8.0000 32,000.00 305,256.87 256,000.00 LSI LOGIC CORP 0.000 LSI 502161102 8.0000 32,000.00 305,256.87 256,000.00 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 35,566.00 792,820.69 793,544.10 MARATHON OIL CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 27,134.00 2,320,441.99 2,741,753.30 MD MAD MAD CORP 2.649 MAS 574599106Q 30.1900 33,566.00 806,554.61 991,316.99 MARD MENDERSTROCO 32.824 MIND 32.554 MAD	IMATION CORP	1.041	IMN		46.0700	3,900.00	172,961.22	179,672.99
INTI BOUSTRIES INC 0.790 ITT 450911102 102.8200 8.300.00 529,449.40 853,406.00 JOHNSON & 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 2,593,384.33 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 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 2,123,174.00 LENNOX INTERNATIONAL INC. 1.560 LII 526107107 28.2000 8,800.00 251,008.59 248,160.02 LINCOLN NATIONAL CORP 2.866 LNC 534187109Q 53.0300 78,691.00 3,561,449.55 4,172,983.74 LOUISIANNA 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 LSI LOGIC CORP 0.000 LSI 502161102 8.0000 32,000.00 305,256.87 256,000.00 LSI LOGIC CORP 0.000 LSI 502161102 8.0000 32,000.00 305,256.87 256,000.00 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 35,566.00 792,820.69 793,544.10 MARATHON OIL CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 27,134.00 2,320,441.99 2,741,753.30 MD MAD MAD CORP 2.649 MAS 574599106Q 30.1900 33,566.00 806,554.61 991,316.99 MARD MENDERSTROCO 32.824 MIND 32.554 MAD	IMS HEALTH INC.	0.321	RX		24.9200	3,200.00	78,511.39	79,744.01
INTI BOUSTRIES INC 0.770 ITT 450911102 102.8200 8,300.00 529,449.40 853,406.00 JOHNSON & JOHNSON 2.196 JNJ 478160104Q 60.1000 395,683.00 20,941,580.09 23,780,548.31 JOY GLOBAL INC 1.125 JOYG 481165108 40.0000 22,243.00 560,102.15 889,720.00 IMPORGAN CHASE & CO. 3.426 JPM 46625H100Q 39.6900 65,341.00 2,218,003.97 2,593,384.33 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 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 2,123,174.00 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 LOUISIANNA 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 3,422,580.36 4,677,862.26 MARRIOTT INT'L INC CL-A 0.627 MAR 571903202 66.9700 5.300.00 35,566.00 792,820.69 793,544.10 MARATHON OIL CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MEDIBERSTROCO MEDIBERSTROCO 2.828 MWIN 558234100 27,134.00 2,056,476.61 1,613 MDC 552676108 61.9800 27,134.00 2,056,476.61 1,613,765.33 MEDIBERSTROCO 2.828 MWIN 5582341010 28.0000 27,134.00 2,056,476.61 1,613,765.33 MEDIBERSTROCO 2.828 MWIN 5582341010 28.0000 27,134.00 2,056,476.61 1,613,765.33	INDEPENDENCE COMMUNITY BANK	2.718	ICBC		39.7300	2,946.00	115,101.88	117,044.58
INTI BOUSTRIES INC 0.770 ITT 450911102 102.8200 8,300.00 529,449.40 853,406.00 JOHNSON & JOHNSON 2.196 JNJ 478160104Q 60.1000 395,683.00 20,941,580.09 23,780,548.31 JOY GLOBAL INC 1.125 JOYG 481165108 40.0000 22,243.00 560,102.15 889,720.00 IMPORGAN CHASE & CO. 3.426 JPM 46625H100Q 39.6900 65,341.00 2,218,003.97 2,593,384.33 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 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 2,123,174.00 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 LOUISIANNA 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 3,422,580.36 4,677,862.26 MARRIOTT INT'L INC CL-A 0.627 MAR 571903202 66.9700 5.300.00 35,566.00 792,820.69 793,544.10 MARATHON OIL CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MEDIBERSTROCO MEDIBERSTROCO 2.828 MWIN 558234100 27,134.00 2,056,476.61 1,613 MDC 552676108 61.9800 27,134.00 2,056,476.61 1,613,765.33 MEDIBERSTROCO 2.828 MWIN 5582341010 28.0000 27,134.00 2,056,476.61 1,613,765.33 MEDIBERSTROCO 2.828 MWIN 5582341010 28.0000 27,134.00 2,056,476.61 1,613,765.33	INDYMAC BANCORP INC	4.305	NDE		39.0200	16,552.00	608,989.98	645,859.06
INTI BOUSTRIES INC 0.790 ITT 450911102 102.8200 8.300.00 529,449.40 853,406.00 JOHNSON & 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 2,593,384.33 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 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 2,123,174.00 LENNOX INTERNATIONAL INC. 1.560 LII 526107107 28.2000 8,800.00 251,008.59 248,160.02 LINCOLN NATIONAL CORP 2.866 LNC 534187109Q 53.0300 78,691.00 3,561,449.55 4,172,983.74 LOUISIANNA 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 LSI LOGIC CORP 0.000 LSI 502161102 8.0000 32,000.00 305,256.87 256,000.00 LSI LOGIC CORP 0.000 LSI 502161102 8.0000 32,000.00 305,256.87 256,000.00 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 35,566.00 792,820.69 793,544.10 MARATHON OIL CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 27,134.00 2,320,441.99 2,741,753.30 MD MAD MAD CORP 2.649 MAS 574599106Q 30.1900 33,566.00 806,554.61 991,316.99 MARD MENDERSTROCO 32.824 MIND 32.554 MAD	INGERSOLL-RAND CO-A	1.411	IR		40.3700	2,616.00	94,226.37	105,607.92
INTI BOUSTRIES INC 0.790 ITT 450911102 102.8200 8.300.00 529,449.40 853,406.00 JOHNSON & 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 2,593,384.33 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 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 2,123,174.00 LENNOX INTERNATIONAL INC. 1.560 LII 526107107 28.2000 8,800.00 251,008.59 248,160.02 LINCOLN NATIONAL CORP 2.866 LNC 534187109Q 53.0300 78,691.00 3,561,449.55 4,172,983.74 LOUISIANNA 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 LSI LOGIC CORP 0.000 LSI 502161102 8.0000 32,000.00 305,256.87 256,000.00 LSI LOGIC CORP 0.000 LSI 502161102 8.0000 32,000.00 305,256.87 256,000.00 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 35,566.00 792,820.69 793,544.10 MARATHON OIL CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 27,134.00 2,320,441.99 2,741,753.30 MD MAD MAD CORP 2.649 MAS 574599106Q 30.1900 33,566.00 806,554.61 991,316.99 MARD MENDERSTROCO 32.824 MIND 32.554 MAD	INGRAM MICRO INC CL A	0.000	IM		19.9300	82,084.00	1,488,937.98	1,635,934.12
INTI BOUSTRIES INC 0.790 ITT 450911102 102.8200 8.300.00 529,449.40 853,406.00 JOHNSON & 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 2,593,384.33 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 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 2,123,174.00 LENNOX INTERNATIONAL INC. 1.560 LII 526107107 28.2000 8,800.00 251,008.59 248,160.02 LINCOLN NATIONAL CORP 2.866 LNC 534187109Q 53.0300 78,691.00 3,561,449.55 4,172,983.74 LOUISIANNA 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 LSI LOGIC CORP 0.000 LSI 502161102 8.0000 32,000.00 305,256.87 256,000.00 LSI LOGIC CORP 0.000 LSI 502161102 8.0000 32,000.00 305,256.87 256,000.00 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 35,566.00 792,820.69 793,544.10 MARATHON OIL CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 26,285.00 792,820.69 793,544.10 MARD CORP 2.649 MAS 574599106Q 30.1900 27,134.00 2,320,441.99 2,741,753.30 MD MAD MAD CORP 2.649 MAS 574599106Q 30.1900 33,566.00 806,554.61 991,316.99 MARD MENDERSTROCO 32.824 MIND 32.554 MAD	INTEL CORP.	1.282	INTC	~	24.9600	697,438.00	16,188,677.05	17,408,052.48
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 4,758,442.25 LOUISIANNA 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 57,134.00 2,056,476.61 1,681,7653.00 MDC HOLDINGS INC 1.613 MDC 552676108 61.9800 27,134.00 2,056,476.61 1,681,7653.00 MEADWESTIVED	INTL BUS MACH CORP	0.973	IBM	459200101Q	82.2000	111,463.00	9,325,180.98	9,162,258.60
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 4,758,442.25 LOUISIANNA 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 57,134.00 2,056,476.61 1,681,7653.00 MDC HOLDINGS INC 1.613 MDC 552676108 61.9800 27,134.00 2,056,476.61 1,681,7653.00 MEADWESTIVED	ITT INDUSTRIES INC	0.700	ITT	450911102		8,300.00	529,489.40	853,406.00
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 4,758,442.25 LOUISIANNA 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 57,134.00 2,056,476.61 1,681,7653.00 MDC HOLDINGS INC 1.613 MDC 552676108 61.9800 27,134.00 2,056,476.61 1,681,7653.00 MEADWESTIVED	JOHNSON & JOHNSON	2.196	JNJ	~	60.1000	395,683.00	20,941,580.09	23,780,548.30
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 4,758,442.25 LOUISIANNA 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 57,134.00 2,056,476.61 1,681,7653.00 MDC HOLDINGS INC 1.613 MDC 552676108 61.9800 27,134.00 2,056,476.61 1,681,7653.00 MEADWESTIVED	JOY GLOBAL INC	1.125	JOYG		40.0000	22,243.00	560,102.15	889,720.00
LENNAR CORPORATION 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 LOUISIANNA 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 76,724.00 352,595.22 354,941.00 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 57,134.00 2,056,476.61 1,681,7653.00 MCGRAW HILL INC 1.613 MDC 552676108 61.9800 27,134.00 2,056,476.61 1,681,7653.00 MCD HOLDINGS INC 1.661 MDC 5523324107 28,0300 1,500 0 2,320,441.99 2,741,553.00	JPMORGAN CHASE & CO.	3.426	JPM		39.6900	65,341.00	2,218,003.97	2,593,384.30
LENNAR CORPORATION 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 LOUISIANNA 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 76,724.00 352,595.22 354,941.00 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 57,134.00 2,056,476.61 1,681,7653.00 MCGRAW HILL INC 1.613 MDC 552676108 61.9800 27,134.00 2,056,476.61 1,681,7653.00 MCD HOLDINGS INC 1.661 MDC 5523324107 28,0300 1,500 0 2,320,441.99 2,741,553.00	KB HOME	1.376	KBH	48666K109Q	72.6600	31,927.00	2,397,884.37	2,319,815.82
LENNAR CORPORATION 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 LOUISIANNA 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 76,724.00 352,595.22 354,941.00 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 57,134.00 2,056,476.61 1,681,7653.00 MCGRAW HILL INC 1.613 MDC 552676108 61.9800 27,134.00 2,056,476.61 1,681,7653.00 MCD HOLDINGS INC 1.661 MDC 5523324107 28,0300 1,500 0 2,320,441.99 2,741,553.00	KELLOGG CO.	2.568	K	~	43.2200	43,896.00	2,001,980.87	1,897,185.12
LENNAR CORPORATION 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 LOUISIANNA 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 76,724.00 352,595.22 354,941.00 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 57,134.00 2,056,476.61 1,681,7653.00 MCGRAW HILL INC 1.613 MDC 552676108 61.9800 27,134.00 2,056,476.61 1,681,7653.00 MCD HOLDINGS INC 1.661 MDC 5523324107 28,0300 1,500 0 2,320,441.99 2,741,553.00	KIMBERLY-CLARK CORP	3.017	KMB	494368103Q	59.6500	24,068.00	1,527,976.55	1,435,656.19
LENNAR CORPORATION 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 LOUISIANNA 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 76,724.00 352,595.22 354,941.00 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 57,134.00 2,056,476.61 1,681,7653.00 MCGRAW HILL INC 1.613 MDC 552676108 61.9800 27,134.00 2,056,476.61 1,681,7653.00 MCD HOLDINGS INC 1.661 MDC 5523324107 28,0300 1,500 0 2,320,441.99 2,741,553.00	LAFARGE NORTH AMERICA INC.	1.744	LAF	505862102	55.0200	15,838.00	894,415.00	871,406.76
MBNA CORP. MBNA CORP 2.049 MAS 574391000 30.1900 27,283.00 792,820.09 793,544.16 MENA CORP MCGRAW HILL INC 1.278 MHP 5806451090 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				512807108	35.6800	59,506.00	1,768,988.08	2,123,174.08
MBNA CORP. MBNA CORP 2.049 MAS 574391000 30.1900 27,283.00 792,820.09 793,544.16 MENA CORP MCGRAW HILL INC 1.278 MHP 5806451090 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	LENNAR CORPORATION	1.048	LEN	526057104		25,000.00	1,553,095.62	1,525,500.00
MBNA CORP. MBNA CORP 2.049 MAS 574391000 30.1900 27,283.00 792,820.09 793,544.16 MENA CORP MCGRAW HILL INC 1.278 MHP 5806451090 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	LENNOX INTERNATIONAL INC.	1.560	LII		28.2000	8,800.00	251,108.59	248,160.02
MBNA CORP. MBNA CORP 2.049 MAS 574391000 30.1900 27,283.00 792,820.09 793,544.16 MENA CORP MCGRAW HILL INC 1.278 MHP 5806451090 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	LINCOLN NATIONAL CORP	2.866	LNC	534187109Q	53.0300	78,691.00	3,561,449.55	4,172,983.74
MBNA CORP. MBNA CORP 2.049 MAS 574391000 30.1900 27,283.00 792,820.09 793,544.16 MENA CORP MCGRAW HILL INC 1.278 MHP 5806451090 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	LOCKHEED MARTIN CORPORATION	1.885	LMT	539830109Q	63.6300	74,783.00	4,562,242.72	4,758,442.29
MBNA CORP. MBNA CORP 2.049 MAS 574391000 30.1900 27,283.00 792,820.09 793,544.16 MENA CORP MCGRAW HILL INC 1.278 MHP 5806451090 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	LOUISIANNA PACIFIC	1.820	LPX	546347105Q	27.4700	27,452.00	699,615.80	754,106.44
MBNA CORP. MBNA CORP 2.049 MAS 574391000 30.1900 27,283.00 792,820.09 793,544.16 MENA CORP MCGRAW HILL INC 1.278 MHP 5806451090 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	LSI LOGIC CORP	0.000	LSI	502161102	8.0000	32,000.00	305,256.87	256,000.00
MBNA CORP. MBNA CORP 2.049 MAS 574391000 30.1900 27,283.00 792,820.09 793,544.16 MENA CORP MCGRAW HILL INC 1.278 MHP 5806451090 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	MARATHON OIL CORP	2.165	MRO	565849106Q	60.9700	76,724.00	3,442,580.36	4,677,862.28
MBNA CORP. MBNA CORP 2.049 MAS 574391000 30.1900 27,283.00 792,820.09 793,544.16 MENA CORP MCGRAW HILL INC 1.278 MHP 5806451090 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	MARRIOTT INT'L INC CL-A	0.627	MAR	571903202		5,300.00	352,595.22	354,941.00
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	MASCO CORP.	2.649	MAS	574599106Q		26,285.00	792,820.69	793,544.16
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	MBNA CORP	2.062	KRB	55262L100Q		33,566.00	806,554.61	911,316.90
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	MCGRAW HILL INC	1.278	MHP	580645109Q		53,100.00	2,320,441.99	2,741,553.00
MEADWESTVACO 3.282 MWV 583334107 28.0300 1,509.00 38,832.58 42,297.2° MEDAREX INC 0.000 MEDX 583916101 13.8500 17,000.00 169,285.79 235,450.00	MDC HOLDINGS INC	1.613	MDC	552676108	61.9800	27,134.00	2,056,476.61	1,681,765.32
MEDAREX INC 0.000 MEDX 583916101 13.8500 17,000.00 169,285.79 235,450.00	MEADWESTVACO	3.282	WWV	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	MEDCO HEALTH SOLUTIONS INC	0.000	MHS		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	MEDIA GENERAL INC - CL A	1.000		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	MEDTRONIC INC	0.668	MDT	585055106Q	57.5700	96,400.00	5,335,737.83	5,549,748.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value					
Group - COMMON STOCK												
Portfolio - 1TR INTERNAL 1000 TRANSI												
	Instrument - COM	CO	MMON STOCK									
MERITAGE HOMES CORP MERRILL LYNCH & CO. INC. METLIFE INC	0.000	MTH	59001A102	62.9200	4,500.00	326,132.10 5,564,965.32 4,598,458.87	283,140.00					
MERRILL LYNCH & CO. INC.	1.183	MER	590188108Q	67.7300	104,250.00	5,564,965.32	7,060,852.51					
MERRILL LYNCH & CO. INC. METLIFE INC MICHAELS STORES MICROSOFT CORP. MILLER (HERMAN) INC MONEYGRAM INTERNATIONAL INC MONDY'S CORPORATION	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 14,130,227.78	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	14,130,227.78 361,049.47 45,982.26 516,281.50 5,110,499.73 5,830,196.67 120,178.66 815,758.36 1,095,204.27 1,158,328.83	327,004.00					
MONEYGRAM INTERNATIONAL INC	C. 0.613	MGI	60935Y109	26.0800	1,800.00	45,982.26	46,944.00					
MOODY'S CORPORATION MORGAN STANLEY DEAN WITTER	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					
MOTOROLA INC NATIONAL CITY CORP NAVISTAR INTL. CORP. NCR CORPORATION NEWFIELD EXPLORATION COMPAN	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 COMPAN	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.	4.042	NST	67019E107	28.7000	2,780.00	1,253,691.28 2,735,466.79 68,470.66 1,407,763.52	79,786.00					
NVR INC	0.000	NVR	62944T105	702.0000	3,686.00	1,407,763.52	2,587,572.00					
NEWFIELD EXPLORATION COMPAINORDSTROM INC NORTHROP GRUMMAN CORP. NSTAR CO. NVR INC O'REILLY AUTOMOTIVE INC. OCCIDENTAL PETROLEUM CORP. OLD REPUBLIC INT'L CORP. OMNICOM GROUP ONEOK INC. OSHKOSH TRUCK CORPORATION	0.000	ORLY	686091109	32.0100	18,800.00	583,786.89	601,788.00					
OCCIDENTAL PETROLEUM CORP.	1.802	YXO S	674599105Q	79.8800	47,769.00	2,229,070.18	3,815,787.71					
OLD REPUBLIC INT'L CORP.	2.073	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					
ONEOK INC. OSHKOSH TRUCK CORPORATION PACTIV CORPORATION PARAMETRIC TECHNOLOGY CORP PARKER-HANNIFIN CORP. PARTNERRE LTD PATTERSON-UTI ENERGY INC PAYCHEX INC PENN VA CORP	2.314	PRE	G6852T105	65.6700	4,813.00	1,407,763.52 583,786.89 2,229,070.18 1,199,554.35 1,599,294.54 271,757.78 586,936.90 300,138.74 151,867.13 83,659.12 305,568.59 768,658.43 2,089,986.14 41,387.01 281,750.84 442,764.36	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					
PATTERSON-UTI ENERGY INC PAYCHEX INC PENN VA CORP PEOPLES BK BRIDGEPOR PEPCO HOLDINGS INC. PEPSI BOTTLING GROUP INC PEPSICO INC. PETCO ANIMAL SUPPLIES INC	0.000	PETC	716016209	21.9500	8,687.00	307,467.57	190,679.65					
PHARMACEUTICAL PRODUCT DEVI	ELOP 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	281,750.84 442,764.36 1,992,444.36 7,099,480.97 307,467.57 23,792.00 439,485.88 101,465.56	98,070.00					

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOC	'K				
	Portfolio - 1TR			ANSI			
	Instrument - COM	C	OMMON STOCK				
PHILLIPS-VAN HEUSEN PINNACLE WEST CAPITAL CORP PMC-SIERRA INC PNC FINANCIAL SERVICES GROUF POLARIS INDUSTRIES INC. POLYCOM INC. PROCTER & GAMBLE CO PROTECTIVE LIFE CORP PUGET ENERGY INC QUOGIC CORPORATION QUALCOMM INC QUEST DIAGNOSTICS INC QUICKSILVER INC REALNETWORKS INC REGAL ENTERTAINMENT GROUP REINSURANCE GROUP AM	0.463	PVH	718592108	32.4000	7,200.00 10,900.00	237,462.67 425,638.00	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	425,638.00 245,862.04 4,773,224.38 629,301.49 100,838.64 971,500.07 637,601.49 353,887.93 2,241,565.29 1,476,413.11 8,723,965.32 76,018.77 777,786.92 294.130.20	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	294,130.20 425,535.75 533,428.19 1,230,724.09 448,208.82	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
REGAL ENTERTAINMENT GROUP REINSURANCE GROUP AM RENAISSANCERE HOLDINGS LTD RENT-A-CENTER INC REPUBLIC SERVICES INC RESPIRONICS INC ROCKWELL AUTOMATION INC ROCKWELL COLLINS ROYAL CARIBBEAN CRUISES LTD PUTER SYS 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	************	45.0600	59,573.00	2,581,626.80	2,684,359.36
RYDER SYS. INC.	1.560	R	7835491080	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	8086551040	43.0700	13.464.00	331.565.58	579.894.48
SCP POOL CORPORATION	0.967	POOT	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	448,208.82 1,616.16 569,351.55 2,101,575.35 644,029.95 2,581,626.80 1,917,436.19 519,942.59 3,477,184.84 264,997.56 331,565.58 265,260.10 579,435.42 548,107.99 864,615.23 1,169,517.09 1,298,379.53 453,478.79	1.328.538 00
SMITHFIELD FOODS INC	0.010	SED	832248108	30.6000	46.458.00	1.298.379.53	1.421.614.80
SOLECTRON 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	453,478.79 153,322.06	159 890 00
SOUTHERN CODDER CORD	10 152	DCII	84265V105	66 9800	12 450 00	669 628 74	833 901 00
CONTRIBUTE A TRI TAIR	0 100	TITT	844741108Q	16.4300	270 282 00	669,628.74 4,570,952.18	4 588 602 26
ROYAL CARIBBEAN CRUISES LTD RYDER SYS. INC. SANMINA-SCI CORP SCHERING-PLOUGH SCHWAB (CHARLES) CORP SCIENTIFIC ATLANTA INC. SCP POOL CORPORATION SEAGATE TECHNOLOGY SEMPRA ENERGY SIERRA HEALTH SERVICES SMITH INTERNATIONAL INC SMITHFIELD FOODS INC SOLECTRON CORP SONIC CORP SOUTHERN COPPER CORP SOUTHWEST AIRLINES	0.109	пον	0441411000	10.4300	413,404.00	4,570,952.18	4,500,003.20

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - 1TP	TNT		RANST			
ST JUDE MED. INC. STANCORP FINANCIAL GROUP STANDARD-PACIFIC CORP STAPLES INC STAPLES INC STEEL DYNAMICS INC STUDENT LN CORP SUNOCO, INC. SUNTRUST BANKS INC. TCF FINANCIAL CORP TECHNICAL OLYMPIC US TEEKAY SHIPPING CORP TERADYNE INC TESORO CORP TEXAS INSTRS INC THERMO ELECTRON CORP. TIBCO SOFTWARE INC TOLL BROTHERS INC TOLL BROTHERS INC TORCHMARK CORP TORO CO TRIAD HOSPITALS INC TXU CORPORATION UGI CORP UNIONBANCAL CORPORATION UNISYS CORP. UNIT CORP UNITED FIRE & CAS CO UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC UNIVERSAL HEALTH SERVICES CO US BANCORP US CELLULAR CORP. UST INC. VALERO ENERGY CORP. VARIAN MEDICAL SYSTEMS VERIZON COMMUNICATIONS	Portfolio - 1TR Instrument - COM	CO	MMON STOCK	41101			
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	934,964.56 288,773.44 3,340,056.84	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	3,340,056.84 1,652,193.55 704,204.01 102,839.48 3,507,150.41 335,875.90 52,063.05 64,455.73 165,485.40 368,057.28 1,037,347.83 20,018.35	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 6,007,392.43	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	6,007,392.43 821,257.33 234,914.15 5,811,911.49 1,186,240.27 97,681.13 823,235.45 170,132.85 2,700,414.29 184,486.63 1,017,367.08	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	9130171090	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 C	L 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	1,017,367.08 315,211.96 88,622.26 21,421.83 4,876,304.23 282,615.58 323,050.59 421,274.59 1,737,310.72 39,648.15 1,892,688.24 4,777,773.18 3,004,778.73 6.776.076.71	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	92343V1040	30.1200	185,313.00	6,776,076.71	5,581,627.56
	3.370				===,====	.,,	2,222,221.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - 1TR	INT	TERNAL 1000 TR	ANSI			
	Portfolio - 1TR Instrument - COM	CON	MON STOCK				
W HLDG CO INC WACHOVIA CORP. WAL MART STORES INC WALGEREN CO	2 308 1	WHT	929251106	8 2300	3 900 00	48 771 61	32 097 00
WACHOVIA CORP	3.859 1	WB	9299031020	52.8600	106,781.00	48,771.61 4,850,937.07	5.644.443.66
WAL MART STORES INC	1.282 V	WMT	9311421030	46.8000	242,271.00	12,115,338.41	11.338.282.81
WALGREEN CO.	0.587 W	WAG	9314221090	44.2600			
WALGREEN CO. WASHINGTON MUTUAL INC. WCI COMMUNITIES INC	4.505 W	WM	939322103	43.5000	45,958.00	1,894,405.97	1,999,173.01
WCI COMMUNITIES INC	0.000 V	WCI	92923C104	26.8500	7,900.00	232,496.46	212,115.00
WELLCARE HEALTH PLANS INC	0.000 V	WCG	94946T106	40.8500	5,010.00	176,190.68	204,658.50
WELLPOINT INC.	0.000 W 3.310 W 0.000 W 0.444 I 2.170 W	WLP	94973V107	79.7900	47,103.00	3,459,066.52	3,758,348.37
WELLS FARGO COMPANY	3.310 V	WFC	949746101	62.8300	4,540.00	192,415.65	285,248.20
WESTERN DIGITAL CORP	0.000 V	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 V	WYE	983024100Q	46.0700	50,102.00	2,224,424.98	2,308,199.13
WYETH 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	2,124,861.75 1,894,405.97 232,496.46 176,190.68 3,459,066.52 192,415.65 397,757.12 228,698.31 2,224,424.98 628,964.51 1,225,675.94	1,152,122.88
Instrument Total	326					603,344,888.72	
	Instrument -RI	EIT	REAL ESTATE	INVESTMENT	TRUST		
CBL & ASSOC PROP	4.112 (CBL	124830100	39.5100	6,831.00	270,518.89 2,934,550.37 967,326.84 112,355.09 808,538.44 95,296.33 473,321.45	269,892.81
CBL & ASSOC PROP EQUITY OFFICE PROP EQUITY RESIDENTIAL PROP	6.594 I	EOP	294741103	30.3300	103,300.00	2,934,550.37	3,133,089.00
EOUITY RESIDENTIAL PROP	4.524 I	EOR	29476L107Q	39.1200	27,000.00	967,326.84	1,056,240.00
HEALTH CARE PPTY INV	6.572 F 7.315 F 2.309 F 7.281 F	HCP	421915109	25.5600	4,571.00	112,355.09	116,834.76
HEALTH CARE REIT INC	7.315 H	HCN	42217K106	33.9000	23,099.00	808,538.44	783,056.10
HIGHWOODS PROP INC.	2.309 H	HIW	431284108Q	28.4500	3,454.00	95,296.33	98,266.30
HOSPITALITY PROPERTIES	7.281 H	HPT	44106M102	40.1000	11,037.00	473,321.45	442,583.70
HRPT PROPERTIES TRUST	8.115 F 4.114 F	HRP	40426W101	10.3500	12,783.00	159,635.87	132,304.05
KIMCO REALTY CORP	4.114 H	KIM	49446R109Q	32.0800	46,962.00	159,635.87 1,035,480.59	1,506,540.96
KKR FINANCIAL CORP	5.335 E 5.741 I	KFN	482476306	23.9900	1,202.00	26,824.92 163,628.60	28,835.98
LIBERTY PROPERTY TRUST	5.333 5.741 I 4.051 N 5.833 (5.984 N	LRY	531172104Q	42.8500	3,869.00	163,628.60	165,786.63
MACERICH CO	4.051 N	MAC	554382101	67.1400	2,887.00 13,434.00	132,971.32 587,927.37	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 N	MLS	601148109		10,330.00	420,923.56	433,240.19
NEW PLAN EXCEL RE TRUST	5.392 1	NXL	648053106Q	23.1800	2,717.00	58,926.70	62,980.06
TRIZEC PROPERTIES INC	3.490	TRZ		22.9200	40,581.00	420,923.56 58,926.70 766,431.35	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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
			SSELL TRANSITI	ON 2			
				011 2			
TUPPERWARE BRANDS CORP 21ST CENTY INS GROUP 3COM CORP. 4KIDS ENTERTAINMENT INC. AAR CORPORATION AARON RENTS INC ABX AIR INC ACADIA PHARMACEUTICALS INC ACCREDITED HOME LENDERS HOD ACE CASH EXPRESS INC ACTEL CORPORATION ACUITY BRANDS INC ADAPTEC INC ADE CORP MASS ADMINISTAFF INC ADOLOR CORP ADVANCE AMERICA CASH ADVANC ADVANCED ANALOGIC TECHNOLOG ADVANCED ENERGY INDUSTRIES ADVANTA CORP ADVANTA CORP ADVENT SOFTWARE INC ADVISORY BOARD CO/THE ADVO INC. AEROFLEX INC AFFIRMATIVE INSURANCE HOLD: AFTERMARKET TECHNOLOGY AGCO CORP.							
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 HO	LDIN 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 ADVANC	CE C 3.548	AEA	00739W107	12.4000	4,100.00	61,446.61	50,840.00
ADVANCED ANALOGIC TECHNOLOG	JIES 0.000	AATI	00752J108	13.8500 9.7900	2,000.00	22,420.00	27,700.00
ADVANCED DIGITAL INFO CORP	0.000	ADIC	007525108 007973100	9.7900	700.00	6,960.76	0,853.00
ADVANCED ENERGY INDUSTRIES	0.000	AFIS	007943100	32.4400	100.00	924.92	1,183.00
ADVANTA CORPUNDE INC	1.070	ADVIC	007974108	28.9100	4 600 00	70 150 46	122 096 00
ADVENT SOFTWARE INC	0.000	ADVS	007974108 00762W107	47.6700	100.00	/0,159.40 // 200 16	132,900.00
ADVISORI BOARD CO/IRE	1 561	ABCO	007585102	28.1800	400.00	4,300.10 11 212 50	11 272 00
AFROFIEY INC	0.000	VDXX VD	007363102	10.7500	300.00	4 043 29	3 225 00
AFRODOSTALF INC	0.000	ARAA ARA	007865108	26.3000	1 000 00	21 819 48	26 300 00
AFFIRMATIVE INSURANCE HOLD	TNGS 0.548	AFFM	007003100	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
AFFIRMATIVE INSURANCE HOLD: AFTERMARKET TECHNOLOGY AGCO CORP. AGILE SOFTWARE CORP. AGILYSYS INC AIRTRAN HLDGS INC AK STEEL HOLDING CORP ALASKA AIRGROUP INC ALBANY INTL CL-A ALBANY MOLECULAR RESEARCH ALDERWOODS GROUP INC ALEXION PHARMACEUTICALS INC ALFA CORP	0.000	ALK	011659109	35.7200	500.00	47,097.31 49,018.06 4,863.56 2,079.49 1,274.96 909.10 1,624.94 914.51 16,440.51 11,751.92 2,487.05 3,340.58 5,059.74 11,009.25 24,804.78 1,053.33 61,446.61 22,420.00 6,960.76 924.92 4,212.87 78,159.46 4,388.16 11,313.58 4,043.29 21,819.48 1,460.11 1,640.22 5,701.37 1,921.37 49,988.97 3,757.05 62,721.27 12,444.53 2,503.24 6,370.98 3,503.44 6,370.98 3,503.43 20,688.14 1,488.25	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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - 2TR		SSELL TRANSITI	ON 2			
	Instrument - COM	CO	MMON STOCK				
ALIGN TECHNOLOGY INC ALKERMES INC. ALLETE, INC. ALLIANCE IMAGING INC ALLIANCE IMAGING INC ALLIANCE IMAGING INC ALLIANCE HEALTHCARE SOLUTI ALPHA NATURAL RESOURCES INC ALPHARMA, INCCL A ALTIRIS INC AMCOL INTERNATIONAL CORP. AMCORE FINL INC AMEDISYS INC AMERICA AMERICA SERVICE GROUP INC AMERICAN AXLE & MFG HOLDINGS AMERICAN DENTAL PARTNERS INC AMERICAN ECOLOGY CORP AMERICAN HEALTHWAYS AMERICAN HOME MTG HL AMERICAN MEDICAL SYS HLDINGS AMERICAN MEDICAL SYS HLDINGS AMERICAN RETIREMENT CORP					200.00 300.00 1,800.00 2,500.00 1,400.00 5,600.00 1,500.00 100.00 100.00 100.00 2,500.00 2,500.00 2,500.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 200.00 900.00 900.00 100.00 200.00 100.00 200.00 100.00		
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 SOLUTI	ION 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, INCCL 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 MEDICAL SYS HLDINGS AMERICAN RETIREMENT CORP AMERICAN SCIENCE & ENGINEERS AMERICAN STATES WATER CO. AMERICAN WOODMARK CORP. AMERIS BANCORP AMERISTAR CASINOS IN AMERON INTERNATIONAL CORP	0.000	ACR	028913101	25.1300	900.00	14,330.99	22,617.00
AMERICAN SCIENCE & ENGINEER	ING 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
AMERON INTERNATIONAL CORP AMES NATIONAL CORP AMIS HOLDINGS INC AMSURG CORP AMYLIN PHARMACEUTICALS INC ANAREN INC.	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 ANDRX GROUP	C. 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. ANSOFT CORP ANSYS INC ANTEON INTERNATIONAL CORP	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	100.00 100.00 100.00	1,330.98	1,622.00
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	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - 2TR			ON 2			
	Instrument - COM	CO	MMON STOCK				
APPLIED FILMS CORP	0.000	AFCO	038197109	20.7700	200.00	4,766.42 36,214.95 3,082.77 4,976.55 2,320.46 122,293.22 3,469.07 2,225.01 687.27 1,598.40 56,229.12 8,902.14 71,482.96 16,434.09 2,817.91 649.23 11,196.64 2,728.76 100,634.42 6,177.76 67,428.33 1,406.79 44,966.51 1,611.89 547.10 1,536.00 11,194.30 3,878.14 62,512.91 4,611.74 8,227.34 34,839.81 1,000.95 57,258.20 5,669.30 124,499.92 2,244.52 6,574.88 8,399.77	4.154.00
APPLIED FILMS CORP APPLIED INDUSTRIAL TECH INC.	1.780	AIT	03820C105	33.6900	1,800.00	36,214.95	60,642.00
APPLIED MICRO CIRCUITS CORP APRIA HEALTHCARE GP. INC. AQUANTIVE INC AQUILA INC ARBITRON INC ARCH CHEMICALS INC. ARENA PHARMACEUTICALS INC ARES CAPITAL CORP ARGON ST INC ARGONAUT GROUP INC ARIAD PHARMACEUTICAL ARKANSAS BEST CORP ARMOR HOLDINGS INC ARQULE INC ARRIS GROUP INC. ARROW INTL INC ARVINMERITOR INC. ASBURY AUTOMOTIVE GROUP ASIAINFO HLDGS INC ASPECT MEDICAL SYSTEMS INC	0.000	AMCC		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 COR	P 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
ASIAINFO HLDGS INC ASPECT MEDICAL SYSTEMS INC ASSET ACCEPTANCE CAPITAL CORN ASTEC INDUSTRIES INC ATHEROGENICS INC ATHEROGENICS INC ATHAS AMERICA INC ATMEL CORP ATMI INC ATWOOD OCEANICS AUDIOVOX CORP AUGUST TECHNOLOGY INC AUTOBYTEL INC AVOCENT CORPORATION AXCELIS TECHNOLOGIES INC BALDOR ELECTRIC BANCORPSOUTH INC BANDAG 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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	I STOCK					
	Portfolio - 2TR	RU	SSELL TRANSITI	ON 2			
	Portfolio - 2TR Instrument - COM	COI	MMON STOCK				
BANK MUTUAL CORP BANK OF GRANITE CORP BANKATLANTIC BANCORP INC BANKFINANCIAL CORP BANTA CORP BARNES GROUP INC. BEACON ROOFING SUPPLY INC BEARINGPOINT INC						1,129.08 1,993.11 2,268.64 62,568.00 7,674.02 2,475.04 74,308.15 4,387.53 18,766.54 51,673.44 55,891.60 19,278.02 49,592.91 3,666.92 2,054.41 37,220.31 2,374.44 5,391.58 17,318.30 46,172.73 609.68 4,711.97 41,214.26 13,182.92 38,056.14 11,010.90 6,957.06 41,930.66 51,254.03 3,213.85 1,312.97 2,909.59 5,764.18 2,954.60 2,415.78 40,284.21 6,813.71 1,675.16 6,851.29	
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	BL:IN	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	BEOM	067806109	33.0000	100.00	2,4/5.04	3,300.00
BEADINGDOINE INC	0.000	BECN	073685109	28.7300	2,400.00	74,308.15	08,952.00
BEARINGPOINT INC	0.000	BE	074002106 074014101	7.8600	1 300 00	4,387.53	4,710.00
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	BELLE	077347300	31.8000	1,600.00	51,6/3.44	50,880.00
BELL MICROPRODUCTS INC	0.000	BETM	078137106	7.6500	5,800.00	55,891.60	44,370.00
BENTLEY PHARMACEUTIC	0.000	BM.I.	082657107	16.4100	1,700.00	19,2/8.02	27,897.00
BERKSHIRE HILLS BANC	1.671	BHTR	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	BGF'V	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
BEACON ROOFING SUPPLY INC BEARINGPOINT INC BEASLEY BROADCAST GR BEL FUSE INC-CL B BELL MICROPRODUCTS INC BENTLEY PHARMACEUTIC BERKSHIRE HILLS BANC BEVERLY ENTERPRISES BEVERLY HILLS BANCORP INC BFC FINANCIAL CORP BIG 5 SPORTING GOODS CORP BIG LOTS, INC. BIO RAD LABS INC BIOMARIN PHARMACEUTI BIOSCRIP INC BIOSITE INC. BKF CAP GROUP INC BLACK BOX CORPORATION BLACK HILLS CORP BLACKBOARD INC BLAIR CORP. BLOCKBUSTER INC. CLASS A BLUE COAT SYSTEMS INC BLUE RILE INC BLUEGREEN CORP BOB EVANS FARMS BON-TON STORES BORLAND SOFTWARE CORPORATIO	0.522	BONT	09776J101	19.1300	400.00	5,764.18	7,652.00
BORLAND SOFTWARE CORPORATIO	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 1.437 2.268	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

Investment Desc	Rating Coupon Yield	Ticke:	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCE	ζ.				
	Portfolio - 2TR	RI		ON 2			
	Instrument - COM	C		.01. 2			
BRIGHT HORIZON FAMIL BRISTOL WEST HOLDINGS INC BROOKFIELD HOMES CORP BROOKLINE BANCORP IN BRUKER BIOSCIENCES CORP BRUSH ENGINEERED MATERIALS BUCKEYE TECHNOLOGIES INC. BUCKLE INC BUILDERS FIRSTSOURCE INC BURLINGTON COAT FACTORY WARE C-COR INC CABELAS INC CABOT MICROELECTRONICS CORPO CABOT OIL & GAS CORP. CAL DIVE INTERNATIONAL INC CALAMOS ASSET MANAGEMENT-A CALIFORNIA PIZZA KITCHEN INC CALIFORNIA WIR SVC G CALLAWAY GOLF COMPANY CANDELA CORP CAPITAL CITY BK GROU CAPITAL CITY BK GROU CAPITAL CITY BK GROU CAPITAL CROSSING BANK CARBO CERAMICS, INC. CARDINAL FINANCIAL CORP CARPENTER TECHNOLOGY CARTERS INC CASCADE BANCORP CASCADE BANCORP CASCADE CORP. CASCADE SONCE CASTLE (A.M.) & CO. CASTLE (A.M.) & CO. CASTLE (A.M.) & CO. CASTLA GENERAL BANCORP CATO CORP CL A CBEYOND COMMUNICATIONS INC CCC INFORMATION SVCS CCC ENTERTAINMENT, INC.	0.000	BFAM	109195107	37.0500	100.00	1,779.07 5,526.54 32,115.34 10,189.69 8,149.01	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 WARE	но 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 CORPO	RA 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	CPKT	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
CADITAL CROSSING BANK	0.000	CADA	140071101	33 4000	100.00	3 107 92	3 340 00
CARRO CERAMICS INC	0.000	CBB	140781105	56 5200	100.00	3 737 29	5 652 00
CARDINAL ETNANCIAL CORD	0.707	CENT.	14149F109	11 0000	4 300 00	40 142 73	47 300 00
CARDENTER TECHNOLOGY	0.050	CPR	144285103	70 4700	300.00	9 376 32	21 141 00
CARRIZO OTI, & CAS INC	0.031	CRZO	144577103	24 7100	3 100 00	52 780 95	76 601 00
CARRIED OIL & GAS INC	0.000	CDT	146229109	58 8500	1 300 00	66 522 42	76,501.00
CARLERS INC	1 564	CVCB	147154108	23 0100	1,300.00	1 010 70	2 301 00
CASCADE BANCOKE	1 270	CACD	147195101Q	46 9100	200.00	6 453 99	2,301.00
CASCADE CORP.	0 725	CAL	147528103	24 9000	200.00	2 042 72	4 960 00
CASEL S GENERAL SIORES INC.	0.725	CASI	14754D100	24.0000	100.00	2,942.72	2 210 00
CASH AMERICAN INI L. INC.	1 000	CDI	148411101	23.1900	1 000.00	14 702 26	2,319.00
CASILE (A.M.) & CO.	0.000	CMDC	148711101	6 1200	12 000.00	99 576 90	70 077 00
YATUA CENEDAI DANGODD	1 001	CMTV	149150104	0.1300	200.00	10,189.69 8,149.01 1,394.07 1,203.12 2,803.90 49,170.00 5,576.64 56,793.22 1,955.62 3,849.05 4,598.83 3,819.39 55,461.73 2,058.79 3,183.99 60,536.14 22,427.55 7,439.67 3,107.92 3,737.29 40,142.73 9,376.32 52,780.95 66,522.42 1,918.78 6,453.99 2,942.72 2,049.76 14,702.26 88,576.90 5,464.10 9,843.55 13,090.00 13,125.65 41,735.00 2,323.70	7 100 0
CATO CODD CL A	1.001	CALI	149150104	33.34UU 31 4500	200.00 700.00	0.404.10	1,100.00
CAIU CURP CL A	2.424	CIK	149205106	4500 10 2000	1 100 00	9,843.55	15,015.00
ODIZ INC	0.000	CBFI	149847105	10.3000	1,100.00	13,090.00	11,330.00
COC INTERPRETARION OVOC	0.000	CRIZ	124805102	6.0200	3,200.00	13,125.65	19,264.00
CCC INFURMATION SVCS	0.000	CCCG	12487Q109	20.2200	2,000.00	41,/35.00	52,440.00
CEC ENTERTAINMENT, INC.	0.000	CEC	125137109	34.0400	100.00	2,323.70	3,404.00

Investment Desc	Rating Coupon Yield	Ticke	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCE	ζ				
	Portfolio - 2TR	RI	JSSELL TRANSITI	ON 2			
	Instrument - COM	CO	OMMON STOCK				
CELERA GENOMICS GROUP CENTENNIAL BANK HOLDINGS CENTENNIAL COMMUNCTN CENTRAL EUROPEAN DISTRIBUTIO CENTRAL GARDEN & PET	0.000	CRA	038020202	10.9600	300.00	3,509.20 78,751.00 1,367.23 76,842.04 3,043.00 3,025.28 1,523.56 1,973.62 58,680.08 1,055.09 1,483.00 43,622.33 2,624.08	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 DISTRIBUTIO	N 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 CO CENTRAL PARKING CORP.	RP 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
CENTRAL VERMONT PUB SERV CENTURY ALUMINUM COMPANY CEPHEID	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
CF INDUSTRIES HOLDINGS INC CH ENERGY GROUP INC CHAMPION ENTERPRISES INC. CHAPARRAL STEEL CO	0.000	CHB	158496109	13.6200	300.00	2,624.08	4,086.00
CHAPARRAL STEEL CO CHARTER COMMUNICATIONS CHARTERMAC	0.000	CHAP	159423102	30.2500	700.00	10.466.86	21.175.00
			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
CHARTER COMMUNICATIONS CHARTERMAC CHATTEM INC CHECKPOINT SYSTEMS INC. CHEMED CORP CHEMICAL FINL CORP CHENIERE ENERGY INC CHEROKEE INC CHESAPEAKE CORP CHILDREN'S PLACE CHITTENDEN CORPORATION CHESTODHER & BANKS CORP	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 FINE CORP	3.463	CHEC	163731102	31.7600	100.00	3.095.95	3.176.00
CHENTERE 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
CHECADEAKE CORD	5 183	CCK	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 CORDORATION	2 580	CHZ	170228100	27.8100	200.00	4 716 00	5 562 00
CHRISTOPHER & BANKS CORP	0.852	CDK	171046105	18.7800	100.00	2 108 98	1 979 00
CIMAREX ENERGY	0.032	YFC YFC	171798101	43.0100	300.00	6 548 29	12 903 00
CINCINNATI BELL INC	0.372 0.000	CBB		3.5100	5 000.00	32 218 63	17,503.00
CIRCOR INTERNATIONAL INC	0.000	CID	17273K109	25.6600	2 200 00	10 220 00	EQ 010 00
CITADEL BROADCASTING CORP	0.584 5.35	CIK	17285T106	13.4400	4 400 00	E2 702 20	59,010.00
CITIZENS BKG CORP MI	4 100	CDL	174420109	27.7500	200.00	52,763.26	59,130.00
CITIZENS BRG CORP MI	0.000	CDCF	174740100	5.4500	6 000 00	2/ 201 /0	22 700 00
CKE RESTARUANTS INC.	1 10/	CIN	12561E105	13.5100	200.00	2 121 04	2 702 00
CLARCOR INC.	5.35 4.108 0.000 1.184 0.908	CIC	179895107Q	29.7100	200.00	1,483.00 43,622.33 2,624.08 10,466.86 17,420.60 2,023.64 61,040.00 1,625.81 2,790.00 3,095.95 6,519.19 50,963.52 2,336.38 112,382.82 4,716.00 2,108.98 6,548.29 32,218.63 48,328.80 52,783.28 5,442.02 34,381.49 2,121.94 2,787.69 53,988.76 5,627.03 50,235.87 31,122.61	5,702.00 5,042.00
CLARK INC	0.908 1.811 0.903 1.095	CIR	181457102	13.2500	2 600.00	2,101.09 52 000 76	2,3±2.00 47 700 00
CLEVELAND-CLIFFS INC	1.011	CIR	1858961070	88.5700	200.00	53,500.70 E 627 02	17 714 00
CHEATHUR CHILLS INC	1 00	CHI	~	21.9100	200.00	5,041.U3 En noe no	11,114.00
CNS INC	1.095	CNAS	126136100	41.9100	2,200.00	5U, 435.8/	48,202.00
COASTAL FINL CORP DE	1.555	CFCP	19046E105	1 0000	∠,8UU.UU 1 000 00	31,122.61 5,160.98	30,008.00
COEUR D'ALENE MINES CORP.	0.000	CDF	192108108	4.0000	1,900.00	5,100.98	7,000.00

COGENT COMMUNICATIONS GROUP COGENT INC COGNEX CORP. COHERENT INC. COLUMINC. COLDWATER CREEK INC. COLLEGIATE FUNDING SERVICES COLONY BANKCORP COLUMBIA BANKING SYSTEM INC COMFORT SYS USA INC COMMERCIAL CAPITAL BANCORP INC COMMERCIAL METALS CO. COMMERCIAL VEHICLE GROUP INC COMMONWEALTH TELEPHONE ENTERP. COMMUNITY BANCORP	Group - COMMON Portfolio - 2TR Instrument - COM 0.000 0.000 1.063 0.000 1.049 0.000 0.000 1.201	RU CO	SSELL TRANSIT	5.4900 22.6800 30.0900	1,300.00 300.00 100.00 200.00 2,800.00 1,000.00 1,000.00 1,000.00 1,400.00 200.00 600.00 5,100.00 200.00 200.00 200.00 2,700.00 400.00 2,700.00 400.00 3,900.00 1,600.00 1,600.00 2,800.00 2,800.00 2,800.00 2,800.00 3,800.00 1,00.00 1,00.00 3,800.00 1,00.00	9,177.22 8,337.06	7,137.00 6,804.00
COGENT INC COGNEX CORP. COHERENT INC. COHU INC. COLUWATER CREEK INC.	Portfolio - 2TR Instrument - COM 0.000 0.000 1.063 0.000 1.049 0.000	RU CO	SSELL TRANSIT	5.4900 22.6800 30.0900	1,300.00 300.00 100.00	9,177.22 8,337.06	7,137.00 6,804.00
COGENT INC COGNEX CORP. COHERENT INC. COHU INC. COLUWATER CREEK INC.	Instrument - COM 0.000 0.000 1.063 0.000 1.049 0.000	COI	MMON STOCK 19239V302 19239Y108 192422103 192479103 192576106	5.4900 22.6800 30.0900	1,300.00 300.00 100.00	9,177.22 8,337.06	7,137.00 6,804.00
COGENT INC COGNEX CORP. COHERENT INC. COHU INC. COLUWATER CREEK INC.	0.000 1.063 0.000 1.049 0.000		19239V302 19239Y108 192422103 192479103 192576106	5.4900 22.6800 30.0900	1,300.00 300.00 100.00	9,177.22 8,337.06	7,137.00 6,804.00
COGENT INC COGNEX CORP. COHERENT INC. COHU INC. COLUWATER CREEK INC.	1.063 0.000 1.049 0.000	COGT CGNX COHR COHU CWTR	19239Y108 192422103 192479103 192576106	22.6800 30.0900	300.00 100.00	8,337.06	6,804.00
COGNEX CORP. COHERENT INC. COHU INC. COLUWATER CREEK INC.	1.063 0.000 1.049 0.000	CGNX COHR COHU CWTR	192422103 192479103 192576106	30.0900	100.00	2 607 04	
COHERENT INC. COHU INC. COLDWATER CREEK INC. COLLEGIATE FUNDING SERVICES COLONY BANKCORP	0.000 1.049 0.000 0.000	COHR COHU CWTR	192479103 192576106	20 6000		∠,0∪/.94	3,009.00
COHU INC. COLDWATER CREEK INC. COLLEGIATE FUNDING SERVICES COLONY BANKCORP	1.049 0.000 0.000 1.201	COHU CWTR	192576106	Z9.0000	200.00	5,364.23	5,936.00
COLDWATER CREEK INC. COLLEGIATE FUNDING SERVICES COLONY BANKCORP	0.000 0.000 1.201	CWTR		22.8700	2,800.00	83,373.62	64,036.00
COLLEGIATE FUNDING SERVICES COLONY BANKCORP	0.000	0	193068103	30.5300	100.00	787.29	3,053.00
COLONY BANKCORP	1 201	CFSI	19458M108	19.7500	1,000.00	14,662.72	19,750.00
		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	FTX	199908104	9.2000	1.400.00	10.822.68	12.880.00
COMMERCIAL CAPITAL BANCORP IN	C 1.752	CCBT	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	CVGT	202608105	18 7800	5 100 00	103 685 45	95 778 00
COMMONWEALTH TELEPHONE ENTERP	R 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
COMMINITY BANCORP	0.000	CBON	20343T100	31.6100	900.00	26.702.93	28.449.00
COMMUNITY BANCORP COMMUNITY BANK SYSTEM INC COMMUNITY BKS INC MI COMPUTER PROGRAMS & COMSTOCK HOMEBUILDING COS-A COMSTOCK RESOURCES INC	3.370	CBU	203607106	22.5500	200.00	4.612.58	4.510.00
COMMINITY BKS INC MI	2.857	CMTY	203628102	28.0000	2.700.00	65.629.25	75.600.00
COMPUTER PROGRAMS &	2 124	CPST	205306103	41 4300	400 00	10 522 19	16 572 00
COMSTOCK HOMERIII.DING COS-A	0 000	CHCT	205684103	14 1100	900 00	19 369 20	12 699 00
COMSTOCK RESOURCES INC	0.000	CBK	205768203	30 5100	300.00	4 661 30	9 153 00
COMSYS IT PARTNERS INC	0.000	CTTP	205700203 20581E104	11 0500	2 300 00	37 926 47	25 415 00
COMSYS IT PARTNERS INC COMTECH TELECOMMUNICATIONS	0.000	CMTT.	205826209	30 5400	3 900 00	96 893 96	119 106 00
CONCIR TECHNOLOGIES INC	0.000	CNOR	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
COMTECH TELECOMMUNICATIONS CONCUR TECHNOLOGIES INC CONEXANT SYSTEMS INC. CONMED CORPORATION CONNETICS CORP CONNS INC	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
CONSOLTDATED COMMINICATIONS H	∩ 11 932	CNIST.	209034107	12 9900	2 800 00	38 136 00	36 372 NO
CONSOLIDATED COMMONICATIONS II	0 451	CTO	210226106	70 9000	200.00	7 974 97	14 180 00
CORINTHIAN COLLEGES INC	0.151	COCO	218868107	11 7800	300.00	3 940 71	3 534 00
CORN PRODUCTS INT'I INC	1 172	CPO	219023108	23 8900	300.00	4 123 01	7 167 00
CORIIS BANKSHARES INC	2 488	CORS	220873103	56 2700	100 00	3 485 27	5 627 00
CONSOLIDATED TOMOKA LAND CO CORINTHIAN COLLEGES INC CORN PRODUCTS INT'L INC. CORUS BANKSHARES INC COSTAR GROUP INC COVANSYS CORP COX RADIO INC CRA INTERNATIONAL INC CRAWFORD & CO CROSS COUNTRY 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	CRAT	12618T105	47 6900	100.00	4 307 39	4 769 00
CBAMEOBD & CO	4 166	CLU B	224633107	5 7600	4 200.00	21 295 11	24 192 00
CROSS COINTRY INC	0 000	CCBM	227483104	17 7800	1,200.00	1 577 27	1 770 00

Investment Desc I	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCI	ζ.				
	Portfolio - 2TR		ISSELL TRANSITI	ON 2			
	Instrument - COM	C	OMMON STOCK				
CROWN MEDIA HLDGS IN CSG SYSTEMS INTL. INC. CSK AUTO CORP CSS INDS INC CTS CORP. CUMULUS MEDIA INC. CL. A CURTISS-WRIGHT CORP. CV THERAPEUTICS INC CVB FINL CORP CYBERGUARD CORP CYBERONICS INC CYMER INC CYPRESS BIOSCIENCE INC CYPRESS SEMICONDUCTOR CORP DAKTRONICS INC	0 000	CDMM	228411104	0 1700	2 600 00	27,800.02 2,785.69 3,090.36 3,338.71 1,523.31 14,484.18 3,219.99 8,892.75 3,406.08 31,273.36 63,787.06 18,544.22 1,357.60 4,199.35 1,793.20 38,536.07 1,635.40 3,142.25 2,614.89 1,381.12 50,102.78 9,726.24 3,024.59 75,046.28 76,857.68 1,610.18 44,849.61 3,258.35 1,006.38 47,946.18 4,012.14 2,621.75 1,879.22 3,935.13 61,915.24 1,822.31 3,354.95 49,586.65 54,001.15	22 842 0
CCC CYCTEMS INTI INC	0.000	CKMIN	126349109	22 2200	2,000.00	27,800.02	4 464 0
COG SISIEMS INIE. INC.	0.00	7 6262	125965103	15 0800	200.00	3 090 36	3 016 0
CSC INDS INC	1 56	CAC	125905103	30 7300	100.00	3,050.30	3,010.0
CTS CORP	1 08	CTS	126501105	11 0600	100.00	1 523 31	1 106 0
CIMILIE MEDIA INC. CI. A	0.00) CMI.S	231082108	12 4100	900.00	14 484 18	11 169 0
CURTISS-WRIGHT CORP.	0.87	O CW	231561101	54.6000	100.00	3,219.99	5,460.0
CV THERAPEUTICS INC	0.00	CVTX	126667104	24.7300	400.00	8.892.75	9,892.0
CVB FINL CORP	1.77	2 CVBF	126600105	20.3100	200.00	3,406.08	4,062.0
CYBERGUARD CORP	0.00	CGFW	231910100	8.8300	3,800.00	31,273.36	33,554.0
CYBERONICS INC	0.00	CYBX	23251P102	32.3000	2,400.00	63,787.06	77,520.0
CYMER INC	0.00	CYMI	232572107	35.5100	600.00	18,544.22	21,306.0
CYPRESS BIOSCIENCE INC	0.00) CYPB	232674507	5.7800	100.00	1,357.60	578.0
CYPRESS SEMICONDUCTOR CORP	0.00) CY	232806109	14.2500	300.00	4,199.35	4,275.0
CYPRESS SEMICONDUCTOR CORPORKTRONICS INC DARLING INTERNATIONAL INC DECODE GENETICS INC DELPHI FINANCIAL GROUP CL-A DELTA & PINE LAND CO. DELTA PETROLEUM CORP DENDRITE INTERNATIONAL INC. DEXCOM INC DIAGNOSTIC PRODUCTS CORP DIAMONDCLUSTER INTERNATIONAL DIGITAL RIVER INC	0.33	B DAKT	234264109	29.5700	100.00	1,793.20	2,957.0
DARLING INTERNATIONAL INC	0.00	DAR	237266101	3.9700	11,400.00	38,536.07	45,258.0
DECODE GENETICS INC	0.00	DCGN	243586104	8.2600	200.00	1,635.40	1,652.0
DELPHI FINANCIAL GROUP CL-A	0.78	2 DFG	247131105	46.0100	100.00	3,142.25	4,601.0
DELTA & PINE LAND CO.	2.60	7 DLP	247357106	23.0100	100.00	2,614.89	2,301.0
DELTA PETROLEUM CORP	0.00	DPTR	247907207	21.7700	100.00	1,381.12	2,177.0
DENDRITE INTERNATIONAL INC.	0.00	DRTE	248239105	14.4100	3,000.00	50,102.78	43,230.0
DEXCOM INC	0.00) DXCM	252131107	14.9200	800.00	9,726.24	11,936.0
DIAGNOSTIC PRODUCTS CORP	0.57	5 DP	252450101	48.5500	100.00	3,024.59	4,855.0
DIAMONDCLUSTER INTERNATIONAL	I 0.00	DTPI	25278P106	7.9400	8,200.00	75,046.28	65,108.0
DIGITAL RIVER INC	0.00	DRIV	25388B104	29.7400	2,600.00	76,857.68	77,324.0
DIGITAL RIVER INC DIME COMMUNITY BANCSHARES DIODES INC	3.83	3 DCOM	253922108	14.6100	100.00	1,610.18	1,461.0
DIODES INC	0.00	DIOD (254543101	31.0500	2,400.00	44,849.61	74,520.0
DIONEX CORP.	0.00	DNEX	254546104	49.0800	100.00	3,258.35	4,908.0
DIVERSA CORP	0.00 0.00 0.00 0.00	DVSA	255064107	4.8000	100.00	1,006.38	480.0
DJ ORTHOPEDICS INC	0.00) DJO	23325G104	27.5800	1,900.00	47,946.18	52,402.0
DOBSON COMMUNICATIONS CORP	0.00	DCEL	256069105	7.5000	600.00	4,012.14	4,500.0
OOLLAR THRIFTY AUTOM	0.00) DTG	256743105	36.0700	100.00	2,621.75	3,607.0
DOMINO'S PIZZA INC	1.65	2 DPZ	25754A201	24.2000	100.00	1,879.22	2,420.0
DONEGAL GROUP INC	1.72	l DGICA	257701201	23.2400	200.00	3,935.13	4,648.0
DOT HILL SYSTEMS CORP	0.00) HILL	25848T109	6.9300	8,900.00	61,915.24	61,677.0
DOVER MOTORSPORTS IN	0.98	2 DVD	260174107	6.1100	400.00	1,822.31	2,444.0
DRS TECHNOLOGIES INC	0.23	3 DRS	23330X100	51.4200	100.00	3,354.95	5,142.0
DJ ORTHOPEDICS INC DOBSON COMMUNICATIONS CORP DOLLAR THRIFTY AUTOM DOMINO'S PIZZA INC DONEGAL GROUP INC DOT HILL SYSTEMS CORP DOVER MOTORSPORTS IN DRS TECHNOLOGIES INC DSP GROUP INC. DTS INC	0.00	DSPG	23332B106	25.0600	2,300.00	49,586.65	57,638.0
DTS INC	0.00	DTSI	23335C101	14.8000	3,100.00	54,001.15	45,880.0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCE	ζ				
			SSELL TRANSIT	ION 2			
	Instrument - COM	CC	MMON STOCK				
DUSA PHARMACEUTICALS INC	0.000	DUSA	266898105	10.7700	100.00	916.97 64,421.19 1,712.68 5,382.64 9,484.60	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 0.000 0.980 0.000 0.000 0.000 0.443 0.000 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	9,484.60 1,306.75 10,034.16 75,714.74 49,720.44 3,524.57 2,750.15 1,269.84 1,999.47 4,411.67	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 ELECTRO RENT CORP	0.000	EE	283677854	21.0400	200.00	2,750.15	4,208.00
ELECTRO RENT CORP	0.000 0.000 0.000	ELRC	285218103	14.9100	100.00	1,269.84	1,491.00
ELECTRO RENT CORP ELECTRO SCIENTIFIC INDS INC ELECTRONICS FOR IMAGING	. 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
ELECTRONICS FOR IMAGING ELIZABETH ARDEN INC ELKCORP EMAGEON INC EMCOR GROUP INC EMMIS COMMUNICATIONS CL A	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
EMMIS COMMUNICATIONS CL A	0.000	EMMS	291525103	19.9100	3,800.00	83,333.96	75,658.00
EMPIRE DIST ELEC CO	6.296 0.000	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
ENCYCIVE DUADMACEUTICALS IN	0 000	PMCV	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 0.000 0.000 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 COR	P 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
ENTERCOM COMMUNICATIONS COR ENTRAVISION COMMUNIC ENTRUST INC ENZO BIOCHEM INC. ENZON PHARMACEUTICALS INC EPIQ SYSTEMS INC EQUINIX INC ERESEARCH TECHNOLOGY	0.000	ENZ	294100102	12.4200	100.00	1,999.47 4,411.67 8,296.39 2,891.31 35,160.65 13,040.55 83,333.96 2,187.43 61,918.57 4,161.03 1,280.25 31,926.01 2,068.33 1,510.02 2,596.97 5,202.47 31,451.92 85,458.17 3,392.30 2,435.55 1,129.89 1,478.27 98,498.71 1,626.89 4,008.33 11,638.04 15,686.91	1,242.00
ENZON PHARMACEUTICALS INC	0.000	ENZN	293904108	7.4000	7,800.00	98,498.71	57,720.00
EPIO SYSTEMS INC	0.000	EPIO	26882D109	18.5400	100.00	1,626.89	1.854.00
EOUINIX INC	0.000	EOIX	29444U502	40.7600	100.00	4,008.33	4.076.00
ERESEARCH TECHNOLOGY	0.000	ERES		15.1000	800.00	11,638.04	12.080.00
ESCALA GROUP INC	0.000			20.2800	800.00 1,000.00	15,686.91	20,280.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCE	ξ				
			SSELL TRANSIT	ION 2			
	Instrument - COM	CC	MMON STOCK				
ESCO TECHNOLOGIES INC	0.000 1.971	ESE	296315104	44.4900	100.00	2,501.88 14,975.42 7,813.55 1,796.47 2,675.13 5,873.51 69,316.84 2,666.54 6,260.12 7,681.16 8,086.31 3,521.73 2,292.89 2,098.81 3,092.11 36,706.28 1,008.10 44,062.36 3,596.83 2,074.47 2,665.26 36,462.53 11,969.85 2,540.01 3,019.02 36,876.61 2,483.48 5,034.19 2,683.05 1,994.87	4,449.00
ESCO TECHNOLOGIES INC ETHAN ALLEN INTERIORS INC. EURONET WORLDWIDE IN	1.971	ETH	297602104	36.5300	500.00	14,975.42	18,265.00
EURONET WORLDWIDE IN	0.000	FFFI	298736109	27.8000	300.00	7,813.55	8,340.00
EXAR CORP EXCEL TECHNOLOGY INC EXPONENT INC EXPRESSJET HOLDINGS INC F N B CORP VA FAIRCHILD SEMICONDUTOR 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	FNBP	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
FAIRCHIED SEMICONDUTOR CORP FBL FINANCIAL GROUP INCCL FEDERAL AGRIC MTG CO FEDERAL SIGNAL CORP FEI COMPANY FILENET CORP FINANCIAL INSTNS INC FIRST ACCEPTANCE CORP FIRST BANCORP N C FIRST BANCORP PR FIRST CHARTER CORP FIRST COMWLTH FINL C FIRST CTZNS BANCSHS FIRST FINL BANCORP O FIRST FINL BANCORP O FIRST FINL BANCORP O FIRST FINL CORP IND FIRST HORIZON PHARMACEUTICA FIRST MERCHANTS CORP	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 BANCSHS	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 PHARMACEUTICA	L 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	FMBT	320867104	35.0600	200.00	5,034.19	7,012.00
FIRST NIAGARA FINL G FIRST PL FINL CORP FIRST REPUBLIC BANK FIRST ST BANCORPORAT FIRSTFED FINANCIAL CORP	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	5,034.19 2,683.05 1,994.87 2,088.51 1,709.27 3,790.98 59,359.37 59,727.39 936.42 3,465.34 2,893.55 11,239.14	49,716.00
FLAGSTAR BANCORP INC	0.000 4.166 0.000 0.566	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		42.3700	100.00	3,465.34	4,237.00
FLOWERS INDUSTRIES INC.	1,451	FLO		27.5600	200.00	2,893.55	5.512.00
FLOWSERVE CORP.	0.000	FLS	34354P1050	39.5600	500.00	11 230 14	19 780 00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	I STOCK					
	Portfolio - 2TR	RU	SSELL TRANSITI	ON 2			
	Portfolio - 2TR Instrument - COM	CO	MMON STOCK				
	0.550		0.400=04.0=	45 5500	100.00 100.00 2,900.00 2,000.00 2,000.00 400.00 2,500.00 100.00 100.00 1,500.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 100.00 1,100.00 1,100.00 1,600.00 1,600.00 1,600.00 1,000.00 2,100.00 3,700.00 4,000.00 1,000.00 2,100.00 2,300.00 1,000.00 2,300.00 100.00 2,300.00 100.00 2,300.00 100.00 2,000.00 100.00 2,000.00 100.00 2,000.00 100.00 2,000.00 100.00 2,000.00 100.00 2,000.00 100.00 2,000.00 100.00 2,000.00 100.00	4 440 50	4 00
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
FORMFACTOR INC FORRESTER RESEARCH INC FORWARD AIR CORPORATION FOSSIL 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. FOUNDATION COAL HOLDINGS 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	/6,000.00
FOUNDRY NETWORKS INC FOXHOLLOW TECHNOLOGIES INC	0.000	FDKI	35063R100	13.8100	400.00	3,/UI.II	5,524.00
FOXHOLLOW TECHNOLOGIES INC FRANKLIN BANK CORP FRANKLIN ELEC INC FRED'S INC FREIGHTCAR AMERICA INC FREMONT GENERAL CORP. FRONTIER AIRLINES INC FRONTIER FINL CORP W FRONTIER OIL CORP FTI CONSULTING INC FUELCELL ENERGY INC FULLER H B CO FURNITURE BRANDS INTERNATION	0.000	FOXH	35166A103	29.7900	2,500.00	1,116.79	1 700 00
FRANKLIN BANK CORP	0.000	FBIX	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 INTERNATION	AL 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
FUELCELL ENERGY INC FULLER H B CO FURNITURE BRANDS INTERNATION G & K SERV. CL-A GAMESTOP CORP. GARDNER DENVER MACHINERY GATEWAY INC. GAYLORD ENTMT CO GEHL COMPANY GEMSTAR-TV GUIDE INTL INC GENCORP INC 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
GEMSTAR-TV GUIDE INTL INC GENCORP INC GENERAL CABLE CORP GENERAL COMMUNICATION GENESEE & WYO INC GENESIS MICROCHIP INC. GENLYTE GROUP INC GEORGIA GULF CORP GERON CORP GEVITY HR INC GIANT INDUSTRIES INC GIBRALTAR INDUSTRIES 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
GIBRALTAR INDUSTRIES INC GLACIER BANCORP INC	2.129	GBCI	37637Q105	30.0500	100.00	2,079.92	3,005.00
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	Group - COMMON	I STOCK					
	Portfolio - 2TR Instrument - COM	RU	SSELL TRANSITI	ON 2			
	Instrument - COM	COI	MMON STOCK				
GLADSTONE CAPITAL CO	7 577	GLAD	376535100	21 3800	100.00 100.00 200.00 11,900.00 2,900.00 100.00 300.00 6,400.00 800.00 800.00 1,700.00 7,700.00 1,000.00 1,200.00 1,200.00 1,200.00 1,200.00 1,200.00 1,000.00	2 254 42	2 138 00
GLADSTONE CAPITAL CO 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
	0.000 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 GROU	P 0.000	GEG	37941P108	4.5200	6,400.00	58,483.69	28,928.00
GLOBAL IMAGING SYSTEMS INC GLOBAL INDUSTRIES LTD. GLOBAL POWER EQUIPMENT GROUG GOLD BANC CORP INC GOLF GALAXY INC GRAMERCY CAPITAL CORP GRANITE CONSTRUCTION INC GRAY TELEVISION INC GREAT WOLF RESORTS INC GREATBATCH 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 IN	C 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
GREENE COUNTY BANCSHARES INGEREENE COUNTY BANCSHARES INGEREENE COUNTY BANCSHARES INGEREENE COUNTY BANCSHARES INGEREENE CORPORATION GROUP 1 AUTOMOTIVE GSI COMMERCE INC GUITAR CENTER INC GUITAR CENTER INC GULF ISLAND FABRICAT GULFMARK OFFSHORE INC GYMBOREE CORP HAEMONETICS CORP/MASS HAIN CELESTIAL GROUP HANCOCK HLDG CO HANMI FINL CORP HANOVER COMPRESSOR COMPANY HANSEN NATURAL CORP HARBOR FLA BANCSHARE HARLAND JOHN H CO HARLEYSVILLE GROUP INC HARLEYSVILLE ROUT INC HARMONIC INC. HARTMARX CORP.	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 42210P102	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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	I STOCK					
	Portfolio - 2TR			ON 2			
	Instrument - COM	CC	MMON STOCK				
HEARTLAND EXPRESS INC.	0.394	HTLD	422347104	20.2900	200.00	2,107.98 33,677.86 9,032.34 1,617.49 64,414.07 3,749.37 9,578.69 1,854.66 2,906.86 19,798.43 13,958.29 53,012.21 1,593.35	4,058.00
HEARTLAND PAYMENT SYSTEMS HECLA MINING CO. HEICO CORP HEIDRICK & STRUGGLES INTL	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 HERCULES INCORPORATED HERITAGE COMMERCE CORP	0.943	JKHY	426281101	19.0800	200.00	3,749.37	3,816.00
HERCULES INCORPORATED	0.000	HPC	4270561060	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
HERITAGE COMMERCE CORP HEXCEL CORP HI-TECH PHARMACAL CO INC HIBBETT SPORTING GOO HILB ROGAL & HOBBS CO HOLLY CORP HOLOGIC INC. HOMESTORE INC HOOKER FURNITURE CORP HORACE MANN EDUCATORS HORIZON HEALTH CORP HORNIZON LINES INC - CL A HORNBECK OFFSHORE SERVICES II	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	4312941070	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	27 0200	2 000 00	17 740 02	75 040 00
HOMESTORE INC	0.000	HOMS		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	31,172.23 63,952.99 1,711.48 42,098.57 32,916.00	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 II	NC 0.000	HOS	440543106	32 7000	2 300 00	62 765 54	75 210 00
HOT TODIC INC	0.000	U∩TT	441339108	14 2500	200.00	3 783 39	2 850 00
HOUSTON EXPL CO	0.000	THY	442120101	52 8000	1 000 00	45 409 48	52 800 00
HUB GROUP INC	0.000	TIIN	443320106	35 3500	100 00	3 415 62	3 535 00
HUDSON HIGHLAND GROUP INC	0.000	HUCD	443792106	17 3600	4 300 00	105 105 96	74 648 00
HUDSON UNITED BANCORP	3 550	uii	444165104	41 6800	1 400 00	49 589 04	58 352 NN
HUMAN GENOME SCIENCE	0.000	псст		8.5600	9 100 00	100 000 60	77 996 00
HUNGARIAN TELEPHONE & CABLE	3.550 0.000 0.000 . 0.000	TIGOT	445542103	15 5500	700.00	12 222 60	10 005 00
HUTTIG BUILDING PRODUCTS INC	0.000	прр		8.4000	100.00	1 105 47	10,883.00
HYDRIL	. 0.000	IIVDI	448774109	62.6000	100.00	2,105.47	6 260 00
TDEDIADAMK CODD	0.000 2.195	TDVC	450828108	62.6000 E1 0100	100.00	3,009.00 4 701 10	6,260.00 E 101.00
IBERIABANK CORP ICOS CORPORATION	2.195	IBAC	449295104	37.0100	200.00	4,791.10	5,101.00
ICOS CORPORATION IDENIX PHARMACEUTICALS INC	0.000	ICOS	45166R204	17 1100	2 600 00	4,595.95	44 496 00
IDENIA PHARMACEUTICALS INC	0.000	IDII	448947309	17.1100	2,600.00	2 571 22	2 240 00
THE CORP CL B	0.000	TIT		11./000	∠UU.UU 100.00	32,916.00 62,765.54 3,783.39 45,409.48 3,415.62 105,105.96 49,589.04 108,090.60 12,282.69 1,105.47 3,009.08 4,791.18 4,595.95 52,871.95 2,571.22 3,020.88 14,927.00 24,759.80 971.86 10,293.71 1,919.33	4,340.00
IDT CORP-CL B IHOP CORP. IKANOS COMMUNICATIONS INC	2.131	THE	449623107	40.9100	1 100.00	3,UZU.88	4,091.00
TRANUS CUMMUNICATIONS INC	0.000	TKAN	45173E105	14./400	1,100.00	14,92/.00	16,214.00
IKON OFFICE SOLUTIONS INC.	1.537	TKN	451713101Q	10.4100	2,400.00	24,/59.80	24,984.00
ILLUMINA, INC.	0.000	TLMN	452327109	14.1000	100.00	971.86	1,410.00
IMATION CORP	1.041		45245A107	46.0700	300.00	10,293.71	13,821.00
IMMUCOR INC	0.000	RLUD	452526106	23.3600	200.00	1,919.33	4,672.00

Investment Desc	Rating Coupon Y	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	COMMOI	N STOCK					
	Portfolio -	2TR	RUS	SSELL TRANSIT	ION 2			
	T so or b or or b	COM	001	MACAT OFFICIAL				
IMMUNOGEN INC		0.000	IMGN	45253H101	5.1300	100.00	504.06 48,832.02	513.00
INDEPENDENT BANK CORP/MA		2.103	INDB	453836108	28.5300	1,800.00	48,832.02	51,354.00
INFINITY PROPERTY & CASUAL	TY C	0.645	IPCC	456650103	37.2100	200.00	5,836.34	7,442.00
INFORMATICA CORP.		0.000	INFA	456660102	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
INFRASOURCE 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 & SUP	PORT	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 HOLDI	NGS	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 SOLUTIO	N	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
INTERMINE INC		0.000	ITMN	45884X103	16.8000	100.00	1,651.85	1,680.00
IMMUNOGEN INC INDEPENDENT BANK CORP/MA INFINITY PROPERTY & CASUALTY C INFORMATICA CORP. INFOSPACE INC INFOUSA INC INFRASOURCE SERVICES INC INGLES MKTS INC INNOVATIVE SOLUTIONS & SUPPORT INPUT/OUTPUT INC. INSIGHT ENTERPRISES INC. INSITUFORM TECHNOLOGIES CL A INTEGRA BK CORP INTEGRA LIFESCIENCES HOLDINGS INTEGRATED DEVICE TECH INC INTEGRATED SILICON SOLUTION INTER-TEL INC. INTERCHANGE FINL SVC INTERCHANGE FINL SVC INTERCHANGE FINL SVC INTERCHANGE INC INTERRAC, INC INTERMAC, INC INTERMAC, INC INTERNOLE INC. INTERNOLE INC.		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
INTERVOICE INC. INTERWOVEN INC INTEVAC INC INTUITIVE SURGICAL INC INVACARE CORP. INVERNESS MED INNOVA		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
INVERNESS MED INNOVA INVESTMENT TECHNOLOGY GROUP IN INVESTORS BANCORP INC IRIS INTERNATIONAL INC ISIS PHARMACEUTICALS INC ITC HOLDINGS CORP ITRON INC. IVILLAGE INC IXIA J2 GLOBAL COMMUNICAT JACK IN THE BOX INC.		3.738	ITC	465685105	28.0900	100.00	504.06 48,832.02 5,836.34 2,201.91 24,624.77 908.81 24,916.98 37,223.85 1,677.83 1,631.46 10,670.71 1,751.25 50,172.61 3,107.55 10,232.21 674.87 75,315.47 1,645.36 90,318.16 7,230.25 3,906.15 1,651.85 1,675.21 1,157.58 4,323.42 1,125.72 21,376.84 3,454.61 1,941.46 32,783.89 2,200.00 1,693.84 54,979.46 2,900.00 8,996.25 60,500.55 76,607.27 5,749.70 13,885.67	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
TACK IN THE BOX INC		0 000	TRY	466367109	34 9300	600.00	13 885 67	20 958 00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - 2TR	RU	SSELL TRANSITI	ON 2			
	Instrument - COM	CO	MMON STOCK				
						10,693.65 2,173.86 21,721.50 69,278.20 14,096.00 20,965.64 62,513.96 34,072.65 30,539.43 35,571.44 48,899.56 64,391.45 68,163.88 9,059.55 2,077.24 50,250.00 2,436.93 1,941.99 107,641.19 10,397.71 13,714.08 24,322.27 2,656.70 4,909.90 10,890.68 2,619.39 3,575.72 3,798.14 77,101.59 2,581.48 2,896.98 9,554.06 69,857.28 2,664.01 6,206.45 45,334.62 6,779.22 2,459.72 4,481.08	
JACKSON HEWITT TAX SERVICE	E 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
JACUZZI BRANDS INC JAKKS PACIFIC INC. JAMES RIVER COAL CO JAMES RIVER GROUP INC JARDEN CORP JDA SOFTWARE GROUP INC JLG INDUSTIRES, INC. JOHN B. SANFILIPPO & SON I	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 INDUSTIRES, INC.	0.043	JLG	466210101	45.6600	1,900.00	34,072.65	86,754.00
JOHN B. SANFILIPPO & SON I	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 IN	1C 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
JLG INDUSTIRES, INC. JOHN B. SANFILIPPO & SON I JOHN B. SANFILIPPO & SON I JONES LANG LASALLE I JOS. A. BANK CLOTHIERS INC JOURNAL COMMUNICATIONS INC JOURNAL REGISTER CO K-SWISS INC CL-A K.C.S. ENERGY INC. K&F INDUSTRIES HOLDINGS IN K2 INC. KADANT INC KAMAN CORP CL-A KANBAY INTERNATIONAL INC KANSAS CITY LIFE INS KANSAS CITY LIFE INS KANSAS CITY SOUTHERN INDS KAYDON CORP KBNT BANCORP INC KEANE INC. KELLY SERVICES INC CL-A KEMET CORP. KENNAMETAL INC KERYX BIOPHARMACEUTICALS I KEYNOTE SYSTEMS INC KEYSTONE AUTOMOTIVE KFORCE INC KIMBALL INTL INC KIRBY CORP. KOMAG INC KOPIN CORP KRONOS INC. KYPHON INC LA QUINTA INNS INC	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
T.A OHITNTA THIS THE	0.628	LOT	5041911202	11 1400	700 00	4 481 08	7 798 00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	I STOCK					
	Portfolio - 2TR		CCTIT TOAMCTTT	ON 2			
	Instrument - COM		MMON STOCK				
LABOR READY INC LABRANCHE & CO., INC. LACLEDE GROUP HLDG. CO. LAKELAND BANCORP INC LANCASTER COLONY CORP LANCE INC LANDAMERICA FINANCIAL GROUP	0.000	LRW	505401208	20.8200	800.00	8,038.80 1,739.90 2,456.85 1,491.88 3,793.18 1,347.68 4,206.41 2,478.32 2,736.65 83,969.65 1,204.84 28,372.73 12,204.36 1,457.02 1,936.30 12,298.66 7,735.19 37,813.83 57,906.08 2,964.56 1,123.61 1,660.11 54,848.18 9,448.00 2,187.68 62,814.54 62,860.58 9,409.17 2,476.80 2,137.35 1,054.06 4,613.31 3,230.75 26,988.56 2,315.46 44,178.66 50,672.18 13,120.21 7,378.98	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	5146061020	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	LNY	51508L103	26.7100	100.00	2,478.32	2,671.00
LANDRY'S RESTAURANTS INC. 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
LASERSCOPE LATTICE SEMICON. CORP. LAWSON SOFTWARE LAYNE CHRISTENSEN COMPANY	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
LAYNE CHRISTENSEN COMPANY LCA-VISION INC. LEAPFROG ENTERPRISES INC LECG CORP LENNOX INTERNATIONAL INC. LEVITT CORP-CL A LIBBEY INC LIBERTY CORP S C LIFE TIME FITNESS INC LIFECELL CORPORATION LIFELINE SYS INC LIFETIME BRANDS INC. LINCOLN EDUCATIONAL SERVICES LINDSAY MANUFACTURING CO.	1 010	LCAV	501803308	47 5100	500 00	12 204 36	23 755 00
LEADEROG ENTERPRISES INC	0.000	LF	52186N106	11 6500	100 00	1 457 02	1 165 00
I.FCC CORD	0.000	YDDT	523234102	17 3800	100.00	1 936 30	1 738 00
LENNOX INTERNATIONAL INC	1 560	T.TT	526107107	28 2000	600.00	12 298 66	16 920 00
I.EVITT CORD-CI. A	0 351	T.FV/	52742P108	22 7400	300.00	7 735 19	6 822 00
I.TRREV INC	3 913	I.RV	529898108	10 2200	2 500.00	37 813 83	25 550 00
LIBERTY CORD & C	2 136	LC	530370105	46 8100	1 300 00	57,015.05	60 853 00
TIPE TIME ETTMECC INC	0.000	T TIM	53217R207	20.0100	1,00.00	2 964 56	2 909 00
TIPECELL CODDODATION	0.000	TIM	531927101	10 0700	100.00	1 100 61	1 007 00
LIFECELL CORPORATION	0.000	TIPE	5321927101	19.0700	100.00	1,123.01	1,907.00
LIFELINE SIS INC	0.000	LIFE	532192101	30.5000	100.00	1,000.11	3,050.00
LIFETIME BRANDS INC.	1.209	LCUI	53222Q103	20.6700	2,200.00	54,848.18	45,4/4.00
LINCOLN EDUCATIONAL SERVICES	0.000	LINC	533535100	14.2000	800.00	9,448.00	11,408.00
LINDSAY MANUFACTURING CO.	1.248	LININ	535555106	19.2300	100.00	2,187.68	1,923.00
LINENS 'N THINGS INC.	0.000	TIN	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 & SALO	ON 3.285	STAR	542307103	23.7400	200.00	4,613.31	4,748.00
LINCOLN EDUCATIONAL SERVICES LINDSAY MANUFACTURING CO. LINENS 'N THINGS INC. LIONBRIDGE TECHNOLOGIES LITHIA MOTORS INC - CL A LITTELFUSE INC LKQ CORP LODGIAN INC LONE STAR STEAKHOUSE & SALOG LONE STAR TECHNOLOGIES INC	0.000 1.538 0.384 0.000 0.246 0.000 2.223	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

Investment Desc F	Rating Coupon Yield T	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - 2TR		SELI TRANSITI	ON 2			
	Instrument - COM	COM		.017 2			
						505.73 31,671.00 36,547.24 884.08 12,267.72 68,259.27 4,217.48 1,087.33 56,255.46 2,213.34 28,525.54 23,813.50 50,373.19 3,477.64 114,408.38	
MAGNA ENTERTAINMENT-CL A	0.000 M	1ECA	559211107	7.1400	100.00	505.73	714.00
MAIDENFORM BRANDS INC	0.000 M	/IFB	560305104	12.6600	2,300.00	31,671.00	29,118.00
MAINSOURCE FINANCIAL	2.913 M	ISFG	56062Y102	17.8500	2,100.00	36,547.24	37,485.00
MAIR HOLDINGS INC	0.000 M	MAIR	560635104	4.7100	100.00	884.08	471.00
MANHATTAN ASSOCIATES INC	0.000 M	HNAN	562750109	20.4800	400.00	12,267.72	8,192.00
MANNKIND CORP	0.000 M	INKD	56400P201	11.2600	4,500.00	68,259.27	50,670.00
MANTECH INTERNATIONAL CORP-A	0.000 M	TNAN	564563104	27.8600	200.00	4,217.48	5,572.00
MAPINFO CORP	0.000 M	MAPS	565105103	12.6100	100.00	1,087.33	1,261.00
MARCUS CORPORATION	1.276 M	1CS	566330106	23.5000	3,000.00	56,255.46	70,500.00
MARINEMAX INC	0.000 H	IZO	567908108	31.5700	100.00	2,213.34	3,157.00
MARITRANS INC	1.691 T	TUG	570363101	26.0200	1,100.00	28,525.54	28,622.00
MARKWEST HYDROCARBON INC	2.271 M	MP	570762104	22.0100	1,000.00	23,813.50	22,010.00
MARLIN BUSINESS SERVICES INC	0.000 M	IRLN	571157106	23.8900	2,300.00	50,373.19	54,947.00
MARTEK BIOSCIENCES CORP	0.000 M	1ATK	572901106	24.6100	100.00	3,477.64	2,461.0
MARTEN TRANSPORT LTD	0.000 M	IRTN	573075108	18.2200	8,240.50	114,408.38	150,141.9
MARTHA STEWART LIVING OMNIME	0.000 M	1SO	573083102	17.4300	1,000.00	18,886.43	17,430.00
MASTEC INC	0.000 M	/ITZ	576323109	10.4700	100.00	813.58	1,047.00
MATRIA HEALTHCARE IN	0.000 M	MATR	576817209	38.7600	100.00	2,339.17	3,876.00
MATTHEWS INTL CORP	0.549 M	MTAN	577128101	36.4100	100.00	2,625.88	3,641.00
MATTSON TECHNOLOGY INC	0.000 M	MTSN	577223100	10.0600	3,000.00	22,916.36	30,180.00
MAVERICK TUBE CORP	0.000 M	I VK	577914104	39.8600	800.00	18,867.37	31,888.0
MAXIMUS INC	1.090 M	MS	577933104	36.6900	300.00	10,305.81	11,007.0
MAXTOR CORP	0.000 M	(XO	577729205	6.9400	900.00	4.688.78	6.246.0
MB FINL INC	1.694 M	MBFI	55264U108	35.4000	100.00	2,917.94	3,540.00
MBT FINANCIAL CORP	4.197 M	MBTF	578877102	16.2000	100.00	2,016.14	1,620.0
MCDATA CORPORATION-A	0.000 M	(CDTA	580031201	3.8000	20.000.00	130.123.65	76,000.0
MCGRATH RENTCORP	2.014 M	IGRC	580589109	27.8000	100.00	2.176.11	2.780.0
IEDIA GENERAL INC - CL A	1.656 N	/EG	584404107	50.7000	1.100.00	69.051.67	55.770.0
MEDIACOM COMMUNICATIONS CORP	0.000 N	ICCC	58446K105	5.4900	11.000.00	81.241.63	60.390.0
TEDICINES COMPANY	0 000 N	NDCO	584688105	17 4500	700 00	16 807 86	12 215 0
MEDICINES COMPINI	0.374 N	MRX	584690309	32 0500	200.00	5 882 62	6 410 0
TENTOR CORP/MINN	1 562 N	INT	587188103	46 0800	1 100 00	24 167 53	50 688 0
MERCIEV COMPUTER SYSTEMS INC	0 000 N	MRCY	589378108	20 6300	3 700 00	125 328 49	76 331 0
MERGE TECHNOLOGIES INC	0.000 P	IRGE	589981109	25.0400	100.00	1.959.47	2.504 0
MERIDIAN BIOSCIENCE INC	1 588 7	ITVO	589584101	20 1400	100.00	1 281 23	2 014 0
TERIT MED SYS INC	0 000 M	MMST	589889104	12 1400	3 200 00	47 267 73	38 848 N
MESA ATR CROTTO INC	0.000 1	MEGD	590479101	10 4600	2 200.00	17 418 12	23 012 0
METAL MANAGEMENT INC	1 200 1	MTT.M	501007200	23 2600	2,200.00	4 005 44	4 652 0
METROLOGIC INCTRIMENTS INC	1.209 N	ATT.C	591676101	19 2600	2 200.00	64 909 57	62 550 00
MAGNA ENTERTAINMENT-CL A MAIDENFORM BRANDS INC MAINSOURCE FINANCIAL MAIR HOLDINGS INC MANHATTAN ASSOCIATES INC MANNKIND CORP MANTECH INTERNATIONAL CORP-A MAPINFO CORP MARCUS CORPORATION MARITRANS INC MARITRANS INC MARKWEST HYDROCARBON INC MARLIN BUSINESS SERVICES INC MARTEN BUSINESS SERVICES INC MARTEN TRANSPORT LTD MARTHA STEWART LIVING OMNIMEI MASTEC INC MATRIA HEALTHCARE IN MATTHEWS INTL CORP MATTSON TECHNOLOGY INC MAXTOR CORP MB FINL INC MAXTOR CORP MB FINL INC METINANCIAL CORP MCGRATH RENTCORP MCDATA CORPORATION-A MCGRATH RENTCORP MEDIA GENERAL INC - CL A MEDIACOM COMMUNICATIONS CORP MEDICINES COMPANY MEDICIS PHARMACEUTICAL CORP MEDICINES COMPANY MEDICIS PHARMACEUTICAL CORP MENTOR CORP/MINN MERCURY COMPUTER SYSTEMS INC MERGE TECHNOLOGIES INC. MERIDIAN BIOSCIENCE INC MERIDIAN BIOSCIENCE INC MERIDIAN BIOSCIENCE INC MERID METAL MANAGEMENT INC METAL MANAGEMENT INC METROLOGIC INSTRUMENTS INC	0.000 P	פתוני	2910/0101	19.2000	3,300.00	50,373.19 3,477.64 114,408.38 18,886.43 813.58 2,339.17 2,625.88 22,916.36 18,867.37 10,305.81 4,688.78 2,917.94 2,016.14 130,123.65 2,176.11 69,051.67 81,241.63 16,807.86 5,882.62 24,167.53 125,328.49 1,959.47 1,281.23 47,267.73 17,418.12 4,005.44 64,909.57	03,358.

Investment Desc	Rating Coupon Yield Ticke:	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STOCI	ζ.				
	Portfolio - 2TR RI	ISSELL TRANSIT	ION 2			
	Instrument - COM CO	OMMON STOCK				
MGE ENERGY INC MGI PHARMA INC MICREL INCORPORATED MICRO THERAPEUTICS INC MICROMUSE INC. MICROS SYSTEMS INC. MICROSTRATEGY INC-CL A MICROSTRATEGY INC-CL A MICROTUNE INC MID-STATE BANCSHARES MIDLAND CO MIDWEST BANC HOLDING MINE SAFETY APPLIANCES CO MINERALS TECHNOLOGIES INC MIPS TECHNOLOGIES INC MIPS TECHNOLOGIES INC MOBILE MINI INC. MOBILITY ELECTRONICS INC MODINE MANUFACTURING CO MOLECULAR DEVICES CORP MONEYGRAM INTERNATIONAL INC. MONOGRAM BIOSCIENCES INC MOOG INC. CL A MPS GROUP INC MRO SOFTWARE INC MRO SOFTWARE INC MRV COMMUNICATIONS I MTR GAMING GROUP INC MTS SYS CORP MUELLER INDUSTRIES INC. MULTI-FINELINE ELECTRONIX IN MULTIMEDIA GAMES, INC. MYCOGEN INC MYCOMPANDATIONS INC. MYCOGEN INC MYC	4 060 MCFF	55277P104	22 0100	100 00	3,429.75 27,346.65 2,509.64 397.42 11,517.74	2 201 00
MCT DUADMA INC	0 000 MCCN	552880106	17 1600	1 200.00	27 246 65	2,391.00
MICORI INCODDODATED	0.000 MOGN	594793101	11 6000	200.00	2 509 64	22,300.00
MICRO THERADELITICS INC	0.000 MERE 0.000 METY	59500W100	6 9300	100.00	397 42	2,320.00 693 NO
MICROMISE INC	0.000 MILK	595094103	9 8900	2 000.00	11 517 74	19 780 00
MICROPOSE INC.	0.000 MOSE	594901100	48 3200	100.00	2 163 10	4 932 00
MICROS SISIEMS INC.	0.000 MCKS	594972408	82 7400	200.00	9 706 50	16 548 NO
MICROTINE INC	0.000 FISH	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
MIDIAND CO	0 624 MLAN	597486109	36 0400	100.00	2 953 50	3 604 00
MIDWEST BANC HOLDING	2 157 MRHT	598251106	22 2500	100.00	2 341 22	2 225 00
MINE CAFETY ADDITANCES CO	1 546 MgA	602720104	36 2100	100.00	2,541.22	2,223.00 3 621 00
MINERALS TECHNOLOGIES INC	0 357 MTY	603158106	55 8900	100.00	5 512 56	5 589 00
WIDS TECHNOLOGIES IN	0.557 MIX	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
MORILE MINI INC	0.000 MINI	60740F105	47 4000	100.00	2 600 55	4 740 00
MORILITY ELECTRONICS INC	0.000 MINI 0.000 MORE	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
MOLECILAR DEVICES CORP	0 000 MDCC	60851C107	28 9300	1 000.00	20 569 90	28 930 00
MONEYGRAM INTERNATIONAL INC	0.600 MBCC	60935Y109	26 0800	300.00	5 978 68	7 824 00
MONOGRAM RIOSCIFNORS INC	0.013 MGPM	60975U108	1 8700	400.00	1 049 95	7,021.00
MOOG THE CI. A	0.000 MGR	615394202	28 3800	100.00	2 107 16	2 838 00
MDS CROUD INC	0.000 MOG.A	553409103	13 6700	1 500.00	11 583 80	20 505 00
MRO SOFTWARE INC	0.000 MROT	55347W105	14 0400	100.00	1 561 21	1 404 0
MRV COMMINICATIONS I	0.000 PMC1	553477100	2 0500	400.00	1 343 49	820 00
MTR CAMING CROUD INC	0.000 PACVE	553769100	10 4100	300.00	2 784 87	3 123 00
MTS SYS CORD	1 154 MTSC	553777103	34 6400	1 600.00	2,761.67	55 424 0
MIETTER INDICATETES INC	1 458 MI.T	624756102	27 4200	100.00	2 916 60	2 742 0
MILTT-FINELINE FLECTRONIX IN	T. 150 MELX	62541B101	48 1700	1 000.00	16 858 36	48 170 00
MILTIMEDIA CAMPO INC	0.000 MFHA	625453105	9 2500	600.00	6 591 62	5 550 0
AVEDS INDISCRETES INC.	1 271 MVF	6284641090	14 5800	100.00	1 086 80	1 458 00
WOCEN INC	0 000 MYOG	62856E104	30 1600	2 300 00	55 292 84	60 368 0
MABIAD GENELIGG INC	0.000 MICG	62855.T104	20.1000	100.00	1 636 59	2 080 00
VARI BIODHARMACEUTIC	0.000 MIGN 1974 000 0	620530104	3 3800	10 500 00	397.42 11,517.74 2,163.10 9,706.50 970.84 2,020.79 2,953.50 2,341.22 2,657.54 5,512.56 50,207.70 10,858.95 2,600.55 837.25 2,672.03 20,569.90 5,978.68 1,049.95 2,107.16 11,583.80 1,561.21 1,343.49 2,784.87 31,568.57 2,916.60 16,858.36 6,591.62 1,086.80 55,292.84 1,636.59 103,294.11 7,327.86 93,937.61 7,767.27 75,592.14 39,323.33	2,000.00 35 400 00
VACCO INDIISTRIFS -CI. A	1 587 NO	6295791030	117 1500	10,300.00	7 327 96	11 715 0
AVCCO INDOSIKIES -CH W	2 825 NATO	631158102	25 4800	3 400 00	92 927 61	86 632 0
NACI LINCH CO.	0.023 NAFC	6365411100	19 0700	400.00	93,331.UI 7 767 77	7 620 0
NATIONAL INTERSTATE CORP	0.039 NAIL 3 464 NDDC	627128100	19.0700	4 00.00	7, 101.21	76 200 00
NATIONAL PENN DANCOR	3.404 NPBC 1 106 NATION	620027101	10 0000	2 100 00	70,094.14	27 060 00
NATURES SUNSTILL PRODS INC.	1.100 NAIRE	03902/101	10.0000	2,100.00	39,343.33	37,908.0

Investment Desc	Rating Coupon Yield	Ticke:	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCE	Κ				
	Portfolio - 2TR		TOORTH TOANGTT	ON 2			
	Instrument - COM	C	OMMON STOCK				
NAUTILUS INC	2.143	NLS	63910B102	18.6600	4,100.00	71,428.71 57,355.26 52,311.74 2,021.16 28,494.16 2,372.42 57,240.75 2,333.53 2,977.63 5,371.99 786.89 1,436.14 1,746.27 1,637.42 34,025.85 74,767.46 4,429.81 749.75 1,912.23 80,025.00 4,212.41 26,77.91 1,940.11 1,423.41 1,500.80 635.65 35,406.88 1,233.74 45,730.80 41,619.53 1,883.83 8,472.64 3,428.82 4,163.26 38,051.82 73,181.56 1,244.74 2,407.04 1,909.06	76,506.00
NAVIGANT CONSULTING	0.000 t 0.000 t	NCI	63935N107	21.9800	3,500.00	57,355.26	76,930.00
NAVIGATORS GROUP INC	0.000	NAVG	638904102	43.6100	1,500.00	52,311.74	65,415.00
NAVIGATORS GROUP INC NBT BANCORP INC NBTY INC. NCI BUILDING SYS INC NCO GROUP INC. NDC HEALTH CORP NEENAH PAPER INC NEKTAR THERAPEUTICS NEOPHARM INC NESS TECHNOLOGIES INC NETBANK INC NETFLIX.COM INC NETGEAR INC NETGEAR INC NETIQ CORP NEUROCRINE BIOSCIENCES 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	641110104	19.2500	2.300.00	34.025.85	44.275.00
NETIO CORP	0.000	NTIO	64115P102	12.2900	5,300.00	74.767.46	65,137.00
NETIQ CORP NEUROCRINE BIOSCIENCES INC	0.000	NBIX	64125C109	62.7300	100.00	4,429.81	6,273.00
			64124E106	6.5900	100.00	749.75	659.00
NEUROGEN CORP NEUROMETRIX INC NEUSTAR INC-CLASS A	0.000	NIIRO	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
NEWALLTANCE BANCSHARES INC	1 513	NAT.	650203102	14 5400	300.00	4 212 41	4 362 00
NEWMARKET CORP	0 000	NEII	651587107	24 4600	1 600 00	26 777 91	39 136 00
NEWDARK RESOURCES INC	0.000	MP	651718504	7 6300	300.00	1 940 11	2 289 00
NEWPORT CORP	0.000	NEMD	651824104	13 5400	100.00	1 423 41	1 354 00
NGD CADITAL PESCURCES CO	4 569	NGDC	62912R107	13.3100	100.00	1 500 80	1 313 00
NIC INC	0.000	EGOV	62914B100	6 1600	100.00	635 65	616 00
NI PESCUIRCES COPP COMMON	3 437	M.TR	646025106	41 8900	1 100.00	35 406 88	46 079 00
NEUROMETRIX INC NEUSTAR INC-CLASS A NEWALLIANCE BANCSHARES INC NEWMARKET CORP NEWPARK RESOURCES INC. NEWPORT CORP NGP CAPITAL RESOURCES CO NIC INC NJ RESOURCES CORP. COMMON NN INC NORTH PITTSBURGH SYS NORTHWEST NATURAL GAS CO.	3 018	MMDD	629337106	10 6000	1,100.00	1 222 74	1 060 00
NODTH DITTEDIDEN CVC	4 027	MDCT	661562108	10.0000	2 400 00	1,233.74	1,000.00
MORTH FILISBORGH SIS	4 027	NEST	667655104	2/ 1000	1 400 00	41 610 52	47,200.0
NOVEN PHARMACEUTICALS INC	0.000	VI () Z VIVI	670009109	15 1200	1,400.00	1 002 02	1 512 0
NOVEN PHARMACEUTICALS INC	0.000	NOVIN	628916108	11 0100	400.00	0 472 64	1,313.0
NO GROUP INC	2 047	MILIC	67018T105	17 5000	200.00	2 /2 02	2 516 0
MILYNCE COMMINICATIONS	0.000	MVIIIV MVIIIV	67020Y100	7 6300	200.00	3, 1 40.04 4 163 26	5,510.00 6 867 N
MILLY CIVIE INC	0.000	VILLEY V	670704105	10 1000	2 700 00	20 051 02	40 070 0
UICHADIEAG INC	0.000	CUITY	670823103	16.1000	4 000 00	30,U31.84 72 101 ⊑€	62 040 0
OVALEA INC	1 000	CHUA	673662102	14 6000	100.00	1 2// 7/	1 460 0
OMENDEDING INTLL INC	1.089	00	675232102	49.7800	100.00	1,244./4	1,409.00
NO VEN PHARMACEUTICALS INC NOS GROUP INC NU SKIN ENTERPRISES NUANCE COMMUNICATIONS NUVASINE INC O'CHARLEYS INC OAKLEY INC. OCEANEERING INT'L. INC.	0.000	OTI	0/5232102	49./800 16 2700	100.00	2,407.04	4,9/8.00
OCTEL CORP	0.860	OLP	675727101	16.2700	100.00	1,909.06	1,627.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
			CCRIT. TOANCITT	ON 2			
	Instrument - COM	CO	MMON STOCK				
						99,193.67 12,438.07 102,227.00 2,482.83 4,384.35 40,126.27 1,366.71 4,602.18 2,491.58 57,137.68 67,477.09 2,029.00 20,050.79 215.58 805.66 1,906.97 1,436.56 7,438.32 3,469.16 754.72 49,611.02 2,922.92 19,161.45 4,003.06 16,661.02 2,017.36 58,492.01 79,841.75 33,886.16 10,586.54 3,750.67 47,472.15 1,950.73 2,351.94 2,234.93 53,302.95 84,894.44 1,629.48 24,099.28	
OCWEN FINANCIAL CORP	0.000	OCN	675746101	8.7000	13,600.00	99,193.67	118,320.0
ODYSSEY HEALTHCARE INC	0.000	ODSY	67611V101	18.6400	700.00	12,438.07	13,048.0
DOYSSEY HEALTHCARE INC DOYSSEY HOLDINGS CORP DEFSHORE LOGISTICS DHIO CASUALTY CORP. DIL STS INTL INC DILD DOMINION FREIGHT LINE DILD SECOND BANCORP IND DILD SECOND BANCORP I DOM GROUP, INC. DON SEMICONDUCTOR COR DEPEN SOLUTIONS INC DEPLINK COMMUNICATION DEPTICAL SCIENCES CORP. DERIBITAL SCI	0.498	ORH	67612W108	25.0800	4,200.00	102,227.00	105,336.0
OFFSHORE LOGISTICS	0.000	OLG	676255102	29.2000	100.00	2,482.83	2,920.0
OHIO CASUALTY CORP.	0.847	OCAS	677240103Q	28.3200	300.00	4,384.35	8,496.0
DIL STS INTL INC	0.000	OIS	678026105	31.6800	2,000.00	40,126.27	63,360.0
OLD DOMINION FREIGHT LINE	0.000	ODFL	679580100	26.9800	100.00	1,366.71	2,698.0
OLD NATL BANCORP IND	3.881	ONB	680033107	21.6400	200.00	4,602.18	4,328.0
OLD SECOND BANCORP I	1.701	OSBC	680277100	30.5700	100.00	2,491.58	3,057.0
OM GROUP, INC.	2.985	OMG	670872100Q	18.7600	2,900.00	57,137.68	54,404.0
ON SEMICONDUCTOR COR	0.000	ONNN	682189105	5.5300	13,800.00	67,477.09	76,314.0
OPEN SOLUTIONS INC	0.000	OPEN	68371P102	22.9200	100.00	2,029.00	2,292.
OPLINK COMMUNICATION	0.000	OPLK	683750403	14.5000	1,500.00	20,050.79	21,750.0
OPTICAL COMMUNICATIO	0.000	OCPI	68382T101	2.3100	100.00	215.58	231.
OPTION CARE INC	0.598	OPTN	683948103	13.3600	100.00	805.66	1,336.
OPTIONSXPRESS HOLDINGS INC	0.651	OXPS	684010101	24.5500	100.00	1,906.97	2,455.
DRASURE TECHNOLOGIES	0.000	OSUR	68554V108	8.8200	200.00	1,436.56	1,764.0
ORBITAL SCIENCES CORP.	0.000	ORB	685564106	12.8400	800.00	7,438.32	10,272.0
DRIENTAL FINL GROUP	4.530	OFG	68618W100	12.3600	200.00	3,469.16	2,472.0
ORIGEN FIFNANCIAL INC	3.370	ORGN	68619E208	7.1200	100.00	754.72	712.0
ORLEANS HOMEBUILDERS INC	0.436	OHB	686588104	18.3500	2,500.00	49.611.02	45.875.0
OTTER TAIL CORP OUTDOOR CHANNEL HOLDINGS INC	3.864	OTTR	689648103	28.9800	100.00	2.922.92	2.898.0
			690027206	13.5000	1.300.00	19.161.45	17.550
OWENS & MINOR INC.	1.888	OMT	6907321020	27.5300	200.00	4.003.06	5.506.0
OXFORD INDUSTRIES INC.	1.096	OXM	691497309	54.7000	400.00	16.661.02	21.880.
PACER INTERNATIONAL INC	2.302	PACR	69373H106	26.0600	100.00	2.017.36	2.606.1
PACTETO SUNWEAR OF CALTEORNI	0.00 A	PSIIN	694873100	24 9200	2 900 00	58 492 01	72 268
ACKETEER INC	0.000	PKTR	695210104	7 7700	6 000 00	79 841 75	46 620
WENS & MINOR INC. DATE INTERNATIONAL INC. PACER INTERNATIONAL INC. PACIFIC SUNWEAR OF CALIFORNI PACKETEER INC. PAINCARE HOLDINGS INC. PAPA JOHN'S INTERNATIONAL PAPA JOHN'S INTERNATIONAL PAPA JOHN'S INTERNATIONAL	0.000	DP7	69562F104	3 2600	7 700 00	33 886 16	25 102
DADA JOHN'S INTERNATIONAL	0.000	D771	698813102	59 3100	300.00	10 586 54	17 793
DAD DUADMACRITETCAL COC INC	0.000	DDY	69888D106	31 3400	100.00	3 750 67	2 134
IN THEREBOTICED COD INC	0.000	1 1021	699173100	6 1000	9 200 00	47 472 15	56 120
ARAMEIRIC IECHNOLOGI CORF	0.000	DDYI.	699462107	20.1000	100.00	1 050 73	2 026
ANDER TIPOTPOCHEMICAL COPP	1 221	DKE	700416200	25.2000	100.00	2 251 04	2,020.
NARED DELL'ING GO	1.231	DND EVE	70101101	10 0200	100.00	2,331.94	2,390.
ADDITY EDACDANCES INC	0.000	LVD	701645102	10.0300	1 000 00	2,234.93 E2 202 05	5,249.
AUTH CAUNTANDRA THE	0.000	DTMIZ	7010 1 3103	0.000	7,500.00	04 004 44	75 004
PAINMARK SIUKES INC	0.000	L I MV	70422AIUI	9.9900	1,000.00	1 620 40	1 0 6 2 4
PARAMETRIC TECHNOLOGY CORP PAREXEL INT'L CORP. PARK ELECTROCHEMICAL CORP. PARKER DRILLING CO PARLUX FRAGRANCES INC PATHMARK STORES INC PAXAR CORP. PAYLESS SHOESOURCE INC	0.000	PAK	70422/10/	19.6300	1 600 00	1,629.48	1,963.0
PAYLESS SHOESOURCE INC	0.000	PSS	/043/9106	∠5.1000	1,600.00	24,099.28	40,160.0

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	Group - COMMO	N STOCK					
			SSELL TRANSITI	ON 2			
	Instrument - COM		MMON STOCK				
						9,332.44 1,463.24 2,388.54 1,682.92 26,541.20 3,766.23 3,208.55 11,004.26 3,197.78 1,599.82 6,353.42 6,395.47 1,785.72 667.57 2,619.31 2,793.23 776.63 2,115.06 10,067.28 37,158.88 1,907.61 96,157.22 30,472.33 29,455.86 1,875.00 7,452.52 14,512.28 15,697.10 62,263.49 844.26 503.92 12,351.95 5,038.76 2,480.75 68,261.80 7,701.71 3,156.44	
PEDIATRIX MEDICAL GROUP INC	. 0.000	PDX	705324101	88.5700	200.00	9,332.44	17,714.00
PEGASUS SOLUTIONS PENN VA CORP PENNFED FINL SVCS IN PENNSYLVANIA COMMERCE BANCO	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 BANCO	RP 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 COMP	ANY 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
PENNFED FINL SVCS IN PENNSYLVANIA COMMERCE BANCO PEOPLES ENERGY CORP PEP BOYS MM & J PER-SE TECHNOLOGIES PERFORMANCE FOOD GROUP COMP PERICOM SEMICONDUCTOR CORP PEROT SYSTEMS COPR. CL. A PETCO ANIMAL SUPPLIES INC PETROLEUM DEVELOPMENT CORP PETROQUEST ENERGY INC PFF BANCORP INC PHARMION CORP PHASE FORWARD INC PHILLIPS-VAN HEUSEN PHOENIX COMPANIES INC. PHOENIX TECHNOLOGIES LTD PHOTON DYNAMICS INC PHOTRONICS INC. PICO HOLDINGS INC PIER 1 IMPORTS INC/DEL PIKE ELECTRIC CORP PLANTENNICS INC. PLAYTEX PRODUCTS INC PLAYTEX PRODUCTS INC PLAYTEX PRODUCTS INC PLAYTEX PRODUCTS INC PLEXUS CORP PUUG POWER INC PMA CAP CORP PMC-SIERRA INC POLYCOM INC. POLYCOM INC. POLYMEDICA CORP POLYONE CORPORATION PORTALPLAYER INC PORTFOLIO RECOVERY ASSOCIAT POTLATCH CORP. POWER INTEGRATIONS 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 3,156.44 47,114.64 2,188.06	8,496.00
PORTFOLIO RECOVERY ASSOCIAT	ES 0.000	PRAA	736400105	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

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	Group - COMMO	N STOCK	ξ.				
	Portfolio - 2TR			ON 2			
	Instrument - COM	CC	MMON STOCK				
POWERWAVE TECHNOLOGIES PRA INTERNATIONAL PREFERRED BANK/LOS ANGELES	0.000	PWAV	739363109	12.5700	6,200.00	50,781.75 43,493.34 77,895.13 1,489.76 5,072.57	77,934.00
PRA INTERNATIONAL	0.000	PRAI	69353C101	28.1500	1,800.00	43,493.34	50,670.00
PREFERRED BANK/LOS ANGELES PREMIERWEST BANCORP PRESIDENTIAL LIFE PRICE COMMUNICATIONS CORP PROMEDIA INC PROASSURANCE CORP PROGRESS SOFTWARE PROGRESSIVE GAMING CORP PROQUEST COMPANY PROSPERITY BANCSHARE PROVIDENCE SERVICE CORP PROVIDENT FINANCIAL SERVICE	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 CORPOR	ATI 3.316	PBKS	743859100	33.7700	100.00	2,606.58	3,377.00
PROVIDENT FINANCIAL SERVICE	S 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
PROVIDENCE SERVICE CORP PROVIDENT BANKSHARES CORPOR. PROVIDENT FINANCIAL SERVICE. PROVIDENT FINANCIAL SERVICE. PROVIDENT NEW YORK BANCORP PSYCHIATRIC SOLUTIONS INC QUALITY SYSTEMS INC. QUEST SOFTWARE INC. QUEST SOFTWARE INC R & G FINANCIAL CORP CL-B RADIANT SYSTEMS INC RADIATION THERAPY SERVICES RADIO ONE INC CL-D RADISYS CORPORATION RAILAMERICA INC RALCORP HOLDINGS RAVEN INDUSTRIES INC RC2 CORP READERS DIGEST ASSOCIATION REALNETWORKS INC RC2 CORP READERS DIGEST ASSOCIATION REALNETWORKS INC REDBACK NETWORKS REDDY ICE HOLDINGS INC REGENT COMMUNICATIONS INC REGIS CORP REHABCARE GROUP INC RELIANCE STEEL & ALUMINUM REMINGTON OIL & GAS CORP	0.000	RBAK	757209507	14.0600	5,700.00	1,489.76 5,072.57 43,394.86 29,098.96 41,011.39 2,145.56 24,060.00 71,199.50 5,202.65 40,229.31 2,606.58 5,299.40 7,955.77 56,520.09 7,174.00 3,178.68 2,553.51 2,484.16 46,151.65 10,787.08 3,991.95 2,097.97 1,089.27 58,262.86 1,423.48 23,955.00 2,973.81 4,873.19 2,585.32 44,074.30 36,954.00 565.31 7,606.00 4,897.97 10,972.23 1,991.19	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
REMINISTON OIL & GAS CORD	0.000	REM	759594302	36 5000	100 00	1 991 19	3 650 00

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	Group - COMMO	N STOCK					
			SSELL TRANSITI	ON 2			
	Instrument - COM	CO	MMON STOCK				
REPUBLIC AIRWAYS HOLDINGS I	INC 0.000	ח דהייי	760276105	15.2000	100 00	1 107 E1	1 520 00
REPUBLIC BANCORP INC	3 607	DDMC	760282103	11.9000	100.00 300.00	1,197.51 3,233.94 9,053.80	3 570 00
RES-CARE INC	0.000	DCCD	760943100	17.3700	700.00	9 053 90	12 159 00
PESCURCE AMERICA INC	3.697 0.000 1.407	REXT	761195205	17.0500	100.00	3,233.94 9,053.80 942.18 3,853.64 34,815.68 33,141.60 76,723.08 3,836.89 22,332.72 6,168.74	1 705 00
PERCUIPCER CLOBAL DROFFERION	0.00	PFCM	76122Q105	26.0600	200.00	3 853 64	5 212 00
RESTORATION HARDWARE INC	0.000 0.000 0.000 0.000	RSTO		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		8.3600	1,000.00	22.332.72	8,360.00
DIMAGE CODE	0 000	DIE	766721104	28.9800	300.00	22,332.72 6,168.74 6,460.90 54,134.34 1,622.26 68,652.00 11,409.48 51,112.52 1,777.42 19,623.91 4,420.28	8,694.00
RLI CORP	1.363	RLI	749607107	49.8700	200.00	6,460.90	9,974.00
RIMAGE CORP RLI CORP ROANOKE ELEC STL COR ROCK-TENN COMPANY CL A	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
ROCKWOOD HOLDINGS INC ROFIN-SINAR TECHNOLOGIES IN	TC 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	0.633 0.406 0.000 0.000	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
RTT INTERNATIONAL METALS	0.000	RTI	74973W107	37.9500	100.00	1,622.15	3,795.00
RUDDICK CORP.	2.067 0.000	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 0.000	RML	782352108Q	13.4600	100.00	1,798.04	1,346.00
RUTH'S CHRIS STEAK HOUSE IN	IC 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	0.822 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
SAFENET INC 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 SAVIENT PHARMACEUTICALS INC SCANSOURCE INC	0.000 2.547 0.000 2.551	SHS	804137107	18.8100	1,800.00	19,623.91 4,420.28 1,622.15 1,328.40 1,789.11 1,789.04 42,320.00 9,929.46 9,598.85 3,135.04 2,861.36 4,040.31 78,315.09 53,851.37 1,090.21 19,755.65 8,567.11 3,633.37 4,986.20 49,110.05 2,795.36	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	0.000 0.222	SCHN	806882106	30.5900	200.00	4,986.20	6,118.00
SCHOLASTIC CORP	0.000 2.421	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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
			SSELL TRANSITI	ON 2			
	Instrument - COM			OIV Z			
SCS TRANSPORTATION INC	0.000	SCST	81111T102	21.2500	1,300.00	22,696.10	27.625.00
SEACOR SMIT INC.	0.000	rkh	811904101	68.1000	900.00	46.127.47	61.290.00
SCS TRANSPORTATION INC SEACOR SMIT INC. 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	46,127.47 511.13 42,204.85 5,460.04	44.251.00
SECURITY BANK CORP 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
SENOMYX INC	0.000	SNMX	81724Q107	12.1200	3,700.00	60,700.35	44,844.00
SELECTIVE INSURANCE GROUP SEMTECH CORPORATION SEMIOR HOUSING PROP TRUST SENIORYX INC SENSIENT TECHNOLOGIES SEROLOGICALS CORP SFEC INTERNATIONAL INC SHUFFLE MASTER INC SILERA PACIFIC RESOURCES SIGMATEL INC SILICON LABORATORIES SILICON STORAGE TECH SIMMONS 1ST NATL COR SIMPSON MANUFACTURING CO	3.352	SXT	81725T100Q	17.9000	200.00	5,460.04 5,405.20 2,889.35 60,700.35 4,037.53 2,114.15 41,095.34 3,118.62 105,820.14 77,397.99 56,471.17 1,840.78 2,318.15 2,477.16 1,507.48 47,765.54 38,969.94 533,121.72	3,580.00
SEROLOGICALS CORP	0.000	SERO	817523103	19.7400	100.00	2.114.15	1,974.00
SFBC INTERNATIONAL INC	0.000	SECC	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 8	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
SIRF TECHNOLOGY HOLDINGS SKECHERS U S A INC SKYWEST INC SKYWORKS SOLUTIONS INC SMART & FINAL INC SOMANETICS CORP SONIC AUTOMOTIVE INC. SONIC SOLUTIONS SONICWALL INC SONUS NETWORKS INC SOTHEBY'S HOLDINGS CL-A SOUND FEDERAL BANCORP INC SOURCE CORP SOURCE INTERLINK COS INC SOUTHWEST BANCORP IN	0.000	SMF	831683107	10 0000	2 000 00	47 (50 20	EO 222 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	47,559.38 16,201.29 9,085.12 16,052.96 12,529.67 35,327.82	15,840.00
SONUS NETWORKS INC	0.000	SONS	835916107	3.7200	7,300.00	35,327.82	27,156.00
OTHEBY'S HOLDINGS CL-A	0.000 1	BID	835898107	18.3600	100.00	1,567.94	1,836.00
SOUND FEDERAL BANCORP INC	1.570	SFFS	83607V104	19.1000	100.00 2,000.00	1,567.94 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	700.00 100.00	17,152.77 1,183.11	1,112.00
OUTHWEST BANCORP IN	1.500 (OKSB	844767103	20.0000	100.00	2,055.79	2,000.00
SOUTHWEST GAS CORP	1.500 (3.106 (0.000 (3.369 (0.923 (SWX	844895102Q	26.4000	100.00 100.00 4,300.00	2,055.79 2,252.89 54,068.71	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 2,725.13 29,235.75 13,699.54	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		78462K102	30.9300	700 00	12 600 54	21,550.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC		SSELL TRANSITI	0.17 0			
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SSA GLOBAL TECHNOLOGIES INC ST MARY LAND & EXPLORATION STANDARD REGISTER CO STANDEX INTERNATIONAL CORP STANLEY FURNITURE CO INC STATE AUTO FINL CORP STATE BANCORP INC N. STEAK N SHAKE COMPANY STEEL DYNAMICS INC STEEL TECHNOLOGIES INC STEIN MART INC. STELLENT INC STERLING BANCORP STERLING BANCORP STERLING FINL CORP STEWART ENTERPRISES INC. CL STEWART INFO SVCS STIFEL FINANCIAL CORP STRATAGENE CORP STRATAGENE CORP STRATTEC SECURITY CORP STRAYER EDUCATION INC STRIDE RITE CORP STURM RUGER & CO INC SUNRISE SENIOR LIVING INC SUPERIOR ENERGY SVCS SUPERIOR INDUSTRIES INTL SUPERIOR WELL SERVICES INC SUPERIOR WELL SERVICES INC SUPERIOR WELL SERVICES INC SUPERIOR SINC SUPERIOR SINC SUPPORTSOFT INC SUREWEST COMMUNICATI SURMODICS INC SUSQUEHANNA BANCSHARES INC. SVB FINANCIAL GROUP SWIFT ENERGY COMPANY SWS GROUP INC	0.000	SSAG	78465P108	18.1900	3,400.00	53,251.31 4,926.39 1,528.59 12,084.10 2,083.94 8,413.74 32,620.09 1,628.02 8,233.55 11,653.99 48,657.10 8,608.72 11,466.28 1,894.05 1,677.49 44,177.19 2,051.69 3,121.32 1,989.83 8,852.83 59,759.37 56,805.40 9,437.99 10,125.30 34,981.00 29,845.37 1,246.49 3,499.35 87,525.16 25,432.00 47,517.12 1,002.84 2,947.84 2,947.84 2,947.84 2,953.13 4,455.61 3,294.60 4,329.87 14,684.37 2,330.83	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	8591521000	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 SERVICE	S 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
STRATTEC 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
SUSOUEHANNA BANCSHARES INC.	4.054	SUSO	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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Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON ST	OCK				
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		COMMON STOCK	ION Z			
	THE CLUMCHE COM	COMMON BIOCK				
SYKES ENTERPRISES SYMBION INC SYNTEL INC SYNTEL INC SYNTROLEUM CORP. TALBOTS INC TALBOTS INC TALEO CORP CL A TALX CORP TECHNOLOGY INVSTMT CAP CORP TECHNOLOGY INVSTMT CAP CORP TECUMSEH PRODUCTS CO CL-A TEJON RANCH CO DEL TEKELEC TELEDYNE TECHNOLOGIES INC TELIK INC TELIK INC TENNANT COMPANY TESSERA TECHNOLOGIES INC TETRA TECH INC. TETRA TECHNOLOGIES INC TEXAS CAPITAL BANCSHARES TEXAS INDUSTRIES INC TEXAS REGIONAL BANCSHARES TEXAS REGIONAL BANCSHARES IN THE FINISH LINE-CL A THE GEO GROUP INC THOR INDUSTRIES INC THORATEC CORP THO INC TIBCO SOFTWARE INC TIERONE CORP TITAN INT'L INC. TITANIUM METALS CORP TODCO TOOTSIE ROLL INDUSTRIES, INC TOPPS INC TOREADOR RESOURCES CORP TRACTOR SUPPLY COMPANY TRAMMELL CROW CO TRANSACTION SYSTEMS ARCHITEC TREDEGAR CORPORATION TRIARC COMPANIES, INCB	0.000 SYK	E 871237103	13.3700	700.00	4,107.13 44,748.32 53,095.01 27,849.74 62,030.48 18,096.00 1,558.96 1,493.06 3,852.19 73,061.55 91,213.57 1,560.51 783.02 1,742.97 20,091.23 87,737.66 3,350.88 2,283.63 1,802.99 43,040.75 2,578.18 19,817.40 85,058.37 10,099.07 2,928.54 2,754.46 4,991.63 2,062.64 1,359.17 7,692.44 4,695.70 3,002.03 57,347.02 14,276.98 3,046.82 1,417.76 37,599.07 1,735.51 1,244.49	9,359.0
SYMBION INC	0.000 SME	I 871507109	23.0000	2,100.00	44,748.32	48,300.0
SYNTEL INC	1.152 SYN	т 87162н103	20.8300	3,000.00	53,095.01	62,490.0
SYNTROLEUM CORP.	0.000 SYN	M 871630109	9.0300	1,900.00	27,849.74	17,157.0
CALBOTS INC	1.725 TLB	874161102Q	27.8200	2,000.00	62,030.48	55,640.0
CALEO CORP CL A	0.000 TLE	O 87424N104	13.2800	1,300.00	18,096.00	17,264.0
'ALX CORP	0.291 TAL	X 874918105	45.7100	100.00	1,558.96	4,571.0
ECHNOLOGY INVSTMT CAP CORP	7.947 TIC	C 878717305	15.1000	100.00	1,493.06	1,510.0
ECUMSEH PRODUCTS CO CL-A	5.587 TEC	UA 878895200	22.9100	100.00	3,852.19	2,291.0
EJON RANCH CO DEL	0.000 TRC	879080109	39.9200	1,500.00	73,061.55	59,880.0
EKELEC	0.000 TKL	C 879101103	13.9000	5,500.00	91,213.57	76,450.0
ELEDYNE TECHNOLOGIES INC	0.000 TDY	879360105	29.1000	100.00	1.560.51	2,910.0
ELETECH HOLDINGS INC	0.000 TTE	C 879939106	12.0500	100.00	783.02	1,205.0
ELIK INC	0.000 TEI	K 87959M109	16.9900	100.00	1.742.97	1.699.0
ENNANT COMPANY	1.692 TNC	880345103	52.0000	500.00	20.091.23	26.000.0
ESSERA TECHNOLOGIES INC	0.000 TSR	A 88164L100	25.8500	3.000.00	87.737.66	77.550.0
ETRA TECH INC.	0.000 TTE	K 88162G103	15.6700	200.00	3.350.88	3.134.0
ETRA TECHNOLOGIES INC.	0.000 TTT	88162F105	30.5200	100.00	2.283.63	3.052.0
EXAS CAPITAL BANCSHARES	0.000 TCE	I 882240107	22.4100	100.00	1.802.99	2.241.0
EXAS INDUSTRIES INC	0.601 TXI	882491103	49.8400	1.600.00	43.040.75	79.744.0
EXAS REGIONAL BANCSHARES IN	C 1 696 TRE	S 882673106	28 3000	100.00	2 578 18	2 830 (
HE EINICH LINE-CL. A	0 574 FIN	L 317923100	17 4200	1 300 00	19 817 40	2,636.0
HE GEO GROUD INC	0.000 GGT	36159R103	22 9300	3 800 00	85 058 37	87 134 (
HOR INDUSTRIES INC	0.000 GGI	885160101	40 0700	5,000.00	10 099 07	20 035 (
HORATEC CORD	0.133 INC	R 885175307	20 6900	200.00	2 928 54	4 138 (
HO INC	0.000 THC	I 872443403	23 8500	200.00	2,720.31	4 770 (
TRCO COFTWARE INC	ס.000 ווע מידי ממת מ	X 88632Q103	7 4700	700.00	4 991 63	5 220 (
TEDONE CODD	0.000 III	E 88650R108	29 4100	100.00	2 062 64	2 941 (
TERONE CORP	0.010 ION	88830M102Q	17 2500	100.00	1 250 17	1 725 (
TTANTIM METALS CODD	0.115 TWI	888339207	62 2600	700.00	7 602 44	1,725.0
ODGO	0.000 115	88889T107	20 0600	200.00	7,092.44 4 605 70	7 612 (
ODCO	0.000 IRE 1 106 TR	8905161070	20.0000	100.00	2 002 02	7,012.0
ODDS THE	2 152 TOT	P 890786106	7 4200	6 300.00	57 247 02	46 900 (
ODENDOD DEGOLIDATA GODD	0 000 mpc	L 891050106	7.4300	400.00	1/ 276 00	0 420 /
OKEADOK KEBOUKCEB COKP	0.000 TRG	D 0003E6106	Z1.0/00	100.00	2 046 00	0,428.
RACIOR SUPPLY COMPANY	0.000 TSC	O 892356106	32.94UU	100.00	3,U40.82 1 417 76	5,294.0
RAMMELL CROW CO	U.UUU TCC	89288R106	45.05UU	100.00	1,41/./0	۷,505.l
KANSACIIUN SISTEMS AKCHITEC	1.000 TSA	I 893416107	∠8./9UU	∠,∠∪∪.∪∪	3/,599.07	03,338.
REDEGAR CORPORATION	1.241 TG 2.424 TRY	894650100	12.8900	100.00	1,735.51 1,244.49	1,289.0
RIARC COMPANIES, INCB	2.424 TRY	.B 895927309	14.8500	100.00	1,244.49	1,485.0

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	Group - COMMO Portfolio - 2TR			ON O			
			SSELL TRANSITI MMON STOCK	ON Z			
	Instrument - com	CO	MIMON 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	TONT	89674K103	4.4500	4 800 00	25,202.12	21,360.00
TRIDENT MICROSYSTEMS INC TRIPATH IMAGING INC TRIQUENT SEMICONDUCTOR TRIUMPH GROUP INC TRIZETTO GROUP INC TRONOX INC CL A TRUSTCO BANK CORP. NY TRUSTMARK CORP TTM TECHNOLOGIES TUESDAY MORNING CORP TYLER TECHNOLOGIES I U S PHYSICAL THERAPY UCBH HOLDINGS INC UICI UIL HOLDINGS CORPORATION ULTICOM 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	7,210.63 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 5,339.72	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	2,700.00 100.00	24,812.90	25,380.00 2,092.00 878.00
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 5,200.67	5,541.00
UCBH HOLDINGS INC	0.559	UCBH	90262T308	17.8800	300.00 300.00 100.00 100.00	5,200.67	5,364.00
UICI	1.408		902737105	35.5100	100.00	1,859.14	3,551.00
UIL HOLDINGS CORPORATION	6.262	UIL	902748102	45.9900	100.00 100.00	1,859.14 4,219.61 1,301.77 73,594.95	4,599.00
ULTICOM INC.	0.000	ULCM	903844108	9.8100	100.00	1,301.77	981.00
ULTRALIFE BATTERIES INC		ULBI	903899102		4,600.00	73,594.95	55,200.00
ULTRATECH INC	0.000	UTEK	904034105	16.4200	100.00 1,200.00 200.00	2,044.43	1,642.00
UMB FINL CORP	1.564	UMBF	902788108	63.9100	1,200.00	53,452.19 4,410.56	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 50,617.76	10,845.00
UNIFIRST CORP	0.482	UNF	904708104Q	31.1000	1,700.00	50,617.76	
UNISOURCE ENERGY CORP	2.435	UNS	909205106	31.2000	2,500.00	50,921.08	78,000.00
UNITED AUTO GROUP INC	1.256 1.050	UAG	909440109	38.2000	500.00	13,923.09 2,518.07	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 2,900.00	15,582.00 67,072.34	16,142.00
UNITED NATURAL FOODS INC.	0.000	UNFI	911163103	26.4000	2,900.00	67,072.34	76,560.00
UNITED FINANCIAL BANCORP INC UNITED NATURAL FOODS INC. UNITED ONLINE INC UNITED RENTALS INCORPORATED	5.625	UNTD	911268100	14.2200	800.00 200.00	11,842.80	11,376.00
UNITED RENTALS INCORPORATED UNITED STATIONERS INC	0.000		911363109	23.3900	200.00	3,677.61	4,678.00
UNITED STATIONERS INC	0.000		913004107	48.5000	300.00	11,000.74	
UNITED SURGICAL PARTNERS UNITED THERAPEUTICS CORP	0.000	USPI	913016309	32.1500	200.00 100.00	3,892.62 2,725.01	6,430.00
UNITED THERAPEUTICS CORP	0.000	UTHR	91307C102	69.1200	100.00	2,725.01	6,912.00
UNIVERSAL AMERN FINL UNIVERSAL COMPRESSION HLDGS	0.000	UHCO	913377107	15.0800	4,700.00	47,414.32 4,858.21	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		913543104	55.2500	1,100.00	33,704.33	00,775.00
UNIVERSAL TECHNICAL INSTITUT	E 0.000		913915104	30.9400	100.00	3,452.35 3,049.58	3,094.00
one confidention	0.000		903236107	37.6100	100.00	3,049.58	3,761.00
USA TRUCK INC		USAK	902925106	29.1300	1,100.00	26,439.33 113,265.24	32,043.00
USANA HEALTH SCIENCES INC	0.000	USNA	90328M107	38.3600	3,000.00	113,265.24	115,080.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
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	Instrument - COM	COI	MMON STOCK	011 2			
USEC INC. VAIL RESORTS INC VALASSIS COMMUNICATIONS INC VALMONT INDUSTRIES VALUECLICK, INC VALUEVISION MEDIA INC VARIAN INC. VARIAN SEMICONDUCTOR EQUIP VASCO DATA SECURITY INTL VEECO INSTRUMENTS INC VENTANA MED SYS INC VENTIV HEALTH INC. VERITAS DGC INC. VIAD CORP VIASAT INC. VIASYS HEALTHCARE INC VICOR CORP VIGNETTE CORPORATION VISTACARE INC-CL A VITAL IMAGES INC VITESSE SEMICONDUCTOR CORP W-H ENERGY SERVICES INC WASTE CONNECTIONS INC WASTE INDS INC WASTE CONNECTIONS INC WASTE SERVICES INC WASTE SERVICES INC WASTE SERVICES INC WATSON WYATT WORLDWIDE WATTS WATER TECHNOLOGIES IN WCI COMMUNITIES INC WCI COMMUNITIES INC WD-40 CO WEBEX COMMUNICATIONS INC WEBSENSE INC WESSIDESTORY INC WERNER ENTERPRISES INC	4 500		0000000	11 0500	200.00	2,561.53 44,024.20 71,373.97 2,895.29 32,773.84 1,145.22 13,790.21 48,066.78 38,651.86 1,699.40 1,876.69 1,787.63 4,359.91 2,802.79 2,489.84 5,896.90 8,547.49 66,607.20 2,419.22 1,762.96 798.67 1,741.70 4,456.81 3,815.55 54,254.22 3,095.27 4,841.78 805.24 13,800.15 1,921.10 66,540.12 2,141.16 7,050.81 2,854.80 2,040.58 9,314.66 2,495.85 19,320.39 2,865.25	2 505 00
USEC INC.	4.602	USU	90333E108	11.9500	300.00	2,561.53	3,585.00
VAIL RESORTS INC	0.000	M.I.N	91879Q109	33.0300	2,300.00	44,024.20	75,969.00
VALASSIS COMMUNICATIONS IN	0.000	VCI	918866104	29.0700	2,700.00	/1,3/3.9/	78,489.00
VALMONT INDUSTRIES	1.016	VMT	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	A A.I.A	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 EQUIP	MENT 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	VTS	92343P107	35.4900	300.00	4,359.91	10,647.00
/IAD 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
NASHINGTON GROUP INTERNATION	ONAL 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
NASTE 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 IN	NC. 1.056	WTS	942749102Q	30.2900	100.00	2,141.16	3,029.00
NCI COMMUNITIES INC	0.000	WCI	92923C104	26.8500	300.00	7,050.81	8,055.00
VD-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
WEBSIDESTORY INC	0.000	WSSI	947685103	18.1300	1,600.00	19,320.39	29,008.00
WEDNED ENTEDDDICEC INC	0.812	MEDN	950755108	10 7000	200 00	2 065 25	2 040 00

Investment Desc	Rating Coupon Yield T	icker I	dentifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	CTTOCTY					
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	Portfolio - 2TR Instrument - COM	COMM	ON STOCK	OIN Z			
			.01. 010011				
WESBANCO INC WESCO INTL INC WEST BANCORPORATION WEST COAST BANCORP O WEST MARINE INC	3.419 W	ISBC	950810101	30.4100	100.00	2,736.17	3,041.00
WESCO INTL INC	0.000 W	ICC	95082P105	42.7300	100.00	2,736.17 2,520.47 1,644.33 2,111.85 2,821.52 1,867.51 5,163.63 19,198.15 20,050.09 11,965.50 43,524.00	4,273.00
WEST BANCORPORATION	3.422 W	TBA	95123P106	18.7000	100.00	1,644.33	1,870.00
WEST COAST BANCORP O	1.587 W	ICB0	952145100	26.4500	100.00	2,111.85	2,645.00
WEST MARINE INC	0.000 W S 1.917 W	MAR	954235107	13.9800	100.00	2,821.52	1,398.00
WEST MARINE INC WEST PHARMACEUTICAL SERVICE WESTAMERICA BANCORPORATION WESTELL TECHNOLOGIES INC-A WESTFIELD FINANCIAL	S 1.917 W	IST	955306105	25.0300	100.00	1,867.51	2,503.00
WESTAMERICA BANCORPORATION	2.411 W	IABC	957090103	53.0700	100.00	5,163.63	5,307.00
WESTELL TECHNOLOGIES INC-A	0.000 W	ISTL	957541105	4.5000	3,100.00	19,198.15	13,950.00
WESTELL TECHNOLOGIES INC-A WESTFIELD FINANCIAL WESTFIELD FINANCIAL WESTLAKE CHEMICAL CORP. WILLIAMS SCOTSMAN INTL WILSHIRE BANCORP INC WILSONS THE LEATHER WIND RIVER SYSTEMS WINNEBAGO INDUSTRIES WITNESS SYS INC WMS INDUSTRIES INC WORLD AIR HOLDINGS INC WORLD FUEL SVCS CORP WORLDSPACE INC-CLASS A WORTHINGTON INDS WPT ENTERPRISES INC	2.499 W	IFD	96008D101	24.0100	800.00	20,050.09	19,208.00
WESTLAKE CHEMICAL CORP.	0.381 W	ILK	960413102	28.8100	500.00	11,965.50	14,405.00
WILLIAMS SCOTSMAN INTL	0.000 W	ILSC	96950G102	17.3100	2,700.00	43,524.00	46,737.00
WILSHIRE BANCORP INC	0.930 W	IBC	97186T108	17.1900	100.00	1,526.46	1,719.00
WILSONS THE LEATHER	0.000 W	ILSN		3.6300	100.00	1,526.46 618.90 42,211.79 2,408.95 61,207.54	363.00
WIND RIVER SYSTEMS	0.000 W	IND	973149107	14.7700	5,200.00	42,211.79	76,804.00
WINNEBAGO INDUSTRIES	1.081 W	IGO	974637100	33.2800	100.00	2.408.95	3,328.00
WITNESS SYS INC	0.000 W	ITS		19.6700	3,000.00	61,207.54	59,010.00
WMS INDUSTRIES INC	0.000 W	IMS	929297109	25.0900	400.00	8,702.01	10,036.00
WORLD AIR HOLDINGS INC	0.000 W	LDAE	98142V104	9.6200	400.00	4.494.38	3,848.00
WORLD FUEL SVCS CORP	0.444 I	NT	981475106	33.7200	1,900.00	45.514.75	64.068.00
WORLDSPACE INC-CLASS A	0.000 W	IRSP	981579105	14.5100	2.100.00	29.631.00	30,471.00
WORTHINGTON INDS	3.539 W	IOR	9818111020	19.2100	400.00	6.826.04	7,684.00
WPT ENTERPRISES INC	0.000 W	PTE	98211W108	5.9400	1.000.00	8.970.27	5.940.00
WRIGHT MEDICAL GROUP INC	0.000 W	MGT	98235T107	20.4000	100.00	2.684.72	2.040.00
WSFS FINI, CORP	0.457 W	ISFS	929328102	61.2500	200.00	10.373.21	12.250.00
X-RITE INC	1.000 X	RIT	983857103	10.0000	100.00	1.279.62	1.000.00
XENOPORT INC	0.000 X	NPT	98411C100	17.9800	900.00	14.868.00	16.182.00
WORTHINGTON INDS WPT ENTERPRISES INC WRIGHT MEDICAL GROUP INC WSFS FINL CORP X-RITE INC XENOPORT INC YANKEE CANDLE CO ZALE CORP.	0.976 Y	CC	984757104	25.6000	200.00	5.449.29	5.120.00
ZALE CORP	0.000 2	T.C	988858106	25.1500	200.00	5.076.56	5.030.00
ZENITH NATIONAL INSURANCE C	ים 2 168 קי	NT	989390109	46 1200	1 200 00	34 540 16	55 344 00
ZHONE TECHNOLOGIES INC	0.000 Z	HNE	98950D108	2 1200	19 500 00	50 244 81	41 340 00
ZORAN CORP	0.000 Z	PAN	98975F101	16 2100	800.00	13 574 39	12 968 00
ZUMIEZ INC	0.000 Z	UMZ	989817101	43.2200	1,800.00	61,207.54 8,702.01 4,494.38 45,514.75 29,631.00 6,826.04 8,970.27 2,684.72 10,373.21 1,279.62 14,868.00 5,449.29 5,076.56 34,540.16 50,244.81 13,574.39 58,908.15	77,796.00
Instrument Total 1,	124					22,019,890.34	
	Instrument -RE	IT	REAL ESTATE	INVESTMENT	TRUST		
ACADIA RLTY TR	3.690 A	KR	004239109	20.0500	100.00	1,424.63	2,005.00
AFFORDABLE RESIDENTIAL COMM	MUNI 7.869 A	RC	008273104	9.5300	4,600.00	46,420.75	43,838.00

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCI	K				
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	Instrument - REIT	R1	EAL ESTATE INV	ESTMENT TRUST			
ALEXANDERS INC ALEXANDRIA REAL ESTATE AMERICAN CAMPUS COMMUNITIES	0.000	ALX	014752109	245.5000	300.00	47,889.71 5,530.16 66,573.24 69,710.70 76,458.49	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 BRANDYWINE REALTY CAPITAL TRUST-CL A CEDAR SHOPPING CENTERS INC	4.426	BMR	09063Н107	24.4000	3,200.00	69,710.70	78,080.00
BRANDYWINE REALTY	0.286	BDN		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 COLUMBIA EQUITY TRUST INC COMMERCIAL NET LEASE RE CORPORATE OFFICE PROPERTY DEERFIELD TRIARC CAPITAL CO. DIAMONDROCK HOSPITALITY DIGITAL REALTY TRUST INC EASTGROUP PROPERTY INC	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 CO	RP 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
EOUITY INNS INC	5.018	ENN	294703103	13.5500	200.00	2.008.01	2,710.00
EQUITTY ONE INC	5.190	EOY	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
EDUCATION REALTY TRUST INC ENTERTAINMENT PPTYS EQUITY INNS INC EQUITY ONE INC GETTY RLTY CORP GLENBOROUGH REALTY GMH COMMUNITIES TRUST GOVERNMENT PROPERTIES TRUST HERITAGE PROPERTY INV TRUST	7 734	GT.B	37803P105	18 1000	4 200 00	82 467 13	76 020 00
CMH COMMINITIES TRIIST	5 867	CCT	36188G102	15 5100	100.00	1 428 22	1 551 00
COVERNMENT PROPERTIES TRUST	TN 6 430	GPT	202745107	9.3300	100.00	972 11	933 00
HERTTAGE DRODERTY INV TRUCT	6 287	HTG	42725M107	33 4000	100.00	2 910 12	3 340 00
HIGHMOODS DOOD ING	2 309	HTM	4312841080	28 4500	200.00	4 751 88	5 690 00
HOMEDANG CODD	1/ 072	TIMD	43738R109	7 4900	200.00	1 060 15	1 496 00
THE AND DEAL ECTATE CODD	6 400	TDC	457461200	14 7000	200.00	2 101 52	2 050 00
INLAND REAL ESTATE CORP	2 750	TKC	4576J0104	14.7900	200.00	3,191.52	2,956.00
INNKEEPERS USA IKUSI	7.005	TDDDC	45/000104	9.2300	7 000 00	2,309.02	3,200.00
INVESTORS REAL ESTAT	7.085	IKEIS	461730103	9.2300	1,900.00	76,334.18	72,917.00
KILROY RE CORP	3.295	KRC	49427F108	61.9000	1 500.00	2,842.20	6,190.00
KILE REALLY GROUP IRUSI	4.848	KRG	49803T102	15.4700	1,500.00	22,123.65	23,205.00
HERITAGE PROPERTY INV TRUST HIGHWOODS PROP INC. HOMEBANC CORP INLAND REAL ESTATE CORP INNKEEPERS USA TRUST INVESTORS REAL ESTAT KILROY RE CORP KITE REALTY GROUP TRUST LASALLE HOTEL PROPERTIES LEYINGTON CORP PRIVS	3.268	THO	517942108	36.7200	100.00	69,710.70 76,458.49 51,201.88 65,738.11 57,393.12 3,931.32 36,550.00 3,683.41 2,236.12 1,388.00 111,856.26 9,033.65 3,335.49 65,352.11 3,566.14 2,008.01 1,935.43 51,198.03 82,467.13 1,428.22 972.11 2,910.12 4,751.88 1,869.15 3,191.52 2,389.62 76,334.18 2,842.20 22,123.65 2,512.82 70,158.61 22,586.00 748.48 4,011.65 3,730.57 86,571.73	3,6/2.00
LEXINGTON CORP PPTYS MEDICAL PROPERTIES TRUST IN	5.028	TYL	323013101	Z1.3UUU	3,600.00	/0,158.61	/6,680.00
MEDICAL PROPERTIES TRUST IN	7.362	MPW		9.7800	2,300.00	22,586.00	22,494.00
MERISTAR HOSPITALITY CORP. MID-AMERICAN APARTMENT	0.425	MHX		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 5.291	NHP		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

Investment Desc	Rating Coupon Yi	eld Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	G	TONESCON CERC	NT.				
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	Instrument - R	ETI 1	CEAL ESTATE INV	ESIMENI IRUSI			
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	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	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 I	NC 4	.516 SHO	867892101	26.5700	2,400.00	50,940.55	63,768.00
U-STORE-IT TRUST	5	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

ASOF02 Date 01/19/2006	5 Time 18:24:32	STATE TEACHERS	RETIREMENT SYS	TEM OF OHI	O Period 1	12/01/2005 To 12/	31/2005 Page 128
Monthly Market Portfolio							
Investment Desc	Rating Coup	on Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Portfolio		P600 TRANSITION RRANT	ī			
TIMCO AVIATION SERVICES	INCW	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 2	4,417,365,940.31

ACCENTURE LTD - CL A	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
PORTFOLIO - 5GS GOLDMAN SACHS - 1000 COMMON STOCK 3M COMPANY 2.167 MMM 88579Y101Q 77.5000 52,900.00 4,065,571.31 4,099,750 ACCENTURE LTD - CL A 1.039 ACN G1150G111 28.8700 34,800.00 920,679.24 1,004,676 ACCENTURE LTD - CL A 1.039 ACN G1150G111 28.8700 34,800.00 920,679.24 1,004,676 ACCENTURE LTD - CL A 1.039 ACN G1150G111 28.8700 34,800.00 920,679.24 1,004,676 ACCENTURE LTD - CL A 1.039 ACN G1150G111 33.2900 75,800.00 2,360,404.42 2,523,382 ALBERTSON'S, INC. 3.550 ABS 013104104Q 21.3500 111,300.00 2,423,194.02 2,376,253 ALBERTSON'S, INC. 3.570 ABS 013104104Q 21.3500 111,300.00 2,423,194.02 2,376,253 ALBERGAN PHARMACEUTICALS INC. 0.370 AGN 018490102Q 107.9600 36,600.00 3,023,331.57 3,951,336 ALTRIA GROUP INC 4.282 MO 02209S103Q 74.7200 195,300.00 11,213,332.40 14,592,816 AMBAC FINANCIAL GROUP INC. 0.778 ABK 023139108Q 77.0600 10,200.00 816,727.50 786,012 AMBERICAN ELECTRIC POWER 3.990 AEP 025537101Q 37.0900 78,600.00 2,882,869,60 2,915,274 AMERICAN INTL GROUP 0.879 AIG 026874107Q 68.2300 74,300.00 4,344,642.88 5,069,489 AMERICAN INTL GROUP 0.879 AIG 026874107Q 68.2300 74,300.00 4,344,642.88 5,069,489 AMERICAN INTL GROUP 0.879 AIG 026874107Q 68.2300 74,300.00 4,249,400.22 5,123,431 AMERICAN INTL GROUP 0.879 AIG 026874107Q 68.2300 74,300.00 4,249,400.22 5,123,431 AMERICAN INTL GROUP 0.879 AIG 026874107Q 68.2300 74,300.00 4,249,400.22 5,123,431 AMERICAN INTL GROUP 0.000 ACF 03060R101 25,6300 199,900.00 4,249,400.22 5,123,431 AMERICAN INTL GROUP 0.000 AMTD 03076C106 41.0000 84,200.00 3,459,193.12 3,452,200 AMERITRADE HLDG CORP 0.000 AMTD 03074K100 24.0000 96,900.00 2,175,153.64 2,325,600 AMBADARKO PETROLEUM CORP 0.759 APC 032511107Q 94.7500 55,000.00 3,464,869.21 5,211,250 APACHE CORP. 0.583 APA 037411105 68.5200 65,400.00 4,116,857.11 4,481,200.00 69,578.87 1,028,027		Group - COMM	ON STOCK	- EXTERNALLY	MANAGED			
Instrument - COM COMMON STOCK 3M COMPANY								
3M COMPANY ACCENTURE LTD - CL A 1.039 ACN G1150G111 28.8700 34,800.00 920,679.24 1,004,676 AETNA INC. 0.042 AET 00817Y108 94.3100 55,100.00 4,058,159.48 5,196,481 AGILENT TECHNOLOGIES INC 0.000 A 00846U101 33.2900 75,800.00 2,360,404.42 2,523,382 ALBERTSON'S, INC. 3.559 ABS 013104104Q 21.3500 111,300.00 2,423,194.02 2,376,255 ALTRIA GROUP INC 0.370 AGN 018490102Q 107.9600 36,600.00 3,023,331.57 3,951,336 ALTRIA GROUP INC 4.282 M0 02209S103Q 74.7200 195,300.00 11,213,332.40 14,592,816 AMBAC FINANCIAL GROUP INC. 0.778 ABK 023139108Q 77.0600 10,200.00 816,727.50 786,012 AMERICAN INTL GROUP 0.879 AIG 026874107Q 68.2300 74,300.00 2,882,869.60 2,915,274 AMERICAN INTL GROUP 0.879 AIG 026874107Q 68.2300 74,300.00 4,344,642.88 5,069,489 AMERICREDIT CORP. 0.000 ACF 03060R101 25.6300 199,900.00 4,249,400.22 5,123,437 AMERIPRISE FINANCIAL INC 1.073 AMP 03076C106 41.0000 84,200.00 3,459,193.12 3,452,200 AMERISOURCEBERGEN CORP 0.040 AMTD 03074K100 24.0000 96,900.00 2,175,153.64 2,325,600 AMBAC NOR AMERIPRISE FINANCIAL INC 0.000 AMTD 03074K100 24.0000 96,900.00 2,175,153.64 2,325,600 ANDARKO PETROLEUM CORP 0.759 APC 032511107Q 94.7500 55,000.00 3,464,869.21 5,211,250 APPLE COMPUTER INC. 0.000 AAPL 037833100 71.8900 14,300.00 609,578.87 1,028,027		Instrument - COM	CC					
ALTRIA GROUP INC AMBAC FINANCIAL GROUP INC. AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL INC ANADARKO PETROLEUM CORP ANADARKO PETROLEUM CORP APACHE CORP. APPLE COMPUTER INC. 0.000 AAPL 037833100 71.8900 11,7900 10,700.00 11,213,333.1.7 14,592,816 10,121,333.1.7 14,592,816 11,213,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,000 10,200.00 10,2								
ALTRIA GROUP INC AMBAC FINANCIAL GROUP INC. AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL INC ANADARKO PETROLEUM CORP ANADARKO PETROLEUM CORP APACHE CORP. APPLE COMPUTER INC. 0.000 AAPL 037833100 71.8900 11,7900 10,700.00 11,213,333.1.7 14,592,816 10,121,333.1.7 14,592,816 11,213,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,000 10,200.00 10,2	3M COMPANY	2.16	7 MMM			52,900.00		
ALTRIA GROUP INC AMBAC FINANCIAL GROUP INC. AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL INC ANADARKO PETROLEUM CORP ANADARKO PETROLEUM CORP APACHE CORP. APPLE COMPUTER INC. 0.000 AAPL 037833100 71.8900 11,7900 10,700.00 11,213,333.1.7 14,592,816 10,121,333.1.7 14,592,816 11,213,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,000 10,200.00 10,2	ACCENTURE LTD - CL A	1.03	9 ACN			34,800.00		1,004,676.00
ALTRIA GROUP INC AMBAC FINANCIAL GROUP INC. AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL INC ANADARKO PETROLEUM CORP ANADARKO PETROLEUM CORP APACHE CORP. APPLE COMPUTER INC. 0.000 AAPL 037833100 71.8900 11,7900 10,700.00 11,213,333.1.7 14,592,816 10,121,333.1.7 14,592,816 11,213,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,000 10,200.00 10,2	AETNA INC.	0.04	2 AET					5,196,481.00
ALTRIA GROUP INC AMBAC FINANCIAL GROUP INC. AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL INC ANADARKO PETROLEUM CORP ANADARKO PETROLEUM CORP APACHE CORP. APPLE COMPUTER INC. 0.000 AAPL 037833100 71.8900 11,7900 10,700.00 11,213,333.1.7 14,592,816 10,121,333.1.7 14,592,816 11,213,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,000 10,200.00 10,2	AGILENT TECHNOLOGIES INC	0.00) A		33.2900	75,800.00		2,523,382.00
ALTRIA GROUP INC AMBAC FINANCIAL GROUP INC. AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL GROUP AMBAC FINANCIAL INC ANADARKO PETROLEUM CORP ANADARKO PETROLEUM CORP APACHE CORP. APPLE COMPUTER INC. 0.000 AAPL 037833100 71.8900 11,7900 10,700.00 11,213,333.1.7 14,592,816 10,121,333.1.7 14,592,816 11,213,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,816 10,121,332.40 14,592,000 10,200.00 10,2	ALBERTSON'S, INC.	3.55	9 ABS	~	21.3500	111,300.00		2,376,255.00
AMBAC FINANCIAL GROUP INC. 0.778 ABK 023139108Q 77.0600 10,200.00 816,727.50 786,012 AMERICAN ELECTRIC POWER 3.990 AEP 025537101Q 37.0900 78,600.00 2,882,869.60 2,915,274 AMERICAN INTL GROUP 0.879 AIG 026874107Q 68.2300 74,300.00 4,344,642.88 5,069,489 AMERICREDIT CORP. 0.000 ACF 03060R101 25.6300 199,900.00 4,249,400.22 5,123,437 AMERIPRISE FINANCIAL INC 1.073 AMP 03076C106 41.0000 84,200.00 3,459,193.12 3,452,200 AMERISOURCEBERGEN CORP 0.241 ABC 03073E105 41.4000 129,500.00 3,837,648.97 5,361,300 AMERITRADE HLDG CORP 0.000 AMTD 03074K100 24.0000 96,900.00 2,175,153.64 2,325,600 AMGEN INC 0.000 AMGN 031162100 78.8600 138,100.00 8,261,385.11 10,890,566 ANADARKO PETROLEUM CORP 0.759 APC 032511107Q 94.7500 55,000.00 3,464,869.21 5,211,250 APACHE CORP. 0.583 APA 037411105 68.5200 65,400.00 4,116,857.11 4,481,208 APPLE COMPUTER INC. 0.000 AAPL 037833100 71.8900 14,300.00 609,578.87 1,028,027	ALLERGAN PHARMACEUTICALS INC	J. U.3/	J AGN		107.9600	36,600.00		3,951,336.00
AMBAC FINANCIAL GROUP INC. 0.778 ABK 023139108Q 77.0600 10,200.00 816,727.50 786,012 AMERICAN ELECTRIC POWER 3.990 AEP 025537101Q 37.0900 78,600.00 2,882,869.60 2,915,274 AMERICAN INTL GROUP 0.879 AIG 026874107Q 68.2300 74,300.00 4,344,642.88 5,069,489 AMERICREDIT CORP. 0.000 ACF 03060R101 25.6300 199,900.00 4,249,400.22 5,123,437 AMERIPRISE FINANCIAL INC 1.073 AMP 03076C106 41.0000 84,200.00 3,459,193.12 3,452,200 AMERISOURCEBERGEN CORP 0.241 ABC 03073E105 41.4000 129,500.00 3,837,648.97 5,361,300 AMERITRADE HLDG CORP 0.000 AMTD 03074K100 24.0000 96,900.00 2,175,153.64 2,325,600 AMGEN INC 0.000 AMGN 031162100 78.8600 138,100.00 8,261,385.11 10,890,566 ANADARKO PETROLEUM CORP 0.759 APC 032511107Q 94.7500 55,000.00 3,464,869.21 5,211,250 APACHE CORP. 0.583 APA 037411105 68.5200 65,400.00 4,116,857.11 4,481,208 APPLE COMPUTER INC. 0.000 AAPL 037833100 71.8900 14,300.00 609,578.87 1,028,027	ALTRIA GROUP INC	4.28	2 MO			195,300.00		14,592,816.00
AMERICAN ELECTRIC POWER AMERICAN INTL GROUP O.879 AIG O.26874107Q 68.2300 74,300.00 4,344,642.88 5,069,474 AMERICREDIT CORP. 0.000 ACF 03060R101 25.6300 199,900.00 4,249,400.22 5,123,43* AMERIPRISE FINANCIAL INC 1.073 AMP 03076C106 41.0000 84,200.00 3,459,193.12 3,452,200 AMERISTROBLE HLDG CORP 0.241 ABC 03073E105 41,4000 96,900.00 2,175,153.64 2,325,600 AMGEN INC 0.000 AMTD 03074K100 24.0000 96,900.00 2,175,153.64 2,325,600 AMGEN INC 0.000 AMEN 031162100 78.8600 138,700.00 8,261,385.11 10,890,566 AMGANDARAKO PETROLEUM CORP 0.759 APC 0.759	AMBAC FINANCIAL GROUP INC.	0.77	B ABK			10,200.00	816,727.50	786,012.00
AMERICAN INTL GROUP 0.879 AIG 0.26874107Q 68.2300 74,300.00 4,344,642.88 5,069,485 AMERIEPRISE FINANCIAL INC 1.073 AMP 0.3076C106 41.0000 84,200.00 3,459,193.12 3,452,200 AMERISOURCEBERGEN CORP 0.241 ABC 0.000 AMTD 0.3074K100 24.0000 96,900.00 2,175,153.64 2,325,600 AMGEN INC ANADARKO PETROLEUM CORP 0.759 APC 0.759 APC 0.583 APA 0.3741105 0.585 APD 0.583 APA 0.3741105 0.585 APD 0.640 ABI 0.38020103Q 26.5600 40.5000 0.600,578.87 1,028,025 ARCHER DANIELS MIDLAND CO 1.378 ADM 0.39483102Q 24.6600 235,100.00 3,561,105.76 5,797,566 ASHLAND INC 1.899 ASH 0.44209104Q 0.759,2900 0.245,495.73 0.1575,298.20 1.664,912 AUTODESK INC. 0.100 AZO 0.139 ADSK 0.52769106Q 24.4900 235,100.00 13,345,261 13,400.00 2,776,201.75 24.900.00 2,776,901.75 4,870,532 AUTODATION INC 0.000 AZO 0.000 AZO 0.53332102 1.7300 21.7300 23.400.00 2,726,901.75 4,870,532 AUTODATION INC 0.000 AZO 0.53332102 1.7300 23.3400.00 2,919,349.76 1,137,700 ANNET INC. 1.253 AVT 0.53807103Q 23.9400 20.9400.00 2,919,349.76 1,137,700 ANNET INC. 1.266 BKS 0.67774109 42.6700 63.600.00 1.797,557.33 2,713,812 BARR PHARMACUTICALS INC. 0.000 BRL 0.68423102 47.6200 72.550.00 24.489,932.51 3,454,831 BLOCKBUSTER INC. CLASS A 2.133 BBI 0.93679108Q 3.7500 1.000 3.7500 1.000 3.454,840.89 3.452,200 3.454,930.10 3.44,400.2 5,900.00 3,454,940.2 5,900.00 3,454,849.91 3,452,200 3,452,900.00 3,454,849.91 3,452,200 3,464,869.91 3,452,200 3,464,869.91 3,452,200 3,464,869.91 3,452,200 3,837,6448.97 3,452,200 3,837,6448.97 3,452,200 3,464,900.00 3,464,869.91 3,452,200 3,837,6448.97 3,400.00 3,464,869.21 3,452,200 3,464,869.91 3,452,200 3,464,900.00 3,464,869.21 3,464,869.21 3,46600 3,464,869.21 3,464,869.21 3,46600 3,464,869.21 3,464,869.21 3,46600 3,464,869.21 3,46600 3,464,869.21 4,4900.00 3,464,869.21 4,4900.00 3,464,869.21 4,4900.00 3,464,869.21 4,4900.00 3,464,869.21 4,4900.00 3,464,869.21 4,4900.00 3,561,105.76 5,797,566	AMERICAN ELECTRIC POWER	3.99) AEP	~				
AMERICREDIT CORP. AMERICREDIT CORP. AMERISSE FINANCIAL INC 1.073 AMP 03076C106 41.0000 84,200.00 3,459,193.12 3,452,200 AMERISOURCEBERGEN CORP 0.241 ABC 03073E105 41.4000 129,500.00 3,459,193.12 3,452,200 AMERISOURCEBERGEN CORP 0.000 AMTD 03074K100 24.0000 96,900.00 2,175,153.64 2,325,600 AMGN 100.00 AMGN 031162100 78.8600 138,100.00 3,464,869.21 5,211,250 APACHE CORP. APACHE CORP. APACHE CORP. APPLEC COMPUTER INC. APPLERA CORP - APPLIED BIOSYST 0.640 ABI 038020103Q 26.5600 40,500.00 3,464,869.21 4,481,206 40,500.00 825,495.73 1,075,680 ARCHER DANIELS MIDLAND CO 1.378 ADM 03948310Q 24.6600 235,100.00 3,561,105.76 5,797,568 ARTT INC ATT INC AUTODESK INC. AUTODESK INC. AUTODESK INC. AUTODESK INC. AUTODESK INC. AUTONATION INC 0.000 AD AUTONATION INC 0.000 AD AVINCATION 1.253 AVT 0.5332102 91.7500 233,400.00 983,287.76 1,137,700 AVNET INC. AVNET INC. 1.253 AVT 605382102 BANK OF AMERICA CORP. 4.333 BAC 606505104Q 46.1500 36,00.00 1,797,557.33 2,713,812 BANK OF AMERICA CORP. 4.333 BAC 606505104Q 46.1500 36,00.00 1,797,557.33 2,713,812 BANK OF AMERICA CORP. 4.331 BBX 75887109Q 60.8800 61,300.00 941,275.55 1,158,594 BECOKBUSTER INC. CLASS A 2.133 BBI 936792107 3.3500 1.00 8.13	AMERICAN INTL GROUP	0.87	9 AIG	~		•		5,069,489.00
AMERIPRISE FINANCIAL INC 1.073 AMP 0.076C106 41.000 84,200.00 3,459,193.12 3,452,200 AMERISOURCEBERGEN CORP 0.000 AMTD 0.0074K100 24.0000 96,900.00 2,175,153.64 2,325,600 AMGEN INC 0.000 AMGN 0.31162100 78.8600 138,100.00 8,261,385.11 10,890,566 ANADARKO PETROLEUM CORP 0.759 APC 0.759 APC 0.523 APA 0.37411105 68.5200 65,400.00 4,116,857.11 4,481,250 APPLE COMPUTER INC. 0.000 AAPL 0.7833100 1.8900 14,300.00 609,578.87 1,028,027 APPLERA CORP - APPLIED BIOSYST 0.640 ABI 0.38020103Q 24.6600 235,100.00 3,551,105.76 5,797,566 ASHLAND INC 1.899 ASH 0.44209104Q 57.9000 28,700.00 1,534,526.13 1,661,730 AUTONATION INC 0.000 AN 0.000 AN 0.5329W102 21.7300 233,400.00 4,083,313.10 5,071,782 AUTOZONE INC 0.000 AZO 0.5332102 91.7500 23,400.00 983,287.76 1,137,700 AVET INC. 0.000 AZO 0.5332102 91.7500 1.2400.00 983,287.76 1,137,700 AVET INC. 1.253 AVT 0.58870109Q 46.1500 61,300.00 1,797,557.33 2,713,812 BARNES & NOBLE INC. 1.406 BKS 0.67774109 42.6700 61,300.00 7,755.00 7,990.853.68 16,660,150 8ARP HARMACECHITCALS INC. 1.431 BDX 0.75887109Q 60.0800 61,300.00 3,454,813 62.402 BBI.8 8036792107 3.3300 1.00 8.42,200.00 3,454,813 3,452,200 3,452,200 3,837,648.97 5,361,300 3,837,648.97 5,361,300 3,837,648.97 5,361,300 3,837,648.97 5,361,300 3,464,869.21 1.29500 3,464,869.21 3,452,200 3,464,869.21 3,452,200 3,464,869.21 3,452,200 3,837,648.97 5,500.00 3,464,869.21 5,211,250 65,400.00 67,500.00 67,500.00 67,500.00 67,500.00 67,500.00 67,500.00 67,500.00 67,500.00 67,700.00 67,500.00 67,700.00	AMERICREDIT CORP.	0.00) ACF					5,123,437.00
AMERISOURCEBERGEN CORP AMERITRADE HLDG CORP O.000 AMTD O3074K100 24.0000 96,900.00 2,175,153.64 2,325,606 AMGEN INC O.000 AMGN O31162100 78.8600 138,100.00 8,261,385.11 10,890,566 ANADARKO PETROLEUM CORP O.583 APA O374L1105 68.5200 APPLER COMPUTER INC. O.000 AAPL O37833100 O38261300 069,578.87 1,028,027 APPLERA CORP - APPLIED BIOSYST O.640 ABI O38020103Q APPLE COMPUTER INC O.640 ABI O38020103Q APPLERA CORP - APPLIED BIOSYST O.640	AMERIPRISE FINANCIAL INC	1.07	3 AMP					3,452,200.00
AMERITRADE HLDG CORP AMGEN INC AMADARKO PETROLEUM CORP O.759 APC O	AMERISOURCEBERGEN CORP	0.24	l ABC	03073E105			3,837,648.97	5,361,300.00
AMGEN INC ANADARKO PETROLEUM CORP O.583 APA O.37411105 68.5200 65.400.00 4,116,857.11 4,481,208 APPLE COMPUTER INC. APPLE COMPUTER INC. O.000 AAPL O.37833100 71.8900 14,300.00 609,578.87 1,028,027 APPLERA CORP - APPLIED BIOSYST O.640 ABI O.38020103Q 24.6600 235,100.00 3,561,105.76 5,797,566 ASHLAND INC 1.899 ASH O.44209104Q 57.900 28,700.00 1,534,526.13 1,664,912 AUTODESK INC. O.139 ADSK O.52769106Q AUTONATION INC O.000 AZO O.53329W102 21.7300 233,400.00 2,726,901.75 4,870,536 AUTONATION INC O.000 AZO O.53320102 91.7500 12,400.00 983,287.76 1,137,700 AVNET INC. DAVNET INC. DA	AMERITRADE HLDG CORP	0.00	OTMA C	03074K100			2,175,153.64	2,325,600.00
ANDARKO PETROLEUM CORP APACHE CORP. BARNEG & NOBLE INC. BARREICA CORP. BARNEG & NOBLE INC. BARREICA CORP. BARNEG & NOBLE INC. BARREICA CORP. BARREACEUTICALS INC. BARREACEUTICALS IN	AMGEN INC	0.00) AMGN	031162100	78.8600	138,100.00		10,890,566.00
APACHE CORP. APPLE COMPUTER INC. APPLE COMPUTER INC. APPLERA CORP - APPLIED BIOSYST O.640 ABI O.37833100 O.840 ABI O.38020103Q O.65.6600 ACCORD - APPLIED BIOSYST O.640 ABI O.80020103Q O.65.6600 ACCORD - APPLIED BIOSYST ACCORD - APPLIED BIOSYST O.640 ABI O.80020103Q O.65.6600 ACCORD - APPLIED BIOSYST ACCORD - APPLIED BIOSYST O.640 ABI O.80020103Q O.65.6600 ACCORD - APPLIED BIOSYST ACCORD - APPLIED BIOSYST O.640 ABI O.80020103Q O.65.6600 ACCORD - APPLIED BIOSYST ACCORD - APPLIED BIOSYST O.640 ABI O.80020103Q O.65.6600 ACCORD - APPLIED BIOSYST O.640 ABI O.80020103Q O.800.00 O.80020103Q O.80000 O.80020103Q O.80000 O.80020103Q O.80000 O.80020103Q O.80000 O.80020103Q O.80000 O.80020103Q O.80000 O.80000 O.80020103Q O.80000 O.800000 O.800000 O.80000000000	ANADARKO PETROLEUM CORP	0.75	9 APC	032511107Q	94.7500	55,000.00	3,464,869.21	5,211,250.00
APPLE COMPUTER INC. APPLERA CORP - APPLIED BIOSYST O.640 ABI O38020103Q 26.5600 40,500.00 825,495.73 1,075,680 ARCHER DANIELS MIDLAND CO 1.378 ADM 039483102Q 24.6600 235,100.00 3,561,105.76 5,797,566 ASHLAND INC 1.899 ASH 044209104Q 57.9000 28,700.00 1,534,526.13 1,661,730 AT&T INC 5.430 T 00206R102Q 24.4900 68,800.00 2,575,298.20 1,684,912 AUTODESK INC. 0.139 ADSK 052769106Q 42.9500 113,400.00 2,726,901.75 4,870,530 AUTOXATION INC 0.000 AN 05329W102 21.7300 233,400.00 4,083,313.10 5,071,782 AUTOZONE INC AVNET INC. 0.000 AZO 053332102 91.7500 12,400.00 983,287.76 1,137,700 AVNET INC. 0.000 AZO 053332102 91.7500 12,400.00 983,287.76 1,137,700 AVNET INC. 0.000 AZO 053332102 91.7500 12,400.00 2,919,349.76 4,797,576 BANK OF AMERICA CORP. 4.333 BAC 060505104Q 46.1500 361,000.00 12,730,853.68 16,660,150 BARNES & NOBLE INC. 0.000 BRL 068306109 42.6700 63,600.00 1,797,557.33 2,713,812 BARR PHARMACEUTICALS INC. 0.000 BRL 068306109 62.2900 18,600.00 941,275.55 1,158,594 BECTON DICKINSON & COMPANY 1.431 BDX 075887109Q 60.0800 61,300.00 3,599,085.85 3,682,904 BECKBUSTER INCCL B 2.402 BBI. B 093679207 3.3300 1.00 8.13	APACHE CORP.	0.58	3 APA	037411105	68.5200	65,400.00	4,116,857.11	4,481,208.00
APPLERA CORP - APPLIED BIOSYST 0.640 ABI 038020103Q 26.5600 40,500.00 825,495.73 1,075,680 ARCHER DANIELS MIDLAND CO 1.378 ADM 039483102Q 24.6600 235,100.00 3,561,105.76 5,797,566 ASHLAND INC 1.899 ASH 044209104Q 57.9000 28,700.00 1,534,526.13 1,661,730 AT&T INC 5.430 T 00206R102Q 24.4900 68,800.00 2,575,298.20 1,684,912 AUTODESK INC. 0.139 ADSK 052769106Q 42.9500 113,400.00 2,726,901.75 4,870,530 AUTONATION INC 0.000 AN 05329W102 21.7300 233,400.00 4,083,313.10 5,071,782 AUTOZONE INC 0.000 AZO 053332102 91.7500 12,400.00 983,287.76 1,137,700 BANK OF AMERICA CORP. 1.253 AVT 053807103Q 23.9400 200,400.00 2,919,349.76 4,797,576 BANK OF AMERICA CORP. 4.333 BAC 060505104Q 46.1500 361,000.00 12,730,853.68 16,660,150 BARNES & NOBLE INC. 1.406 BKS 067774109 42.6700 63,600.00 1,797,557.33 2,713,812 BARR PHARMACEUTICALS INC. 0.000 BRL 068306109 62.2900 18,600.00 941,275.55 1,158,594 BECTON DICKINSON & COMPANY 1.431 BDX 075887109Q 60.0800 61,300.00 3,599,085.85 3,682,904 BERKLEY (WR) CORP 0.420 BER 084423102 47.6200 72,550.00 2,488,932.51 3,454,831 BLOCKBUSTER INC-CL B 2.402 BBI.B 093679207 3.3300 1.00 8.12 BLOCKBUSTER INC- CLASS A 2.133 BBI 093679108Q 3.7500 1.00 8.13	APPLE COMPUTER INC.	0.00) AAPL	037833100		14,300.00	609,578.87	1,028,027.00
ARCHER DANIELS MIDLAND CO ASHLAND INC 1.899 ASH 044209104Q 57.9000 28,700.00 1,534,526.13 1,661,730 AT&T INC AUTODESK INC. AUTODESK INC. AUTONATION INC 0.000 AN 05329W102 21.7300 233,400.00 4,083,313.10 5,707,786 AUTOZONE INC AVNET INC. 0.000 AZO 053332102 91.7500 12,400.00 983,287.76 1,137,700 AVNET INC. BANK OF AMERICA CORP. BANK OF AMERICA CORP. BARNES & NOBLE INC. BARR PHARMACEUTICALS INC. BECTON DICKINSON & COMPANY BECTON DICKINSON & COMPANY BECTON DICKINSON & COMPANY BLOCKBUSTER INC. CLASS A 2.133 BBI 093679207 3.3300 1.00 3,561,105.76 5,797,566 5,797,566 6,797,566 5,797,566 5,797,566 5,797,566 5,797,566 5,797,566 5,797,566 5,797,566 5,797,566 5,797,566 5,797,566 5,797,566 5,797,566 6,790,00 1,534,526.13 1,661,730 1,534,526.13 1,661,730 1,661,	APPLERA CORP - APPLIED BIOSY	7ST 0.64) ABI	038020103Q	26.5600	40,500.00	825,495.73	1,075,680.00
ASHLAND INC AT&T INC 5.430 T 00206R102Q 24.4900 68,800.00 2,575,298.20 1,684,912 AUTODESK INC. AUTONATION INC AUTONATION INC AUTOZONE INC AVNET INC. 0.000 AN 05329W102 21.7300 233,400.00 4.083,313.10 5,071,782 AUTOZONE INC AVNET INC. 1.253 AVT 053807103Q 23.9400 20,400.00 2,919,349.76 4,797,576 BANK OF AMERICA CORP. BANK OF AMERICA CORP. BARNES & NOBLE INC. 1.406 BKS 067774109 42.6700 42.6700 63,600.00 1,797,557.33 2,713,812 BARR PHARMACEUTICALS INC. 0.000 BRL 068306109 62.2900 18,600.00 17,797,557.33 2,713,812 BECTON DICKINSON & COMPANY 1.431 BDX 075887109Q 60.0800 61,300.00 3,599,085.85 3,682,904 BECKBUSTER INC-CL B 2.402 BBI.B 093679207 3.3300 1.00 8.12 3 BLOCKBUSTER INC. CLASS A 2.133 BBI 093679108Q 3.7500 1.00 1,534,526.13 1,534,526.13 1,661,730 68,800.00 2,575,298.20 1,684,912 4,8912 2,726,901.75 4,870,530 1,684,912 4,8912 2,726,901.75 4,870,530 2,726,901.75 4,870,530 1,137,000 2,726,901.75 4,870,530 2,726,901.75 2,726,	ARCHER DANIELS MIDLAND CO	1.37	B ADM	039483102Q	24.6600	235,100.00	3,561,105.76	5,797,566.00
AT&T INC AUTODESK INC. AUTODESK INC. AUTONATION INC AUTOZONE INC AVNET INC. BANK OF AMERICA CORP. BARNES & NOBLE INC. BARR PHARMACEUTICALS INC. BARR PHARMACEUTICALS INC. BECTON DICKINSON & COMPANY BERKLEY (WR) CORP BLOCKBUSTER INC-CL B BLOCKBUSTER INC. CLASS A 1,684,912 24.4900 68,800.00 2,575,298.20 1,684,912 44.9700 24.4900 68,800.00 2,7726,901.75 4,870,530 4,870,530 233,400.00 2,726,901.75 4,870,530 233,400.00 2,919,349.76 1,137,700 200,400.00 2,919,349.76 4,797,576 200,400.00 2,919,349.76 4,797,576 200,400.00 2,919,349.76 2,773,853.68 2,713,812 2,713,812 2,713,812 3,682,904 3,7500 1,00 3,599,085.85 3,682,904 3,3300 1,00 8,12 3,454,831 3,454,831 3,454,831 3,454,831 3,454,831	ASHLAND INC	1.89	9 ASH	044209104Q	57.9000	28,700.00	1,534,526.13	1,661,730.00
AUTODESK INC. AUTONATION INC AUTONATION INC AUTOZONE BANK OF AMERICA CORP. BANK OF AMERICA CORP. AUTOZONE BARNES & NOBLE INC. BARNES & NOBLE INC. BARNES & NOBLE INC. BARR PHARMACEUTICALS INC. BARR PHARMACEUTICALS INC. BARR PHARMACEUTICALS INC. BARR PHARMACEUTICALS INC. BECTON DICKINSON & COMPANY AUTOZONE BECKLEY (WR) CORP AUTOZONE AUTOZ	AT&T INC	5.43	T C	00206R102Q	24.4500	68,800.00	2,575,298.20	1,684,912.00
AUTONATION INC AUTOZONE INC AUTOZONE INC AVNET INC. BANK OF AMERICA CORP. BANK OF AMERICA CORP. BARNES & NOBLE INC. BARR PHARMACEUTICALS INC. BECTON DICKINSON & COMPANY BECTON DICKINSON & COMPANY BECKLEY (WR) CORP BLOCKBUSTER INC-CL B BLOCKBUSTER INC. CLASS A 0.000 AN 0.000 B1,7300 0.000 B2,919,349.76 0.000,400.00 0.2,919,349.76 0.4,797,577 0.4,797,577 0.4,797,577 0.4,797,577 0.4,797	AUTODESK INC.	0.13	9 ADSK	052769106Q	42.9500	113,400.00		4,870,530.00
AUTOZONE INC AVNET INC. 1.253 AVT 053807103Q 23.9400 200,400.00 2,919,349.76 4,797,576 BANK OF AMERICA CORP. 4.333 BAC 060505104Q 46.1500 361,000.00 12,730,853.68 16,660,150 BARNES & NOBLE INC. 1.406 BKS 067774109 42.6700 63,600.00 1,797,557.33 2,713,812 BARR PHARMACEUTICALS INC. 0.000 BRL 068306109 62.2900 18,600.00 941,275.55 1,158,594 BECTON DICKINSON & COMPANY 1.431 BDX 075887109Q 0.0800 61,300.00 3,599,085.85 3,682,904 BERKLEY (WR) CORP 0.420 BER 084423102 47.6200 72,550.00 2,488,932.51 3,454,831 BLOCKBUSTER INC-CL B 2.402 BBI.B 093679207 3.3300 1.00 8.12 BLOCKBUSTER INC. CLASS A 2.133 BBI 093679108Q 3.7500 1.00 8.13	AUTONATION INC	0.00	NA C	05329W102				5,071,782.00
AVNET INC. 1.253 AVT 053807103Q 23.9400 200,400.00 2,919,349.76 4,797,576 BANK OF AMERICA CORP. 4.333 BAC 060505104Q 46.1500 361,000.00 12,730,853.68 16,660,150 BARNES & NOBLE INC. 1.406 BKS 067774109 42.6700 63,600.00 1,797,557.33 2,713,812 BARR PHARMACEUTICALS INC. 0.000 BRL 068306109 62.2900 18,600.00 941,275.55 1,158,594 BECTON DICKINSON & COMPANY 1.431 BDX 075887109Q 60.0800 61,300.00 3,599,085.85 3,682,904 BERKLEY (WR) CORP 0.420 BER 084423102 47.6200 72,550.00 2,488,932.51 3,454,831 BLOCKBUSTER INC-CL B 2.402 BBI.B 093679207 3.3300 1.00 8.12 BLOCKBUSTER INC. CLASS A 2.133 BBI 093679108Q 3.7500 1.00 8.13	AUTOZONE INC	0.00	O AZO	053332102	91.7500	12,400.00	983,287.76	1,137,700.00
BANK OF AMERICA CORP. 4.333 BAC 060505104Q 46.1500 361,000.00 12,730,853.68 16,660,150 BARNES & NOBLE INC. 1.406 BKS 067774109 42.6700 63,600.00 1,797,557.33 2,713,812 BARR PHARMACEUTICALS INC. 0.000 BRL 068306109 62.2900 18,600.00 941,275.55 1,158,594 BECTON DICKINSON & COMPANY 1.431 BDX 075887109Q 60.0800 61,300.00 3,599,085.85 3,682,904 BERKLEY (WR) CORP 0.420 BER 084423102 47.6200 72,550.00 2,488,932.51 3,454,831 BLOCKBUSTER INC-CL B 2.402 BBI.B 093679207 3.3300 1.00 8.12 BLOCKBUSTER INC. CLASS A 2.133 BBI 093679108Q 3.7500 1.00 8.13	AVNET INC.	1.25	3 AVT	053807103Q	23.9400	200,400.00	2,919,349.76	4,797,576.00
BARNES & NOBLE INC. 1.406 BKS 067774109 42.6700 63,600.00 1,797,557.33 2,713,812 BARR PHARMACEUTICALS INC. 0.000 BRL 068306109 62.2900 18,600.00 941,275.55 1,158,594 BECTON DICKINSON & COMPANY 1.431 BDX 075887109Q 60.0800 61,300.00 3,599,085.85 3,682,904 BERKLEY (WR) CORP 0.420 BER 084423102 47.6200 72,550.00 2,488,932.51 3,454,831 BLOCKBUSTER INC-CL B 2.402 BBI.B 093679207 3.3300 1.00 8.12 BLOCKBUSTER INC. CLASS A 2.133 BBI 093679108Q 3.7500 1.00 8.13	BANK OF AMERICA CORP.	4.33	3 BAC	060505104Q		361.000.00	12,730,853.68	16,660,150.00
BARR PHARMACEUTICALS INC. 0.000 BRL 068306109 62.2900 18,600.00 941,275.55 1,158,594 BECTON DICKINSON & COMPANY 1.431 BDX 075887109Q 60.0800 61,300.00 3,599,085.85 3,682,904 BERKLEY (WR) CORP 0.420 BER 084423102 47.6200 72,550.00 2,488,932.51 3,454,831 BLOCKBUSTER INC. CLASS A 2.133 BBI 093679108Q 3.7500 1.00 8.13 3	BARNES & NOBLE INC.	1.40	5 BKS	067774109		63,600.00	1,797,557.33	2,713,812.00
BECTON DICKINSON & COMPANY 1.431 BDX 075887109Q 60.0800 61,300.00 3,599,085.85 3,682,904 BERKLEY (WR) CORP 0.420 BER 084423102 47.6200 72,550.00 2,488,932.51 3,454,831 BLOCKBUSTER INC-CL B 2.402 BBI.B 093679207 3.3300 1.00 8.12 3 BLOCKBUSTER INC. CLASS A 2.133 BBI 093679108Q 3.7500 1.00 8.13 3	BARR PHARMACEUTICALS INC.	0.00	BRL	068306109	62.2900	18,600.00	941,275.55	1,158,594.00
BERKLEY (WR) CORP 0.420 BER 084423102 47.6200 72,550.00 2,488,932.51 3,454,831 BLOCKBUSTER INC-CL B 2.402 BBI.B 093679207 3.3300 1.00 8.12 3 BLOCKBUSTER INC. CLASS A 2.133 BBI 093679108Q 3.7500 1.00 8.13 3	BECTON DICKINSON & COMPANY	1.43	l BDX	075887109Q	60.0800	61,300.00	3,599,085.85	3,682,904.00
BLOCKBUSTER INC-CL B 2.402 BBI.B 093679207 3.3300 1.00 8.12 3 BLOCKBUSTER INC. CLASS A 2.133 BBI 093679108Q 3.7500 1.00 8.13 3	BERKLEY (WR) CORP	0.42) BER	084423102	47.6200	72,550.00	2,488,932.51	3,454,831.00
BLOCKBUSTER INC. CLASS A 2.133 BBI 093679108Q 3.7500 1.00 8.13	BLOCKBUSTER INC-CL B	2.40	2 BBI.B	093679207	3.3300	1.00	8.12	3.33
	BLOCKBUSTER INC. CLASS A	2.13	3 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	BMC SOFTWARE	0.00) BMC	055921100	20.4900	47,600.00	809,845.49	975,324.00 8,520,112.00
BOEING CO 1.708 BA 097023105Q 70.2400 121,300.00 5,186,543.85 8,520,112	BOEING CO	1.70	B BA	097023105Q		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 BURLINGTON NORTHERN SANTA FE 1.129 BNI 12189T104Q 70.8200 92,800.00 4,613,176.84 6,572,096	BRINKER INTERNATIONAL INC	1.03	4 EAT	109641100		20,300.00	791,052.43	784,798.00
BURLINGIUN NURITERN SANIA FE 1.129 BN1 121091104Q /0.020U 92,000.0U 4,015,1/0.04 0,5/2,090	BURLINGTON NORTHERN SANTA FE	1.12	PINT	1210911040			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	BURLINGTON RESOURCES	0.46	4 BR		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	CARNIVAL CORP	1.87	CCL	143658300Q	53.4700	37,900.00	2,117,412.36	2,026,513.00

Investment Desc	Rating Coupon Yield Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STO	CK - EXTERNALLY	MANAGED			
	Portfolio - 5GS	COLDMAN SACHS -				
	Instrument - COM	COMMON STOCK				
CBS CORP. CL. B CENTURYTEL, INC. CHEVRONTEXACO CORP CHUBB CORP CIGNA CORP. CIRCUIT CITY STORES CISCO SYSTEMS CIT GROUP INC CITIGROUP INC.	0.050 and	124057202	32.6000	237,276.00	0 200 700 24	7 725 107 60
CBS CURP. CL. B	0.858 CBS 0.723 CTL	124857202 156700106	33.1600	139,900.00	9,299,788.34 4,316,046.21	7,735,197.60 4,639,084.00
CENTURITED, INC.	3.170 CVX	166764100Q	56.7700	60,700.00	3,050,278.57	3,445,939.00
CHEVRONIENACO CORP	1.761 CB	171232101Q	97.6500	62,200.00	5,195,495.14	6,073,830.00
CHUBB CORP	0.089 CI	125509109Q	111.7000	8,900.00	1,015,117.09	994,130.00
CIGNA CORP.	0.009 CI 0.309 CC	1727371080	22.5900	152,400.00	2,770,985.77	3,442,716.00
CIRCUIT CITY STORES	0.309 CC		17.1200	270,500.00	7,765,769.94	4,630,960.00
CISCO SYSTEMS	1.545 CIT		51.7800	18,300.00	7,765,769.94	947,574.00
CII GROUP INC	3.626 C	125581108				,
CITIGROUP INC.	3.626 C	172967101Q	48.5300	296,300.00	10,437,500.75	14,379,439.00
CLEAR CHANNEL COMMUNICATIONS	3 2.384 CCU	184502102	31.4500	150,900.00	4,758,989.12	4,745,805.00
CMS ENERGY CORP COACH INC COCA COLA CO. COLGATE PALMOLIVE COMCAST CORP - CL A COMERICA INC. COMPUTER SCIENCES CONOCOPHILLIPS CONVERGYS CORPORATION CORNING INC	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 CMCS		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
		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 DELI	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
DEVON ENERGY CORPORATION DILLARDS INC. CL-A DOW CHEMICAL CO E*TRADE GROUP INC. EDISON INTERNATIONAL ELECTRONIC DATA SYSTEMS	2.476 EIX	281020107Q	43.6100	120,900.00	2,173,147.72	5,272,449.00
ELECTRONIC DATA SYSTEMS	0.831 EDS	2856611040	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	29364G1030	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
PYDPRGG GCPIDTG	7927 000 0		83.8000	55,800.00	4,366,351.35	4,676,040.00
EXXON MOBIL CORPORATION	2.065 XOM	30231G102O	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		940,821.00
IIIII IDAAC IIIC.	0.101 FIC	303230104	11.1/00	21,500.00	505,121.20	510,021.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
			LDMAN SACHS -				
	Instrument - COM	COI	MMON STOCK	1000			
FORD MOTOR COMPANY FRANKLIN RESOURCES INC FREESCALE SEMICONDUCTOR INC	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	5,493,303.92 930,412.93	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. GENERAL ELECTRIC CO GENWORTH FINANCIAL INC-CL A GENZYME CORP. GEN. DIV.	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 12,500.00	1,565,231.55	2,004,230.00
GLOBAL PAYMENTS INC 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
GOLDEN WEST FINANCIAL CORP GOOGLE INC - CL A GTECH HOLDINGS CORP GUIDANT CORP. HEWLETT-PACKARD CO HOME DEPOT INC. HUDSON CITY BANCORP INC HUMANA INC. INGRAM MICRO INC CL A INTEL CORP.	1.071		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		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		457153104	19.9300	54,400.00	1,007,650.24	1,084,192.00
INTEL CORP.	1.282		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	793,361.46 327,313.06	643,734.00 438,750.00
LIBERTY GLOBAL INC	0.000	LBTYA	530555101	22.5000	19,500.00	327,313.06	438,750.00
INGRAM MICRO INC CL A INTEL CORP. INTL BUS MACH CORP ITT INDUSTRIES INC JABIL CIRCUIT INC JOHNSON & JOHNSON JPMORGAN CHASE & CO. KOS PHARMACEUTICALS KROGER CO. LAFARGE NORTH AMERICA INC. LIBERTY GLOBAL INC LIBERTY MEDIA CORP-A LIVE NATION	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
TOCKLED MADELL CODDODAELON	1 005	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
LOUISIANNA 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
LOCKHEED MARTIN CORPORATION LOEWS CORP LOUISIANNA PACIFIC LUBRIZOL CORP MARRIOTT INT'L INC CL-A MBIA INC. MCAFEE INC MCGRAW HILL INC MCKESSON CORP MEDTRONIC INC	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

MERRILL LYNCH & CO. INC.	et Value	Mark	Book Value	Par/Shares	Price	Identifier F	Ticker	Rating Coupon Yield	Investment Desc
MERCK & CO INC					MANAGED	- EXTERNALLY	N STOCK	Group - COMMON	
MERCK & CO INC					1000	LDMAN SACHS -	GOI	Portfolio - 5GS	
METLIFE INC 1.061 MET 59156R108 49.0000 120,100.00 3,163,864.50 5,88 MCM MIRRGE 0.000 MGM 55295101 36.6700 35,100.00 1,334,710.28 1,28 MICRON TECHNOLOGY INC 0.000 MU 595112103Q 13.3100 372,900.00 4,651,127.90 4,96 MICROSOFT CORP. 1.376 MSFT 594918104 26.1500 412,200.00 13,463,844.70 10,77 MONDSANTO COMPANY 1.031 MON 61166W101 77.5300 80,200.00 2,650,259.25 6,21 MOODY'S CORPORATION 0.455 MCO 615369105 61.4200 94,600.00 2,421,075.28 5,81 MOODY'S CORPORATION NATIONAL SEMICONDUCTOR CORP. 0.461 NSM 637640103 25.9800 48,700.00 1,149,738.82 1,26 MATIONAL SEMICONDUCTOR CORP. NATIONAL SEMICONDUCTOR CORP. 1.727 NFS 638612101 44.0000 27,600.00 844,526.15 1,21 MEWMONT MNG. CORP. HLDG CO 0.749 NEM 6516391060 53.4000 14,600.00 549,151.26 77 MOORDSTROM INC NORDSTROM INC 0.909 JWN 65564100Q 37.4000 28,400.00 768,673.10 1,06 MORFICLES UTILITIES 3.555 NFB 659424105 27.3600 134,950.00 3,456,589.90 4,63 MORTHEAST UTILITIES 3.555 NFB 659424105 27.3600 134,950.00 3,734,259.13 3,69 MORTHEAST UTILITIES 3.555 NFB 659424105 27.3600 134,950.00 3,734,259.13 3,69 MORTHEAST UTILITIES 3.555 NFB 659424105 27.3600 134,950.00 3,734,259.13 3,69 MORTHEAST UTILITIES 3.555 NFB 66807102Q 60.1100 104,500.00 957,699.79 99 MORTHEAST UTILITIES 3.555 NFB 66807102Q 60.1100 104,500.00 957,699.79 99 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 3,734,259.13 3,69 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 3,734,259.13 3,69 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 104,500.00 957,699.79 99 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 104,500.00 957,699.79 99 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 3,734,259.13 3,69 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 3,734,259.13 3,69 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 17,769.79 99 99 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 17,769.79 99 99 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 17,769.79 99 99 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 17,76						MMON STOCK	COM	Instrument - COM	
METLIFE INC 1.061 MET 59156R108 49.0000 120,100.00 3,163,864.50 5,88 MCM MIRRGE 0.000 MGM 55251301 36.6700 35,100.00 1,334,710.28 1,28 MICRON TECHNOLOGY INC 0.000 MU 595112103Q 13.3100 372,900.00 4,651,127.90 4,96 MICROSOFT CORP. 1.376 MSFT 594918104 26.15500 412,200.00 13,463,844.70 10,77 MONDSANTO COMPANY 1.031 MON 61166W101 77.5300 80,200.00 2,650,259.25 6,21 MOODY'S CORPORATION 0.455 MCO 615369105 61.4200 94,600.00 2,450,259.25 6,21 MOODY'S CORPORATION 0.455 MCO 615369105 61.4200 94,600.00 2,421,075.28 5,81 NATIONAL SEMICONDUCTOR CORP. 0.461 NSM 637640103 25.9800 48,700.00 1,149,738.82 1,26 NATIONAL SEMICONDUCTOR CORP. 1.727 NFS 638612101 44.0000 27,600.00 844,526.15 1,21 NEWMONT MNG. CORP. HLDG CO 0.749 NEM 651639106Q 53.4000 14,600.00 549,151.26 77 NORDSTROM INC NORDSTROM INC 0.909 JWN 655664100Q 37.4000 28,400.00 768,673.10 1,06 NORFOLK SOUTHERN CORP. 1.159 NSC 655844108Q 44.8300 103,500.00 3,456,589.90 4,63 NORTH FORK BANK 3.655 NFB 659424105 27.3600 134,950.00 3,734,259.13 3,69 NORTHEOR GRUMMAN CORP. 1.730 NOC 666807102Q 60.1100 104,500.00 957,699.79 99 NORTHROP GRUMMAN CORP. 1.730 NOC 666807102Q 60.1100 104,500.00 95,706,675.19 6,28 NORTHEOR DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PALLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 CPSPIS BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,534,020.98 1,58 CPSPIS BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,534,020.98 1,58 CPSPIS BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,534,020.99 1,59 CPSPIS BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,534,020.99 1,59 CPSPIS BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,534,020.99 1,59 CPSPIS BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,572,299.26 1,97 CPSPIS BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,534,020.99 1,50 CPSPIS BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,534,020.99 1,50 CPSPIS BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,572,299.2	14,731.00	8.1	7.453.517.30	255.100.00	31.8100	5893311070	MRK	4.778	MERCK & CO INC
METLIFE INC 1.061 MET 59156R108 49.0000 120,100.00 3,163,864.50 5,88 MCM MIRRGE 0.000 MGM 55295101 36.6700 35,100.00 1,334,710.28 1,28 MICRON TECHNOLOGY INC 0.000 MU 595112103Q 13.3100 372,900.00 4,651,127.90 4,96 MICROSOFT CORP. 1.376 MSFT 594918104 26.1500 412,200.00 13,463,844.70 10,77 MONDSANTO COMPANY 1.031 MON 61166W101 77.5300 80,200.00 2,650,259.25 6,21 MOODY'S CORPORATION 0.455 MCO 615369105 61.4200 94,600.00 2,421,075.28 5,81 MOODY'S CORPORATION NATIONAL SEMICONDUCTOR CORP. 0.461 NSM 637640103 25.9800 48,700.00 1,149,738.82 1,26 MATIONAL SEMICONDUCTOR CORP. NATIONAL SEMICONDUCTOR CORP. 1.727 NFS 638612101 44.0000 27,600.00 844,526.15 1,21 MEWMONT MNG. CORP. HLDG CO 0.749 NEM 6516391060 53.4000 14,600.00 549,151.26 77 MOORDSTROM INC NORDSTROM INC 0.909 JWN 65564100Q 37.4000 28,400.00 768,673.10 1,06 MORFICLES UTILITIES 3.555 NFB 659424105 27.3600 134,950.00 3,456,589.90 4,63 MORTHEAST UTILITIES 3.555 NFB 659424105 27.3600 134,950.00 3,734,259.13 3,69 MORTHEAST UTILITIES 3.555 NFB 659424105 27.3600 134,950.00 3,734,259.13 3,69 MORTHEAST UTILITIES 3.555 NFB 659424105 27.3600 134,950.00 3,734,259.13 3,69 MORTHEAST UTILITIES 3.555 NFB 66807102Q 60.1100 104,500.00 957,699.79 99 MORTHEAST UTILITIES 3.555 NFB 66807102Q 60.1100 104,500.00 957,699.79 99 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 3,734,259.13 3,69 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 3,734,259.13 3,69 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 104,500.00 957,699.79 99 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 104,500.00 957,699.79 99 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 3,734,259.13 3,69 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 3,734,259.13 3,69 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 17,769.79 99 99 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 17,769.79 99 99 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 17,769.79 99 99 MORTHEAST UTILITIES 3.555 NFB 679424105 27.3600 134,950.00 17,76	392,949.00						MER	1.181	MERRILL LYNCH & CO. INC.
NEWMONT MNG. CORP. HLDG CO 0.749 NEM 651639106Q 53.4000 14,600.00 549,151.26 77 NORDSTROM INC 0.909 JWN 655664100Q 37.4000 28,400.00 768,673.10 1,06 NORFOLK SOUTHERN CORP. 1.159 NSC 655844108Q 44.8300 103,500.00 3,456,589.90 4,63 NORTH FORK BANK 3.655 NFB 659424105 27.3600 134,950.00 3,734,259.13 3,69 NORTHEAST UTILITIES 3.555 NU 664397106 19.6900 50,600.00 957,699.79 99 NORTHROP GRUMMAN CORP. 1.730 NOC 666807102Q 60.1100 104,500.00 5,706,675.19 6,28 NUCOR CORP 0.899 NUE 670346105Q 66.7200 79,000.00 3,598,325.77 5,27 OCCIDENTAL PETROLEUM CORP. 1.802 OXY 674599105Q 79.8800 66,200.00 2,802,422.22 5,28 OFFICE DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PACIFIC GAS & ELEC. CO. 3.556 PCG 69331C108Q 37.1200 142,900.00 4,757,201.19 5,30 PAYLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 PEPSI BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,381,764.56 1,33 PEPSICO INC. 4.116 PFE 717081103Q 23.3200 677,320.00 17,184,166.48 15,79 PLUM CREEK TIMBER CO INC 4.216 PCL 729251108 36.0500 67,200.00 2,422,941.98 2,42 POLARIS INDUSTRIES INC. 2.231 PII 731068102 50.2000 48,300.00 2,545,521.61 2,42 PRIME MONEY MARKET - 5GS 0.000 IT-GOL 1.0000 2,529,986.10 2,529,986	884,900.00	5,8	3,163,864.50	120,100.00	49.0000	59156R108	MET	1.061	METLIFE INC
NEWMONT MNG. CORP. HLDG CO 0.749 NEM 651639106Q 53.4000 14,600.00 549,151.26 77 NORDSTROM INC 0.909 JWN 655664100Q 37.4000 28,400.00 768,673.10 1,06 NORFOLK SOUTHERN CORP. 1.159 NSC 655844108Q 44.8300 103,500.00 3,456,589.90 4,63 NORTH FORK BANK 3.655 NFB 659424105 27.3600 134,950.00 3,734,259.13 3,69 NORTHEAST UTILITIES 3.555 NU 664397106 19.6900 50,600.00 957,699.79 99 NORTHROP GRUMMAN CORP. 1.730 NOC 666807102Q 60.1100 104,500.00 5,706,675.19 6,28 NUCOR CORP 0.899 NUE 670346105Q 66.7200 79,000.00 3,598,325.77 5,27 OCCIDENTAL PETROLEUM CORP. 1.802 OXY 674599105Q 79.8800 66,200.00 2,802,422.22 5,28 OFFICE DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PACIFIC GAS & ELEC. CO. 3.556 PCG 69331C108Q 37.1200 142,900.00 4,757,201.19 5,30 PAYLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 PEPSI BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,381,764.56 1,33 PEPSICO INC. 4.116 PFE 717081103Q 23.3200 677,320.00 17,184,166.48 15,79 PLUM CREEK TIMBER CO INC 4.216 PCL 729251108 36.0500 67,200.00 2,422,941.98 2,42 PRIME MONEY MARKET - 5GS 0.000 IT-GOL 1.0000 2,529,986.10	287,117.00	1,2	1,334,710.28	35,100.00	36.6700	552953101	MGM	0.000	MGM MIRAGE
NEWMONT MNG. CORP. HLDG CO 0.749 NEM 651639106Q 53.4000 14,600.00 549,151.26 77 NORDSTROM INC 0.909 JWN 655664100Q 37.4000 28,400.00 768,673.10 1,06 NORFOLK SOUTHERN CORP. 1.159 NSC 655844108Q 44.8300 103,500.00 3,456,589.90 4,63 NORTH FORK BANK 3.655 NFB 659424105 27.3600 134,950.00 3,734,259.13 3,69 NORTHEAST UTILITIES 3.555 NU 664397106 19.6900 50,600.00 957,699.79 99 NORTHROP GRUMMAN CORP. 1.730 NOC 666807102Q 60.1100 104,500.00 5,706,675.19 6,28 NUCOR CORP 0.899 NUE 670346105Q 66.7200 79,000.00 3,598,325.77 5,27 OCCIDENTAL PETROLEUM CORP. 1.802 OXY 674599105Q 79.8800 66,200.00 2,802,422.22 5,28 OFFICE DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PACIFIC GAS & ELEC. CO. 3.556 PCG 69331C108Q 37.1200 142,900.00 4,757,201.19 5,30 PAYLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 PEPSI BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,381,764.56 1,33 PEPSICO INC. 4.116 PFE 717081103Q 23.3200 677,320.00 17,184,166.48 15,79 PLUM CREEK TIMBER CO INC 4.216 PCL 729251108 36.0500 67,200.00 2,422,941.98 2,42 PRIME MONEY MARKET - 5GS 0.000 IT-GOL 1.0000 2,529,986.10	963,299.00	4,9		372,900.00	13.3100	595112103Q	MU	0.000	MICRON TECHNOLOGY INC
NEWMONT MNG. CORP. HLDG CO 0.749 NEM 651639106Q 53.4000 14,600.00 549,151.26 77 NORDSTROM INC 0.909 JWN 655664100Q 37.4000 28,400.00 768,673.10 1,06 NORFOLK SOUTHERN CORP. 1.159 NSC 655844108Q 44.8300 103,500.00 3,456,589.90 4,63 NORTH FORK BANK 3.655 NFB 659424105 27.3600 134,950.00 3,734,259.13 3,69 NORTHEAST UTILITIES 3.555 NU 664397106 19.6900 50,600.00 957,699.79 99 NORTHROP GRUMMAN CORP. 1.730 NOC 666807102Q 60.1100 104,500.00 5,706,675.19 6,28 NUCOR CORP 0.899 NUE 670346105Q 66.7200 79,000.00 3,598,325.77 5,27 OCCIDENTAL PETROLEUM CORP. 1.802 OXY 674599105Q 79.8800 66,200.00 2,802,422.22 5,28 OFFICE DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PACIFIC GAS & ELEC. CO. 3.556 PCG 69331C108Q 37.1200 142,900.00 4,757,201.19 5,30 PAYLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 PEPSI BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,381,764.56 1,33 PEPSICO INC. 4.116 PFE 717081103Q 23.3200 677,320.00 17,184,166.48 15,79 PLUM CREEK TIMBER CO INC 4.216 PCL 729251108 36.0500 67,200.00 2,422,941.98 2,42 PRIME MONEY MARKET - 5GS 0.000 IT-GOL 1.0000 2,529,986.10	779,030.00	10,7	13,463,984.70		26.1500	594918104	MSFT	1.376	MICROSOFT CORP.
NEWMONT MNG. CORP. HLDG CO 0.749 NEM 651639106Q 53.4000 14,600.00 549,151.26 77 NORDSTROM INC 0.909 JWN 655664100Q 37.4000 28,400.00 768,673.10 1,06 NORFOLK SOUTHERN CORP. 1.159 NSC 655844108Q 44.8300 103,500.00 3,456,589.90 4,63 NORTH FORK BANK 3.655 NFB 659424105 27.3600 134,950.00 3,734,259.13 3,69 NORTHEAST UTILITIES 3.555 NU 664397106 19.6900 50,600.00 957,699.79 99 NORTHROP GRUMMAN CORP. 1.730 NOC 666807102Q 60.1100 104,500.00 5,706,675.19 6,28 NUCOR CORP 0.899 NUE 670346105Q 66.7200 79,000.00 3,598,325.77 5,27 OCCIDENTAL PETROLEUM CORP. 1.802 OXY 674599105Q 79.8800 66,200.00 2,802,422.22 5,28 OFFICE DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PACIFIC GAS & ELEC. CO. 3.556 PCG 69331C108Q 37.1200 142,900.00 4,757,201.19 5,30 PAYLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 PEPSI BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,381,764.56 1,33 PEPSICO INC. 4.116 PFE 717081103Q 23.3200 677,320.00 17,184,166.48 15,79 PLUM CREEK TIMBER CO INC 4.216 PCL 729251108 36.0500 67,200.00 2,422,941.98 2,42 PRIME MONEY MARKET - 5GS 0.000 IT-GOL 1.0000 2,529,986.10	217,906.00		2,650,259.25	80,200.00		61166W101	MON	1.031	MONSANTO COMPANY
NEWMONT MNG. CORP. HLDG CO 0.749 NEM 651639106Q 53.4000 14,600.00 549,151.26 77 NORDSTROM INC 0.909 JWN 655664100Q 37.4000 28,400.00 768,673.10 1,06 NORFOLK SOUTHERN CORP. 1.159 NSC 655844108Q 44.8300 103,500.00 3,456,589.90 4,63 NORTH FORK BANK 3.655 NFB 659424105 27.3600 134,950.00 3,734,259.13 3,69 NORTHEAST UTILITIES 3.555 NU 664397106 19.6900 50,600.00 957,699.79 99 NORTHROP GRUMMAN CORP. 1.730 NOC 666807102Q 60.1100 104,500.00 5,706,675.19 6,28 NUCOR CORP 0.899 NUE 670346105Q 66.7200 79,000.00 3,598,325.77 5,27 OCCIDENTAL PETROLEUM CORP. 1.802 OXY 674599105Q 79.8800 66,200.00 2,802,422.22 5,28 OFFICE DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PACIFIC GAS & ELEC. CO. 3.556 PCG 69331C108Q 37.1200 142,900.00 4,757,201.19 5,30 PAYLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 PEPSI BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,381,764.56 1,33 PEPSICO INC. 4.116 PFE 717081103Q 23.3200 677,320.00 17,184,166.48 15,79 PLUM CREEK TIMBER CO INC 4.216 PCL 729251108 36.0500 67,200.00 2,422,941.98 2,42 PRIME MONEY MARKET - 5GS 0.000 IT-GOL 1.0000 2,529,986.10	310,332.00		2,421,075.28	94,600.00		615369105	MCO	0.455	MOODY'S CORPORATION
NEWMONT MNG. CORP. HLDG CO 0.749 NEM 651639106Q 53.4000 14,600.00 549,151.26 77 NORDSTROM INC 0.909 JWN 655664100Q 37.4000 28,400.00 768,673.10 1,06 NORFOLK SOUTHERN CORP. 1.159 NSC 655844108Q 44.8300 103,500.00 3,456,589.90 4,63 NORTH FORK BANK 3.655 NFB 659424105 27.3600 134,950.00 3,734,259.13 3,69 NORTHEAST UTILITIES 3.555 NU 664397106 19.6900 50,600.00 957,699.79 99 NORTHROP GRUMMAN CORP. 1.730 NOC 666807102Q 60.1100 104,500.00 5,706,675.19 6,28 NUCOR CORP 0.899 NUE 670346105Q 66.7200 79,000.00 3,598,325.77 5,27 OCCIDENTAL PETROLEUM CORP. 1.802 OXY 674599105Q 79.8800 66,200.00 2,802,422.22 5,28 OFFICE DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PACIFIC GAS & ELEC. CO. 3.556 PCG 69331C108Q 37.1200 142,900.00 4,757,201.19 5,30 PAYLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 PEPSI BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,381,764.56 1,33 PEPSICO INC. 4.116 PFE 717081103Q 23.3200 677,320.00 17,184,166.48 15,79 PLUM CREEK TIMBER CO INC 4.216 PCL 729251108 36.0500 67,200.00 2,422,941.98 2,42 PRIME MONEY MARKET - 5GS 0.000 IT-GOL 1.0000 2,529,986.10	265,226.00	1,2		48,700.00	25.9800	637640103	NSM	0.461	NATIONAL SEMICONDUCTOR CORP.
OCCIDENTAL PETROLEUM CORP. 1.802 OXY 674599105Q 79.8800 66,200.00 2,802,422.22 5,28 OFFICE DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PACIFIC GAS & ELEC. CO. 3.556 PCG 69331C108Q 37.1200 142,900.00 4,757,201.19 5,30 PAYLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 PEPSI BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,381,764.56 1,33 PEPSICO INC. 1.760 PEP 713448108Q 59.0800 33,500.00 1,572,289.26 1,97 PFIZER INC. 4.116 PFE 717081103Q 23.3200 677,320.00 17,184,166.48 15,79 PLUM CREEK TIMBER CO INC 4.216 PCL 729251108 36.0500 67,200.00 2,422,941.98 2,42 POLARIS INDUSTRIES INC. 2.231 PII 731068102 50.2000 48,300.00 2,545,521.61 2,42 PRIME MONEY MARKET - 5GS 0.000 IT-GOL IT-GOL 1.0000 2,529,986.10 2,529,986.10 2,529	214,400.00		844,526.15	27,600.00			NFS	1.727	NATIONWIDE FINANCIAL SERVICE
OCCIDENTAL PETROLEUM CORP. 1.802 OXY 674599105Q 79.8800 66,200.00 2,802,422.22 5,28 OFFICE DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PACIFIC GAS & ELEC. CO. 3.556 PCG 69331C108Q 37.1200 142,900.00 4,757,201.19 5,30 PAYLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 PEPSI BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,381,764.56 1,33 PEPSICO INC. 1.760 PEP 713448108Q 59.0800 33,500.00 1,572,289.26 1,97 PFIZER INC. PLUM CREEK TIMBER CO INC 4.116 PFE 717081103Q 23.3200 677,320.00 17,184,166.48 15,79 PLUM CREEK TIMBER CO INC 2.231 PII 73108102 50.2000 48,300.00 2,542,941.98 2,42 PRIME MONEY MARKET - 5GS 0.000 IT-GOL IT-GOL 1.0000 2,529,986.10 2,529,986.10 2,529	779,640.00		549,151.26	14,600.00			NEM	0.749	NEWMONT MNG. CORP. HLDG CO
NOCCH CORP 0.899 NOE 07034013Q 00.7200 79,000.00 3,398,323.77 5,28 OCCIDENTAL PETROLEUM CORP. 1.802 OXY 674599105Q 79.8800 66,200.00 2,802,422.22 5,28 OFFICE DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PACIFIC GAS & ELEC. CO. 3.556 PCG 69331C108Q 37.1200 142,900.00 4,757,201.19 5,30 PAYLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 PEPSI BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,381,764.56 1,33 PEPSICO INC. 1.760 PEP 713448108Q 59.0800 33,500.00 1,572,289.26 1,97 PFIZER INC. 4.116 PFE 717081103Q 23.3200 677,320.00 17,184,166.48 15,79 PLUM CREEK TIMBER CO INC 4.216 PCL 729251108 36.0500 67,200.00 2,422,941.98 2,42 POLARIS INDUSTRIES INC. 2.231 PII 731068102 50.2000 48,300.00 2,545,521.61 2,42 PRIMCI	062,160.00		768,673.10	28,400.00			JWN	0.909	NORDSTROM INC
OCCIDENTAL PETROLEUM CORP. 1.802 OXY 674599105Q 79.8800 66,200.00 2,802,422.22 5,28 OFFICE DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PACIFIC GAS & ELEC. CO. 3.556 PCG 69331C108Q 37.1200 142,900.00 4,757,201.19 5,30 PAYLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 PEPSI BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,381,764.56 1,33 PEPSICO INC. 1.760 PEP 713448108Q 59.0800 33,500.00 1,572,289.26 1,97 PFIZER INC. 4.116 PFE 717081103Q 23.3200 677,320.00 17,184,166.48 15,79 PLUM CREEK TIMBER CO INC 4.216 PCL 729251108 36.0500 67,200.00 2,422,941.98 2,42 POLARIS INDUSTRIES INC. 2.231 PII 731068102 50.2000 48,300.00 2,545,521.61 2,42 PRIME MONEY MARKET - 5GS 0.000 IT-GOL IT-GOL 1.0000 2,529,986.10 2,529,986.10 2,529	39,905.00						NSC	1.159	NORFOLK SOUTHERN CORP.
OCCIDENTAL PETROLEUM CORP. 1.802 OXY 674599105Q 79.8800 66,200.00 2,802,422.22 5,28 OFFICE DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PACIFIC GAS & ELEC. CO. 3.556 PCG 69331C108Q 37.1200 142,900.00 4,757,201.19 5,30 PAYLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 PEPSI BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,381,764.56 1,33 PEPSICO INC. 1.760 PEP 713448108Q 59.0800 33,500.00 1,572,289.26 1,97 PFIZER INC. PLUM CREEK TIMBER CO INC 4.116 PFE 717081103Q 23.3200 677,320.00 17,184,166.48 15,79 PLUM CREEK TIMBER CO INC 2.231 PII 73108102 50.2000 48,300.00 2,542,941.98 2,42 PRIME MONEY MARKET - 5GS 0.000 IT-GOL IT-GOL 1.0000 2,529,986.10 2,529,986.10 2,529	592,232.00						NFB	3.655	NORTH FORK BANK
OCCIDENTAL PETROLEUM CORP. 1.802 OXY 674599105Q 79.8800 66,200.00 2,802,422.22 5,28 OFFICE DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PACIFIC GAS & ELEC. CO. 3.556 PCG 69331C108Q 37.1200 142,900.00 4,757,201.19 5,30 PAYLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 PEPSI BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,381,764.56 1,33 PEPSICO INC. 1.760 PEP 713448108Q 59.0800 33,500.00 1,572,289.26 1,97 PFIZER INC. 4.116 PFE 717081103Q 23.3200 677,320.00 17,184,166.48 15,79 PLUM CREEK TIMBER CO INC 4.216 PCL 729251108 36.0500 67,200.00 2,422,941.98 2,42 POLARIS INDUSTRIES INC. 2.231 PII 731068102 50.2000 48,300.00 2,545,521.61 2,42 PRIME MONEY MARKET - 5GS 0.000 IT-GOL IT-GOL 1.0000 2,529,986.10 2,529,986.10 2,529	96,314.00	9	957,699.79				NU	3.555	NORTHEAST UTILITIES
NOCCH CORP 0.899 NOE 07034013Q 00.7200 79,000.00 3,398,323.77 5,28 OCCIDENTAL PETROLEUM CORP. 1.802 OXY 674599105Q 79.8800 66,200.00 2,802,422.22 5,28 OFFICE DEPOT INC 0.000 ODP 676220106 31.4000 66,800.00 1,835,641.48 2,09 PACIFIC GAS & ELEC. CO. 3.556 PCG 69331C108Q 37.1200 142,900.00 4,757,201.19 5,30 PAYLESS SHOESOURCE INC 0.000 PSS 704379106 25.1000 63,100.00 1,534,020.98 1,58 PEPSI BOTTLING GROUP INC 1.118 PBG 713409100 28.6100 46,600.00 1,381,764.56 1,33 PEPSICO INC. 1.760 PEP 713448108Q 59.0800 33,500.00 1,572,289.26 1,97 PFIZER INC. 4.116 PFE 717081103Q 23.3200 677,320.00 17,184,166.48 15,79 PLUM CREEK TIMBER CO INC 4.216 PCL 729251108 36.0500 67,200.00 2,422,941.98 2,42 POLARIS INDUSTRIES INC. 2.231 PII 731068102 50.2000 48,300.00 2,545,521.61 2,42 PRIMCI	281,495.00						NOC	1.730	NORTHROP GRUMMAN CORP.
OFFICE DEPOT INC OFFICE OFFICE DEPOT INC OFFICE OFFICE DEPOT INC OFFICE OFFICE DEPOT INC OFFICE OFFICE DEPOT INC OFFICE DEPOT INC OFFICE DEPOT INC OFFICE DEPOT	270,880.00			79,000.00	66.7200		NUE	0.899	NUCOR CORP
	288,056.00			66,200.00	79.8800	674599105Q	OXY	1.802	OCCIDENTAL PETROLEUM CORP.
	97,520.00			66,800.00		676220106	ODP	0.000	OFFICE DEPOT INC
	304,448.00			142,900.00		69331C108Q	PCG	3.556	PACIFIC GAS & ELEC. CO.
	83,810.00			63,100.00		704379106	PSS	0.000	PAYLESS SHOESOURCE INC
	333,226.00					713409100	PBG	1.118	PEPSI BOTTLING GROUP INC
	79,180.00			33,500.00		713448108Q	PEP	1.760	PEPSICO INC.
	795,102.40			677,320.00		717081103Q	PFE	4.116	PFIZER INC.
				67,200.00		729251108	PCL	4.216	PLUM CREEK TIMBER CO INC
	124,660.00					731068102	PII	2.231	POLARIS INDUSTRIES INC.
	529,986.10			2,529,986.10	1.0000	I'I'-GOL	T.LGOT	0.000	PRIME MONEY MARKET - 5GS
PROCTER & GAMBLE CO 1.935 PG 742718109Q 57.8800 204,772.00 7,840,510.93 11,85 PRUDENTIAL FINANCIAL INC 1.065 PRU 744320102 73.1900 76,000.00 2,598,543.99 5,56 QUALCOMM INC 0.835 QCOM 747525103 43.0800 97,500.00 3,055,253.44 4,20 QUESTAR CORP 1.188 STR 748356102Q 75.7000 11,300.00 76,576.33 85 PROLITE OF ADDITION CROUND INC 0.136 PROLITE OF AD	255,244.00			110,800.00	47.4300	/4251V1U2			
PRUDENTIAL FINANCIAL INC 1.065 PRU 744320102 73.1900 76,000.00 2,598,543.99 5,56 QUALCOMM INC 0.835 QCOM 747525103 43.0800 97,500.00 3,055,253.44 4,20 QUESTAR CORP 1.188 STR 748356102Q 75.7000 11,300.00 769,576.33 85	352,203.36						PG	1.935	PROCTER & GAMBLE CO
QUALCOMM INC 0.835 QCOM 747525103 43.0800 97,500.00 3,055,253.44 4,20 QUESTAR CORP 1.188 STR 748356102Q 75.7000 11,300.00 769,576.33 85							PRU	1.065	PRUDENTIAL FINANCIAL INC
QUESTAR CORP 1.188 STR /48355102Q /5.7000 11,300.00 /69,576.33 85	200,300.00			97,500.00			QCOM	0.835	QUALCOMM INC
	355,410.00						STR	1.188	QUESTAR CORP
NADIAN GROUP INC. 0.130 MM /30230101 30.3700 37,300.00 1,7/4,340.40 2,30	302,587.00		1,974,546.46	39,300.00	58.5900	750236101	KDN	0.136	RADIAN GROUP INC.
RAYTHEON COMPANY 2.191 RTN 755111507Q 40.1500 143,900.00 4,965,123.07 5,77	777,585.00						KIN	2.191	RAYIHLUN CUMPANY
REPUBLIC SERVICES INC 1.491 RSG 760759100 37.5500 136,800.00 3,686,985.60 5,13	136,840.00						KSG	1.491	REPUBLIC SERVICES INC
SAFEWAY INC 0.845 SWY 786514208 23.6600 61,700.00 1,451,733.13 1,45	159,822.00						SWY	0.845	SAFEWAY INC
SIERRA PACIFIC RESOURCES 6.135 SRP 826428104 13.0400 61,500.00 751,523.85 80	301,960.00	1 0	1 060 020 06	61,500.00	13.0400		SKP	0.135	SIERRA PACIFIC RESOURCES
1.397 BEM 701121100 33.0900 31,000.00 1,000,920.90 1,900	906,114.00	1,9	1,868,920.96	34,600.00	55.0900		ОШП	1.371	DEIN CORT
SOUTHERN COPPER CORP 10.152 PCU 84265V105 66.9800 22,100.00 1,256,111.68 1,48	180,258.00	1,4	1,250,111.08	22,100.00	00.9800	042020103	PCU	10.152	SOUTHERN COPPER CORP

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 5GS		LDMAN SACHS -				
			MMON STOCK	1000			
SPRINT NEXTEL CORP ST JUDE MED. INC. ST PAUL TRAVELERS COS INC STAPRICKS CORP	0.42	8 S	852061100Q	23.3600	180,000.00	3,160,655.96	4,204,800.00
ST JUDE MED. INC.	0.00) STJ	790849103	50.2000	116,800.00	4,507,712.69	5,863,360.00
ST PAUL TRAVELERS COS INC	2.05	9 STA	792860108Q	44.6700	45,700.00	1,915,245.87	2,041,419.00
ST PAUL TRAVELERS COS INC STARBUCKS CORP. SUNOCO, INC. SUNTRUST BANKS INC. SUPER VALU STORES INC. SWIFT TRANSPORTATION CO. SYMANTEC CORP SYNOPSYS INC. TEKTRONIX, INC. TELEPHONE & DATA TELEPHONE & DATA TELEPHONE & DATA INC.	0.00) SBUX	855244109	30.0100	26,700.00	299,037.33 1,920,010.83	801,267.00
SUNOCO, INC.	1.02	O SUN	86764P109Q	78.3800	69,400.00		5,439,572.00
SUNTRUST BANKS INC.	3.02	3 STI	867914103Q	72.7600	26,800.00	1,681,947.92	1,949,968.00
SUPER VALU STORES INC.	2.00	l SVU	868536103Q	32.4800	130,700.00	3,497,137.53	4,245,136.00
SWIFT TRANSPORTATION CO.	0.00	SWFT	870756103	20.3000	130,700.00 88,600.00 71,000.00	1,973,663.99	1,798,580.00
SYMANTEC CORP	0.00	SYMC	871503108			1,548,870.72	1,242,500.00
SYNOPSYS INC.	0.00	SNPS	871607107	20.0600	39,700.00	816,053.35	796,382.00
TEKTRONIX, INC.	0.85) TEK	879131100Q	28.2100	27,900.00	686,585.52	787,059.00
TELEPHONE & DATA	0.97	l TDS	879433100	36.0300	26,800.00	898,395.41	965,604.00
TELEPHONE & DATA SYSTEMS-SITELEWEST GLOBAL INC TELLABS INC. TEXAS INSTRS INC THE MEN'S WEARHOUSE INC. THERMO ELECTRON CORP. TIDEWATER INC TIME WARNER INC. TORO CO TXU CORPORATION TYSON FOODS INC. CL-A ULTRA PETROLEUM CORP UNIONBANCAL CORPORATION UNIT CORP	PECI 1.01	l TDS.S	879433860	34.6100	40,800.00	1,302,877.73	1,412,088.00
TELEWEST GLOBAL INC	0.00		87956T107	23.8200	35,000.00	781,760.00	833,700.00
TELLABS INC.	0.00) TLAB	879664100	10.9000	320,600.00	2,562,753.94	3,494,540.00
TEXAS INSTRS INC	0.37	4 TXN	882508104Q	32.0700	216,000.00	6,819,541.37	6,927,120.00
THE MEN'S WEARHOUSE INC.	0.00		587118100	29.4400	85,350.00	2,817,569.95	2,512,704.00
THERMO ELECTRON CORP.	0.00		883556102	30.1300	25,800.00	444,965.11	777,354.00
TIDEWATER INC	1.34	9 TDW 5 TWX	886423102Q	44.4600	19,300.00	635,613.60	858,078.00
TIME WARNER INC.	0.82		887317105	17.4400	570,600.00	10,328,565.50	9,951,264.00
TORO CO	0.82		891092108	43.7700	18,100.00	10,328,565.50 764,080.64 5,440,744.77	792,237.00 5.646.375.00
TXU CORPORATION	3.28 0.93		873168108Q	50.1900 17.1000	112,500.00 294,100.00	5,440,744.77 4,169,015.59	5,646,375.00 5,029,110.00
IYSON FOODS INC. CL-A	0.93		902494103 903914109	55.8000	24,100.00	1,212,750.56	1,344,780.00
ULIKA PEIROLEUM CORP	2.38	-	908906100	68.7200	59,600.00	3,441,320.61	4,095,712.00
UNIT CORP	0.00		909218109	55.0300	15,000.00		825,450.00
UNITEDHEALTH GROUP INC	0.02	-	91324P102A	62.1400	12,800.00	749,533.50 732,904.96	795,392.00
INTERTON COMMINICATIONS	0.00	τπππτ Γ	914906102	29.3900	68,700.00	2,073,715.44	2,019,093.00
US BANCORP	4 41	S TICE	902973304	29.8900	252,100.00	5,389,224.60	7,535,269.00
US CELLULAR CORP.	0.00) IISM	911684108	49.4000	36,300.00	1,120,054.04	1,793,220.00
USG CORPORATION	0.00	3 1150	903293405	65.0000	20,600.00	932,755.11	1,339,000.00
VALERO ENERGY CORP.	0.13	7 VI.O	91913Y1000	51.6000	30,000.00	1,531,413.00	1,548,000.00
VERIZON COMMUNICATIONS	5.37	7 VZ	92343V104Q	30.1200	336,100.00	13,891,055.18	10,123,332.00
WACHOVIA CORP.	3.85	9 WB	9299031020	52.8600	189,400.00	7,257,633.46	10,011,684.00
WAL MART STORES INC	1.28	2. WMT	931142103Q	46.8000	61,800.00		2,892,240.00
WASHINGTON MUTUAL INC	4.41 0.00 0.15 0.38 5.37 3.85 1.28 4.50	5 WM	939322103	43.5000	172,900.00	6,611,222.58	7,521,150.00
WASHINGTON MUTUAL INC. WATSON PHARMACEUTICALS INC	. 0.00) WPI	942683103		32,000.00	1,122,595.67	1,040,320.00
WELLS FARGO COMPANY	3.31) WFC	949746101	62.8300	72.300.00	2,620,547.71	4,542,609.00
WESTERN DIGITAL CORP) WDC	958102105	18.6100	72,300.00 4,802.00	71,450.88	89,365.22
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Investment Desc	Rating Coupon Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
		C - EXTERNALLY MA DLDMAN SACHS - 10 DMMON STOCK				
WHIRLPOOL CORP WYETH YUM BRANDS, INC.	2.053 WHR 2.170 WYE 0.981 YUM	963320106Q 983024100Q 988498101	83.7600 46.0700 46.8800	47,400.00 44,500.00 45,900.00	3,862,857.02 2,034,660.15 2,316,400.65	3,970,224.00 2,050,115.00 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 EQUITY OFFICE PROP PROLOGIS TRUST	4.153 ASN 6.594 EOP 3.167 PLD	039583109Q 294741103 743410102Q	41.8900 30.3300 46.7200	19,900.00 164,600.00 118,900.00	817,611.40 4,451,811.29 4,856,260.85	833,611.00 4,992,318.00 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

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio -	5IN	IN'	TECH - 1000				
	Instrument -	COM	COI	MMON STOCK				
ABBOTT LABORATORIES ABERCROMBIE & FITCH CO ACTIVISION INC ADC COMMUNICATIONS INC ADCSA INC ADOBE SYSTEMS INC. ADVANCE AUTO PARTS INC AFFILIATED MANAGERS GROUP AFFYMETRIX INC AFILIATED MANAGERS INC AGLENT TECHNOLOGIES INC AGL RESOURCES INC AGILENT TECHNOLOGIES INC AGILENT TECHNOLOGIES ALBERTO CULVER CL-B ALEXANDER & BALDWIN INC ALLEGHENY ENERGY INC. ALLEGHENY ENERGY INC. ALLIED CAP CORP ALLSTATE CORP ALLTEL CORP ALLTEL CORP ALTERA GROUP INC AMERICAN CAPITAL STRATEGIES AMERICAN EAGLE OUTFITTERS AMERICAN FINANCIAL GROUP INC AMERICAN FINANCIAL GROUP INC AMERICAN INTL GROUP AMERICAN STANDARD COMPANIES AMERICAN STANDARD COMPANIES AMERICAN TOWER CORP AMERICAN TOWER CORP AMERICAN TOWER CORP		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		677,872.00
ACTIVISION INC		0.000	ATVI	004930202	13.7400	10,400.00 4,000.00 13,700.00	34,346.85 277,152.61	54,960.00 306,058.00
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	438,696.44 140,765.77 609,303.15 432,181.50 113,502.82	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	585,383.07 787,923.88	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	787, 923.88 288,425.37 243,435.12 373,310.90 320,558.22 132,660.48	246,346.00
AGL RESOURCES INC		4.251	ATG	001204106	34.8100	10,500.00 6,500.00 8,400.00	373,310.90	365,505.00
AIR PROD. & CHEM.		2.162	APD	009158106Q	59.1900	6,500.00	320,558.22	384,735.00 167,412.00
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 54.2400	1,200.00	57,217.80 374,027.66 16,387.71 620,015.98 77,522.93	54,900.00
ALEXANDER & BALDWIN INC		1.659	ALEX	014482103	31.6500	7,500.00 1,000.00	3/4,02/.66	406,800.00
ALLEGHENY ENERGY INC.	,	5.434	AYE	017361106Q	107.9600	6,400.00	16,387.71	31,650.00
ALLERGAN PHARMACEUTICALS INC		0.370	AGN	018490102Q 018804104	76.1700	1,100.00	020,015.98	31,650.00 690,944.00 83,787.00
ALLIANI IECHSISIEMS INC.		7.000	AIK	019030108	29.3700	9,100.00	77,522.93	267,267.00
ALLIED CAP CORP		7.899	ALD	020002101Q	54.0700	23,100.00	252,517.69 1,020,853.51	1,249,017.00
ALLSIATE CORP		2.307	V.L.	0200021010	63.1000	23,100.00	1,268,706.13	1,468,778.70
ALLIEL CORP		0 000	VI LLD	021441100	18.5300			
ALIERA CORF		4 282	MO	02209S103Q	74.7200	23 100 00	192,949.62 1,347,087.46	189,006.00 1,726,032.00
AMERADA HESS CORD		0 946	AHC	0235511040		3,000.00	249 792 16	
AMEREN CORD		4 957	AFF	023608102Q	51.2400	3,000.00 7,800.00	249,792.16 404,516.75	200 672 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	0255371010	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.	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	404,516.75 576,589.82 44,200.83 83,274.30 488,957.00 71,459.00 1,748,909.45 943,294.54	582,981.00 59,748.00 92,725.00 802,776.00 72,789.00 2,067,369.00 829,400.00
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	9,300.00 11,400.00	345,735.47 191,553.84	371,535.00 308,940.00
AMERIPRISE FINANCIAL INC		1.073	AMP	03076C106		1,800.00	40,170.41	73,800.00
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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCI	<pre>< - EXTERNALLY</pre>	MANAGED			
	Portfolio - 5IN	TT	JTECH - 1000				
	Instrument - COM	C	OMMON STOCK				
AMERISOURCEBERGEN CORP AMERITRADE HLDG CORP AMERITRADE HLDG CORP AMERITRADE HLDG CORP AMERITRADE HLDG CORP AMMOUNT INC AMPHENOL CORP-CL A AMR CORP. AMSOUTH BANCORPORATION ANADARKO PETROLEUM CORP ANALOG DEVICES ANDREW CORP. ANHEUSER-BUSCH ANNALY MORTGAGE MANAGEMENT ANNTAYLOR STORES CORP AON CORP APPOLLO GROUP INC APPLE COMPUTER INC. APPLEBEES INT'L. INC. APPLEBEES INT'L. INC. APPLIED MATERIALS INC. ARCHAR CORP CL B ARCH COAL INC. ARCHER DANIELS MIDLAND CO ARROW ELECTRONICS ASHLAND INC ASSOCIATED BANC-CORP. ASTORIA FINANCIAL CORP. ATET INC AUTODESK INC. AUTOLIV, INC AUTOLIV, INC AUTOLIV, INC AUTOLIV, INC AUTOLIV, INC AUTOLIV, INC AUTONATIC DATA PROC. AUTONATICN INC AUTONATICN INC AUTONATICN INC AUTONATION INC AVAYA INC AVAYA INC AVAYA INC AVERY DENNISON ANNET INC. BAKER HUGHES CORP BALL CORPORATION							
AMERISOURCEBERGEN CORP	0.241	ABC	03073E105	41.4000	10,200.00	308,003.86 127,878.36	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 14,029.00 7,400.00	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 9,200.00	107,214.74 232,142.85	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	232,142.85 263,774.83 233,140.29 134,354.77 335,392.49 163,503.83 86,802.80 770,926.83	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 BIOS	SYST 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
AOUA 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	0393801000	79.5000	7,200.00	506,138.84	572,400.00
ARCHER DANIELS MIDLAND CO	1.378	ADM	0394831020	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	0442091040	57.9000	6,900.00	770,926.83 29,777.68 151,735.27 312,674.64 238,504.36 135,445.92 299,736.66 577,370.08 352,613.05 506,138.84 609,708.85 424,630.59 303,482.82 43,789.46 118,498.81 3,110,746.32	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	0527691060	42.9500	13.500.00	3,110,746.32 214,680.03	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	179,903.81 543,305.54	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	0533332102	91.7500	4,400.00	175,389.94 414,894.23 61,559.66 383,887.31 441,248.84	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 HIIGHES CORP	n 855	BHT	057224107Q	60.7800	7,500.00	369 308 85	455,850.00
DALL GODDODATION	1.005	DIII	057224107Q 058498106Q	39.7200	7,300.00	369,308.85 255,109.49	285,984.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	אז פידט ער	- EXTERNALLY	MANACED			
			TECH - 1000	MANAGED			
	Instrument - COM						
BANK OF AMERICA CORP. BANK OF HAWAII CORP BARD C. R. INC. BARNES & NOBLE INC. BARR PHARMACEUTICALS INC.	4.333	BAC	0605051040	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		16,000.00		1,054,720.00
BARNES & NOBLE INC.	1.406	BKS	067774109	42.6700	7,800.00 19,500.00	289,709.74	332,826.00 1,214,655.00
BARR PHARMACEUTICALS INC. BAUSCH & LOMB INC BAXTER INTL BB&T CORPORATION BEAR STEARNS COMPANIES INC BECZER HOMES USA INC BECKMAN COULTER INC. BECTON DICKINSON & COMPANY BED BATH & BEYOND INC BELLSOUTH BELO CORP BEMIS CO. BERKLEY (WR) CORP BEST BUY COMPANY INC BJ SERVICES CO BLACK & DECKER BLACKROCK INC BMC SOFTWARE BOEING CO BOSTON SCIENTIFIC CORP. BRINKER INTERNATIONAL 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 17,500.00	320,594.83 598,550.26	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	598,550.26 93,508.65 314,883.44 6,299.67 11,975.51 548,071.99	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 44,500.00	132,855.06 1,441,298.68 471,901.45	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	53,933.73 632,076.49	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	74,429.74 297,845.81	73,916.00
BJ SERVICES CO	0.545	BUS	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 83,237.55 609,389.05	43,480.00
BLACKROCK INC	1.106	BTK	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
BOETNG CO	1.708	BA	097023105Q 101137107	70.2400 24.4900	4,400.00 2,100.00	215,872.44 38,271.82	51 420 00
DOTING THE THE CORP.	1 024	DOV	109641100	38.6600	17 500 00	50,2/1.02	676 550 00
DRINKER INTERNATIONAL INC	1.034	DMV	1101221080	22.9800	17,500.00 50,800.00	646,785.07 1,300,129.18	1 167 204 00
BOSION SCIENTIFIC CORP. BRINKER INTERNATIONAL INC BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BROWN & BROWN INC BROWN-FORMAN -CL B	0.000	DDCM	111320107	47.1500	12,400.00	1,300,129.10	584,660.00
PROADCOM CORP CL A	0.000	DDO	115236101	30.5400	8,200.00	568,922.76 238,002.06 546,957.23	250,428.00
PROWN & BROWN INC	1 615	DE D	1156372090	69.3200	10,400.00	546 957 23	720,928.00
DIDITION NOTHEDN CANTA F	T 1 1 2 Q	DNT	12189T1040	70.8200	23 500 00	939,547.04	1 664 270 00
RIDITINGTON RESOURCES	0 464	BB	122014103Q	86.2000	23,500.00 7,800.00	360,845.35	1,664,270.00 672,360.00
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	5,100.00 18,300.00	495,920.25	429,501.00
BURLINGTON NORTHERN SANTA F BURLINGTON RESOURCES C.H.ROBINSON WORLDWIDE INC CABLEVISION SYSTEMS CORP CADENCE DESIGN SYS INC CAMPRELL SOUP CO	0.000	CDNS	127387108	16.9200	8,100.00	132,793.08	137,052.00
CADENCE DESIGN SYS INC CAMPBELL SOUP CO. CAPITAL ONE FINANCIAL CORP. CARDINAL HEALTH INC. CAREER EDUCATION CORP CAREMARK RX INC	2,418	CPB	1344291090	29.7700	7,600.00	132,793.08 220,670.54 398,826.46	
CAPITAL ONE FINANCIAL CORP.	0.123	COF	14040H105	86.4000	7,600.00 5,276.00	398,826.46	226,252.00 455,846.40
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	20,700.00 3,600.00	1,248,534.68 126,519.30	121,392.00
CAREMARK RX INC	0.000	CMX	141705103	51.7900	11,973.00	374,704.04	620,081.67
	0.000		:		==,	,	,,

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5IN Instrument - COM	INT	ГЕСН - 1000				
	Instrument - COM	COI	MMON STOCK				
CARLISLE COS INC CARMAX INC. CATERPILLAR INC. CBRL GROUP INC. CBS CORP. CL. B CDW CORP CELGENE CORP CENTEX CORP CENTURYTEL, INC. CEPHALON INC CERIDIAN CORP CERNER CORP CERNER CORP. CERTEGY INC CHARLES RIVER LABORATORIES	1 446	CST.	142339100	69 1500	4 400 00	271,470.41 75,995.62 314,711.41 327,917.84 497,710.85 340,485.16 491,810.58 130,861.40 41,885.78 254,129.49 151,357.29 133,107.38 72,939.06 88,412.25 76,943.00 464,642.89 132,572.60 1,722,645.26 134,284.03 558,286.21 464,926.66 67,814.93 312,886.66 389,643.12 683,044.21 183,508.16 2,200,991.33 2,933,776.78 586,951.14 389,845.48 31,002.56 333,564.65 845,429.99 6,062.84 56,540.88 104,639.95 1,534,829.23 955,801.39 283,938.99	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
CHEVRONTEXACO CORP	3.170	CVX	166764100Q	56.7700	39,465.00	1,722,645.26	2,240,428.05
CHARLES RIVER LABORATORIES CHECKFREE CORP CHEESECAKE FACTORY (THE) CHESAPEAKE ENERGY CORP CHEVRONTEXACO CORP CHICAGO MERCANTILE EXCHANGI	E 0.500	CME	167760107	367.4900	500.00	134,284.03	183,745.00
CHICO'S FAS INC	0.000	CHS		43.9300	20,600.00	558,286.21	904,958.00
CHICAGO MERCANTILE EXCHANGE CHICO'S FAS INC CHIRON CORP CHOICEPOINT INC. CHUBB CORP CHURCH & DWIGHT INC CIGNA CORP. CINERGY CORP CISCO SYSTEMS CITIGROUP INC. CITIZENS COMMUNICATIONS CO CITRIX SYSTEMS INC CITY NATIONAL CORP CLEAR CHANNEL COMMUNICATION CLOROX COMPANY	0.000	CHIR		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	СВ	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 COMMUNICATION	NS 2.384	CCU	184502102	31.4500	10,700.00	333,564.65	336,515.00
CLOROX COMPANY CMS ENERGY CORP CNF TRANSPORTATION COACH INC COCA COLA CO. COCA-COLA ENTERPRISE	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 ORP 0.000	CCE	191219104	19.1700	46,300.00	955,801.39 283,938.99	887,571.00
COGNIZANT TECH SOLUTIONS CO	ORP 0.000	CTSH	192446102	50.3500	6,200.00	283,938.99	312,170.00

Investment Desc	Rating Coupon	Yield T	icker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMON S	STOCK	- EXTERNALLY I	MANAGED			
	Portfolio -	- 5IN	INT	ГЕСН - 1000				
	Instrument -	- COM	COI	MMON STOCK				
COLGATE PALMOLIVE COMCAST CORP - CL A COMMERCE BANCORP INC COMMERCE BANCSHARES COMMERCE GROUP INC M COMMUNITY HEALTH SYS COMPASS BANCSHARES INC COMPUTER ASSOCIATE INTL. I CONAGRA FOODS, INC. CONOCOPHILLIPS CONSECO INC CONSOLIDATED EDISON INC. CONSOLIDATED EDISON INC. CONSTELLATION ENERGY GROUP COOPER CAMERON CORP. CORNING INC CORPORATE EXECUTIVE BOARD COSTCO WHOLESALE CORP. COUNTRYWIDE FINANCIAL CORP COVANCE INC COVENTRY HEALTH CARE INC. CREE INC CROWN CASTLE INTL CO CSX CORP. DADE BEHRING HOLDINGS INC DANAHER CORP DARDEN RESTAURANTS INC DAVITA INC. DEAN FOODS CO DELL INC		2.114 CI	Γ.	194162103Q	54.8500	15,500.00	826.958.12	850.175.00
COMCAST CORP - CL A		0.000 CI	MCSA	20030N101	25.9600	53,765.00	826,958.12 1,616,501.08	1,395,739.40
COMMERCE BANCORP INC		1.394 CI	ВН	200519106	34.4100	21,100.00	681,132.05	726,051.00
COMMERCE BANCSHARES		1.841 CH	BSH	200525103	52.1200	10,461.00	460,451.20	545,227.32
COMMERCE GROUP INC M		2.653 C	GI	200641108	57.2800	10,461.00 2,700.00 10,700.00	460,451.20 162,952.68	545,227.32 154,656.00 410,238.00
COMMUNITY HEALTH SYS		0.000 C	YH	203668108	38.3400	10,700.00	390,008.68	410,238.00 19,316.00
COMPASS BANCSHARES INC		2.899 CI	BSS	20449Н109	48.2900	400.00	390,008.68 18,092.17	19,316.00
COMPUTER ASSOCIATE INTL. I	NC.	0.567 C	A	204912109S	28.1900	3,000.00	66,628.08	84,570.00
CONAGRA FOODS, INC.		5.374 C	AG	205887102Q	20.2800	31,300.00	66,628.08 793,194.87 1,486,651.28	84,570.00 634,764.00 2,106,232.36
CONOCOPHILLIPS		2.131 C	OP	20825C104Q	58.1800	36,202.00	1,486,651.28	2,106,232.36
CONSECO INC		0.000 CI	NO	208464883	23.1700	18,600.00 2,700.00 8,800.00	397,538.61 165,488.88	430,962.00
CONSOL ENERGY INC.		0.859 CI	NX	20854P109	65.1800	2,700.00	165,488.88	175,986.00
CONSOLIDATED EDISON INC.		4.921 EI	D	209115104Q		8,800.00	407,913.73	407,704.00
CONSTELLATION BRANDS INC-A		0.000 ST	ΓZ	21036P108	26.2300	4,300.00	407,913.73 101,598.17 232,448.93	112,789.00
CONSTELLATION ENERGY GROUP	INC	2.326 CI	EG	210371100Q	57.6000	5,500.00	232,448.93	316,800.00
COOPER CAMERON CORP.		0.000 CZ	MA	216640102	41.4000	7,100.00	260,003.65 449,971.56	293,940.00
CORNING INC		0.000 GI	LW	219350105Q	19.6600	23,400.00	449,971.56	460,044.00
CORPORATE EXECUTIVE BOARD	CO	0.445 EX	XBD	21988R102	89.7000	1,200.00 5,500.00	77,574.92 248,558.30 74,001.50 493,292.84 138,324.17	107,640.00
COSTCO WHOLESALE CORP.		0.929 C	OST	22160K105	49.4700	5,500.00	248,558.30	272,085.00
COUNTRYWIDE FINANCIAL CORP		1.754 CI	FC	222372104Q	34.1900	3,900.00	74,001.50	133,341.00
COVANCE INC		0.000 C	VD	222816100	48.5500	3,900.00 10,200.00 4,875.00	493,292.84	495,210.00
COVENTRY HEALTH CARE INC.		0.000 C	VH	222862104	56.9600	4,875.00	138,324.17	277,680.00
CREE INC		0.000 CI	REE	225447101	25.2400	5,400.00 6,000.00	131,183.62	136,296.00
CROWN CASTLE INTL CO		0.000 C	CI	228227104	26.9100	6,000.00	152,784.56	161,460.00
CSX CORP.		1.024 CS	SX	126408103Q	50.7700	7,800.00 24,300.00	316,677.74	396,006.00
CVS CORP.		0.586 C	VS	126650100Q			502,329.10	642,006.00
DADE BEHRING HOLDINGS INC		0.293 DA	ADE	23342J206		4,200.00	126,576.45	171,738.00
DANAHER CORP		0.143 Di	HK	235851102 237194105	55.7800	6,600.00	277,532.15 597,586.34	368,148.00
DATITUA INC		1.028 Di	K.L		38.8800 50.6400	18,500.00 17,250.00	59/,580.3 4	719,280.00 873,540.00
DAVIIA INC.		0.000	VA F	23918K108 242370104	37.6600	21,100.00	761,317.35 767,161.34	794,626.00
DEEDE C CO		0.000	r r	2441991050	68.1100	1,000.00	707,101.34 54 622 21	
DEL MONTE FOODS CO		2.230 DI	E IM	24522P103Q	10.4300	18,800.00	54,623.31 198,194.64	68,110.00 196,084.00
DEL MONTE FOODS CO		1.534 D	DIM RT.T.	24702R101	29.9900	37,700.00	1,282,025.46	1,130,623.00
DEITIXE COBD		ות 308 5	T.X	24702R101 248019101Q	30.1400			
DENTEDIA TNTERNATIONAL INC		0 521 VI	DΔV	249039101Q 249030107Q	53.6900	1,000.00	298,321.04 55,171.13	274,274.00 53,690.00
DEMON ENERGY CORDOBATION	•	0.321 A	(AV	25179M103	62.5400	8,600.00	223 094 85	537 844 00
DEX MEDIA INC		1.328 DI	LX ^IN	25212E100	27.0900	5,100.00	223,094.85 134,193.46	537,844.00 138,159.00
DIAMOND OFFSHORE DRILLING		0.718 D)	25271C102	69.5600	9,000.00	352,243.01	626,040.00
		J I D	-		02.2000	2,000.00	332,213.01	020,010.00

Investment Desc	Rating Coupon Yield T	icker Identifier F	Price	Par/Shares	Book Value	Market Value
	Portfolio - 5IN	STOCK - EXTERNALLY INTECH - 1000	MANAGED			
	IIIsti ullette – com	COMMON STOCK				
DIEBOLD INC DISCOVERY HOLDING CO-A DISNEY (WALT) CO. DOMINION RESOURCES INC-VA DONNELLEY (R.R.) & SONS CO DOW CHEMICAL CO DPL INC DST SYSTEMS INC DTE ENERGY COMPANY DUKE ENERGY COMPANY DUKE ENERGY CORPORATION DUN & BRADSTREET CORP E I DUPONT DE NEM. EASTMAN CHEMICAL CO. EASTMAN KODAK EATON CORP. EATON VANCE CORP. ECHOSTAR COMMUNICATIONS - ECOLAB INC EDISON INTERNATIONAL EDWARDS (A.G.) INC EDWARDS LIFESCIENCES ELECTRONIC ARTS, INC ELI LILLY & COMPANY EMC CORP EMERSON ELECTRIC CO ENDO PHARMACEUTICALS ENERGIZER HOLDINGS INC. ENERGY EAST CORP. ENTERGY CORP. EOG RESOURCES INC EQUITABLE RESOURCES INC EQUITABLE RESOURCES INC ERIE INDTY CO EXPEDIA INC EXPEDITORS INT'L. WASH INC	2.157 D	DBD 253651103	38.0000	2,100.00	94,886.68	79,800.00
DISCOVERY HOLDING CO-A	0.000 D	DISCA 25468Y107	15.1500	30,620.00	452,315.89	463,893.00
DISNEY (WALT) CO.	1.126 D	ois 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 R	RD 257867101Q	34.2100	300.00	9,333.82	10,263.00
DOW CHEMICAL CO	3.058 D	OOW 260543103Q	43.8200	2,900.00	117,406.30	127,078.00
DPL INC	3.690 D	PL 233293109Q	26.0100	13,500.00	297,398.99	351,135.00
DST SYSTEMS INC	0.000 D	ST 233326107	59.9100	1,900.00	86,712.74	113,829.00
DTE ENERGY COMPANY	4.769 D	TE 233331107Q	43.1900	13,100.00	583,760.58	565,789.00
DUKE ENERGY CORPORATION	4.517 D	OUK 264399106Q	27.4500	7,300.00	583,760.58 161,051.58	200,385.00
DUN & BRADSTREET CORP	0.000 D	NB 26483E100	66.9600	600.00	31,120.13	40,176.00
E I DUPONT DE NEM.	3.482 D	D 263534109Q	42.5000	21,500.00	1,070,241.05	913,750.00
EASTMAN CHEMICAL CO.	3.411 E	MN 277432100Q	51.5900	10,900.00	488,972.16	562,331.00
EASTMAN KODAK	2.136 E	K 277461109Q	23.4000	4,500.00	129,983.07	105,300.00
EATON CORP.	1.848 E	TN 278058102Q	67.0900	900.00	41,931.36	60,381.00
EATON VANCE CORP.	1.462 E	V 278265103	27.3600	6,100.00	146,202.98	166,896.00
ECHOSTAR COMMUNICATIONS	A 0.000 D	DISH 278762109	27.1700	900.00	30,997.31	24,453.00
ECOLAB INC	1.102 E	CL 278865100Q	36.2700	15,700.00	449,521.88	569,439.00
EDISON INTERNATIONAL	2.4/6 E	IX 281020107Q	43.6100	13,700.00	285,789.82	597,457.00
EDWARDS (A.G.) INC	1./U/ A	GE 281760108	46.8600	8,600.00	356,467.08	402,996.00
EDWARDS LIFESCIENCES	0.000 E	W 28176E108	41.6100	13,700.00	548,251.78	570,057.00
ELECTRONIC ARTS, INC	0.000 E	RTS 285512109 LY 5324571080	52.3100 56.5900	2,100.00 18,400.00	103,889.57 961,903.05	109,851.00 1,041,256.00
ELI LILLI & COMPANI	2.82/ L	MC 268648102	13.6200	18,400.00	234,444.82	238,350.00
EMEDION ELECTRIC CO	2 202 5	MR 2910111040	74.7000	2,000.00	100,368.17	149,400.00
ENDO DUADMACRITICALO	0 000 5	NDP 29264F205	30.2600	7,600.00	214,228.34	229,976.00
ENDO FINAMACEOTICALS ENERGIZER HOLDINGS INC	0.000 E	INR 29266R108	49.7900	10,800.00	603,764.65	537,732.00
ENERGY EAST CORP	5 087 E	AS 29266M109	22.8000	9,600.00	251,549.78	218,880.00
ENTERGY CORP	3.146 E	TR 29364G103Q	68.6500	3,800.00	215,938.56	260,870.00
EOG RESOURCES INC	0 218 E	OG 26875P101	73.3700	12,900.00	544,751.93	946,473.00
EQUITAX INC	0.420 E	FX 294429105	38.0200	22,300.00	749,609.46	847,846.00
EOUITABLE RESOURCES INC	2.289 E	QT 294549100	36.6900	15,000.00	339,441.21	550,350.00
ERIE INDTY CO	2.706 E	RIE 29530P102	53.2000	1,900.00	94,311.99	101,080.00
EXELON CORP	3.010 E	XC 30161N101Q	53.1400	12,400.00	428,548.59	658,936.00
EXPEDIA INC	0.000 E	XPE 30212P105	23.9600	14,600.00	311,396.18	349,816.00
EXPEDIA INC EXPEDITORS INT'L. WASH INC EXPRESS SCRIPTS	. 0.444 E	XPD 302130109	67.5100	300.00	15,867.34	20,253.00
EXPRESS SCRIPTS	0.000 E		83.8000	10,000.00	710,860.92	838,000.00
EXXON MOBIL CORPORATION	2.065 X		56.1700	131,200.00	4,976,556.05	7,369,504.00
F5 NETWORKS INC	0.000 F	FIV 315616102	57.1900	100.00	4,167.93	5,719.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5IN		TECH - 1000				
	Instrument - COM				13,000.00 1,600.00 10,462.00 6,000.00 600.00 15,230.00 1,825.00 17,200.00 9,100.00 2,800.00 2,100.00 4,336.00 2,850.00 6,700.00 10,100.00 30,900.00 7,400.00 8,500.00 26,200.00 3,400.00 2,668.00 1,500.00 17,400.00 4,300.00 4,300.00 2,400.00 2,400.00 217,600.00 12,400.00 217,600.00 12,400.00 217,600.00 12,400.00 217,600.00 12,400.00 29,900.00 3,100.00 4,300.00 21,000.00 17,000.00 1,100.00 6,700.00 1,100.00		
FAIR ISAAC INC. FED. NATL. MTG. ASSN. FEDERATED DEPARTMENT STORES	0.18	1 FIC		44.1700	13,000.00	506,637.06	574,210.00
FED. NATL. MTG. ASSN.	2.13	0 FNM	313586109Q	48.8100	1,600.00	95,597.31	78,096.00
FEDERATED DEPARTMENT STORES	1.50	7 FD	31410H101	66.3300	10,462.00	674,226.38	693,944.46
FEDERATED INVESTORS INCCL	В 1.61	9 FII	314211103	37.0400	6,000.00	207,212.12	222,240.00
FEDEX CORPORATION	0.30	9 FDX	31428X106	103.3900	600.00	41,947.37	62,034.00
FIDELITY NATIONAL FINL INC	2.71	8 FNF	316326107	36.7900	15,230.00	512,240.06	560,311.70
FIDELITY NATIONAL TITLE GROU	JP 4.10	6 FNT	31620R105	24.3500	1,825.00	36,042.43	44,438.75
FIRST AMERICAN CORP.	1.58	9 FAF	318522307	45.3000	17,200.00	702,124.12	779,160.00
FIRST DATA CORP	0.55	8 FDC	319963104Q	43.0100	9,100.00	370,387.59	391,391.00
FIRST ENERGY CORP.	3.67	4 FE	337932107Q	48.9900	12,800.00	554,421.19	627,072.00
FIRST HORIZON NATIONAL CORPO	ORA 4.68	2 FHN	320517105	38.4400	2,100.00	82,971.21	80,724.00
FISERV INC. WISCONSIN	0.00	0 FISV	337738108	43.2700	5,400.00	238,537.96	233,658.00
FISHER SCIENTIFIC INT'L.	0.00	0 FSH	338032204	61.8600	4,336.00	219,114.23	268,224.96
FLORIDA ROCK INDS	1.22	3 FRK	341140101S	49.0600	2,850.00	118,205.06	139,821.00
FOOT LOCKER INC	1.52	6 FL	344849104	23.5900	6,700.00	156,749.86	158,053.00
FOREST CITY ENTERPRI	0.63	2 FCE.A	345550107	37.9300	10,100.00	337,531.25	383,093.00
FOREST LABORATORIES INC.	0.00	0 FRX	345838106	40.6800	30,900.00	1,243,306.87	1,257,012.00
FOREST OIL CORP.	0.00	0 FST	346091705	45.5700	7,400.00	331,923.25	337,218.00
FORTUNE BRANDS INC.	1.84	5 FO	349631101Q	78.0200	5,700.00	334,378.16	444,714.00
FPL GROUP INC.	3.41	6 FPL	302571104Q	41.5600	8,500.00	260,017.99	353,260.00
FRANKLIN RESOURCES INC	0.51	0 BEN	354613101Q	94.0100	26,200.00	1,640,275.03	2,463,062.00
FREDDIE MAC	2.87	6 FRE	313400301Q	65.3500	3,400.00	193,205.43	222,190.00
FREESCALE SEMICONDUCTOR INC	- 0.00	0 FSL.B	35687M206	25.1700	8,300.00	204,410.13	208,911.00
FULTON FINANCIAL CORP	3.29	5 FULT	360271100	17.6000	2,668.00	47,093.20	46,956.80
GALLAGHER (ARTHUR) J & CO.	3.62	6 AJG	363576109Q	30.8800	1,500.00	43,806.03	46,320.00
GANNETT INC	1.91	5 GCI	364730101Q	60.5700	17,400.00	1,211,257.93	1,053,918.00
GAP INC	1.02	0 GPS	364760108Q	17.6400	4,300.00	69,141.85	75,852.00
GENENTECH INC.	0.00	0 DNA	368710406	92.5000	9,800.00	807,621.40	906,500.00
GENERAL DYNAMICS CORP.	1.40	2 GD	3695501080	114.0500	2,400.00	228,460.18	273,720.00
GENERAL ELECTRIC CO	2.85	3 GE	3696041030	35.0500	217,600.00	6,418,417.09	7,626,880.00
GENERAL MILLS INC	2.75	7 GIS	3703341040	49.3200	12,400.00	562,764.41	611,568.00
GENUINE PARTS CO	2.84	6 GPC	3724601050	43.9200	29,900.00	1,243,146.61	1,313,208.00
GENZYME CORP. GEN. DIV.	0.00	0 GENZ	372917104	70.7800	3,100.00	222,652.04	219,418.00
FED. NATL. MTG. ASSN. FEDERATED DEPARTMENT STORES FEDERATED INVESTORS INCCL FEDEX CORPORATION FIDELITY NATIONAL FINL INC FIDELITY NATIONAL TITLE GROU FIRST AMERICAN CORP. FIRST DATA CORP FIRST ENERGY CORP. FIRST HORIZON NATIONAL CORPO FISERV INC. WISCONSIN FISHER SCIENTIFIC INT'L. FLORIDA ROCK INDS FOOT LOCKER INC FOREST CITY ENTERPRI FOREST CITY ENTERPRI FOREST OIL CORP. FORTUNE BRANDS INC. FPL GROUP INC. FRANKLIN RESOURCES INC FREEDCIE MAC FREESCALE SEMICONDUCTOR INC FULTON FINANCIAL CORP GALLAGHER (ARTHUR) J & CO. GANNETT INC GAP INC GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GENERAL MILLS INC GENERAL SINC. GILEAD SCIENCES INC. GILEAD SCIENCES INC. GILEAD SCIENCES INC. GOLDEN WEST FINANCIAL CORP GOLDMAN SACHS GROUP INC GOODRICH CORP.	0.00	0 GYI	374276103	89.2700	4,300.00	287,836.73	383,861.00
GILEAD SCIENCES INC.	0.00	0 GILD	375558103	52.6300	3,400.00	182,187.64	178,942.00
GLOBAL PAYMENTS INC	0.17	1 GPN	37940X102	46.6100	10,000.00	335,125.96	466,100.00
GOLDEN WEST FINANCIAL CORP	0.48	4 GDW	3813171060	66.0000	7,100.00	278,982.39	468,600.00
GOLDMAN SACHS GROUP INC	0.78 1.94	3 GS	38141G104	127.7100	6,700.00	695,549.11	855,657.00
GOODRICH CORP.	1.94	6 GR	382388106Q	41.1000	1,100.00	32,120.02	45,210.00
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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
			TECH - 1000	THINTOLD			
	Instrument - COM						
GOOGLE INC - CL A GRAINGER W W INC GRANT PRIDECO INC. GREAT PLAINS ENERGY INC GTECH HOLDINGS CORP GUIDANT CORP. H & R BLOCK INC. HALLIBURTON COMPANY HARRAH'S ENTERTAINMENT INC.	0.000	GOOG	38259P508	414.8600	400.00	108,992.94 64,280.94	165,944.0
GRAINGER W W INC	1.350	GWW	384802104Q	71.1000	1,100.00	64,280.94	78,210.0
GRANT PRIDECO INC.	0.000	GRP	38821G101	44.1200	3,900.00	64,280.94 149,619.75 382,403.20 692,210.10 1,006,726.69 63,984.87 190,126.91 1,043,523.15 159,693.82 507,000.37 1,496,216.39 562,415.94 723,613.98 582,345.72	172,068.0
GREAT PLAINS ENERGY INC	5.937	GXP	391164100	27.9600	12,700.00	382,403.20	355,092.0
GTECH HOLDINGS CORP	1.071	GTK	400518106	31.7400	22,600.00	692,210.10	717,324.0
GUIDANT CORP.	0.617	GDT	401698105Q	64.7500	16,700.00	1,006,726.69	1,081,325.0
H & R BLOCK INC.	2.036	HRB	093671105Q	24.5500	2,700.00	63,984.87	66,285.0
HALLIBURTON COMPANY	0.807	HAL	406216101Q	61.9600	8,700.00	190,126.91	539,052.0
HARRAH'S ENTERTAINMENT INC.	2.033	HET	413619107	71.2900	16,667.00	1,043,523.15	1,188,190.4
HARTE-HANKS INC.	0.757	HHS	416196103	26.3900	6,800.00	159,693.82	179,452.0
HARRAH'S ENTERTAINMENT INC. HARTE-HANKS INC. HARTFORD FINL SERVICES HCA INC HCC INSURANCE HOLDINGS INC. HEALTH MGMT ASSOCIATES CL A HEALTH NET	1.397	HIG	416515104	85.8900	7,700.00	507,000.37	661,353.0
HCA INC	1.188	HCA	404119109	50.5000	29,500.00	1.496.216.39	1,489,750.0
HCC INSURANCE HOLDINGS INC.	1.010	HCC	404132102	29.6800	20,800.00	562,415.94	617,344.0
HEALTH MGMT ASSOCIATES CL A	1.092	AMH	421933102	21.9600	29.400.00	723.613.98	645.624.0
HEALTH NET	0.000	HNT	42222G108	51.5500	14 400 00	582 345 72	742 320 0
HEINZ H. J. CO.	3.558	HNZ	423074103Q	33.7200	1.400.00	53.159.62	47.208.0
HEALTH MGMT ASSOCIATES CL A HEALTH NET HEINZ H. J. CO. HELMERICH & PAYNE, INC HENRY SCHEIN INC HERSHEY FOODS CORP. HEWLETT-PACKARD CO HILLENBRAND IND. HILLTON HOTELS CORP. HNI CORP. HONEYWELL, INTERNATIONAL, INC.	0.533	HD	423452101Q	61.9100	3 700 00	202 285 50	229 067 0
HENRY SCHEIN INC	0.000	HSTC	806407102	43.6400	7 100 00	288 280 86	309 844 0
HEBSHEV EUUDS CUBD	1 773	HSV	4278661080	55.2500	24 100 00	988 303 92	1 331 525 0
HEWI.FTT-DACKARD CO	1 117	HDO	428236103Q	28.6300	48 400 00	1 220 938 92	1 385 692 0
HILLENDDAND IND	2 207	TIF Q	431573104Q	49.4100	5 000.00	200 472 00	201 510 0
TITUENDRAND IND.	0 662	מוד ייי	432848109Q	24.1100	5,300.00	106 716 70	127 702 0
THE CORP.	1 120	пыт	404251100	54.9300	4 800 00	256 912 02	127,703.0
HNI CORP HONEYWELL INTERNATIONAL INC	2 214	HOM HMT	438516106Q	37.2500	2 200 00	250,613.U3 76 722 46	203,004.0
TONETWELL INTERNATIONAL INC	2.214	HOIN	440452100	32.6800	12 200 00	/0,/32.40 /12 0/2 06	01,950.0 421 276 0
HORNEL FOODS CORP	1.713	икь		32.0000	13,200.00	413,943.90	431,370.0
HOSPIKA INC	0.000	HSP		42.7800	9,590.00	337,847.23	410,200.2
HOVNANIAN ENTERPRISES-A	0.000	HOV	442487203	49.6400	4,200.00	24/,/32.42	208,488.0
HUBBELL INC	2.925	HUB.B	443510201Q	45.1200	500.00	21,101.07	22,560.0
HUMANA INC.	0.000	HUM	444859102	54.3300	7,500.00	263,830.63	407,475.0
IAC/INTERACTIVE CORP	0.000	IACI	44919P300	28.3100	11,600.00	315,554.22	328,396.0
IDEXX LABS INC.	0.000	IDXX	45168D104	71.9800	6,100.00	391,668.19	439,078.0
IMCLONE SYSTEMS	0.000	IMCL	45245W109	34.2400	2,400.00	77,358.00	82,176.0
IMS HEALTH INC.	0.321	RX		24.9200	5,800.00	141,337.97	144,536.0
INAMED CORP	0.000	IMDC	453235103	87.6800	500.00	562,415.94 723,613.98 582,345.72 53,159.62 202,285.50 288,280.86 988,303.92 1,220,938.92 288,473.98 106,716.78 256,813.03 76,732.46 413,943.96 337,847.23 247,732.42 21,101.07 263,830.63 315,554.22 391,668.19 77,358.00 141,337.97 30,197.38 277,496.92 2,578,235.08 129,927.14 144,301.54 193,847.85	43,840.0
INDYMAC BANCORP INC	4.305	NDE	456607100	39.0200	7,200.00	277,496.92	280,944.0
INTEL CORP.	1.282	INTC	458140100Q	24.9600	98,200.00	2,578,235.08	2,451,072.0
HONEYWELL INTERNATIONAL INC HORMEL FOODS CORP HOSPIRA INC HOVNANIAN ENTERPRISES-A HUBBELL INC HUMANA INC. IAC/INTERACTIVE CORP IDEXX LABS INC. IMCLONE SYSTEMS IMS HEALTH INC. INAMED CORP INDYMAC BANCORP INC INTEL CORP. INTERNATIONAL BANCSH INTERNATI FLAVORS & FRAGRAN	2.179	IBOC	459044103	29.3600	4,300.00	129,927.14	126,248.0
INTERNATL FLAVORS & FRAGRAN				33.5000	4,300.00	144,301.54	144,050.0
INTERPUBLIC GROUP	3.937	IPG	460690100Q	9.6500	16,900.00	193,847.85	163,085.0

Investment Desc							
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
			TECH - 1000				
			MMON STOCK				
INTERSIL HOLDINGS CORP	0.803 0.973 0.000 0.000 0.000	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	10,400.00 9,000.00	390,423.24	379,980.00
IRON MIN INC PA ITT EDUCATIONAL SERVICES INC ITT INDUSTRIES INC IVAX CORP J C PENNEY INC JABBIL CIRCUIT INC JACOBS ENGINEERING GROUP JM SMUCKER CO JOHNSON & JOHNSON JOHNSON CONTROLS JOY GLOBAL INC JEMORGAN CHASE & CO. JUNIPER NETWORKS INC KER MCGEE CORP. KEYCORP KEYSPAN CORPORATION KIMBERLY-CLARK CORP KINDER MORGAN INC. KING PHARMACEUTICALS KLA-TENCOR CORP. KNIGHT RIDDER KOHLS CORP KRAFT FOODS INC - A L-3 COMMUNICATIONS HOLDINGS LABORATORY CRP OF AMER HLDGS LABORATORY CRP OF AMER HLDGS LAFARGE NORTH AMERICA INC. LAIDLAW INTERNATIONAL INC	0.000	ESI	45068B109	59.1100	3,700.00 6,200.00	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	518,954.48 569,132.17 626,041.58 215,397.56 615,629.58 500,889.04	655,580.25 772,840.00 259,630.00
J C PENNEY INC	0.899	JCP	7081601060	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	10,400.00 10,600.00	500,989.04	466,400.00
JOHNSON & JOHNSON	2.196	JNJ	4781601040	60.1000	68,100.00	3,285,496.11 72,659.70	4,092,810.00
JOHNSON CONTROLS	1.536	JCI	478366107Q	72.9100	68,100.00 1,400.00	72,659.70	102,074.00
JOY GLOBAL INC	1.125	JOYG	481165108	40.0000	1,450.00	33,167.59	58,000.0
JPMORGAN CHASE & CO.	3.426	JPM	46625H100Q	39.6900	32,912.00	33,167.59 1,139,217.46	1,306,277.28
JUNIPER NETWORKS INC	0.000	JNPR	48203R104	22.3000	920.00	14,680.89 614,422.88 574,331.37	1,306,277.28 20,516.00 653,940.00
KB HOME	1.376	KBH	48666K109Q	72.6600	9,000.00	614,422.88	653,940.00
KELLOGG CO.	2.568	K	4878361080	43.2200	14,600.00	574,331.37 785,142.29 163,628.71	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	11,000.00 6,700.00	163.628.71	220,631.00
EYSPAN CORPORATION	5.211	KSE	49337W100		3,500.00	129.889.16	124,915.0
TMBERIY-CLARK CORP	3.017	KMB	494368103Q	59.6500	200.00	129,889.16 12,632.37	11,930.0
KINDER MORGAN INC.	3.262	KMI	49455P101	91.9500	200.00 10,300.00 23,400.00	841,899.84 290,855.26	947,085.0
CING PHARMACEUTICALS	0.000	KG	495582108	16.9200	23,400.00	290.855.26	395,928.0
CLA-TENCOR CORP.	0.973	KLAC	482480100	49.3300	2,800.00	122,216.75	138,124.0
NIGHT RIDDER	2.338	KRI	499040103Q	63.3000	6,400.00	397.447.73	405,120.0
COHLS CORP	0.000	KSS	500255104	48.6000	2,800.00 6,400.00 6,700.00	122,216.75 397,447.73 324,077.41	325,620.0
RAFT FOODS INC - A	3.269	KFT	50075N104	28.1400	4.400.00	138.954.81	123.816.0
-3 COMMINICATIONS HOLDINGS	IN 0.672	T.T.T.	502424104	74.3500	400.00	138,954.81 26,829.41	29.740.0
ABORATORY CRP OF AMER HIDGS	3 0.000	I.H	50540R409	53.8500	8.000.00	345.794.35	430,800.0
AFARGE NORTH AMERICA INC.	1.744	LAF	505862102	55.0200	6,000.00	345,794.35 379,815.29	330,120.0
LAIDLAW INTERNATIONAL INC	2.582	T.T	50730R102	23.2300	17.800.00	434,829.61	413,494.0
AM RESEARCH CORP	1.744 2.582 0.000 0.000 0.000 0.601 0.624 1.048	LRCX	512807108	35.6800	400.00 8,000.00 6,000.00 17,800.00 8,700.00	239,852.95	310,416.0
LAMAR ADVERTISING CO	0.000	LAMR	512815101	46.1400	5,900.00	269,950.75	272,226.00
LAUREATE EDUCATION INC	0.000	T.AIIR	518613104		700.00	30.195.99	36.757 0
LEGG MASON INC.	0.601	LM	524901105	119.6900	700.00 15,150.00	30,195.99 1,217,789.83	36,757.00 1,813,303.50
LEHMAN BROTHERS HOLDING	0.001	LEH	524908100Q	128.1700	14.868 00	1,088,786.82 82,842.05	1,905,631.50
LENNAR CORPORATION	1 040	TENT	526057104	61.0200	14,868.00 1,300.00	1,000,700.02	1,,00,,001.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	J STOCK	- EXTERNALLY	MANAGED			
			ГЕСН - 1000	THINTOLD			
	Instrument - COM	COI	MMON STOCK				
LEXMARK INTERNATIONAL INC. LIBERTY GLOBAL INC LIBERTY MEDIA CORP-A LIFEPOINT HOSPITALS INC. LINCARE HOLDINGS INC. LINCOLN NATIONAL CORP LINEAR TECHNOLOGY CORP LIVE NATION LIZ CLAIBORNE LOCKHEED MARTIN CORPORATION LOEWS CORP	0.000	LXK	529771107	44.8300	1,900.00	147,132.18 862,025.40	85,177.0
LIBERTY GLOBAL INC	0.000	LBTYA	530555101	22.5000	37,100.00	862,025.40	834,750.0
LIBERTY MEDIA CORP-A	0.000	L	530718105	7.8700	27,200.00	240,724.37 371,654.29 616,188.20	214,064.0
LIFEPOINT HOSPITALS INC.	0.000	LPNT	53219L109	37.5000	8,300.00	371,654.29	311,250.0
LINCARE HOLDINGS INC.	0.000	LNCR	532791100	41.9100	14,500.00	616,188.20	607,695.0
LINCOLN NATIONAL CORP	2.866	LNC	534187109Q	53.0300	1,500.00	616,188.20 67,135.08 517,080.66 14,619.25 65,635.31 430,320.60 2,037,861.35 220,633.67 68,341.37 440,641.96	79,545.0
LINEAR TECHNOLOGY CORP	1.663	LLTC	535678106	36.0700	14,700.00	517,080.66	530,229.0
LIVE NATION	0.000	LYV	538034109	13.1000	1,337.00	14,619.25	17,514.7
LIZ CLAIBORNE	0.628	LIZ	539320101Q	35.8200	1,700.00	65,635.31	60,894.0
LOCKHEED MARTIN CORPORATION	1.885	LMT	539830109Q	63.6300	7,400.00	430,320.60	470,862.0
LOEWS CORP	0.632	LTR	540424108Q	94.8500	27,200.00	2,037,861.35	2,579,920.0
LOEWS CORP - CAROLINA GROUP	4.137	CG	540424207	43.9900	7,400.00	220,633.67	325,526.0
LOWE'S COS	0.360 2.394	LOW	548661107Q	66.6600	1,200.00	68,341.37	79,992.0
LUBRIZOL CORP	2.394	LZ	549271104	43.4300	12,300.00	440,641.96	534,189.0
LYONDELL CHEMICAL COMPANY	3.778	LYO	552078107Q	23.8200	4,600.00	110,860.94	109,572.0
M&T BANK CORPORATION	1.650	MTB	55261F104	109.0500	6,900.00	704,380.29	752,445.0
MANOR CARE INC.	1.508	HCR	564055101	39.7700	5,000.00	110,860.94 704,380.29 187,993.78 686,512.57 521,340.52	198,850.0
MARATHON OIL CORP	2.165	MRO	565849106Q	60.9700	13,160.00	686,512.57	802,365.2
MARKEL CORP	0.000	MKL	570535104	317.0500	1,600.00	521,340.52	507,280.0
MARRIOTT INT'L INC CL-A	0.627	MAR	571903202	66.9700	4,100.00	233,164.00	274,577.0
MARSH & MCLENNAN COS.	2.141	MMC	571748102Q	31.7600	4,100.00 16,300.00	233,164.00 489,359.55	517,688.0
MARSHALL & ILSLEY CORP	2.230	MI	571834100	43.0400	3,700.00	124,583.77	159,248.0
MARTIN MARIETTA MATERIALS	1.199	MLM	573284106	76.7200	3,800.00	215,550.79	291,536.0
MASSEY ENERGY CO	0.422	MEE	576206106Q	37.8700	1,500.00	69,198.15	56,805.0
MATTEL INC.	3.160	MAT	577081102Q	15.8200	21,700.00	390,114.37	343,294.0
MAXIM INTGRTD PRDCTS INC.	1.379	MXIM	57772K101	36.2400	5,700.00	223,507.34	206,568.0
McCORMICK & CO	2.328	MKC	579780206Q	30.9200	9,700.00	314,036.72	299,924.0
MCAFEE INC	0.000	MFE	579064106	27.1300	2,200.00	41,205.30	59,686.0
MCCLATCHY CO	1.218	MNI	579489105	59.1000	1,500.00	105,812.81	88,650.0
MCDONALDS CORPORATION	1.987	MCD	580135101Q	33.7200	700.00	20,100.27	23,604.0
MCGRAW HILL INC	1.278	MHP	5806451090	51.6300	13,500.00	449,806.96	697,005.0
MCI INC	8.109	MCIP	552691107	19.7300	7,500.00	193,415.25	147,975.0
MCKESSON CORP	0.465	MCK	58155Q103Q	51.5900	13,900.00	638,779.61	717,101.0
MDU RESOURCES GROUP	2.321	MDU	552690109	32.7400	1,500.00	489,359.55 124,583.77 215,550.79 69,198.15 390,114.37 223,507.34 314,036.72 41,205.30 105,812.81 20,100.27 449,806.96 193,415.25 638,779.61 39,203.85 138,244.69 2,736,621.68 250,437.41 1,151,250.29 326,135.08	49,110.0
LOWE'S COS LUBRIZOL CORP LYONDELL CHEMICAL COMPANY M&T BANK CORPORATION MANOR CARE INC. MARATHON OIL CORP MARKEL CORP MARRIOTT INT'L INC CL-A MARSH & MCLENNAN COS. MARSHALL & ILSLEY CORP MARTIN MARIETTA MATERIALS MASSEY ENERGY CO MATTEL INC. MAXIM INTIGRTD PRDCTS INC. MCCORMICK & CO MCCLATCHY CO MCCDONALDS CORPORATION MCGRAW HILL INC MCI INC MCKESSON CORP MDU RESOURCES GROUP MEADWESTVACO MEDIMMUNE INC MEDIMMUNE INC MEDTRONIC INC MEMC ELECTR MATLS IN	3.282	MWV		28.0300	4,400.00	138,244.69	123,332.0
MEDCO HEALTH SOLUTIONS INC	0.000	MHS	58405U102	55.8000	55,021.00	2,736,621.68	3,070,171.8
MEDIMMUNE INC	0.000	MEDI	584699102	35.0200	7,600.00	250,437.41	266,152.0
MEDTRONIC INC	0.668	MDT	585055106Q	57.5700	26,600.00	1,151,250.29	1,531,362.0
MEMC FIRCTR MATIS IN	0.000	WER	552715104	22 1700	17 800 00	326 135 08	394 626 0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Dankfalla FIN	TAT	- EXTERNALLY FECH - 1000	MANAGED			
	Instrument - COM	COI	MMON STOCK				
	THE CLUMCITE COM	CO	AMOIN BIOCK				
MERCANTILE BANC.	2.693	MRBK	5874051010	56.4400	6,600.00	315,312.49 1,812,523.00 66,912.69 123,249.03 297,810.84 552,187.22 134,563.38 171,024.38 759,734.87 74,079.53 77,761.20 72,591.87 5,574,400.41 160,074.20 460,855.49 477,299.01 293,315.52 454,083.34 275,656.72 86,230.18 477,406.37 39,368.56 506,906.17 441,330.97 279,542.95 252,167.50 458,311.66 220,999.69 891,708.64 81,543.60 1,127,660.30 362,487.30 362,487.30 3162,487.30 3162,203.28 189,391.65	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	MERO	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 INTERNATIONA	L 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	TOM	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	NA.I.	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 COMPAN	Y 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	NTHD	62913F201	43.6800	8,000.00	215,203.28	349,440.00
NIKE INCCL B	1.428	NKE	654106103Q	86.7900	3,500.00	189,391.65	303,765.00
NORDSTRUM INC	0.909	U WIN	655664100Q	37.4000	19,500.00	362,487.30 215,203.28 189,391.65 434,617.47 96,373.56 48,527.99 207,290.01 334,239.91	124,300.00
NORTH FORK PANK	1.159	NSC	655844108Q	44.8300	3,000.00	96,3/3.56	134,490.00
NORTH FURK BANK	3.655	MER	659424105	27.3600 51.8200	1,/50.00	48,527.99	4/,880.00
NORTHERN TRUST CORP	1.775	NTRS	665859104 6668071020	51.8200 60.1100	4,500.00	20/,290.01	233,19U.UU
MERCANTILE BANC. MERCK & CO INC MERCURY INTERACTIVE CORP. MERITAGE HOMES CORP MERRILL LYNCH & CO. INC. METLIFE INC METTLER-TOLEDO INTERNATIONA MGIC INVESTMENT CORP MGM MIRAGE MICHAELS STORES MICROCHIP TECHNOLOGY INC. MICRON TECHNOLOGY INC MICROSOFT CORP. MILLER (HERMAN) INC MILLIPORE CORPORATION MONSANTO COMPANY MOODY'S CORPORATION MORGAN STANLEY DEAN WITTER MOTOROLA INC MURPHY OIL CORP MYLAN LABS NATIONAL FUEL & GAS NATIONAL FUEL & GAS NATIONAL SEMICONDUCTOR CORP NCR CORPORATION NETWORK APPLIANCE INC. NEW YORK COMMUNITY BANCORP NEW YORK TIMES CO. CL A NEWELL RUBBERMAID INC. NEWFIELD EXPLORATION COMPAN NEWS CORP INC-CL A NEWELL RUBBERMAID INC. NEWFIELD EXPLORATION COMPAN NEWS CORP INC-CL A NEXTEL PARTNERS INC NIH HOLDINGS INC NIKE INCCL B NORDSTROM INC NORFOLK SOUTHERN CORP. NORTH FORK BANK NORTHERN TRUST CORP	1./30	MOC	00000/102Q	00.1100	0,400.00	334,439.91	303,004.00

Investment Desc							
	Group – COMMO	N STOCK	- EXTERNALLY	MANAGED			
			TECH - 1000				
	Ingtaiment COM	ao	MMON CTOCK				
NOVELLUS SYSTEMS INC. NRG ENERGY INC. NSTAR CO. NUVEEN INVESTMENTS INC-CL A NVIDIA CORP NVR INC O'REILLY AUTOMOTIVE INC. OCCIDENTAL PETROLEUM CORP. OFFICE DEPOT INC OGE ENERGY CORP	0.621	NVLS	670008101	24.1200	7,700.00 5,100.00 14,500.00	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 96,433.34	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	200 00	000 000 00	010 600 00
O'REILLY AUTOMOTIVE INC.	0.000	ORLY	686091109	32.0100	5,400.00	230,020.00 164,090.85 492,939.65 786,911.70 62,098.48 1,052,595.42 548,360.56 553,006.75 890.608.18	210,600.00 172,854.00
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	1,046,428.00
OGE ENERGY CORP	4.964	OGE	670837103	26.7900	2,500.00	62,098.48	66,975.00 1,121,512.00 570,371.00
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 69,500.00	553,006.75	492,655.00
ORACLE SYS. CORP.	0.000	ORCL	68389X105	12.2100	69.500.00	553,006.75 890,608.18	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	890,608.18 580,164.01 565,342.75 44,170.37 451,935.30 18,304.63 139,969.84 311,047.29 253,868.95 653,338.45	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-UTT 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
PDI BIOPHARMA INC	0.000	PDT.T	69329Y104	28.4200	16 900 00	398 358 69	480 298 00
PEARODY ENERGY CORP	0.461	RTII	704549104	82.4200	2 000 00	152 268 64	164 840 00
PENTATE INC	1 622	DIG	709631105Q	34.5200	5 000 00	187 535 69	172 600 00
DEUDITE BE BEIDGEDOR	2 833	DRCT	710198102	31.0600	2,000.00 5,000.00 3,550.00 19,600.00 12,300.00	35,336.43 75,542.94 398,358.69 152,268.64 187,535.69 105,024.51	110 263 00
DEDCO HOLDINGS INC	4 470	DOM	713291102	22.3700	19 600 00	456 406 09	438,452.00
DEDGI BOTTLING CROID INC	1 110	DRC	713409100	28.6100	12 300 00	456,406.09 342,743.60	351,903.00
DEDCTAMEDICAC INC	1 461	DVG	71343P2000	23.2600	7 800 00	188 952 00	
DEDGICO INC	1 760	DED	71343F200Q 713448108Q	59.0800	7,800.00 32,900.00	188,952.00 1,366,765.03	181,428.00 1,943,732.00
DETTED INC.	1.700 4.116	DEE	717081103Q	23.3200	202,080.00	5 077 251 25	4 712 505 60
DHARMACRITHICAL DRODITCH DEVE	L'UD U 333	DDD1	717124101		6,300.00	5,077,251.25 347,528.36	4,712,505.60 390,285.00
O'REILLY AUTOMOTIVE INC. OCCIDENTAL PETROLEUM CORP. OFFICE DEPOT INC OGE ENERGY CORP OMNICARE INC. OMNICOM GROUP ONEOK INC. ORACLE SYS. CORP. OSHKOSH TRUCK CORPORATION OUTBACK STEAKHOUSE INC PACCAR INC PACCAR INC PACTIV CORPORATION PALL CORPORATION PALL CORPORATION PALL CORPORATION PALTERSON COS INC PATTERSON UTI ENERGY INC PATTERSON-UTI ENERGY INC PAYCHEX INC PEABODY ENERGY CORP PENTAIR INC. PEOPLES BK BRIDGEPOR PEPCO HOLDINGS INC. PEPSI BOTTLING GROUP INC PEPSIAMERICAS INC PEPSIAMERICAS INC PEPSICO INC. PHARMACEUTICAL PRODUCT DEVEI PHILADELPHIA CONS HLDG CO PIONEER NATURAL RESOURCES CO PITNEY-BOWES, INC. PIXAR PLAINS EXPLORATION & PR	0.322	DRI'A E.E.D.T	717528103	01.9500	3 600 00	347,528.36 293,564.60 245,013.74 53,413.90 272,198.86 141,990.56	340,405.00
DIONEED MYLLIDY: DECOLLOGES OF	0.000	DAD	723787107	50.0500 51 2700	3,000.00 4 pnn nn	233,304.00 245 012 74	246,004.00
PIUNEER NAIURAL RESUURCES CO	J. U.408	אם דאט		77.2/UU	1 200 00	243,U13./4	440,U90.UU
PIINEI-DUWES, INC.	2.934	PIVD	724479100Q 725811103	44.4500 F2 7200	1,200.00	22,413.90	211 040 00
LIVER EADIODALION C DD	0.000	LIVK		54.74UU 30.7300	3,900.00	4/4,198.86	311,U48.UU
PLAINS EXPLORATION & PR	0.000	PXP	726505100	39.7300	3,800.00	141,990.56	150,9/4.00

Investment Desc	Rating Coupon Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5IN INT	TECH - 1000				
	Instrument - COM COM	MMON STOCK				
PLUM CREEK TIMBER CO INC PNC FINANCIAL SERVICES GROUP	4.216 PCL	729251108	36.0500	1,600.00	54,216.63 127,188.98	57,680.00
PNC FINANCIAL SERVICES GROUP	3.234 PNC	693475105Q	61.8300	2,300.00	54,216.63 127,188.98 154,704.56 223,966.76 54,626.02 84,919.17 246,201.64 2,134,269.81 39,111.54 2,491,012.24 613,297.11 11,040.82 670,482.45 1,331,465.03 89,474.92 66,823.92 216,835.10 811,536.19 340,269.79 535,672.68 146,926.57 82,864.34 57,139.32 85,615.74 392,296.56 307,072.59 483,784.98 328,730.75	142,209.00
PNC FINANCIAL SERVICES GROUP POLO RALPH LAUREN CORP PPG INDUSTRIES INC. PPL CORPORATION PRAXAIR INC. PRECISION CASTPARTS CORP PRIME MONEY MARKET - 5IN PRINCIPAL FINANCIAL GROUP	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	7445731060	64.9700	23,000.00	1,331,465.03	1,494,310.00
PUGET ENERGY INC	4.897 PSD	7453101020	20.4200	4,100.00	89,474.92	83,722.00
PULTE HOMES, INC.	0.406 PHM	7458671010	39.3600	1,800.00	66,823.92	70,848.00
PRINCIPAL FINANCIAL GROUP PROCTER & GAMBLE CO PROGRESSIVE CORP PROTECTIVE LIFE CORP PRUDENTIAL FINANCIAL INC PUBLIC SVC ENTERPRISES PUGET ENERGY INC PULTE HOMES, INC. QLOGIC CORPORATION QUALCOMN INC QUEST DIAGNOSTICS INC QUESTAR CORP QUICKSILVER RESOURCE R.H. DONNELLEY CORP.	0.000 OLGC	747277101	32.5100	6,500.00	216,835.10	211,315.00
OUALCOMM INC	0.835 OCOM	747525103	43.0800	25,200.00	811,536.19	1,085,616.00
OUEST DIAGNOSTICS INC	0.699 DGX	74834L100	51.4800	7,900.00	340,269.79	406,692.00
OUESTAR CORP	1.188 STR	748356102Q	75.7000	9,700.00	535,672.68	734,290.00
OUICKSILVER 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
R.H. DONNELLEY CORP. 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
RAYONIER INC. RAYTHEON COMPANY RED HAT INC REEBOK INTERNATIONAL LTD.	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	7581101000	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 RCT	759930100	47.3100	9,927.00 13,550.00	328,730.75 558,348.90	641,050.50
REDIELTO SERVICES INC	1 491 RSG	760759100		5,500.00	158,467.22	206,525.00
REGMED INC	0 000 RMD	761152107	38.3100	14,500.00	548 745 71	555,495.00
RESPIRANTES INC	0.000 KMD	761230101	37.0700	15,600.00	548,745.71 599,342.70	578,292.00
REYNOLDS & REYNOLDS CLA	1 567 REV	761695105			349,490.97	364,910.00
REYNOLDS AMERICAN INC	5 244 PAT	761713106	95.3300	13,000.00 8,000.00	483,585.60	762,640.00
ROCKWELL AUTOMATION INC	1 521 POK	7739031090	59.1600	7 100 00		
REEBOK INTERNATIONAL LTD. REGIONS FINANCIAL CORP. RENAL CARE GROUP INC. REPUBLIC SERVICES INC RESPIRONICS INC RESPIRONICS INC REYNOLDS & REYNOLDS CL-A REYNOLDS AMERICAN INC ROCKWELL AUTOMATION INC ROCKWELL COLLINS ROHM & HAAS CO ROPER INDUSTRIES INC ROSS STORES INC	1 032 COT	774341101	46.4700	7,100.00 12,600.00	227,967.65 447,190.63	585,522.00
BUHW & HAVE CO	2 395 DOU	775371101	48.4200	2 600 00	114,629.39	125,892.00
DODED INDICADIES INC	2.333 ROH 0 504 DOD	776696106	39.5100	2,600.00 8,200.00	114,629.39 273,913.43	323,982.00
ROSS STORES INC	0.830 ROST	778296103	28.9000	19,700.00	516,605.68	569,330.00
KUDD BIUKED INC	0.830 ROST	1/8290103	28.9000	19,700.00	510,005.08	509,330.0

Investment Desc	Rating Coupon Yield Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STO	CK - EXTERNALLY	MANAGED			
		INTECH - 1000				
	Instrument - COM	COMMON STOCK				
RYLAND GROUP INC	0.665 RYL 1.493 TSG 1.769 SAFC 0.845 SWY 0.000 SKS 0.000 CRM 0.000 SNDK 4.179 SLE 3.961 SCG 1.055 SGP 0.681 SCHW 0.092 SFA 1.105 SMG	783764103	72.1300	400.00 3,200.00	25,154.29 78,496.96 950,010.84	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	504,788.81 255,593.76	508,690.00
SAKS INCORPORATED	0.000 SKS	79377W108	16.8600	21,500.00 14,100.00	255,593.76	237,726.00
SALESFORCE.COM INC	0.000 CRM	79466L302	32.0500	9,100.00	241,795.54 137,275.13	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	137,275.13 403,618.46 408,854.01 866,291.82 510,633.37 80,473.55 345,014.72 621,095.03	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	0.092 SFA 1.105 SMG 0.916 SSP 0.000 SEE 0.000 SHLD 2.587 SRE 0.000 SEPR 3.682 SVM	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	263,554.35 426,657.77 423,498.93 203,380.79 318,085.92 456,291.50 383,128.86	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	8330341010	37.5600	12,300.00	442,305.58	461,988.00
SONIC CORP	0.000 SONC	835451105	29.5000	7,800.00	383,128.86 75,543.52 435,667.53 767,205.15 89,989.71 401,733.45 442,305.58 237,189.71	230,100.00
SONOCO PRODUCTS CO	3.129 SON	835495102	29.4000	6,100.00	166, 438.02 383,702.52 112,516.53 728,925.87 58,347.00	179,340.00
SOUTHERN CO	4.315 SO	8425871070	34.5300	6,100.00 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	3.682 SVM 1.805 SHW 0.945 SEBL 1.200 SIAL 3.307 SKYF 1.597 SLM 0.646 SII 0.000 SFD 2.662 SNA 0.000 SONC 3.129 SON 4.315 SO 1.110 SOV 0.428 S 2.184 SPW 0.000 STJ 2.059 STA 0.434 SPF 2.414 SWK 0.000 SBUX 1.315 HOT	7928601080	44.6700	26,646.00	456,607.38 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	574,766.65 49,586.62	57,648.00
STARBUCKS CORP.	0.000 SBUX	855244109	30.0100	7,000.00 5,900.00	148,754.37 290,086.97	210,070.00
CTYDMUUD DECUDEC	1 315 НОТ	85590A203	63 8600	5 900 00	290 086 97	376 774 00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5IN		TECH - 1000	11111022			
	Instrument - COM						
STATE STREET CORP STATION CASINOS INC STERICYCLE INC STRYKER CORP. SUNOCO, INC. SUNTRUST BANKS INC. SUPER VALU STORES INC. SYBASE INC. SYMANTEC CORP SYMBOL TECHNOLOGIES INC SYNOPSYS INC. SYNOVUS FINANCIAL CORP SYSCO CORP. T ROWE PRICE GROUP INC. TARGET CORP	1.37) STT		55.4400	5,600.00	286,213.82 116,190.49	310,464.00
STATION CASINOS INC	1.47	4 STN	857689103	67.8000	2,200.00	116,190.49	149,160.00
STERICYCLE INC	0.00	SRCL	858912108	58.8800	6,700.00	397,552.36	394,496.00
STRYKER CORP.	0.24	7 SYK	863667101	44.4300	20,700.00 17,900.00	827,790.88	919,701.00
SUNOCO, INC.	1.02	O SUN	86764P109Q	78.3800	17,900.00	870,288.10 854,269.49 171,850.92 376,420.43 398,360.07 63,964.84 579,870.62 247,089.84 1,204,241.01 173,220.94 419,950.90 215,599.39 261,896.77 232,775.96 212,721.49 81,465.12	1,403,002.00
SUNTRUST BANKS INC.	3.02	3 STI	867914103Q	72.7600	12,127.00	854,269.49	882,360.52
SUPER VALU STORES INC.	2.00	l SVU	868536103Q	32.4800	6,400.00	171,850.92	207,872.00
SYBASE INC.	0.00) SY	871130100	21.8600	18,900.00	376,420.43	413,154.00
SYMANTEC CORP	0.00) SYMC	871503108	17.5000	20,763.00	398,360.07	363,352.50
SYMBOL TECHNOLOGIES INC	0.15	5 SBL	871508107	12.8200	4,900.00	63,964.84	62,818.00
SYNOPSYS INC.	0.00	SNPS	871607107	20.0600	30,900.00	579,870.62	619,854.00
SYNOVUS FINANCIAL CORP	2.70	2 SNV	87161C105	27.0100	8,800.00	247,089.84	237,688.00
SYSCO CORP.	2.19) SYY	871829107Q	31.0500	36,400.00	1,204,241.01	1,130,220.00
T ROWE PRICE GROUP INC.	1.55	4 TROW	74144T1080	72.0300	5,700.00	173,220.94	410,571.00
TARGET CORP	0.72	7 TGT	87612E1060	54.9700	9,800.00	419,950.90	538,706.00
TD BANKNORTH INC	3.02	9 BNK	87235A101	29.0500	7,223.00	215,599.39	209,828.15
TECHNE CORPORATION	0.00) TECH	878377100	56.1500	4,700.00	261,896.77	263,905.00
TECO ENERGY	4.42	3 TE	872375100Q	17.1800	13,600.00	232,775.96	233,648.00
TELEFLEX INC	1.53	3 TFX	8793691060	64.9800	3,400.00	212,721.49	220,932.00
TELEWEST GLOBAL INC	0.00	TLWT	87956T107	23.8200	3,600.00	81,465.12	85,752.00
TEMPLE-INLAND INC.	2.00	5 TIN	879868107Q	44.8500	7,900.00	270,390.46	354.315.00
TENET HEALTHCARE CORP	0.00) THC	88033G100	7.6600	24.400.00	268.516.02	186.904.00
TERADYNE INC	0.00) TER	880770102	14.5700	8.900.00	129.570.36	129.673.00
TESORO CORP	0.64	9 TSO	881609101	61.5500	1,500.00	86.682.60	92.325.00
TEXAS INSTRS INC	0.37	4 TXN	882508104Q	32.0700	17.300.00	542.791.79	554.811.00
TEXTRON INC.	1.81	R TXT	883203101Q	76.9800	5.700.00	366.235.01	438.786.00
THE HANOVER INSURANCE GROUP	0.59	R THG	410867105	41.7700	2.100.00	84.217.98	87.717.00
THE ST JOE COMPANY	0.35	2 JOE	790148100	67.2200	14 700 00	212,721.49 81,465.12 270,390.46 268,516.02 129,570.36 86,682.60 542,791.79 366,235.01 84,217.98 1,069,811.25	988 134 00
THERMO ELECTRON CORP	0.00) TMO	883556102	30.1300	600 00	13 438 71	18 078 00
TIDEWATER INC	1 34	שמים 9	8864231020	44.4600	1 900 00	13,438.71 60,561.70 336,463.59 598,894.22	84 474 00
TIMBERIAND CO CLA	0.00	TET.	887100105	32.5500	10 500 00	336 463 59	341 775 00
TIME WARNER INC	1 14	S TWY	887317105	17.4400	21 700 00	598 894 22	378 448 00
TIY COS INC	1 03	3 TWX	872540109Q	23.2300	11,500.00	225,515.41	267,145.00
TOLL BROTHERS INC	0.00	TOI.	889478103	34.6400	18 500 00	808 168 37	640,840.00
TORCHMARK CORP	0.00	1 TMK	8910271040	55.6000	18,500.00 8,100.00	808,168.37 365,949.10	450,360.00
TRANSATIANTIC HOLDINGS INC	0.79	1 TPH	893521104Q	67.2000	5 400 00	312 995 06	362,880.00
TRIAD HOSDITALS INC	0.71	י ייעד איד ד	89579K109	39.2300	3,400.00	431 603 50	345,224.00
TRIAD HOSELIADS INC	2 27	ם שבם	896047107Q	30.2500	5 800 00	227 010 00	175,508.00
TELECINE CO	2.3/	מאמיה (896239100	25 /000	5,000.00	312,995.06 431,603.58 227,918.89 154,292.51	180,999.00
T ROWE PRICE GROUP INC. TARGET CORP TD BANKNORTH INC TECHNE CORPORATION TECO ENERGY TELEFLEX INC TELEFLEX INC TELEWEST GLOBAL INC TEMPLE-INLAND INC. TENET HEALTHCARE CORP TEXAS INSTRS INC TEXAS INSTRS INC TEXTRON INC. THE HANOVER INSURANCE GROUP THE ST. JOE COMPANY THERMO ELECTRON CORP. TIDEWATER INC TIMBERLAND CO CL-A TIME WARNER INC. TJX COS. INC. TOLL BROTHERS INC TORCHMARK CORP TRANSATLANTIC HOLDINGS INC TRIBUNE CO TRIMBLE NAVIGATION LTD	0.00	סויות ו	030233100	33.4300	3,100.00	104,494.31	100,555.00

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOC	K - EXTERNALLY	MANAGED			
			NTECH - 1000				
	Instrument - COM						
TXU CORPORATION TYSON FOODS INC. CL-A UGI CORP UNION PACIFIC CORP. UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC UNITRIN INC. UNIVERSAL HEALTH SERVICES C	3 207	דעדו	873168108Q	50.1900	1 000 00	17 385 30	50 190 00
TYPON FOODS INC CL.A	0.207	TCM	902494103	17.1000	6 700 00	17,385.30 113,930.22	114 570 00
IIGI COPD	3 276	TICT	902681105	20.6000	25,400.00	644 151 60	523,240.00
INTON DACTETC COPD	1 490	IINID	907818108Q	80.5100	9 900 00	644,470.72	707 040 00
INITED TECHNOLOGIES	1.490	TITY	9130171090	55.9100	9,900.00 18,300.00	703,110.65	797,049.00 1,023,153.00
INTERDUENTED COOLD INC	1.574	UIMU	91324P102A	62.1400	22 602 00	969,327.92	2 002 620 00
INITEDIEALIA GROUP INC	3 773	סיידו סיידו	91324F102A 913275103	45.0500	33,692.00 2,400.00	112,394.32	2,093,620.88 108,120.00
INTITED ONL HEALTH OFFILES (71. D 0 684	TILIC	913903100	46.7400	10,200.00	578 063 90	476 748 00
INTIMODOVITORNT CODD	1 210	UILO	91529Y106Q	22.7500	9,300.00	578,063.90 160,373.85 385,661.90 663,125.55 493,861.59 1,257,578.44 238,628.06	211 575 00
UNUMPROVIDENT CORP.	1.318	OIMM	902973304	29.8900	18,100.00	205 661 00	Z11,575.00
US BANCORP	4.410	USB		40.8300	16,400.00	563 10E EE	541,009.00
USI INC.	3.300	AEC	902911106Q 9182041080	55.3400	16,400.00 9,500.00	402 961 50	509,012.00 F2F 720 00
V F CURP	2.096	747	918204108Q 91913Y100Q	51.6000	9,500.00	1 257 570 44	1 705 006 40
VALERO ENERGY CORP.	0.387	ATO		51.0000	34,804.00 5,500.00	1,25/,5/8.44	1,795,880.40
VARIAN MEDICAL SISIEMS	0.000	VAR	92220P105	50.3400	5,500.00	238,628.06	276,870.00
VCA ANTECH INC	0.000	MOOF.	918194101	28.2000	6,300.00 60,700.00	176,791.86 2,421,586.39	177,660.00 1,828,284.00
VERIZON COMMUNICATIONS	5.3/8	VZ	92343V104Q	30.1200	1,000.00	2,421,586.39	1,828,284.00
VINTAGE PETROLEUM INC.	0.412	ALT	927460105Q	53.3300	1,200.00 5,900.00 27,996.00	65,697.96 338,498.46 1,171,846.43	63,996.00
VULCAN MATERIALS CO	1./12	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	MM.I.	931142103Q	46.8000	33,600.00 23,200.00	1,496,389.98 738,318.99	1,572,480.00 1,026,832.00
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	3,200.00 400.00	130,247.04	139,200.00 306,000.00
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	773,738.00 459,699.00
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	15,986.29 21,700.00 5,700.00	948,101.45	1,363,411.00 314,982.00
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 21,600.00	150,816.12	153,203.00 401,976.00
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 11,400.00	468,370.62 229,690.03	475,609.00
WESTWOOD ONE	2.454	MON	961815107	16.3000	11,400.00	229,690.03	185,820.00
WEYERHAEUSER CO.	3.014	WY	962166104Q	66.3400	3,000.00 3,300.00	182,149.25	199,020.00 276,408.00
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 6,400.00 4,600.00	872,039.91	1,300,152.00
UNITRIN INC. UNIVERSAL HEALTH SERVICES OF UNIMPROVIDENT CORP. US BANCORP UST INC. V F CORP VALERO ENERGY CORP. VARIAN MEDICAL SYSTEMS VCA ANTECH INC VERIZON COMMUNICATIONS VINTAGE PETROLEUM INC. VULCAN MATERIALS CO WACHOVIA CORP. WAL MART STORES INC WALGREEN CO. WASHINGTON MUTUAL INC. WASHINGTON POST CL. B WATSON PHARMACEUTICALS INC. WEIGHT WATCHERS INTL WELLPOINT INC. WELLS FARGO COMPANY WENDY'S INTL WESTCORP INC WESTERN DIGITAL CORP WESTERN GAS RESOURCES INC WESTERN GAS RESOURCES INC WEYERHAEUSER CO. WHIRLPOOL CORP WHOLE FOODS MARKET INC WILLMINGTON TRUST CO, DELAWA WISCONSIN ENERGY CORP.	0.922	JW.A	968223206	39.0400	6,400.00	246,800.44	249,856.00 178,986.00
WILMINGTON TRUST CO, DELAWA	ARE 3.084	WL	971807102Q	38.9100	4,600.00	165,237.00	178,986.00
WISCONSIN ENERGY CORP.	2.252 4.086	WEC	976657106Q	39.0600	2,100.00	61,323.02 429,651.08	82,026.00
WPS RESOURCES CORP.	4.086	WPS	92931B106	55.3100	7.700.00	429.651.08	425.887.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
				- EXTERNALLY				
	Portfolio -			TECH - 1000	MANAGED			
	Instrument -	- COM	CO	MMON STOCK				
				Parion Brock				
WRIGLEY WM JR CO		1.684	WWY	9825261050	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	22,600.00 1,000.00	944,608.08 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 9,633.00 10,200.00 6,500.00	289,839.89	279,831.00 423,274.02
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	399,636.00 304,720.00
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	270,402.54 296,504.63 589,825.34 195,473.08	219,124.00
Instrument Total	634					10,183,692.05	284,676,177.96	326,675,026.08
	Instru	ment -	REIT	REAL ESTATE	INVESTMENT	TRUST		
		0.823	AMB	00163T109	49.1700	1,600.00	68,488.00	78,672.00
AMERICAN FINANCIAL REALTY APARTMENT INVT & MGMT	TRUS	9.000	AFR	02607P305	12.0000	15,200.00 2,200.00	210,072.02 81,810.85	182,400.00 83,314.00
APARTMENT INVT & MGMT	TRUS	6.337	AIV	03748R101		2,200.00	81,810.85	83,314.00
ARCHSTONE COMMUNITIES		4.153	ASN	039583109Q	41.8900	4,900.00	168,898.55 13,270.27	205,261.00
ARDEN REALTY GROUP INC		4.505	ARI	039793104Q		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 46,336.00
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	74,694.69 262,889.90	72,723.00
CBL & ASSOC PROP		4.112	CBL	124830100	39.5100	6,800.00	262,889.90	268,668.00
				251591103Q	47.0200	1,500.00 11,600.00 2,200.00	47,550.57	70,530.00
EQUITY OFFICE PROP EQUITY RESIDENTIAL 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	47,550.57 345,444.42 70,501.86	86,064.00
FEDERAL REALTY INV.		3.660	FRT	313747206Q	60.6500	5,300.00 4,300.00	250,889.46 96,718.89	321,445.00
GENERAL GROWTH PROP		3.490	GGP	370021107Q		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	63,804.06 71,044.96 352,034.59	300,150.00
KIMCO REALTY CORP		4.114	KIM	49446R109Q	32.0800	2,700.00 3,200.00	53,143.79 170,161.52	86,616.00 214,848.00
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	300.00 5,900.00 2,035.00	15,894.68 374,498.96 76,530.41	394,651.00
PROLOGIS TRUST		3.167	PLD	743410102Q	46.7200	2,035.00	76,530.41	95,075.20
EQUITY RESIDENTIAL PROP FEDERAL REALTY INV. GENERAL GROWTH PROP HEALTH CARE REIT INC HOSPITALITY PROPERTIES HRPT PROPERTIES TRUST KIMCO REALTY CORP MACERICH CO MILLS CORP. PAN PACIFIC RETAIL PROLOGIS TRUST PUBLIC STORAGE INC		2.953	PSA	74460D109	67.7200	1,100.00	49,668.85	74,492.00

ASOF02	Date 01/19/2006 Time 18:24:36	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2005 To 12/31/2005 Page 152
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Investment Desc	Rating Coupon Yield Tic	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON ST Portfolio - 5IN Instrument - REIT	IOCK – EXTERNALLY INTECH – 1000 REAL ESTATE INVE				
REGENCY CENTERS CORP SHURGARD STORAGE CTRS SIMON PROP GROUP INC. SL GREEN RE CORP THORNBURG MTG INC TRIZEC PROPERTIES INC UNITED DOMINION RE TRUST VORNADO REALTY TRUST	2.948 REC 3.949 SHU 3.134 SPC 3.141 SLC 10.381 TM 3.490 TRZ 5.119 UDE 3.833 VNC	U 82567D104 G 828806109Q G 78440X101 A 885218107 Z 89687P107 R 910197102	58.9500 56.7100 76.6300 76.3900 26.2000 22.9200 23.4400 83.4700	4,900.00 3,000.00 4,779.00 1,100.00 2,600.00 2,200.00 6,200.00 3,400.00	274,247.24 122,798.85 237,952.05 57,808.58 75,850.06 34,991.46 132,411.35 228,671.95	288,855.00 170,130.00 366,214.77 84,029.00 68,120.00 50,424.00 145,328.00 283,798.00
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

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group	- COMMO	N STOCK	- EXTERNALLY I	MANAGED			
	Portfolio	- 6СН	CH	ARTWELL - 2000	VAL			
	Instrument	- COM	COI	MMON STOCK				
AAR CORPORATION		0.417	AIR	0003611050	23.9500	42,200.00	572.402.73	1,010,690.01
AAR CORPORATION ADVANTA CORP ALABAMA NATL BANCORP ALASKA COMMUNICATION ALBANY INTL CL-A AMERICAN COMMERCIAL LINES INTERIUS GROUP CO		1.676	ADVNB	007942204	32.4400	45,800.00	572,402.73 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			869,696.00
ALBANY INTL CL-A		0.995	AIN	012348108Q	36.1600	10 175 00	693,257.11 598,877.05	869,696.00 693,368.00
AMERICAN COMMERCIAL LINES I	NC	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
AMERICAN COMMERCIAL LINES IN AMERICAN COMMERCIAL LINES IN AMERUS GROUP CO AMIS HOLDINGS INC AMR CORP. AMSURG CORP ANIXTER INTERNATIONAL INC. APOGEE ENTERPRISES INC. AQUILA INC ARCH CAPITAL GROUP LTD ARGONAUT GROUP INC ASPEN INSURANCE HOLDINGS LT. BE AEROSPACE INC. BENCHMARK ELECTRONICS INC BIG 5 SPORTING GOODS CORP BRIGGS & STRATTON CASELLA WASTE SYS IN CHATTEM INC CHEMED CORP CITIZENS BKG CORP MI COMMERCIAL CAPITAL BANCORP CRANE CO CROWN CORK & SEAL INC. CULLEN/FROST BANKERS INC DIAGNOSTIC PRODUCTS CORP EMCOR GROUP INC ENPRO INDUSTRIES INC FIRST MIDWEST BANCORP INC. FOSSIL INC. GATX CORP		0.000	AMIS	031538101	10.6500	114,300.00	548,819.42 567,438.56 1,468,200.43	618,673.25 915,220.50 1,217,295.00
AMR CORP.		0.000	AMR	001765106	22.2300	30,675.00	426,572.92 730,940.32	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 LT	D	2.534	AHL	G05384105	23.6700	44,075.00	665,696.16 1,126,073.26 399,659.21	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	899,975.37 959,153.79	1,018,148.25
BIG 5 SPORTING GOODS CORP		1.279	BGFV	08915P101	21.8900 38.7900	40,150.00 30,675.00	1,067,939.12	878,883.50
BRIGGS & STRATTON		2.268	BGG	109043109Q	38.7900 12.7900	30,675.00	1,067,939.12	1,189,883.25
CASELLA WASIE SIS IN		0.000	CWSI	147448104 162456107	36.3900	50,450.00 21,175.00	599,355.13 756,787.24	645,255.50 770,558.25
CHAILEM INC		0.000	CHII	16359R103	49.6800	21,175.00	750,787.24	1/0,558.25
CITIZENC DVC CODD MI		1 100	CDCE	174420109	27.7500	9,925.00	205,592.44	665 206 25
COMMERCIAL CARTEAL BANCORD	TNC	1 752	CCRI	20162L105	17.1200	65 975 00	285,592.44 816,152.29 1,211,169.70 846,596.00 560,484.11	1 129 492 00
CRANE CO	INC	1 417	CCDI	224399105Q	35.2700	28 575 00	846 596 00	1 007 840 25
CROWN CORK & SEAT, INC		5 120	CCK	228368106	19.5300	57 072 00	560 484 11	1 114 616 16
CHILLEN/FROST BANKERS INC		2 235	CER	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:	290840100	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	778,956.76 646,092.90 638,348.21	877,656.98 609,808.50 881,254.00
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
FIRST MIDWEST BANCORP INC. FOSSIL INC. GATX CORP GENTIVA HEALTH SERVICES GLOBAL IMAGING SYSTEMS INC GOLD BANC CORP INC GRAMERCY CAPITAL CORP GRIFFON CORPORATION		1.097	GLDB	379907108	18.2200	56,125.00	845,674.80 909,766.15	1,022,597.50
GRAMERCY CAPITAL CORP		8.340		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

Investment Desc	Rating Coupon Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STOCK	- EXTERNALLY	MANAGED			
	Dortfolio 6CH CH	1 TEMPT - 2000) VAT.			
	Portfolio - 6CH CHA Instrument - COM COM	MON STOCK				
HARBOR FLA BANCSHARE	2.969 HARB	411901101	37.0500	19,350.00	702,402.47 1,024,993.92 1,108,062.12 680,389.45 1,239,499.61 1,201,357.54 951,697.98 759,385.94 922,865.29 724,234.32 776,782.73 438,581.08 981,380.84 800,157.65 761,515.90 717,769.14 760,310.70 604,089.89 1,074,993.88 842,557.89 868,713.82 748,898.80	716,917.4
HOT TOPIC INC	0.000 HOTT	441339108	14.2500	66,650.00	1,024,993.92	949,762.5
HUTCHINSON TECH.	0.000 HTCH	448407106	28.4500	35,625.00	1,108,062.12	1,013,531.2
INSIGHT ENTERPRISES INC.	0.000 NSIT	45765U103	19.6100	33,625.00	680,389.45	659,386.2
INTEGRATED DEVICE TECH INC	0.000 IDTI	458118106	13.1800	105,250.00	1,239,499.61	1,387,195.0
INTERNATIONAL COAL GROUP IN	0.000 ICO	45928H106	9.5000	113,550.00	1,201,357.54	1,078,725.0
INTERNET SECURITY SYSTEMS	0.000 ISSX	46060X107	20.9500	39,300.00	951,697.98	823,335.0
JARDEN CORP	0.000 JAH	471109108	30.1500	27,850.00	759,385.94	839,677.5
JEFFRIES GROUP INC	1.333 JEF	472319102	44.9800	25,100.00	922,865.29	1,128,998.0
KADANT INC	0.000 KAI	48282T104	18.5000	37,175.00	724,234.32	687,737.5
KEY ENERGY SERVICES INC	0.000 KEGS	492914106	13.4700	55,475.00	776,782.73	747,248.2
LINCOLN ELEC HLDGS I	1.916 LECO	533900106	39.6600	13,950.00	438,581.08	553,257.0
MATTSON TECHNOLOGY INC	0.000 MTSN	577223100	10.0600	111,675.00	981,380.84	1,123,450.5
NETIQ CORP	0.000 NTIQ	64115P102	12.2900	67,875.00	800,157.65	834,183.7
NORTHWEST NATURAL GAS CO.	4.037 NWN	667655104	34.1800	23,225.00	761,515.90	793,830.5
NORTHWESTERN CORP	3.991 NWEC	668074305	31.0700	25,875.00	717,769.14	803,936.2
OLIN CORP	4.065 OLN	680665205Q	19.6800	36,250.00	760,310.70	713,400.0
OXFORD INDUSTRIES INC.	1.096 OXM	691497309	54.7000	16,400.00	604,089.89	897,080.0
PARAMETRIC TECHNOLOGY CORP	0.000 PMTC	699173100	6.1000	175,575.00	1,074,993.88	1,071,007.5
PEDIATRIX MEDICAL GROUP INC	. 0.000 PDX	705324101	88.5700	12,800.00	1,074,993.88 842,557.89 868,713.82 748,898.80 617,475.28 1,749,790.86 507,909.31	1,133,696.0
PEROT SYSTEMS COPR. CL. A	0.000 PER	714265105	14.1400	62,175.00	868,713.82	879,154.5
PLAYTEX PRODUCTS INC	0.000 PYX	72813P100	13.6700	66,650.00 29,750.00 1,749,790.76	748,898.80	911,105.5
PNM RESOURCES INC	3.266 PNM	69349H107	24.4900	29,750.00	617,475.28	728,577.5
PRIME MONEY MARKET - 6CH	0.000 IT-CIP	IT-CIP	1.0000	1,749,790.76	1,749,790.86	911,105.5 728,577.5 1,749,790.7 477,911.2
RADIO ONE INC CL-D	0.000 ROIAK	75040P405	10.3500	46,175.00	507,909.31	477,911.2
RBC BEARINGS INC	0.000 ROLL	75524B104	16.2500	48,975.00	757,288.25	795,843.7
RC2 CORP	0.000 RCRC	749388104	35.5200	23,600.00	784,129.91	795,843.7 838,272.0
REGIS CORP	0.414 RGS	758932107	38.5700	20,725.00	832,821.57	799,363.2
REMINGTON OIL & GAS CORP	0.000 REM	759594302	36.5000	24,125.00	888,004.25	799,363.2 880,562.5
RLI CORP	1.363 RLI	749607107	49.8700	21,250.00	764,105.47	1,059,737.5
ROGERS CORP.	0.000 ROG	775133101	39.1800	23,350.00	913,373.79	914,853.0
RSA SECURITY INC.	0.000 RSAS	749719100	11.2300	75,000.00	903,131.11	842,250.0 1,081,087.5
SEACOR SMIT INC.	0.000 CKH	811904101	68.1000	15,875.00	813,408.69	1,081,087.5
SIGNATURE BANK	0.000 SBNY	82669G104	28.0700	39,000.00	1,006,771.64	1,094,730.0
STEEL DYNAMICS INC	1.126 STLD	858119100	35.5100	16,250.00	507,909.31 757,288.25 784,129.91 832,821.57 888,004.25 764,105.47 913,373.79 903,131.11 813,408.69 1,006,771.64 530,069.13	1,094,730.0
STERLING FINL CORP W	0.880 STSA	859319105	24.9800	36,637.00	927,538.00	915,192.2
UNITED BANKSHARES INC.	3.064 UBSI	909907107	35.2400	26,875.00	867,311.76	947,075.0
W-H ENERGY SERVICES INC	0.000 WHQ	92925E108	33.0800	37,800.00	693,815.17	1,250,424.0
WARNACO GROUP INC/THE	0.000 WRNC	934390402	26.7200	46,175.00 48,975.00 23,600.00 20,725.00 24,125.00 21,250.00 75,000.00 15,875.00 39,000.00 16,250.00 36,637.00 26,875.00 37,800.00 28,550.00	927,538.00 867,311.76 693,815.17 673,256.73	762,856.0
Instrument Total	Instrument - COM COM 2.969 HARB 0.000 HOTT 0.000 HTCH 0.000 ISSX 0.000 JAH 1.333 JEF 0.000 KAI 0.000 KEGS 1.916 LECO 0.000 MTSN 0.000 PMTC 4.065 OLN 1.096 OXM 0.000 PMTC 4.065 OLN 1.096 OXM 0.000 PMTC 0.000 PX 3.266 PNM 0.000 PYX 3.266 PNM 0.000 PX 3.266 PNM 0.000 ROG 0.000 ROGL 0.000 ROGC 0.414 RGS 0.000 RCRC 0.414 RGS 0.000 RCRC 0.414 RGS 0.000 RCRC 0.414 RGS 0.000 RCRC 0.414 RGS 0.000 ROG 0.000 ROG 0.000 ROG 0.000 ROG 0.000 SBNY 1.126 STLD 0.880 STSA 3.064 UBSI 0.000 WHQ 0.000 WRNC				63,626,982.93	71,022,414.7

ASOF02 Date 01/19/2006 Time 18:24:37 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2005 To 12/31/2005 Pag	ASOF02	Date 01/19/2006 Time 18:24:37	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2005 To 12/31/2005	Page 155
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Investment Desc	Rating Coupon Yie	ld Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - CO	MMON STOC	K - EXTERNALLY	MANAGED			
	Portfolio - 6C		HARTWELL - 2000				
	Instrument - RE		EAL ESTATE INVE		1		
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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
			VID J. GREENE				
	Instrument - COM	CO	MMON STOCK				
ACCELRYS INC ADESA INC ALLETE, INC. ALLIANCE GAMING CORP ALLIANCE SEMICONDUCTOR CORP	0.000	ACCL	00430U103	8.0300	103,600.00	829,176.35 655,326.08	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 1,035,459.64	827,200.00 1,305,906.00 257,140.00
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 1,492,014.46	705,515.00
ARVINMERITOR INC.	2.779	ARM	043353101	14.3900	83,000.00	1,492,014.46	1,194,370.00
ARRIS GROUP INC. ARVINMERITOR INC. AVANEX CORP BEARINGPOINT INC BROCADE CORP	0.000	AVNX	05348W109	1.3700	137,000.00	184,287.29 1,418,633.21	187,690.00 1,324,410.00
BEARINGPOINT INC	0.000	BE	074002106	7.8600	168,500.00	1,418,633.21	1,324,410.00
BROCADE COMMUNICATIONS SYST	EM 0.000	BRCD	111621108	4.0700	204,300.00	886,442.05 981,349.13	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
CAMBREX CORP. CELERA GENOMICS GROUP CENTERPOINT ENERGY INC CLAIRE'S STORES INC CMS ENERGY CORP CNH GLOBAL N.V. COMMUNITY HEALTH SYS CONSTAR INTL INC CORINTHIAN COLLEGES INC CROWN CORK & SEAL INC. CUBIC CORP CYTEC INDUSTRIES EARTHLINK INC EXIDE TECHNOLOGIES FAIRCHILD SEMICONDUTOR CORP FIRST AMERICAN CORP.	1.867	CNP	15189T107Q	12.8500	68,400.00	767,388.20	831,501.00 996,687.00 1,169,432.00 878,940.00
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	878,940.00 759,720.00 1,395,862.00 962,226.00 1,188,540.00 246,050.00
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	764,539.73 266,995.23 261,545.27 1,913,912.98 812,252.22	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 SEMICONDUTOR 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
		FLML	338488109	18.8800	43,000.00 28,800.00	1,085,540.30 1,602,468.97 917,151.24 505,175.30	543.744.00
FLOWSERVE CORP.	0.000	FLS	34354P1050	39.5600	32,700.00	505,175.30 965,793.33 645,008.65 363,410.63 1,160,111.32	1,293,612.00 915,603.00
FOUNDRY NETWORKS INC	0.000		35063R100	13.8100	66,300.00	645,008.65	915,603.00
GATX CORP	2.217		361448103	36.0800	10,000.00	363,410.63	360.800.00
GLOBAL INDUSTRIES LTD.	0.000	_	379336100	11.3500	96,500.00	1.160.111.32	1.095.275.00
GRUPO TMM SA - ADR A	0.000	-	40051D105	3.8500	116.500.00	409,186.52	448.525.00
HERCULES INCORPORATED	0.000		427056106Q	11.3000	103,000.00	1.205.290.47	1,163,900.00
FLAMEL TECHNOLOGIES - SP ADDERLOWSERVE CORP. FOUNDRY NETWORKS INC GATX CORP GLOBAL INDUSTRIES LTD. GRUPO TMM SA - ADR A HERCULES INCORPORATED INFOCUS CORPORATION INPUT/OUTPUT INC. JACUZZI BRANDS INC JO-ANN STORES INC KANSAS CITY SOUTHERN INDS KEYNOTE SYSTEMS INC	0.000		45665B106	4.0100	123,100.00	1,205,290.47 601,046.89	915,603.00 360,800.00 1,095,275.00 448,525.00 1,163,900.00 493,631.00
INPUT/OUTPUT INC.	0.000		457652105	7.0300	86,400.00	589.449.13	607.392.00
JACUZZI BRANDS INC	0.000		469865109	8.4000	145,600.00	750,634.59	1,223,040,00
JO-ANN STORES INC	0.000		47758P307	11.8000	73,400.00	1,478,470.46	866.120.00
KANSAS CITY SOUTHERN INDS	0.000		4851703020	24.4300	49,300.00	716,170.35	1,204,399.00
KEYNOTE SYSTEMS INC	0.000		493308100		76,400.00	589,449.13 750,634.59 1,478,470.46 716,170.35 762,268.38	981.740.00
	0.000		->55555		. 0 , 100 . 00	, 02, 200.50	201,.10.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
			VID J. GREENE				
	Instrument - COM	CO	MMON STOCK				
LEAPFROG ENTERPRISES INC MAGELLAN HEALTH SERVICES IN	0.000	LF	52186N106	11.6500	62,100.00	1,147,891.10	723,465.00 1,213,970.00
			559079207	31.4500	38,600.00		
MANITOWOC COMPANY INC.	0.557		563571108	50.2200	16,400.00	474,672.71 1,768,912.76	823,608.00 2,372,092.00
MAXTOR CORP	0.000		577729205	6.9400		1,768,912.76	2,372,092.00
MAXWELL TECHNOLOGIES INC	0.000		577767106	14.1700	21,600.00	160,667.72	306,072.00
MILACRON, INC.	3.174		598709103Q	1.2600	199,148.00	561,672.16 1,790,254.76	250,926.48
MOLSON COORS BREWING CO	1.910		60871R209Q	66.9900	29,600.00	1,790,254.76	
MOSAIC COMPANY	0.546		61945A107Q	14.6300	54,400.00	726,468.75 956,170.50	795,872.00
MYRIAD GENETICS INC	0.000		62855J104	20.8000	60,700.00	956,170.50	1,262,560.00
NATIONAL OILWELL VARCO INC	0.000		637071101	62.7000	16,000.00	321,371.14 1,680,212.76	1,003,200.00
		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	0.000 0.459 1.489 0.000 0.000	ORA	686688102	26.1400	22,000.00	264,418.52 491,677.14 2,181,385.58	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	553,647.21 721,756.06	790,140.00 674,325.00
PATHMARK STORES INC	0.000	PTMK	70322A101	9.9900	67,500.00	721,756.06	674,325.00
PHARMACOPEIA DRUG DISCOVERY PIER 1 IMPORTS INC/DEL POWERDSINE LTD PRIME MONEY MARKET - 6DG	IN 0.000	PCOP	7171EP101	3.5600	66,000.00 139,600.00 20,200.00	393,746.78 1,875,199.72	234,960.00 1,218,708.00
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		20,200.00	1,875,199.72 128,053.04 3,039,368.18	138,774.00 3,039,367.59
PRIME MONEY MARKET - 6DG	0.000			1.0000	3,039,367.55	3,039,368.18	
QUANTUM CORPORATION- DLT &	STO 0.000		747906204	3.0500	437,800.00	2,944,275.52	1,335,290.00
QUICKSILVER INC	0.000		74838C106	13.8400	64,200.00	840,101.14	888,528.00
RADIOSHACK CORP	1.188		750438103Q	21.0300	58,400.00	1,469,880.75	1,228,152.00
RADWARE LTD	0.000		M81873107	18.1600	24,000.00	401,021.56	435,840.00
RSA SECURITY INC.	0.000		749719100	11.2300	116,100.00	1,429,316.13	1,303,803.00
RYDER SYS. INC.	1.560		783549108Q	41.0200	41,700.00 24,400.00	1,394,757.89 696,953.47 508,730.23	1,710,534.00 695,644.00
SCHOLASTIC CORP		SCHL	807066105	28.5100	24,400.00	696,953.47	695,644.00
SEACHANGE INTERNATIONAL	0.000		811699107	7.9000	73,300.00	508,730.23 1,886,131.75	579,070.00 1,834,392.00
SOLECTRON CORP	0.000		834182107	3.6600		1,886,131.75	1,834,392.00
SOUTHERN UNION COMPANY	0.000		844030106	23.6300	24,900.00	600,027.24	588,387.00
SYBRON DENTAL SPECIALTIES	0.000		871142105	39.8100	27,500.00	657,908.09	1,094,775.00
TECUMSEH PRODUCTS CO CL-A		TECUA	878895200	22.9100	63,200.00	1,990,458.11	1,447,912.00
TEKELEC		TKLC	879101103	13.9000	44,300.00	590,260.46	615,770.00 823,530.00
TELEDYNE TECHNOLOGIES INC	0.000		879360105	29.1000	28,300.00	590,260.46 497,543.35 1,410,174.65 197,800.76	823,530.00 1,607,544.00 223,312.00
TIBCO SOFTWARE INC		TIBX	88632Q103	7.4700	215,200.00	1,410,174.65	1,607,544.00
ULTRATECH INC		UTEK	904034105	16.4200	13,600.00	197,800.76	223,312.00
UNIFI INC	0.000		904677101	3.0400	41,200.00	251,905.65 2,749,726.73	125,248.00
UNISYS CORP.	0.000		909214108	5.8300		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

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 IN	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 IN	NC 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				

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group – COMMC	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6EA	EA	GLE ASSET - 20	000 C			
	Instrument - COM						
ACTUANT CORP CL A ADE CORP MASS AFFILIATED MANAGERS GROUP	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	244,258.00 352,762.50
ALLIANCE ATLANTIS COMMUN	0.000	AACB	01853E204	28.7500	12,775.00 12,270.00	359,111.33	352,762.50
ALLIANT TECHSYSTEMS INC.	0.000	ATK	018804104	76.1700	10,160.00 22,345.00	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 43,765.00 6,815.00 24,540.00 35,740.00	761,004.45 791,903.38 385,483.28	801,636.80 1,112,068.65
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	574,968.83 939,767.71	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 20,790.00		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 19,985.00	768,087.09 442,267.08	649,705.05 595,752.85
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 39,790.00 80,750.00	705,450.07 220,923.57 1,064,833.40	777,480.90
BIRCH MOUNTAIN RESOURCES LTI	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 INCCL A	0.000	CAI	127190304	57.3800	8,210.00	254,361.38 455,621.64	471,089.80
CHICAGO BRIDGE & IRON COMPAN	NY 0.357	CBI	167250109	25.2100	30,365.00 59,035.00	714,061.16	765,501.65
CNA SURETY CORP	0.000	SUR	12612L108	14.5700	59,035.00	714,061.16 723,656.91	860,139.95
COGNEX CORP.	1.063	CGNX	192422103	30.0900	19,945.00 10,945.00	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	19,525.00 27,340.00 29,175.00	591,951.86 372,897.42 884,780.61 727,273.38 634,524.36	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	19,095.00 14,065.00	805,903.54 370,961.69	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
OOBSON COMMUNICATIONS CORP	0.000	DCEL	256069105	7.5000	40,680.00	294,551.32	305,100.00
OOLBY LABORATORIES INC-CL A	0.000	DLB	25659T107	17.0500	40,680.00	294,551.32 706,388.75 1,054,185.64	689,246.25
ORIL-OUIP INC	0.000	DRO	262037104	47.2000	26,140.00	1,054,185.64	1,233,808.01
CATON VANCE CORP.	1.462	EV	278265103	27.3600	29,965.00	573,256.04	
EDWARDS LIFESCIENCES	0.000	EW		41.6100	29,965.00 33,545.00	573,256.04 1,250,839.92	1,395.807.45
ADE CORP MASS AFFILIATED MANAGERS GROUP ALKERMES INC. ALLIANCE ATLANTIS COMMUN ALLIANT TECHSYSTEMS INC. AMCOL INTERNATIONAL CORP. AMERICAN MEDICAL SYS HLDINGS AMERICAN REPROGRAPHICS CO AMERICAN REPROGRAPHICS CO AMERICAN GROUP LTD ANSYS INC ARCH CAPITAL GROUP LTD AVOCENT CORPORATION BALCHEM CORP BANK OF HAWAII CORP BIRCH MOUNTAIN RESOURCES LTI BLACKBAUD INC BROWN & BROWN INC CACI INTERNATIONAL INCCL A CHICAGO BRIDGE & IRON COMPAN CORP LABORATORIES N.V. CRA INTERNATIONAL INC CYTYC CORPORATION DAKTRONICS INC DIGENE CORP DIODES INC DIODES INC DIODES INC DIONEX CORP. CORD LABORATORIES INC-CL A DRIL-QUIP INC EATON VANCE CORP. EDWARDS LIFESCIENCES ENTEGRIS INC ESCO TECHNOLOGIES INC	0.000	ENTG		9.4200	101,262.00	1,048,046.93 843,240.20	953,888.04
ECO TECHNOLOGIEC INC	0.000	E0E	296315104	44.4900	20 020 00	042 040 00	1 207 126 70

Investment Desc	Rating Coupon Yield	Ticker	Identifier	F Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCK	- EXTERNALL	Y MANAGED			
	Portfolio - 6EA	EA	GLE ASSET -	2000 C			
	Instrument - COM	CO	MMON STOCK	2000 0			
EXCEL TECHNOLOGY INC FMC TECHNOLOGIES INC FOREST OIL CORP. FORWARD AIR CORPORATION FRANKLIN ELEC INC GAYLORD ENTMT CO GFI GROUP INC GRACO INC. GTECH HOLDINGS CORP HERITAGE COMMERCE CORP HOLOGIC INC. HUNT (JB) TRANSPRT SVCS INC INTERACTIVE DATA CORP INTERMAGNETICS GENERAL CORP ITT EDUCATIONAL SERVICES INC	0.00	0 XLTC	30067T103	23.7800	14,951.00	441,848.99 1,162,582.42 1,069,479.80 835,365.61 323,324.55 724,160.61 259,938.33 1,036,486.73 1,340,144.23 202,868.41 157,273.00 881,321.62 732,920.51 512,591.49 734,301.76	355,534.78
FMC TECHNOLOGIES INC	0.00	0 FTI	30249U101	42.9200	43,550.00	1,162,582.42	1,869,166.00
FOREST OIL CORP.	0.00	0 FST	346091705	45.5700	20,610.00	1,069,479.80	939,197.70
FORWARD AIR CORPORATION	0.65	4 FWRD	349853101	36.6500	35,145.00	835,365.61	1,288,064.25
FRANKLIN ELEC INC	1.01	1 FELE	353514102	39.5400	7,605.00	323,324.55	300,701.70
GAYLORD ENTMT CO	0.00	0 GET	367905106	43.5900	23,930.00	724,160.61	1,043,108.70
GFI GROUP INC	0.00	0 GFIG	361652209	47.4300	8,290.00	259,938.33	393,194.70
GRACO INC.	1.58	9 GGG	384109104	36.4800	30,690.00	1,036,486.73	1,119,571.20
GTECH HOLDINGS CORP	1.07	1 GTK	400518106	31.7400	50,360.00	1,340,144.23	1,598,426.40
HERITAGE COMMERCE CORP	0.00	0 HTBK	426927109	21.5000	10,825.00	202,868.41	232,737.50
HOLOGIC INC.	0.00	0 HOLX	436440101	37.9200	4,185.00	157,273.00	158,695.20
HUNT (JB) TRANSPRT SVCS INC	1.06	0 JBHT	445658107	22.6400	39,545.00	881,321.62	895,298.80
INTERACTIVE DATA CORP	0.00	0 IDC	45840J107	22.7100	43,130.00	732,920.51	979,482.30
INTERMAGNETICS GENERAL CORP	0.00	0 IMGC	458771102	31.9000	18,725.00	512,591.49	597,327.50
INTERMAGNETICS GENERAL CORP ITT EDUCATIONAL SERVICES INC JACKSON HEWITT TAX SERVICE I KRONOS INC. LAYNE CHRISTENSEN COMPANY LIGAND PHARMACEUTICA LOGITECH INTERNATIONAL - ADR MACDERMID INC.	0.00	0 ESI	45068B109	59.1100	12,300.00	512,591.49 734,301.76 913,820.29 827,350.62 365,591.89 89,912.29 325,313.22 1,007,084.81	727,053.00
JACKSON HEWITT TAX SERVICE I	INC 1.15	4 JTX	468202106	27.7100	34,290.00	913,820.29	950,175.90
KRONOS INC.	0.00	0 KRON	501052104	41.8600	21,904.00	827,350.62	916,901.44
LAYNE CHRISTENSEN COMPANY	0.00	0 LAYN	521050104	25.4300	15,350.00	365,591.89	390,350.50
LIGAND PHARMACEUTICA	0.00	0 LGND	53220K207	11.1500	8,065.00	89,912.29	89,924.75
LOGITECH INTERNATIONAL - ADF	0.00	0 LOGI	541419107	46.7700	8,403.00	325,313.22	393,008.31
MACDERMID INC.	0.86	0 MRD	554273102	27.9000	29,975.00	1,007,084.81	836,302.50
MEDICAL ACTION INDUSTRIES IN	1C 0.00	0 MDCI	58449L100	20.4400	12,535.00	228,982.99	256,215.40
MERCURY GENERAL CORP.	2.95	4 MCY	589400100	58.2200	15,945.00	879,609.35	928,317.90
MERIDIAN BIOSCIENCE INC	1.58	8 VIVO	589584101	20.1400	47,460.00	396,000.72	955,844.40
MICROS SYSTEMS INC.	0.00	0 MCRS	594901100	48.3200	7,670.00	251,810.92	370,614.40
MINERALS TECHNOLOGIES INC	0.35	7 MTX	603158106	55.8900	6,970.00	451,017.26	389,553.30
MOLECULAR DEVICES CORP	0.00	0 MDCC	60851C107	28.9300	13,665.00	383,252.72	395,328.45
NETRATINGS INC	0.00	0 NTRT	64116M108	12.3300	19,750.00	228,982.99 879,609.35 396,000.72 251,810.92 451,017.26 383,252.72 227,808.50	243,517.50
NEUROCRINE BIOSCIENCES INC	0.00	0 NBIX	64125C109	62.7300	19,750.00 2,580.00 89,995.00	158,375.62	161,843.40
NEWPARK RESOURCES INC.	0.00	0 NR	651718504	7.6300	89,995.00	693,648.83	686,661.85
NII HOLDINGS INC	0.00	0 NIHD	62913F201	43.6800	26,215.00	625,841.61	1,145,071.20
ORBOTECH LTD	0.00	0 ORBK	2661784	23.9700	28,135.00	668,365.95	674,395.95
LOGITECH INTERNATIONAL - ADE MACDERMID INC. MEDICAL ACTION INDUSTRIES IN MERCURY GENERAL CORP. MERIDIAN BIOSCIENCE INC MICROS SYSTEMS INC. MINERALS TECHNOLOGIES INC MOLECULAR DEVICES CORP NETRATINGS INC NEUROCRINE BIOSCIENCES INC. NIH HOLDINGS INC ORBOTECH LTD ORIENT EXPRESS HOTELS LTD - FOUTDOOR CHANNEL HOLDINGS INC PARTNERRE LTD PEROT SYSTEMS COPR. CL. A PHILADELPHIA CONS HLDG CO PRIME MONEY MARKET - 6EA PRIMUS GUARANTY LTD	A 0.31	7 OEH	G67743107	31.5200	32,570.00	158,375.62 693,648.83 625,841.61 668,365.95 919,285.22 137,599.32 1,418,203.09	1,026,606.40
OUTDOOR CHANNEL HOLDINGS INC	0.00	0 OUTD	690027206	13.5000	9,779.00	137,599.32	132,016.50
PARTNERRE LTD	2.31	4 PRE	G6852T105	65.6700	22,400.00	1,418,203.09	1,471,008.00
PEROT SYSTEMS COPR. CL. A	0.00	0 PER	714265105	14.1400	17,585.00	249,315.13	248,651.90
PHILADELPHIA CONS HLDG CO	0.00	0 PHLY	717528103	96.6900	4,685.00	249,315.13 259,303.31	452,992.65
PRIME MONEY MARKET - 6EA	0.00	0 IT-EAG	IT-EAG	1.0000	702,148.09	702,148.12	702.148.09
PRIMUS GUARANTY LTD	0.00	0 PRS	G72457107	13.0500	53,950.00	702,148.12 709,717.97	704,047.50
	3.00	-			,	,	,

Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON ST	OCK - EXTERNALLY	MANAGED			
	Portfolio - 6EA Instrument - COM	COMMON STOCK				
REGAL ENTERTAINMENT GROUP	6.309 RGG	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 RN7	rs 759885106	15.3000	4,975.00	81,144.25	76,117.50
RESPIRONICS INC	0.000 RES	SP 761230101	37.0700	34,590.00	1,205,961.66	1,282,251.30
REGAL ENTERTAINMENT GROUP REGIS CORP RENOVIS INC RESPIRONICS INC RLI CORP ROFIN-SINAR TECHNOLOGIES IN SCHAWK INC	1.363 RLI	749607107	49.8700	13,275.00	466,972.10	662,024.25
ROFIN-SINAR TECHNOLOGIES IN	C 0.000 RS1	775043102	43.4700	15,335.00	521,187.21	666,612.45
SCHAWK INC	0.626 SGF	806373106	20.7500	31,610.00	710,851.00	655,907.50
SCHOOL SPECIALTY INC.	0.000 SCH	IS 807863105	36.4400	15,270.00	528,632.65	556,438.80
ROFIN-SINAR TECHNOLOGIES IN SCHAWK INC SCHOOL SPECIALTY INC. SCHOOL SPECIALTY INC. SCOTTS COMPANY SCP POOL CORPORATION SELECTIVE INSURANCE GROUP SHUFFLE MASTER INC STANCORP FINANCIAL GROUP STANDARD REGISTER CO TANOX INC TELEDYNE TECHNOLOGIES INC THOMAS NELSON INC THORATEC CORP TIMKEN CO. TRIARC COM TUESDAY MORNING CORP UNITED FIRE & CAS CO UNIVERSAL TECHNICAL INSTITU VALL RESORTS INC	1.105 SMC	810186106	45.2400	13,160.00	455,514.46	595,358.40
SCP POOL CORPORATION	0.967 POC	DL 784028102	37.2200	7.095.00	235.799.62	264.075.90
SELECTIVE INSURANCE GROUP	1.657 SIG	\$I 816300107	53.1000	9.005.00	439.780.98	478,165.50
SHIFFIE MASTER INC	0.000 SH	L 825549108	25.1400	13.970.00	368.000.01	351.205.80
STANCORP FINANCIAL GROUP	1, 251 SEC	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 TNO	035007107 0X 87588Q109	16 3700	9 440 00	157 393 12	154 532 80
TELEDYNE TECHNOLOGIES INC	0.000 IN	879360105	29 1000	39 395 00	900 624 24	1 146 394 50
THOMAS NELSON INC	0.833 TE	6403761090	24 6500	13 060 00	306 327 90	321 929 00
THORATEC CORP	0.011 IW	OR 885175307	20 6900	22 495 00	364 337 39	465 421 55
LIMKEN CO	1 873 TK	887389104Q	32 0200	11 995 00	375 950 26	384 079 90
TRIARC COM	1 911 TR	895927101	16 7400	52 995 00	670 617 83	887 136 30
THESDAY MORNING CORD	3 107 TH	S 899035505	20.7100	31 115 00	768 819 38	650 925 80
INITED FIRE & CAS CO	1 187 HE	s 910331107	40.3200	9 430 00	432 960 09	381 254 90
INTUERSAL TECHNICAL INSTITUT	TF 0.000 IIT	913915104	30 9400	2 470 00	76 370 81	76 421 80
VAIL PEROPTS INC	0.000 OII	91879Q109	33 0300	33 690 00	832 643 06	1 112 780 70
VAIL REBORIS INC	111 000.0	2I 922206107	39.0300	8 665 00	349 028 20	344 780 35
VARIAN INC.	ENT 0.000 VA	A 922207105	43 9300	14 015 00	561 232 38	615 678 96
WARTAN SEMICONDUCTOR EQUIPM	4 190 WW	Y 936750108	19 0900	7 765 00	104 922 61	149 223 95
WARNICK VALUET TELEFIIONE CO	0 000 WC	941053100	24 4600	24 207 00	1 021 200 20	1 170 772 22
WESTE CONNECTIONS INC	2 454 WON	961815107	16 3000	53 190 00	933 971 02	266 997 NO
NESIMOOD ONE	1 W PCF. 2	966387102	40 0000	9 960 00	271 740 12	254 400 00
WHITING PEIROLEUM CORP	0.000 MII	A 968223206	20.0000	22 960 00	700 020 60	021 /0/ /0
WILLIADOS CDOUD INC	0.922 UW.	969199108	14 4400	25,860.00	790,039.09	206 270 00
UNIVERSAL TECHNICAL INSTITU VAIL RESORTS INC VARIAN INC. VARIAN SEMICONDUCTOR EQUIPM WARWICK VALLEY TELEPHONE CO WASTE CONNECTIONS INC WESTWOOD ONE WHITING PETROLEUM CORP WILEY JOHN & SONS IN WILLBROS GROUP INC WOODWARD GOVERNOR CO.	1.395 WG	980745103	86.0100	1,720.00	145,884.30	147,937.20
Instrument Total				3,362,564.09	1,193,152.08 696,052.82 81,144.25 1,205,961.66 466,972.10 521,187.21 710,851.00 528,632.65 455,514.46 235,799.62 439,780.98 368,000.01 1,026,587.85 581,071.86 157,393.12 900,624.24 306,327.90 364,337.39 375,950.26 670,617.83 768,819.38 432,960.09 76,370.81 832,643.06 349,028.20 561,232.38 194,822.61 1,021,208.30 933,971.02 371,740.12 798,839.69 388,623.88 145,884.30	76,751,161.98
	Instrument -REI	REAL ESTAT	E INVESTMENT	TRUST		
DEERFIELD TRIARC CAPITAL CO	RP 10.219 DFF	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

Investment Desc							Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
			LLER & THALER				
	Instrument - COM			20			
24/7 REAL MEDIA INC ACTUATE CORPORATION ALBANY MOLECULAR RESEARCH	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 AMERICAN SCIENCE & ENGINEERI	0.000	ALOY	019855105	2.8900	143,600.00 20,900.00 27,700.00	360,236.85	415,004.00 1,303,533.00
AMERICAN SCIENCE & ENGINEERI	ING 0.000	ASEI	029429107	62.3700	20,900.00	904,021.14	1,303,533.00
BLUE COAT SYSTEMS INC BRUKER BIOSCIENCES CORP BTU INTERNATIONAL INC BUCA INC. CALIFORNIA MICRO DEVICES COF	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	1,266,444.00 762,534.00
BTU INTERNATIONAL INC	0.000	BTUI	056032105	12.6099	54,500.00 154,100.00	767,910.11 880,606.52	687,239.55
BUCA INC.	0.000	BUCA	117769109	5.4500	154,100.00	880,606.52	839,845.00
CALIFORNIA MICRO DEVICES COR	RP 0.000	CAMD	130439102	6.5100	31,000.00	272,255.35	201,810.01
CAPTARIS INC.	0.000 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	614,539.47 801,849.69	953,215.00
CELLEGY PHARMACEUTICALS INC	0.000	CLGY	15115L103	0.5600	111,700.00	712,474.47	62,552.00
CENTILLIUM COMMUNICATIONS IN	0.000 0.000	CTLM		3.5000	203,767.00	595,005.45	62,552.00 713,184.50
			161048103			707,423.46	1,399,776.00 850,059.00
CROWN MEDIA HLDGS IN	0.000 0.000	CRWN	228411104	9.1700	67,200.00 92,700.00	666,154.07	850,059.00
CUTERA INC	0.000	CUTR	232109108	26.3600	48,500.00 117,700.00 71,800.00	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		
DESIGN WITHIN REACH INC	0.000	DWRI	250557105	5.3000	114,700.00	550,905.88 689,867.08	607,910.00
DIAMONDCLUSTER INTERNATIONAL	0.000	DTPI	25278P106	7.9400 7.5600 3.0600	83.033.00	264.224.54	659,282.02
DISTRIBUTED ENERGY SYSTEMS (OR 0.000	DESC	25475V104	7.5600	83,033.00 112,600.00	264,224.54 625,768.58	851,256.00
EMERSON RADIO CORP	0.000	MSN	291087203	3.0600	179,800.00	539,400.00	550,188.00 1,139,496.00
FREIGHTCAR AMERICA INC	0.249	RATT	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	61,800.00 96,000.00 70,000.00	172,653.71 878,243.79 880,269.99	942.720.00
GTX INC	0.000	GTXT		7.5600	70 000 00	880,269.99	942,720.00 529,200.00
CHARLOTTE RUSSE HOLDING INC CROWN MEDIA HLDGS IN CUTERA INC CYBERSOURCE CORP DELIA*S INC DENDREON CORP DESIGN WITHIN REACH INC DIAMONDCLUSTER INTERNATIONAL DISTRIBUTED ENERGY SYSTEMS OF EMERSON RADIO CORP FREIGHTCAR AMERICA INC GENERAL CABLE CORP GRAY TELEVISION INC GTX INC. HAYES LEMMERZ INTERNATIONAL	IN 0.000	HAYZ	420781304			463,018.95	277 376 00
TOTTORIAN TIRO TATO	0 000		44183Y102	13.0300	78,800.00 47,300.00 33,300.00	633,963.77	277,376.00 616,319.00
HURCO COMPANIES INC	0.000		447324104	30.8200	33,300.00	904,074.53	1 026 306 00
IBASIS INC	0.000		450732102	1.8300	153,600.00	325,632.00	1,026,306.00
ICU MEDICAL INC.	0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000		44930G107		26,600.00	863,837.66	1 042 986 00
INTEVAC INC	0.000		461148108	13.2000	63,164.00	882,724.25	1,042,986.00 833,764.80
J. JILL GROUP INC	0.000		466189107	19.0300	47,500.00	858 293 NR	903,925.00
JDA SOFTWARE GROUP INC	0.000		46612K108	17.0100	52 900 00	858,293.08 884,325.39 613,456.45	899,829.00
LADISH INC	0.000		505754200	22.3500	52,900.00 39,400.00	613 456 45	880,590.00
LIFECORE BIOMEDICAL	0.000		532187101	16.2300	52,400.00	758,400.91	839,091.00
LOJACK CORP	0.000	LOJN	539451104	24.1300	51,700.00 38,500.00	817,230.11	929,005.00
LOUACK CORP	0.000	TOOM	533451104	24.1300	30,300.00	01/,430.11	343,005.0

Investment Desc	Rating Coupon Yield	Ticker Identifier	F Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK - EXTERNALI	Y MANAGED			
	Portfolio - 6FT	FILLER & THALL	CR - 20			
	Portfolio - 6FT Instrument - COM	COMMON STOCK	20			
MADDEN STEVEN LTD MANUGISTICS GROUP INC. MCF CORP MDU COMMUNICATIONS INC MERIDIAN BIOSCIENCE INC MESA AIR GROUP INC. MCMESA AIR GROUP INC MONOLITHIC POWER SYSTEMS I MULTIMEDIA GAMES, INC. NAPSTER INC NAPSTER INC NAPSTER INC NATUS MEDICAL INC NEOSE TECHNOLOGIES I NEOWARE SYSTEMS INC OMNICELL INC ON ASSIGNMENT INC ORASURE TECHNOLOGIES PETROQUEST ENERGY INC PICO HOLDINGS INC PRIME MONEY MARKET - 6FT RACKABLE SYSTEMS INC RADYNE COMSTREAM INC REDBACK NETWORKS REWARDS NETWORK INC RITA MED SYS INC DEL SABA SOFTWARE INC SAFEGUARD SCIENTIFIC SEACHANGE INTERNATIONAL SELECTICA INC SHAPPER IMAGE CORP SOUTHERN ENERGY HOMES INC STAMPS COM INC SUPERTEX INC SYKES ENTERPRISES TALK AMERICA HOLDINGS INC TRESPORTSMAN'S GUIDE INC TOPPS INC TRANSWITCH CORP	0.000	TT00 FF6060100	20 2200	20 500 00	060 610 05	1 154 505 00
MANUCICETICS COOLD INC	0.000	47 PTT	29.2300 1.7500	39,500.00 247,300.00	860,612.05	1,154,585.00 432,775.00
MANUGISTICS GROUP INC.	0.000 1	/IANU 505ULLLU3	1.7500	152,400.00	240,855.04	160 020 00
MDII COMMINICATIONS INC	0.000 1	4D-221 E00000100	1.0500 1.4700	224,500.00	249,056.76	160,020.00 330,015.00
MEDIDIAN DIOCCIENCE INC	1 500 1	7T170	20.1400	40 350 00	912 604 21	330,013.00
MEGA AID CDOID INC	1.500	/IVU 509504IUI	10.4600	49,350.00 98,400.00 67,000.00 85,900.00	013,004.31	993,909.00 1,029,264.00 1,004,330.00 794,575.00
MONOLITHIC DOWED SYSTEMS I	0.000 1	4DWDF 600830105	14.9900	67 000 00	951 223 91	1,029,204.00
MILTIMEDIA CAMES INC	0.000 1	4CAM 625453105	9.2500	85 900 00	693 461 50	794 575 00
NADSTER INC	0.000 1	JADS 630797108	3.5200	179 900 00	666 299 84	633 248 00
NATIC MEDICAL INC	0.000 1	NAFS 030797100	16.1400	179,900.00 55,800.00	316 299 24	633,248.00 900,612.00 242,987.00 1,358,390.00
NEOGE TECHNOLOGIES I	0.000	TTEC 640522108	1.9300	125 900 00	807 019 00	242 987 00
NEODE IECHNOLOGIES I	0.000 1	TWDE 64065D102	23.3000	58 300 00	780 403 23	1 358 390 00
OMNICELL INC	0.000 1	MCI. 68213N109	11.9500	114 000 00	837 749 50	1,362,300.00 747,335.00 724,122.00 720,360.00 948,444.00
ON ASSIGNMENT INC	0.000	AGN 682159108	10.9100	68 500 00	583 043 38	747 335 00
ORASIDE TECHNOLOGIES	0.000 1	1501 002133100 1911P 68554V108	8.8200	82 100 00	690 497 93	724 122 00
PETROCIEST ENERGY INC	0.000	716748108	8 2800	87 000 00	755 886 81	721,122.00
PICO HOLDINGS INC	0.000	PICO 693366205	32.2600	55,800.00 125,900.00 58,300.00 114,000.00 68,500.00 82,100.00 87,000.00 29,400.00 44,628.92 52,300.00 86,700.00 114,200.00	380 489 62	948 444 00
PRIME MONEY MARKET - 6FT	0.000	TT-FIII. TT-FIII.	1 0000	44 628 92	44 628 90	44,628.91
RACKARLE SYSTEMS INC	0.000	750077109	28 4800	52 300 00	871 759 16	44,628.91 1,489,504.00
RADYNE COMSTREAM INC	0.000 1	PADN 750611402	14 5700	86 700 00	823 268 52	1 263 219 00
REDBACK NETWORKS	0.000 1	RBAK 757209507	14.0600	114 200 00	475 229 36	1,263,219.00 1,605,652.00
REWARDS NETWORK INC	0.000	TRN 761557107	6 4000	92 700 00	494 159 99	593 280 00
RITA MED SYS INC DEL	0.000	76774E103	6.4000 3.9100	92,700.00 150,800.00	465 297 54	593,280.00 589,628.00 574,153.92 530,171.00 1,124,170.00 301,672.50
SABA SOFTWARE INC	0.000	SABA 784932600	4.0800	140,724.00	539.584.39	574,153.92
SAFEGUARD SCIENTIFIC	0.000	SFE 786449108	4.0800 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	7.9000 2.8500		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	333,697.68 812,727.23 67,401.23 699,081.49 866,524.04 685,689.17 728,139.04 803,271.19 288,749.90 493,145.56 657,292.29 683,901.78 493,065.12 665,351.37	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	JFI 904677101	3.0400	208,500.00	657,292.29	633,840.00
VALUEVISION MEDIA INC	0.000	/VTV 92047K107	12.6000	75,400.00	683,901.78	950,040.00
THE SPORTSMAN'S GUIDE INC TOPPS INC TRANSWITCH CORP UNIFI INC VALUEVISION MEDIA INC VENTIV HEALTH INC.	0.000	TIV 922793104	23.6200	50,500.00	493,065.12	1,192,810.00
WATCHGUARD TECHNOLOGIES IN	IC 0.000 I	VGRD 941105108	3.7000	126 200 00	665 251 27	E03 040 00

ASOF02 Date 01/19/2006 T	ime 18:24:39 STATE TEACHERS	S RETIREMENT SYSTEM OF	OHIO Perio	d 12/01/2005 To 12/3	31/2005 Page 164				
Monthly Market Portfolio									
Investment Desc	Rating Coupon Yield Ticker	r Identifier F Pr	ice 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 2.26	239,000.00	729,727.80	540,140.00				

1

80

Instrument Total
Portfolio Total

239,000.00 729,727.80 540,140.00

7,880,516.92 51,099,439.37 62,821,788.21

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
	Portfolio - 6FC Instrument - COM	FUI COI	LLER THALER - MMON STOCK	2000			
3COM CORP. ADTRAN INC. ADVENT SOFTWARE INC ALLEGHENY ENERGY INC. ALLIANCE GAMING CORP ALPHARMA, INCCL A ANDREW CORP. AQUANTIVE INC ARRIS GROUP INC. AVID TECHNOLOGY INC. AVID TECHNOLOGY INC. AVOCENT CORPORATION AXCELIS TECHNOLOGIES INC BANNER CORP BOMBAY COMPANY BOWNE & CO INC. CATALINA MARKETING CORP CATO CORP CL A	0.000	COMS		3.6000	190,200.00	629,184.31	684,720.00
ADTRAN INC.	1.210	ADTN	00738A106	29.7400	33,300.00 16,400.00 29,100.00	986,123.68	990,342.00 474,124.00 921,015.00
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 40,000.00	480,547.36	549,444.00 1,140,400.00
ALPHARMA, INCCL A	0.631	ALO	020813101Q	28.5100	40,000.00	796,873.83	1,140,400.00 449,587.00 1,224,140.00 682,787.00 1,089,724.00 793,948.00 382,554.00 521,040.00 216,968.00 471,912.00 456,300.00 466,537.50 662,944.00
ANDREW CORP.	0.000	ANDW	034425108	10.7300	41,900.00 48,500.00	540,490.72	449,587.00
AQUANTIVE INC	0.000	ADDG	03839G105	25.2400 9.4700	48,500.00	6/4,308.82	1,224,140.00
ARRIS GROUP INC.	0.000	ARRS	~	9.4/00	72,100.00 19,900.00 29,200.00	813,813.05	1 000 704 00
AVID TECHNOLOGY INC.	0.000	AVID	05367P100 053893103	54.7600 27.1900	19,900.00	9/4,222.83	702 049 00
AVOCENT CORPORATION	0.000	AVCI		4.7700	29,200.00	594,377.00	793,940.00
DANNED CODD	2 307	ACTO	06652V109	31 2000	80,200.00 16,700.00	393,002.00	502,554.00
DOMBAY COMDANY	0.000	DEM	097924104	2.9600	73 300 00	518 868 00	216 968 00
BOWNE & CO INC	1 482	BNE	103043105	14.8400	73,300.00 73,300.00 31,800.00 18,000.00 21,750.00 13,600.00	441 708 36	471 912 NN
CATALINA MARKETING CORP	1.183	POS	148867104	25.3500	18.000.00	469.079.25	456.300.00
CATALINA MARKETING CORP CATO CORP CL A CEC ENTERTAINMENT, INC. CHIQUITA BRANDS CHURCH & DWIGHT INC CIRRUS LOGIC INC CITY HLDG CO COLDWATER CREEK INC. COMMERCIAL METALS CO. CONVERGYS CORPORATION CSK AUTO CORP DADE BEHRING HOLDINGS INC DEL MONTE FOODS CO DOMINO'S PIZZA INC DRESS BARN INC. DYCOM INDUSTRIES INC. EDGEWATER TECHNOLOGIN INC. ELECTRONICS FOR IMAGING	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
CHIOUITA BRANDS	1.999	COB	170032809Q	20.0100	28,400.00	558,952.88	568,284.00
CHURCH & DWIGHT INC	0.726	CHD	171340102Q	33.0300	28,400.00 29,600.00	558,952.88 907,090.25	977,688.00
CIRRUS LOGIC INC	0.000	CRUS	172755100	6.6800	104,200.00 14,200.00	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 38,200.00	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 32,000.00	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 41,600.00	516,304.58	977,688.00 696,056.00 510,490.00 805,992.00 803,356.00 605,470.00 138,736.00 1,308,480.00 493,339.00 1,006,720.00 876,447.00
DOMINO'S PIZZA INC	1.652	DPZ	25754A201			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 60,000.00	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 52,900.00	987,088.86	565,400.00 354,000.00 1,075,044.00 1,046,891.00
ELECTRONICS FOR IMAGING EMULEX CORP ENTERCOM COMMUNICATIONS COR ESPEED INC FILENET CORP FIRST HORIZON PHARMACEUTICA FOUNDRY NETWORKS INC	0.000	ELX	292475209	19.7900	52,900.00	891,236.39	1,046,891.00
ENIERCOM COMMUNICATIONS COR	0.000	FIM FIM	293639100	29.6700	14,400.00 51,900.00 24,800.00	508,541.02	427,248.00 400,149.00 641,080.00
EDFEED INC	0.000	FOLD	296643109	7.7100 25.8500	21,900.00	400,202.91 671 402 36	400,149.00
EIDER BODIZON DUNDMACRITUTON	U.UUU	LIDA	316869106 32051K106	25.8500 17.2500	24,800.00	0/1,494.3b	041,U8U.UU
FOUNDRY NETWORKS INC	0.000	FUDV	35063R100	13.8100	26,400.00 80,900.00	344,310.5U 992 575 67	1 117 220 00
LOONDKI NEIMOKKS INC	0.000	LDKI	22002KI00	13.0100	00,500.00	334,313.01	1,111,229.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC						
	Portfolio - 6FC Instrument - COM	FU:	LLER THALER -	2000			
	Instrument - COM	CO	MMON STOCK				
FURNITURE BRANDS INTERNATION	NAT. 2 687	FBN	360921100	22 3300	28,400.00	484 564 68	634 172 00
FURNITURE BRANDS INTERNATION GATX CORP GEN-PROBE INC GENERAL CABLE CORP GENESIS MICROCHIP INC. GETTY IMAGES INC. GREAT AMERN FINL RES GRIFFON CORPORATION GUITAR CENTER INC HEADWATERS INC HEALTH NET HERCULES INCORPORATED HOT TOPIC INC HUDSON HIGHLAND GROUP INC	2.217	GMT	361448103	36.0800	35,300.00		
GEN-PROBE INC	0.000	GPRO	36866T103	48.7900	35,300.00 30,900.00 56,100.00	868,883.47	1,273,624.00 1,507,611.00 1,105,170.00 750,735.00 1,508,663.00 674,560.00 452,390.00 745,149.00 645,008.00 933,055.00 392,110.00 490,200.00
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 16,900.00 34,000.00 19,000.00 14,900.00 18,200.00 18,100.00 34,700.00 34,400.00	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
HERCULES INCORPORATED HOT TOPIC INC HUDSON HIGHLAND GROUP INC INFORMATICA CORP. INTERMUNE INC INTERSIL HOLDINGS CORP INTUITIVE SURGICAL INC INVESTMENT TECHNOLOGY GROUP	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 78,900.00 42,300.00 43,300.00 27,800.00	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	490,200.00 732,592.00 946,800.00 710,640.00 1,077,304.00 3,260,106.00 772,592.00 383,880.00
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 JACUZZI BRANDS INC	IN 0.000	ITG	46145F105	35.4400	21,800.00 45,700.00	366,321.58	772,592.00
JACUZZI BRANDS INC	0.000	JJZ	469865109	8.4000	45,700.00	293,045.09	383,880.00
JACUZZI BRANDS INC K2 INC. KBNT BANCORP INC KOS PHARMACEUTICALS KYPHON INC LA-Z-BOY INC. LABOR READY INC LEAP WIRELESS INTERNATIONAL	0.000	KTO	482732104	10.1100	45,700.00 37,600.00 24,200.00 17,100.00 34,400.00 33,700.00	508,246.46	383,880.00 380,136.00 394,218.00 884,583.00 1,404,552.00 456,972.00
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 21,300.00	715,121.24	822,390.00 806,844.00
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 15,300.00 64,800.00	761,849.90	624,440.00 416,925.00 1,348,488.00
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	MCD.I.Y	580031201	3.8000	122,700.00 8,730.00	528,944.93	466,260.00 336,105.00
MERCANIILE BANK CORP	1.246	MADA	587376104	38.5000	8,730.00	287,355.58	330,105.00
MICROS SISIEMS INC.	0.000	MOTED	594901100	48.3200 82.7400	20,400.00 9,900.00 13,400.00 13,900.00 27,500.00	624,886.25 590,483.49 318,021.56 662,720.23 522,851.39	985,728.00 819,126.00
MIDMEGA BYNG HOLDING	0.000	MDUT	594972408 598251106	22.2500	12 /00 00	210,403.49	298,150.00
MILITOODE CODDODATION	2.15/	MIL	601073109Q	66.0400	13 000 00	510,UZ1.50 662 720 22	917,956.00
MAILLIIG ING	0.000 2.1/2	MT.C	63910B102	18.6600	13,900.00 27 500 00	522 851 20	513,150.00
MEATU GUDD	2.143	ИТТО	64115P102	12.2900	42 500.00	106 001 11	522,325.00
NEMALITANCE DANCCHARES INC.	1 512	MYT.		14.5400	42,500.00 57,300.00	701 116 45	833,142.00
LEAP WIRELESS INTERNATIONAL LEAPFROG ENTERPRISES INC LITTELFUSE INC LONGVIEW FIBRE CO MCDATA CORPORATION-A MERCANTILE BANK CORP MICROS SYSTEMS INC. MICROSTRATEGY INC-CL A MIDWEST BANC HOLDING MILLIPORE CORPORATION NAUTILUS INC NETIQ CORP NEWALLIANCE BANCSHARES INC	1.513	WATI	030203102	14.0400	31,300.00	191,110.43	000,142.00

Investment Desc	Rating Coupon Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STOCK Portfolio - 6FC FUL					
	Portfolio - 6FC FUL Instrument - COM COM	MON STOCK				
NEWPARK RESOURCES INC	Instrument - COM COM 0.000 NR 0.000 NVDA 0.000 NYFX 1.089 OO 0.847 OCAS 0.000 OVTI 0.000 OLGC 3.585 PRK 0.000 PKD 2.323 PRTR 0.000 PSS 0.000 PENN 1.813 PBY 0.000 PSTI 0.000 PSTI 0.000 PSTI 0.000 PNK 1.732 PLSB 0.000 PLCM 0.000 PWER 0.000 PWER 0.000 PLCM 0.000 PWER 0.000 PLFE 0.000 PHH 0.000 PLFE 1.816 PBNY 0.000 RSTO 0.000 SONE 0.000 SABA 0.000 CKH 0.000 SITF	651718504	7 6300	91 400 00	529,552.80 842,753.43 368,533.96 487,489.93 321,737.84 814,607.06 425,068.17 591,539.12 267,895.42 485,130.80 1,038,042.30 493,331.93 639,931.34 447,739.62 778,329.47 753,744.44 478,885.00 502,962.47 551,128.00 696,377.35 245,611.57 598,981.68 1,002,283.12 2,375,695.42 441,779.88 770,331.72 756,184.15 565,528.09 451,908.20 272,961.40 484,606.90 429,103.76 367,531.45 767,338.34	697 382 00
NVIDIA CORP	0.000 NVDA	67066G104	36.5600	56,900.00	529,552.80 842,753.43 368,533.96 487,489.93	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 00	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 1.0000	42,100.00	1,002,283.12	939,672.00
PRIME MONEY MARKET - OFC	0.000 II-FULO	744000101	11.0100	2,3/5,695.36	2,3/5,095.42	2,3/5,095.38
OURCE CORTUNDE INC	1.810 PBN1	744028101	14.5900	55,400.00	441,779.88	389,754.00
QUEST SUFTWARE INC	0.000 QSF1	756051103	7.7600	106 000 00	776 104 16	022 560 00
DECAUDIMOKKS INC	0.000 RNWR 0.000 PQTO	760031104	6.0200	112 700 00	750,104.15 565 528 09	678 454 00
C1 CODDODATION	0.000 KS10	784632101	4.3500	97 312 00	451 908 20	423 307 20
SARA SOFTWARE INC	0.000 SONE 0.000 SARA	784932600	4.0800	63 600 00	272 961 40	259 488 00
SEACOR SMIT INC	0.000 BADA	811904101	68.1000	8 800 00	484 606 90	599 280 00
SELECTICA INC	0.000 CITT	816288104	2.8500	103.300.00	429.103.76	294.405.00
SERVICE CORP INTERNATIONAL	1,222 SCT	817565104Q	8.1800	74.900.00	367.531.45	612.682.00
SELECTICA INC SERVICE CORP INTERNATIONAL SIRF TECHNOLOGY HOLDINGS SONICWALL INC SOUTHERN UNION COMPANY SPARTECH CORP SPORTS AUTHORITY INC STEAK N SHAKE COMPANY	0.000 SIRF	82967H101	29.8000	74,900.00 36,000.00	767,389.34	1,072.800.00
SONICWALL INC	0.000 SNWL		7.9200	77,400.00	457,674.72	612,682.00 1,072,800.00 613,008.00 429,065.27 597,040.00
SOUTHERN UNION COMPANY	0.000 STIG	844030106	23.6300	77,400.00 18,157.65 27,200.00	288,975.72	429,065.27
SPARTECH CORP	2.277 SEH		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		16.9500	24,700.00 18,500.00	804,165.77 296,992.34	313,575.00
				-,	,	,-

Investment Desc							Book Value	
				- EXTERNALLY	MANAGED			
	Portfolio - Instrument -	- 6FC	FU:	LLER THALER -	2000			
	Instrument -	- COM	CO	MMON STOCK				
STEWART & STEVENSON SERVICE	S	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	506,876.34 559,306.01 356,274.55	758,904.00 1,041,780.00
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 THE MEN'S WEARHOUSE INC.		0.000	TBBK	05969A105	17.0000	20,470.00	296,107.26 1,041,456.04	347,990.00
THE MEN'S WEARHOUSE INC.		0.000	MW	587118100	29.4400	36,000.00	1,041,456.04	347,990.00 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	51,700.00 50,400.00 101 100 00	642,359.39 933,392.06	1,202,040.00
TIBCO SOFTWARE INC		0.000	TIBX	88632Q103	7.4700	101,100.00	797,450.43 494,036.77 808,578.97	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	494,036.77 808,578.97	808,704.00
USI HOLDINGS CORP		0.000	USIH	90333H101	13.7700	44,600.00	584,677.95 613,753.90 561,591.15	614,142.00
VALASSIS COMMUNICATIONS INC		0.000	VCI	918866104	29.0700	16,400.00	584,677.95 613,753.90 561,591.15	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		776,162.98 454,373.41 294,772.85	443,328.00
				961815107	16.3000	23,300.00	776,162.98 454,373.41	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	294,772.85 487,240.30 528,516.07	536,926.00
ZALE CORP.		0.000		988858106	25.1500	17,600.00	528,516.07	536,926.00 442,640.00
ZORAN CORP		0.000		98975F101		44,400.00	469,986.69	
Instrument Total	139					8,222,445.01	83,868,212.40	103,058,795.35
	Instr	ument -1	REIT	REAL ESTAT	E INVESTMENT	TRUST		
AMEDICAN EINANGIAL DEALENA	DIIG	0 000	A EID	026070205	12 0000	41 400 00	E12 047 00	406 000 00
AMERICAN FINANCIAL REALTY T	RUS	9.000	AFK	02607P305	10.5300	41,400.00	513,947.29 487,088.92	496,800.00
CAPITAL LEASE FUNDING INC		7.597 7.568	LSE	140288101	10.5300	42,600.00 26,000.00	487,088.92	
CRESCENT RE EQT. CO.		7.568	CEI	225756105		26,000.00	498,099.58	515,320.00
INLAND REAL ESTATE CORP KITE REALTY GROUP TRUST		6.490	TKC	457461200	14.7900	36,000.00	454,867.44 504,051.88	532,440.00
KILE KEALTY GROUP TRUST		4.848	NKG	49803T102	15.4700		504,051.88	575,484.00
NEW YORK MORTGAGE TRUST INC		12.688	N.I.K	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

Investment Desc	Rating Coupon Yield	l Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 6LC		RD, ABBETT - 2				
	Instrument - COM			.000			
			THION BIOCK				
ACTUANT CORP CL A ALLIANCE GAMING CORP AMEDISYS INC ARCH COAL INC. AVID TECHNOLOGY INC. BEACON ROOFING SUPPLY INC BEOOKLINE BANCORD IN	0.14	3 ATU	00508X203	55.8000	121,400.00	4,910,816.81	6,774,120.00
ALLIANCE GAMING CORP	0.00	0 AGI	01859P609	13.0200	80,400.00 98,266.00	1,036,775.34	1,046,808.00
AMEDISYS INC	0.00	0 AMED	023436108	42.2400	98,266.00	3,523,456.53	4,150,755.84
ARCH COAL INC.	0.40	2 ACI	039380100Q	79.5000	19,200.00	1,397,211.78	1,526,400.00
AVID TECHNOLOGY INC.	0.00	O AVID	05367P100	54.7600	39,600.00	1,699,732.62	2,168,496.00
BEACON ROOFING SUPPLY INC	0.00	0 BECN	073685109	28.7300	78,600.00	1,605,848.34	2,258,178.00
BROOKLINE BANCORP IN CACI INTERNATIONAL INCCL	2.39	9 BRKL	11373M107	14.1700	141,646.00 47,800.00 35,900.00	2,121,301.71	2,007,123.82
CACI INTERNATIONAL INCCL	A 0.00	0 CAI	127190304	57.3800	47,800.00	2,586,102.10	2,742,764.00
CACI INTERNATIONAL INCCL CARPENTER TECHNOLOGY CENTEX CORP CHEMED CORP CLEVELAND-CLIFFS INC COMMERCIAL METALS CO. COPART INC DIGENE CORP EDUCATION MANAGEMENT COPR ELKCORP	0.8	1 CRS	144285103			2,502,366.57	2,529,873.00
CENTEX CORP	0.2	3 CTX	152312104Q	71.4900	45,800.00	2,035,581.27	3,274,242.00
CHEMED CORP	0.48	3 CHE	16359R103	49.6800	22,200.00	907,049.40 3,463,913.78 3,202,929.97	1,102,896.00
CLEVELAND-CLIFFS INC	0.90	3 CLF	185896107Q	88.5700	47,100.00	3,463,913.78	4,171,647.00
COMMERCIAL METALS CO.	0.63	9 CMC	201723103	37.5400	107,000.00	3,202,929.97	4,016,780.00
COPART INC	0.00	0 CPRT	217204106	23.0600	19,405.00	444,901.05 949,040.75	447,479.30 991,780.00
DIGENE CORP	0.00	0 DIGE	253752109	29.1700	34,000,00	949,040.75	991,780.00
EDUCATION MANAGEMENT COPR	0.00	0 EDMC	28139T101	33.5100	75,995.00	2,572,215.05 2,664,599.16 3,356,517.04	2,546,592.45
			287456107	33.6600	102,400.00	2,664,599.16	3,446,784.00
ENTRAVISION COMMUNIC	0.00	0 EVC	29382R107	7.1200	421,400.00	3,356,517.04	3,000,368.00
EXCEL MARITIME CARRIERS LTI	D 0.00	0 EXM	V3267N107	11.4500	47,800.00	969,082.16 538,866.63	547,310.00 597,849.00
FIRST ACCEPTANCE CORP	0.00	0 FAC	318457108	10.2900	58,100.00	538,866.63	597,849.00
EXCEL MARITIME CARRIERS LTI FIRST ACCEPTANCE CORP GENLYTE GROUP INC GIBRALTAR INDUSTRIES INC	0.00	0 GLYT	372302109	53.5700	55,180.00	2,316,467.36 1,784,821.09	2,955,992.60
GIBRALTAR INDUSTRIES INC	0.8	1 ROCK	374689107	22.9400	75,100.00	1,784,821.09	1,722,794.00
GLOBAL IMAGING SYSTEMS INC GREENBRIER COS INC GREY WOLF INC HANMI FINL CORP HARRIS INTERACTIVE INC	0.00	0 GISX	37934A100	34.6300	74,306.00	2,488,403.95	2,573,216.78
GREENBRIER COS INC	1.1	6 GBX	393657101	28.4000	37,100.00	971,312.75 272,890.16	1,053,640.00
GREY WOLF INC	0.00	10 GW	397888108	7.7300	62,300.00	272,890.16	481,579.00
HANNI FINL CORP	1.1.	9 HAFC	410495105	17.8600	52,500.00	615,613.37 1,891,777.46	937,650.00
HARRIS INTERACTIVE INC	0.00	0 HPOL	414549105 404132102	4.3100	380,330.00 220,950.00	1,891,777.46 4,815,884.73	1,639,222.30 6,557,796.00
HARRIS INTERACTIVE INC HCC INSURANCE HOLDINGS INC HEXCEL CORP HILB ROGAL & HOBBS CO HUGHES SUPPLY INC. ICON PLC - ADR INSIGHT ENTERDRISES INC	. 1.0.	O HCC	428291108	29.6800 18.0500	226,500.00		
HEXCEL CORP	0.00	O HXL		38.5100		3,336,822.74	4,088,325.00
HILB ROGAL & HOBBS CO	1.1	4 HKH	431294107Q	35.8500	147,800.00 104,500.00	4,978,332.94 2,919,832.98	5,691,778.00 3,746,325.00
HUGHES SUPPLY INC.	1.00	14 HUG	444482103 45103T107	41.1400	89,600.00	3,166,344.44	3,746,325.00
TNOTCUT FNTFDDDTCFC INC	0.00	O ICLR	45765U103	19.6100			2,667,018.83
INSIGHT ENTERPRISES INC.	EC C 0.00	O NSII	461915100	36.8300	19,600.00	2,634,129.69 652,917.93	721,868.00
INVESTORS FINANCIAL SERVICE	0.2	2 T.T.E.	466032109	59.4100	64,909.00	2,612,762.68	3,856,243.69
TOV CLORAL INC	1 1	02 003F	481165108	40.0000	22,050.00	533,302.38	882,000.00
INSIGHT ENTERPRISES INC. INVESTORS FINANCIAL SERVICE J & J SNACK FOODS CORP JOY GLOBAL INC KANBAY INTERNATIONAL INC	0 0	U KBVA	48369P207	15.8900	32,580.00	532,671.21	517,696.20
KENSEY NASH CORP	0.00	0 KBAI	490057106	22.0300	48,360.00	1 478 524 00	1,065,370.80
KEY ENERGY SERVICES INC		0 KNS1	492914106	13.4700	71,550.00	1,478,524.99 728,694.35	963,778.50
THE EMERCI DERVICED INC	0.00	O KEOD	1/2/11100	13.1700	71,550.00	120,001.00	203,110.30

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6LC Instrument - COM	LOF	RD, ABBETT - 2	2000			
	Instrument - COM	CON	MMON STOCK				
KYPHON INC LCA-VISION INC. LITHIA MOTORS INC - CL A MASSEY ENERGY CO	0.000	KADR	501577100	40.8300	78,261.00	2,986,604.62	3,195,396.63
I.CA-VISION INC	1 010	T.CAV	501803308	47.5100	113,314.00	3,762,034.13	5,383,548.14
ITTHIA MOTORS INC - CL A	1 526	I.AD	536797103	31.4400	9,900.00	271,755.66	311,256.00
MASSEY ENERGY CO	0.422	MEE	5762061060	37.8700	155,700.00	5,273,448.64	5,896,359.00
MASSEY ENERGY CO MEASUREMENT SPECIALITIES INC OHIO CASUALTY CORP.	0.000	MEAS	583421102	24.3500	174,700.00	3,832,810.18	4,253,945.00
OHIO CASUALTY CORP.	0.847	OCAS	6772401030	28.3200	196,700.00	3,548,143.49	5,570,544.00
			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	29,100.00 214,000.00	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	5 IT-LOR6		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 94,137.00 344,400.00 41,805.00	482,304.00 1,351,217.76	563,904.00
RADISYS CORPORATION	0.000	RSYS	750459109	17.3400	94,137.00		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 IN	0.000	KOET.	760276105	15.2000	41,805.00 95,100.00	523,792.10	635,436.00
RUSH ENTERPRISES INC - CL A	0.000	RUSHA	/81846209	14.8800 72.1300	95,100.00	1,338,408.48	1,415,088.00
CELECT COMEODY CODD	0.005	CCCC	703704103	27.3500	289,807.00	3,864,326.66 5,022,292.79	6,722,516.00 7,926,221.45
SELECT COMPORT CORP	0.000	MING	78465D105	8.2300	237,202.00	2,154,061.50	1,952,172.46
SDECTRALINK CORD	3 369	GI'MK	847580107	11.8700	87,407.00	951,812.62	1,037,521.09
STRATASYS INC	0.000	SYSS	862685104	25.0100	114 200 00	2,592,118.33	2,856,142.00
STRAYER EDUCATION INC	1 067	STRA	863236105	93.7000	114,200.00 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
OPTION CARE INC PAR PHARMACEUTICAL COS INC PILGRIMS PRIDE CORP PRIDE INTERNATIONAL INC. PRIME MONEY MARKET - 6LC PRIVATEBANCORP INC PSYCHIATRIC SOLUTIONS INC RADISYS CORPORATION REGENT COMMUNICATIONS INC REPUBLIC AIRWAYS HOLDINGS IN RUSH ENTERPRISES INC - CL A RYLAND GROUP INC SELECT COMFORT CORP SM&A SPECTRALINK CORP STRATASYS INC STRAYER EDUCATION INC SYMMETRY MEDICAL INC TEXAS UNITED BANCSHARES INC TRIPATH IMAGING INC TUESDAY MORNING CORP UNIT CORP UNIT CORP UNIVERSAL ELECTRONICS INC USI HOLDINGS CORP VITRAN CORP INC-A WABASH NATIONAL CORP WARNACO GROUP INC/THE WEBEX COMMUNICATIONS INC WEBSENSE INC	0.000	WEBX	94767L109	21.6300	120,500.00 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

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio -		LO:	RD, ABBETT - 2	000			
	Instrument -	- COM	CO	MMON STOCK				
AAR CORPORATION AFTERMARKET TECHNOLOGY ALABAMA NATL BANCORP ALEXANDER & BALDWIN INC AMERICAN AXLE & MFG HOLDING, AMETEK INC. ANAREN INC. ANIXTER INTERNATIONAL INC. ANIXTER INTERNATIONAL INC. ANTIAYLOR STORES CORP ARGONAUT GROUP INC ARRIS GROUP INC. ATMI INC AVIALL INC. BALDOR ELECTRIC BE AEROSPACE INC. BENIHANA INC BLOUNT INTERNATIONAL BRUSH ENGINEERED MATERIALS C-COR INC CARLISLE COS INC CARLISLE COS INC CARPENTER TECHNOLOGY CASEY'S GENERAL STORES INC. COMMERCIAL CAPITAL BANCORP COMMERCIAL VEHICLE GROUP INC COURIER CORP CULLEN/FROST BANKERS INC CURTISS-WRIGHT CORP. DATASCOPE CORP DENDRITE INTERNATIONAL INC. ELECTRO SCIENTIFIC INDS INC ETHAN ALLEN INTERIORS INC. FINANCIAL FEDERAL CORP. FRONTIER AIRLINES INC GENESEE & WYO INC GENEYEE GROUP INC GIBRALTAR INDUSTRIES INC GRANT PRIDECO INC. GREY WOLF INC GUITAR CENTER INC		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	448,846.19 886,944.20	661,728.00
AMERICAN AXLE & MFG HOLDING	S	3.273	AXL	024061103	18.3300	43,100.00	886,944.20	661,728.00 790,023.00
AMETEK INC.		0.564	AME	031100100Q	42.5400	40,500.00	906,651.79 324,229.87 3,925,049.17	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
ANNTAYLOR 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 2,573,511.80	933,120.00
BALDOR ELECTRIC		2.495	BEZ	057741100	25.6500		2,573,511.80	2,482,920.00
BE AEROSPACE INC.		0.000	BEAV	073302101	22.0000 23.0400	124,900.00 37,400.00	2,028,017.46	2,747,800.00
BENIHANA INC		0.000	BNHNA	082047200 095180105	15.9300	6,300.00	700,958.95 63,435.92	861,696.00 100,359.00
BLOUNI INIERNALIONAL		2 010	DM	117421107		2 900 00	63,435.92 E1 026 22	100,359.00
C_COD INC		0 000	CCRT.	125010108	4.8600	2,800.00 184,100.00	51,926.33 1,210,868.38	44,520.00 894,726.00
CARLICLE COC INC		1 446	CCDL	142339100	69.1500	55,100.00	3,408,236.54	3,810,165.00
CARDENTER 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 IN	C	0.000	CVGI	202608105	18.7800	04 000 00	1 610 041 76	1,765,320.00
COURIER CORP		1.397	CRRC	222660102	34.3400	7,500.00	249,803.37 1,747,657.57	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	59,407.52 218,124.02	233,836.00
GREY WOLF INC		0.000	GW	397888108	7.7300	56,500.00	218,124.02 611,336.63	436,745.00
GULIAR CENTER INC		0.000	GTRC	402040109	50.0100	12,100.00	611,336.63	605,121.00

Investment Desc	Rating Coupon Yield Ti	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON S	TOCK - EXTERNALLY	MANAGED			
		LORD, ABBETT -				
		COMMON STOCK				
a	0.000 000	400600100	00 6000	00 000 00	506 225 00	616 006 00
GULFMARK OFFSHORE INC	0.000 GM		29.6200	20,800.00	526,337.92	616,096.00
HEARTLAND EXPRESS INC.	0.394 HT		20.2900	143,100.00	2,783,512.76	2,903,499.00
HELMERICH & PAYNE, INC	0.533 HP		61.9100	12,700.00	371,298.92	786,257.00
HEXCEL CORP HUB INTERNATIONAL LIMITED	0.000 HX		18.0500	172,200.00	2,230,975.29	3,108,210.00
			25.8000	84,800.00	1,820,805.34	2,187,840.00
HUGHES SUPPLY INC.	1.004 HU		35.8500	104,500.00	2,528,830.50	3,746,325.00
IDACORP, INC.	4.095 ID		29.3000	71,500.00	2,115,436.47	2,094,950.00
IDEX CORPORATION	1.167 IE		41.1100	38,700.00	1,190,414.77	1,590,957.00
II VI INC	0.000 II		17.8700	113,000.00	1,966,333.74	2,019,310.00
INTERLINE BRANDS INC	0.000 IB		22.7500	77,100.00	1,489,937.36	1,754,025.00
JLG INDUSTIRES, INC.	0.043 JL	G 466210101	45.6600	25,300.00	457,309.07 295,797.43	1,155,198.00
JOHN B. SANFILIPPO & SON INC	0.000 JB		12.9300	12,100.00		156,453.00
K.C.S. ENERGY INC. KBNT BANCORP INC KENSEY NASH CORP KEY ENERGY SERVICES INC KEYSTONE AUTOMOTIVE	0.330 KC		24.2200	75,100.00 42,960.00 33,200.00	1,029,825.67	1,818,922.00
KBNT BANCORP INC	1.718 KN		16.2900	42,960.00	713,504.86	699,818.40
KENSEY NASH CORP	0.000 KN		22.0300	,	882,596.02	731,396.00
KEY ENERGY SERVICES INC	0.000 KE		13.4700	181,800.00	1,925,806.90	2,448,846.00
1121210112 11010110111	0.000 112		31.4800	48,200.00	1,149,621.24	1,517,336.00
KIRBY CORP.	0.000 KE	X 497266106	52.1700	43,900.00	1,257,788.30	2,290,263.00
LADISH INC	0.000 LD		22.3500	19,900.00	230,439.08	444,765.00
LSI LIGHTING SYS	3.065 LY	TS 50216C108Q	15.6600	84,460.00	1,234,170.58	1,322,643.60
LSI LIGHTING SYS MCCORMICK & SCHMICKS SEAFOOD METAL MANAGEMENT INC MIDDLEBY CORP	R 0.000 MS	SR 579793100	22.6100	47,100.00	644,262.79	1,064,931.00
METAL MANAGEMENT INC	1.289 MT	LM 591097209	23.2600	51,900.00	1,235,778.42	1,207,194.00
MIDDLEBY CORP	0.000 MI	DD 596278101	86.5000	17,100.00	1,103,749.87	1,479,150.00
MODINE MANUFACTURING CO	2.147 MO 0.000 MD	D 607828100	32.5900	50,500.00	1,467,277.54	1,645,795.00
MOLECULAR DEVICES CORP	0.000 MD	CC 60851C107	28.9300	38,500.00	808,350.68	1,113,805.00
MOOG INC. CL A	0.000 MO	G.A 615394202	28.3800	38,262.00	626,199.72	1,085,875.56
MUELLER INDUSTRIES INC.	1.458 ML	I 624756102	27.4200	55,200.00	1,617,923.49	1,513,584.00
NAVIGATORS GROUP INC	0.000 NA	VG 638904102	43.6100	49,100.00	1,493,577.31	2,141,251.00
NCI BUILDING SYS INC	0.000 NC	S 628852105	42.4800	88,400.00	2,752,649.61	3,755,232.00
NICOR INC.	4.731 GA	S 6540861070	39.3100	36,100.00	1,485,792.03	1,419,091.00
ODYSSEY HOLDINGS CORP	0.498 OR 0.000 PE	H 67612W108	25.0800	31,500.00	549,250.21	790,020.00
PETCO ANIMAL SUPPLIES INC	0.000 PE	TC 716016209	21.9500	5,700.00	119,717.46	125,115.00
PIEDMONT NATURAL GAS CO INC	NO 3.807 PN	Y 720186105	24.1600	76,400.00	1,831,328.07	1,845,824.00
PIKE ELECTRIC CORP	0 000 55	a = =01000100	16.2200	46,200.00	660,936.88	749,364.00
PNM RESOURCES INC	0.000 PE 3.266 PN	М 69349Н107	24.4900	81,200.00	2,136,706.55	1,988,588.00
POSSIS MEDICAL INC	0.000 PO	SS 737407106	9.9500	35,900.00	427,574.80	357,205.00
PRIME MONEY MARKET - 6LA	0.000 PO 0.000 IT	-LOR IT-LOR	1.0000	7,546,874.25	7,546,875.78	7,546,874.25
PROVIDENT BANKSHARES CORPORA	TI 3.316 PR	KS 743859100	33.7700	36,800.00	1,212,042.15	1,242,736.00
PSS WORLD MEDICAL INC.	0.000 PS		14.8400	59,730.00		886,393.20
100 HORED PEDICAL INC.	0.000 F5	05500A100	11.0100	35,730.00	031,000.37	000,373.20

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 6LA		RD, ABBETT - 2				
	Instrument - COM		MMON STOCK				
QUANEX CORP QUANTA SERVICES INC. RANGE RES CORP	1.240		747620102	49.9700	120,400.00	3,347,941.81	6,016,388.00
QUANTA SERVICES INC.	0.000		74762E102	13.1700	33,600.00	302,132.28	442,512.00
RANGE RES CORP	0.303		75281A109	26.3400	24,200.00	232,047.35	637,428.00
RANGE RES CORP RAYMOND JAMES FINANCIAL INC	1.274		754730109	37.6700	16,200.00	404,093.01	610,254.00
ROGERD CORF.	0.000		775133101	39.1800	61,000.00	2,361,510.53	2,389,980.00
RUBY TUESDAY INC	0.173		781182100	25.8900	38,800.00	995,157.35	1,004,532.00
SBS TECHNOLOGIES INC	0.000		78387P103	10.0700	47,500.00	470,376.39	478,325.00
SCANSOURCE INC		SCSC	806037107	54.6800	24,400.00	1,137,323.43	1,334,192.00
SCHOOL SPECIALTY INC.	0.000		807863105	36.4400	19,710.00	726,737.45 363,963.02	1,334,192.00 718,232.40 404,379.00
SEACOAST BKG CORP FL		SBCF	811707306	22.9500	17,620.00	363,963.02	404,379.00
SELECTIVE INSURANCE GROUP	1.657		816300107	53.1000	17,500.00	470,856.02	929,250.00
SHAW GROUP	0.000		820280105	29.0900	78,800.00		
SIGNATURE BANK		SBNY	82669G104	28.0700	69,500.00	1,704,762.40	1,950,865.00
SIMPSON MANUFACTURING CO	0.880		829073105	36.3500	90,300.00	2,367,785.12	3,282,405.01
STEEL DYNAMICS INC	1.126		858119100	35.5100	115,600.00	3,517,516.93	4,104,956.00
STEEL TECHNOLOGIES INC	1.071		858147101	27.9900	75,100.00	1,493,136.80	2,102,049.00
SUPERIOR ENERGY SVCS	0.000		868157108	21.0500	66,100.00	1,446,870.71	1,391,405.00
SYNIVERSE HOLDINGS INC	0.000		87163F106	20.9000	111,000.00	1,548,850.57	2,319,900.00
TELEDYNE TECHNOLOGIES INC	0.000		879360105	29.1000	18,310.00	523,574.61	532,821.00
TENNECO INC.	0.000		880349105Q	19.6100	148,700.00	2,271,131.43	2,916,007.00
TEXAS REGIONAL BANCSHARES II	NC 1.696		882673106	28.3000	53,500.00	1,591,658.88	1,514,050.00
TRC COS INC	0.000		872625108	10.9500	35,600.00	538,424.94	389,820.00
TRINITY INDUSTRIES	0.635		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		90984P105	26.6600	21,800.00	569,224.95	581,188.00
UNITED RENTALS INCORPORATED	0.000	-	911363109	23.3900	26,700.00	627,696.39	624,513.00
UNIVERSAL FOREST PRODUCTS	0.199		913543104	55.2500	61,600.00	2,190,591.99	3,403,400.00
TRC COS INC TRINITY INDUSTRIES U S CONCRETE INC UNITED CMNTY BKS BLA UNITED RENTALS INCORPORATED UNIVERSAL FOREST PRODUCTS URS CORPORATION VALMONT INDUSTRIES VISHAY INTERTECHNOLOGY INC.	0.000		903236107	37.6100	70,600.00	1,943,240.59	2,655,266.00
VALMONT INDUSTRIES	1.016		920253101	33.4600	56,200.00	1,378,216.02	1,880,452.00
VISHAY INTERTECHNOLOGY INC.	0.000		928298108	13.7600	102,200.00	1,198,190.80	1,406,272.00
WADIEC	0.110		929740108	26.9000	51,300.00	888,861.22	1,379,970.00
WARNACO GROUP INC/THE	0.000		934390402	26.7200	123,900.00	2,412,725.44	3,310,608.00
WEBSTER FINANCIAL CORPORATION		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
WERNER ENTERPRISES INC WEST PHARMACEUTICAL SERVICES WILLIAMS SCOTSMAN INTL WOODWARD GOVERNOR CO.	1.395	WGOV	980745103	86.0100	27,400.00	1,404,780.69	2,356,674.00
	115				14,520,386.25	161,353,126.71	197,140,299.62

ASOF02 Date 01/19/2006	Time 18:24:41	STATE TEACHERS	S RETIREMENT SY	YSTEM OF OHIC	Period	12/01/2005 To 12/	31/2005 Page 174
Monthly Market Portfolio							
Investment Desc	Rating Coup	on Yield Ticker	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group Portfolio Instrument		C - EXTERNALLY DRD, ABBETT - 2 EAL ESTATE INVI	2000	•		
DIAMONDROCK HOSPITALITY NATIONWIDE HEALTH PP		5.769 DRH 6.915 NHP	252784301 638620104	11.9600 21.4000	166,600.00 129,000.00	1,800,040.13 2,550,832.26	1,992,536.00 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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6MA		A. WEATHERBIE				
	Instrument - COM	COI	MMON STOCK				
	0.000		000004100	01 0500	65 045 00	1 104 104 00	1 260 020 25
ADEZA BIOMEDICAL CORP	0.000		006864102	21.0500	65,047.00	1,124,104.80	1,369,239.35
AFFILIATED MANAGERS GROUP	0.000		008252108	80.2500	65,140.00	3,291,006.13	5,227,485.00
AKAMAI TECHNOLOGIES	0.000		00971T101	19.9300	69,380.00	1,024,168.03	1,382,743.40
AMERICAN REPROGRAPHICS CO	0.000		029263100	25.4100	121,357.00	1,906,868.97	3,083,681.37
ATWOOD OCEANICS	0.000		050095108	78.0300	10,149.00	783,448.47	791,926.47
AVOCENT CORPORATION	0.000		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 0.707 2.760	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		32,755.00	1,093,148.49	830,666.80
CHARLES RIVER LABORATORIES	0.000	CIVII	159864107	42.3700	33,666.00	1,418,643.00	1,426,428.42
CHEESECAKE FACTORY (THE)	0.000		163072101	37.3900	118,534.00	3,041,496.38	4,431,986.26
CHEMED CORP CHICAGO BRIDGE & IRON COMPAN	0.483		16359R103	49.6800	40,255.00	1,700,245.38	1,999,868.40
CHICAGO BRIDGE & IRON COMPAN	Y 0.357		167250109	25.2100	44,470.00	889,722.36	1,121,088.70
CINTAS CORP	0.777		172908105	41.1800	53,877.00	2,262,950.16	2,218,654.86
COGNEX CORP.	1.063		192422103	30.0900	73,453.00	1,803,881.49	2,210,200.77
CORPORATE EXECUTIVE BOARD CO			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		256747106	23.9400	94,218.00	2,228,006.29	2,255,578.92
EDUCATION MANAGEMENT COPR	0.000		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		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	VOWI	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		532791100	41.9100	99,697.00	3,405,765.97	4,178,301.27
LKQ CORP	0.000	LKOX	501889208	34.6200	77,274.00	2,228,803.65	2,675,225.88
MARTEK BIOSCIENCES CORP	0.000		572901106	24.6100	93,625.00	3,272,961.59	2,304,111.25
MICROCHIP TECHNOLOGY INC.	1.990		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		64126X201	30.4900	79,985.00	2,253,777.56	2,438,742.65
P.F.CHANGS CHINA BISTRO INC	0.000		69333Y108		45,145.00	2,224,243.63	2,240,546.35
PATTERSON COS INC	0.000		703395103	33.4000	29,049.00		970,236.60
IIIIIIIIIIIII	0.000	1000	,00000100	33.1000	20,010.00	030,000.44	270,230.00

Investment Desc	Rating Coupon Yiel	d Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - CON Portfolio - 6MA		- EXTERNALLY A. WEATHERBIE				
	Instrument - COM		MMON STOCK	- 20			
PATTERSON-UTI ENERGY INC		85 PTEN	703481101		50,700.00		
POLYCOM INC.		00 PLCM	73172K104		147,980.00	2,194,005.18	
POLYMEDICA CORP		92 PLMD	731738100		107,441.00	, ,	3,596,050.27
PRIME MONEY MARKET - 6MA		00 IT-MAW		1.0000	4,783,090.17		4,783,090.25
RESMED INC		00 RMD	761152107		163,012.00	3,318,445.96	6,244,989.72
RESOURCES GLOBAL PROFESSION		00 RECN	76122Q105	26.0600	80,199.00	2,196,266.11	2,089,985.94
SEMTECH CORPORATION		00 SMTC	816850101		102,957.00	1,711,327.86	1,879,994.82
SRA INTERNATIONAL INC - CL		00 SRX	78464R105		82,178.00	1,933,729.43	
STERICYCLE INC		00 SRCL	858912108			1,972,397.90	2,251,100.16
SURMODICS INC		00 SRDX	868873100		18,275.00	747,623.58	675,992.25
TEXAS ROADHOUSE INC-CLASS	A 0.0	00 TXRH	882681109	15.5500	101,141.00	1,391,884.53	1,572,742.55
THOR INDUSTRIES INC	0.4	99 THO	885160101	40.0700	76,323.00	2,375,228.60	3,058,262.61
UNITED NATURAL FOODS INC.	0.0	00 UNFI	911163103	26.4000	62,221.00	1,535,063.64	1,642,634.40
UNIVERSAL TECHNICAL INSTITU	UTE 0.0	00 UTI	913915104	30.9400	78,831.00	2,619,033.23	2,439,031.14
UTI WORLDWIDE INC	0.1	61 UTIW	G87210103	92.8400	70,049.00	2,978,921.74	6,503,349.16
VCA ANTECH INC	0.0	00 WOOF	918194101	28.2000	124,446.00	2,682,895.14	3,509,377.20
VISTAPRINT LTD	0.0	00 VPRT	G93762204	22.7540	40,025.00	597,929.20	910,728.85
WASTE CONNECTIONS INC	0.0	00 WCN	941053100	34.4600	53,715.00	1,890,502.42	1,851,018.90
WEBEX COMMUNICATIONS INC	0.0	00 WEBX	94767L109	21.6300	84,062.00	1,647,522.58	1,818,261.06
WEST CORP.	0.0	00 WSTC	952355105	42.1500	114,811.00	3,204,982.13	4,839,283.65
WESTWOOD ONE	2.4	54 WON	961815107	16.3000	72,573.00	2,124,494.04	1,182,939.90
ZEBRA TECHNOLOGIES CORP CL	-A 0.0	00 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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
			XT CENTURY - 2				
	Instrument - COM	CO	MMON STOCK				
ADAMS RESPIRATORY THERAPEUTI	CS 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
ALLION HEALTHCARE INC AMERICAN HEALTHWAYS AQUANTIVE INC ASPECT MEDICAL SYSTEMS INC ASV INC	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 34.3500	48,890.00	951,546.87 797,235.37	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 22.8600	86,025.00	1,462,001.62 428,336.45	2,148,904.50
ASPECT MEDICAL SYSTEMS INC ASV INC BJ'S RESTAURANTS INC BUCYRUS INTERNATIONAL INC-A CARBO CERAMICS, INC. CARRIZO OIL & GAS INC CHICAGO BRIDGE & IRON COMPAN COLDWATER CREEK INC. CORPORATE EXECUTIVE BOARD CO COSI INC	0.000	BJRI	09180C106	22.8600	58,145.00	428,336.45	1,329,194.70
BUCYRUS INTERNATIONAL INC-A	0.436	BUCY	118759109	52.7000 56.5200	33,905.00	901,124.61 869,979.57 407,554.30 552,100.59 653,825.48	1,786,793.50 950,666.40 571.789.40
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 COMPAN	Y 0.357	CBI	167250109	25.2100	39,200.00 25,405.00	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 67,170.00	252,585.63	717,600.00 557,511.00
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 47.2000	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	1,660,749.90 942,584.00 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	40.7600 17.0500 48.0800	15,000.00	610,448.47 985,719.61 509,001.44	721,200.00
HEALTHEXTRAS 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	1,623,091.50 913,866.24
HOLOGIC INC.	0.000	HOLX	436440101	37.9200	53,600.00	900,514.04 672,718.97	2,032,512.00 667,243.50
HORNBECK OFFSHORE SERVICES I	NC 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	925,228.00 652,833.50
JLG INDUSTIRES, 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
CORPORATE EXECUTIVE BOARD CO COSI INC COSTAR GROUP INC DRIL-QUIP INC EQUINIX INC ESSEX CORP FREIGHTCAR AMERICA INC HEALTHEXTRAS INC HIBBETT SPORTING GOO HOLOGIC INC. HORNBECK OFFSHORE SERVICES I HYDRIL INTERMAGNETICS GENERAL CORP JLG INDUSTIRES, INC. JOY GLOBAL INC KNIGHT TRANSPORTATION INC KYPHON INC	0.385	KNX	499064103	20.7300	36,757.50	994,138.01 702,806.13 596,018.58 626,852.46 318,801.17	761,982.98
KYPHON INC	0.000	KYPH	501577100	40.8300	44,240.00	537,989.04	
LANDSTAR SYSTEM INC.	0.239	LSTR	515098101	41.7400	23,785.00	592,536.39	1,806,319.20 992,785.90 1,442,712.25
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
KNIGHT TRANSPORTATION INC KYPHON INC LANDSTAR SYSTEM INC. LAUREATE EDUCATION INC LCA-VISION INC. LIFECELL CORPORATION MATRIA HEALTHCARE IN MICROS SYSTEMS INC. NEUROMETRIX INC NEUSTAR INC-CLASS A NUTRI/SYSTEM INC PDF SOLUTIONS INC	0.000	MCRS	594901100	48.3200	19,295.00		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		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	1,015,421.44 624,139.22	650 893 75
121 SOLIOTONO INC	0.000	נועני	0,0202100	10.2300	10,033.00	021,132.22	030,023.73

	ating Coupon Yield Tick	er 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		681,179.45						
PRIME MONEY MARKET - 6NC	0.000 IT-N	EX IT-NEX	1.0000	1,397,549.63	1,397,549.60	1,397,549.66					
PROASSURANCE CORP	0.000 PRA	74267C106	48.6400		484,547.59						
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 18,150.00 12,615.00	308,200.55	835,636.50 688,792.50 1,008,695.40					
RANGE RES CORP RTI INTERNATIONAL METALS	0.000 RTI	74973W107	37.9500	18,150.00	704,225.41	688,792.50					
SIERRA HEALTH SERVICES	0.000 SIE 0.000 SIRF	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		693,046.01						
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		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	1,120,095.17 545,859.25	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		654,698.03						
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 6	0			3,465,935.13	47,570,067.52	66,521,092.71					
Portfolio Total 6	0			3,465,935.13	47,570,067.52	66,521,092.71					
Group Total 1,68	7		0.00 /	110,407,675.25	1,821,677,494.85	2,164,551,338.87					

Investment Desc	Rating Coupon Yie	d Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Green A.I.	100 NTA (01 T T					
	Portfolio - AL		E INVESTMENTS DOMESTIC PRIVAT	יים די∩וו			
	Instrument - AI				ns.		
	THE CT AMERICAN		111111111111111111111111111111111111111	, LOINLINI I ONI			
APOLLO INVESTMENT FUND IV	0.	00 9940	479WAAPOLLOIV	0.0000	4,733,040.37	4,733,040.31	50,584,213.99
APOLLO INVESTMENT FUND V	0.		510BABAPOLLO5	0.0000	605,722.99	605,722.88	46,249,426.00
BAIN CAPITAL FUND VII BAIN CAPITAL FUND VIII BLACKSTONE CAPITAL PTNRS II	0.	00 9940	479XABBAIN7	0.0000	35,440,603.07	35,440,602.11	50,137,424.00
BAIN CAPITAL FUND VIII	0.	00 9940	800TABBAIN8	0.0000	39,667,365.00	39,667,364.96	44,577,441.01
BLACKSTONE CAPITAL PTNRS II	0.	000 BCPM	B VEA02554	0.0000	21,699.10	21,699.08	27,835,328.00
BLACKSTONE COMMUNICATION I	0.	00 9940	479ZABBCOM1	0.0000	16,408,351.66	16,408,351.43	25,156,075.99
BLACKSTONE MANAGEMENT PARTN	IERS 0.	00 9940	728SABBCP4	0.0000	16,861,705.00	16,861,703.99	49,743,090.98
CARLYLE PARTNERS IV LP		00 9940	822NABCARLYLE	0.0000	10,994,065.00	10,994,065.00	10,994,065.00
CID MEZZANINE CAPITAL	0.	000 CIDM	EZ VEA02624	0.0000	10,370,876.31	10,370,875.86	9,660,912.00
CID MEZZANINE CAPITAL CLAYTON, DUBLILIER & RICE V	7I 0.	000 CLDU	RI ACLAYDURI	0.0000	29,360,498.00	29,360,497.07	23,899,205.98
FOX PAINE CAPITAL FUND	0.	000 FOXP	AINEAFOXPAINE	0.0000	0.99	0.94	8,306,448.90
FOX PAINE CAPITAL FUND II	0.	00 9940	480DABFOXPAIN	0.0000	999.99	999.93	22,907,830.01
FRANCISCO PARTNERS FRIEDMAN FLEISCHER & LOWE C FS EQUITY PARTNERS IV FS EOUITY PARTNERS V	0.	000 9940	480EABFRISCO1	0.0000	30,076,431.33	30,076,430.62	28,379,512.99
FRIEDMAN FLEISCHER & LOWE C	CAPI 0.	000 9940	796BABFFL2	0.0000	7,623,523.40	7,623,523.39	6,365,572.83
FS EQUITY PARTNERS IV	0.		4 VEA02586	0.0000	999.99	999.99	12,312,978.00
FS EQUITY PARTNERS V	0.	000 9940	729MABFSV	0.0000	20,790,063.00	20,790,062.82	21,435,351.98
HARBOURVEST PARTNERS VII BU	JYOU 0.		735PABHVP7	0.0000	10,463,000.00	10,462,999.80	12,211,565.01
HEARTLAND INDUSTRIAL PARTNE	irs 0.		480GABHEART	0.0000	23,308,421.00	23,308,420.85	13,647,518.98
LEHMAN BROTHERS II			VEA02551	0.0000	999.98	999.86	7,587,587.01
LINSALATA CAPITAL PARTNERS			829CABLINCAP5		5,470,588.00	5,470,588.00	5,182,356.00
LINSALATA CAPITAL PARTNERS			480JALINCAP	0.0000	999.99	999.91	4,450,290.11
LINSALATA CAPITAL PARTNERS			NCAPABLINCAP4	0.0000	575,577.99	575,577.78	19,346,334.02
MONITOR CLIPPER EQUITY PART			776UABMONITOR	0.0000	17,889,501.42	17,889,501.42	16,611,467.28
OAK HILL CAPITAL PARTNERS			480LAOAKHILL	0.0000	13,063,154.18	13,063,154.09	22,659,531.54
PROVIDENCE EQUITY PARTNERS	IV 0.		480MABPROV4	0.0000	28,804,407.03	28,804,404.39	65,113,687.00
PROVIDENCE EQUITY PARTNERS	V 0.		821SABPROV5	0.0000	47,257,201.00	47,257,200.96	47,127,895.00
SILVER LAKE PARTNERS	0.		LAKEASILLAKE	0.0000	999.22	999.10	11,550,894.48
SILVER LAKE PARTNERS II			800ZABSLP2	0.0000	11,058,657.50	11,058,657.41	10,810,450.13
SKM EQUITY FUND III			480PABSKM3	0.0000	26,348,988.01	26,348,987.09	22,843,381.98
TPG PARTNERS IV	0.	000 9940	778TABTPG4	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 - ALTE Portfolio - AI-G Instrument - AIF	RNATIVE INVESTMENTS P GLOBAL/INT'L PRI ALTERNATIVE INVE		S		
AIG GLOBAL EMERGING MARKETS GILBERT GLOBAL EQUITY PARTH HARBOURVEST INT'L III-DIRECT HARBOURVEST INT'L IV-DIRECT HARBOURVEST INT'L IV-PARTNE	NERS 0.000 CT 0.000 NERS 0.000 C 0.000	AIGG VEA02504 GILBERTGAGILBERTG HVIPE VEA02633 9940482FAHARBPART 9940550GAGHIPEP4D 9940510DAGHIPEP4P	0.0000 0.0000 0.0000 0.0000 0.0000 0.0000	10,456,855.72 61,356,003.73 9,909,071.00 37,222,634.16 24,338,656.00 42,914,889.00	10,456,855.64 61,356,003.71 9,909,070.44 37,222,634.05 24,338,655.68 42,914,888.07	22,597,999.02 28,666,931.01 3,668,854.04 49,862,940.00 24,916,312.02 58,953,070.00
Instrument Total	6			186,198,109.61	186,198,107.59	188,666,106.09

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186,198,109.61 186,198,107.59 188,666,106.09

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Portfolio Total

ASOF02 Date 01/19/2006 Ti	ime 18:24:42	STATE T	EACHERS	RETIREMENT	SYSTEM OF OHIO) Period	12/01/2005 To 12/	31/2005 Page 181
Monthly Market Portfolio								
Investment Desc	Rating Coupo	n Yield	Ticker	Identifier	F Price	Par/Shares	Book Value	Market Value
ARES CORPORATE OPPORTUNITES BEACON GROUP ENERGY FUND II BROOKSIDE CAPITAL PARTNERS LIME ROCK PARTNERS II LIME ROCK PARTNERS III SUNRISE CAPITAL PARTNERS	Portfolio Instrument S FU	- AI-OT - AIF 0.000 0.000 0.000 0.000	H AL' AL' 994074 994048: 994073' 994066' AOLIMEI	INVESTMENTS FERNATIVE IN FERNATIVE IN OXAOARES 2GABEACONGR 7YAOBROOKSI 7TAOLIMEROC ROAOLIMEROC SEASUNRISE	VESTME VESTMENT FUNDS 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000	31,414,933.41 999.34 50,000,000.00 16,425,533.00 5,347,776.00 27,025,964.00	31,414,932.85 999.34 50,000,000.00 16,425,532.57 5,347,776.00 27,025,963.81	51,763,247.66 3,028,796.00 59,215,739.00 37,342,704.02 5,090,697.00 12,622,985.00

130,215,205.75 130,215,204.57 169,064,168.68

130,215,205.75 130,215,204.57 169,064,168.68

Instrument Total

Portfolio Total

					Par/Shares	Book Value	
		o - ALTERNATIVE					
	-	•	TOCK DISTRIBUTI	ION			
	Instrument	t - COM C	OMMON STOCK				
ADVANCE AUTO PARTS INC		0.000 AAP	00751Y106	43.4600		539,791.60	4,564,343.04
AMERICAN MEDICAL SYS HLD	INGS	0.000 AMMD	02744M108	17.8300	115,500.00	2,188,905.15	2,059,365.00
ARADIGM CORP		0.000 ARDMD		0.7300	60,268.00	125,796.59 5,909,355.01 5,351,805.53	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		2.9700	726,572.00		2,157,918.84
ENCORE ACQUISITION CO		0.000 EAC	29255W100	32.0400		1,461,431.40	
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
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	70,112.25 245,901.36 273,714.29	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			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 C	ORP	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

Investment Desc	Rating Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - ALTER	NATIVE INVESTMENTS				
	Portfolio - AI-VC					
	Instrument - AIF	ALTERNATIVE INVES	STMENT FUND	S		
ADAMS CAPITAL MANAGEMENT II	т 0.000	9940480QAVADAMS3	0.0000	13,068,398.29	13,068,398.21	9,675,255.33
ADVANCED TECHOLOGY VII		9940550HAVATV7	0.0000	7,588,327.38	7,588,327.07	6,382,007.26
ALPHA CAPITAL FUND II	0.000		0.0000	2,023,974.56	2,023,974.54	148,835.01
ATHENIAN VENTURE PARTNERS	0.000		0.0000	123,787.00	123,786.93	650,095.99
BAIN CAPITAL VENTURE FUND		9940510CAVBAIN	0.0000	8,115,311.00	8,115,310.78	7,794,048.98
BAIN CAPITAL VENTURE FUND 2		9940822AAVBAIN200	0.0000	3,975,000.00	3,975,000.00	3,633,500.00
BAKER COMMUNICATIONS FUND	0.000	BAKERCOMAVBAKERCO	0.0000	12,231,623.64	12,231,623.59	11,055,207.01
BAKER COMMUNICATIONS FUND I	I 0.000	AVBAKER2ABAKERCOM	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	AVBLUECHAVBLUECHI	0.0000	28,047,695.00	28,047,694.84	20,801,928.01
BRANTLEY VENTURE PARTNERS I	I 0.000	BVII VEA05387	0.0000	1,000.00	1,000.00	156,600.00
BRANTLEY VENTURE PARTNERS I	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	9940550JAVCBHF2	0.0000	12,020,627.50	12,020,627.13	10,065,156.99
CHP II	0.000	9940481EAVCHP2	0.0000	8,949,923.18	8,949,922.92	18,873,758.98
COMMONWEALTH CAPITAL III	0.000	9940481GAVCCV3	0.0000	15,375,000.00	15,374,999.15	11,383,804.00
ESSEX WOODLAND HEALTH VENTU	RES 0.000	9940788YAVEWHV6	0.0000	10,695,000.00	10,695,000.00	10,076,299.01
FOUNDATION MEDICAL PARTNERS	0.000	9940550KAVFNDMED	0.0000	12,292,739.00	12,292,738.92	10,212,714.99
FOUNDATION MEDICAL PARTNERS	II 0.000	9940837EAVFNDMED2	0.0000	494,430.00	494,430.00	494,430.00
GENERAL CATALYST GROUP II	0.000	9940585QAVGCG2	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	0.000	9940746QAVGLBSPN4	0.0000	13,273,475.11	13,273,475.06	11,689,249.11
HARBOURVEST PARTNERS VI DIR	ECT 0.000	9940481HAHARBOURD	0.0000	21,550,999.61	21,550,999.59	14,535,728.00
HARBOURVEST PARTNERS VI PAR	TNE 0.000	9940481JAHARBOURP	0.0000	43,596,729.00	43,596,727.67	38,620,045.01
HARBOURVEST PARTNERS VII VE	0.000	9940736BAVHVP7	0.0000	11,378,750.00	11,378,749.87	11,683,967.06
LIGHTHOUSE CAPITAL PARTNERS	V 0.000	9940778UAVLIGHTHS	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	AVMERIT2AVMERIT2	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		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	9940550LAVMORG7	0.0000	23,684,165.05	23,684,164.87	20,313,357.02
MORGENTHALER PARTNERS VIII	0.000	9940835DAVMORG8	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 1	0.000	AVNEA10 AVNEA10	0.0000	9,526,601.59	9,526,600.39	11,628,919.01

Investment Desc	Rating Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
	-	RNATIVE INVESTMENTS				
	Portfolio - AI-V Instrument - AIF	C VENTURE CAPITAL ALTERNATIVE INVE	STMENT FUNI	os		
NEW ENTERPRISE ASSOCIATES 1	1 0.00	0 AVNEA11 AVNEA11	0.0000	3,855,425.00	3,855,424.98	4,992,886.01
NORTHCOAST FUND	0.00	0 NCFD VEA06027	0.0000	1,000.00	1,000.00	1.00
NORTHCOAST FUND II	0.00	0 9940481FAVCNC	0.0000	11,789,370.00	11,789,370.00	2,871,317.54
OHIO INNOVATION FUND I	0.00	0 OIF1 VEA02581	0.0000		2,000,000.00	1,142,111.00
PARK ST CAPITAL PRIVATE EQU	0.00	0 AVPARK5 AVPARK5	0.0000	4,953,550.68	4,953,550.68	4,857,158.99
PARK STREET CAPITAL PRIVATE	EQ 0.00	0 AVPARK6 AVPARK6	0.0000	2,000,000.00	2,000,000.00	1,873,303.00
PRIMUS CAPITAL FUND III-A P		0 PCFZ VEA06130	0.0000	1,000.00	999.99	
PRIMUS CAPITAL FUND III-B		0 PCFY VEA06129	0.0000	1,000.00		1,781,788.84
PRIMUS CAPITAL FUND IV		0 PCF4 VEA02451	0.0000	10,074,826.33		
PRIMUS CAPITAL FUND V		0 9940481YAVPRIMUS5	0.0000	22,770,000.00	22,769,999.86	
PRISM VENTURE PARTNERS IV		0 9940608YAVPRISM4	0.0000	12,247,787.29		7,393,665.27
SPACEVEST II		O VEASPVE VEASPVE	0.0000	12,610,923.26	12,610,923.22	6,765,471.00
TUCKER ANTHONY PRIVATE EQIT		O AVTAPE3 AVTAPE3	0.0000	5,050,000.00		5,961,943.97
TUCKER ANTHONY PRIVATE EQUI		0 9940608ZAVTAPE4	0.0000	7,462,500.00	7,462,499.80	8,220,286.97
WARBURG PINCUS EQUITY PARTN		0 9940482BAWARBURG	0.0000	1,000.12	1,000.10 13,875,000.00	25,127,603.26
WARBURG PINCUS PRIVATE EQUI		0 AVWPPE9 AVWPPE9	0.0000			
WARBURG PINCUS VIII	0.00	0 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

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Monthly	Market Portfolio			

Investment Desc	Yield	Identifier F	Ticker Shares	Cost	Market Value
:	Group - COMMON ST Instrument - WARRANT	OCK WARRANT			
DIME BANCORP-WT TIMCO AVIATION SERVICES INCWA	0.000 ARRANTS 0.000	~	IMEZ 431,800 MASW 9,550	115,334.87	56,134.00 286.50
Instrument Total	2		441,350	115,334.87	56,420.50

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	up - COMMON S'	TOCK			
	-	REAL ESTATE INVESTMENT	TRUST		
Instrume ACADIA RLTY TR AFFORDABLE RESIDENTIAL COMMUNITIES AGREE REALTY CORP ALEXANDERS INC ALEXANDRIA REAL ESTATE AMB PROPERTY CORP. AMERICAN CAMPUS COMMUNITIES INC	3.690	004239109 AKR	29,400	418,841.75	589,470.00
AFFORDABLE RESIDENTIAL COMMUNITIES	7.869	008273104 ARC	27,500 8,100	277,515.37 245,007.99	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 31,050	319,264.74 1,841,150.57	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 17,600	68,488.00 390,563.02 724,019.31 377,900.22 451,897.44	78,672.00
		024835100 ACC	17,600	390,563.02	436,480.00
AMERICAN FINANCIAL REALTY TRUST	9.000		56,600	724,019.31	679,200.00
AMLI RESIDENTIAL PROP APARTMENT INVT & MGMT	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 1,391,684.49	648,000.00
ARCHSTONE COMMUNITIES	4.153	039583109 Q ASN	25,000 39,200 162,100	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
APARTMENT INVT & MGMT ARBOR REALTY TRUST INC ARCHSTONE COMMUNITIES ARDEN REALTY GROUP INC AVALONBAY COMMUNITIES BIOMED REALTY TRUST BOSTON PROPERTIES INC BOYKIN LODGING CO BRANDYWINE REALTY CAMDEN PROPERTY TRUST	4.426	09063H107 BMR	1,000 74,825	7,325,220.63 67,902.30 1,455,188.29	1,825,730.00
BOSTON PROPERTIES INC	3.669		E 100	276,146.79	400,302.00
BOYKIN LODGING CO	5.892	103430104 BOY	44,900	276,146.79 592,033.14	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	592,033.14 1,616,550.98 34,318.00 487,088.92 654,246.24 74,694.69 533,408.79 1,009,069.25	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	21,375 23,200	945,281.56 665,760.22	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			1,016,620.45	1,124,424.00
CORPORATE OFFICE PROPERTY COUSINS PROPERTIES INC CRESCENT RE EQT. CO. DEERFIELD TRIARC CAPITAL CORP	3.151	22002T108 OFC	32.700	731,214.20	1,162,158.00
COUSTNS PROPERTIES INC	5.229	222795106 CUZ	52,600	1,642,549.03	1,488,580.00
CRESCENT RE EOT 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	9,092,767.66 686,127.54	676 095 00
DEVELOPERS DIVERSIFIED RE	4.593		186,600	8 459 886 34	8 773 932 00
DIAMONDDOGK HOCDITALITEN	E 760	252784301 DRH	222,400	8,459,886.34 2,464,037.91 549,245.69 777,168.53 729,727.80	2.659.904.00
DIGITAL REALTY TRUST INC	4.684		30,400	549.245.69	687.952.00
EASTGROUP PROPERTY INC	4.684 3.281 31.858	277276101 FCD	23,300	777 168 53	1 052 228 00
ECC CAPITAL CORP	31 858	26826M108 ECR	23,300	729 727 80	540 140 00
EDUCATION REALTY TRUST INC	9.309		239,000	729,727.00 387 085 58	297,759.00
ENTERTAINMENT PPTYS	6.135	29380T105 EPR	23,100 27,100	387,085.58 966,423.19	1,104,325.00
ENTERTALMENT PRITS	0.133	2)3001103 EFR	27,100	300,423.13	1,104,323.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'				
Instr	ument - REIT		TRUST		
EQUITY INNS INC EQUITY LIFESTYLE PROPERTIES INC EQUITY OFFICE PROP EQUITY ONE INC EQUITY RESIDENTIAL PROP EXTRA SPACE STORAGE INC FEDERAL REALTY INV. FELCOR LODGING TRUST FIELDSTONE INVESTMENT CORP FIRST INDUSTRIAL RE	5.018	294703103 ENN	57,100	573,287.76 347,289.80 12,363,438.20	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 30225T102 EXR 313747206 Q FRT 31430F101 FCH 31659U300 FICC 32054K103 FR 33610F109 FPO 370021107 Q GGP 374297109 GTY 37803P105 GLB 379302102 Q GRT 36188G102 GCT 38374W107 GPT 421915109 HCP 42217K106 HCN 42725M107 HTG	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
GENERAL GROWTH PROP GETTY RLTY CORP GLENBOROUGH REALTY GLIMCHER REALTY TRUST GMH COMMUNITIES TRUST GOVERNMENT PROPERTIES TRUST INC	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 7.315	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
HERITAGE PROPERTY INV TRUST 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 7.281	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	1,164,220.63 846,845.59 1,447,204.98 1,409,984.46 557,940.06 961,669.64 692,478.95 2,605,266.75 1,968,326.24 1,589,452.80	1,584,009.00
INNKEEPERS USA TRUST	3.750	4576J0104 KPA	45,300	1,968,326.24 1,589,452.80 541,249.01	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	455,106.30 712,187.73	645.265.00
JER INVESTORS TRUST INC	7.787	46614H301 JRT	12,900	233,232.00 869,714.10	218,655.00
KILROY RE CORP	3.295	49427F108 KRC	30,600	869.714.10	1.894.140.00
HOME PROPERTIES OF NY INC. HOMEBANC CORP HOSPITALITY PROPERTIES HOST MARRIOTT CORP HRPT PROPERTIES TRUST IMPAC MTG HLDGS INC INLAND REAL ESTATE CORP INNKEEPERS USA TRUST INVESTORS REAL ESTAT ISTAR FINANCIAL INC JER INVESTORS TRUST INC KILROY RE CORP KIMCO REALTY CORP KITE REALTY GROUP TRUST KKR FINANCIAL CORP LASALLE HOTEL PROPERTIES LEXINGTON CORP PPTYS LIBERTY PROPERTY TRUST MACERICH CO	4.114	49446R109 O 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	636,793.78 26,824.92 864,410.22 1,067,969.90	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 O LRY	17 869	696 424 91	765 686 63
MACERICH CO	4.051	531172104 Q LRY 554382101 MAC	15 787	696,424.91 816,047.61	1 059 939 18
PRODUCTION CO	4.031	331302101 PIAC	13,707	010,017.01	1,000,000.10

ACK-CALI RE CORP. AGUIRE PROPERTIES INC EDICAL PROPERTIES TRUST INC	Group - COMMON SI Instrument - REIT 5.833	REAL ESTATE INVESTMENT	TRUST		
ACK-CALI RE CORP. AGUIRE PROPERTIES INC	Instrument - REIT 5.833	DENT ECTATE THEETHENT	TRUST		
AGUIRE PROPERTIES INC					
AGUIRE PROPERTIES INC		554489104 CLI	23,434	956,359.95	1,012,348.78
TOTAL DOOD TOTTE TOTTE THE	5.178 7.362	559775101 MPG	21,800	542,263.64	673,620.00
EDICAL PROPERTIES TRUST INC	7.362	58463J304 MPW	13,600	133,552.00	133,008.00
ERISTAR HOSPITALITY CORP.	0.425	58984Y103 MHX	129,300	967,789.74	1,215,420.00
ID-AMERICAN APARTMENT ILLS CORP. ATIONAL HEALTH REAL ATIONWIDE HEALTH PP EW PLAN EXCEL RE TRUST EW YORK MORTGAGE TRUST INC	4.907	59522J103 MAA	20,000	802,329.72	970,000.00
ILLS CORP.	5.984	601148109 MLS	19,430	865,388.57	814,894.19
ATIONAL HEALTH REAL	7.162 6.915	635905102 NHR	7,700	148,185.00	142,989.00
ATIONWIDE HEALTH PP	6.915	638620104 NHP	200,000	3,875,184.38	4,280,000.00
EW PLAN EXCEL RE TRUST	5.392 12.688	648053106 Q NXL	19,317	461,318.00	447,768.06
EW YORK MORTGAGE TRUST INC	12.688	649604105 NTR	44,900	411,327.25	297,238.00
EWCASTLE INVESTMENT CORP	10.060	65105M108 NCT	57,900	1,555,412.51	1,438,815.00
OVASTAR FINL INC	19.921	669947400 NFI	38,000	1,531,315.98	1,068,180.00
MEGA HEALTHCARE INV	7.307	681936100 OHI	54,000	571,482.81	679,860.00
OVASTAR FINL INC MEGA HEALTHCARE INV AN PACIFIC RETAIL ARKWAY PROPERTYS INC ENNSYLVANIA RI OST PROPERTIES, INC.	3.528	69806L104 PNP	5,900	374,498.96	394,651.00
ARKWAY PROPERTYS INC	5.291	701590104 PKY	14,900	678,904.60	598,086.00
ENNSYLVANIA RI	5.629	709102107 PEI	38,628	1,314,877.55	1,443,142.08
OST PROPERTIES, INC.	4.505	737464107 Q PPS	42,200	1,224,955.98	1,685,890.00
RENTISS PROPERTIES TRUST	0.245	740706106 PP	47,800	1,632,086.81	1,944,504.00
ROLOGIS TRUST	3.167	743410102 Q PLD	459,372	15,960,841.74	21,461,859.85
BUSINESS PARKS INC/CA	2.357	69360J107 PSB	17,400	673,147.66	856,080.00
JBLIC STORAGE INC	2.953	74460D109 PSA	18,700	1,294,159.73	1,266,364.00
AIT INVT TR	9.413	749227104 RAS	40,900	1,104,105.55	1,060,128.00
AMCO-GERSHENSON PPT	3.591	751452202 RPT	15,400	455,932.77	410,410.00
ECKSON ASSOCIATES RE	4.719	75621K106 O RA	31.800	968.542.16	1.144.164.00
EDWOOD TR INC	5.206	758075402 RWT	27,500	1,408,575.61	1,134,650.00
EGENCY CENTERS CORP	2.948	758849103 REG	11.300	557,455.00	666,135.00
AUL CENTERS INC	4.653	804395101 BFS	11.600	392.982.12	418,760.00
AXON CAPITAL INC	17.652	80556T106 SAX	82.100	1.346.379.57	930,193.00
HIRGARD STORAGE CTRS	3.949	82567D104 SHII	3.000	122.798.85	170.130.00
S BUSINESS PARKS INC/CA JBLIC STORAGE INC AIT INVT TR AMCO-GERSHENSON PPT ECKSON ASSOCIATES RE EDWOOD TR INC EGENCY CENTERS CORP AVAIL CENTERS INC AXON CAPITAL INC HURGARD STORAGE CTRS IMON PROP GROUP INC.	3.134	828806109 O SPG	208.480	14.482.855.88	15.975.822.40
IZELER PPTY INVS IN	3.112	830137105 STZ	19.500	254.744.59	250.575.00
L GREEN RE CORP	3.141	78440x101 St.G	1 100	57 808 58	84 029 00
OVRAN SELF STORAGE	5.237	84610H108 SSS	17.100	589.017.21	803.187.00
PIRIT FINANCE CORP	7.400	848568309 SEC	71 600	797 336 76	812 660 00
		86272T106 SLH	43.600	795.445.82	897.288 00
FRATEGIC HOTEL CAPITAL INC JN COMMUNITIES INC	8.025	866674104 SIIT	3 100	119 795 55	97 340 00
JN COMMUNITIES INC JNSTONE HOTEL INVESTORS INC ANGER FACTORY OUTLET	4.516	867892101 SHO	45 600	967 870 46	1 211 592 00
ANGER FACTORY OUTLET	4.488	875465106 SKT	16 100	373 711 02	462 714 00
ARRAGON CORP	0.000	976297100 DK1	20,100	452 860 22	607 114 66
ARRAGON CORP AUBMAN CENTERS INC	2.204	976664103 O TCO	20 500	922,000.23	1 372 625 00

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK				
	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	MXH	28,100	300,936.46	278,190.00
Instrument Total	133			8,538,172	211,318,959.11	238,056,681.59

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
Insti	rument - COM	COMMON STOCK			
TUPPERWARE BRANDS CORP	3.928	899896104 TUP	71,000		1,590,400.00
LST SOURCE CORP	2.067	336901103 SRCE	12,400 53,700	287,468.36 774,197.01	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		154,253,442.51
4KIDS ENTERTAINMENT INC.	0.000	350865101 KDE	14,100 725,000	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 9,300	252,813.84 150,941.49	430,248.00 166,656.00
AAON INC	0.000	000360206 AAON	9,300		
AAR CORPORATION	0.417	000361105 Q AIR	194,200	2,622,930.93	4,651,090.01
AARON RENTS INC	0.265	002535201 RNT		274 540 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	20,900 3,034,986 426,900	288,849.31 100,053,931.72 20,084,393.08	119,669,497.98 27,825,342.00
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	735,958.18 678,218.51	1,342,224.00
ABM INDUSTRIES INC.	2.250	000957100 ABM	41.800	678,218.51	817,190.00
ABGENIX INC ABM INDUSTRIES INC. ABX AIR INC ACADIA PHARMACEUTICALS INC ACCELRYS INC	0.000	00080S101 ABXA	61,700		483,111.00
ACADIA PHARMACEUTICALS INC	0.000	004225108 ACAD	17,300	158,210.23	170,405.00
ACCELRYS 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	130,462 27,450	3,276,137.09 902,584.22	831,908.00 3,766,437.94 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	554,299.05 1,342,467.61	660,805.00 1,760,741.12
ACTEL CORPORATION	0.000		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	34,346.85 22,661,076.68	54,960.00 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	126,600 46,700	454,439.91 780,025.09	1,485,060.00
ACXIOM CORP.	0.869	005125109 ACXM	69.500	1.350.202.91	1,598,500.00
	0 000	00635P107 ARXT	69,500 33,735	1,350,202.91 1,404,428.11	1,371,665.10
ADAPTEC INC	0.000		118,100		687,342.00
ADC COMMUNICATIONS INC	0.000	000886309 ADCT	13,700	277,152.61	306,058.00
ADE CORP MASS	0.000		51,473	1,151,238.21	1,238,440.38
ADAMS RESPIRATORY THERAPEUTICS ADAPTEC INC ADC COMMUNICATIONS INC ADE CORP MASS ADESA INC ADEZA BIOMEDICAL CORP ADMINISTAFF INC ADOBE SYSTEMS INC. ADOLOR CORP ADTRAN INC.	1.228	00686U104 KAR	60 900	1,094,022.52	1,487,178.00
ADEZA BIOMEDICAL CORP	0.000	006864102 ADZA	69,447	1 101 004 50	1 461 959 35
ADMINISTAFF INC	0.665	007094102 ADZA	29,700	526 215 71	1 248 885 00
ADDRE SYSTEMS INC.	0.067	007094103 ASF 00724F101 O ADBE	29,700 959,446	526,215.71 20,581,558.41 436,035.36	1,248,885.00 35,461,124.16
ADOLOR CORP	0.007	00724F101 Q ADBE 00724X102 ADLR	41,396	436,035.36	604 381 60
ADTRAN INC.	1.210				604,381.60 6,343,542.00
ADIRAN INC.	1.210	00/30AIU0 ADIN	213,300	5,202,109.21	0,343,342.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group -	COMMON ST	FOCK			
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	1,029,198.46 271,925.99	1,013,265.00
ADVANCED ENERGY INDUSTRIES	0.000	007973100 AEIS	29,400	2/1,925.99	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		1,063,912.01 1,829,570.98	
AEROPOSTALE INC	0.000	007865108 ARO	78,939 81,653	1,829,570.98	848,594.25 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		573,000.00
AFLAC INC	0.947	001055102 AFL	735,000	585,383.07 22,518,317.38	34.118.700.00
AFTERMARKET TECHNOLOGY	0.000	008318107 ATAC	80,100	1,259,462.87	1,557,144.00 14,894,242.76
AGCO CORP.	0.000	001084102 AG	898,868	17,478,061.48	14.894.242.76
AGERE SYSTEMS INC	0.000		37,800	448,643.37	487,620.00
AGILE SOFTWARE CORP.	0.000	00846X105 AGIL	56 377	541,605.91	
AGILENT TECHNOLOGIES INC	0.000	00846U101 A	758,900	•	337,134.46 25,263,781.00
AGILYSYS INC	0.658	00847J105 AGYS	52,400	23,827,424.17 748,406.25 781,791.74	954,728.00
AGL RESOURCES INC	4.251	001204106 ATG	23,900	781 791 74	831 959 00
AIR PROD. & CHEM.	2.162		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		1,150,910.39	22,456,686.00 4,559,940.00 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	001347100 ARS 00971T101 AKAM	77,780	1,156,828.51	1,550,155.40
ALABAMA NATL BANCORP	2.084	010317105 ALAB			2,050,819.68
ALAMO GROUP INC	1.170	010317103 ALAB 011311107 ALG	31,668 24,300	1,892,953.99 481,822.91	498,150.00
ALASKA AIRGROUP INC	0.000	011659109 ALK	39,300	070 130 70	1,403,796.00
ALASKA COMMUNICATION	7.874	011639109 ALK 01167P101 ALSK	85,600	978,139.78 693,257.11	869,696.00
ALBANY INTL CL-A	0.995			1,352,353.27	1,781,784.00
ALBANY MOLECULAR RESEARCH	0.995	012340100 Q AIN	11/1/197	1,236,101.04	1,387,372.05
ALBERTO CULVER CL-B	1.005	012060101 O 7077	114,10/	13,510,535.20	14,008,650.00
ALBERTSON'S, INC.	3.559	013104104 O ADG	1 017 400		
ALCOA INC.	2.029	012423109 AMRI 013068101 Q ACV 013104104 Q ABS 013817101 Q AA	1,U1/,4UU	105,340,267.38	21,721,490.00 112,913,045.00
ALICOA INC.	4.049	UISOI/IUI Q AA	3,018,500	100,340,407.38	114,913,045.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'				
In	strument - COM	COMMON STOCK			
ALCON INC	0.760	H01301102 ACL	12,231	1,379,407.25 552,455.52 290,008.47 822,873.85 335,189.19	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	63,076 16,200	290,008.47	522,288.00
ALEXANDER & BALDWIN INC ALEXION PHARMACEUTICALS INC ALFA CORP	1.659	014482103 ALEX	19,700 16,202	822,873.85	1,068,528.00
ALEXION PHARMACEUTICALS INC	0.000	015351109 ALXN	16,202	335,189.19	328,090.50
ALFA CORP ALIGN TECHNOLOGY INC ALKERMES INC. ALLEGHENY ENERGY INC. ALLEGHENY TECHNOLOGIES INC	2.484	015385107 ALFA	53,646 65,000 108,405	798,384.83 636,298.96 1,541,933.84 792,040.26 419,108.05 44,620,531.11 2,004,310.53	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	017361106 Q AYE 01741R102 ATI 018490102 Q AGN 018522300 ALE	14,100	419,108.05	508,728.00
ALLERGAN PHARMACEUTICALS INC. ALLETE, INC. ALLIANCE ATLANTIS COMMUN ALLIANCE GAMING CORP ALLIANCE IMAGING INC ALLIANCE SEMICONDUCTOR CORP ALLIANT ENERGY CORPORATION ALLIANT TECHSYSTEMS INC. ALLIANT TECHSYSTEMS INC. ALLIED CAP CORP ALLIED HEALTHCARE INTL INC ALLION HEALTHCARE INC ALLOY INC ALLSCRIPTS HEALTHCARE SOLUTIONS ALLSTATE CORP ALON USA ENERGY INC ALPHA NATURAL RESOURCES INC ALPHARMA, INCCL A	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	12,270 236,600 14,600	359,111.33 2,854,178.70 96,732.44 591,080.60 598,689.63 11,493,875.16 7,567,693.34	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	01923A109 AHCI 019615103 ALLI 019855105 ALOY 01988P108 MDRX 020002101 Q ALL	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	020039103 Q AT 020520102 ALJ 02076X102 ANR 020813101 Q ALO	16,700	486,827.46	320,807.00
ALPHARMA, INCCL 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
ALPHARMA, INCCL A ALTERA CORP ALTIRIS INC ALTRIA GROUP INC AMAZON COM INC AMBAC FINANCIAL GROUP INC.	0.000	02148M100 ATRS	23.300	591,890.29	189,006.00 393,537.00 307,030,009.29
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 1,859,780.90	17,194,850.60 1,988,148.00
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	224,726.61 817,077.06 599,067.65 4,357,853.39 4,907,527.26	407,442.00
AMBASSADORS GROUP IN AMCOL INTERNATIONAL CORP. AMCORE FINL INC AMEDISYS INC AMERADA HESS CORP. AMERCO AMEREN CORP.	1.949	02341W103 ACO	45,245	817,077.06	928,427.40
AMCORE FINL INC	2.236	023912108 AMFI	22,401 123,166 49,800	599,067.65	681,214.41
AMEDISYS 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 40,300	543,995.64 1,809,512.36	1,203,235.00
AMEREN CORP.	4.957	023608102 Q AEE	40,300	1,809,512.36	2,064,972.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group -	- COMMON ST	FOCK			
Instrument -		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	1,483,083 213,400	35,966,946.72 7,855,179.85	27,184,911.39 7,727,214.01
AMERICAN CAPITAL STRATEGIES	8.726	024937104 ACAS	213,400	7,855,179.85	7,727,214.01
AMERICAN COMMERCIAL LINES INC	0.000		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	12,800 391,900	226,833.95	184,704.00
AMERICAN ECOLOGY CORP AMERICAN ELECTRIC POWER	3.990	025537101 Q AEP	391,900	226,833.95 13,537,909.20 685,497.70	14,535,571.00
AMERICAN EQUITY INVESTMENT LIFE HOLDING	0.306	025676206 AEL 025816109 Q AXP	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	681,900 268,200 79,352	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 GREETING CL A AMERICAN HEALTHWAYS AMERICAN HOME MTG HL AMERICAN INTL GROUP AMERICAN MEDICAL SYS HLDINGS	11.175	02660R107 AHM	56,895		
AMERICAN INTL GROUP	0.879	02660R107 AHM 026874107 Q AIG	4,704,497	1,398,927.58 223,795,281.35	1,853,070.15 320,987,830.29
AMERICAN MEDICAL SYS HLDINGS	0.000	02744M108 AMMD	120,946	1,669,781.38	2,156,467.18 645,639.00
AMERICAN PHYSICIANS	0.000	028884104 ACAP	120,946 14,100	1,669,781.38 418,451.35	645,639.00
AMERICAN POWER CONVERSION	1.818	029066107 APCC	471,700	11,457,855.51	10,377,400.00 4,554,031.02
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		
AMERICAN STANDARD COMPANIES	1.501	029712106 ASD	34,700 9,300	345,735.47	2,164,239.00 371,535.00
AMERICAN STATES WATER CO.	2.922	029899101 AWR	17,700	566,186.89 1,113,054.61	545,160.00
AMERICAN TOWER CORP	0.000	029912201 AMT	76,200	1.113.054.61	545,160.00 2,065,020.00
AMERICAN VANGUARD CORP	0.255	030371108 AVD	11,200	228,633.54	263,200.00 263,480.00
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 CDMT	9 500	204.098.87	156,940.00
AMERICREDIT CORP.	0.000	03060R101 ACF	199,900	204,098.87 4,249,400.22	156,940.00 5,123,437.00
AMERIPRISE FINANCIAL INC	1.073			29,708,755.30	37,743,779.99
AMERIS BANCORP	2.822	03076K108 ABCB	920,580 12,560	174,918.33	249,190.40
AMERISOURCEBERGEN CORP	0.241	03073E105 ABC	425,500		17,615,700.00
AMERISTAR CASINOS IN	1.378	03070Q101 ASCA	35,346	538,715.04	802,354.20
AMERITRADE HLDG CORP	0.000				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			
AMETEK INC.	0.564	0311001100 ATE	240.940	327,245.29 7,321,701.60	228,819.00 10,249,587.60
AMGEN INC	0.000	031160100 @ AME 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
AFILOAD INC	0.000	001/12100 And	11,500	211,111.13	233,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	up - COMMON ST	OCK			
	nt - COM	COMMON STOCK			
AMIS HOLDINGS INC AMKOR TECHNOLOGY INC	0.000	031538101 AMIS	124,000	1,612,642.19	1,320,600.00
AMKOR TECHNOLOGY INC	0.000	031652100 AMKR	15,656 12,200	259,813.75 182,022.21 30,114,238.66	87,673.60 241,316.00 35,104,376.40
AMN HEALTHCARE SERVICES INC	0.000	001744101 AHS	12,200	182,022.21	241,316.00
AMPHENOL CORP-CL A AMR CORP. AMSOUTH BANCORPORATION AMSURG CORP AMYLIN PHARMACEUTICALS INC	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	73,060,562.25 241,132.00
AMSOUTH BANCORPORATION	3.968	032165102 ASO	9,200	232,142.85	241,132.00
AMSURG CORP	0.000	03232P405 AMSG	63,825 116,200	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 1.338 0.835	032511107 Q APC 032654105 ADI 032657207 ALOG	436,715	1,425,050.72 2,925,104.84 23,222,545.19 74,410,434.71 653,522.93	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	653,522,93 872,245,99 899,589,33 241,227,25 674,845,49 3,979,892,66 52,928,25 60,661,085,07	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 O BUD	1,558,086	60,661,085.07	66,935,374.56
	0.000	035290105 AXE	166.825	5,975,741.62	6.526.194.00
ANNALY MORTGAGE MANAGEMENT	0.000 3.656	035710409 NLY	166,825 41,653	5,975,741.62 725,327.79	455.683.82
ANNTAYLOR STORES CORP	0.000	036115103 ANN	253.900	8.246.585.97	8.764.628.00
	0.000	036384105 ANST	253,900 18,200	725,327.79 8,246,585.97 339,024.80 1,276,546.85 935,772.70 1,011,176.32 870,738.02 8,965,471.82 27,585,867.13 1,535,408.52	619 710 00
ANSOFT CORP ANSYS INC	0.000	03662Q105 ANSS	62,820	1 276 546 85	2 681 785 80
ANTEON INTERNATIONAL CORP	0.000		29,300	935 772 70	1 592 455 00
ANTHRACITE CAPITAL INC ANWORTH MORTGAGE ASS AON CORP APACHE CORP. APOGEE ENTERPRISES INC. APOLLO GROUP INC APOLLO INVESTMENT CORP	0.000 0.000 0.000 10.636	03674E108 ANT 037023108 AHR 037347101 ANH 037389103 Q AOC	85 200	1 011 176 32	897 156 00
ANWORTH MORTGAGE ASS	1 095	037347101 ANH	89 900	870 738 02	656 270 00
NOM COPP	1 660	037317101 ANII	266 600	9 965 471 92	9 584 270 00
ADACHE CORD	0.583	037411105 APA	642 471	27 585 867 13	44 022 112 92
ADOCEF FNTEDDDICEC INC	1 602	037598109 APOG	642,471 108,725	1 525 400 52	1 762 510 50
APOGEE ENIERPRISES INC.	0.000	037604105 APOL	162,620	7,943,055.29	9,832,005.19
APOLLO GROUP INC APOLLO INVESTMENT CORP	0.000	037604103 APOL 03761U106 AINV			700 000 00
APOLLO INVESIMENI CORP	9.816	03/01U1U0 AINV	44,000 1,133,678 1,276,999	015,962.48	788,920.00 81,500,111.42
APPLE COMPUTER INC. APPLEBEES INT'L. INC.	0.000	037833100 AAPL 037899101 APPB	1,133,678	31,442,993.47	81,500,111.42
APPLEBLES INI L. INC.	0.005	03/099101 APPB	1,276,999 47,100	32,000,774.29	28,847,407.41 1,250,976.00
APOGEE ENTERPRISES INC. APOLLO GROUP INC APOLLO INVESTMENT CORP APPLE COMPUTER INC. APPLEBEES INT'L. INC. APPLERA CORP - APPLIED BIOSYSTEM APPLIED FILMS CORP APPLIED INVESTBIAL TECH INC.	0.040	038020103 Q ABI	4/,100 22 16/	615,962.48 31,442,993.47 32,808,774.29 960,941.65	1,250,970.00
APPLIED FILMS CORP APPLIED INDUSTRIAL TECH INC.	0.000	038197109 AFCO	3∠,⊥04 41 000	766,535.41 840,991.72 55,866,080.29	1 400 242 22
APPLIED INDUSTRIAL IECH INC.	1.700	03820C105 AIT	41,800	840,991.72	1,408,242.00
APPLIED MATERIALS INC.	0.668 0.000	038222105 AMAT	2,822,700	55,866,080.29	50,639,238.00
APPLIED MICRO CIRCUITS CORP	0.000	03822W109 AMCC	410,100 51,900	1,151,325.74 1,291,414.89	1,053,957.00 1,251,309.00
APPLIED MICRO CIRCUITS CORP APRIA HEALTHCARE GP. INC. AQUA AMERICA INC	0.000				
AQUA AMERICA INC	1.564	03836W103 WTR	45,599	915,767.34	1,244,852.70

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
	Instrument - COM	COMMON STOCK			
AQUANTIVE INC AQUILA INC ARAMARK CORP CL B ARBINET-THEXCHANGE INC ARBITRON INC ARCH CAPITAL GROUP LTD ARCH CHEMICALS INC. ARCH COAL INC. ARCHER DANIELS MIDLAND CO ARCHIPELAGO HOLDINGS INC ARCTIC CAT INC.	0.000	03839G105 AQNT	166,090	2,538,731.67	4,192,111.60
AQUILA INC	19.444	03840P102 ILA	595,425 13,100	2,989,371.77 352,613.05	2,143,530.00 363,918.00
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 43,060	139,027.00 1,579,432.09	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 25,000	2,056,919.25	2,324,958.75
ARCH CHEMICALS INC.	2.675	03937R102 ARJ	25,000		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	03937R102 ARJ 039380100 Q ACI 039483102 Q ADM 03957A104 AX	1,855,974	1,903,350.62 32,302,415.45 527,558.43	45,768,318.84
ARCHIPELAGO HOLDINGS INC	0.000	03957A104 AX	20,200	527,558.43	1,005,354.00
		039670104 ACAT	14,420 1,400	309,749.19 113,682.54	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 40,000	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 8.463 0.000 0.000 1.373 0.000 0.000 0.000 0.000 3.671 2.069 0.000 2.779	040157109 AGII	9,300 154,500 64,100	256,351.71 639,357.34 326,831.76 3,352,648.08 424,264.61	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 1,028,536.49	1,576,848.00
ARMOR HOLDINGS INC	0.000	042260109 AH	36,500	1,028,536.49	1,556,725.00
ARQULE INC	0.000	04269E107 ARQL	33,400 351,971	216,842.82 2,985,900.99	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	7,813,363.36 295,319.50 611,323.24 437,780,46	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	14,700 157,200	437,780.46 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	OTTIOSIOS MIII	30,700	522,020.70 380,580.51	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		405 560 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	46,400 44,075	1,039,203.03 1,126,073.26	1,593,840.00 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	45,400 20,300	256,455.13 507,122.34 8,741,266.06 6,527,273.49 409,702.74	455,938.00
ASSOCIATED BANC-CORP.	3.318	045487105 ASBC	321,401	8,741,266.06	10,461,602.55
ASSURANT INC	0.735	N4621X1N8 AT7	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	16,630 4,600	268,057.54 118,498.81	135,240.00
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gr	oup - COMMON ST	OCK			
	nent - COM	COMMON STOCK			
ASV INC	0.000	001963107 ASVI	86,025		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	155,922.98 612,864.40 571,944.66 4,459,361.92	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	2,485,266.31 190,075.66 1,429,092.40	1,884,346.47
AUDIOVOX CORP	0.000	050757103 VOXX	44,600	611,565.94 206,861.40 221,210.08 22,195,315.67	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 O ADSK	960,680	22,195,315.67	41,261,205.96
AUTOLIV, INC	2.818	052800109 ALV	960,680 701,937 755,100 584,500	30,368,558.62	31,881,978.55 34,651,539.00
AUTOMATIC DATA PROC.	1.612	053015103 Q ADP	755,100	30,368,558.62 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	6,572,341.75 184,287.29 254,091.43 61,559.66 11,706,417.23 1,652,946.70	187,690.00
AVATAR HLDGS INC	0.000	053494100 AVTR	6,171	254.091.43	338.911.32
AVAYA INC	0.000	053494100 AVTR 053499109 AV	4,400	61.559.66	46.948.00
AVERY DENNISON	2.822	053611109 O AVY	211.300	11.706.417.23	11.678.551.00
AVIALL INC.	0.138	053499109 AV 053611109 Q AVY 05366B102 Q AVL	67.800	1.652.946.70	1.952.640.00
AVID TECHNOLOGY INC.	0.000	115 36 7 D I I I I I A V I I I	59 500	2,673,955.45	3,258,220.00
AVISTA CORP	3.162	05379R107 AVA	65 900	1 182 531 07	1 167 089 00
AVNET INC.	1.253	05379B107 AVA 053807103 Q AVT 053893103 AVCT 054303102 Q AVP	655 200	1,182,531.07 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	053053103 AVC1	776 422	4,675,696.82 21,777,268.59	4,076,950.17 22,166,848.10
AXCELIS TECHNOLOGIES INC	0.000	054503102 Q AVF 054540109 ACLS	186,200	1,430,255.32	888 174 00
XIS CAPITAL HOLDINGS LIMITED	0.000 1.918	C060311100 7VC			888,174.00 656,473.36
AZTAR CORP.	0.000	054802103 AZR	20,907	398,390.28 239,870.47 31,322,407.50 682,649.88 3,362,462.04	600 052 00
BADGER METER INC	1.529	054802103 AZR 056525108 BMI	ZZ,700 E 000	220,390.20	009,003.00
BAKER HUGHES CORP	0.855	057224107 Q BHI	5,900	239,670.47	40 006 024 20
	0.855	057224107 Q BHI 057665200 BCP	000,121	31,322,407.50	48,990,034.38
BALCHEM CORP		05/005200 BCP	20,000	2 262 462 04	2 204 517 50
BALDOR ELECTRIC	2.495	057741100 BEZ	131,950	3,302,402.04	3,384,51/.50
BALDWIN & LYONS INC	1.646	057755209 BWINB	7,900	200,679.96 255,109.49 150,111.58 291,983.13 1,814,665.72	191,9/0.00
BALL CORPORATION	1.007	058498106 Q BLL	1,200	∠55,109.49	∠85,984.UU
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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	FOCK			
	Instrument - COM	COMMON STOCK			
BANDAG INC	3.140	059815100 Q BDG	19,300		823,531.00
BANK MUTUAL CORP	2.452	063750103 BKMU	18,427 8,351,454	208,055.87	195,326.20
BANK OF AMERICA CORP.	4.333	060505104 Q BAC	8,351,454	250,266,950.80	195,326.20 385,419,602.10
BANK OF GRANITE CORP	3.022	062401104 GRAN	14,000	279,035.70 785,789.07	259,420.00
BANK OF HAWAII CORP	2.561	062540100 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	896,022.90 42,341,390.00
BANK OF THE OZARKS INC	1.084	063904106 OZRK	12,000 46,300	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 10,000	368,298.00 180,493.87	380,212.00 295,200.00
BANKRATE INC	0.000	06646V108 RATE	10,000	180,493.87	295,200.00
BANKUNITED FINANCIAL CORP-A	0.075	06652B103 BKUNA	8,178	168,314.84 683,662.60	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
BARD C. R. INC. BARNES & NOBLE INC. BARNES GROUP INC.	1.406	067383109 Q BCR 067774109 BKS	242,900	8,931,413.48	10,364,543.00
BARNES GROUP INC.	2.666	067806109 B	178,400 452,787	4,766,300.75	5,887,200.00
BARR PHARMACEUTICALS INC.	0.000	067806109 B 068306109 BRL	452,787	19,412,695.94	28,204,102.23
BASSETT FURNITURE INDS.	4.324	070202104 A DCET	10 027	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 O BAX	555,600 806,400 695,800 196,850 2,481,000	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	23,634,357.90 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		
BEARINGPOINT INC	0.000	074002106 BE	362 700	2,838,730.42	17,815,881.31 2,850,822.00
BEASLEY BROADCAST GR	1.850	074014101 BBGI	7 000	114 042 02	106,729.00
BEAZER HOMES USA INC	0.549	075560105 BZH	106,000	7,552,238.93	7,721,040.00
BEBE STORES INC	1.140	075571109 BEBE	106,000 1,166,000	7,552,238.93 21,624,094.05	7,721,040.00 16,358,980.00
BECKMAN COULTER INC.	0.984	075811109 BEC		21,636,152.75	18,930,630.00
BECTON DICKINSON & COMPANY	1.431	075887109 O BDX	332,700 544,628	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		64,700	623,480,43	101 055 00
BELLSOUTH	4.280	078137106 BELM 079860102 Q BLS	3.132.100	623,480.43 98,404,139.35	84,879,910.00
BELO CORP	1.868	080555105 Q BLC	20.100	471 001 45	120 211 00
BEMIS CO.	2.583	081437105 Q BMS	20,100 104,300	471,901.45 2,579,370.96	2,906,841.00
BENCHMARK ELECTRONICS INC	0.000		74,375	2,078,525.10	2,501,231.25
BENIHANA INC	0.000	082047200 BNHNA	37,400	700,958.95	861,696.00
DUITHIUM TIV	0.000	552017200 DIVINA	37,100	700,230.93	001,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	COCK			
	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 BRY	23,800	648,423.85	1,361,360.00
BEST BUY COMPANY INC	0.736	086516101 BBY	1,039,700 142,550	29,950,594.67 1,045,438.00	45,206,156.00 1,663,558.50
BEVERLY ENTERPRISES	0.000	087851309 BEV	142,550	1,045,438.00	1,663,558.50 466,463.34 141,312.00 1,350,109.53 1,443,602.00 532,818.00
BEVERLY HILLS BANCORP INC	4.821	087866109 BHBC	44,982 25,600	462,057.61	466,463.34
BFC FINANCIAL CORP	0.000	055384200 BFCF	23,000	221,590.68	141,312.00
BIG 5 SPORTING GOODS CORP	4.821 0.000 1.279 0.000 0.000 0.000 0.000 0.000 0.683 0.000		61,677	1,470,300.41	1,350,109.53
BIG LOTS, INC.	0.000	089302103 BLI	120,200	1,620,169.86	1,443,602.00 532,818.00 1,897,760.00 201,267.00
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 1,306,997.51
BIOSITE INC.	0.000	090945106 BSTE	23,219	1,094,071.53	1,306,997.51
BIRCH MOUNTAIN RESOURCES LTD	0.000	09066X109 BMD	39,790 449,100	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		58,145	428,336.45	1,329,194.70
BJ'S WHOLESALE CLUB INC.	0.000	05548J106 BJ	3,209 7,200	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 0.506	091797100 Q BDK	174,342 25,834	12,650,975.20 1,135,225.13	15,160,780.32
BLACK BUX CURPURATION	3.698	091826107 BBOX	40 000	1,135,225.13	1,224,014.92
BLACK HILLS CORP	1.171	092113109 BKH 09227Q100 BLKB	40,900 91,670	1,196,269.87 724,517.52	1,415,549.00
BLACKBAUD INC	0.000		91,670 32,900	704 517 50	1,565,723.60
DIACKBOARD INC	1.106	091933302 BBBB 09247X101 BLK	2 200	724,317.32	257 004 00
DIATE CODE	3.081	092828102 O BL	32,900 3,300 12,766	322,551.80 444,069.44 8.12 998,889.71	407 100 04
BLAIR CORP.	2.402	093679207 BBI.B	12,700	Ω 12	3 22
BIOCKBUSIEK INC-CL B	2.402	093679207 BBI.B	1 107,201	0.12	402 003 75
RIOUNT INTERNATIONAL	0.000	095180105 BLT	12,400	165 242 41	197,532.00
BIJIE COAT SYSTEMS INC	0.000	09534T508 BCSI	46,600	165,242.41 1,250,078.25	2,130,552.00
BLUE NILE INC	0.000	00F70D102 NTT D	1 - 700	504 573 90	632 867 00
BIJIEGREEN CORP	0.000	096231105 BXG	21,900 35,233	287,539.95 967,245.39 14,359,241.41	346,020.00
BLYTH INC.	2.195	09643P108 BTH	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 O BORE	37 468	1,090,165.49	864,012.08
BOEING CO	1.708	097023105 O BA	1,793,658	1,090,165.49 78,183,623.96	125,986,537.92
BIOSITE INC. BIRCH MOUNTAIN RESOURCES LTD BJ SERVICES CO BJ'S RESTAURANTS INC BJ'S WHOLESALE CLUB INC. BKF CAP GROUP INC BLACK & DECKER BLACK BOX CORPORATION BLACK HILLS CORP BLACKBAUD INC BLACKBAUD INC BLACKBOARD INC BLACKBOARD INC BLAIR CORP. BLOCKBUSTER INC-CL B BLOCKBUSTER INC. CLASS A BLOUNT INTERNATIONAL BLUE COAT SYSTEMS INC BLUE NILE INC BLUEGREEN CORP BLYTH INC. BMC SOFTWARE BOB EVANS FARMS BOEING CO	_,,,,		_, ,	-,,	-,,

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
Ir	nstrument - COM	COMMON STOCK			
BOMBAY COMPANY	0.000	097924104 BBA	73,300	518,868.00	216,968.00
BON-TON STORES	0.522	097924104 BBA 09776J101 BONT 099709107 BGP 099849101 BORL 100557107 SAM 101119105 BPFH 101137107 BSX 101388106 EPAY 102183100 Q BOW 103043105 BNE	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	1,014,226.98 730,368.50	1,009,120.00
BRADY CORPORATION	1.437	104674106 BRC	43,600	730,368.50	1,577,448.00
BRIGGS & STRATTON	2.268	104674106 BRC 109043109 Q BGG 109178103 BEXP 109195107 BFAM 109473405 CELL 109641100 EAT 11037M105 BRW 110122108 Q BMY	85,275	2,938,341.41	3,307,817.25
BRIGGS & STRATTON 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 1.471	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 SOUIBB	1.471 4.873	110122108 O 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
BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BROCADE COMMUNICATIONS SYSTEM BROADC DRILLING CO INC	0.000	111621108 BRCD	437,500	7,572,244.51 2,149,647.24	1.780.625.00
BRONCO DRILLING CO INC	0.000	112211107 BRNC	5,400	148.878.00	124,254.00
		112463104 BKD	11,700	339.534.00	348,777.00
BROOKDALE SENIOR LIVING INC BROOKFIELD HOMES CORP	0.643	112723101 BHS	22,000	642.306.88	1.094.060.00
BROOKLINE BANCORP IN	2.399	11373M107 BRKT.	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		115236101 BRO	644 885	13 867 064 71	19 694 787 90
BROWN SHOE COMPANY INC	0.654 0.942	115736100 O BWS	19 300	532 445 74	818 899 00
	1 615	1116211108 BRCD 112211107 BRNC 112463104 BKD 112723101 BHS 11373M107 BRKL 114340102 BRKS 115236101 BRO 115736100 Q BWS 115637209 Q BF.B 116794108 BRKR	316 700	18 844 753 50	21 953 644 00
BRUKER BIOSCIENCES CORP	1.615 0.000	116794108 BRKR	270 000	1 220 246 70	1 312 200 00
BRUNSWICK CORP	1.475	117043109 O BC	21 465	862 242 71	872 766 88
BRUSH ENGINEERED MATERIALS		117421107 PW	21,103	334 922 45	367 290 00
BTU INTERNATIONAL INC	3.018 0.000	056032105 PTIIT	54 500	767 910 11	687 230 55
BUCA INC.	0.000	117760100 BIOI	154 100	980 606 52	939 945 00
BUCKEYE TECHNOLOGIES INC.	0.000	110755100 DVT	22 600	202 217 60	262 420 00
BUCKLE INC	2.109	118440106 BKT	18 000	592,217.00 504 702 10	502, 4 30.00
BUCYRUS INTERNATIONAL INC-A		116794108 BRKR 117043109 Q BC 117421107 BW 056032105 BTUI 117769109 BUCA 118255108 BKI 118440106 BKE 118759109 BUCY 119848109 BWLD 12008R107 BLDR	16,000	1 254 002 04	2 424 462 50
BUFFALO WILD WINGS INC	0.436	1100/0100 DUCT	40,005 477 200	17 277 625 62	2,424,403.5U 1E 0E1 122 00
	0.000 0.000	12000D107 DIDD	12 000	11,311,035.03	10,001,133.00
BUILDERS FIRSTSOURCE INC	0.000	12008R107 BLDR	13,000	290,550.00 574,136.92	2//,810.00
		120113105 BMHC	18,432	5/4,136.92	1,25/,246.72
BUNGE LIMITED	1.024	G16962105 BG	27,617	1,533,985.76	1,563,398.37

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	o - COMMON ST	OCK			
	COM	COMMON STOCK			
BURLINGTON COAT FACTORY WAREHOUSE	0.099	121579106 BCF	26,600	494,461.87	
BURLINGTON NORTHERN SANTA FE	1.129 0.464 0.000	12189T104 Q BNI 122014103 Q BR 125010108 CCBL	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 1,140,156.00
C-COR INC	0.000	125010108 CCBL	234,600	1,548,286.90	1,140,156.00
C-COR INC C.H.ROBINSON WORLDWIDE INC CABELAS INC CABLEVISION SYSTEMS CORP CABOT MICROELECTRONICS CORPORATION CABOT OIL & GAS CORP. CACHE INC	1.404	125010108 CCBL 12541W209 CHRW 126804301 CAB 12686C109 CVC 12709P103 CCMP 127097103 Q COG 127150308 CACH 127190304 CAI 127387108 CDNS 127914109 CDIS	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 INCCL A	0.000	127190304 CAI	56,010	3,041,723.74	3,213,853.80
CACI INTERNATIONAL INCCL A CADENCE DESIGN SYS INC CAL DIVE INTERNATIONAL 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	935,286.42 277,816.77 272,255.35 419,993.12 582,670.36 173,251.80 6,226,271.55	1,166,795.00
CALAMOS ASSET MANAGEMENT-A CALIFORNIA COASTAL COMM INC	0.000	129915203 CALC	8,300	277,816.77	325,609.00
CALIFORNIA MICRO DEVICES CORP CALIFORNIA PIZZA KITCHEN INC CALIFORNIA WTR SVC G	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
CALIPER LIFE SCIENCES INC CALLAWAY GOLF COMPANY	0.000 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
	0.639	132011107 CBM	57.700	1.094.079.52	1.083.029.00
CAMBREX CORP. CAMDEN NATL CORP CAMPBELL SOUP CO. CANDELA CORP CANON INC - ADR CANTEL MEDICAL CORP	2.676	133034108 CAC	8.100	258 444 76	266.328.00
CAMPRELL SOUR CO	2 418	134429109 O CPB	105 500	2 836 500 54	3 140 735 00
CANDELA CORP	2.418 0.000	136907102 CLZR	57.800	589.233.02	834.632.00
CANON INC - ADR	1 429	138006309 CAT	490 670	25 144 033 11	28 866 116 10
CANTEL MEDICAL CORP	1.429 0.000	138098108 CMN	11 900	186 542 38	213 486 00
CANTEL MEDICAL CORT	1.895	139674105 CCBC	1 200	44 638 00	41 148 00
CAPITAL CITY BK GROU CAPITAL CORP OF THE WEST	0.616	140065202 CCOW	9 900	210 242 63	318 010 00
		140003202 CCOW	15 300	475 511 31	510,010.00
CAPITAL CROSSING BANK CAPITAL ONE FINANCIAL CORP.	0.000	1400/1101 CAFA	13,300	25 070 001 60	26 494 646 40
CAPITAL SOUTHWEST CORP	0.123	14040H105 COF	2 000	23,676,661.06	262 450 00
CAPITAL SOUTHWEST CORP	2 020	140501107 CSWC	12 200	260,112.50	404 209 00
CAPTARIS INC.	0.049	14071N104 CADA	117 200	614 530 47	437 468 00
CAPITAL CROSSING BANK CAPITAL ONE FINANCIAL CORP. CAPITAL SOUTHWEST CORP CAPITOL BANCORP LTD CAPTARIS INC. CARACO PHARM LABS INC CARBO CERAMICS, INC. CARDINAL FINANCIAL CORP CARDINAL HEALTH INC. CAREER EDUCATION CORP CAREMARK RX INC	0.000	131193104 ELY 13123X102 CPE 132011107 CBM 133034108 CAC 134429109 Q CPB 136907102 CLZR 138006309 CAJ 138098108 CMN 139674105 CCBG 140065202 CCOW 140071101 CAPX 14040H105 COF 140501107 CSWC 14056D105 CBC 14071N104 CAPA 14075T107 CPD 140781105 CRR 14149F109 CFNL 14149Y108 Q CAH 141665109 CECO 141705103 CMX	10 200	90 120 00	432,400.00 01 506 00
CARBO CERAMICS, INC.	0.000	140791107 CPD	61 072	00,129.00 2 710 076 47	2 502 657 44
CARDINAL FINANCIAL CORP	0.707	141/011U3 CRK	01,974 2F 700	2,/13,3/0.4/	3,302,03/.44
CARDINAL HEALTH ING	0.090	14149F1U9 CFNL	45,700 025 000	∠39,9∠∠.8U	202,/UU.UU
CARDINAL HEALTH INC.	0.349	14149Y1U8 Q CAH	925,800	44,94/,/13.53	03,648,/50.00
CAREER EDUCATION CORP	0.000	141705109 CECO	32,938	1,202,958.95	1,110,669.35
CAREMARK RX INC	0.000	141705103 CMX	904,975	29,211,136.12	49,976,055.25

CARLISLE COS INC CARMAX INC. CARMIKE CINEMAS INC CARNIVAL CORP CARPENTER TECHNOLOGY CARRIZO OIL & GAS INC CARTERS INC CASCADE BANCORP CASCADE BANCORP CASCADE NATURAL GAS CORP. CASCADE NATURAL GAS CORP. CASCALLA WASTE SYS IN CASELLA WASTE SYS IN CASELLA WASTE SYS IN CASELLA WASTE STORES INC. CASTALE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP					Market Value
CARLISLE COS INC CARMAX INC. CARMIKE CINEMAS INC CARNIVAL CORP CARPENTER TECHNOLOGY CARRIZO OIL & GAS INC CARTERS INC CASCADE BANCORP CASCADE BANCORP CASCADE NATURAL GAS CORP. CASCADE NATURAL GAS CORP. CASCALLA WASTE SYS IN CASELLA WASTE SYS IN CASELLA WASTE SYS IN CASELLA GENERAL STORES INC. CASTALE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	Group - COMMON ST	COCK			
CASELLA WASTE STATE CASELY'S GENERAL STORES INC. CASH AMERICAN INT'L. INC. CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	rument - COM	COMMON STOCK			
CASELLA WASTE STATE CASELY'S GENERAL STORES INC. CASH AMERICAN INT'L. INC. CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	1.446	142339100 CSL			4,114,425.00
CASELLA WASTE STATE CASELY'S GENERAL STORES INC. CASH AMERICAN INT'L. INC. CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	0.000	143130102 KMX	2,700 32,755	75,995.62 1,093,148.49	74,736.00 830,666.80
CASELLA WASTE STATE CASELY'S GENERAL STORES INC. CASH AMERICAN INT'L. INC. CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	2.760	143436400 CKEC	32,755	1,093,148.49	830,666.80
CASELLA WASTE STATE CASELY'S GENERAL STORES INC. CASH AMERICAN INT'L. INC. CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	1.870	143658300 Q CCL	132,900	7,342,561.60	7,106,163.00
CASELLA WASTE STATE CASELY'S GENERAL STORES INC. CASH AMERICAN INT'L. INC. CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	0.851	144285103 CRS	117 700	6,668,873.36	8,294,319.00
CASELLA WASTE STATE CASELY'S GENERAL STORES INC. CASH AMERICAN INT'L. INC. CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	0.000	144577103 CRZO	44,240	766,805.30	1,093,170.40
CASELLA WASTE STATE CASELY'S GENERAL STORES INC. CASH AMERICAN INT'L. INC. CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	0.000				1,147,575.00
CASELLA WASTE STATE CASELY'S GENERAL STORES INC. CASH AMERICAN INT'L. INC. CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	1.564	147154108 CACB	19,500 17,800	341,543.33	1,147,575.00 409,578.00
CASELLA WASTE STATE CASELY'S GENERAL STORES INC. CASH AMERICAN INT'L. INC. CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	1.279	147195101 Q CAE	20,400 12,000	658,307.19 262,425.10	956,964.00 234,120.00
CASELLA WASTE STATE CASELY'S GENERAL STORES INC. CASH AMERICAN INT'L. INC. CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	4.920	147339105 CGC	12,000	262,425.10	234,120.00
CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	0.000	147448104 CWST	50,450	599,355.13	645,255.50
CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	0.725	147528103 CASY	107,100	599,355.13 1,533,632.99 635,426.51	645,255.50 2,656,080.00 718,890.00
CASTLE (A.M.) & CO. CASUAL MALE RETAIL GROUP INC CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	0.431	14754D100 CSH	31,000	635,426.51	718,890.00
CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	1.098	148411101 CAS	30,700	451,359.32	670,488.00
CATALINA MARKETING CORP CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	0.000	148711104 CMRG	30,700 232,500	451,359.32 1,330,564.53	670,488.00 1,425,225.00
CATAPULT COMMUNICATIONS CORP CATERPILLAR INC. CATHAY GENERAL BANCORP	1.183	148867104 POS	73,139		1,854,073.65
CATHAY GENERAL BANCORP	0.000	149016107 CATT	10,335		
CATHAY GENERAL BANCORP	1.731	149123101 Q CAT	73,139 10,335 1,172,400	39,060,552.09	67,729,548.00 1,728,210.84 1,537,965.00
	1.001	TTJIJUIUT CAII	TO,000	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
CATO CORP CL A CB RICHARD ELLIS GROUP INC-A CBEYOND COMMUNICATIONS INC	0.000	149847105 CBEY	320,780 6,500 131,853	14,321,811.49 77,350.00	18,877,903.00 66,950.00
CBIZ INC.	0.000	124805102 CBIZ	131,853	540,829.94	793,755.06
CBRL GROUP INC.	1.479	12489V106 O CBRL	24,042	969.549.38	845.076.30
CBS CORP. CL. B	0.858	124857202 CBS	24,042 3,485,812	131,749,466.05	113,637,471.20 545.847.96
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
DW CORP	0.746	12512N105 CDWC	20.870	1,245,015.83	1,201,485.90
CEC ENTERTAINMENT, INC.	0.000	125137109 CEC	20,870 50,750	1,245,015.83 1,395,054.83	1,201,485.90 1,727,530.00
CELADON GROUP INC	0.000		192,408		5,541,350.40
CELANESE CORP-SERIES A	0.836	150870103 CE	5,600	3,976,208.37 107,866.44	107,072.00
CELERA GENOMICS GROUP	0.000		212,600	2,626,426.83	2 330 096 00
ELGENE CORP	0.000	151020104 CELG	493 845	15,425,127.77	2,330,096.00 32,001,156.00
ELLEGY PHARMACEUTICALS INC	0.000	15115L103 CLGY	111.700		
ENDANT CORP.	2.550	151313103 CD	111,700 1,835,511 44,300	35.766.056.98	31,662,564,75
CENTENE CORP	0.000	15135B101 CNC	44.300	35,766,056.98 645,625.66	62,552.00 31,662,564.75 1,164,647.00
CENTENNIAL BANK HOLDINGS	0.000	151345303 CBHI	64 500	832 695 00	797,865.00
CENTENNIAL COMMUNCTN	0.000	151345303 CBH1 15133V208 CYCL	64,500 23,300	832,695.00 318,563.74	361,616.00
CENTER FINANCIAL CORP	0.635	15146E102 CLFC	11 784	187 335 52	296,485.44
CENTER FINANCIAL CORP	1.867	15140E102 CLFC 15189T107 Q CNP	11,784 113,800	187,335.52 1,332,179.08	1,462,330.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	p - COMMON SI	COCK			
Instrumen	_	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 12,200	595,005.45 199,785.20	713,184.50 301,828.00
CENTRAL COAST BANCOR	0.000		12,200		
CENTRAL EUROPEAN DISTRIBUTION CORP		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		154760102 CPF	32,117	971,630.77	1,153,642.64
CENTRAL PARKING CORP.	0.437	154785109 CPC	21,200 13,000	322,994.27	290,864.00
CENTRAL VERMONT PUB SERV	5.108	155771108 CV	13,000	322,994.27 256,570.72	234,130.00
CENTURY ALUMINUM COMPANY	0.763	156431108 CENX	39,200	884,715.00 25,164,818.41	1,027,432.00 25,395,652.32
CENTURYTEL, INC.	0.723	156700106 CTL	39,200 765,852	25,164,818.41	25,395,652.32
CENVEO INC	0.000	15670S105 CVO		91,976.45	119,756.00 1,624,974.00 394,222.00
CEPHALON INC	0.000	156708109 CEPH	25.100	91,976.45 1,070,612.99	1,624,974.00
CEPHEID	0.000	15670R107 CPHD	44,900	473,733.78	394,222.00
CERADYNE INC	0.000	156710105 CRDN		399,353.11	616,485.00
CERES GROUP INC	0.000	156772105 CERG	92,783	399,353.11 549,556.12	479,688.11
CERIDIAN CORP	0.000	156779100 CEN	6,300	151,357.29	
CERNER CORP.	0.000	156782104 CERN	152,000	151,357.29 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	1,800 43,600		73,008.00 664,900.00
CH ENERGY GROUP INC	4.705	12541M102 CHG	22,600	985,864.71	1,037,340.00
CHAMPION ENTERPRISES INC.	0.000	1 F 0 4 0 C 1 0 0 G T D	00 100		
CHAPARRAL STEEL CO	0.000	159423102 CHAP	37,900	566,705.52	1,090,962.00 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	12,900 314,566	321,578.85 14,401,544.77	13,328,161.42
CHARLOTTE RUSSE HOLDING INC	0.000	4.54.0.4.0.0		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	83,000 126,800 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	904,386.00 1,457,128.38 521,148.60
CHECKFREE CORP	0.000	162813109 CKFR	11.354	441.789.71	521,148.60
CHECKPOINT SYSTEMS INC.	0.000	162825103 CKP	11,354 40,000	441,789.71 650,325.94	986,000.00
CHEESECAKE FACTORY (THE)	0.000		564,534	16,548,044.79	21 107 926 26
CHEMED CORP	0.483	16359R103 CHE	99,180	3,640,606.67	21,107,926.26 4,927,262.40
CHEMICAL FINL CORP	3.463		26,620	824,143.08	845,451.20
CHENIERE ENERGY INC	0.000	16411R208 LNG	40 000	651,919.20	
CHEROKEE INC	6.978	16444H102 CHKE	212,406	6,891,281.28	1,488,800.00 7,304,642.34
CHESAPEAKE CORP	5.182	165159104 CSK	20,900	488,304.07 132,572.60	354,882.00
CHESAPEAKE ENERGY CORP	0.630		20,900 4,000	132,572.60	126,920.00
CHEVRONTEXACO CORP	3.170	166764100 Q CVX	4 524 866	132,572.60 174,860,216.51	256 876 642 81
CHICAGO BRIDGE & IRON COMPANY	0.357	167250109 CBI	114,035	2,155,884.11	2 874 822 35
CHICAGO DILIDGE & IKON COMPANI	0.337	10/200109 CDI	114,033	2,155,004.11	2,0/4,022.35

CHILO'S FAS INC	s Cost	Market Value
CHICAGO MERCANTILE EXCHANGE		
CHICO'S FAS INC 0.000 168615102 CHS 536 CHILDREN'S PLACE 0.000 168905107 PLCE 31 CHIQUITA BRANDS 1.999 170032809 Q CQB 83 CHIRON CORP 0.000 170040109 CHIR 122 CHITTENDEN CORPORATION 2.589 170228100 CHZ 49 CHOICE HOTELS INTL INC 1.245 169905106 CHH 150 CHOICE HOTELS INTL INC 0.000 170388102 CPS 1 CHOICE HOTELS INTL INC 0.000 170388102 CPS 1 CHOICEPOINT INC 0.000 170388102 CPS 1 CHUBB CORP 1.761 171232101 Q CB 603 CHURCH & DWIGHT INC 0.726 171340102 Q CBb 40 CIBER INC. 0.000 171678102 CBR 101 CIENA CORP. 0.000 171779101 CIEN 453 CIGNA CORP. 0.000 171789101 XEC 86 <t< th=""><th></th><th></th></t<>		
CHIQUITA BRANDS	,500 11,869,378.86	22,233,145.00
CHIQUITA BRANDS CHIRON CORP O.000 170040109 CHIR 122. CHITTENDEN CORPORATION 2.589 170228100 CHZ 49. CHOICE HOTELS INTL INC 1.245 169905106 CHH 150. CHOICEPOINT INC. O.000 170388102 CPS 1. CHRISTOPHER & BANKS CORP 0.852 171046105 CBK 37. CHUBB CORP 1.761 171232101 Q CB 603. CHURCH & DWIGHT INC O.726 171340102 Q CHD 40. CIBER INC. O.000 171638102 CBR 101. CHE CORP. O.000 171638102 CBR 101. CHE CORP. O.000 171797101 CIEN 453. CIGNA CORP. O.000 171797101 CIEN 453. CIGNA CORP. O.089 125509109 Q CI 1777 CIMAREX ENERGY O.372 171798101 XEC 86. CINCINNATI BELL INC O.000 171871106 CBB 159. CINCINNATI FINANCIAL CORP. 2.730 172062101 Q CINF 68. CINCINSTATI FINANCIAL CORP. CINCINSTATI FINANCIAL INC O.584 17273K109 CIR 29. CIRCOR INTERNATIONAL INC O.584 17273K109 CIR 29. CIRCOR INTERNATIONAL INC O.584 17273K109 CIR 29. CIRCUIT CITY STORES O.309 172737108 Q CC 152. CIRRUS LOGIC INC O.000 172755100 CRUS 240. CISCO SYSTEMS O.000 172755100 CRUS 240. CISCO SYSTEMS O.000 172755100 CRUS 240. CIT GROUP INC 1.545 125581108 CIT 116. CITADEL BROADCASTING CORP 5.357 172851106 CDL 507. CITI TRENDS INC O.000 17306X102 CTRN 4. CITICENS & NORTHERN CORP 3.745 172922106 CZNC 8. CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8. CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8. CITIZENS & NORTHERN CORP GITIZENS & NORTHERN CORP CITIZENS & NORTHERN CORP CITIZENS & NORTHERN CORP GITIZENS & NORTHERN CORP CITIZENS & NORTHERN CORP GITIZENS COMMUNICATIONS CO 8.176 1747440100 CIA 35. CITIZENS SINC O.000 1747470100 CIA 35. CITIZENS SINC O.000 177376100 CTXS 841.	,600 15,112,603.51 ,750 1,115,048.27	23,572,838.00 1,569,085.00
CHOICE HOTELS INTL INC CHOICEPOINT INC. CHOICEPOINT INC. CHRISTOPHER & BANKS CORP 1.761 CHRISTOPHER & BANKS CORP 1.761 CHUBB CORP 1.761 CHUBB CORP 1.761 CHOICEPOINT INC. CHUBB CORP 1.761 CHOICEPOINT INC. CHUBB CORP 1.761 CHOICEPOINT INC. CHORD CORP. CHORD CORP. CHORD CORP. CHORD CORP. CHORD CORP. CIENA CORP. CIENA CORP. CIENA CORP. CINCINNATI BELL INC CINCINNATI BELL INC CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCIN CORP. CIRCU CITY STORES CINCIN CORP. CIRCU CITY STORES CINCIN CORP. CINCIN CORP. CIRCU CITY CORP. CIRCU CITY STORES CITY CORP. CITY CORP. CITY CORP. CITY CORP. CITY CORP. CITY CORP. CORP. CORP. CORP. CORP. CITY CORP. CORP. CORP. CITY CORP. CITY CORP. CORP. CORP. CITY CORP. CITY CORP. CORP. CORP. CORP. CORP. CITY CORP. CITY CORP. CORP. CORP. CORP. CORP. CITY CORP. C	,750 1,115,048.27	1,569,085.00
CHOICE HOTELS INTL INC CHOICEPOINT INC. CHOICEPOINT INC. CHRISTOPHER & BANKS CORP 1.761 CHRISTOPHER & BANKS CORP 1.761 CHUBB CORP 1.761 CHUBB CORP 1.761 CHOICEPOINT INC. CHUBB CORP 1.761 CHOICEPOINT INC. CHUBB CORP 1.761 CHOICEPOINT INC. CHORD CORP. CHORD CORP. CHORD CORP. CHORD CORP. CHORD CORP. CIENA CORP. CIENA CORP. CIENA CORP. CINCINNATI BELL INC CINCINNATI BELL INC CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCIN CORP. CIRCU CITY STORES CINCIN CORP. CIRCU CITY STORES CINCIN CORP. CINCIN CORP. CIRCU CITY CORP. CIRCU CITY STORES CITY CORP. CITY CORP. CITY CORP. CITY CORP. CITY CORP. CITY CORP. CORP. CORP. CORP. CORP. CITY CORP. CORP. CORP. CITY CORP. CITY CORP. CORP. CORP. CITY CORP. CITY CORP. CORP. CORP. CORP. CORP. CITY CORP. CITY CORP. CORP. CORP. CORP. CORP. CITY CORP. C	,400 1,618,890.96	1,668,834.00
CHOICE HOTELS INTL INC CHOICEPOINT INC. CHOICEPOINT INC. CHRISTOPHER & BANKS CORP CHUBB CORP 1.761 CHITSOPHER & BANKS CORP 1.761 CHUBB CORP 1.761 CHORCH & DWIGHT INC CIBER INC. COUNCIL CORP. CIBER INC. COUNCIDER INC. CIBER CORP. CIERNA CORP. CIGENA CORP. CIMERSTY CIMERSTY CIMERSTY CIMERSTY CINCINNATI BELL INC CINCINNATI BELL INC CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINSTY CIMERSTY CORP CINCINSTRATIONAL INC CINCIN CORP. CIRCUIT CITY STORES CITTURE BROADCASTING CORP CITTURE BROADCASTING CORP CITTURENDS INC CITTIERNOS INC CITTIERNS NORTHERN CORP CITTIERNS COMMUNICATIONS CO CITTIERNS INC COUNCITY TAYSORD CTAS CITTIERNS INC COUNCITY TAYSORD CTAS CATHER TAYSORD A TORSOND	,900 5,458,238.34	5,464,134.00
CHOICE HOTELS INTL INC CHOICEPOINT INC. CHOICEPOINT INC. CHRISTOPHER & BANKS CORP CHUBB CORP 1.761 CHUBB CORP 1.761 CHUBB CORP 1.761 CHOICEPOINT INC. CHORDSTOPHER & BANKS CORP CHUBB CORP CHUBB CORP CHUBB CORP CHUBB CORP CHORDSTOPHING. CHORDSTOPHING. CHOICEPOINT INC. CHORDSTOPHING. C	,124 1,158,344.17	1,366,138.44
CHURCH & DWIGHT INC CIBER INC. O.000 CIBER INC. O.000 CIENA CORP. O.0089 CIENTY O.000 CIENA CORP. O.000 CIENA CORP. O.000 O.000 CIENA CORP. CIENA CORP. O.000 CIENA CORP. CIENA CORP. CIENA CORP. O.000 CIENA CORP. CIENA CORP. O.000 CIENA CORP. CIENA CORP. CIENA CORP. O.000 CIENA CORP. CIENA CORP. CIENA CORP. O.000 CIENA CORP. CIENA CORP. CIENA CORP. CIENA CORP. O.000 CIENA CORP. CIENA CORP. CIENA CORP. CIENA CORP. O.000 CIENA CORP. CIENA	,088 4,866,993.24	6,267,674.88
CHURCH & DWIGHT INC CIBER INC. O.000 CIBER INC. O.000 CIENA CORP. O.0089 CIENTY O.000 CIENA CORP. O.000 CIENA CORP. O.000 O.000 CIENA CORP. CIENA CORP. O.000 CIENA CORP. CIENA CORP. CIENA CORP. O.000 CIENA CORP. CIENA CORP. O.000 CIENA CORP. CIENA CORP. CIENA CORP. O.000 CIENA CORP. CIENA CORP. CIENA CORP. O.000 CIENA CORP. CIENA CORP. CIENA CORP. CIENA CORP. O.000 CIENA CORP. CIENA CORP. CIENA CORP. CIENA CORP. O.000 CIENA CORP. CIENA	,600 67,814.93	71,216.00
CHURCH & DWIGHT INC CIBER INC. O.000 17163B102 CBR 101 CIENA CORP. O.000 171779101 CIEN 453 CIGNA CORP. O.008 125509109 Q CI 177 CIMAREX ENERGY O.372 171798101 XEC 86 CINCINNATI BELL INC O.000 171871106 CBB 159 CINCINNATI FINANCIAL CORP. 2.730 172062101 Q CINF 68 CINCINSTY FINANCIAL CORP. CINTAS CORP 0.777 172988105 CTAS 231 CIRCOR INTERNATIONAL INC 0.584 17273K109 CIR CIRCUIT CITY STORES 0.309 172737108 Q CC 152 CIRRUS LOGIC INC 0.000 172755100 CRUS 240 CISCO SYSTEMS 0.000 172757102 CSCO 13,091 CIT GROUP INC 1.545 125581108 CIT CITABLE BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS COMMUNICATIONS CO 8.176 CITIZENS INC 0.000 173736100 CTXS 841	,850 798,248.19	710,823.00
CHURCH & DWIGHT INC CIBER INC. O.000 17163B102 CBR 101 CIENA CORP. O.000 171779101 CIEN 453 CIGNA CORP. O.008 125509109 Q CI 177 CIMAREX ENERGY O.372 171798101 XEC 86 CINCINNATI BELL INC O.000 171871106 CBB 159 CINCINNATI FINANCIAL CORP. 2.730 172062101 Q CINF 68 CINCINSTY FINANCIAL CORP. CINTAS CORP 0.777 172908105 CTAS 231 CIRCOR INTERNATIONAL INC O.584 17273K109 CIR CIRCUIT CITY STORES O.309 172737108 Q CC 152 CIRRUS LOGIC INC O.000 172755100 CRUS 240 CISCO SYSTEMS O.000 172757102 CSCO 13,091 CIT GROUP INC CITABLE BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC O.000 17306X102 CTRN 4 CITIGROUP INC. 3.626 172967101 Q C 10,528 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS & NORTHERN CORP 3.745 174420109 CBCF 69 CITIZENS & NORTHERN CORP 3.745 CITIZENS COMMUNICATIONS CO 8.176 CITIZENS INC 0.000 174740100 CIA 3.5 CITIZENS INC 0.000 174740100 CIA 3.5 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841	,500 38,418,698.19	58,931,775.00
CINCINNATI FELL INC CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. 4.521 172474108 Q CIN 667 CINTAS CORP 0.777 172908105 CTAS 231 CIRCOR INTERNATIONAL INC 0.584 17273K109 CIR CIRCUIT CITY STORES 0.309 172737108 Q CC 152 CIRRUS LOGIC INC 0.000 172755100 CRUS CISCO SYSTEMS 0.000 17275F102 CSCO 13,091 CIT GROUP INC 1.545 125581108 CIT 116 CITADEL BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIGROUP INC. 3.626 172967101 Q C 10,528 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS COMMUNICATIONS CO 8.176 17453B101 CZN 1,001 CITIZENS INC 0.000 177376100 CTXS 841	,850 1,296,733.37 ,000 977,510.62 ,100 1,053,732.78 ,979 12,377,842.73 ,026 1,877,745.26	1,349,275.50
CINCINNATI FILL INC CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINERGY CORP 4.521 172474108 Q CIN 667 CINTAS CORP 0.777 172908105 CTAS 231 CIRCOR INTERNATIONAL INC 0.584 17273K109 CIR 29 CIRCUIT CITY STORES 0.309 172737108 Q CC 152 CIRRUS LOGIC INC 0.000 172755100 CRUS CISCO SYSTEMS 0.000 172758102 CSCO 13,091 CIT GROUP INC 1.545 125581108 CIT 116 CITADEL BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS INC 0.000 174740100 CIA 35 CITIZENS INC 0.000 177376100 CTXS 841	,000 977,510.62	666,600.00
CINCINNATI BELL INC CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCERGY CORP 4.521 172474108 Q CIN 667 CINTAS CORP 0.777 172908105 CTAS 231 CIRCOR INTERNATIONAL INC 0.584 17273K109 CIR 29 CIRCUIT CITY STORES 0.309 172737108 Q CC 152 CIRRUS LOGIC INC 0.000 172755100 CRUS CISCO SYSTEMS 0.000 172758102 CSCO 13,091 CIT GROUP INC 1.545 125581108 CIT 116 CITADEL BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS INC 0.000 174740100 CIA 35 CITIZENS INC 0.000 174740100 CIA 35 CITIZENS SYSTEMS CITY 1,001 CITIZENS INC 0.000 173736100 CTXS 841	,100 1,053,732.78	1,345,707.00
CINCINNATI BELL INC CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCERGY CORP 4.521 172474108 Q CIN 667 CINTAS CORP 0.777 172908105 CTAS 231 CIRCOR INTERNATIONAL INC 0.584 17273K109 CIR 29 CIRCUIT CITY STORES 0.309 172737108 Q CC 152 CIRRUS LOGIC INC 0.000 172755100 CRUS CISCO SYSTEMS 0.000 172758102 CSCO 13,091 CIT GROUP INC 1.545 125581108 CIT 116 CITADEL BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS INC 0.000 174740100 CIA 35 CITIZENS INC 0.000 174740100 CIA 35 CITIZENS SYSTEMS CITY 1,001 CITIZENS INC 0.000 173736100 CTXS 841	,979 12,377,842.73	19,880,254.30
CINCINNATI BELL INC CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCERGY CORP 4.521 172474108 Q CIN 667 CINTAS CORP 0.777 172908105 CTAS 231 CIRCOR INTERNATIONAL INC 0.584 17273K109 CIR 29 CIRCUIT CITY STORES 0.309 172737108 Q CC 152 CIRRUS LOGIC INC 0.000 172755100 CRUS CISCO SYSTEMS 0.000 17275F102 CSCO 13,091 CIT GROUP INC 1.545 125581108 CIT 116 CITADEL BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIGROUP INC. 3.626 172967101 Q C 10,528 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS COMMUNICATIONS CO 8.176 17453B101 CZN 1,001 CITIZENS INC 0.000 1737376100 CTXS 841	,026 1,877,745.26	3,699,978.26
CITADEL BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIGROUP INC. 3.626 172967101 Q C 10,528 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS COMMUNICATIONS CO 8.176 17453B101 CZN 1,001 CITIZENS INC 0.000 174740100 CIA 35 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841	,800 1,029,707.37	560,898.00
CITADEL BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIGROUP INC. 3.626 172967101 Q 10,528 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS COMMUNICATIONS CO 8.176 17453B101 CZN 1,001 CITIZENS INC 0.000 174740100 CIA 35 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841	,145 2,387,335.51	3,044,718.60
CITADEL BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIGROUP INC. 3.626 172967101 Q 10,528 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS COMMUNICATIONS CO 8.176 17453B101 CZN 1,001 CITIZENS INC 0.000 174740100 CIA 35 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841	,100 24,999,061.16	28,325,066.00
CITADEL BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIGROUP INC. 3.626 172967101 Q 10,528 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS COMMUNICATIONS CO 8.176 17453B101 CZN 1,001 CITIZENS INC 0.000 174740100 CIA 35 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841	,577 9,473,576.74	9,536,340.86
CITADEL BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIGROUP INC. 3.626 172967101 Q 10,528 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS COMMUNICATIONS CO 8.176 17453B101 CZN 1,001 CITIZENS INC 0.000 174740100 CIA 35 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841	,800 626,173.17	764,668.00
CITADEL BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIGROUP INC. 3.626 172967101 Q C 10,528 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS COMMUNICATIONS CO 8.176 17453B101 CZN 1,001 CITIZENS INC 0.000 174740100 CIA 35 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841	,400 2,770,985.77	3,442,716.00
CITADEL BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIGROUP INC. 3.626 172967101 Q 10,528 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS COMMUNICATIONS CO 8.176 17453B101 CZN 1,001 CITIZENS INC 0.000 174740100 CIA 35 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841	,000 1,709,426.78	1,603,200.00
CITADEL BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIGROUP INC. 3.626 172967101 Q C 10,528 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS COMMUNICATIONS CO 8.176 17453B101 CZN 1,001 CITIZENS INC 0.000 174740100 CIA 35 CITIZENS SYSTEMS INC 0.000 177376100 CTXS 841	,790 267,884,378.49 ,707 3,773,978.16	224,131,444.80
CITADEL BROADCASTING CORP 5.357 17285T106 CDL 507 CITI TRENDS INC 0.000 17306X102 CTRN 4 CITIGROUP INC. 3.626 172967101 Q C 10,528 CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS COMMUNICATIONS CO 8.176 17453B101 CZN 1,001 CITIZENS INC 0.000 174740100 CIA 35 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841	.707 3.773.978.16	6.043.088.46
CITI TRENDS INC CITIGROUP INC. CITIZENS & NORTHERN CORP CITIZENS & NORTHERN CORP CITIZENS BKG CORP MI CITIZENS COMMUNICATIONS CO 8.176 CITIZENS INC	,100 7,071,578.54	6,815,424.00
CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS COMMUNICATIONS CO 8.176 17453B101 CZN 1,001 CITIZENS INC 0.000 174740100 CIA 35 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841 CITRIX SYSTEMS INC 0.000 177376100 CTXS CT	.300 70.282.64	183.567.00
CITIZENS & NORTHERN CORP 3.745 172922106 CZNC 8 CITIZENS BKG CORP MI 4.108 174420109 CBCF 69 CITIZENS COMMUNICATIONS CO 8.176 17453B101 CZN 1,001 CITIZENS INC 0.000 174740100 CIA 35 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841 CITRIX SYSTEMS INC 0.000 177376100 CTXS CT	.120 284.855.461.13	510.929.663.60
CITIZENS INC 0.000 174740100 CIA 35 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841	.787 281.672.94	225,210.81
CITIZENS INC 0.000 174740100 CIA 35 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841	,787 281,672.94 ,636 2,058,593.13	1.932.399.00
CITIZENS INC 0.000 174740100 CIA 35 CITRIX SYSTEMS INC 0.000 177376100 CTXS 841	.800 13.405.686.88	12.252.014.00
CITRIX SYSTEMS INC 0.000 177376100 CTXS 841	.845 205.400.73	195.355.25
CITY BK LYNNWOOD WAS 2.249 17770A109 CTBK 8 CITY HLDG CO 2.781 177835105 CHCO 33 CITY NATIONAL CORP 1.987 178566105 CYN	900 23 295 162 34	24 229 882 00
CITY HLDG CO 2.781 177835105 CHCO 33 CITY NATIONAL CORP 1.987 178566105 CYN	.200 264.013.37	291.674.00
CITY NATIONAL CORP 1.987 178566105 CYN	200 1 048 716 64	1 193 540 00
1.707 1.707 2.707	500 31.002.56	36.220.00
CKE RESTARUANTS INC. 1.184 12561E105 CKR 62	.400 662.045 11	843.024.00
CKE RESTARUANTS INC. 1.184 12561E105 CKR 62 CLAIRE'S STORES INC 1.368 179584107 CLE 281 CLARCOR INC. 0.908 179895107 Q CLC 54	.800 7.552.766 23	8.234.196.00
CLARCOR INC. 1.500 179504107 CDE 201	.500 759 644 43	1.619 195 00
CLARCOR INC. 0.908 179895107 Q CLC 54 CLARK INC 1.811 181457102 CLK 38 CLAYTON WILLIAMS ENERGY INC 0.000 969490101 CWEI 6	000 569 881 29	503 500 00
CLAYTON WILLIAMS ENERGY INC 0.000 969490101 CWEI 6	,000 569,881.39 ,000 184,259.64	250 440 00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'				
	Instrument - COM				
a	0.000	104406105	16 000	250 000 00	460,060,00
CLEAN HARBORS INC	0.000 2.384	184496107 CLHB 184502102 CCU	16,000 987,200	359,299.20 43,232,212.95	460,960.00
CLEAR CHANNEL COMMUNICATIONS	4.316		987,200 64,800	1,268,258.36	31,047,440.00
CLECO CORP. HOLDING CO. CLEVELAND-CLIFFS INC	0.903	12561W105 CNL 185896107 O CLF	74,200	4,226,376.99	1,351,080.00 6,571,894.00
CLICK COMMERCE INC	0.903	18681D208 CKCM	0 800		
CLOROX COMPANY	2.039	189054109 O CLX	8,700 115,992	6 077 020 74	182,874.00 6,598,784.88
CMGI INC	0.000	125750109 CMGI	240,900	399,337.07	266 169 00
CMS ENERGY CORP	4.962	125896100 O CMS	670,800	9,175,513.14	366,168.00 9,733,308.00 651,327.00
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	860,139.95 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	41,257,983.28 177,150.00
COASTAL FINL CORP DE	1.555	19046E105 CFCP	16,874	187,558.18	216,999.64
COCA COLA CO.	2.778	191216100 O KO	4,292,928	196,139,825.52	216,999.64 173,047,927.68
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		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	7,200 137,198	53,651.44 200,089.33 3,538,111.71	4,601,600.00 41,724.00 163,296.00 4,128,287.82
COGNIZANT TECH SOLUTIONS CORP		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	1,297,016.00 891,930.00
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	2,546,661.75 635,445.83 681,132.05	756,240.00
COMMERCE BANCORP INC	1.394	200519106 СВН	21,100	681,132.05	726,051.00
COMMERCE BANCSHARES	1.841	200525103 CBSH	10,461	460,451.20	545,227.32

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group -	COMMON S	rock			
Instrument -		COMMON STOCK			
COMMERCE GROUP INC M COMMERCIAL BANKSHARES INC/FL	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		2,686,932.64
COMMERCIAL METALS CO.	0.639	201723103 CMC	203,000 124,500	4,814,732.37 2,239,921.42	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		203349105 CTCO	22,400	969,661.94 880,236.05 154,283.58 1,063,200.67 555,247.78	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 BANCORP COMMUNITY BANK SYSTEM INC COMMUNITY BKS INC MI COMMUNITY HEALTH SYS COMMUNITY TR BANCORP COMPASS BANCSHARES INC	3.370	203607106 CBU	46,100 22,843	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	555,247.78 1,103,274.99 446,527.08 18,092.17 44,707.68 664,629.86 21,299,243.65 468,237.27	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 19,925,290.41 32,658.36 116,215.19 459,137.69	10,103,743.44
COMPUWARE CORP	0.000	205638109 CPWR	2,612,900	19,925,290.41	23,437,713.00
	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
COMPX INTERNATIONAL COMSTOCK HOMEBUILDING COS-A 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
COMSYS IT PARTNERS INC COMTECH TELECOMMUNICATIONS	0.000	205826209 CMTL	13,400 31,100	772.667.21	949.794.00
CONTINUE OF THE CURIOUS COST TATE	0.000	205862402 CMVT	485,000	220,962.92 772,667.21 12,288,450.43	12.896.150.00
CONAGRA FOODS, INC.	5.374	205887102 O CAG	108,300	2,513,136.75	2.196.324.00
CONCUR TECHNOLOGIES INC	0.000	206708109 CNOR	108,300 30,600	2,513,136.75 376,825.90	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	498,700 31,037	711.706.53	1,127,062.00 734,335.42
CONNECTICUT WTR SVC	3.468	207797101 CTWS	8.500	226.106.96	208 - 335 - 00
CONNETTCS CORP	0.000	208192104 CNCT	8,500 11,000	231 593 23	208,335.00 158,950.00
CONNS INC	0.000	208242107 CONN	17 300	306 991 65	637 851 00
CONOCOPHILITES	2.131	20825C104 O COP	2 800 287	80 541 887 89	162 920 697 66
CONOR MEDSYSTEMS INC	0.000	208264101 CONR	17,300 2,800,287 8,800	231,593.23 306,991.65 80,541,887.89 146,385.88	637,851.00 162,920,697.66 170,280.00
CONVERSE TECHNOLOGY INC. CONAGRA FOODS, INC. CONCUR TECHNOLOGIES INC CONEXANT SYSTEMS INC. CONMED CORPORATION CONNECTICUT WTR SVC CONNETICS CORP CONNS INC CONCOPHILLIPS CONOR MEDSYSTEMS INC CONSECO INC CONSOL ENERGY INC.	0.000	208464883 CNO	342.500	7.802.632.98	7.935.725.00
CONSOL ENERGY INC.	0.859	20854P109 CNX	342,500 2,700	7,802,632.98 165,488.88	7,935,725.00 175,986.00
CONSOLIDATED COMMUNICATIONS HOLDINGS INC		200311105 CNX 209034107 CNSL	16,600	226 092 00	215 634 00
CONSOLIDATED EDISON INC	4 921	209115104 O ED	49,000	226,092.00 1,993,934.90 497,307.38	2 270 170 00
CONSOLIDATED EDIBON INC.	0.000	209113104 Q ED 209341106 CGX	11,900	497 307 39	563 346 00
CONSOLIDATED GRAPHICS INC. CONSOLIDATED-TOMOKA LAND CO	0.451	210226106 CTO	11,200	446,598.48	794 080 00
COMBOLIDATED TOMONA LIAND CO	0.431	210220100 C10	11,200	440,320.40	794,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	p - COMMON ST	OCK			
Instrumen	t - COM	COMMON STOCK			
CONSTAR INTL INC CONSTELLATION BRANDS INC-A CONSTELLATION ENERGY GROUP INC CONTINENTAL AIRLINES INC - CLASS B CONVERGYS CORPORATION COOPER CAMERON CORP. COOPER COMPANIES INC. COOPER TIRE & RUBBER COPART INC CORE LABORATORIES N.V. CORINTHIAN COLLEGES INC CORN PRODUCTS INT'L INC. CORNING INC CORPORATE EXECUTIVE BOARD CO	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 18,077,730.64 1,099,916.23	43,832,953.00
CONSTELLATION ENERGY GROUP INC	2.326	210371100 Q CEG	464,172	18,077,730.64	26,736,307.20 1,731,690.00
CONTINENTAL AIRLINES INC - CLASS B	0.000	210371100 Q CEG 210795308 CAL	81,300	1,099,916.23	1,731,690.00
CONVERGYS CORPORATION	0.000	210795308 CAL 212485106 CVG 216640102 CAM 216648402 COO 216831107 Q CTB 217204106 CPRT N22717107 CLB 218868107 COCO 219023108 CPO	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 219350105 Q GLW	79,600	1,093,971.87	1,901,644.00
CORNING INC	0.000	219350105 O 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	220257407 GVW		27,737,940.24 836,839.99	1,358,094.00
CODIC DANGCHARDS THE	0 400	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
CORUS BANKSHARES INC CORVEL CORP COSI INC COSTAR GROUP INC COSTCO WHOLESALE CORP. COTHERIX INC COUNTRYWIDE FINANCIAL CORP COURIER CORP COVANCE INC COVANTA HOLDING CORP. COVENANT TRANSPORT INC CL-A COVENTRY HEALTH CARE INC	0.000	22122P101 COSI	67.170	885, 257.84 528, 332.06 649, 850.83 2,286,276.21 26,699,487.43	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 EINANCIAL CORD	1 754	222372104 O CEC	908 133	15 732 607 18	31 049 067 27
COUNTRIVIDE FINANCIAL CORE	1 397	222572101 Q CPC	17 975	500 043 32	617 261 50
COUNTER CORE	0.000	222000102 Citic	23 500	924 513 53	1 140 925 00
COVANCE INC	0.000	222810100 CVD	54 383	743 559 71	740 152 63
COVANDID CORI	0.000	22201W103 CVND	80 230	965 19 <i>4</i> 77	1 208 263 80
COVENING TOUR CONF.	0.000	22202E102 CVA 22284D105 CVTT	8 900	150 303 68	124 422 00
COVENANT INANSPORT INC CL-A	0.000	22204F103 CV11	607 075	20 722 045 66	20 756 656 01
COVENTRY HEALTH CARE INC. COX RADIO INC	0.000	224051101 CVII	363 900	6 004 675 50	5 122 712 00
COX RADIO INC CRA INTERNATIONAL INC	0.000	12610T10E CDAT	20 104	1 752 044 50	1 964 969 76
CRANE CO	1.417	22420010E O CD	92 275	2 200 756 10	2 040 626 25
CRAWFORD & CO	4.166	224399105 Q CR	03,375	2,300,750.19	2,940,636.25
CREDENCE SYSTEMS CORP	0.000	224033107 CRD.B	24,800	185,380.04	142,848.00
		225302106 CMOS	56,200	121 102 62	126 206 00
CREE INC	0.000	22160K105 COST 22163T103 CTRX 222372104 Q CFC 222660102 CRRC 222816100 CVD 22281W103 CVNS 22282E102 CVA 22284P105 CVTI 222862104 CVH 224051102 CXR 12618T105 CRAI 224399105 Q CR 224633107 CRAI 224399105 Q CR 224633107 CRD.B 225302108 CMOS 225447101 CREE 227483104 CCRN 228227104 CCI 228368106 CCK 228411104 CRWN 126349109 CSGS 125965103 CAO	5,400 24 100	131,183.64	130,290.00
CROSS COUNTRY INC	0.000	22/4831U4 CCKN	34,1UU	2 421 170 42	000,298.00
CROWN CASTLE INTL CO	0.000	22822/1U4 CCI	143,000	2,421,1/8.48	3,848,130.00
CROWN CORK & SEAL INC.	5.120	2283681U6 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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'				
	Instrument - COM				
CSS INDS INC	1.562	125906107 CSS	16,607	554,459.18 12,201,366.10	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	43,490 1,288,900 13,800	12,201,366.10 557,569.25 15,655,861.88 261,545.27 540,873.75 2,520,150.97	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 71,825	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.	2.235 1.337 0.000 0.879 0.000 0.000 1.772 0.586 0.000 0.000 0.000 0.000 0.000	231021106 Q CMI	84,100	7,029,576.24 970,439.90 2,022,807.87	7,546,293.00
CUMULUS MEDIA INC. CL. A	0.000	231082108 CMLS	60,300 48,400	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 126667104 CVTX 126600105 CVBF 126650100 Q CVS 231910100 CGFW	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	184,348.24 598,801.07 823,747.35 1,545,351.55 437,148.54 1,507,567.07 1,913,912.98	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	0.839 0.000 1.119 0.293	232946103 CYTC	45,940	1,188,040.02	1,296,886.20
D.R. HORTON INC.	1.119	23331A109 DHI	236,369 75,000	5,044,528.65	8,445,464.37
DADE BEHRING HOLDINGS INC	0.293	23342J206 DADE	75,000	5,044,528.65 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	45,075 856,700 266,500 266,400 67,600	919,643.55 7,142,381.31 9,715,313.29 7,371,515.94 228,512.14	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	916,849.57 215,904.81	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	373,850 641,700	13,900,724.18 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	0.847 0.000 0.000 0.000 1.681 0.000 0.000 2.290 1.534 0.000 0.000	243537107 DECK	10,700	19,738,777.72 111,170.26 274,483.70 38,431.80 17,034,496.42 714,499.22 522,721.29 86,999,410.82	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
DILL INC	3.000	21/021101 DELL	3,311,373	30,555,110.02	100,210,001.20

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	OCK			
-	- 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	247131105 DFG 247357106 DLP 247918105 DFC 247907207 DPTR 247850100 DEL 248019101 Q DLX 24823Q107 DNDN 248239105 DRTE 249030107 Q XRAY 250557105 DWRI 25179M103 DVN 251893103 DV	37,700	985,811.72	867,477.00
DELTA FINANCIAL CORP	2.386 0.000	247918105 DFC	11,500	110,842.42	96,370.00
DELTA FINANCIAL CORP DELTA PETROLEUM CORP DELTIC TIMBER CORP DELUXE CORP. DENDREON CORP DENDRITE INTERNATIONAL INC.	0.000	247907207 DPTR	37,200	513,774.04	809,844.00
DELTIC TIMBER CORP	0.578 5.308	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
DENTSPLY INTERNATIONAL INC. DESIGN WITHIN REACH INC DEVON ENERGY CORPORATION DEVRY INC. DEX MEDIA INC DEXCOM INC DIAGNOSTIC PRODUCTS CORP DIAMOND FOODS INC DIAMOND OFFSHORE DRILLING DIAMONDCLUSTER INTERNATIONAL 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	36,646,125.36 724,147.23 134,193.46 60,789.00 1,931,642.51 107,856.00 20,609,227.42 993,637.81 94,886.68 1,775,248.60	1,292,100.02
DIEBOLD INC	2.157	253651103 DBD	2,100	94.886.68	79,800.00
DICEME CODD	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
DIGI INTERNATIONAL INC DIGITAL INSIGHT DIGITAL RIVER INC DIGITAS INC DILLARDS INC. CL-A DIME COMMUNITY BANCSHARES DIODES INC DIONEX CORP.	0.000	253798102 DGII 25385P106 DGIN 25388B104 DRIV 25388K104 DTAS 254067101 Q DDS	19.400	442.450.38	621.188.00
DIGITAL RIVER INC	0.000	25388B104 DRTV	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 O 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	453,651.82 914,118.32	1 476 179 10
DIONEX CORP	0.000	254546104 DNEX	27 580	994 140 38	1 353 626 40
DIRECT CENERAL CORD	0.000	25456W204 DRCT	32 500	639 097 24	549 250 00
DIODES INC DIONEX CORP. DIRECT GENERAL CORP DISCOVERY HOLDING CO-A DISNEY (WALT) CO.	0.010	25468Y107 DISCA	679 250	9 680 535 72	10 290 637 50
DISCOVERI HOLDING CO A	1 126	254687106 O DIG	4 508 500	120 602 571 26	10,250,057.50
DISTRIBUTED ENERGY SYSTEMS CORP	0 000	254687106 Q DIS 25475V104 DESC	112 600	625 768 58	851 256 00
DITECH COMMUNICATIONS CORP	0.000	25475V104 DESC 25500M103 DITC	33 800	295 372 25	282 230 00
DITECH COMMUNICATIONS CORP DIVERSA CORP DIXIE GROUP INC. DJ ORTHOPEDICS INC	0.000	25506M103 DITC 255064107 DVSA	24 700	914,118.32 994,140.38 639,097.24 9,680,535.72 120,602,571.26 625,768.58 295,372.25 248,577.03	118 560 00
DIXIE GBUID ING	0.000	255519100 DXYN	11 300	198 663 94	155 714 00
DI OPTHODEDICS INC	0.000	23325G104 DJO	34 100	198,663.94 860,507.84 908,408.99 706,388.75 15,526,237.67	940 478 00
DOBSON COMMUNICATIONS CORP	0.000	256069105 DCEL	132 480	909,507.04	940,470.00
DOLDA LYDODYLODIEG ING QL Y	0.000	256069105 DCEL 25659T107 DLB	104,400	706 200 75	600 246 25
DOLLAR GENERAL	0.000	7202AIIN\ DG	40,425	/U0,388./5	16 005 000 00
DOBSON COMMUNICATIONS CORP DOLBY LABORATORIES INC-CL A DOLLAR GENERAL DOLLAR THRIFTY AUTOM	0.943	256669102 DG	36 600	10,020,23/.6/	10,095,080.00
DULLAR THRIFTY AUTUM	0.000	256743105 DTG	26,600	697,384.27	959,462.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TOCK			
	Instrument - COM	COMMON STOCK			
DOLLAR TREE STORES INC	0.000	256747106 DLTR	94,218 756,800	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	75,800 75,200	1,516,343.22	1,819,840.00
DONALDSON CO INC	1.006		47,700	831,715.09 480,085.33 9,333.82 3,136,270.15	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	25/86/IUI 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	98,271 1,090,700 10,100	683,648.56 40,590,118.41 100,407.97	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 68,025,755.46	110,591.00 84,877,368.09
DOW CHEMICAL CO	3.058	260174107 DVD 260543103 Q DOW 261018105 DSL 233293109 Q DPL	1,936,955	68,025,755.46	84,877,368.09
DOWNEY FINANCIAL CORP.	0.584	201018105 DSL	12 500	44,835.61 297,398.99	4/,052.32
DPL INC DRESS BARN INC.	3.690 0.000	233293109 Q DPL 261570105 DBRN	67,100	1,858,457.91	2,590,731.00
DRIL-OUIP INC	0.000	261570105 DBRN 262037104 DRO	67,100 E2 610	1,858,457.91	2,590,731.00
DRS TECHNOLOGIES INC	0.000	23330X100 DRS	53,610 28,912	2,233,037.71 969,984.01	1,486,655.04
DSP GROUP INC.	0.233	23332B106 DSPG	43 200	909,904.01	
DST SYSTEMS INC	0.000	233326100 DSFG 233326107 DST	43,200 225,900	931,366.71 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 O DTE	95 400	256,762.00 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 O DUK	2.446.600	318,781.01 62,273,548.27	67,159,170.00
		26483E100 DNB	18,300 2,446,600 408,555	23,118,277.91	27,356,842.80
DUN & BRADSTREET CORP DUQUESNE LIGHT HOLDINGS INC DUSA PHARMACEUTICALS INC	6.127	266233105 Q DQE	82,100	1,586,759.40	1,339,872.00
DUSA PHARMACEUTICALS INC	0.000	266898105 DUSA	82,100 17,900	1,586,759.40 164,136.78	1,339,872.00 192,783.00
DYCOM INDUSTRIES INC.	0.000	267475101 DY	77,400	1,206,674.30	1,702,800.00
DYNAMEX INC	0.000	26784F103 DDMX	77,400 12,300	210.659.74	234.438.00
DYNEGY INC	6.198	26816Q101 DYN	516,700 1,728,700 528,800	2,820,240.93	2,500,828.00 73,469,750.00 11,030,768.00
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	260600100 570	22 227	1 000 210 20	0 722 155 20
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 60,694	19,433,167.71	20,069,500.00
EASTMAN CHEMICAL CO.	3.411	277432100 Q EMN	60,694	19,433,167.71 2,744,397.78 129,983.07	3,131,203.47
EASTMAN KODAK	2.136	277461109 Q EK	4,500	129,983.07 2,593,039.49 1,332,893.68	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	43,322,931.99 767,680.01	64,295,450.00
ECHELON CORP	0.000	27874N105 ELON	55,200 59,865 1,486,600 71,500	767,680.01	559,845.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TOCK			
	Instrument - COM	COMMON STOCK			
ECHOSTAR COMMUNICATIONS - A	0.000	278762109 DISH		6,168,858.67	5,601,557.37
ECLIPSYS CORP	0.000	278856109 ECLP	40,523 15,700	529,536.16	767,100.39
ECOLAB INC	1.102	278865100 Q ECL		449,521.88	307,137.00
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	292,295.91 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	17,300 1,922,200	410,227.16 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	50,500 19,000	694,413.00 241,270.01	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 O EDS	439,200	11,072,114.73	10,558,368.00
ELECTRONICS FOR IMAGING	0.000	286082102 EFII		2,592,068.89	2,986,972.50
ELI LILLY & COMPANY	2.827	532457108 O LLY	112,250 1,428,500	70,273,876.29	80,838,815.00
ELIZABETH ARDEN INC	0.000	28660G106 RDEN	7,000	1/15 106 76	140 420 00
ELKCORP	0.594	287456107 ELK	7,000 123,700	145,186.76 3,280,449.20	4,163,742.00
EMAGEON INC	0.000				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	15,200 5,288,370 6,700 32,225	120,868.00	133,598.00
EMCOR GROUP INC	0.000	290840100 EME	32,225	1,424,724.38	2,176,154.25
EMERSON ELECTRIC CO	2.382	291011104 O 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		597 167 88	555,009.00
EMULEX CORP	0.000	292475209 ELX	157,200	597,167.88 3,043,938.64	3,110,988.00
ENBRIDGE ENERGY MANAGEMENT	0.000	29250X103 EEO	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 INC	0.000	29256X107 ENC1 29264F205 ENDP		24,610,676.54	31,458,296.00
ENERGEN CORP.	1.101	29264F205 ENDP 29265N108 EGN	34,400	1,019,848.51	1 240 400 00
ENERGEN CORP.	1.101	ZAZOZNIOO EGN	34,400	1,019,040.31	1,249,400.00

CROUDED COMMON STOCK Instrument COM	Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
ENERGIZER HOLDINGS INC. 0.000 292668108 ENR 45,800 2,267,059.15 2,280,382.00 ENREGY CONVERSION DE 0.000 292659109 ENER 21,400 442,623.10 872,050.00 ENREGY CONVERSION DE 0.000 292668109 EAS 33,900 803,262.06 772,920.00 ENREGY EARTNERS LTD 0.000 292701105 EPL 35,350 533,790.51 770,276.50 ENREGY SARTNERS LTD 0.000 292701105 EPL 35,350 533,790.51 770,276.50 ENREGY SARTNERS LTD 1.000 292701105 EPL 35,350 533,790.51 770,276.50 ENREGY SARTNERS LTD 1.000 292701105 EPL 35,350 533,790.51 770,276.50 ENREGY SARTNERS LTD 1.000 292751102 ENS 7,150 163,087.57 191,477.00 ENRESYS 0.000 292751102 ENS 48,700 632,362.22 635,048.00 ENGENERSYS 0.000 292751102 ENS 48,700 632,362.22 635,048.00 ENGENERSYS 0.000 292751102 ENS 48,700 632,362.22 635,048.00 ENGENERSER SUPPORT SYSTEMS 0.006 292868100 EAS 13,455 1,141,291.70 1,826,955.00 ENGINEERED SUPPORT SYSTEMS 0.086 292866100 EAS 18,375 1,141,291.70 1,826,955.00 ENSIS BUSINESS FORMS 3.412 293389102 EBF 26,900 454,056.29 488,773.00 ENSTAR GROUP INC 0.000 293558107 NPO 64,200 1,282,377.16 1,730,190.00 ENSTAR GROUP INC 0.000 293588107 ESGR 3,400 176,227.53 222,250.00 ENTERGRIS INC 0.000 293588107 ESGR 3,400 176,227.53 222,250.00 ENTERGRIS INC 0.000 293620104 ENTG 226,704 2,355,369.31 2,135,751.68 ENTERCOM COMMUNICATIONS CORP 0.000 293646103 ETM 52,500 1,801,008.37 1,557,675.00 ENTERGY CORP. 3.146 293464013 CETR 596,530 34,573,773.53 40,951,764.50 ENTERGRY CORP. 3.146 293464013 CETR 596,530 34,573,773.53 40,951,764.50 ENTERGRY CORP. 3.146 293464013 CETR 596,530 34,573,773.53 40,951,764.50 ENTERGRY CORP. 3.146 293464013 CETR 596,530 34,573,773.53 40,951,764.50 ENTRERGY CORP. 3.146 293464013 CETR 596,530 34,573,773.53 40,951,764.50 ENTERGRY CORP. 3.146 293464013 CETR 596,530 1,948,744.54 2,074,243.00 ENTRE 510		Group - COMMON S	TOCK			
ENRERY CONVERSION DE 0.000 292659109 ENER 21,400 442,623.10 872,050.00 ENRERGY PARTNERS LTD 0.000 292701105 EPL 35,335 533,790.51 770,276.50 ENRERGY PARTNERS LTD 0.000 292701105 EPL 35,335 533,790.51 770,276.50 ENRERGY SOUTH INC 3.211 292970100 ENSI 7,150 163,087.57 191,477.00 ENRERSYS 0.000 29275Y102 ENS 48,700 632,362.22 635,048.00 ENGGLHARD CORP. 1.592 292845104 Q EC 829,600 24,098,474.59 25,012,440.00 ENGINEERS SUBJECT 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 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 ENTEGRIS INC 0.000 2935821104 ENTG 226,704 2,355,369.31 2,135,551.68 ENTEGRIS INC 0.000 293620104 ENTG 226,704 2,355,369.31 2,135,551.68 ENTERCY CORP. 3.146 2938640103 Q ETM 52,500 1,801,008.37 1,557,675.00 ENTERRY SOUTH CORP. 3.146 2938640103 Q ETM 52,500 1,801,008.37 1,557,675.00 ENTRERY INC 0.000 293828107 EVC 502,350 4,013,770.26 3,576,732.00 ENTRERY INC 0.000 293846107 ENT 0.000 293846107 ENT 0.000 193,418.32 185,976.00 ENTRERY INC 0.000 293846107 ENT 0.000 293846107 ENT 0.000 193,418.32 185,976.20 ENTRE STINC 0.0000 293846107 ENT 0.000 293846107 ENT 0.000 193,418.32 185,976.20 ENTRE STINC 0.0000 293846107 ENT 0.000 293846100 ENT 0.0000 293846100 ENT 0.0000 293846100 ENT 0.0000 293846100 ENT 0.0000 293846100		-				
ENRERY CONVERSION DE 0.000 292659109 ENER 21,400 442,623.10 872,050.00 ENRERGY PARTNERS LTD 0.000 292701105 EPL 35,335 533,790.51 770,276.50 ENRERGY PARTNERS LTD 0.000 292701105 EPL 35,335 533,790.51 770,276.50 ENRERGY SOUTH INC 3.211 292970100 ENSI 7,150 163,087.57 191,477.00 ENRERSYS 0.000 29275Y102 ENS 48,700 632,362.22 635,048.00 ENGGLHARD CORP. 1.592 292845104 Q EC 829,600 24,098,474.59 25,012,440.00 ENGINEERS SUBJECT 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 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 ENTEGRIS INC 0.000 2935821104 ENTG 226,704 2,355,369.31 2,135,551.68 ENTEGRIS INC 0.000 293620104 ENTG 226,704 2,355,369.31 2,135,551.68 ENTERCY CORP. 3.146 2938640103 Q ETM 52,500 1,801,008.37 1,557,675.00 ENTERRY SOUTH CORP. 3.146 2938640103 Q ETM 52,500 1,801,008.37 1,557,675.00 ENTRERY INC 0.000 293828107 EVC 502,350 4,013,770.26 3,576,732.00 ENTRERY INC 0.000 293846107 ENT 0.000 293846107 ENT 0.000 193,418.32 185,976.00 ENTRERY INC 0.000 293846107 ENT 0.000 293846107 ENT 0.000 193,418.32 185,976.20 ENTRE STINC 0.0000 293846107 ENT 0.000 293846107 ENT 0.000 193,418.32 185,976.20 ENTRE STINC 0.0000 293846107 ENT 0.000 293846100 ENT 0.0000 293846100 ENT 0.0000 293846100 ENT 0.0000 293846100 ENT 0.0000 293846100	ENERGIZER HOLDINGS INC.		29266R108 ENR	45,800	2,267,059.15	2,280,382.00
ENRERGY PARTMERS LTD 0.000 2927701105 ENSI 7,150 163,087.57 191,477.00 ENERSYS 0.000 29275Y102 ENS 48,700 632,362.22 635,048.00 ENGELHARD CORP. ENGELHARD CORP. ENGELHARD CORP. ENGINEERED SUPPORT SYSTEMS 0.086 292886100 EASI 48,700 632,362.22 635,048.00 ENGINEERED SUPPORT SYSTEMS 0.086 292886100 EASI 43,875 1,141,291.70 1,826,955.00 ENNEO INDUSTRIES INC 0.000 2935SR1007 ENFO INDUSTRIES INC 0.000 ENSERGY PARTMERS LTD 0.000 ENSTAG GROUP INC ENTEGRIS INC 0.000 ENSTAG GROUP INC ENTEGRIS INC 0.000 ENTEGRIS INC ENTERCY CORP ENTERCY CORP 3.146 ENTEGRIS INC 0.000 ENTERCY CORP ENTERCY CORP ENTERCY CORP 1.801,008.37 ENTERCY CORP ENTERCED COR			292659109 ENER	21.400	442.623.10	872,050.00
ENGELHARD CORP. 1.592 292845104 Q EC 829,6500 24,988,474.59 25,012,440.00 ENGINEERED SUPPORT SYSTEMS 0.086 2928456100 EASI 43,875 1,141,291.70 1,826,955.00 ENGINEERED SUPPORT SYSTEMS 3.412 293389102 EBF 26,900 454,056.29 488,773.00 ENRIS BUSINESS FORMS 3.412 293389102 EBF 26,900 454,056.29 488,773.00 ENRIS BUSINESS FORMS 0.000 29355X107 NPO 64,200 1,282,377.16 1,730,190.00 ENSTAR GROUP INC 0.000 29355X107 NPO 64,200 1,282,377.16 1,730,190.00 ENSTAR GROUP INC ENTEGRIS INC 0.000 293620104 ENTG 226,704 2,355,369.31 2,135,551,600 ENTERCOM COMMUNICATIONS CORP 0.000 293620104 ENTG 226,704 2,355,369.31 2,135,551,600 ENTERCOM COMMUNICATIONS CORP 0.000 293640103 ETM 52,500 1,801,008.37 1,557,675.00 ENTERPRISE FINANCIAL SERVICE 0.617 293712105 EFSC ENTERPRISE FINANCIAL SERVICE 0.617 293712105 EFSC 8,200 193,418.32 185,976.00 ENTRAVISION COMMUNIC ENTRAVISION COMMUNIC 0.000 293848107 ENTU 65,600 370,602.44 317,504.00 ENZO BIOCHEM INC. 0.000 293848107 ENTU 65,600 370,602.44 317,504.00 ENZO BIOCHEM INC. 0.000 293904108 ENZN 139,714 1,626,877.34 1,033,883.00 ENZO ENPARMAGEUTICALS INC 0.001 294100102 ENZ EPICOR SOFTWARE CORPORATION 0.002 294261108 ENZC EPICOR SOFTWARE CORPORATION 0.003 294440502 EQIX ENGLY SOFTWARE CORPORATION 0.004 294440502 EQIX ENGLY SOFTWARE CORPORATION 0.004 294440502 EQIX ENGLY SOFTWARE CORPORATION 0.005 294440502 EQIX ENGLY SOFTWARE CORPORATION 0.000 294440502 EQIX ENGLY SOFTWARE COR				33,900	803,262.06	
ENGELHARD CORP. 1.592 292845104 Q EC 829,6500 24,988,474.59 25,012,440.00 ENGINEERED SUPPORT SYSTEMS 0.086 2928456100 EASI 43,875 1,141,291.70 1,826,955.00 ENGINEERED SUPPORT SYSTEMS 3.412 293389102 EBF 26,900 454,056.29 488,773.00 ENRIS BUSINESS FORMS 3.412 293389102 EBF 26,900 454,056.29 488,773.00 ENRIS BUSINESS FORMS 0.000 29355X107 NPO 64,200 1,282,377.16 1,730,190.00 ENSTAR GROUP INC 0.000 29355X107 NPO 64,200 1,282,377.16 1,730,190.00 ENSTAR GROUP INC ENTEGRIS INC 0.000 293620104 ENTG 226,704 2,355,369.31 2,135,551,600 ENTERCOM COMMUNICATIONS CORP 0.000 293620104 ENTG 226,704 2,355,369.31 2,135,551,600 ENTERCOM COMMUNICATIONS CORP 0.000 293640103 ETM 52,500 1,801,008.37 1,557,675.00 ENTERPRISE FINANCIAL SERVICE 0.617 293712105 EFSC ENTERPRISE FINANCIAL SERVICE 0.617 293712105 EFSC 8,200 193,418.32 185,976.00 ENTRAVISION COMMUNIC ENTRAVISION COMMUNIC 0.000 293848107 ENTU 65,600 370,602.44 317,504.00 ENZO BIOCHEM INC. 0.000 293848107 ENTU 65,600 370,602.44 317,504.00 ENZO BIOCHEM INC. 0.000 293904108 ENZN 139,714 1,626,877.34 1,033,883.00 ENZO ENPARMAGEUTICALS INC 0.001 294100102 ENZ EPICOR SOFTWARE CORPORATION 0.002 294261108 ENZC EPICOR SOFTWARE CORPORATION 0.003 294440502 EQIX ENGLY SOFTWARE CORPORATION 0.004 294440502 EQIX ENGLY SOFTWARE CORPORATION 0.004 294440502 EQIX ENGLY SOFTWARE CORPORATION 0.005 294440502 EQIX ENGLY SOFTWARE CORPORATION 0.000 294440502 EQIX ENGLY SOFTWARE COR				35,350	533,790.51	770,276.50
ENRERSYS 0.000 29275Y102 ENS 48,700 632,362.22 635,048.00 ENGELHARD CORP. 1.592 292845104 Q EC 829,600 24,098,747.59 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 ENPED INDUSTRIES INC 0.000 29358X107 NPO 64,200 1,282,377.16 1,730,190.00 ENSTAR GROUP INC 0.000 29358X107 ESGR 3,400 178,227.53 225,250.00 ENTEGRIS INC 0.000 293639100 ETM 52,500 1,801,008.37 1,557,675.00 ENTERCOM COMMUNICATIONS CORP 0.000 293639100 ETM 52,500 1,801,008.37 1,557,675.00 ENTERCOM COMMUNICATIONS CORP 3.146 293642103 ETR 596,533 34,573,773.53 40,951,784.50 ENTERPRISE FINANCIAL SERVICE 0.617 293712105 EFSC 8,200 193,418.32 185,976.00 ENTERUST INC ENTERUST INC 0.000 293828107 ENT ENTERGY ENANCIAL SERVICE 0.617 293712105 EFSC 8,200 193,418.32 185,976.00 ENTERUST INC ENTERUST INC 0.000 293828107 ENT ENTERUST SINC 0.000 294100102 ENZ 29,039 429,273.94 36,0664.38 ENZON PHARMACEUTICALS INC 0.000 294100102 ENZ 29,039 429,273.94 36,0664.38 ENZON PHARMACEUTICALS INC 0.000 294261108 ENZ EPICOR SOFTMARE CORPORATION 0.000 294261108 EPIC 0.664 598,550.72 0.792,1843.00 EPICOR SOFTMARE CORPORATION 0.000 294261108 EPIC 0.664 598,550.72 0.792,1843.00 ENZON PHARMACEUTICALS INC 0.000 2944251105 EFX 0.000 428,5000 14,477,625.39 14,881,640.00 ENZON PHARMACEUTICALS INC 0.000 294341018 ENZ 0.000 29444050 EQIX 0.000 29444050 ENZ 0.000 128,5000 14,477,625.39 14,881,640.00 ENZON PHARMACEUTICALS INC 0.000 29444050 ENZ 0.000 29444050 EN				7,150	163,087.57	191,477.00
ENNITS BUSINESS FORMS 3.412 29389102 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 26,704 2,355,369.31 2,155,551.68 ENTERCOM COMMUNICATIONS CORP 0.000 293639100 ETM 52,500 1,801,008.37 1,557,675.00 ENTERCOM COMMUNICATIONS CORP 3.146 293640103 ETM 52,500 1,801,008.37 1,557,675.00 ENTERPRISE FINANCIAL SERVICE 0.617 293712105 EFSC 8,200 193,418.32 185,976.00 ENTERPRISE FINANCIAL SERVICE 0.617 293712105 EFSC 8,200 193,418.32 185,976.00 ENTRUST INC 0.000 293848107 ENTU 65,600 370,602.44 317,504.00 ENZO BIOCHEM INC. 0.000 293940410 ENZ ENZON PHARMACEUTICALS INC 0.000 293904108 ENZN 139,714 1,626,877.34 1,033,883.60 EDG RESOURCES INC 0.218 26875F101 EOG 488,500 26,288,572.89 35,841,245.00 EPICOR SOFTWARE CORPORATION 0.000 2944251108 EFZ EQUITAX INC 0.000 2944251108 EFZ EQUITAX INC 0.000 294445910 EFZ EQUITABLE RESOURCES INC 0.000 2944150 EFX EQUITABLE RESOURCES INC 0.000 29481108 ERES ERESEARCH TECHNOLOGY 0.000 29481108 ERES ERESEARCH TECHNOLOGY 0.000 29481108 ERES ERESEARCH TECHNOLOGY 0.000 29658107 ESCL EXCLAR GROUP INC ESCALAR GROUP INC ESCALAR GROUP INC ESCELAR GROUP INC ESCELA				48,700	632,362.22	635,048.00
ENNER BUSINESS FORMS 3.412 293389102 EBF 26,900 454,056.29 448,773.00 ENPRO INDUSTRIES INC 0.000 2935\$XIO7 NEO 64,200 1,282,377.16 1,730,190.00 ENSTAR GROUP INC 0.000 293632U104 ENTG 226,704 2,355,369.31 2,135,551.68 ENTERCOM COMMUNICATIONS CORP 0.000 293632U105 ETM 52,500 1,801,008.37 1,557,675.00 ENTERGY CORP. SIL STAR GROUP INC ENTERCY CORP. 3.146 29364G103 © ETR 596,530 34,573,773.53 40,951,784.50 ENTERGY CORP. ENTERPRISE FINANCIAL SERVICE 0.617 293712105 EFSC 8,200 193,418.32 185,976.00 ENTRAVISION COMMUNIC ENTRAVISION COMMUNIC 0.000 29382R107 EVC 502,350 4,013,710.26 3,576,732.00 ENTRAVISION COMMUNIC ENZO BIOCHEM INC. 0.000 293848107 ENTU 65,600 370,602.44 317,504.00 ENZO BIOCHEM INC. 0.000 293940108 ENZU 29,039 429,273.94 360,664.38 ENZO BIOCHEM INC. 0.000 293904108 ENZU 139,714 1,626,877.34 1,033,883.60 EOG RESOURCES INC 0.218 268755P10 EOG 488,500 26,288,572.89 35,8841,245.00 EPICOR SOFTWARE CORPORATION 0.000 29426L108 EPIC 56,064 598,550.72 792,184.32 EPIC SYSTEMS INC 0.000 294425105 EFX 0.000 29442510 EDG ENZU STEMS INC 0.000 29444050 EDG ENZU STEMS INC 0.000 2944510 EDG ENZU STEMS INC 0.000			~	829,600	24,098,474.59	25,012,440.00
ENPRO INDUSTRIES INC 0.000 2935SX107 NPO 64,200 1,282,377.16 1,730,190.00 ENTEGRIS INC 0.000 2935SX107 ENGR 3,400 178,227.53 225.50.00 ENTEGRIS INC 0.000 293639100 ETM 52,500 ENTERCOM COMMUNICATIONS CORP 0.000 293639100 ETM 52,500 1,801,008.37 1,557,675.00 ENTERCOM COMMUNICATIONS CORP 3.146 293646103 Q ETM 52,500 ENTERPRISE FINANCIAL SERVICE 0.617 293712105 ENTER 596,530 34,573,773.53 40,951,784.50 ENTERPRISE FINANCIAL SERVICE 0.617 293712105 ENTE 596,530 34,573,773.53 40,951,784.50 ENTERPRISE FINANCIAL SERVICE 0.617 293712105 ENC ENTRAVISION COMMUNIC 0.000 293888107 ENC 502,350 4,013,710.26 3,5576,732.00 ENTRAVISION COMMUNIC ENTROUTS INC 0.000 293888107 ENC 502,350 4,013,710.26 3,5576,732.00 ENZO BIOCHEM INC. 0.000 293888107 ENC 502,350 4,013,710.26 3,576,732.00 ENZO BIOCHEM INC. 0.000 2939410012 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 EDG RESOURCES INC 0.218 26875P101 EOG 488,500 26,288,572.89 35,841,245.00 EDIC SOFTWARE CORPORATION 0.000 2944261108 EDIC EQUIFAX INC 0.000 EQUIFAX INC 0.000 EQUIFAX INC 0.000 29444050 EQUITALE RESOURCES INC 0.000 29444050 EDIC T 405,600 41,477,625.39 41,881,464.00 ERESEARCH TECHNOLOGY 0.000 29481010 ERES 77,600 11,28,89.54 1,171,760.00 ESCALA GROUP INC ESCALADE INC 0.000 29605W107 ENC ESCALADE INC 0.000 29605W107 ENC ESCALADE INC 0.000 29605W107 ENC ESCALADE INC 0.000 29613104 ENC ESCALADE INC 0.000 29613104 ENC ESCALADE INC 0.000 29613104 ESCA ESCO TECHNOLOGIES CORP 0.000 29613104 ESCA ESCO TECHNOLOGIES CORP 0.000 29614105 ESCAL AGROUP INC ESCENCE CORPOCATION 0.000 29614105 ESCAL AGROUP INC ESCENCE CHONLOGIES CORP 0.000 29615104 ESCA ESCO TECHNOLOGIES CORP 0.000 296164109 ESCAL AGROUP INC ESCENCE CHONLOGIES CORP 0.000 296164109 ESCAL AGROUP ETHA ALLEN INTERIORS INC 0.000 296164109 ESCAL AGROUP ETHA 146,000 4,850,882.01 5,340,686.00 ETHA				43,875		
ENTERGISINC 0.000 293687107 ESGR 3,400 178,227.53 225,250.00 ENTERGIS INC 0.000 293639100 ETM 52,500 1,801,008.37 1,557,675.00 ENTERGY CORP. 3.146 293646103 Q ETR 52,500 1,801,008.37 1,557,675.00 ENTERGY CORP. 3.146 293646103 Q ETR 596,530 34,573,773.53 40,951,784.50 ENTERGY SINC 0.000 293827107 EVC 502,350 4,013,710.26 3,576,732.00 ENTRAVISION COMMUNIC 0.000 293848107 EVC 502,350 4,013,710.26 3,576,732.00 ENTRAVISION COMMUNIC 0.000 293848107 ENTU 65,600 370,602.44 317,504.00 ENZ 29,039 429,273.94 360,664.38 ENZON PHARMACEUTICALS INC 0.000 293904108 ENZ 29,039 429,273.94 360,664.38 ENZON PHARMACEUTICALS INC 0.218 26875P101 EOG 488,500 26,288,572.89 35,841,245.00 EDIC SOFTWARE CORPORATION 0.000 294826108 EPIC 56,064 598,550.72 792,184.32 EPIQ SYSTEMS INC 0.000 294429105 EFX 609,824 18,718,586.36 23,185,508.48 ENZON INC 0.000 29444502 EQIX 50,882 18,718,586.36 23,185,508.48 ENZON EXESTENC 2.289 294549100 EQT 405,600 14,477,625.39 14,881,464.00 EXESTENC 1.274 296056104 ESC 47,000 423,544.54 2,071,423.20 EVITABLE RESOURCES INC 2.289 294549100 EQT 405,600 14,477,625.39 14,881,464.00 ESCALA GROUP INC 0.000 29481V102 ERIE 190,000 12,444.54 2,071,423.20 EXESTENC 1.274 296056104 ESCA 8,300 128,899.48 97,691.00 ESCALA GROUP INC 0.000 296631010 ESCA 8,300 128,999.48 97,691.00 ESCALA GROUP INC 0.000 296315104 ESE 56,730 1,516,244.92 2,523,917.70 ESPED INC 0.000 296643109 ESDE 51,900 466,202.91 400,149.00 ESCALA GROUP INC 0.000 296643109 ESDE 51,900 466,202.91 400,149.00 ESCENTAR INCERCAN INCER				26,900	454,056.29	488,773.00
ENTERCOM COMMUNICATIONS CORP 3.146 293649103 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 ENTRUST INC ENTRUST INC ENDER INC ENTRUST INC 0.000 293848107 ENTU 65,600 ENTRUST INC ENZ BIOCHEM INC. 0.000 293848107 ENZ ENZ 29,039 429,273.94 360,664.38 ENZON PHARMACEUTICALS INC 0.000 29394108 ENZ ENZ 29,039 429,273.94 360,664.38 ENZ ENZ 29,039 429,273.94 360,664.30 ENZ 29,039 429,273.94 360,664.30 ENZ 29,039 429,273.94 360,664.30 ENZ 29,039 429,273.94 360,664.30 ENZ 20,039 ENZ 20,03				64,200	1,282,377.16	
ENTERCOM COMMUNICATIONS CORP 3.146 293649103 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 ENTRUST INC ENTRUST INC ENDER INC ENTRUST INC 0.000 293848107 ENTU 65,600 ENTRUST INC ENZ BIOCHEM INC. 0.000 293848107 ENZ ENZ 29,039 429,273.94 360,664.38 ENZON PHARMACEUTICALS INC 0.000 29394108 ENZ ENZ 29,039 429,273.94 360,664.38 ENZ ENZ 29,039 429,273.94 360,664.30 ENZ 29,039 429,273.94 360,664.30 ENZ 29,039 429,273.94 360,664.30 ENZ 29,039 429,273.94 360,664.30 ENZ 20,039 ENZ 20,03				3,400	178,227.53	
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 60.001 ENZON PHARMACEUTICALS INC 0.010 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 0.400 29426L108 EPIC 56,064 598,550.72 792,184.32 EQUINIX INC 0.400 294429105 EFX 609,824 18,718,586.36 23,185,508.48 EQUINIX INC 0.400 2944481502 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 ESCALADE INC 0.000 296315104 ESC 8,300 128,929.48 97,691.00 ESCALADE INC 0.000 296315104 ESC 8,300 128,929.48 97,691.00 ESCO TECHNOLOGIES INC 0.000 296315104 ESC 56,730 1,516,244.92 2,523,917.70 ESPEED INC 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 ESTERLINE TECHNOLOGIES CORP 0.000 297425100 ESL 14,800 352,382.39 550,412.00 ETHAN ALLEN INTERIORS INC 0.000 297425100 ESL 14,800 4,850,882.01 5,340,686.00				226,704	2,355,369.31	2,135,551.68
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 60.001 ENZON PHARMACEUTICALS INC 0.010 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 0.400 29426L108 EPIC 56,064 598,550.72 792,184.32 EQUINIX INC 0.400 294429105 EFX 609,824 18,718,586.36 23,185,508.48 EQUINIX INC 0.400 2944481502 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 ESCALADE INC 0.000 296315104 ESC 8,300 128,929.48 97,691.00 ESCALADE INC 0.000 296315104 ESC 8,300 128,929.48 97,691.00 ESCO TECHNOLOGIES INC 0.000 296315104 ESC 56,730 1,516,244.92 2,523,917.70 ESPEED INC 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 ESTERLINE TECHNOLOGIES CORP 0.000 297425100 ESL 14,800 352,382.39 550,412.00 ETHAN ALLEN INTERIORS INC 0.000 297425100 ESL 14,800 4,850,882.01 5,340,686.00				52,500	1,801,008.37	1,557,675.00
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 0.000 294420F105 EFX 609,824 18,718,586.36 23,185,508.48 EQUIFAX INC 0.000 294440502 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 ERRESEARCH TECHNOLOGY 0.000 29481V108 ERES 77,600 1,128,889.54 1,171,760.00 ESCALAG GROUP INC 0.000 29605W107 ESCL 27,000 423,546.45 547,560.00 ESCALADE INC 0.000 29605W107 ESCL 27,000 423,546.45 547,560.00 ESCALADE INC 0.000 296315104 ESE 56,730 1,516,244.92 2,523,917.70 ESPED INC 0.000 296315104 ESE 56,730 1,516,244.92 2,523,917.70 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 EUROBANCSHARES INC 0.000 298716101 EUBK 9,800 146,314.00 138,866.00 EUROBANCSHARES INC 0.000 298716101 EUBK 9,800 146,314.00 138,866.00					34,573,773.53	40,951,784.50
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 0.000 294420F105 EFX 609,824 18,718,586.36 23,185,508.48 EQUIFAX INC 0.000 294440502 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 ERRESEARCH TECHNOLOGY 0.000 29481V108 ERES 77,600 1,128,889.54 1,171,760.00 ESCALAG GROUP INC 0.000 29605W107 ESCL 27,000 423,546.45 547,560.00 ESCALADE INC 0.000 29605W107 ESCL 27,000 423,546.45 547,560.00 ESCALADE INC 0.000 296315104 ESE 56,730 1,516,244.92 2,523,917.70 ESPED INC 0.000 296315104 ESE 56,730 1,516,244.92 2,523,917.70 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 EUROBANCSHARES INC 0.000 298716101 EUBK 9,800 146,314.00 138,866.00 EUROBANCSHARES INC 0.000 298716101 EUBK 9,800 146,314.00 138,866.00					193,418.32	185,976.00
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 26875F101 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 EQUITABLE RESOURCES INC 0.000 29444U502 EQIX 50,820 1,948,744.54 2,071,423.20 EQUITABLE RESOURCES INC 0.000 29481V108 ERES 77,600 14,477,625.39 14,881,464.00 ERRESEARCH TECHNOLOGY 0.000 29481V108 ERES 77,600 1,128,889.54 1,171,760.00 ESCALA GROUP INC 0.000 29605W107 ESCL 27,000 423,546.45 547,560.00 ESCALADE INC 0.000 29605W107 ESCL 27,000 423,546.45 547,560.00 ESCALADE INC 0.000 296315104 ESE 56,730 1,516,244.92 2,523,917.70 ESCED INC 0.000 296315104 ESE 56,730 1,516,244.92 2,523,917.70 ESCEND INC 0.000 29634109 ESPD 51,900 466,202.91 400,917.70 ESSEX CORP 0.000 296744105 KEYW 36,090 802,966.90 615,334.50 ESTEPLINE 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			29382R1U / EVC	502,350	4,013,710.26	3,5/6,/32.00
EOG RESOURCES INC 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 EQUITABLE RESOURCES INC 2.289 294549100 ERESEARCH TECHNOLOGY 0.000 29481V108 ERES 77,600 ESCALA GROUP INC ESCALADE INC 2.706 29530P102 ESCAL GROUP INC ESCALADE INC 2.706 296058107 ESCALADE INC 2.706 296058104 ESCALADE INC 2.706 296058104 ESCALADE INC 2.706 ESCALADE INC 2.707 ESCALADE INC 2.708			004100100 ====	00 000	120 272 04	317,504.00
EOG RESOURCES INC 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 EQUITABLE RESOURCES INC 2.289 294549100 ERESEARCH TECHNOLOGY 0.000 29481V108 ERES 77,600 ESCALA GROUP INC ESCALADE INC 2.706 29530P102 ESCAL GROUP INC ESCALADE INC 2.706 296058107 ESCALADE INC 2.706 296058104 ESCALADE INC 2.706 296058104 ESCALADE INC 2.706 ESCALADE INC 2.707 ESCALADE INC 2.708			294100102 ENZ 203004108 ENZN	120 714	1 626 877 34	1 022 882 60
EPIQ SYSTEMS INC EQUIFAX INC EQUIFAX INC EQUIFAX INC EQUIFAX INC EQUINIX INC EQUINIX INC EQUINIX INC EQUINIX INC EQUITABLE RESOURCES INC EQUITABLE RESOURCES INC ERESEARCH TECHNOLOGY ERIE INDTY CO ERIE INDTY CO ESCALA GROUP INC ESCALA GROUP INC ESCALADE INC ESCALADE INC ESCO TECHNOLOGIES INC ESCENDED INC ESCO TECHNOLOGIES INC ESCENDED INC E			26875D101 FOG	488 500	26 288 572 89	
EPIQ SYSTEMS INC EQUIFAX INC EQUIFAX INC EQUIFAX INC EQUIFAX INC EQUINIX INC EQUINIX INC EQUINIX INC EQUINIX INC EQUITABLE RESOURCES INC EQUITABLE RESOURCES INC ERESEARCH TECHNOLOGY ERIE INDTY CO ERIE INDTY CO ESCALA GROUP INC ESCALA GROUP INC ESCALADE INC ESCALADE INC ESCO TECHNOLOGIES INC ESCENDED INC ESCO TECHNOLOGIES INC ESCENDED INC E	FDICOR SOFTWARE CORDORATION	0.210	294261.108 FDTC	56 064	598 550 72	702 104 32
ERESEARCH TECHNOLOGY 0.000 29481V108 ERES 77,600 1,128,889.54 1,171,760.00 ERIE INDTY CO 2706 29530P102 ERIE 27,000 ESCALA GROUP INC 29605W107 ESCAL 27,000 ESCALADE INC ESCALADE INC ESCALADE INC ESCO TECHNOLOGIES INC 0.000 296315104 ESE 56,730 1,516,244.92 2,523,917.70 ESPEED INC ESSEX CORP 0.000 296643109 ESTERLINE TECHNOLOGIES CORP 0.000 296744105 ESTERLINE TECHNOLOGIES CORP 0.000 297425100 ESL 14,800 297602104 ETH 146,200 4,850,882.01 5,741,761.00 1,128,889.54 1,171,760.00 1,128,921,880 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,	EDIO SYSTEMS INC	0.000		14 100	229 391 83	261 414 00
ERESEARCH TECHNOLOGY 0.000 29481V108 ERES 77,600 1,128,889.54 1,171,760.00 ERIE INDTY CO 2706 29530P102 ERIE 27,000 ESCALA GROUP INC 29605W107 ESCAL 27,000 ESCALADE INC ESCALADE INC ESCALADE INC ESCO TECHNOLOGIES INC 0.000 296315104 ESE 56,730 1,516,244.92 2,523,917.70 ESPEED INC ESSEX CORP 0.000 296643109 ESTERLINE TECHNOLOGIES CORP 0.000 296744105 ESTERLINE TECHNOLOGIES CORP 0.000 297425100 ESL 14,800 297602104 ETH 146,200 4,850,882.01 5,741,761.00 1,128,889.54 1,171,760.00 1,128,921,880 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,	ECULTERY INC	0.420		609 824	18 718 586 36	23 185 508 48
ERESEARCH TECHNOLOGY 0.000 29481V108 ERES 77,600 1,128,889.54 1,171,760.00 ERIE INDTY CO 2706 29530P102 ERIE 27,000 ESCALA GROUP INC 29605W107 ESCAL 27,000 ESCALADE INC ESCALADE INC ESCALADE INC ESCO TECHNOLOGIES INC 0.000 296315104 ESE 56,730 1,516,244.92 2,523,917.70 ESPEED INC ESSEX CORP 0.000 296643109 ESTERLINE TECHNOLOGIES CORP 0.000 296744105 ESTERLINE TECHNOLOGIES CORP 0.000 297425100 ESL 14,800 297602104 ETH 146,200 4,850,882.01 5,741,761.00 1,128,889.54 1,171,760.00 1,128,921,880 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,80 1,128,921,	EQUITME THE	0.120	2044411502 FOTY		1 948 744 54	2 071 423 20
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	EQUITABLE RESOURCES INC	2.289	294549100 EOT	405,600	14.477.625.39	14.881.464.00
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			29481V108 ERES	77,600	1.128.889.54	1,171,760.00
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 ESPED 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			29530P102 ERIE	98,900	5,221,681.25	5,261,480.00
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		0.000		27,000	423,546.45	547,560.00
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	ESCALADE INC	1.274	296056104 ESCA	8,300	128,929.48	97,691.00
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	ESCO TECHNOLOGIES INC	0.000	296315104 ESE	56,730	1,516,244.92	2,523,917.70
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	ESPEED INC	0.000	296643109 ESPD	51,900	466,202.91	400,149.00
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	ESSEX CORP	0.000		36,090	802,966.90	615,334.50
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	ESTERLINE TECHNOLOGIES CORP	0.000	297425100 ESL	14,800	352,382.39	FFO 410 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	ETHAN ALLEN INTERIORS INC.	1.971	297602104 ETH	146,200	4,850,882.01	5,340,686.00
EURONET WORLDWIDE IN 0.000 298736109 EEFT 18.000 468.812.85 500.400.00	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	EV3 INC		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	EVEREST RE GROUP LTD.		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				37,200	668,286.06	465,744.00
EXCEL MARITIME CARRIERS LTD 0.000 V3267N107 EXM 47,800 969,082.16 547,310.00	EXCEL MARITIME CARRIERS LTD	0.000	V3267N107 EXM	47,800	969,082.16	547,310.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TOCK			
	Instrument - COM	COMMON STOCK			
EXCEL TECHNOLOGY INC	0.000				659,918.78
EXELIXIS INC	0.000	30161Q104 EXEL	28,881	246,198.94 40,540,307.82	272,059.02 67,052,052.00
EXELON CORP	3.010		1,261,800	40,540,307.82	67,052,052.00
EXIDE TECHNOLOGIES	0.000	302051206 XIDE		1,085,540.30	381,470.00 13,142,167.82 20,253.00
EXPEDIA INC	0.000	30212P105 EXPE	548,504	21,703,435.06	13,142,167.82
EXPEDITORS INT'L. WASH INC.		302130109 EXPD	300 19,800 451,400	15,867.34	
EXPONENT INC	0.000	30214U102 EXPO	19,800	581,477.97 21,152,209.25	561,924.00
EXPRESS SCRIPTS	0.000	302182100 ESRX	451,400	21,152,209.25	561,924.00 37,827,320.00
EXPRESSJET HOLDINGS INC	0.000	30218U108 XJT	81,400 28,400	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 302930102 FNBP	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	559,545.02 7,914,501.02	8,299,543.00
FAIRCHILD SEMICONDUTOR CORP	0.000	303726103 FCS	231,000	3,585,362.96 2,122,176.40	3,906,210.00
FAMILY DOLLAR STORES	1.532	307000109 Q FDO	231,000 82,000	2,122,176.40	2,032,780.00
FARGO ELECTRONICS	0.000	30744P102 FRGO	13,400	258,213.62 143,506.18 218,993.13	257,950.00 137,314.00
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 INCCL A	1.280	30239F106 FFG	24,600	4,053,617.26 629,854.95	7,659,450.36 807,126.00
FED. NATL. MTG. ASSN.	2.130	313586109 Q FNM	1,814,145	629,854.95 91,941,506.95 489,222.04 901.561.65	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 8,150,177.14	768,512.00
FEDERATED DEPARTMENT STORES	1.507	31410H101 FD	51,200 155,362	8,150,177.14	10,305,161.46
FEDERATED INVESTORS INCCL B	1.619	314211103 FII	384,100	11,171,324.05	768,512.00 10,305,161.46 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	431,500 25,300	580,100.32	485,001.00
FERRO CORP	3.091		19,600		367,696.00
FIDELITY BANKSHARES	0.978	31604Q107 FFFL	19,600 9,800	465,520.06 188,810.28	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				36.042.43	44,438.75
FIFTH THIRD BANCORP	4.029	316773100 O FITB	1,825 1,322,300	61,266,833.84	49,877,156.00
FILENET CORP	0.000	316869106 FTT.F	68 100	1 500 277 27	1 760 205 00
FINANCIAL FEDERAL CORP.		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	9,600 76,100	220,237.69 720,324.96	783 069 00
FIRST ADVANTAGE CORP	0.000		8 400	236 089 77	224 364 00
FIRST AMERICAN CORP.	1.589	318522307 FAF	8,400 216,900	236,089.77 9,013,195.33	9 825 570 00
TIRDI AMERICAN CORP.	1.569	JIOJZZJO! FAF	210,300	9,013,193.33	9,023,370.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
G	roup - COMMON S	rock			
	ment - 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	1,302,053.61 283,145.95	898,484.00
FIRST BUSEY CORP	3.063	319383105 BUSE		283,145.95	308,127.50
FIRST CASH FINANCIAL SERVICES INC		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 BANCSHS	0.630	31946M103 FCNCA	8,200	996,642.40	1,430,244.00
FIRST DATA CORP	0.558	319963104 Q FDC	8,200 867,000	322,157.45 986,144.65 996,642.40 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	637,616.67 495,302.79	683,670.00
FIRST FINL CORP IND	3.111	320218100 THFF	14,300		
FIRST HORIZON NATIONAL CORPORATION	4.682	320517105 FHN	637,100	25,676,324.61	386,100.00 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	220 061 20	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		1,997,231.39	2.574.560.98
FIRST MIDWEST BANCORP INC. FIRST NIAGARA FINL G	2.764	33582V108 FNFG	73,433 90,942	1,997,231.39 1,220,008.62	2,574,560.98 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	7,000 15,900	190,355.25 317,184.33	195,650.00 382,395.00
FIRST REGIONAL BANCORP/CAL	0.000	33615C101 FRGB	6.500		439,075.00
FIRST REPUBLIC BANK	1.351	336158100 FRC	6,500 22,900	478 269 49	847 529 00
FIRST SOUTH BANCORP	2.265	33646W100 FSBK	5,100	478,269.49 167,896.59	180,132.00
		336453105 FSNM	16 200	276 901 22	388 638 00
FIRST ST BANCORPORAT FIRSTFED FINANCIAL CORP	0.000	337907109 FED	16,200 23,300	276,901.22 883,297.42	388,638.00 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	227756200 FCCT	7 000	346 262 99	290,010.00
FISHER COMMONICATION FISHER SCIENTIFIC INT'L.	0.000	338032204 FSH	7,000	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	72,936 1,535,900 28,800	505,175.30	4,511,820.96 22,116,960.00 543,744.00
FLANDERS CORP	0.000	338494107 FLML	12 000	130 161 76	169,024.00
FLEETWOOD ENT.	1.295	339099103 O FLE	13,900 23,100	130,161.76 297,819.80	285,285.00
FLORIDA EAST COAST I	0.566		24 200	1 100 612 22	1 452 201 00
	1.223		34,300 334,050	1,188,613.33 15,522,769.27	1,453,291.00 16,388,493.00 1,460,680.00
FLORIDA ROCK INDS		341140101 S FRK	53,000	10,022,109.21	1 460 600 00
FLOWERS INDUSTRIES INC.	1.451	343498101 FLO	53,000	766,791.17	
FLOWSERVE CORP.	0.000	34354P105 Q FLS	101,200	2,505,555.54	4,003,472.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
	ument - 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	104,497 33,800 6,700 3,008,200 10,100 791,174	547,282.05 156,749.86	586,768.00 158,053.00 23,223,304.00 383,093.00
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		. ,	26.125.414.59	12.184.958.12
FOREST OIL CORP.	0.000	346091705 FST	179,910	8,752,564.55	8,198,498.70 874,594.00
FORMFACTOR INC	0.000	346375108 FORM	35,800	852,556.67	874,594.00
FORRESTER RESEARCH INC	0.000	346563109 FORR	103,765 385,300	1,931,632.38 19,646,565.46	1,945,593.75 30,061,106.00
FORTUNE BRANDS INC.	1.845	349631101 Q FO	385,300		30,061,106.00
FORWARD AIR CORPORATION	0.654	349853101 FWRD	69,345	1,873,513.83	2,541,494.25 1,711,120.50
FOSSIL INC.	0.000	349882100 FOSL	79,550		
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 14,700	2,835,820.30	3,821,227.00
FOXHOLLOW TECHNOLOGIES INC	0.000	35166A103 FOXH	14,700	2,835,820.30 418,166.72	3,821,227.00 437,913.00
FPIC INS GROUP INC	0.000	302563101 FPIC	19,500	465,114.20 22,634,040.69	676,650.00
FPL GROUP INC.	3.416	302571104 Q FPL	19,500 587,100	22,634,040.69	24,399,876.00
FRANKLIN BANK CORP	0.000	352451108 FBTX	21,400	386.249.91	201 006 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			797,013.75	684,967.00
FREDDIE MAC	2.876	313400301 O FRE	42,100 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
FRED'S INC FREDDIE MAC FREEPORT MCMORAN CLASS B FREESCALE SEMICONDUCTOR INC - B FREIGHTCAR AMERICA INC FREMONT GENERAL CORP	0.249	357023100 RAIL	47,600	1,723,790.53	2,288,608.00 1,942,028.00
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 2,015,244.00 838,400.00
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	218,100 26,200	539,672.73	838,400.00
FRONTIER OIL CORP	0.426	35914P105 FTO	66 100	722,626.49	2,491,992.00 175,377.00
FRONTIER OIL CORP 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
FIFT CFLL PMPDCV INC	0 000	35952H106 FCEL	41,100 51,000	501,102.91	1,127,784.00 431,970.00
FULLER H B CO FULTON FINANCIAL CORP FURNITURE BRANDS INTERNATIONAL INC.	1.527		30,500	796,456.42	978,135.00
FULTON FINANCIAL CORP	3.295	360271100 FIII.T	2 668	47.093.20	46.956.80
FURNITURE BRANDS INTERNATIONAL INC	2.687	360921100 FBN	99,500	47,093.20 2,314,461.20	2,221.835.00
G & K SERV. CL-A	0.178	361268105 O GKSRA	20,530	737.965.66	805,802.50
GALLAGHER (ARTHUR) J & CO.	3.626	363576109 O AJG	20,530 331,500	737,965.66 9,574,312.12	10,236,720.00
(Intinote, 5 a 55.	3.320		331,330	2,3,1,312.12	_0,230,.20.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	FOCK			
	Instrument - COM	COMMON STOCK			
GAMESTOP CORP-CL B	0.000	36467W208 GME.B	4,110 67,928	86,567.73 1,904,787.46	118,779.00 2.161.468.96
GAMESTOP CORP.	0.000	36467W109 GME	67,928	_,,	-,,
GANNETT INC	1.915	364730101 Q GCI	677,100 1,647,514 26,600	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 1,311,380.00
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	19,800 102,100	224,592.99 1,421,945.30	255,420.00
GATEWAY INC.	0.000	367626108 GTW	102,100		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 34,300	868,883.47	1,507,611.00
GENCORP INC GENENTECH INC.	0.000	368682100 Q GY 368710406 DNA	741,400	448,347.64 35,060,495.61	608,825.00 68,579,500.00
GENERAL CABLE CORP	1.015	369300108 BGC	1 075 250	25,463,276.93	38,912,425.00
CENTED AT COMMUNIT CAME ON	0.000	369385109 GNCMA	1,975,250 2,508,668	25,463,276.93	25,914,540.44
GENERAL COMMONICATION GENERAL DYNAMICS CORP.	1.402	369550109 GNCMA	402 900	33,715,716.78	45,950,745.00
GENERAL ELECTRIC CO	2.853	369550108 Q GD 369604103 Q GE	19 238 197	460,440,495.17	674,298,804.85
GENERAL MILLS INC	1.402 2.853 2.757 10.298 0.000 0.000	370334104 Q GIS	501 000	22,410,972.85	24,709,320.00
GENERAL MOTORS CORP	10.298	370442105 Q GM 371532102 GCO	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	32,105,981.40 560,544.26 2,131,509.02 665,765.07 1,419,011.20	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 4,526,430.88	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 1,129,614.64
GENTIVA HEALTH SERVICES	0.000 0.000 0.000 0.000	37247A102 GTIV	76,636		
GENUINE PARTS CO	2.846	372460105 Q GPC	29,900	1,243,146.61	1,313,208.00
GENUINE PARTS CO GENWORTH FINANCIAL INC-CL A GENZYME CORP. GEN. DIV.	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		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 50,374,699.24
GILEAD SCIENCES INC.	0.000	375558103 GILD	,	,	
GLACIER BANCORP INC	2.129	37637Q105 GBCI	33,031	687,018.54	992,581.55

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	Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
INSTRUMENT - COM		Group - COMMON ST	OCK			
SLANDSMITHKLINE PLC-ADR 3.025 37733105 GSK 224,700 10,530,405.60 11,847,656.00 SLENBAYER ETCHNOLOGIES INC. 0.000 3788967103 GCA 17,000 274,073.88 230,100.00 SLOBAL LAGSH ACCESS INC 0.000 3788967103 GCA 17,000 253,980.00 248,030.00 SLOBAL INDUSTRIES LTD. 0.000 37934A100 GISX 125,081 4,047,413.86 4,331,555.03 SLOBAL INDUSTRIES LTD. 0.000 37934A100 GISX 125,081 4,047,413.86 4,331,555.00 SLOBAL INDUSTRIES LTD. 0.000 37934A100 GISX 125,081 4,047,413.86 4,331,555.00 SLOBAL INDUSTRIES LTD. 0.000 3794P108 GEG 37,800 345,419.31 170,856.00 SLOBAL POWER EQUIPMENT GROUP 0.000 3794P108 GEG 37,800 345,419.31 170,856.00 SLOBAL SANTAPE CORP. 1.246 63930E101 GSF 73,088 3,014,586.59 3,519,187.20 SLOBAL SANTAPE CORP. 0.000 G9456A100 GLNG 98,646 1,393,519.67 1,307,059.50 SOLDE BANC CORP INC 0.000 380614107 GKIS 72,400 11,229,302.67 1,307,059.50 SOLDE BANC CORP INC 0.000 380614107 GKIS 72,400 1,229,302.67 1,082,280.00 SOLDEN MEST FINANCIAL CORP NO. 3.081 38122G107 GLDN 31,900 888,997.50 828,124.00 SOLDEN MEST FINANCIAL CORP 0.484 381317106 Q GDW 450,400 21,448,104.55 29,726,400.00 SOLDER MEST FINANCIAL CORP 0.783 381416104 GS 642,400 56,366,675.01 82,040,904.00 SOLDER MEST FINANCIAL CORP. 1.946 382388106 Q GR 151,000 56,366,675.01 82,040,904.00 SOLDER MEST FINANCIAL CORP. 1.946 382388106 Q GR 151,000 5,305,370.02 6,210,210.00 SOLDER NC - CL A 0.000 382599508 GOOG 225,309 61,223,166.19 93,471,691.74 SORDER NC - CL A 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 11,165,515.37 71,140,2286.00 11,467,066.83 2,901,591.00 SRACE N.R. & COMPANY 0.000 383813102 GTI 2.040 0.000 11		Instrument - COM				
SLANDSMITHKLINE PLC-ADR 3.025 37733105 GSK 224,700 10,530,405.60 11,847,656.00 SLENBAYER ETCHNOLOGIES INC. 0.000 3788967103 GCA 17,000 274,073.88 230,100.00 SLOBAL LAGSH ACCESS INC 0.000 3788967103 GCA 17,000 253,980.00 248,030.00 SLOBAL INDUSTRIES LTD. 0.000 37934A100 GISX 125,081 4,047,413.86 4,331,555.03 SLOBAL INDUSTRIES LTD. 0.000 37934A100 GISX 125,081 4,047,413.86 4,331,555.00 SLOBAL INDUSTRIES LTD. 0.000 37934A100 GISX 125,081 4,047,413.86 4,331,555.00 SLOBAL INDUSTRIES LTD. 0.000 3794P108 GEG 37,800 345,419.31 170,856.00 SLOBAL POWER EQUIPMENT GROUP 0.000 3794P108 GEG 37,800 345,419.31 170,856.00 SLOBAL SANTAPE CORP. 1.246 63930E101 GSF 73,088 3,014,586.59 3,519,187.20 SLOBAL SANTAPE CORP. 0.000 G9456A100 GLNG 98,646 1,393,519.67 1,307,059.50 SOLDE BANC CORP INC 0.000 380614107 GKIS 72,400 11,229,302.67 1,307,059.50 SOLDE BANC CORP INC 0.000 380614107 GKIS 72,400 1,229,302.67 1,082,280.00 SOLDEN MEST FINANCIAL CORP NO. 3.081 38122G107 GLDN 31,900 888,997.50 828,124.00 SOLDEN MEST FINANCIAL CORP 0.484 381317106 Q GDW 450,400 21,448,104.55 29,726,400.00 SOLDER MEST FINANCIAL CORP 0.783 381416104 GS 642,400 56,366,675.01 82,040,904.00 SOLDER MEST FINANCIAL CORP. 1.946 382388106 Q GR 151,000 56,366,675.01 82,040,904.00 SOLDER MEST FINANCIAL CORP. 1.946 382388106 Q GR 151,000 5,305,370.02 6,210,210.00 SOLDER NC - CL A 0.000 382599508 GOOG 225,309 61,223,166.19 93,471,691.74 SORDER NC - CL A 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 11,165,515.37 71,140,2286.00 11,467,066.83 2,901,591.00 SRACE N.R. & COMPANY 0.000 383813102 GTI 2.040 0.000 11	GLADSTONE CAPITAL CO	7.577	376535100 GLAD	12,000	270,530.81	256,560.00
SLANDSMITHKLINE PLC-ADR 3.025 37733105 GSK 224,700 10,530,405.60 11,847,656.00 SLENBAYER ETCHNOLOGIES INC. 0.000 3788967103 GCA 17,000 274,073.88 230,100.00 SLOBAL LAGSH ACCESS INC 0.000 3788967103 GCA 17,000 253,980.00 248,030.00 SLOBAL INDUSTRIES LTD. 0.000 37934A100 GISX 125,081 4,047,413.86 4,331,555.03 SLOBAL INDUSTRIES LTD. 0.000 37934A100 GISX 125,081 4,047,413.86 4,331,555.00 SLOBAL INDUSTRIES LTD. 0.000 37934A100 GISX 125,081 4,047,413.86 4,331,555.00 SLOBAL INDUSTRIES LTD. 0.000 3794P108 GEG 37,800 345,419.31 170,856.00 SLOBAL POWER EQUIPMENT GROUP 0.000 3794P108 GEG 37,800 345,419.31 170,856.00 SLOBAL SANTAPE CORP. 1.246 63930E101 GSF 73,088 3,014,586.59 3,519,187.20 SLOBAL SANTAPE CORP. 0.000 G9456A100 GLNG 98,646 1,393,519.67 1,307,059.50 SOLDE BANC CORP INC 0.000 380614107 GKIS 72,400 11,229,302.67 1,307,059.50 SOLDE BANC CORP INC 0.000 380614107 GKIS 72,400 1,229,302.67 1,082,280.00 SOLDEN MEST FINANCIAL CORP NO. 3.081 38122G107 GLDN 31,900 888,997.50 828,124.00 SOLDEN MEST FINANCIAL CORP 0.484 381317106 Q GDW 450,400 21,448,104.55 29,726,400.00 SOLDER MEST FINANCIAL CORP 0.783 381416104 GS 642,400 56,366,675.01 82,040,904.00 SOLDER MEST FINANCIAL CORP. 1.946 382388106 Q GR 151,000 56,366,675.01 82,040,904.00 SOLDER MEST FINANCIAL CORP. 1.946 382388106 Q GR 151,000 5,305,370.02 6,210,210.00 SOLDER NC - CL A 0.000 382599508 GOOG 225,309 61,223,166.19 93,471,691.74 SORDER NC - CL A 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 11,165,515.37 71,140,2286.00 11,467,066.83 2,901,591.00 SRACE N.R. & COMPANY 0.000 383813102 GTI 2.040 0.000 11	GLADSTONE INVESTMENT CORP	6.181	376546107 GAIN	17,500	257,250.00	237,825.00
SLANDSMITHKLINE PLC-ADR 3.025 37733105 GSK 224,700 10,530,405.60 11,847,656.00 SLENBAYER ETCHNOLOGIES INC. 0.000 3788967103 GCA 17,000 274,073.88 230,100.00 SLOBAL LAGSH ACCESS INC 0.000 3788967103 GCA 17,000 253,980.00 248,030.00 SLOBAL INDUSTRIES LTD. 0.000 37934A100 GISX 125,081 4,047,413.86 4,331,555.03 SLOBAL INDUSTRIES LTD. 0.000 37934A100 GISX 125,081 4,047,413.86 4,331,555.00 SLOBAL INDUSTRIES LTD. 0.000 37934A100 GISX 125,081 4,047,413.86 4,331,555.00 SLOBAL INDUSTRIES LTD. 0.000 3794P108 GEG 37,800 345,419.31 170,856.00 SLOBAL POWER EQUIPMENT GROUP 0.000 3794P108 GEG 37,800 345,419.31 170,856.00 SLOBAL SANTAPE CORP. 1.246 63930E101 GSF 73,088 3,014,586.59 3,519,187.20 SLOBAL SANTAPE CORP. 0.000 G9456A100 GLNG 98,646 1,393,519.67 1,307,059.50 SOLDE BANC CORP INC 0.000 380614107 GKIS 72,400 11,229,302.67 1,307,059.50 SOLDE BANC CORP INC 0.000 380614107 GKIS 72,400 1,229,302.67 1,082,280.00 SOLDEN MEST FINANCIAL CORP NO. 3.081 38122G107 GLDN 31,900 888,997.50 828,124.00 SOLDEN MEST FINANCIAL CORP 0.484 381317106 Q GDW 450,400 21,448,104.55 29,726,400.00 SOLDER MEST FINANCIAL CORP 0.783 381416104 GS 642,400 56,366,675.01 82,040,904.00 SOLDER MEST FINANCIAL CORP. 1.946 382388106 Q GR 151,000 56,366,675.01 82,040,904.00 SOLDER MEST FINANCIAL CORP. 1.946 382388106 Q GR 151,000 5,305,370.02 6,210,210.00 SOLDER NC - CL A 0.000 382599508 GOOG 225,309 61,223,166.19 93,471,691.74 SORDER NC - CL A 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 402,149.13 665,520.00 SRACE N.R. & COMPANY 0.000 38388F108 GRA 70,800 11,165,515.37 71,140,2286.00 11,467,066.83 2,901,591.00 SRACE N.R. & COMPANY 0.000 383813102 GTI 2.040 0.000 11	GLATFELTER	2.537	377316104 GLT	46,500	685,340.17	659,835.00
SLENAYRE TECHNOLOGIES INC. 0.000 37989107 GEMS 70,800 274,073.88 230,100.00	GLAXOSMITHKLINE PLC-ADR	3.025	37733W105 GSK	234,700	10,530,405.60	11,847,656.00
ELOBAL IMMOSING SYSTEMS INC 0.000 37934A100 GISX 125,081 4,047,413.86 4,331,555.03 ELOBAL IMMOSINFIES LTD. 0.000 37934B100 GIBE 184,100 1,603,050.18 2,089,5355.00 ELOBAL PAYMENTS INC 0.171 37940X102 GPN 680,700 23,741,290.53 31,727,427.00 ELOBAL PAYMENTS INC 0.000 37941B108 GEG 37,800 345,419.31 170,856.00 ELOBAL SANTAFE CORP. 1.246 G3930E101 GSF 73,088 3,014,586.59 3,519,187.20 ELOBAL SANTAFE CORP. 1.246 G3930E101 GSF 73,088 3,014,586.59 3,519,187.20 ELOBAL SANTAFE CORP. 1.097 379907108 ELDB 118,525 1,762,813.04 2,159,525.50 ELOBAL CORP INC 0.000 380614107 GKIS 72,400 1,239,302.67 1,082,380.00 ELOBAL SANTAFE CORP. 3.081 381226107 ELDN 31,900 888,997.50 828,124.00 ELOBAL SANTAFE CORP. 3.081 381226107 ELDN 31,900 888,997.50 828,124.00 ELOBAL SANTAFE CORP. 3.081 381216104 GKIS 72,400 1,239,302.67 1,082,380.00 ELOBAL SANTAFE CORP. 3.081 381216104 GKIS 72,400 1,239,302.67 1,082,380.00 ELOBAL SANTAFE CORP. 3.081 381216104 GKIS 72,400 1,239,302.67 1,082,380.00 ELOBAL SANTAFE CORP. 3.081 381216104 GKIS 72,400 1,239,302.67 1,082,380.00 ELOBAL SANTAFE CORP. 3.081 381216104 GKIS 72,400 1,239,302.67 1,082,380.00 ELOBAL SANTAFE CORP. 3.081 381216104 GKIS 72,400 1,239,302.67 1,082,380.00 ELOBAL SANTAFE CORP. 3.081 381216104 GKIS 642,400 56,366,675.01 82,040,094.00 ELOBAL SANTAFE CORP. 3.081 381216104 GKIS 642,400 56,366,675.01 82,040,094.00 ELOBAL SANTAFE CORP. 3.081 38121610 GKIS 11,015,800 15,137,636.92 17,654,604.00 ELOBAL SANTAFE CORP. 3.081 38121610 GKIS 11,015,800 15,137,636.92 17,654,604.00 ERACE WR. & COMPANY 0.000 38259508 GOG 225,309 61,223,166.19 9,7471,619.74 ERACE WR. & COMPANY 0.000 38389104 GKIS 67 1,015,800 15,137,636.92 17,654,604.00 ERACE WR. & COMPANY 0.000 38389104 GKIS 67 1,015,800 15,137,636.92 17,654,604.00 ERACE WR. & COMPANY 0.000 38389104 GKIS 67 1,015,800 15,137,636.92 17,654,604.00 ERACE WR. & COMPANY 0.000 38389104 GKIS 67 1,015,800 15,137,636.92 17,654,604.00 ERACE WR. & COMPANY 0.000 3843913102 GTI 20,400 129,389.12 126,888.00 ERAMITECH INTERNATIONAL LTD 0.000 3843913102 GTI 20,400 129,389.12	GLENAYRE TECHNOLOGIES INC.	0.000	377899109 GEMS	70,800	274,073.88	230,100.00
SLOBAL PAYMENTS INC	GLOBAL CASH ACCESS INC	0.000	378967103 GCA	17,000	253,980.00	248,030.00
SLOBAL PAYMENTS INC	GLOBAL IMAGING SYSTEMS INC	0.000	37934A100 GISX	125,081	4,047,413.86	4,331,555.03
SOLDE BANC CORP INC 1.097 379907108 GLDB 118,525 1,762,813.04 2,159,525.50 30LD BANC CORP INC 3.00LD BANC CO	GLOBAL INDUSTRIES LTD.	0.000	379336100 GLBL	184,100	1,603,050.18	2,089,535.00
SOLDE BANC CORP INC 1.097 379907108 GLDB 118,525 1,762,813.04 2,159,525.50 30LD BANC CORP INC 3.00LD BANC CO	GLOBAL PAYMENTS INC	0.171	37940X102 GPN	680,700	23,741,290.53	31,727,427.00
SOLDE BANC CORP INC 1.097 379907108 GLDB 118,525 1,762,813.04 2,159,525.50 30LD BANC CORP INC 3.00LD BANC CO	GLOBAL POWER EQUIPMENT GROUP	0.000	37941P108 GEG	37,800	345,419.31	170,856.00
SOLDE BANC CORP INC 1.097 379907108 GLDB 118,525 1,762,813.04 2,159,525.50 30LD BANC CORP INC 3.00LD BANC CO	GLOBAL SANTAFE CORP.	1.246	G3930E101 GSF	73,088	3,014,586.59	3,519,187.20
SOLDMAN 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 GOODRICH CORP. 1.946 382388106 Q GR 151,100 5,305,370.02 6,210,210.00 GOODRICH T&R 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 GRAFITECH 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 GRAINGER W W INC 1.350 384802104 Q GWW 40,810 2,130,266.83 2,901,591.00 GRAINGER CAPITAL CORP 8.340 384871109 GKK 61,600 1,340,573.97 1,403,248.00 GRAINT PRIDECO INC. 0.000 38821G101 GRP 494,200 11,165,515.37 1,648,269.00 GRAINT 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 THAN FOR THAN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT THAN SENERGY INC 5.937 391164100 GKP 12,700 382,403.20 355,092.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 669,653.68 278,370.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 669,653.68 278,370.00 GREAT FLAINS ENERGY INC 5.937 391164100 GKP 12,700 669,653.68 278,370.00 GREAT FLAINS ENERGY INC 5.937 391164100 GKP 12,700 669,653.68 278,370.00 GREAT BAN BANCORP 2.341 391648102 GBK 54,106 1,282,472.03 1,386,195.72 GREEN BAN GAN GAR SAN GAR AND GREEN BAN GAR AND GREEN BAN GAR AND GA	GOLAR LNG LTD	0.000	G9456A100 GLNG	98,646	1,393,519.67	1,307,059.50
SOLDMAN 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 GOODRICH CORP. 1.946 382388106 Q GR 151,100 5,305,370.02 6,210,210.00 GOODRICH T&R 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 GRAFITECH 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 GRAINGER W W INC 1.350 384802104 Q GWW 40,810 2,130,266.83 2,901,591.00 GRAINGER CAPITAL CORP 8.340 384871109 GKK 61,600 1,340,573.97 1,403,248.00 GRAINT PRIDECO INC. 0.000 38821G101 GRP 494,200 11,165,515.37 1,648,269.00 GRAINT 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 THAN FOR THAN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT THAN SENERGY INC 5.937 391164100 GKP 12,700 382,403.20 355,092.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 669,653.68 278,370.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 669,653.68 278,370.00 GREAT FLAINS ENERGY INC 5.937 391164100 GKP 12,700 669,653.68 278,370.00 GREAT FLAINS ENERGY INC 5.937 391164100 GKP 12,700 669,653.68 278,370.00 GREAT BAN BANCORP 2.341 391648102 GBK 54,106 1,282,472.03 1,386,195.72 GREEN BAN GAN GAR SAN GAR AND GREEN BAN GAR AND GREEN BAN GAR AND GA	GOLD BANC CORP INC	1.097	379907108 GLDB	118,525	1,762,813.04	2,159,525.50
SOLDMAN 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 GOODRICH CORP. 1.946 382388106 Q GR 151,100 5,305,370.02 6,210,210.00 GOODRICH T&R 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 GRAFITECH 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 GRAINGER W W INC 1.350 384802104 Q GWW 40,810 2,130,266.83 2,901,591.00 GRAINGER CAPITAL CORP 8.340 384871109 GKK 61,600 1,340,573.97 1,403,248.00 GRAINT PRIDECO INC. 0.000 38821G101 GRP 494,200 11,165,515.37 1,648,269.00 GRAINT 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 THAN FOR THAN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT THAN SENERGY INC 5.937 391164100 GKP 12,700 382,403.20 355,092.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 669,653.68 278,370.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 669,653.68 278,370.00 GREAT FLAINS ENERGY INC 5.937 391164100 GKP 12,700 669,653.68 278,370.00 GREAT FLAINS ENERGY INC 5.937 391164100 GKP 12,700 669,653.68 278,370.00 GREAT BAN BANCORP 2.341 391648102 GBK 54,106 1,282,472.03 1,386,195.72 GREEN BAN GAN GAR SAN GAR AND GREEN BAN GAR AND GREEN BAN GAR AND GA	GOLD KIST INC	0.000	380614107 GKIS	72,400	1,239,302.67	1,082,380.00
SOLDMAN 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 GOODRICH CORP. 1.946 382388106 Q GR 151,100 5,305,370.02 6,210,210.00 GOODRICH T&R 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 GRAFITECH 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 GRAINGER W W INC 1.350 384802104 Q GWW 40,810 2,130,266.83 2,901,591.00 GRAINGER CAPITAL CORP 8.340 384871109 GKK 61,600 1,340,573.97 1,403,248.00 GRAINT PRIDECO INC. 0.000 38821G101 GRP 494,200 11,165,515.37 1,648,269.00 GRAINT 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 THAN FOR THAN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 689,866.27 853,120.00 GREAT THAN SENERGY INC 5.937 391164100 GKP 12,700 382,403.20 355,092.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 669,653.68 278,370.00 GREAT AMERN FINL RES 0.504 389915109 GFR 43,000 669,653.68 278,370.00 GREAT FLAINS ENERGY INC 5.937 391164100 GKP 12,700 669,653.68 278,370.00 GREAT FLAINS ENERGY INC 5.937 391164100 GKP 12,700 669,653.68 278,370.00 GREAT BAN BANCORP 2.341 391648102 GBK 54,106 1,282,472.03 1,386,195.72 GREEN BAN GAN GAR SAN GAR AND GREEN BAN GAR AND GREEN BAN GAR AND GA	GOLDEN TELECOM INC	3.081	38122G107 GLDN	31,900	888,997.50	828,124.00
GORDMAN 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 GRACE W.R. & COMPANY 0.000 384318102 GRA 70,800 402,149.13 665,520.00 GRACE W.R. & COMPANY 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 GRAINGER W W INC 1.350 384802104 Q GWW 40,810 2,130,266.83 2,901,591.00 GRANTITE 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 AL & PAC TEA 0.000 39064103 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 GREAT BAY BANCORP 2.028 390905107 GSBC 11,000 267,604.00 303,710.00 GREAT BAY BANCORP 2.341 391648102 GBBK 54,106 1,282,472.03 1,386,195.72 GREEN WIN COFFEE ROA 0.000 3931521106 GBC 4,700 157,446.71 190,820.00 GREENBRIER COS INC 1.126 393657101 GBX 37,100 971,312.75 1,053,640.00	GOLDEN WEST FINANCIAL CORP	0.484	381317106 O GDW	450,400	21,448,104.55	29,726,400.00
GORDMAN 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 GRACE W.R. & COMPANY 0.000 384318102 GRA 70,800 402,149.13 665,520.00 GRACE W.R. & COMPANY 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 GRAINGER W W INC 1.350 384802104 Q GWW 40,810 2,130,266.83 2,901,591.00 GRANTITE 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 AL & PAC TEA 0.000 39064103 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 GREAT BAY BANCORP 2.028 390905107 GSBC 11,000 267,604.00 303,710.00 GREAT BAY BANCORP 2.341 391648102 GBBK 54,106 1,282,472.03 1,386,195.72 GREEN WIN COFFEE ROA 0.000 3931521106 GBC 4,700 157,446.71 190,820.00 GREENBRIER COS INC 1.126 393657101 GBX 37,100 971,312.75 1,053,640.00	GOLDMAN SACHS GROUP INC	0.783	38141G104 GS	642,400	56,366,675.01	82,040,904.00
GORDMAN 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 GRACE W.R. & COMPANY 0.000 384318102 GRA 70,800 402,149.13 665,520.00 GRACE W.R. & COMPANY 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 GRAINGER W W INC 1.350 384802104 Q GWW 40,810 2,130,266.83 2,901,591.00 GRANTITE 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 AL & PAC TEA 0.000 39064103 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 GREAT BAY BANCORP 2.028 390905107 GSBC 11,000 267,604.00 303,710.00 GREAT BAY BANCORP 2.341 391648102 GBBK 54,106 1,282,472.03 1,386,195.72 GREEN WIN COFFEE ROA 0.000 3931521106 GBC 4,700 157,446.71 190,820.00 GREENBRIER COS INC 1.126 393657101 GBX 37,100 971,312.75 1,053,640.00	COLD CALANIZ TATO	0 000	381639103 GGXY	4,800	76,608.00	91,920.00
GORDMAN 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 GRACE W.R. & COMPANY 0.000 384318102 GRA 70,800 402,149.13 665,520.00 GRACE W.R. & COMPANY 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 GRAINGER W W INC 1.350 384802104 Q GWW 40,810 2,130,266.83 2,901,591.00 GRANTITE 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 AL & PAC TEA 0.000 39064103 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 GREAT BAY BANCORP 2.028 390905107 GSBC 11,000 267,604.00 303,710.00 GREAT BAY BANCORP 2.341 391648102 GBBK 54,106 1,282,472.03 1,386,195.72 GREEN WIN COFFEE ROA 0.000 3931521106 GBC 4,700 157,446.71 190,820.00 GREENBRIER COS INC 1.126 393657101 GBX 37,100 971,312.75 1,053,640.00	GOODRICH CORP.	1.946	382388106 O GR	151,100	5.305.370.02	6.210.210.00
GORDMAN 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 GRACE W.R. & COMPANY 0.000 384318102 GRA 70,800 402,149.13 665,520.00 GRACE W.R. & COMPANY 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 GRAINGER W W INC 1.350 384802104 Q GWW 40,810 2,130,266.83 2,901,591.00 GRANTITE 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 AL & PAC TEA 0.000 39064103 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 GREAT BAY BANCORP 2.028 390905107 GSBC 11,000 267,604.00 303,710.00 GREAT BAY BANCORP 2.341 391648102 GBBK 54,106 1,282,472.03 1,386,195.72 GREEN WIN COFFEE ROA 0.000 3931521106 GBC 4,700 157,446.71 190,820.00 GREENBRIER COS INC 1.126 393657101 GBX 37,100 971,312.75 1,053,640.00	GOODYEAR T & R	2.761	382550101 O GT	1.015.800	15,137,636,92	17,654,604.00
STRACT INC. 1.589 364109104 GGG 55,859 1,884,536.80 17,964,776.32 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 GRANT PRIDECO 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 WOLF RESORTS INC 0.000 391523107 WOLF 27,000 669,653.68 278,370.00 GREATBATCH INC. 0.000 391531106 GB 22,800 712,906.05 593,028.00 GREATE BAY BANCORP 2.341 391648102 GBBK 54,106 1,282,472.03 1,386,195.72 GREENBRIER COS INC 1.126 393657101 GBX 37,100 971,312.75 1,053,640.00	GOOGLE INC - CL A	0.000	38259P508 GOOG	225.309	61,223,166,19	93.471.691.74
STRACT INC. 1.589 364109104 GGG 55,859 1,884,536.80 17,964,776.32 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 GRANT PRIDECO 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 WOLF RESORTS INC 0.000 391523107 WOLF 27,000 669,653.68 278,370.00 GREATBATCH INC. 0.000 391531106 GB 22,800 712,906.05 593,028.00 GREATE BAY BANCORP 2.341 391648102 GBBK 54,106 1,282,472.03 1,386,195.72 GREENBRIER COS INC 1.126 393657101 GBX 37,100 971,312.75 1,053,640.00	GORMAN RUPP CO	2.532	383082104 GRC	9.700	203.601.78	214,467.00
STRACT INC. 1.589 364109104 GGG 55,859 1,884,536.80 17,964,776.32 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 GRANT PRIDECO 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 WOLF RESORTS INC 0.000 391523107 WOLF 27,000 669,653.68 278,370.00 GREATBATCH INC. 0.000 391531106 GB 22,800 712,906.05 593,028.00 GREATE BAY BANCORP 2.341 391648102 GBBK 54,106 1,282,472.03 1,386,195.72 GREENBRIER COS INC 1.126 393657101 GBX 37,100 971,312.75 1,053,640.00	GRACE W.R. & COMPANY	0.000	38388F108 GRA	70.800	402.149.13	665.520.00
GRANT PRIDECO INC. 0.000 3882IG101 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	GRACO INC	1 589	384109104 GGG	53 859	1 884 536 80	1 964 776 32
GRANT PRIDECO INC. 0.000 3882IG101 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	GRAFTECH INTERNATIONAL LTD	0.000	384313102 GTT	20.400	129.389.12	126.888.00
GRANT PRIDECO INC. 0.000 3882IG101 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		1 350	384802104 O GWW	40 810	2 130 266 83	2 901 591 00
GRANT PRIDECO INC. 0.000 3882IG101 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	GRAMERCY CAPITAL CORP	8 340	384871109 GKK	61 600	1 340 573 97	1 403 248 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 391531106 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	CRANITE CONSTRUCTION INC	1 113	387328107 GVA	45 900	1 116 515 37	1 648 269 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 391531106 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	CDANT DRIDECO INC	0.000	38821C101 CPD	494 200	11 700 102 86	21 804 104 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	CDAY TELEVISION INC	1 222				
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	CDEAT AMEDI FINI DEC	0.504	309373100 GIN	42 000	600 066 27	952 120 00
REAT 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 MIN 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	CDEAT AMERIA FINE KES	0.00	309913109 GFR	2 000	79 007 16	00 004 00
REAT 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	CDEAT DIAING ENEDGY INC	0.000 5.027	390004103 Q GAP	2,000	70,997.10	255 002 00
REAT WOLF RESORTS INC 0.000 391523107 WOLF 27,000 669,653.68 278,370.00 GREATBATCH INC. 0.000 391531106 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	CDEAT COUTUM DANGODD	2.020	391104100 GAP	12,700	267 604 00	202 710 00
REATBATCH INC. 0.000 39153L106 GB 22,800 712,906.05 593,028.00 GBEATER 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	CDEAT MOLE DECODES INC	2.026 0.000	391523107 WOLE	27 000	660 653 69	278 270 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	CDENADALCH INC	0.000	391521106 CB	27,000	712 006 05	2/0,3/0.00 E02 020 00
REEN MIN 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	CREATED DAY DANGORD	0.000	391240103 CDDR	44,000 E4 106	1 202 472 02	1 206 105 72
REENBRIER COS INC 1.126 393657101 GBX 37,100 157,446.71 190,820.00 GREEN GOUNTY BANCSHARES INC 1.754 394361208 GCBS 6,900 190,508.31 188,784.00	CREALER DAI DANCURF	2.341	391040104 GMGD	24,100 4.700	1,202,472.03	1,300,193./2
REENE COUNTY BANCSHARES INC 1.126 39365/101 GBX 3/,100 9/1,312.75 1,053,640.00 GCBS 6,900 190,508.31 188,784.00	GREEN MIN COFFEE ROA	0.000	393144100 GMCK	4,/00	15/,446./I	1 052 640 00
GREENE COUNTY BANCSHARES INC 1.754 394361208 GCBS 6,900 190,508.31 188,784.00	GREENBRIER CUS INC	1.126	39305/IUI GBX	3/,100	9/1,312./5	1,053,640.00
	GREENE COUNTY BANCSHARES INC	1.754	394361208 GCBS	6,900	190,508.31	188,784.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
	Instrument - COM	COMMON STOCK			
GREENFIELD ONLINE INC	0.000				101,964.00
GREENHILL & CO INC	0.854	395259104 GHL	2,200 22,100	81,452.44 1,002,377.56	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	409,186.52 139,485.27	448,525.00
GSI COMMERCE INC	0.000	36238G102 GSIC	116,500 11,900	139,485.27	179,571.00
GTECH HOLDINGS CORP	1.071	400518106 GTK	182,160	4,731,754.54 966,898.39	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
SULFMARK OFFSHORE INC	0.000	402629109 GMRK	22,800 241,500	471,440.54 5,588,791.78	554,268.00 7,153,230.00
SYMBOREE CORP	0.000	403777105 GYMB	22 000	440 207 00	772,200.00
H & R BLOCK INC.	2.036	093671105 Q HRB	33,000 1,198,483	31,067,633.40	29,422,757.65
HAEMONETICS CORP/MASS	0.000			1,124,168.16	1,685,670.00
HAIN 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		734,073.54	1,070,023.00
HANDLEMAN CO.	2.576	410252100 HDL	28,300 23,100	734,073.54 412,244.63	1,070,023.00 286,902.00
HANMI FINL CORP	1.119	410495105 HAFC	94,678	1,263,722.87	
HANOVER COMPRESSOR COMPANY	0.000	410768105 HC	94,678 2,895,400	1,263,722.87 35,550,611.43	1,690,949.08 40,854,094.00
HANSEN NATURAL CORP	0.000	411310105 HANS	15 000	250 605 20	1,245,198.00
ARBOR FLA BANCSHARE	2.969	411901101 HARB	<i>1</i> 1 <i>1</i> 00	1,298,313.37	1,534,166.39
IARLAND JOHN H CO	1.595	412693103 О ЈН	36,100	948,176.94	1 357 360 00
HARLEY-DAVIDSON INC	1.398	412822108 O HDI	1,248,800	1,298,313.37 948,176.94 57,468,891.55	64,300,712.00
HARLEYSVILLE GROUP INC	2.641	412824104 HGIC	36,100 1,248,800 27,400	597,724.05	726,100.00
MARLEYSVILLE NATL CO	3.979	412850109 HNBC	29,200	648,438.85	64,300,712.00 726,100.00 557,720.00
ΙΔΡΜΔΝ ΤΝΉΓΡΝΔΤΙΟΝΔΙ.	0.051	413086109 HAR	34,372	648,438.85 2,690,188.77	3.363.300.20
ARMONIC INC. ARRAH'S ENTERTAINMENT INC.	0.000	413160102 HLIT	1,400	10,875.84	6,790.00
ARRAH'S ENTERTAINMENT INC.	2.033	413619107 HET	246,567	15,247,083.45	17,577,761.43
ARRIS CORP.	0.744	413875105 O HRS	480,143	14,276,066.00	20,650,950.43
MARRIS INTERACTIVE INC	0.000	414549105 HPOL	380,330	1,891,777.46	1,639,222.30
MARTE-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
IARTMARX CORP.	0.000	417119104 HMX	76,900	544,599.96	43,855,434.00 600,589.00
HARVEST NATURAL RESO	0.000	41754V103 HNR		756,668.51	658,008.00
		418056107 O HAS	355 700		7 178 026 00
HASBRO INC	1.783	418056107 Q HAS	355,700	6,874,914.67	7,178,026.0

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	- COMMON S				
Instrument		COMMON STOCK			
HAVERTY FURNITURE	2.094	419596101 HVT	20,600	382,786.12	265,534.00
HAWAIIAN ELECTRIC INDS	4.787	410070100 IIE	E2 400	1 405 770 00	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	78,800 1,202,294	48,158,238.20	277,376.00 60,715,847.00 7,175,140.00
HCC INSURANCE HOLDINGS INC.	1.010	4U413Z1UZ EL.	241./30	5,378,300.67	7,175,140.00
HEADWATERS INC HEALTH MGMT ASSOCIATES CL A HEALTH NET	0.000	42210P102 HW	50,037 382,791 428,100	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	8,406,090.34 22,068,555.00
HEALTHCARE SVCS GRP	1.738	421906108 HCSG	28,200 66,165	326,161.69 1,017,400.06	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 11,200	3,290,481.29 225,481.34 197,256.00	3,879,448.00 243,040.00 177,612.00
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 22,800	131,765.92 368,787.75	100,688.00
HEICO CORP	0.309	422806109 HEI	22,800	368,787.75	590,064.00
HEIDRICK & STRUGGLES INTL	0.000	422819102 HSII	31,100 169,400	1,112,932.04 6,136,981.75	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 426281101 JKHY	97,000	5,681,673.51 3,770,639.78 787,432.91	6,005,270.00 4,062,151.08 955,716.00
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	221,000 9,700	2,614,663.28 249,290.00	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	23,425 13,700	436,555.57 257,434.41 15,603,573.66	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	427866108 Q HSY 428236103 Q HPQ 428291108 HXL	436,100	151,100,137.24 6,111,380.09	7,871,605.00
HI-TECH PHARMACAL CO INC	0.000	42840B101 HITK	16,200 84,913	458,192.28	717,498.00 2,418,322.24
HIBBETT SPORTING GOO	0.000	428565105 HIBB	84,913	458,192.28 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	109,386.41 11,087,019.89	116,025.00 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	430141101 HIH 431294107 Q HRH 431573104 Q HB 432848109 Q HLT 43365Y104 HITT	4,900	2,695,508.58 99,323.00	2,931,776.00 113,386.00
HNI CORP	1.128	404251100 HNI	4,800	256,813.03 217,943.91	263,664.00
HOLLINGER INTERNATIONAL INC	2.232	435569108 HLR	4,800 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	1,565,151.58 125,037,013.61	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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gr	oup - COMMON ST	rock			
	nent - 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	32,000 152,600	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 23,081	192,432.00 723,141.35	184,376.00
HORMEL FOODS CORP	1.713	440452100 HRL	23,081		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		247,732.42	208,488.00
HUB GROUP INC	0.000	443320106 HUBG	4,200 20,600	247,732.42 703,618.53	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 O HUB.B	500	Z1,1U1.U/	22,560.00
HUDSON CITY BANCORP INC	2.475	443683107 HCBK	84,800 500 291,336	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	279,300 138,200	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		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		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		3 166 344 44	3,686,144.00
ICON PLC - ADR ICOS CORPORATION	0.000	449295104 ICOS	67,600	3,166,344.44 1,553,429.70	1,867,788.00
ICU MEDICAL INC.	0.000	449293104 ICOS 44930G107 ICUI		1,333,429.70	1,615,452.00
IDACORP, INC.	4.095	451107106 IDA	41,200 116,200	3,829,175.53	3,404,660.00
IDACORP, INC. IDENIX PHARMACEUTICALS INC	0.000		15,200		
IDEX CORPORATION	1.167	45166R2U4 IDIX 45167R1U4 IEX	38,700	309,097.60 1,190,414.77	1 500 057 00
IDEA CORPORATION	1.10/	4010/KIU4 IEV	30,700	1,190,414.//	1,390,937.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	p - COMMON SI				
·	t - 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	391,668.19 791,934.80 872,708.26 80,613.26 598,134.71 1,191,373.34	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
HOP CORP.	2.131	449623107 IHP	19,800	598,134.71	928,818.00
HS INC-CLASS A	0.000	451734107 IHS	63,526	1,191,373.34	1,303,553.52
I VI INC	0.000	902104108 IIVI	113,000	1,966,333.74	2,019,310.00
I VI INC KANOS COMMUNICATIONS INC	0.000	45173E105 IKAN	6,800	92,276.00	100,232.00
KANOS COMMUNICATIONS INC KON OFFICE SOLUTIONS INC. LLINOIS TOOL WORKS	1.537	902104108 IIVI 45173E105 IKAN 451713101 Q IKN 452308109 Q ITW 452327109 ILMN 45245A107 IMN 45245W109 IMCL	156,300	1,612,482.29	1,627,083.00
LLINOIS TOOL WORKS	1.500	452308109 Q ITW	633,600	43,120,944.39	55,750,464.00
LLUMINA, INC.	0.000	452327109 ILMN	38,000	369,306.78	535,800.00
MATION CORP	1.041	45245A107 IMN	47,300	1,662,118.39	2,179,110.99
MCLONE SYSTEMS	0.000	45245W109 IMCL	486,300	17,226,061.60	16,650,912.00
MMUCOR INC	0.000	452526106 BLUD	48.050	461.118.54	1.122.448.00
MMINOGEN INC	0 000	45253H101 IMGN	43,405	218.788.69	222,667.65
MS HEALTH INC. NAMED CORP	0.321	449934108 RX	9.000	219.849.36	224.280.01
NAMED CORP	0.000	453235103 IMDC	6.400	308.837.66	561,152.00
NDEPENDENCE COMMUNITY BANK	2.718	453414104 ICBC	2.946	17,226,061.60 461,118.54 218,788.69 219,849.36 308,837.66 115,101.88 78,011.53 728,410.95 902,123.06 886,486.90 901,714.09 197,245.12 601,046.89 1,290,864.01	117,044.58
NDEPENDENCE HIDG CO	0.255	453440307 IHC	4.941	78.011.53	96.596.55
NDEPENDENCE HLDG CO NDEPENDENT BANK CORP/MA	0.255 2.103	453836108 INDB	26.850	728.410.95	766.030.50
NDEPENDENT BANK CORP/MI	2.791	453838104 IBCP	34.156	902.123.06	930.067.88
NDEPENDENT BANK CORP/MI NDYMAC BANCORP INC	4.305	456607100 NDE	23.752	886.486.90	926.803.06
NFINITY PROPERTY & CASUALTY CORP	0 645	45665Q103 IPCC	30 900	901 714 09	1 149 789 00
NEOCROSSING INC	0.000	45664X109 IFOX	21 400	197 245 12	184 254 00
NFOCROSSING INC NFOCUS CORPORATION	0.000	45665B106 INFS	123 100	601 046 89	493 631 00
NEORMATICA CORD	0.000	45666Q102 INFA	170 800	1 290 864 01	2 049 600 00
NFOSDACE INC	0.000	45.55.50.4	= 0 000		
NEOUGA INC	1.829	456818301 THEN	34 600	214 449 74	378 178 00
MEDICOURCE CERTITCES INC	0.000	45684D102 TEC	12 700	148 418 54	179 196 00
NFOCUS COMPONATION NFORMATICA CORP. NFOSPACE INC NFOUSA INC NFRASOURCE SERVICES INC NGERSOLL-RAND CO-A NGLES MKTS INC NGRAM MICRO INC CL A	1.411	45678T201 INSP 456818301 IUSA 45684P102 IFS G4776G101 Q IR 457030104 IMKTA 457153104 IM 45769N105 ISSC 457652105 IO	202 405	7 486 389 88	2 171 020 25
NOIFC MUTC INC	4.217	457020101 Q IX	202,403	261 421 57	471 065 00
NGDAM MICDO INC CL A	0.000	457030104 IMKIA 457152104 IM	126 404	2 406 500 22	2 720 126 12
NUCLYATIVE COLUTIONS & SUDDODT INC	0.000	457153104 IM 45760N105 TCCC	200,404	15 701 737 95	11 491 137 00
NNOVATIVE SOLUTIONS & SUPPORT INC NPUT/OUTPUT INC.	0.000	457652105 TO	160 200	1 102 274 22	1 126 000 00
MCTCUT FNTFDDDTCFC TNC	0.000	457652105 10 45765U103 NSIT	786 829	14 063 151 06	15 420 607 00
IMPUT/OUTPUT INC. INSIGHT ENTERPRISES INC. INSITUFORM TECHNOLOGIES CL A INTEGRA BK CORP INTEGRA LIFESCIENCES HOLDINGS	0.000	457650103 NSII 457667103 INSU	786,828 28,350	14,963,151.96 496,479.46	10,429,09/.00 E/0 120 E/
INTECDY DR CODD	0.000	457667103 INSU 45814P105 IBNK	20,33U 20,600	430,473.40 614 110 76	549,139.50
INTEGRA DA CURP	2.999	45014F105 TBNK	30,000 31 700	014,112./0 674.227.45	760 402 00
INTEGRA LIFESCIENCES HOLDINGS INTEGRAL SYS INC MD	2.999 0.000 1.060	457985208 IART	ZI,/UU	0/4,33/.45	769,482.00
NTEGRAL SYS INC MD NTEGRATED ALARM SERVICES GROUP INC	1.000	45810H107 ISYS	1 225 220	614,112.76 674,337.45 245,545.30 6,056,631.68	207,460.00
NTEGRATED ALARM SERVICES GROUP INC	0.000	45890M109 IASG	1,225,000	6,056,631.68	3,503,500.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	up - COMMON SI	roak			
Instrume	nt - COM				
INTEGRATED DEVICE TECH INC INTEGRATED SILICON SOLUTION	0.000	458118106 IDTI	312,770	4,272,912.45 263,197.65 250,215,667.41 94,017.00	4,122,308.60
INTEGRATED SILICON SOLUTION	0.000	45812D107 TCCT	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
INTEL CORP. INTER PARFUMS INC INTER-TEL INC. INTERACTIVE DATA CORP INTERCHANGE FINL SVC INTERCONTINENTAL EXCHANGE INC	0.890	458334109 IPAR	4,600	94,017.00 449,910.83	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	732,920.51 297,810.01 680,580.00 1,217,144.68 897,948.96	979,482.30
INTERCHANGE FINL SVC	2.087	458447109 IFCJ	18,100	297,810.01	312,225.00
		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
INTERGRAPH CORP. INTERLINE BRANDS INC INTERMAC, INC INTERMAGNETICS GENERAL CORP	0.000	458743101 IBI	77,100 51,800	1,489,937.36 1,011,693.76	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 IMGC	53,390	1,461,383.03	1,703,141.00
INTERMUNE INC	0.000	458771102 IMGC 45884X103 ITMN 459044103 IBOC 45928H106 ICO 460146103 Q IP 459506101 Q IFF 46059C205 ICGE	53,390 68,800	909,933.23	1,155,840.00
INTERNATIONAL BANCSH	2.179	459044103 IBOC	4,300	129,927.14	126,248.00
INTERNATIONAL BANCSH INTERNATIONAL COAL GROUP INC INTERNATIONAL PAPER	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 INTERNET CAPITAL GROUP INC	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 46062R108 IPX 460690100 Q IPG 46069S109 ISIL 461142101 INTV	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 O 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 O IBM	3,004,763	227,955,214.02	246,991,518.60
INTL GAME TECHNOLOGY	1.624	461142101 INTV 461147508 IWOV 461148108 IVAC 459200101 Q IBM 459902102 IGT 46117A100 TRDO	700.000	17.582.659.68	21.546.000.00
INTRADO INC	0.000	46117A100 TRDO	18,700	229.617.30	430,474.00
INTERPOOL INC INTERPUBLIC GROUP INTERSIL HOLDINGS CORP INTERVOICE INC. INTERWOVEN INC INTEVAC INC INTL BUS MACH CORP INTL GAME TECHNOLOGY INTRALOSE CORP INTUIT INC. INTUITIVE SUPCICAL INC	0.000	461169104 ILSE	13,700	1,125,880.25 227,955,214.02 17,582,659.68 229,617.30 286,029.76 8,643,766.64	244.271.00
INTIIT INC.	0.000	461202103 INTU	13,700 165,900	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	1,601,441.95 1,115,837.73 413,532.02 1,272,192.13 617,100.00 652,917.93 809,320.81	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	1,057,000	6,409,901.79 53,578.72	58 128 00
TITITIDINI TINC	0.000	102020105 11111	1,100	33,370.72	30,120.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
1	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 13,600	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			
IXIA	0.000	45071R109 XXIA	130,113	360,842.59 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	309,890.53 2,768,365.07 32,520,533.92	305,109.00 4,248,349.69 38,425,160.00
J C PENNEY INC	0.899	708160106 O 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		468202106 JTX		1,765,035.12	2,053,033.90
JACOBS ENGINEERING GROUP	0.000	469814107 JEC			15 009 925 59
JACUZZI BRANDS INC	0.000	469865109 JJZ	221,157 272,500	10,563,948.79 1,632,071.30 864 135 49	15,009,925.59 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	864,135.49 481,483.49	530 980 00
JAMES RIVER GROUP INC	0.000	470359100 JRVR	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	82,814.00 2,585,491.40 2,347,533.71	2,666,767.50
JDA SOFTWARE GROUP INC	0.000		105,430	1,752,397.56	1,797,395.67
JDS UNIPHASE CORP	0.000	46612J101 JDSU	105,667 3,428,100	1,752,397.56 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
	0.043			2,210,004.31	5,709,326.40
JLG INDUSTIRES, INC. JM SMUCKER CO	2.454	466210101 JLG 832696405 SJM	10,600	500,989.04	466,400.00
			73,400	1,478,470.46	•
JO-ANN STORES INC	0.000		73,400	1,4/0,4/U.40	866,120.00
JOHN B. SANFILIPPO & SON INC	0.000	800422107 JBSS	20,400 5,817,383	476,852.61 211,664,842.20	263,772.00 349,624,718.30
JOHNSON & JOHNSON	2.196	478160104 Q JNJ	5,81/,383	211,004,842.20	349,024,/18.3U
JOHNSON CONTROLS	1.536	478366107 Q JCI	1,400	72,659.70	102,074.00 1,812,600.00 966,914.34
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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TOCK			
	Instrument - COM				
JOURNAL REGISTER CO	0.535	481138105 JRC	65,200 555,460	1,201,158.10 12,089,922.74	974,740.00 22,218,400.00 318,811,234.78
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		271,549,872.94	318,811,234.78
JUNIPER NETWORKS INC	0.000	48203R104 JNPR	1,101,420 21,400	24,106,372.96	24,561,666.00
JUPITERMEDIA CORP	0.000	48207D101 JUPM	21,400		
K V PHARMACEUTICAL C	0.000	482740206 KV.A	12,500 37,900	249,311.04 686,713.93	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 KFT	17 700	296,475.00	271,872.00
K2 INC.	0.000 0.000 2.539 0.000 2.156 0.000	482732104 KTO		1,121,743.27	271,872.00 889,174.50 959,687.50
KADANT INC	0.000	48282T104 KAI	51,875 62,451	1,009,707.15 1,018,530.26	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	35,380 11,800 116,600	590,898.40 539,420.66 1,807,429.62	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 54,527	791,697.19 3,460,495.26	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 50,600	1,232,730.07 918,447.39	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	13,500 430,196 12,300	444,457.12 15,780,393.74 402,894.29	188,730.00
KELLOGG CO.	2.300	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 1,090,594.55 76,494.00 1,526,851.78	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 2,628,214.78	244,800.00
KENSEY NASH CORP	0.000	490057106 KNSY	9,600 91,460	2,628,214.78	244,800.00 2,014,863.80 2,072,698.32
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	22,812 29,200 308,825	459,462.55 3,431,283.98	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	66,800 119,800	1,322,450.02	1,539,430.00
KEYSPAN CORPORATION	5.211	49337W100 KSE	3,500	129,889.16	124,915.00
KEYSTONE AUTOMOTIVE	0.220 0.000 0.000 3.947 0.000 5.211 0.000 0.000 0.000 6.020 3.017 3.262	49338N109 KEYS	64,900	1,845,746.55 1,322,450.02 129,889.16 1,633,416.36 535,027.30	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	377,223.69 747,045.24 43,810,967.51	615,960.00
KIMBALL INTL INC	6.020	494274103 KBALB	36,000 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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	FOCK			
Ins	trument - 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 29,400	740,625.92 1,276,144.27	1,056,160.00
KINETIC CONCEPTS INC	0.000	49460W208 KCI	29,400		1,168,944.00
KING PHARMACEUTICALS	0.000	495582108 KG	29,400 1,532,413	23,487,014.29	25,928,427.96
KIRBY CORP.	0.000	497266106 KEX	66,900 628,800 60.700	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 6,400	594,813.67 397,447.73	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 47,371,775.39	1,422,751.73 48,298,680.00
KOHLS 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	133,300 768,000 208,300	367,582.45 7,961,179.93 24,191,756.13	674,709.00 6,895,609.00 21,611,520.00
KROGER CO.	0.000	501044101 KR	208,300	3,733,799.36	3,932,704.00 1,913,169.44
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 OUINTA INNS INC	0.628	50419U202 LOI	400 213,500	1,366,728.59	29,740.00 2,378,390.00
LA-Z-BOY INC.	3.244	505336107 LZB	88,900 10,700	1,738,814.24	1,205,484.00
LA-Z-BOY INC. LABARGE INC LABOR READY INC	0.000	502470107 LB	10,700	1,738,814.24 184,592.12	153,759.00
LABOR READY INC	0.000		78,700	1,109,022.30	1,638,534.00
LABOR READY INC LABORATORY CRP OF AMER HLDGS	0.000	50540R409 LH	78,700 676,000	1,109,022.30 29,201,974.25	1,638,534.00 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	57,100 22,300	E 47 076 02	651,383.00
LADISH INC	0.000	505754200 LDSH	59,300		1,325,355.00
LAFARGE NORTH AMERICA INC.	1.744	=======================================	52,038	0 701 070 46	0 060 100 76
LAIDLAW INTERNATIONAL INC	2.582	50730R102 LI	52,038 342,500	2,781,279.46 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	287,933.80 204,602.21	254,394.00
LAM RESEARCH CORP	0.000		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		27,300	1,035,539.06	1,011,465.00
LANCE INC	3.435			425.867.12	588.708.00
LANDAMERICA FINANCIAL GROUP		514936103 LFG	31,600 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	9,500 29,000	420,999.69 718,712.47	437,855.00 774,590.00
LANDSTAR SYSTEM INC.	0.710		88,985	3,274,406.88	3,714,233.90
LASERSCOPE	0.239	518081104 LSCP	21,000	574,696.90	471,660.00
	3.000	515001101 1501	21,000	3,1,000.00	1,1,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	oup - COMMON SI	COCK			
Instrume	ent - COM	COMMON STOCK			
LATTICE SEMICON. CORP.	0.000				859,680.00
LAUREATE EDUCATION INC	0.000	518613104 LAUR	28,175 4,800	1,242,348.18 165,141.95	1,479,469.25 181,152.00
LAWSON PRODUCTS LAWSON SOFTWARE LAYNE CHRISTENSEN COMPANY LAZARD LITE OF A	2.119	520776105 Q LAWS	4,800	165,141.95	181,152.00
LAWSON SOFTWARE	0.000	520780107 LWSN	65,700	395,791.46 534,159.27 4,389,266.00	482,895.00
LAYNE CHRISTENSEN COMPANY	0.000	521050104 LAYN	25,450	534,159.27	647,193.50
LAZARD LTD CL. A	0.890		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	169,956 21,300 150,000	4,814,277.72 772,771.29	8,074,609.56 806,844.00
LEAPFROG ENTERPRISES INC	0.000	52186N106 LF	21,300 150,000 15,600 276,350	2,409,498.33 302,063.36	1,747,500.00 271,128.00
LECG CORP	0.000	523234102 XPRT	15,600	302,063.36	271,128.00
LEGG CORP LEGG MASON INC. LEGGETT & PLATT INC LEHMAN BROTHERS HOLDING	0.601	524901105 LM	276,350 100,000 538,768	18,331,544.29	271,128.00 33,076,331.50 2,296,000.00 69,053,894.56
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 2,312,400.02
LENNOX INTERNATIONAL INC.	1.560	526107107 LII	26,300 82,000	1,635,937.67 1,751,545.11	2,312,400.02
LEVEL 3 COMMUNICATIO	0.000	52729N100 LVLT	544,600	1,195,451.46	1,563,002.00
LEVITT CORP-CL A	0.351	52742P108 LEV	544,600 33,000	1,195,451.46 850,871.24	1,563,002.00 750,420.00
LEXAR MEDIA INC	0.000	52886P104 LEXR	13,100	103,061.31 147,132.18 78,897.00 222,345.34 1,051,218.07	107,551.00
LEXAR MEDIA INC 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 LBY	14,700	222,345.34	150,234.00
LIBERTY CORP S C	2.136	530370105 LC	14,700 23,600	1,051,218.07	1,104,716.00
	0.000	530555101 LBTYA	120,400 2,000,000	2,426,764.32	2,709,000.00
LIBERTY GLOBAL INC LIBERTY GOLBAL INC-SERIES C	0.000	530555309 LBTYK	2.000.000	2,426,764.32 43,920,330.57	2,709,000.00 42,400,000.00
LIBERTY MEDIA CORP-A	0.000	530718105 L	6,333,800	51,147,181.81	49,847,006.00
TIPE TIME ETTMECC 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
LIFECELL CORPORATION LIFECORE BIOMEDICAL LIFELINE SYS INC LIFEPOINT HOSPITALS INC.	0.000	532192101 LIFE	13,000	758,400.91 215,814.69	839,091.00 475,280.00
LIFEPOINT HOSPITALS INC.	0.000	53219L109 LPNT	8.300	371.654.29	311.250.00
LIFETIME BRANDS INC.	1.209	53222Q103 LCUT	21.400	371,654.29 533,523.25 89,912.29 1,033,441.86 19,603,147.11	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		5 3 3 5 3 5 1 () () L.I.N.C.	4.500	54.145.00	64.17(0.00)
LINCOLN ELEC HLDGS I	1.916	533900106 LECO	52.750	1,378,882.75	2,092,065.00
LINCOLN NATIONAL CORP	2.866	534187109 O LNC	346 691	15,514,501.64	18.385 023 74
LINDSAY MANUFACTURING CO.	1.248	535555106 LNN	346,691 12,300	269,084.32	18,385,023.74 236,529.00
LINEAR TECHNOLOGY CORP	1.663	535678106 LLTC	14 700	517 080 66	530,323.00
LINEAR TECHNOLOGI CORP	0.000	535679104 LIN	£4,700 60 600	517,080.66 1,655,026.66	1 611 960 00
DIMBRO W HHINGS INC.	0.000	222012104 1111	00,000	1,033,020.00	1,011,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	FOCK			
	Instrument - COM	COMMON STOCK			
LIONBRIDGE TECHNOLOGIES	0.000			372,380.58	382,590.00
LITHIA MOTORS INC - CL A	1.526	536797103 LAD	38,000 39,050	932,749.76 1,071,876.24	1,194,720.00
LITTELFUSE INC	0.000	537008104 LFUS			1,064,112.50
LIVE NATION	0.000			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		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	593,583 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	27 400	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		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 O 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			FCF 0C0 04	(() (7) 00
LUCENT TECHNOLOGIES	0.000	549463107 LU	49,900 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		
LYONDELL CHEMICAL COMPANY	3.778	552078107 O LYO	64,600	343,258.79 1,926,294.44	504,500.00 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		1,490,988.85	1,254,802.50
MACROVISION CORP	0.000	555904101 MVSN			8,316,483.00
MADDEN STEVEN LTD	0.000	556269108 SHOO	68,400	11,074,487.76 1,402,289.19 1,542,280.06	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		282,744.00
MAIDENFORM BRANDS INC	0.000	560305104 MFB	13,600	187,272.00	172,176.00
THIEDER OR DIVINOD THE	3.000	300303101 1111	13,000	107,272.00	1/2,1/0.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
Ins	strument - 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	1,108,178.54 406,521.88	1,958,580.00 301,768.00
MANNKIND CORP	0.000	56400P201 MNKD	26,800	406,521.88	
MANOR CARE INC.	1.508	564055101 HCR	26,800 5,000 956,825	187,993.78 43,308,668.86	198,850.00 44,492,362.50
MANPOWER INC	1.161	56418H100 MAN	956,825	43,308,668.86	44,492,362.50
MANTECH INTERNATIONAL CORP-A		564563104 MANT	28,900	43,308,668.86 609,426.38 490,855.64 237,037.82 37,954,996.47 727,570.65	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 38,800	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 18,700	314,294.09 484,934.14	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 1,526,200	142,881.00 444,598.15 13,654,091.38 51,545,197.82	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 7,900	124,583.77 66,205.88	159,248.00 49,375.00
MARSHALL EDWARDS INC	0.000				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	2 0 0 0	215 550 70	
MASCO CORP.	2.649	574599106 Q MAS	741,485	21,245,513.16	291,536.00 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
MASTEC INC MATRIA HEALTHCARE IN MATRIX SERVICE CO MATTEL INC. MATTHEWS INTL CORP MATTSON TECHNOLOGY INC	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 1,344,300.15 223,507.34 1,016,839.87 3,164,607.04	122,148.00
MAVERICK TUBE CORP	0.000	577914104 MVK	3,600 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	160,667.72 639,847.44	501,367.60
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	TOCK			
Instrument		COMMON STOCK			
MAYTAG COMPANY MB FINL INC MBIA INC. MBNA CORP MBT FINANCIAL CORP MCCORMICK & CO MCAFEE INC MCCOLATCHY CO	1.912	578592107 Q MYG 55264U108 MBFI 55262C100 Q MBI 55262L100 Q KRB 578877102 MBTF 579780206 Q MKC 579064106 MFE 579489105 MNI 579793100 MSSR 580031201 MCDTA 580135101 Q MCD 580395101 MEM 58047P107 MCGC 580589109 MGRC 580645109 Q MHP 552691107 MCIP 58155Q103 Q MCK 552676108 MDC	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
MCAFEE 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
ACCORMICK & SCHMICKS SEAFOOD RESIAURANI	0.000	579793100 MSSR	55,100	766,294.79	1,245,811.00
MCDATA CORPORATION-A MCDONALDS CORPORATION MCF CORP MCG CAPITAL CORP MCGRATH RENTCORP MCGRAW HILL INC MCI INC MCKESSON CORP MDC HOLDINGS INC MDU COMMUNICATIONS INC	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
NDC HOLDINGS INC	1.613	552676108 MDC	45,134	5,160,380.54 3,448,224.01 556,760.00 7,960,149.13 2,788,614.44 4,107,256.95 650,786.28 146,246.08 25,225,298.95 1,870,617.46 6,595,568.92 228,982.99	2,797,405.32
NDU 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 MEDIA GENERAL INC - CL A	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
MEDIACOM COMMUNICATIONS CORP MEDICAL ACTION INDUSTRIES INC MEDICINES COMPANY	0.000	584688105 MDCO	30,500	732,342.41	532,225.00
MEDICIS PHARMACEUTICAL CORP	0.374	584690309 MRX 584699102 MEDI 585055106 Q MDT 552715104 WFR	57,400	6,595,568.92 228,982.99 732,342.41 1,688,313.27 26,452,759.84	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
MEDICINES COMPANY MEDICIS PHARMACEUTICAL CORP MEDIMMUNE INC MEDTRONIC INC MEMC ELECTR MATLS IN MENTOR CORP/MINN MENTOR GRAPHICS CORP. MERCANTILE BANC. MERCANTILE BANK CORP MERCK & CO INC	1.562	587188103 MNT	40 200	67,329,200.84 326,135.08 883,213.54	1,852,416.00
MENTOR GRAPHICS CORP.	0.000	587200106 MENT 587405101 Q MRBK 587376104 MBWM 589331107 Q MRK	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	751,970.93 879,609.35	928,317.90

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S' 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 21,800	7,218,929.75 427,164.00	7,348,536.00 545,872.00
MERGE TECHNOLOGIES INC.	0.000	589981109 MRGE	21,800	427,164.00	545,872.00
MERIDIAN BIOSCIENCE INC	1.588	589584101 VIVO	116,360	1,460,086.18 596,671.96	545,872.00 2,343,490.40 384,720.00
MERIDIAN RESOURCE CO	0.000	58977Q109 TMR	91,600		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	377,520.00 154,231,369.51
MERRILL LYNCH & CO. INC.	1.181	590188108 Q MER	6,000 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 41,130.60	1,778,200.00
MESTEK INC	0.000	JJUGZJIU/ MCC		41,130.60	41,920.00
METAL MANAGEMENT INC	1.289	591097209 MTLM	88,600	1,970,777.04 444,064.63 37,247,248.15	2,060,836.00
METHODE ELECTRONICS CL-A	2.006	591520200 METH	38,445		
METLIFE INC	1.061	59156R108 MET	1,062,514	37,247,248.15	52,063,186.00 614,394,00
METROLOGIC INSTRUMENTS INC	0.000	591676101 MTLG	31 900	627,459.21	614,394.00
METTLER-TOLEDO INTERNATIONAL	0.000	592688105 MTD	3,000	627,459.21 134,563.38	165,600.00
MFA MORTGAGE INVESTMENTS INC		55272X102 MFA	3,000 142,400 21,648	976,716.94	
MGE ENERGY INC	4.069	55277P104 MGEE	21,648	976,716.94 742,471.65	734,083.68
MGI PHARMA INC	0.000	552880106 MOGN	62,100	1,306,328.42	1,065,636.00 8,030,039.99 20,384,853.00
MGIC INVESTMENT CORP	0.911	552848103 O 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	116,330.13 824,542.32	762,236.00
MICRO THERAPEUTICS INC	0.000	59500W100 MTIX	11,400	45,305.88 17,736,976.54	79.002.00
MICROCHIP TECHNOLOGY INC.	1.990	595017104 MCHP	677,731	17,736,976.54	79,002.00 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 O MU	821,600	11,669,140.04	1,264,931.00 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			694.478.26	1,311,084.00
MICROSOFT CORP.	1.376	594918104 MSFT	47,400 18,358,425	694,478.26 469,114,722.56	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	EE 000	266 979 92	220 350 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	489,032.29 1,396,398.82 228,186.82	647,350.00 1,946,250.00 208,080.00
MIDLAND CO	0.624	597486109 MLAN	20,300	599,560.65	
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 49
MILLENNIUM PHARMACEUTICALS	0.000	599902103 MLNM	722,000	561,672.16 7,267,730.56 521,123.67	7 003 400 00
MILLER (HERMAN) INC	1.028	600544100 MLHR	17,100	7,207,730.30 521 122 67	482 049 00
MILLIPORE CORPORATION	0.666	601073109 O MIL	141,500	8,838,885.64	9,344,660.00
MILLIPORE CORPORALION	0.000	OOTO 12TO2 O MITT	141,500	0,030,003.04	9,344,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	p - COMMON S	rock			
Instrumen	-	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	1,006,262.46 405,686.38	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 2,683,052.88	274,344.00
MODINE MANUFACTURING CO	2.147	607828100 MOD	96,000		3,128,640.00
MOHAWK INDUSTRIES INC.	0.000	608190104 MHK		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	13,491,767.75 212,111.08	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		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 28,666,627.65	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 74,062	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	615394202 MOG.A 617446448 Q MS 61945A107 Q MOS	2,586,801	120,406,528.67	146,775,088.74
MOSAIC COMPANY	0.546	61/440448 Q MS 61945A107 Q MOS 620076109 Q MOT 624580106 MOV	54,400	726,468.75	795,872.00
MOTOROLA INC	0.708	620076109 Q MOT	5,924,949		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	120 000	1,071,887.95	1,897,396.00
MRO SOFTWARE INC	0.000	55347W105 MROI	21,200	330,976.11 370,467.28	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 2,746,646.67	1,046,128.00 2,574,738.00
MUELLER INDUSTRIES INC.	1.458	624756102 MLI	93,900	2,746,646.67	
MULTI-FINELINE ELECTRONIX INC	0.000	62541B101 MFLX	21,100	355,711.34 1,403,158.79	1,016,387.00
MULTIMEDIA GAMES, INC.	0.000		21,100 150,500	1,403,158.79	1,392,125.00
MURPHY OIL CORP	0.833	626717102 Q MUR	3,200 5,100	86,230.18 101,847.00	172,768.00 131,631.00
MWI VETERINARY SUPPLY INC	0.000	55402X105 MWIV	5,100	101,847.00	
MYERS INDUSTRIES INC.	1.371		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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	POCK			
Inst	rument - COM	COMMON STOCK			
NACCO INDUSTRIES -CL A	1.587	629579103 Q NC	8,700		1,019,205.00
NANOGEN INC	0.000	630075109 NGEN	50,800 179,900	194,188.08 666,299.84	133,096.00
NAPSTER INC	0.000	630797108 NAPS	179,900	666,299.84	633.248.00
NARA BANCORP INC	0.618	63080P105 NARA	E 6 0 6 0 0	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 NAFC	20,300		517,244.00
NATIONAL BEVERAGE CO	0.000	635017106 FIZ	8,000	72,221.51	78,160.00
NATIONAL BEVERAGE CO NATIONAL CITY CORP NATIONAL FINANCIAL PARTNERS CORP	4.408	631158102 NAFC 635017106 FIZ 635405103 Q NCC 63607P208 NFP	816,330	560,862.81 72,221.51 26,511,427.55	517,244.00 78,160.00 27,404,198.11 1,439,870.00
NATIONAL FINANCIAL PARTNERS CORP	1.141	63607P208 NFP	27,400	9/4/030.49	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	6 500	161 410 61	960,520.00 250,446.00
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	903,086.24 161,413.61 2,057,364.38 446,617.96 828,277.31 865,931.58 185,193.92 3,942,594.66 527,653.27 8,244,900.80 455,027.09 316,299.24 1,136,092.96	250,446.00 2,869,468.55 438,610.00
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	1,523,610.00 872,894.81
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	221,750.00 6,071,526.00 787,499.46
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	8,747,200.01 439,344.00
NATUS MEDICAL INC	0.000	639050103 BABY	55.800	316,299.24	900.612.00
NAUTILUS INC	2.143	63910B102 NLS	55,800 62,700	316,299.24 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		69,400	2,201,529.53	3,026,534.00
NAVISTAR INTL. CORP.	0.000	63934E108 NAV	83 698	2 495 971 12	
NBC CAP CORP	4.203	628729105 NBY	83,698 7,300	2,495,971.12 192,518.16	2,395,436.76 173,667.00
NBT BANCORP INC	3.520		34 300	693 259 31	740 537 00
NBTY INC.	0.000	628782104 NTY	34,300 37,100	693,259.31 961,030.42	740,537.00 602,875.00
NCI BUILDING SYS INC	0.000	628852105 NCS	110,400	3 274 582 74	
NCO GROUP INC.	0.000	628858102 NCOG	999,061	3,274,582.74 19,805,406.88	4,689,792.00 16,904,112.12
NCR CORPORATION	0.000		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	14,900 300 114,900 18,200	347,696.57 8,933.60	286,527.00 8,400.01
NEKTAR THERAPEUTICS	0.000	640268108 NKTR	114 900	2 025 658 57	1 801 254 00
NEOPHARM INC	0.000	640200100 NKIR 640919106 NEOL	18 200	2,025,658.57 143,213.98	106 378 00
NEOSE TECHNOLOGIES I	0.000	640522108 NTEC	125 000	007 010 00	242 007 00
NEOWARE SYSTEMS INC	0.000	640522108 NIEC 64065P102 NWRE	125,900 58,300	807,019.00 780,403.23	1 250 200 00
NEUWARE SISIEMS INC	0.000	040025107 NMKE	58,300	780,403.23	1,358,390.00

Group - COMMON STOCK INSTRUMENT - COM	Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
NESS TECHNOLOGIES INC		Group - COMMON S'	rock			
NETBAIK INC NETPLIX.COM INC 0.000 641101016 NPLX 38,700 633,679.99 1,047,222.00 NETGRAT INC 0.000 641101014 NTIGR 46,700 690,872.72 898,975.00 NETICORP 0.000 641151012 NTIGR 185,175 2,352,357.51 2,275,800.75 NETLOGIC MICROSYSTEMS INC 0.000 641168100 NETL 11,100 193,544.04 302,364.00 NETRATINGS INC 0.000 641168108 NTETL 11,100 193,544.04 302,364.00 NETRATINGS INC 0.000 641168108 NTETL 11,100 193,544.04 302,364.00 NETRATINGS INC 0.000 641168104 NTICT 25,255 169,521.78 137,639.75 NETCOUT SYS INC 0.000 641250109 NBIX NETWORK APPLIANCE INC. 0.000 641250109 NBIX 11,380 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 64126201 NSR NEUSTAR INCCLASS A 0.000 64126201 NSR NEW FORK COMMUNITY BANCORP 0.600 64126201 NSR NEW YORK COMMUNITY BANCORP 0.600 64968205 NRPH 0.600 187,569.28 332,032.00 NEW YORK COMMUNITY BANCORP 0.600 64968205 NRPH 0.600 187,569.28 332,032.00 NEW YORK TIMES CO. CL A 0.001 64126201 NSR NEW STAR COMMUNITY BANCORP 0.600 651250109 NNT 5,700 220,999.69 150,765.00 NEWERLE RUBBERMAID INC, 0.500 651250109 NNT 5,700 220,999.69 150,765.00 NEWERLE RUBBERMAID INC, 0.500 651250109 NNT 5,700 220,999.69 150,765.00 NEWERLE REALTY TRUST INC 0.000 651250109 NNT 5,700 220,999.69 150,765.00 NEWERMARKET CORP 0.147 651639106 NNT 15,800 251,220.00 244,900.00 NEWEMBARK REALTY TRUST INC 0.000 65135107 NNT 15,800 251,220.00 244,900.00 NEWEMBARK REALTY TRUST INC 0.000 65135107 NNT 15,800 251,220.00 244,900.00 NEWEMBARK REALTY TRUST INC 0.000 65135107 NNT 15,800 251,220.00 244,900.00 NEWEMBARK REALTY TRUST INC 0.000 65135107 NNT 15,800 251,220.00 244,900.00 NEWEMBARK REALTY TRUST INC 0.000 65158107 NNT 15,800 251,220.00 244,900.00 NEWEMBARK REALTY TRUST INC 0.000 65158107 NNT 15,800 251,220.00 244,900.00 NEWEMBARK REALTY TRUST INC 0.000 65158107 NNT 15,800 251,220.00 251,220.00 251,220.00 251,220.00 251,220.00 251,220.00 251,220						
NETBANK INC 1.114 640933107 NTBK 48,900 426,961.93 351,102.00 NETGER INC 0.000 6411010106 NTLX 38,700 633,679.99 1,047,222.00 NETGER INC 0.000 6411010106 NTLX 38,700 690,872.72 898,975.00 NETGER INC 0.000 641158100 NTTC 11,100 193,544.04 302,364.00 NETGER INC 0.000 641168100 NTTL 11,100 193,544.04 302,364.00 NETBATINGS INC 0.000 641168100 NTTL 11,100 193,544.04 302,364.00 NETBATINGS INC 0.000 641168100 NTTC 125,255 169,521.78 137,639.75 NETGOUT SYS INC 0.000 641168104 NTCT 25,255 169,521.78 137,639.75 NETGOUT SYS INC 0.000 641250109 NSIX 41,380 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 641250109 NSIX 41,380 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 641250109 NSIX 41,380 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 641255104 NURO 38,045 938,930.39 1,037,867.60 NEUROGEN CORP 0.000 641265010 NSIX 41,380 1,877,143.43 2,595,767.40 NEURISTAR INC-CLASS A 0.000 64126501 NSR 126,930 3,737,385.79 3,870,095.70 NEW RIVER PHARMACEUTICALS 0.000 64126501 NSR 126,930 3,737,385.79 3,870,095.70 NEW YORK COMMUNITY BANCORP 6.605 649445103 NVB 1.69,600 187,569.28 332,032.00 NEW YORK TIMES CO. CL A 2.495 650111107 Q NVT 5,700 220,999.69 150,765.00 NEWBALLIANGE BANCHARRES INC 1.513 650203102 NAL 147,300 2,054,840.91 2,141,742.00 NEWELLAUBBERMAID INC, 3.552 651229106 Q NNL 167,800 13,359,951.75 13,454,724.00 NEWELLAUBBERMAID INC, 3.552 651229106 Q NNL 167,800 13,359,951.75 13,454,724.00 NEWEMBARK REALTY TRUST INC 6.967 651497109 NNT 15,800 251,220.00 244,900.00 NEWBMARKET CORP 0.147 651824104 NNS. 230,500 13,732,099.83 16,548,135.00 NEWBMARKET CORP 0.147 651824104 NNS. 230,500 13,359,951.75 134,454,724.00 NEWBMARKET REALTY TRUST INC 0.000 651587107 NBU 39,700 664,426.94 971,062.00 NEWBMARKET REALTY TRUST INC 0.000 651587107 NBU 39,700 664,426.94 971,062.00 NEWBMARKET REALTY TRUST INC 0.000 651587107 NBU 39,700 664,426.94 971,062.00 NEWBMARKET REALTY TRUST INC 0.000 651587107 NBU 39,700 664,426.94 971,062.00 NBURD NB	NESS TECHNOLOGIES INC	0.000	64104X108 NSTC	20,100	288,663.57	216,477.00
NETIC CORP 0.000 6411SP102 NTC 185.175 2.352,357.51 2.275,800.75 NETLOGIC MICROSYSTEMS INC 0.000 64116BB100 NETL 11,100 193,544.04 302,364.00 NETRATINGS INC 0.000 64116BB100 NETL 11,100 193,544.04 302,364.00 NETRATINGS INC 0.000 6411SF104 NTCT 19,750 227,808.50 224,361.75 NETSCOUT SYS INC 0.000 6411SF104 NTCT 25,255 169,521.78 137,639.75 NETWORK APPLIANCE INC. 0.000 6412DL104 NTCT 25,255 169,521.78 137,639.75 NETWORK APPLIANCE INC. 0.000 6412SC109 NBIX 41,360 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 6412SC109 NBIX 41,360 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 6412SC109 NBIX 41,360 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 6412SC109 NBIX 41,380 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 6412SC10 NBIX 41,380 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 6412SC10 NBIX 41,380 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 6412SC10 NBIX 41,380 1,877,143.43 2,595,767.40 NEURISTAR INC-CLASS A 0.000 6412SC10 NBIX 126,930 3,737,385.79 3,870,095.70 NEW YORK COMMUNITY BANCOEP 6.653 649445103 NB 126,930 3,737,385.79 3,870,095.70 NEW YORK COMMUNITY BANCOEP 6.653 649445103 NB 1,485,600 26,618,710.65 24,542,112.00 NEW YORK TIMES CO. CL A 2,495 650111107 0 NTT 5,700 220,999.69 150,765.00 NEWBLARIORS BANCSHARES INC 1.513 655023102 NAL 147,300 2,054,840.91 2,141,742.00 NEWBLARIORS BANCSHARES INC 1.513 655023102 NAL 147,300 2,054,840.91 2,141,742.00 NEWBLARIORS BANCSHARES INC 0.000 65152910 NKT 15,800 251,220.00 244,900.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 15,551,311.51 528,060.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,8	NETBANK INC	1.114	640933107 NTBK	48,900	426,961.93	351,102.00
NETIC CORP 0.000 6411SP102 NTC 185.175 2.352,357.51 2.275,800.75 NETLOGIC MICROSYSTEMS INC 0.000 64116BB100 NETL 11,100 193,544.04 302,364.00 NETRATINGS INC 0.000 64116BB100 NETL 11,100 193,544.04 302,364.00 NETRATINGS INC 0.000 6411SF104 NTCT 19,750 227,808.50 224,361.75 NETSCOUT SYS INC 0.000 6411SF104 NTCT 25,255 169,521.78 137,639.75 NETWORK APPLIANCE INC. 0.000 6412DL104 NTCT 25,255 169,521.78 137,639.75 NETWORK APPLIANCE INC. 0.000 6412SC109 NBIX 41,360 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 6412SC109 NBIX 41,360 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 6412SC109 NBIX 41,360 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 6412SC109 NBIX 41,380 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 6412SC10 NBIX 41,380 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 6412SC10 NBIX 41,380 1,877,143.43 2,595,767.40 NEUROGEN CORP 0.000 6412SC10 NBIX 41,380 1,877,143.43 2,595,767.40 NEURISTAR INC-CLASS A 0.000 6412SC10 NBIX 126,930 3,737,385.79 3,870,095.70 NEW YORK COMMUNITY BANCOEP 6.653 649445103 NB 126,930 3,737,385.79 3,870,095.70 NEW YORK COMMUNITY BANCOEP 6.653 649445103 NB 1,485,600 26,618,710.65 24,542,112.00 NEW YORK TIMES CO. CL A 2,495 650111107 0 NTT 5,700 220,999.69 150,765.00 NEWBLARIORS BANCSHARES INC 1.513 655023102 NAL 147,300 2,054,840.91 2,141,742.00 NEWBLARIORS BANCSHARES INC 1.513 655023102 NAL 147,300 2,054,840.91 2,141,742.00 NEWBLARIORS BANCSHARES INC 0.000 65152910 NKT 15,800 251,220.00 244,900.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 15,551,311.51 528,060.00 NEWBARK REALITY TRUST INC 6.967 651497109 NKT 15,8	NETFLIX.COM INC	0.000	64110L106 NFLX	38,700	633,679.99	1,047,222.00
NETSCOUT SYS INC 0.000 64115H104 NTCT 25,255 169,521.78 137,639.75 NETWORK APPLIANCE INC. 0.000 64126L104 NTAP 8,500 252,167.50 229,500.00 NEUROCRINGE BIOSCIENCES INC 0.000 64126L109 NBIX 41,380 1,877,141.43 2,595,767.40 NEUROGEN CORP 0.000 64125104 NURO 38,045 938,930.39 1,537,867.40 NEUROGEN CORP 0.000 64125104 NURO 38,045 938,930.39 1,537,867.60 NEUSTAR INC-CLASS A 0.000 64125104 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 64126X201 NSR 126,930 3,737,385.79 3,870,095.70 NEW YORK COMMUNITY BANCORP 6.053 649445103 NVP 1,485,600 26,618,710.65 24,542,112.00 NEW YORK COMMUNITY BANCORP NEW YORK TIMES CO. CL A 2.495 650111107 Q NVT 5,700 220,999.69 150,765.00 NEW ALL REAL EXPLORATION COMPANY NEWFIGHER EXPLORATION COMPANY 0.000 651290108 NVR 330,500 13,359,951.75 13,454,724.00 NEWRIER REALITY TRUST INC 6.967 651497109 NNT 15,800 251,220.00 244,900.00 NEWAMARKET CORP 0.000 65178504 NNT 15,800 251,220.00 244,900.00 NEWAMARKET CORP 0.147 651624104 NNS. A 2,890,920 45,613,733.60 60,566,280.00 NEWART RESOURCES INC. 0.000 65178504 NNR 270,495 1,799,413.18 2,063,876.85 NEWFORT CORP 0.147 651624104 NNS. A 2,890,920 46,685,621.11 44,953,806.00 NEWEXEL PARTINERS INC 0.000 65248E104 NNS. A 2,890,920 48,685,621.11 44,953,806.00 NEWEXEL PARTINERS INC 0.000 65248E104 NNS. A 2,890,920 48,685,621.11 44,953,806.00 NEWEXEL PARTINERS INC 0.000 65248E104 NNS. A 2,890,920 48,685,621.31 44,953,806.00 NEWEXEL PARTINERS INC 0.000 65248E104 NNS. A 2,890,920 48,685,621.31 44,953,806.00 NIC INC INC INC INC INC INC INC INC INC	NETGEAR INC	0.000	64111Q104 NTGR	46,700	690,872.72	
NETSCOUT SYS INC 0.000 64115H104 NTCT 25,255 169,521.78 137,539.75 NETWORK APPLIANCE INC. 0.000 64126L104 NTAP 8,500 252,167.50 229,500.00 NEUROCRINGE BIOSCIENCES INC 0.000 641262109 NBIX 41,380 1,877,141.43 2,595,767.40 NEUROGEN CORP 0.000 641262109 NBIX 41,380 1,877,141.43 2,595,767.40 NEUROGEN CORP 0.000 64125104 NING 38,045 938,303.99 1,037,867.60 NEUSTAR INC-CLASS A 0.000 64125104 NING 38,045 938,303.99 1,037,867.60 NEUSTAR INC-CLASS A 0.000 64126221 NSR 126,930 3,737,385.79 3,870,095.70 NEW RIVER PHARMACEUTICALS 0.000 641264201 NSR 126,930 3,737,385.79 3,870,095.70 NEW YORK COMMINITY BANCORP 6.053 649445103 NYB 1,485,600 26,618,710.65 24,542,112.00 NEW YORK COMMINITY 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 NEWBY CORK COMMINITY BANCORP 6.053 650129100 NWL 147,300 2,054,840.91 2,141,742.00 NEWBILL RUBBERNAID INC. 0.8EWIGH EXPLICATION COMPANY 0.000 651289108 NWL 330,500 13,359,951.75 13,454,724.00 NEWBIRK REALITY TRUST INC 6.967 651497109 NWT 15,800 251,220.00 244,900.00 NEWBANKER CORP. HLDG CO 0.749 651639106 Q NEM 1,134,200 43,613,733.60 60,556,280.00 NEWBANKER REALITY TRUST INC 6.967 651497109 NWT 15,800 251,220.00 244,900.00 NEWBANKER CORP. HLDG CO 0.749 651639106 Q NEM 1,134,200 43,613,733.60 60,556,280.00 NEWBARK RESOURCES INC. 0.000 65178504 NR 270,495 1,799,413.18 2,063,876.85 NEWBORT CORP 0.147 651624104 NRS. A 2,890,920 48,685,621.11 44,953,806.00 NEWSECLE PARTINERS INC 0.000 65248E104 NRS. A 2,890,920 48,685,621.11 44,953,806.00 NEWSECLE PARTINERS INC 0.000 65248E104 NRS. A 2,890,920 48,685,621.11 44,953,806.00 NEWSECLE PARTINERS INC 0.000 65248E104 NRS. A 2,890,920 48,685,621.11 44,953,806.00 NEWSECLE INC-CL B 1.428 654106103 Q NKE 320,098 21,947,358.61 27,781,305.42 NRSOURCES CORP. COMMON 3,437 6640625106 NJR 330,000 11,129,801.37 1,470,339.00 NIC INC INC INC INC INC INC INC INC INC	NETIQ CORP	0.000	64115P102 NTIQ	185,175	2,352,357.51	2,275,800.75
NETSCOUT SYS INC 0.000 64115H104 NTCT 25,255 169,521.78 137,539.75 NETWORK APPLIANCE INC. 0.000 64126L104 NTAP 8,500 252,167.50 229,500.00 NEUROCRINGE BIOSCIENCES INC 0.000 641262109 NBIX 41,380 1,877,141.43 2,595,767.40 NEUROGEN CORP 0.000 641262109 NBIX 41,380 1,877,141.43 2,595,767.40 NEUROGEN CORP 0.000 64125104 NING 38,045 938,303.99 1,037,867.60 NEUSTAR INC-CLASS A 0.000 64125104 NING 38,045 938,303.99 1,037,867.60 NEUSTAR INC-CLASS A 0.000 64126221 NSR 126,930 3,737,385.79 3,870,095.70 NEW RIVER PHARMACEUTICALS 0.000 641264201 NSR 126,930 3,737,385.79 3,870,095.70 NEW YORK COMMINITY BANCORP 6.053 649445103 NYB 1,485,600 26,618,710.65 24,542,112.00 NEW YORK COMMINITY 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 NEWBY CORK COMMINITY BANCORP 6.053 650129100 NWL 147,300 2,054,840.91 2,141,742.00 NEWBILL RUBBERNAID INC. 0.8EWIGH EXPLICATION COMPANY 0.000 651289108 NWL 330,500 13,359,951.75 13,454,724.00 NEWBIRK REALITY TRUST INC 6.967 651497109 NWT 15,800 251,220.00 244,900.00 NEWBANKER CORP. HLDG CO 0.749 651639106 Q NEM 1,134,200 43,613,733.60 60,556,280.00 NEWBANKER REALITY TRUST INC 6.967 651497109 NWT 15,800 251,220.00 244,900.00 NEWBANKER CORP. HLDG CO 0.749 651639106 Q NEM 1,134,200 43,613,733.60 60,556,280.00 NEWBARK RESOURCES INC. 0.000 65178504 NR 270,495 1,799,413.18 2,063,876.85 NEWBORT CORP 0.147 651624104 NRS. A 2,890,920 48,685,621.11 44,953,806.00 NEWSECLE PARTINERS INC 0.000 65248E104 NRS. A 2,890,920 48,685,621.11 44,953,806.00 NEWSECLE PARTINERS INC 0.000 65248E104 NRS. A 2,890,920 48,685,621.11 44,953,806.00 NEWSECLE PARTINERS INC 0.000 65248E104 NRS. A 2,890,920 48,685,621.11 44,953,806.00 NEWSECLE INC-CL B 1.428 654106103 Q NKE 320,098 21,947,358.61 27,781,305.42 NRSOURCES CORP. COMMON 3,437 6640625106 NJR 330,000 11,129,801.37 1,470,339.00 NIC INC INC INC INC INC INC INC INC INC	NETLOGIC MICROSYSTEMS INC	0.000	64118B100 NETL	11,100	193,544.04	302,364.00
NETWORK APPLIANCE INC. 0.000 64126L109 NBIX 41,380 1,877,143,43 2,595,767,40 NEUROGEN CORP 0.000 64126L106 NRGN 24,000 179,939,36 158,160.00 NEUROMETRIX INC 0.000 641255104 NURO 38,045 938,931.39 1,037,867,60 NEUROMETRIX INC 0.000 64126X201 NSR 126,930 3,737,385,79 3,870,995,70 NEW RIVER PHARMACEUTICALS 0.000 648468205 NRFH 6,400 187,569,28 332,032.00 NEW YORK COMMUNITY BANCORP 6.053 649445103 NYF 1,485,600 26,618,710.65 24,542,112.00 NEW YORK COMMUNITY BANCORP 6.053 649445103 NYF 1,485,600 26,618,710.65 24,542,112.00 NEW YORK TIMES CO. CL A 2,495 650111107 0 NYT 5,700 220,999,69 150,765.00 NEW ALL REPORT OF A STANDARD STAN	NETRATINGS INC	0.000	64116M108 NTRT	19,750	227,808.50	243,517.50
NEUROCRINE BIOSCIENCES INC 0.000 64125E104 NRCN 24,000 179,939.36 158,160.00 NEUROMETRIX INC 0.000 64125E104 NURO 38,045 938,930.39 1,037,867.60 NEUROMETRIX INC 0.000 64125E201 NSR 126,930 3,737,385.79 3,870,095.70 NEUROMETRIX INC-CLASS A 0.000 64126E201 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 649445E103 NYB 1,485,600 26,618,710.65 24,542,112.00 NEW YORK COMMUNITY BANCORP NEW GORN 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 13,454,742.00 NEWELLE RUBBERMAID INC. 3.532 651229106 Q NWL 565,800 13,359,951.75 13,454,742.00 NEWELLE RUBBERMAID COMPANY 0.000 651290108 NFX 330,500 13,722,099.83 16,548,135.00 NEWMARRET CORP 0.000 651587107 NEU 39,700 664,426.94 971,062.00 NEWMARRET CORP 0.000 651587107 NEU 39,700 664,426.94 971,062.00 NEWEMARRET CORP 0.000 651587107 NEU 39,700 664,426.94 971,062.00 NEWEMARRE RESOURCES INC. 0.000 651887107 NEU 39,700 664,426.94 971,062.00 NEWEMARRE RESOURCES INC. 0.000 651887107 NEU 39,700 664,426.91 149,53,806.00 NEWEMARRE RESOURCES INC. 0.000 653387107 NXTP 572,300 12,432,355.81 15,990,062.00 NEWE ARE RESOURCES CO 4.559 62912R107 NXTP 572,300 12,432,355.81 15,990,062.00 NIC INC NIP CAPITAL RESOURCES CO 4.559 62912R107 NXTP 572,300 12,432,355.81 15,990,062.00 NIC INC NIP CAPITAL RESOURCES CO 4.559 62912R107 NXTP 572,300 12,432,355.81 15,990,062.00 NIC INC NIP CAPITAL RESOURCES CORP. COMMON 3.437 640625106 NNR 35,100 1,129,801.37 1,470,339.00 NIC INC NIP CAPITAL RESOURCES CORP. COMMON 3.437 640625106 NNR 35,100 1,129,801.37 1,470,339.00 NIC INC NIL INCLINC 3.018 62937106 NNRR 17,900 220,838.67 189,740.00 NIC INCLINC 3.018 629337106 NNRR 17,900 220,838.67 189,740.00 NIC INCLINC 3.018 629337106 NNRR 17,900 220,838.67 189,740.00 NORDESON CORP 1.629 655664100 Q NNW 908,008 21,545,421.71 33,959,499.20	NETSCOUT SYS INC	0.000	64115T104 NTCT	25,255	169,521.78	137,639.75
NEW RIVER PHARMACEUTICALS 0.000 648468205 NRPH 6,400 187,569.28 32,032.00 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 NEW AVENT TIMES CO. CL A 2.495 650111107 Q NYT 5,700 220,999.69 150,765.00 NEW ALLANCE BANCSHARES INC 1.513 650203102 NAL 147,300 2,054,840.91 2,141,742.00 NEW LI RUBBERMAID INC. 3.532 651229106 Q NWL 565,800 13,359,951.75 13,454,724.00 NEW FLI RUBBERMAID INC. 3.532 651229108 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 NEW ARREST CORP 0.000 651589107 NEU 39,700 664,426.94 971,062.00 NEW ARREST CORP 0.000 651589107 NEU 39,700 664,426.94 971,062.00 NEW ARREST CORP 0.147 651824104 NEW 270,495 1,799,413.18 2,063,876.85 NEWPORT CORP 0.147 651824104 NEW 39,000 555,131.51 528,660.00 NEW RECORD 1.000 65333F107 NXTP 572,300 12,432,355.81 15,990,062.00 NEEXTEL PARTNERS INC 0.000 65333F107 NXTP 572,300 12,432,355.81 15,990,062.00 NIC INC NCP LINC NCP CAPITAL RESOURCES CO 4.569 62912R107 NGPC 18,400 276,147.86 241,992.00 NIC INC NCP CAPITAL RESOURCES CO 4.569 62912R107 NGPC 18,400 276,147.86 241,992.00 NIC INC NCP CAPITAL RESOURCES CO 4.569 62912R107 NGPC 18,400 276,147.86 241,992.00 NIC INC NCP CAPITAL RESOURCES CO 4.569 62912R107 NGPC 18,400 276,147.86 241,992.00 NIC INC NCP CAPITAL RESOURCES CO 4.569 62912R107 NGPC 18,400 276,147.86 241,992.00 NIC INC NCP CAPITAL RESOURCES CO 4.569 62912R107 NGPC 18,400 276,147.86 241,993.04 NIC NCP CAPITAL RESOURCES CORP. COMMON 3.437 646025106 NJR 35,100 1,129,801.37 1,470,339.00 NIC NIC NC NOBLE INTERNATIONAL LTD 1,919 655053106 NNRR 17,900 220,838.67 189,740.00 NOBLE INTERNATIONAL LTD 1,919 655053106 NNRR 17,900 220,838.67 189,740.00 NOBLE INTERNATIONAL LTD 1,919 655053106 NNRR 17,900 220,838.67 189,740.00 NORDEN CORP 1.629 655663102 NDEN 90,800 21,545,421.71 31,969,464.00 NORDEN CORP	NETWORK APPLIANCE INC.	0.000	64120L104 NTAP	8,500	252,167.50	
NEW RIVER PHARMACEUTICALS 0.000 648468205 NRPH 6,400 187,559.28 32,032.00 NRW YORK COMMUNITY BANCORP 6.053 649445103 NYB 1,485,600 26,618,710.65 24,542,112.00 NRW YORK TIMES CO. CL A 2.495 650111107 Q NYT 5,700 220,999.69 150,765.00 NRW YORK TIMES CO. CL A 2.495 650111107 Q NYT 5,700 220,999.69 150,765.00 NRW ALLANCE BANCSHARES INC 1.513 650203102 NAL 147,300 2,054,840.91 2,141,742.00 NRW ILLANCE BANCSHARES INC 3.532 651229106 Q NWL 565,800 13,359,951.75 13,454,724.00 NRWFILL RUBBERMAID INC. 3.532 651229108 NFX 330,500 13,722,099.83 16,548,135.00 NRWKIRK REALTY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 NRWMARKET CORP 0.000 651589107 NRU 39,700 664,426.94 971,062.00 NRWMARKET CORP 0.000 651589107 NRU 39,700 664,426.94 971,062.00 NRWMARKET CORP 0.147 651824104 NRW 270,495 1,799,413.18 2,063,876.85 NRWPORT CORP 0.147 651824104 NRW 270,495 1,799,413.18 2,063,876.85 NRWPORT CORP 0.147 651824104 NRW 270,495 1,799,413.18 2,063,876.85 NRWFILE RESOURCES INC 0.000 652335F107 NXTP 572,300 12,432,355.81 15,990,062.00 NREXTEL PARTNERS INC 0.000 65333F107 NXTP 572,300 12,432,355.81 15,990,062.00 NIC INC NCE CAPITAL RESOURCES CO 4.569 62912R107 NGPC 18,400 276,147.86 241,992.00 NIC INC NCE NCE NCE NCE NCE NCE NCE NCE NCE N	NEUROCRINE BIOSCIENCES INC	0.000	64125C109 NBIX	41,380	1,877,143.43	2,595,767.40
NEW RIVER PHARMACEUTICALS 0.000 648468205 NRPH 6,400 187,559.28 32,032.00 NRW YORK COMMUNITY BANCORP 6.053 649445103 NYB 1,485,600 26,618,710.65 24,542,112.00 NRW YORK TIMES CO. CL A 2.495 650111107 Q NYT 5,700 220,999.69 150,765.00 NRW YORK TIMES CO. CL A 2.495 650111107 Q NYT 5,700 220,999.69 150,765.00 NRW ALLANCE BANCSHARES INC 1.513 650203102 NAL 147,300 2,054,840.91 2,141,742.00 NRW ILLANCE BANCSHARES INC 3.532 651229106 Q NWL 565,800 13,359,951.75 13,454,724.00 NRWFILL RUBBERMAID INC. 3.532 651229108 NFX 330,500 13,722,099.83 16,548,135.00 NRWKIRK REALTY TRUST INC 6.967 651497109 NKT 15,800 251,220.00 244,900.00 NRWMARKET CORP 0.000 651589107 NRU 39,700 664,426.94 971,062.00 NRWMARKET CORP 0.000 651589107 NRU 39,700 664,426.94 971,062.00 NRWMARKET CORP 0.147 651824104 NRW 270,495 1,799,413.18 2,063,876.85 NRWPORT CORP 0.147 651824104 NRW 270,495 1,799,413.18 2,063,876.85 NRWPORT CORP 0.147 651824104 NRW 270,495 1,799,413.18 2,063,876.85 NRWFILE RESOURCES INC 0.000 652335F107 NXTP 572,300 12,432,355.81 15,990,062.00 NREXTEL PARTNERS INC 0.000 65333F107 NXTP 572,300 12,432,355.81 15,990,062.00 NIC INC NCE CAPITAL RESOURCES CO 4.569 62912R107 NGPC 18,400 276,147.86 241,992.00 NIC INC NCE NCE NCE NCE NCE NCE NCE NCE NCE N	NEUROGEN CORP	0.000	64124E106 NRGN	24,000	179,939.36	158,160.00
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 REALITY 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 NEWMARKET CORP 0.000 651587107 NEU 39,700 664,426.94 971,062.00 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 5555,131.51 528,060.00 NEXTEL PARTNERS INC 0.900 65248E104 NEWS.A 2,890,920 48,685,621.11 44,953,806.00 NEXTEL PARTNERS INC 0.000 652337810 NEWS.A 2,890,920 48,685,621.11 44,953,806.00 NIC INC NIC INC 0.000 62918100 RGC 18,400 276,147.86 241,592.00 NIC INC INC 0.000 62918700 NEGC 18,400 276,147.86 241,592.00 NIC INC NIC INC 0.000 62918701 NITHD 384,215 10,349,276.03 16,782,511.20 NITH DISTINC 0.000 62918701 NITH 384,215 10,349,276.03 16,782,511.20 NITH DISTINC 0.000 62918700 NITH 0.0000 62918700 NITH 0.00000 62918700 NITH 0.00000 62918700 NITH 0	NEUROMETRIX INC	0.000	641255104 NURO	38,045	938,930.39	1,037,867.60
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 65023102 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 NEWFORD CORP NEWCLA 0.900 65248E104 NWS 39,000 555,131.51 528,060.00 NEXTEL PARTNERS INC 0.000 653387107 NXTP 572,300 12,432,355.81 15,990.062.00 NEY CAPITAL RESOURCES CO 4.569 62912R107 NGPC 18,400 276,147.86 241,592.00 NICOR INC. 4.731 654086107 Q GAS 89,500 3,330,843.66 3,464,193.04 NICOR INC. 0.000 6291387201 NIHD 384,215 10,349,276.03 16,782,511.20 NIKE INCCL B 1.428 65410103 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 NU RESOURCES CORP. COMMON 3.437 646025106 NJR 35,100 11,7745.58 116,974.00 NU RESOURCE CORP. COMMON 3.437 646025106 NJR 35,100 11,7745.58 116,974.00 NU RESOURCE CORP. COMMON 3.437 646025106 NJR 35,100 11,7745.58 116,974.00 NU INC 3.018 629337106 NNBR 17,900 220,838.67 189,740.00 NOR NOR CORP ADR 1.629 655663102 NDBN 26,400 21,937,829.77 27,903,840.00 NOR NORDSON CORP ADR 1.629 655666100 Q NDN 908,008 21,545,421.71 33,959,499.20	NEUSTAR INC-CLASS A	0.000	64126X201 NSR	126,930	3,737,385.79	3,870,095.70
NEW YORK TIMES CO. CL A 1.513 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 651299108 NFX 330,500 13,722,099.83 16,548,135.00 NEWKIRK REALTY TRUST INC 6.967 661497109 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 65178504 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 NEWTARK RESOURCES INC. 0.000 65248E104 NWS.A 2,890,920 48,685,621.11 44,953,806.00 NEXTEL PARTNERS INC 0.000 65248E104 NWS.A 2,890,920 48,685,621.11 44,953,806.00 NEXTEL PARTNERS INC 0.000 65248E104 NWS.A 2,890,920 48,685,621.11 44,953,806.00 NIC INC NIC INC 0.000 65248E100 EQC 18,400 276,147.86 241,592.00 NIC INC NIC INC 0.000 62913F107 NGPC 18,400 276,147.86 241,592.00 NIC INC NIC INC. 4.731 654086107 Q GAS 89,500 3,324,899.25 3,518,245.00 NIL HOLDINGS INC NIKE INCCL 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 NI INC NIC INC. NJ RESOURCE INCORPORATED 4,410 65473P105 Q NI 444,200 9,823,331.70 9,266,012.00 NI INC NIC INC NIC NIC NIC NIC NIC NIC				6,400		
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NEWFIELD EXPLORATION COMPANY 0.000 651291018 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 65187107 NEU 39,700 664,426.94 971,062.00 NEWMARKET CORP 0.000 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 NEWPARK RESOURCES INC. 0.147 651824104 NEWP 39,000 555,131.51 528,060.00 NEWS CORP INC-CLA 0.900 65248E104 NEWS.A 2,890,920 48,665,621.11 44,953,806.00 NEXTEL PARTNERS INC 0.000 65333F107 NXTP 572,300 12,432,355.81 15,990,062.00 NIC INC 0.000 62914B100 EGOV 562,369 3,390,843.66 241,592.00 NIC INC 0.000 62914B100 EGOV 562,369 3,390,843.66 3,464,193.04 NIC INC 0.000 62913F201 NIHD 384,215 10,349,276.03 16,782,511.20 NIKE INCCL B 1.428 654106103 Q NKE 320,098 21,947,358.61 27,781,305.42 NISOURCES CORP. COMMON 3.437 646025106 NJR 35,100 11,799,801.37 1,470,339.00 NL INDS INC 0.007 1.007	NEW YORK TIMES CO. CL A		650111107 Q NYT	5,700		
NEWFIELD EXPLORATION COMPANY 0.000 651291018 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 65187107 NEU 39,700 664,426.94 971,062.00 NEWMARKET CORP 0.000 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 NEWPARK RESOURCES INC. 0.147 651824104 NEWP 39,000 555,131.51 528,060.00 NEWS CORP INC-CLA 0.900 65248E104 NWS.A 2,890,920 48,665,621.11 44,953,806.00 NEXTEL PARTNERS INC 0.000 65333F107 NXTP 572,300 12,432,355.81 15,990,062.00 NIC INC 0.000 65331707 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 NIC INC 0.000 62914B100 EGOV 562,369 3,390,843.66 3,464,193.04 NIC INC 0.000 62913F201 NIHD 384,215 10,349,276.03 16,782,511.20 NIKE INCCL B 1.428 654106103 Q NKE 320,098 21,947,358.61 27,781,305.42 NISOURCES CORP. COMMON 3.437 646025106 NJR 35,100 11,229,801.37 1,470,339.00 NL INDS INC 0.007 629156407 NL 8,300 117,745.58 116,947.00 NN INC NOBLE INTERNATIONAL LTD 1.991 655053106 NOBL 7,900 20,838.67 189,740.00 NOKIA CORP - ADR NORDSON CORP 1.629 655663102 NDSN 908,008 21,947,255 11 3,959,949.20 NORDSTROM INC 0.909 655664100 Q JWN 908,008 21,545,421.71 33,959,949.20	NEWALLIANCE BANCSHARES INC		650203102 NAL	147,300		
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 NEWMARKET 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 NEWBORT 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 INCCL B 0.000 62913F201 NIHD 384,215 10,349,276.03 16,782,511.20 NIL HOLDINGS INC 0.000 62913F201 NIHD 384,215 10,349,276.03 16,782,511.20 NIKE INCCL B 0.148 654106103 Q NKE 320,098 21,947,358.61 27,781,305.42 NISOURCES CORP. COMMON 3.437 646025106 NJR 35,100 1,129,801.37 1,470,339.00 NL INDS INC 0.001 1NDS INC 0.002 629337106 NOBL 0.003 1.003 11,745.58 116,947.00 NOBLE INTERNATIONAL LTD 0.004 629337106 NOBL 0.005 7.097 629156407 NL 0.006 82937106 NNBR 0.007 17,900 203,408.43 164,636.00 NOKIA CORP - ADR 0.007 1.629 655663102 NDSN 0.008 21,545,421.71 33,959,499.20 0.008 21,545,421.71 33,959,499.20	NEWELL RUBBERMAID INC.		651229106 Q NWL	565,800		
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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						116,947.00
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						189,740.00
NORDSTROM INC 0.909 655664100 Q JWN 908,008 21,545,421.71 33,959,499.20						
NORDSTROM INC 0.909 655664100 Q JWN 908,008 21,545,421.71 33,959,499.20					21,937,829.77	27,903,840.00
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	NORDSON CORP		655663102 NDSN			
NORFOLK SOUTHERN CORP. 1.159 655844108 Q NSC 836,000 27,841,459.00 37,477,880.00	NORDSTROM INC			,	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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gi	roup – COMMON SI	rock			
	ment - COM	COMMON STOCK			
NORTEL NETWORKS CORP. HOLDING CO.		656568102 Q NT		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 NORTHERN EMPIRE BANCSHARES	3.555	664397106 NU		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 59,925	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 NWEC	72,675 2,400	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 10,738,224.00 376,737.00
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	07 (16 00
NRG ENERGY INC.	0.000	629377508 NRG	82,400	85,877.00 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	32,700 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 O 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	47,175 16,200	228,310.90	293,220.00
NUVEEN INVESTMENTS INC-CL A	1.970	67090F106 JNC		7,604.49 939,186.77	
NVIDIA CORP	0.000	67066G104 NVDA	200 61,600 3,986	939,186.77	8,524.00 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	16 010	000 000 70	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 00	59 900		070 021 00
OCCIDENTAL PETROLEUM CORP.	1.802	674599105 O 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	90,000.00
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		996.822.59	1,045,704.00 1,414,512.00
ODYSSEY HOLDINGS CORP	0.498	67612W108 ORH	56,400	996,822.59 1,155,310.30	1,414,512.00
OFFICE DEPOT INC	0.000	676220106 ODP	309,900		
OFFSHORE LOGISTICS	0.000	676255102 OLG	380,300	11,305,075.65	9,730,860.00 11,104,760.00
OLIDIONE HOGISTICS	0.000	0,0233102 0110	300,300	11,303,073.03	11,104,700.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	FOCK			
	Instrument - COM	COMMON STOCK			
OGE ENERGY CORP	4.964	670837103 OGE		62,098.48	66,975.00 8,348,736.00 1,707,552.00
OHIO CASUALTY CORP. OIL STS INTL INC	0.847	677240103 Q OCAS	294,800	5,006,888.27 1,081,402.87	8,348,736.00
OIL STS INTL INC		0/8020105 015	53,900	1,081,402.87	1,707,552.00
OLD DOMINION FREIGHT LINE	0.000	679580100 ODFL	29,850	407,963.88 1,663,342.19	805,353.00 1,564,247.40
OLD NATL BANCORP IND	3.881	680033107 ONB	72,285	1,663,342.19	1,564,247.40
OLD REPUBLIC INT'L CORP.			152,900	3,457,412.65	4,015,154.00
OLD SECOND BANCORP I	1.701	680277100 OSBC	14,300	356,296.28 2,150,333.62	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	47,100 668,400	927,994.77 21,087,073.66	883,596.00 38,245,848.00
OMNICARE INC.	0.157	681904108 OCR	668,400	21,087,073.66	
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	19,418,153.00 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	583,043.38 740,781.11	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	24,800 45,055	496,430.02 1,262,226.21	456,568.00 1,199,814.64
ONYX PHARMACEUTICALS	0.000	683399109 ONXX	25,100	494,288.85 417,974.67	721,876.00 472,152.00
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	683750403 OPLK	46,479	621,293.83	
OPTICAL COMMUNICATIO	0.000	68382T101 OCPI	46,479 16,002	621,293.83 34,496.79 2,460,826.80 415,720.40	673,945.50 36,964.62
OPTION CARE INC	0.598	683948103 OPTN	234,759	2,460,826.80	3,136,380.24 535,190.00
OPTIONSXPRESS HOLDINGS INC	0.651	684010101 OXPS	21,800	415.720.40	535,190.00
ORACLE SYS. CORP.	0.000	68389X105 ORCL	21,800 5,072,700 129,400 146,500	2,460,826.80 415,720.40 50,896,632.04 1,030,243.74	535,190.00 61,937,667.00 1,141,308.00 1,881,060.00 674.395.95
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 O OS	28,135 37,500	668,365.95 628,515.40	1,103,250.00
ORIENT EXPRESS HOTELS LTD -A		G67743107 OEH	32,570 547,863		
ORIENTAL FINL GROUP	4.530	68618W100 OFG	547 863	919,285.22 13,536,308.71	
ORIGEN FIFNANCIAL INC	3.370		18,200	137 358 96	6,771,586.68 129,584.00 355,990.00
ORLEANS HOMEBUILDERS INC	0.436	686588104 OHB	19,400	137,358.96 384,981.50	355,990.00
ORMAT TECHNOLOGIES INC	0.459	686688102 ORA	22,000	491,677.14	575,080.00
ORTHOLOGIC CORP	0.000	68750J107 OLGC	72 700	42E 060 17	256 220 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				894,873.42
OUTBACK STEAKHOUSE INC	1.249	689899102 OSI	13,600	565,342.75	565,896.00
OUIDACK SIEAKHOUSE INC	1.249	009099102 031	13,000	505,342.75	505,690.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	oup - COMMON S	FOCK			
	ent - COM	COMMON STOCK			
OUTDOOR CHANNEL HOLDINGS INC	0.000				240,016.50
OVERSEAS SHIPHOLDING GROUP	1.389	690368105 OSG	132,000 1 53,200	6,472,920.73 33.84	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 78,900	2,906,707.98 3,624,694.75	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 1,347,999.25	1,030,308.16
PACIFIC CAP BANCORP	2.473	69404P101 PCBC	48,533	1,347,999.25	1,726,804.14
PACIFIC CAP BANCORP PACIFIC ETHANOL INC PACIFIC GAS & ELEC. CO.	0.000	69423U107 PEIX 69331C108 Q PCG 694873100 PSUN	3,300	32,003.40	35,706.00
PACIFIC GAS & ELEC. CO.	3.556	69331C108 Q PCG	1,181,700	32,003.40 33,041,131.96	35,706.00 43,864,704.00 2,384,844.00
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	520,000 35,800	476,389.08	278,166.00
PACTIV CORPORATION	0.000	695257105 PTV	15,970		351,340.00 148.982.00
PAINCARE HOLDINGS INC	0.000	69562E104 PRZ	15,970 45,700	318,443.37 201,116.56	148,982.00
PALL CORPORATION	1.489		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		363 894 19	627 216 00
PANAMSAT HOLDING CORP	6.326	69831Y105 PA	17,900 227,200	4,703,390.17	5,566,400.00
PANERA BREAD CO	0.000		65,500	3,239,219.27	4,302,040.00
PANTRY INC/THE	0.000	698657103 PTRY	6,100	3,239,219.27 197,880.19	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	645,778.82 4,241,219.58 128,629.53	4,234,034.00 119,368.00
PARALLEL PETROLEUM CORP	0.000	699157103 PLLL	5,000	67,228.42	85,050.00
PARAMETRIC TECHNOLOGY CORP	0.000	699173100 PMTC	5,000 536,568	67,228.42 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	66,600 33,800	1,092,047.67 794,956.87	878,124.00
PARK NATL CORP	3.585		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			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	18,000 27,213	1,723,771.68	1,787,077.71
PARTNERS TRUST FINL	2.323				
PATHMARK STORES INC	0.000	70322A101 PTMK	60,261 120,500	622,313.85 1,313,783.08	726,145.05 1,203,795.00
PATTERSON COS INC	0.000	703395103 PDCO			1,173,976.60
PATTERSON COS INC PATTERSON-UTI ENERGY INC	0.485	703393103 FDC0 703481101 PTEN	99,492	2,467,594.37	3,278,261.40
TATTERSON-UIT ENERGI INC	0.405	'OOFOTIOT FIRM	99, 1 94	2,401,334.31	3,270,201.40

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
	Instrument - COM	COMMON STOCK			
PAXAR CORP.	0.000	704227107 PXR		605,350.14	729,254.50
PAYCHEX INC	1.678	704326107 PAYX	766,000	25,667,402.85 3,942,710.08	29,199,920.00 5,017,490.00
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 6,391,658.00 24,890,840.00
PDL BIOPHARMA INC.	0.000	69329Y104 PDLI	224,900	5,912,629.67	6,391,658.00
PEABODY ENERGY CORP	0.461	704549104 BTU		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 21,900	694,231.51 320,449.30	879,239.50 196,443.00
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 1,350,950.00
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	26,500 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	5,000 39,775	681,179.45	172,600.00 776,408.00
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 O PGL	40,200	1,514,023.54	1,409,814.00
PEP BOYS MM & J	1.813	713278109 O PBY	91,200		
PEPCO HOLDINGS INC.	4.470	713291102 POM	91,200 442,668	9.397.360.45	9.902.483.16
PEPSI BOTTLING GROUP INC	1.118	713409100 DBC	308 648	10,493,750.97	11.405.319.28
PEPSIAMERICAS INC	1.461	71343P200 O PAS	398,648 312,200	7,529,230.75	11,405,319.28 7,261,772.00 166,330,169.04
PEPSICO INC.	1.760	713448108 O 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		713755106 PFGC	312,200 2,815,338 71,500 39,600	1,266,318.91	1,123,452.00
PERICOM SEMICONDUCTOR CORP	0.000	713831105 PSEM			
PERINI CORP	0.000	713839108 PCR	27,900 20,400	446,348.45 230,440.72	222,363.00 492,660.00
PERKIN ELMER INC	1.188	714046109 O PKI	21 000	362 758 91	494 760 00
PEROT SYSTEMS COPR. CL. A	0.000	714265105 PER	21,000 190,360	362,758.91 2,523,405.74	2 691 690 40
PERRIGO CO.	1.140	714290103 PRGO	57,300	742 688 16	2,051,050.10
PETCO ANIMAL SUPPLIES INC	0.000	716016209 PETC	75,387	742,688.16 2,377,802.29	854,343.00 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
PETROLLEUM DEVELOPMENT CORP	0.000	716748108 PO	130,100	1,043,610.60	1,077,228.00
PETROQUEST ENERGY INC PETSMART INC	0.467	716748108 PQ 716768106 PETM	505,300	13,241,863.43	12,965,998.00
PEISMART INC PFF BANCORP INC	1.965	69331W104 PFB	20,610	539,839.41	629,017.20
PFIZER INC.	4.116				
PFIZER INC. PHARMACEUTICAL PRODUCT DEVELOP		717081103 Q PFE 717124101 PPDI	6,700	367,675,164.23 371,320.36	381,552,418.72
PHARMACEUTICAL PRODUCT DEVELOP	MENI INC. U.322	717124101 PPDI	6,700	3/1,320.36	415,065.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value				
Group - COMMON STOCK									
Instrument -	COM	COMMON STOCK							
PHARMACOPEIA DRUG DISCOVERY INC	0.000	7171EP101 PCOP		393,746.78	234,960.00				
PHARMION CORP	0.000	71715B409 PHRM	57,270 23,400	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		26,086,315.00	37,770,478.84 1,210,464.00				
PHH CORP	0.000	693320202 РНН	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 PNX	126,400	962,929.78 1,413,893.07	1,344,600.00 1,724,096.00				
PHOENIX TECHNOLOGIES LTD	0.000	719153108 PTEC	26,300 17,900	222,108.76 341,462.26	1,724,096.00 164,638.00 327,212.00				
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 1,238,784.00 1,845,824.00				
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 60,500	2,629,269.86	1,665,684.00				
PIKE ELECTRIC CORP	0.000	721283109 PEC	60,500	2,629,269.86 929,061.88	981,310.00				
PILGRIMS PRIDE CORP	0.271		236,500	7,823,528.79	7,842,340.00 1,235,500.00				
PINNACLE ENTERTAINMENT, INC.	0.000	723456109 PNK	236,500 50,000	961,922.98	1,235,500.00				
PINNACLE WEST CAPITAL CORP	4.836	723484101 O 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 PXD	4,800	245,013.74	246,096.00				
PIPER JAFFRAY COMPANIES INC	0.000	724078100 PJC	6,700	205,533.21	000 600 00				
PITNEY-BOWES, INC.	2.934	724479100 O PBI	576,200	205,533.21 23,852,258.32	270,680.00				
PIXAR	0.000	725811103 PIXR	5,900	272,198.86	311,048.00				
PLACER SIERRA BANCSHARES	1.732	726079106 PLSB	5,900 31,200	658,842.92	864,552.00				
PLAINS EXPLORATION & PR	0.000		238,800		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			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						
PLX TECHNOLOGY INC	0.000	693417107 PLXT	99,300 24,700	3,434,326.90 208,531.67	3,579,765.00 212,420.00				
PMA CAP CORP	4.600	693419202 PMACA	33,700	169.821.03					
PMC-SIERRA INC	0.000	69344F106 PMCS	169,198	169,821.03 1,555,168.74	307,681.00 1,304,516.58				
PMI GROUP INC.	0.511	69344M101 PMI	181,200		7,441,884.00				
PNC FINANCIAL SERVICES GROUP	3.234	693475105 O PNC			24,081,733.90				
PNM RESOURCES INC	3.266	69349H107 PNM	110,950	21,040,770.92 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	7,110,917.40 3,174,823.10	2,941,017.20				
POLO RALPH LAUREN CORP	0.356		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				
TODICON INC.	0.000	, 51 / 21(101 1 110)1	371,109	0,,,0,551.17	3,003,003.70				

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST				
	rument - COM	COMMON STOCK			
DOLYMEDIA GODD	1.792	731738100 PLMD	132,941	2 210 200 04	4 440 525 27
POLYMEDICA CORP POLYONE CORPORATION	3.888	731738100 PLMD 73179P106 POL	97,200	3,219,390.94 562,292.12	4,449,535.27 624,996.00
POPULAR INC	3.026	73174106 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	736400105 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	737407100 FOSS 737628107 O PCH	30,700	964,279.73	1,565,086.00
POWELL INDS INC	0.000	737028107 Q FCII 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			24,872,553.43	32,992,680.00
PRA INTERNATIONAL	0.000	69353C101 PRAI	1,122,200 22,700	548,499.39	639,005.00
PRAXAIR INC.	1.359	74005P104 O 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	1,042,649.44 633,750.00
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	741530102 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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	OCK			
Instrument		COMMON STOCK			
DDIMEDIA ING	0.000	741577101 DDM	45 600	170 206 00	72 416 00
PRIMEDIA INC	0.000	74157K101 PRM	45,600 53,950	172,326.29 709,717.97	73,416.00 704,047.50
PRIMUS GUARANTY LTD	0.000	G72457107 PRS			
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 1,421,734.59
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 O 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
OAD INC	1.308	74727D108 OADI	51,583	480,048.06	394,094.12
OLOGIC CORPORATION	0.000	747277101 OLGC	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
OUALITY SYSTEMS INC	0.000	747582104 OSII	12,720	456,266.21	976,387.20
OUANEX 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
OUEST DIAGNOSTICS INC	0.699	74834L100 DGX	112,100	5,090,337.50	5,770,908.00
OUEST SOFTWARE INC	0.000	74834T103 OSFT	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
OUICKSILVER INC	0.000	74838C106 ZOK	114,000	1,617,888.06	1,577,760.00
QUICKSILVER RESOURCE	0.000	74837R104 KWK	3,800	146,926.57	159,638.00
OWEST COMMUNICATIONS INTL.	0.885	749121109 O	5,011,700	41,127,579.08	28,316,105.00
R & G FINANCIAL CORP CL-B	2.840	749121109 Q 749136107 RGF	29,450	731,584.07	388,740.00
R.H. DONNELLEY CORP.	0.000	749130107 RGF 74955W307 O RHD	1,300	82,864.34	80,106.00
K.II. DOMMEDDET COKF.	0.000	,1223M201 & IVID	1,300	02,001.34	30,100.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gr	oup - COMMON S	rock			
	ent - COM	COMMON STOCK			
R&B INC	0.000	749124103 RBIN	10,500	149,213.40	99,540.00 2,539,419.20 13,182,750.00
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 22,400	273,532.95 604,076.47	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 1,469,880.75	4,902,536.25
RADIOSHACK CORP	1.188	750438103 Q RSH	58,400 115,237	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 1,263,219.00
RADYNE COMSTREAM INC	0.000		86,700		
RAILAMERICA INC	0.000	750753105 RRA	40,000 31,400	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 55,925	960,961.40 540,247.90	1,094,444.00
RANGE RES CORP	0.303	75281A109 RRC	55,925		1,473,064.50
RARE HOSPITALITY INTL INC.	0.000		36,300	712,800.61	1,103,157.00
RAVEN INDUSTRIES INC	0.970	754212108 RAVN	16,500 18,200	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	14,400 971,900	370,124.49 35,239,924.89	573,840.00
RAYTHEON COMPANY	2.191		9/1,900		
RBC BEARINGS INC	0.000	75524B104 ROLL	57,975	901,018.25 1,349,154.10	942,093.75 1,513,152.00
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 1.712.115.78	869,995.00 1,604,188.00
READERS DIGEST ASSOCIATION	2.628	755267101 RDA		1,712,115.78	
REALNETWORKS INC	0.000	75605L104 RNWK 756577102 RHAT	264,300	1,838,190.50	2,050,968.00
RED HAT INC	0.000	756577102 RHAT 75689M101 RRGB	204,600	5,030,477.32 167,786.45	5,573,304.00 264,992.00
RED ROBIN GOURMET BURGERS REDBACK NETWORKS	0.000	75689M101 RRGB 757209507 RBAK	204,300 204,600 5,200 191,500	1 072 020 66	2,692,490.00
REDDY ICE HOLDINGS INC	7.015	757209507 RBAR 75734R105 FRZ	191,500 10,800	1,072,938.66 221,724.00	2,692,490.00 235,548.00
REEBOK INTERNATIONAL LTD.	0.515		52,300	1,807,680.34	3,045,429.00
REGAL BELOIT	1.468	758710100 Q RBR 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	758766109 RGC 758865109 RGCI	381,900	2,240,823.87	1,772,016.00
REGIONS FINANCIAL CORP.	3.981	758865109 RGC1 7591EP100 RF	521,127	17,311,852.64	17,801,698.32
REGIS CORP	0.414	758932107 RGS		3,339,102.85	3,340,162.00
REHABCARE GROUP INC	0.000	758932107 RGS 759148109 RHB	86,600 33,600	822,858.21	678,720.00
REINSURANCE GROUP AM	0.753		11,746	533,428.19	560,988.96
RELIANCE 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	1,014,931.35 1,563,017.20	2,201,440.00
RENAISSANCE LEARNING INC	1.057	759594302 REM 75968L105 RLRN	8 300	186 085 42	156,953.00
RENAISSANCERE HOLDINGS LTD	1.813	G7496G103 RNR	8,300 76,038	186,085.42 3,158,224.09	3,354,036.18
WENNISSWICEVE HORDINGS HID	1.013	G. 190G103 KMK	70,036	3,130,221.09	3,334,030.10

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TOCK			
Ins	strument - COM	COMMON STOCK			
RENAL CARE GROUP INC.	0.000	759930100 RCI	13,550	558,348.90	641,050.50
RENASANT CORP RENOVIS INC RENT-A-CENTER INC	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	878,511.27 138,086.45 81,152.00 16,643,107.01 556,161.80	163,491.90 99,072.00 19,734,477.60 746,910.00 7,221,894.72
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	761220105 RECN	130,599	3,167,383.04	3,403,409.94
RESPIRONICS INC	0.000	761230101 RESP	(()()	2,374,655.91	2,456,369.41 870,492.00
RESTORATION HARDWARE INC	0.000	760981100 RSTO	144,600	2,374,655.91 771,198.47	870,492.00
RETAIL VENTURES INC	0.000	76128Y102 RVI	17,600	194,430.72	
REVLON INC - CL A	0.000	761525500 REV	153,500	194,430.72 484,649.91	475,850.00
RETAIL VENTURES INC REVLON INC - CL A REWARDS NETWORK INC REYNOLDS & REYNOLDS CL-A	0.000	761557107 IRN	17,600 17,600 153,500 1,117,700 13,000	6,366,586.77	7,153,280.00
REYNOLDS & REYNOLDS CL-A	1.567	761695105 REY	13,000		
REYNOLDS AMERICAN INC	5.244	761713106 RAI	333,500	22,111,341.09	364,910.00
RF MICRO-DEVICES	0.000		198,400	1,268,732.25	1,073,344.00
RIGEL PHARMACEUTICALS INC	0.000	766559603 RIGL	198,400 5,900	1,268,732.25 131,763.05	1,073,344.00 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	22,400 150,800	460,599.31 465,297.54	589.628.00
RITE AID CORP.	0.000	767754104 O RAD	522.400	2,108,753.88	1,817,952.00
RLI CORP	1.363	749607107 RLI	522,400 65,225	2.222.825.59	3.252.770.75
ROANOKE ELEC STL COR	1.864	769841107 RESC	31,338	2,222,825.59 514,079.36	3,252,770.75 739,576.80
ROBBINS & MYERS INC.	1.081	770196103 RBN	12 300	258 608 12	250 305 00
ROBERT HALF INTL INC	0.739	770323103 RHI	12,300 62,400	258,608.12 1,389,405.71	250,305.00 2,364,336.00
ROCK-TENN COMPANY CL A	2.637	772739207 RKT	31 200	506,145.65	425,880.00
OCKWELL AUTOMATION INC	1.521	773903109 O ROK	31,200 276,132	12,273,758.90	16,335,969.12
ROCKWELL COLLINS	1.032			25,288,678.73	34,962,494.49
OCKWOOD HOLDINGS INC	0.000	774415101 COL 774415103 ROC	752,367 21,600	411,912.00	426,168.00
ROFIN-SINAR TECHNOLOGIES INC	0.000			1,245,090.23	1,769,837.58
ROGERS CORP.	0.000	775133102 RS11 775133101 ROG	90,150	3,549,254.64	3,532,077.00
ROHM & HAAS CO	2.395	775133101 ROG 775371107 Q ROH	169,700		8,216,874.00
ROLLINS INC	1.014	77571107 Q ROH 775711104 ROL	103,700 47 700	6,279,828.28 812,689.00 273,913.43	0,210,074.00
			47,700 8,200	012,009.00	940,167.00 323,982.00
ROPER INDUSTRIES INC	0.594	776696106 ROP	ŏ,∠∪U 744 700	19,135,369.58	343,984.00
ROSS STORES INC	0.830	778296103 ROST	744,700	112 020 06	21,521,830.00
ROYAL BANCSHARES PA	4.749	780081105 RBPAA	4,796	113,039.06	111,075.36

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		2,684,359.36				
ROYAL GOLD INC	0.633	780287108 RGLD	20,000 44,925	355,484.11 551,002.71	694,600.00 1,183,324.50				
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 13,700	480,881.40 245,107.66	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	117,000 463,900	1,635,567.39 10,839,592.52	1,740,960.00 5,297,738.00				
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 13,800	625,717.89 253,920.00 907,304.11	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 43,100	3,312,194.08 517,137.78	4,015,078.62 1,048,192.00				
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 28,142	5,707,293.88 882,264.23	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	292,019.44 451,908.20	1,036,188.44 317,754.00 423,307.20				
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 O SAFC	220,200	10,491,270.57 10,393,062.26	833,641.92 10,668,675.00 12,441,300.00				
SAFEGUARD SCIENTIFIC	0.000	786449108 SFE	274,700	352,099.93	530,171.00				
SAFENET INC	0.000	78645R107 SFNT	274,700 25,975	352,099.93 743,237.95	836,914.50				
SAFETY INSURANCE GROUP INC	1.783	78648T100 SAFT	21,026	424,757.47					
SAFEWAY INC	0.845	786514208 SWY	583,100	424,757.47 13,536,598.46	848,819.62 13,796,146.00				
SAKS INCORPORATED	0.000	79377W108 SKS	583,100 440,600	7,426,333.17	7,428,516.00				
SALESFORCE.COM INC	0.000	79466L302 CRM	9,100	2/1 705 5/	201 655 00				
SALIX PHARMACEUTICAL	0.000	795435106 SLXP	9,100 47,794	241,795.54 850,679.85	840,218.52				
SANDERSON FARMS INC	1.572	800013104 SAFM			811.395.81				
SANDISK CORP	0.000	80004C101 SNDK	26,577 3,700	137,275.13	811,395.81 232,434.00				
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	88,544.31 519,942.59	85,839.68 583,620.00				
SANTANDER BANCORP	2.547	802809103 SBP	18,520	453,330.65	465,222.40				
CADIENT CORD	0 000		7,400						
SARA LEE CORP. SAUER-DANFOSS INC	4.179	803062108 SAPE 803111103 Q SLE	2 700 300	E4 E70 E00 00	42,106.00 51,035,670.00				
SAUER-DANFOSS INC	2.551	804137107 SHS	10 700	117,436.34 591 130 42	201 267 00				
SAVIENT PHARMACEUTICALS INC	0.000	805170100 SVNTE	10,700 158,700	591,130.42	201,267.00 593,538.00				
SBA COMMUNICATIONS CORP	0.000	78388J106 SBAC		331,130.12	1,081,160.00				
SBS TECHNOLOGIES INC	0.000	78387P103 SBSE	47,500	470,376.39	478 325 00				
DEC TECHNOTOGIES INC	0.000	10301E103 BBBE	±1,500	110,310.33	170,323.00				

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S				
	Instrument - COM				
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	661,727.48 22,095,000.00 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	16,151	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 SBCF	215,600 17,620	363,963.02	1,703,240.00 404,379.00
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	18,511,450.16 143,627.53 367,721.44	16,136,190.63 132,632.00
SEATTLE GENETICS INC	0.000	812578102 SGEN	28,100	143,627.53	132,632.00
SECURE COMPUTING CORP	0.000	813705100 SCUR	38,013	367,721.44 246,565.17 5,881,398.42	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		
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
SENOMYX 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 25,861,815.77	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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	o - COMMON ST	OCK			
Instrumen		COMMON STOCK			
SEROLOGICALS CORP	0.000	817523103 SERO	36,800	778,008.38	726,432.00
SERVICE CORP INTERNATIONAL	1.222	817565104 O 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	70,700 142,400	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	289,636.80 2,915,964.00 173,168.00
SHUFFLE MASTER INC	0.000	825549108 SHFL	34,556	688,999.35	868,737.84 8,112,744.00
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	129,903.00 1,957,580.72 3,569,048.00
SIGMA-ALDRICH	1.200	826552101 Q SIAL	185,500	9,415,858.35	11,740,295.00 716,570.00 3,045,595.00
SIGMATEL INC	0.000	82661W107 SGTL	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	1,589,663.36 570,027.12	2,063,958.00 469,145.00
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 4,678,245.01 2,911,609.00
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	7,613,719.03 720,265.97	7,733,810.00 759,435.00
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	604,5/5.28	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 11,922,482.76	1,417,602.00
SMITHFIELD FOODS INC	0.000	832248108 SFD	110,000	11,,,22,,102,,,0	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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
	Instrument - COM	COMMON STOCK			
SOHU.COM INC	0.000	83408W103 SOHU	300	6,275.75 2,339,610.54 562,416.22	5,502.00
SOLECTRON 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		
SONIC SOLUTIONS	0.000	835460106 SNIC	4,800	96,317.76 1,136,156.46 166,438.02	72,528.00 1,470,744.00 179,340.00 570,663.00
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		373,853.17	570,663.00
SONUS NETWORKS INC	0.000	835916107 SONS	16,300 183,200	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 S.TT	29 600	675,232.52	862,544.00
SOUTHERN CO	4.315	842587107 O SO	1,042,000	29,358,140.15 1,925,740.42	35,980,260.00
SOUTHERN COPPER CORP	10.152	84265V105 PCU	34,550	1,925,740.42	35,980,260.00 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	67,401.23 889,002.96	286,350.00 1,017,452.27
SOUTHSIDE BANCSHARES INC	2.178	84470P109 SBSI	10,380	209,493.72	209,676.00
SOUTHWEST AIRLINES	0.109	844741108 O LUV		4.570.952.18	4,588,603.26
SOUTHWEST BANCORP IN	1.500	844767103 OKSB	14,400	4,570,952.18 296,033.25	288,000.00
		844895102 O SWX	39,850	897.775.87	
SOUTHWEST GAS CORP SOUTHWESTERN ENERGY COMPANY	0.000	845467109 SWN	366,000	897,775.87 7,429,322.13	1,052,040.00 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	423,747.83 1,199,551.58	1,278,482.09
SPEEDWAY MOTORSPORTS	0.923	847788106 TRK	16,300	111 106 02	EGE 101 00
SPHERION CORPORATION	0.000	848420105 SFN	112,000	444,196.03 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 O S	5 783 275	121,316,815.83	135,097,304.00
SPSS INC.	0.000	78462K102 SPSS	52,125 5,783,275 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		78464R105 SRX	102,728	7,284,238.84 2,626,775.44	3,137,313.12
SSA GLOBAL TECHNOLOGIES INC	0.000	78465P108 SSAG		462 033 42	536,605.00
ST JUDE MED. INC.	0.000	790849103 STJ	782,594	462,033.43 18,510,482.25	39,286,218.80
ST MARY LAND & EXPLORATION	0.000	70012103 SIU	70 000	871,970.33	2,606,148.00
ST PAUL TRAVELERS COS INC	2.059	792228108 SM 792860108 Q STA	2 004 046	106,537,483.31	125,292,470.82
SI PAUL IRAVELERS COS INC	2.059	132000100 Q SIA	4,004,040	100,537,403.31	123,292,4/0.82

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TOCK			
	Instrument - COM	COMMON STOCK			
STAGE STORES INC STAMPS COM INC STANCORP FINANCIAL GROUP	0.083	85254C305 STGS	29,000	582,859.93	863,620.00
STAMPS COM INC	0.000	852857200 STMP	36,300 48,732	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 53,620	146,367.32 857,746.28	207,600.84 847,732.20
STANDARD REGISTER CO	5.819	853887107 SR	53,620	857,746.28	847,732.20
STANDARD REGISTER CO STANDARD-PACIFIC CORP STANDEX INTERNATIONAL CORP STANLEY FURNITURE CO INC	0.434	85375C101 SPF	20,686	863,540.09 659,791.59 562,662.57 2,048,447.33 20,586,488.76	761,244.80
STANDEX INTERNATIONAL CORP	3.025	854231107 SXT	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 1,412,984	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 11,800	12,354,808.72	28,893,628.00 212,400.00 46,490,080.00
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	695,535.45 188,797.82	174,397.32
STATE NATIONAL BANCSHARES INC	0.000	857124101 SNBI	5,100		136,170.00
		857477103 STT	370,300	140,760.00 16,433,465.25	136,170.00 20,529,432.00
STATION CASINOS INC	1.474	857689103 STN	625,100	35,378,010.00	42,381,780.00 811,905.00
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	2,082,828.80 720,125.06 207,678.26 463,120.32	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	5,600 44,932	2,369,950.26	2,645,596.16
STERIS CORP	0.639	859152100 O STE	87,100	135,758.25 2,369,950.26 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	20,380 17,226	386,008.27 236,742.24	265.969.44
STATE STREET CORP STATION CASINOS INC STEAK N SHAKE COMPANY STEEL DYNAMICS INC STEEL TECHNOLOGIES INC STEIN MART INC. STEINWAY MUSICAL INS STELLENT INC STEPAN CO STERICYCLE INC STERIS CORP STERLING BANCORP STERLING BANCSHARES INC STERLING FINL CORP	2.828	859317109 SLFI	27,006	453,021.81 1,688,452.14 1,243,070.55 577,037.35 758,481.46	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 O SVC	71,500	1.243.070.55	1.510.795.00
		860370105 STEIE	112,500	577.037.35	608.625.00
STEWART INFO SVCS	1.541	860372101 STC	112,500 24,300	758.481.46	608,625.00 1,182,681.00 664.064.94
STIFEL FINANCIAL CORP STILLWATER MINING COMPANY STONE ENERGY CORP	0.000	860630102 SF	17.666	351.524.16	664.064.94
STILLWATER MINING COMPANY	0.000	860740102 SWC	17,666 43,129	351,524.16 380,428.36	664,064.94 499,002.53
STONE ENERGY CORP	0.000		31,400		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		10,131	575,495.53	409,495.02
DIMITTED DECORTIT CORE	0.000	303111100 BIKI	10,131	515,495.55	100,400.02

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TOCK			
	Instrument - COM	COMMON STOCK			
STRAYER EDUCATION INC	1.067				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	65,300 776,700 485	25,333,395.72	34,508,781.00
STUDENT LN CORP	2.064	863902102 STU	485 22,400	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 5,400	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 8,300	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		749,450.39	1,523,692.00
SUNTRUST BANKS INC.	3.023	867914103 Q STI	45,200 441,827	28,513,595.73	32,147,332.52
SUPER VALU STORES INC.	2.001	868536103 O 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	309,879.24 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	450,384.80	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 SUSO	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	25 200	C 47 0 47 72	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			1,820,659.75
SYMANTEC CORP	0.000			42.307.142.07	
SYMBION INC	0.000	871507109 SMBI	2,281,273 30,500	42,307,142.07 649,916.13	39,922,277.50 701,500.00 62,818.00
SYMBOL TECHNOLOGIES INC	0.156	871507109 SMB1 871508107 SBL		63 964 84	62 818 00
SYMMETRY MEDICAL INC	0.000	871546206 SMA	143,400	63,964.84 3,053,558.86	2 780 526 00
SYMS CORP	0.000		29 900	421 734 92	431 756 00
SYMYX TECHNOLOGIES INC.	0.000	87155S1107 SIM 87155S108 SMMX	48 731	421,734.92 1,190,763.07	1 329 868 99
SIMIA IECHNOLOGIES INC.	0.000	OLIDOSIOO SHIMA	40,/31	1,190,703.07	1,329,000.99

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S' Instrument - COM	COMMON STOCK			
SYNAPTICS INC	0.000			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		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	3,672,278.28 107,184.00	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	1,178,490.81 313,351.21	1,279,829.00 918,771.00
TALX CORP	0.291	874918105 TALX	20,100	313,351.21	918,771.00
TANOX INC	0.000	87588Q109 TNOX	35,340 1,347,600	588,696.64 40,049,850.33	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	5 250 054 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	CA AFF 73	70 [11 26
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		878717305 TICC	14.100	210.521.46	212,910.00
TECO ENERGY	4.423	872375100 O TE	14,100 47,000 80,654	210,521.46 696,248.53	807,460.00
TECUMSEH PRODUCTS CO CL-A	5.587		80,654	2,662,818.86 368,057.28	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	448,110.84 1,582,299.27	1,447,240.20
TEKTRONIX, INC.	0.850	879131100 O 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	879369105 TEX	111,700	6,827,318.47	7,258,266.00
TELEPHONE & DATA	0.971	879433100 TDS	26,800		965,604.00
TELEPHONE & DATA SYSTEMS-SPEC		879433860 TDS.S	40,800	898,395.41 1,302,877.73 295,200.26	1,412,088.00
TELETECH HOLDINGS INC	0.000	879939106 TTEC	37,700	295,200.26	454,285.00
TELEVEST GLOBAL INC	0.000				8,989,668.00
TELEWEST GLUBAL INC	0.000	0/930110/ 1FMT	377,400	0,047,057.09	0,909,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	p - COMMON SI	'OCK			
	t - 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	498,488.09 13,221,652.59 1,065,390.46	14,439,219.10
TEMPLE-INLAND INC.	2.006	879868107 O TIN	27,900	1,065,390.46	1,251,315.00
ENET HEALTHCARE CORP	0.000	88033G100 THC 880345103 TNC 880349105 Q TEN	1,063,800	9,505,049.87	8,148,708.00
ENET HEALTHCARE CORP ENNANT COMPANY ENNECO INC. EERADYNE INC EERCICA INC EEREX CORP EERA INDS INC EESORO CORP EESSERA TECHNOLOGIES INC EETRA TECH INC. EETRA TECHNOLOGIES INC. EETRA TECHNOLOGIES INC. EEVA PHARMACEUTICAL INDUSTRIES ADR EEVAS CAPITAL BANCSHARES	1.692	880345103 TNC	17,400	699,174.91	904,800.00
ENNECO INC.	0.000	880349105 Q TEN	169,900	2,389,660.43	3,331,739.00
ERADYNE INC	0.000	880770102 TER	75,400	1,166,918.19	1,098,578.00
ERCICA INC	0.000	88078L105 TRCA	52,400	1,166,918.19 637,639.83 8,189,392.69 661,192.86 18,121,466.46	375,708.00
EREX CORP	0.000	880779103 TEX	158,190	8,189,392.69	9,396,486.00
ERRA INDS INC	0.000	880915103 TRA	158,190 98,300	661,192.86	550,480.00
ESORO CORP	0.649	881609101 TSO	424,859	18,121,466.46	26,150,071.45
ESSERA TECHNOLOGIES INC	0.000	88164L100 TSRA	46.500	1,359,933.72 928,194.95 820,393.63 10,849,426.14	1,202,025.00
ETRA TECH INC.	0.000	88162G103 TTEK	55.400	928,194,95	868,118.00
ETRA TECHNOLOGIES INC.	0.000	88162F105 TTI	35.925	820.393.63	1.096.431.00
EVA PHARMACEUTICAL INDUSTRIES ADR	0.506	881624209 TEVA	375.100	10.849.426.14	16.133.051.00
EXAS CAPITAL BANCSHARES	0.000	882240107 TCBI	23.600	425.504.79	528.876.00
EXAS CAPITAL BANCSHARES EXAS INDUSTRIES INC EXAS INSTRS INC EXAS REGIONAL BANCSHARES INC	0.601	882491103 TXT	24.000	645.611.28	1.196.160.00
EXAS INSTRS INC	0.374	88224Q107 TCBI 882491103 TXI 882508104 Q TXN 882673106 TRBS	3.958.301	111.911.986.68	126.942.713.06
EXAS REGIONAL BANCSHARES INC	1.696	882673106 TRBS	97 050	2 714 454 64	2 746 515 00
EXAS ROADHOUSE INC-CLASS A	0.000	882681109 TXRH	97,050 114,841	1,602,531.63	1 785 777 55
FYAS INTTED BANCSHARES INC	1 762	882838105 TYIIT	15 130	261 583 16	274 760 80
EYTDON INC	1 919	883203103 INOI	107 300	7 254 473 80	271,700.00
UF BANCODD INC	0.000	053203101 Q 1X1	20 470	7,234,473.00	347 990 00
EXAS UNITED BANCSHARES INC EXTRON INC. HE BANCORP INC HE DIRECTV GROUP INC HE FINISH LINE-CL A HE GEO GROUP INC	0.000	882838105 TXUI 883203101 Q TXT 05969A105 TBBK 25459L106 DTV	772 600	11 221 764 61	10 022 222 00
UP PINICU LINE_CL A	0.000	317923100 FINL	68 500	1 044 224 76	1 103 270 00
UE CEO CROUD INC	0.574	36159R103 GGI	68,500 22,800	1,044,224.76	522 904 00
HE HANOVER INSURANCE GROUP	0.598	410867105 THG	107 000	7 115 155 56	7 0/0 502 00
HE MEN'S WEARHOUSE INC.	0.000	587118100 MW	207,900	7,115,155.56 24,901,520.68 803,271.19 1,404,000.48 1,959,328.76	7,040,303.00
		848907200 SGDE	36 500	24,901,320.00	23,000,090.00
TE OF TOE COMPANY	0.000	790148100 JOE	30,300	1 404 000 49	1 201 454 00
TEDMO ELECTRON CORR	0.952	883556102 TMO	20,700	1,404,000.46	1,391,454.00
HERMO ELECTRON CORP.	0.000	8835501U2 IMU	81,200 152,200	1,959,328.76	2,446,556.00
HOMAS & BETTS CORP.	0.000	884315102 Q TNB 640376109 Q TNM	153,200	3,926,283.62	6,428,272.00
IOMAS NELSON INC	0.811	0403/6109 Q INM	25,210 100 202	2 204 242 00	021,420.50
HE SPORTSMAN'S GUIDE INC HE ST. JOE COMPANY HERMO ELECTRON CORP. HOMAS & BETTS CORP. HOMAS NELSON INC HOR INDUSTRIES INC HORATEC CORP	0.499	885160101 THO	122,323	3,3U4,342.98 1,754,020,52	4,901,482.61
		885175307 THOR	125,295	1,959,328.76 3,926,283.62 527,350.13 3,304,342.98 1,754,938.52 1,837,158.78 39,935.29 4,070,522.48	2,592,353.55
HQ INC	0.000	872443403 THQI	116,022	1,83/,158./8	2,/6/,124.70
HRESHOLD PHARMACEUTICALS INC	0.000	885807107 THLD	5,900	39,935.29	85,255.00
IBCO SOFTWARE INC	0.000	88632Q103 TIBX	573,300	4,070,522.48	4,282,551.00
HRESHOLD PHARMACEUTICALS INC IBCO SOFTWARE INC IDEWATER INC IDEWATER COPD	1.349	886423102 Q TDW 88650R108 TONE	21,200	696,175.30	942,552.00 6,446,672.00
IERONE CORP	0.816	88650R108 TONE	219,200	5,251,802.41	6,446,672.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	up - COMMON S'	TOCK			
	nt - COM	COMMON STOCK			
TIFFANY & CO	0.835	886547108 TIF			7,255,955.00
TIFFANY & CO TIMBERLAND CO CL-A TIME WARNER INC. TIMKEN CO. TITAN INT'L INC. TITANIUM METALS CORP	0.000	887100105 TBL	10,500 8,977,900	336,463.59 248,921,859.70 2,879,764.26	341,775.00
TIME WARNER INC.	1.146	887317105 TWX	8,977,900	248,921,859.70	341,775.00 156,574,576.00
TIMKEN CO.	1.873	887389104 Q TKR		2,879,764.26	3,425,979.90
TITAN INT'L INC.	0.115	88830MT05 O TWT	16.300	221.544.43	281,175.00
FITANIUM METALS CORP	0.000	888339207 TIE		799,032.65	2,601,567.50
rivo inc	0.000	888706108 TIVO	60,300 843,200	410,636.97 17,851,731.69	308,736.00
TJX COS. INC.	1.033	872540109 Q TJX	843,200	17,851,731.69	308,736.00 19,587,536.00
TODCO	0.000	88889T107 THE	50,100 45,500	1,176,272.14 1,994,408.64	1,906,806.00 1,576,120.00
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 1,024,023.00 763,752.00
TOO INC	0.000	890333107 TOO	36,300	748,533.13 792,536.63	1,024,023.00
FOOTSIE ROLL INDUSTRIES, INC.	1.106	890516107 O TR	26 400	792,536.63	763,752.00
TOPPS INC	2.153	890786106 TOPP	76,545 9,981	630,510.83	568,729.35
TORCHMARK CORP	0.791	891027104 O TMK	9,981	630,510.83 463,630.23	568,729.35 554,943.60
COREADOR RESOURCES CORP	0.000	891050106 TRGL	2,600	92,800.40	54,782.00
ORO CO	0.822	891092108 TTC	38,400	1,587,316.09	54,782.00 1,680,768.00
CORTOISE ENERGY CAPITAL CORP	6.115	89147U100 TYY	1,085,000	92,800.40 1,587,316.09 25,956,267.49	24,130,400.00
CORTOISE ENERGY INFRASTUCTURE CORP	6.733	89147L100 TYG	710,000 210,000 17,700 34,700	20,201,799.74	19,191,300.00
CORTOISE ENERGY INFRASTUCTURE CORP	0.000	89147T103 TYN	210,000	5,243,000.00	4,462,500.00
TOTALD CROTTE TAIC	0 4 5 5	891777104 TWGP	17,700		
TOWER GROUP INC TRACTOR SUPPLY COMPANY TRAMMELL CROW CO	0.000	892356106 TSCO	34.700	258,001.00 1,057,245.71	1.837.018.00
RAMMELL CROW CO	0.000	89288R106 TCC	36.900	523.154.18	946.485.00
CRAMMELL CROW CO CRANS WORLD ENTERTAINMENT CP	0.000	893360100 TWMC	36,900 20,523	523,154.18 157,093.00	116.981.10
TRANSACTION SYSTEMS ARCHITECTS	0.000		52,042	889.423.06	1.498.289.18
TRANSATLANTIC HOLDINGS INC	0.714	893521104 O 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.			55,253	889,423.06 312,995.06 631,312.16 3,025,527.61 493,145.56	3.850.581.57
TRANSWITCH CORP	0.000	894065101 TXCC	55,253 383,500	493 145 56	701 805 00
TRC COS INC	0.000	872625108 TRR	35 600	538,424.94	701,805.00 389,820.00 390,567.00
REDEGAR CORPORATION	1.241	894650100 TG	35,600 30,300	525 858 79	390 567 00
REEHOUSE FOODS INC	0.000		60,180	1,375,774.55	1,126,569.60
REX COMPANY INC	0.000	89531P105 TWP	1	46 66	28.05
RIAD GTY INC	0.000	895925105 TGIC	9,400	46.66 444,006.86	413,506.00
RIAD GII INC RIAD HOSPITALS INC	0.000	00ED077100 BDT	12,913	601,736.43	506,576.99
TRIARC COM	1.911	895927101 TRY	12,913 52,995	670,617.83	887,136.30
TRIARC COM	2.424	895927101 TR1 895927309 TRY.B	34,333 16 400	204 005 50	242 540 00
•	2.424	09092/309 IKI.B	16,400 5,800	204,095.58 227,918.89	243,540.00 175 500 00
FRIBUNE CO FRICO BANCSHARES	2.379	896047107 Q TRB	5,800	227,918.89	1/5,508.00
		896095106 TCBK	12,811	226,616.69 1,860,229.87	299,649.29
TRIDENT MICROSYSTEMS INC	0.000	895919108 TRID	1/0,/54	1,860,229.87	3,0/3,5/2.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'				
	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 1,284,257.98	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 1,095,855.00 240,488.00
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		842,754.33 1,334,930.06	988,632.00
TRUSTMARK CORP	3.057	898402102 TRMK	79,600 50,000	1,334,930.06	1,373,500.00
TTM TECHNOLOGIES	0.000	87305R109 TTMI	93,100 175,815	855,585.66 4,733,107.00	875,140.00 3,678,049.80 72,494,436.00
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 37,400 887,800	87,605,766.70	82,337,580.00 328,372.00 15,181,380.00 265,075.08
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 12,238	13,699,809.84 244,822.35	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 RMIX	57,000	454,253.97 570,354.48	540,360.00 563,335.00 216,452.00
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 96,800	169,126.55 1,678,081.36	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	1,167,523.70 853,344.80	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	654,040.17 178,342.63 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	679,953.36 714,633.45	638,409.60
UMB FINL CORP	1.564	902788108 UMBF	16,500	714,633.45 734,967.68 1,036,481.77 334,565.00 56,100.00 909,197.94	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 IINCA	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	19,500 9,262	580,615.49 351,204.46	399,192.20
UNION DRILLING INC	0.000	90653P105 UDRL	9,300	135,594.00 27,000,761.97 4,458,687.69	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	0.000 0.000 0.000 1.564 1.682 0.000 0.000 0.000 0.482 1.856 0.000 1.490 2.386 2.435		36,600	745,484.65	1,141,920.00
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	p - COMMON SI	'OCK			
Instrumen	t - COM	COMMON STOCK			
UNISYS CORP. UNIT CORP UNITED AUTO GROUP INC UNITED BANKSHARES INC. UNITED CAPITAL CORP UNITED CMNTY BKS BLA UNITED CMNTY FINL CO UNITED FINANCIAL BANCORP INC UNITED FIRE & CAS CO UNITED NATURAL FOODS INC. UNITED DANAM FINANCIAL 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 1,072,077.88 2,157,867.88 89,120.48 1,411,091.12	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 909839102 UCFC 91030R103 UBNK 910331107 UFCS 911163103 UNFI 911268100 UNTD 911301109 UFFC 911312106 UPS 911363109 URI 911459105 USBI 912909108 Q X 913004107 USTR 913016309 USPI 913017109 Q UTX 91307C102 UTHR 91324P102 A UNH 913275103 UTR 913377107 UHCO 913431102 UCO 913456109 Q UVV	55,233	1,411,091.12	1,472,511.78
UNITED CMNTY FINL CO	2.794 0.000	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 0.000 5.625	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 ONLINE INC UNITED PANAM FINANCIAL CORP UNITED PARCEL SERVICES INC	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	0.000 2.984	911459105 USBI	6,100	180,179.36	163,541.00
UNITED STATES STEEL CORP.	0.832 0.000 0.000	912909108 O X	52,900	1,448,608.80	2.542.903.00
INTTED STATIONERS INC	0.000	913004107 USTR	42,260	1,549,636.91	2,049,610.00
UNITED STATIONERS INC	0.000	913016309 USPI	45,750	890.436.75	1,470,862.50
UNITED TECHNOLOGIES	1.574	913017109 O UTX	1,651,000	60.928.873.72	92.307.410.00
UNITED TECHNOLOGIES UNITED THERAPEUTICS CORP	1.574 0.000	91307C102 UTHR	35,600	1,459,856.06	2,460,672.00
INTTEDHEALTH GROUP INC	0.024	91324P102 A IINH	2.168.931	48.813.291.22	134.777.372.35
UNITEDHEALTH GROUP INC UNITRIN INC.	3.773	913275103 UTR	2.400	112.394.32	108.120.00
UNITAIN INC. UNIVERSAL AMERN FINL	0.000	913377107 IIHCO	27 700	279 441 82	417 716 00
INTVERSAL COMPRESSION HIDGS	0.000	913431102 1100	18 800	456 671 67	773 056 00
UNIVERSAL AMERN FINL UNIVERSAL COMPRESSION HLDGS UNIVERSAL CORP-VA UNIVERSAL ELECTRONICS INC	3 966	913456109 O INV	27 100	1 173 753 04	1 175 056 00
INTVERSAL FLECTRONICS INC	0.000	913483103 TIFTC	147 722	2 291 274 95	2 545 250 06
INTIVERSAL EDECTRONICS INC	0.000	013543104 HEDT	84 500	2,251,271.55	4 668 625 00
INTIVERSAL FOREST FRODUCTS	0.199	013003100 11110	16 013	2,333,313.22	749 447 62
UNIVERSAL ELECTRONICS INC UNIVERSAL FOREST PRODUCTS UNIVERSAL HEALTH SERVICES CL B UNIVERSAL TECHNICAL INSTITUTE INC	0.004	012015104 1777	10,013	2 475 624 11	2 214 606 04
UNIVERSAL TRUCKLOAD SERVICES INC	0.000	012000105 11701	5 000	111 711 12	125 700 00
UNIVERSAL TRUCKLOAD SERVICES INC UNIVEST CORP OF PENNSYLVANIA UNIVISION COMMUNICATIONS	2 121	01E071100 ITICD	12 100	215 620 10	202 667 00
UNIVEST CORP OF PENNSILVANIA	3.131	915271100 UVSP	1 402 400	315,620.19	41 245 026 00
UNIZAN FINANCIAL CORP	2.033	914906102 UVN	1,403,400	100 505 00	140 769 00
		91520W1U1 UN12	3,300	102,525.60	140,766.00
UNUMPROVIDENT CORP.	1.318	913456109 Q UVV 913483103 UEIC 913543104 UFPI 913903100 UHS 913915104 UTI 91388P105 UACL 915271100 UVSP 914906102 UVN 91528W101 UNIZ 91529Y106 Q UNM	300,∠UU 112 000	8,U12,208.//	8,3/0,55U.UU
URS CORPORATION	0.000	903236107 URS	113,800	3,260,659.76 421,274.59 104,826,249.92 1,159,702.19 360,894.20	4,28U,U18.UU
US AIRWAYS GROUP INC	0.000	90341W108 LCC	15,200	421,2/4.59	564,528.00
US BANCORP	4.416	902973304 USB	4,307,425	1 150 700 10	1 021 455 60
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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	FOCK			
Ins	trument - COM	COMMON STOCK			
USANA HEALTH SCIENCES INC	0.000				675,136.00
USEC INC.	4.602	90333E108 USU	91,100	777,850.20 7,603,816.70	1,088,645.00 8,905,000.00
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 28,431,807.18 8,100,661.36
UST INC.	5.388	902911106 Q UST	696,346 87,254	28,780,116.20 3,380,432.40	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	227,300 195,500	2,327,756.53	1 020 020 00
V F CORP	2.096	918204108 Q VFC	195,500	2,327,756.53 11,233,943.09	1,832,038.00
VAIL RESORTS INC	0.000	91879Q109 MTN	66,190 110,600	1,454,724.16 3,186,905.22	2,186,255.70 3,215,142.00
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 24,600	43,815,883.38	3,215,142.00 59,904,916.80 455,100.00
VALHI INC	2.162	918905100 VHI	24,600		
VALMONT INDUSTRIES	1.016			1,905,159.36	2,489,424.00
VALSPAR CORP	1.783	920355104 VAL	74,400 440,000 1,400	10,417,640.23	10,854,800.00
VALUE LINE INC	2.896	920437100 VALU			
VALUECLICK, INC	0.000	92046N102 VCLK	112,000	1,019,630.62	2,028,320.00 1,314,180.00
VALUEVISION MEDIA INC	0.000	92047K107 VVTV	112,000 104,300	1,014,871.19	1,314,180.00
VARIAN INC.	0.000	922206107 VARI		1,855,608.25	2,083,603.35
VARIAN MEDICAL SYSTEMS	0.000	92220P105 VAR	605,521	20,888,174.37	2,083,603.35 30,481,927.14
VARIAN SEMICONDUCTOR EQUIPMENT AS	SOC 0.000	922207105 VSEA	61,715	1,994,223.23	2,711,139.96
VASCO DATA SECURITY INTL	0.000	02220V104 VDCT	25 200	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	548,079.88 342,216.00
VECTREN CORPORATION	4.491	92240G101 VVC	30,164 12,600	575,239.92 310,627.96	342,216.00
VEECO INSTRUMENTS INC	0.000	922417100 VECO	27,900	474,131.66	
VENTANA MED SYS INC	0.000	92276H106 VMSI	57,865	474,131.66 1,274,004.62 998,964.31	483,507.00 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	92342V109 PAY	4 500	91 195 50	113,850.00
VERINT SYS INC	0.000			465,913.54	475,686.00
VERITAS DGC INC.	0.000	92343X100 VRNT 92343P107 VTS 92343V104 Q VZ 92532F100 VRTX 92534N101 VTRU	46,000	668,519.58	
VERIZON COMMUNICATIONS	5.378	92343V104 O VZ	5,699,913	668,519.58 229,979,833.11	1,632,540.00 171,681,379.56
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		692,188.00
VIASAT INC.	0.000	92552V100 VSAT	22,793	567 509 78	600 256 80
VIASYS HEALTHCARE INC	0.000	92553Q209 VAS	46,000	904,192.06	1,182,200.00
VICOR CORP	0.759	925815102 VICR			
VIGNETTE CORPORATION	0.000	926734401 VIGN	89,020	620,291.62 1,499,852.63	688,399.02 1,451,916.20
VIISAGE TECHNOLOGY INC	0.000		13,720	142,220.91	241,609.20
VINTAGE PETROLEUM INC.	0.412	927460105 O VPI	1,200	65,697.96	63,996.00
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	oup - COMMON ST	OCK			
	ent - COM	COMMON STOCK			
VIRGINIA COMMERCE BANCORP VIRGINIA FINL CORP VIROPHARMA INC VISHAY INTERTECHNOLOGY INC.	0.000	92778Q109 VCBI	9,700	239,676.74 256,919.86 1,045,215.25 23,791,765.31 283,048.35 597,929.20 1,613,719.11 229,184.80 460,698.71 780,156.35 1,462,850.03 65,795.37 35,445,384.35 140,150.00 208,440.89 1,057,019.34 1,503,815.89 1,209,358.02	282,173.00
VIRGINIA FINL CORP	2.442	927810101 VFGI	7,627	256,919.86	274,800.81
VIROPHARMA 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
VISHAL INTEKTECHNOLOGI INC. VISTACARE INC-CL A VISTAPRINT LTD VISTEON CORP VITAL IMAGES INC VITAL SIGNS INC VITESSE SEMICONDUCTOR CORP	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
VITESSE SEMICONDUCTOR CORP VITRAN CORP INC-A VNUS MEDICAL TECHNOLOGIES VODAFONE GROUP PLC-ADR VOLCOM INC	3.539	92857W100 VOD	1,470,500	35,445,384.35	31,571,635.00
VOLCOM INC VOLCOM INC VOLT INFO. SCIENCES INC. VULCAN MATERIALS CO W HLDG CO INC W-H ENERGY SERVICES INC W&T OFFSHORE INC WABASH NATIONAL CORP WABTEC WACHOVIA CORP. WADDELL & REED FINANCIAL-CL A	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
VIILCAN 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 WHO	67,400	1,209,358.02	2,229,592.00
WAT OFFSHORE INC	0.408	000000106 ышт	25 200	1,209,358.02 563,786.91 3,496,215.31	743.820.00
WARASH NATIONAL CORP	0.944	929566107 WNC	161.800	3.496.215.31	3.082.290.00
WARTEC	0.311	92922P106 WIT 929566107 WNC 929740108 WAB 929903102 Q WB 930059100 WDR 931142103 Q WMT	100 900	1 835 117 96	2 714 210 00
WACHOVIA CORP	3 859	929903102 O WB	3 416 477	1,835,117.96 139,514,489.12	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 O WMT	5 359 471	1,048,301.14 187,523,263.89	250 823 242 81
WALGREEN CO	0 587	931422109 Q WM	1 478 900	34 426 216 82	65 456 114 00
WALTER INDS INC	0.307	933170105 WIT	38 400	1 302 101 28	1 909 248 00
WARDACO CROID INC/THE	0.321	034300403 WEI	30,100	6 605 606 04	8 500 832 00
WACHOVIA CORP. WADDELL & REED FINANCIAL-CL A WAL MART STORES INC WALGREEN CO. WALTER INDS INC WARNACO GROUP INC/THE WARWICK VALLEY TELEPHONE CO	4 190	936750102 WILING	7 765	194 822 61	149 222 95
WASHINGTON GROUP INTERNATIONAL	0.000	020062200 WWVI	7,705	194,822.01 051 447 56	1 467 000 76
WASHINGTON MUTUAL INC.	4 505	020222102 Talm	1 6/0 050	56 000 010 02	71 760 022 00
WASHINGTON MOTUAL INC. WASHINGTON POST CL. B	4.505 0.967	020640100 O WDO	1,049,636	242 200 00	71,700,022.99
WASHINGTON POST CL. B WASHINGTON TR BANCORP		939040100 Q WPO	10 500	342,309.00	300,000.00
MACTE CONNECTIONS INC	0 000	940010100 WASH	12,500	1 111 262 60	4 727 20E 12
WASTE INDUSTRIES USA INC	0.000	941053100 WCN	6 200	4,111,202.09	70 056 00
WASTE MANAGEMENT INC.	2.484	931142103 Q WMT 931422109 Q WAG 93317Q105 WLT 934390402 WRNC 936750108 WWVY 938862208 WGII 939322103 WM 939640108 Q WPO 940610108 WASH 941053100 WCN 941057101 WWIN 94106L109 WMI 941075103 WSII 941105108 WGRD 94113U100 PIK 941848103 WAT	0,200	00,0/1./8	79,000.00
WASTE MANAGEMENT INC. WASTE SERVICES INC	2.899 0.000	941U0L1U9 WM1 04107E103 WCTT	012,/UU 67 E00	40,409,893.80	24,003,445.00
		941U/31U3 WSII	0/,500	2/1,/08.5U	224,//5.00
WATCHGUARD TECHNOLOGIES INC WATER PIK TECHNOLOGIES INC	0.000	941105108 WGKD	194,200	863,618.57	/18,540.00
		94113U1UU PIK	31,200	538,205.98	669,864.00
WATERS CORPORATION	0.000	941848103 WAT	19,900	953,641.53 436,089.73	752,220.00
WATSCO INC.	1.337	942622200 WSO	22,700	436,089.73	1,357,687.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
C	roup – COMMON S'	rock			
	ment - COM	COMMON STOCK			
WATSON PHARMACEUTICALS INC. WATSON WYATT WORLDWIDE	0.000	942683103 WPI	281,300	9,305,744.11	9,145,063.00
WATSON WYATT WORLDWIDE	1.075	942712100 WW	44,400 26,500	1,055,136.18 567,408.34 7,873,658.91 131,264.00	1,238,760.00 802,685.00
WATTS WATER TECHNOLOGIES INC. CLASS A		942749102 Q WTS	26,500	567,408.34	802,685.00
WAUSAU-MOSINEE PAPER CORP.	2.869	943315101 WPP	543,400 11,200	7,873,658.91	6,439,290.00
WAUWATOSA HOLDINGS INC WAVECOM SA-ADR WCI COMMUNITIES INC WD-40 CO WEBEX COMMUNICATIONS 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 1,395,879.75 502,444.86 3,967,915.78 233,544.00	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 3,411,479.65	811,863.00
WEBSENSE INC WEBSIDESTORY INC	0.000	947684106 WBSN	104,911	3,411,479.65	6,886,358.04
WEBSIDESTORY INC	0.000	947685103 WSSI	45,316	750,873.38	821,579.08
WEBSIDESTORY INC WEBSTER FINANCIAL CORPORATION WEIGHT WATCHERS INTL	2.132	947890109 WBS	35,600	750,873.38 1,271,041.93	821,579.08 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
WELLCARE HEALTH PLANS INC	0.000	94946T106 WCG	24,710	807,812.11	1,009,403.50
WELLPOINT INC. WELLS FARGO COMPANY WENDY'S INTL	0.000	94973V107 WLP	1,132,827	531,507.89 807,812.11 56,074,283.87 81,274,606.81	90,388,338.94 159,741,505.20
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		
WERNER ENTERPRISES INC	0.812	950755108 WERN	5,700 1,714,500	31,674,918.33	314,982.00 33,775,650.00
WESBANCO INC	3.419	950810101 WSBC	24,000	656,681.44	729,840.00 1,448,547.00
WESCO INTL INC	0.000	95082D105 WCC	33 900	854,440.25	1,448,547.00
VEST 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	1/ ///	406,298.99	201,312.00
WEST PHARMACEUTICAL SERVICES	1.917	955306105 WST	109,100	406,298.99 2,575,879.97	201,312.00 2,730,773.00
VESTAMERICA BANCORPORATION	2.411	957090103 WABC	34,700	1,791,780.43	1,841,529.00 666,100.00
VESTCORP INC	1.921	957907108 WES	10,000	546,166.93	
VESTELL TECHNOLOGIES INC-A	0.000	957541105 WSTL	145,825	1,791,780.43 546,166.93 903,087.40	656,212.50
WESTERN ALLIANCE BANCORP	0.000	957638109 WAL	4,100		122 467 00
WESTERN DIGITAL CORP	0.000	958102105 WDC	4,100 54,918	762,597.72	1,022,023.98
VESTERN GAS RESOURCES INC	0.637	958259103 WGR	10,100	468.370.62	475.609.00
VESTERN SIERRA BANCORP	0.000	959522103 WSBA	10,100 7,000	260 522 40	254 720 00
WESTFIELD FINANCIAL	2.499	96008D101 WFD	4,600	115,288.04	110,446.00 783,632.00
WESTLAKE CHEMICAL CORP.	0.381	960413102 WLK		115,288.04 650,923.23	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 O WY		21.843.753.27	24,897,402.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	roak			
	Instrument - COM	COMMON STOCK			
WFS FINL INC	0.183	92923B106 WFSI			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	19,233,446.40 386,270.00 20,578,852.56 489,873.00
WILLBROS GROUP INC	0.000	969199108 WG	26,750	388,623.88 17,759,596.46 463,486.66	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	28,750 888,168 28,300 135,700	463,486.66	489,873.00
WILLIAMS-SONOMA INC	0.000	969904101 WSM	135,700 4,600	4,024,826.43 165,237.00	5,855,455.00 178,986.00
WILMINGTON TRUST CO, DELAWARE	3.084	971807102 Q WL	4,600	165,237.00	178,986.00
WILSHIRE BANCORP INC	0.930	97186T108 WIBC	4,600 16,300	248,813.70	280,197.00
WILSONS THE LEATHER	0.000			123,780.27	72,600.00 1,682,303.00
WIND RIVER SYSTEMS	0.000	973149107 WIND	113,900	903,596.74	1,682,303.00
WINNEBAGO INDUSTRIES	1.081	974637100 WGO	35,300 16,000	850,359.97	1,174,784.00 878,400.00
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	653,201.98 581,471.62 632,999.02	851,508.00 560,595.00 705,029.00
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	C1 17F	907,847.12 2,282,083.73	1,373,990.50 3,399,115.20
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	383,281.63 637,078.43	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	1,172,530.50 238,629.79 177,786.00	317,088.00 182,826.00
WORTHINGTON INDS	3.539	981811102 Q WOR	00 000	1,532,446.28	1,725,058.00
WPS RESOURCES CORP.	4.086	92931B106 WPS	137,400	1,532,446.28 7,712,465.18	1,725,058.00 7,599,594.00
WPT ENTERPRISES INC	0.000	98211W108 WPTE	6,100 21,700	54,718.64	36,234.00 477,400.00
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	824,208.47 12,786,778.85	626,280.00 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 983134107 WYNN	2,633,402	102,160,672.53	121,320,830.14
WYNN RESORTS LTD	0.000	983134107 WYNN	1,000	52,145.84	704,375.00 121,320,830.14 54,850.00
X-RITE INC	1.000	983857103 XRIT	724,553 920,000	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	98411C100 XNPT 984121103 Q XRX	2,525,000	8,371,481.52 17,467,643.30 87,556.00 33,928,521.93	7,245,530.00 16,983,200.00 95,294.00 36,991,250.00

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - COMMON S					
	Instrument - COM	COMMON STOCK				
	THE CLUMENC - 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	9,101,596.32 46,290,004.11	54,569,904.00
YANKEE CANDLE CO	0.976	984757104		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 14,708,387.93	470,304.00
YUM BRANDS, INC.	0.981	988498101				
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	991,590.36 299,665.19	1,588,834.00
ZHONE TECHNOLOGIES INC	0.000	98950P108	ZHNE	116,300		
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 7,578,795.75	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

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Group	- ALTERNATI	VE INVESTMENTS	}			
Instrument	- AIF	ALTERNATIVE I	NVESTMENT	FUNDS		
ADAMS CAPITAL MANAGEMENT III	0.000	AVADAMS3	99404	13,068,398	13,068,398.21	9,675,255.33
ADVANCED TECHOLOGY 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		3,975,000	3,975,000.00	3,633,500.00
BAKER COMMUNICATIONS FUND	0.000	AVBAKERCOM		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 CB HEALTHCARE FUND	0.000	ABCARLYLE4 VEA02614	99408	10,994,065	10,994,065.00	10,994,065.00 10,623,218.02
CB HEALTHCARE FUND II	0.000	AVCBHF2	CBHCF 99405	10,064,406 12,020,627	10,064,406.83 12,020,627.13	10,023,218.02
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	AVENDMED	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
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Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Group	- ALTERNATI	VE INVESTMENTS	5			
Instrument	- AIF	ALTERNATIVE I	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	NOVF	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
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Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
G	roup - ALTERNAT	IVE INVESTMENT	S			
	ment - AIF			T 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	· ·	1,000.00	
PRIMUS CAPITAL FUND IV	0.000	VEA02451	PCF4		10,074,826.06	
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 EQITY FUND II	0.000	AVTAPE3	AVTAP	5,050,000	5,049,999.04	5,961,943.97
TUCKER ANTHONY PRIVATE EQUITY FUND I	V 0.000	AVTAPE4	99406	7,462,500	7,462,499.80	8,220,286.97
WARBURG PINCUS EQUITY PARTNERS	0.000	AWARBURG	99404		1,000.10	
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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - ALTERNAT				
	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	125,796.59 5,909,355.01 5,351,805.53 7,391,547.25	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 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 1,527,238.20 12,372,737.82	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
	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	0.00 70,112.25 245,901.36	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	483,033.78 602,350.92	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 1,118,002.84	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

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL ES	アカサマ			
	Portfolio - REE	RE EAST REGION			
	Instrument - A	APARTMENT			
2000 00 0000		0.000	555.050	0.01	0.00
RELATED - E. 39TH ST - SONC		0.000	REAST2	0.01	0.00
RELATED - LYRIC - WEST 94TH		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 APAR		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 & 10T	TH NEW YORK, NY	0.000	RFIFTY	1.00	28,300,000.00
Instrument Total	7			6.01	184,000,000.00
	Instrument -I	INDUSTRIAL			
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
WIPO2 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
	Instrument -0	OFFICE			
101 HUDGON GEDDER	TED GEV. GTEV. N.T.	14 000	DIMIDO1	1.00	000 000 00
101 HUDSON STREET	JERSEY CITY NJ	14.000 11.000	RHUD01 RMADAV		800,000.00
590 MADISON AVENUE	NEW YORK NY			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 &	•	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
	Instrument -R	RETAIL			
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
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Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL ESTA				
	Portfolio - REM Instrument - A	RE MIDWEST REGION APARTMENT			
ARBORS OF ANDERSON I	CINCINNATI MINNEAPOLIS	9.000 6.900	RANBR1 RPKGNW	19,795,548.07 15,712,000.00	25,700,000.00
PARK GLEN	MINNEAPOLIS	6.900	RPKGNW	15,/12,000.00	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 -0	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, M	N 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

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL E	೧೯೯೩ ಗಾರ್			
	Portfolio - RES	RE SOUTH REGION			
	Instrument - A	APARTMENT			
	THE CLUMCITE A	ALAKIPENI			
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	ROBC01	12,830,523.77	22,800,000.00
OUAKER OATS BUILDING	ATLANTA, GA	0.000	ROOATS	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 -0	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

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

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Constant Deat Deat	17.000			
	Group - REAL EST Portfolio - REW	RE WEST REGION			
	Instrument - A	APARTMENT			
	THE CT diffCITE 11	711 711 711 711 71			
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 -0	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 ONE CALIFORNIA	OAKLAND, CA SAN FRANCISCO CA	7.900 11.030	ROAKCC RONECA	21,670,393.61 42,794,517.64	60,499,999.61 105,100,000.00
ONE CALIFORNIA	SAN FRANCISCO CA	11.030	RONECA	42,/94,51/.04	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
IIIDCI diliciic 10cai					

Investment Desc	Rating (Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
		Group - REAL E olio - RER		E REIT				
		ument - A		E KEII IVERSIFIED				
	IIISCI	ullienc – A	ע	IVERSIFIED				
COLONIAL PROPERTIES		6.431	CLP	195872106	41.9800	104,000.00	4,187,679.49	4,365,920.00
COUSINS PROPERTIES INC		5.229		222795106	28.3000	101,000.00	2,835,242.55	2,858,300.00
CRESCENT RE EOT. CO.		7.568		225756105	19.8200	78,000.00	1,406,583.53	1,545,960.00
VORNADO REALTY TRUST		3.833		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
		Instrument -	3	HEALTH CARE				
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
		Instrument -0	2	INDUSTRIAL				
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		151895109	49.4800	72,000.00	2,902,017.30	3,562,560.00
FIRST INDUSTRIAL RE		1.337		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
		Instrument -I)	MIXED INDUST/O	FFICE			
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
		Instrument -H	7	OFFICE				
ALEXANDRIA REAL ESTATE		3.478	V D L	015271109	80.5000	63,000.00	3,739,464.14	5,071,500.00
ARDEN REALTY GROUP INC		4.505		015271109 039793104Q	44.8300	133,000.00	5,165,604.75	5,071,300.00
BIOMED REALTY TRUST		4.426		09063H107	24.4000	103,000.00	2,327,221.55	2,513,200.00
BOSTON PROPERTIES INC		3.669		101121101	74.1300	226,484.00	8,990,812.65	16,789,258.92
DODION EKOERKIIED INC		3.009	DVE	T01121101	,4.1300	220,404.00	0,990,012.00	10,109,230.92

Investment Desc	Rating Coupon Yield Tic					
	Group - REAL ESTA	TT				
	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		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		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
	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	0395831090	41.8900	420,480.00	11,299,951.02	17,613,907.20
ASSOCIATED ESTATES	7.522 AEC		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		40.8000	24,000.00	914,922.06	979,200.00
POST PROPERTIES, INC.	4.505 PPS	~	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
	Instrument -H	MANUFACTURED H	OMES			
AFFORDABLE RESIDENTIAL COMM	MUNI 7.869 ARC	008273104	9.5300	85,000.00	831,322.22	810,050.00

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

Investment Desc	Rating	g Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
		Group - REAL						
		folio - RER trument - M		REIT				
	Inst	rument - M	SE	LF SIORAGE				
PUBLIC STORAGE INC		2.953	PSA	74460D109	67.7200	252,000.00	11,126,012.31	17,065,440.00
SHURGARD STORAGE CTRS		3.949	SHU	82567D104	56.7100	84,000.00	3,518,883.39	4,763,640.00
SOVRAN SELF STORAGE		5.237	SSS	84610H108	46.9700	10,000.00	458,311.00	469,700.00
U-STORE-IT TRUST		5.510	YSI	91274F104	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/RESORT	rs			
BOYKIN LODGING CO		5.892	BOY	103430104	12.2200	36,000.00	474,859.53	
EQUITY INNS INC		5.018	ENN	294703103	13.5500	215,800.00	2,305,239.56	2,924,090.00
FELCOR LODGING TRUST		3.486	FCH	31430F101	17.2100	42,000.00	620,424.30	722,820.00
HOSPITALITY PROPERTIES		7.281	HPT	44106M102	40.1000	118,700.00	4,092,623.14	4,759,870.00
HOST MARRIOTT CORP		2.533	HMT	44107P104	18.9500	831,200.00	9,364,263.82	15,751,240.01
INNKEEPERS USA TRUST		3.750		4576J0104	16.0000	99,000.00	1,450,632.02	1,584,000.00
LASALLE HOTEL PROPERTIES		3.268		517942108	36.7200	69,100.00		2,537,352.00
MERISTAR HOSPITALITY CORP		0.425		58984Y103	9.4000	170,400.00	1,346,464.90	
STRATEGIC HOTEL CAPITAL I		4.276		86272T106	20.5800	82,000.00	1,415,556.22	1,687,560.00
SUNSTONE HOTEL INVESTORS	INC	4.516		867892101	26.5700	157,000.00	3,700,413.59	
WINSTON HOTELS INC		6.060	WXH	97563A102	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

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Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL ES Portfolio - REN Instrument - T	STATE RE NATURAL RESOURCES TIMBER				
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 E: Portfolio - REO Instrument - I	STATE RE OTHER INDUSTRIAL			
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

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Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL ES	STATE				
	Portfolio - REU Instrument - U	RE OPPORTUNITY FUND OPPORTUNITY FUNDS				
AEW PARTNERS II	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

Investment Desc		Yield	Identifier I	Maturity	Book Value	Market Value
	Carrier DEAL ECC	A III II				
	Group - REAL EST. Portfolio - REI	RE INTERNATIONAL				
	Instrument - F					
		0.000			0.00	0 404 560 00
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		0.000	RCAREP			1,746,990.00
DOUGHTY HANSON & CO EUROPEAN	MISC EUROPE	0.000	RDGHTY		31,459,063.69	
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	N MISC EUROPE	0.000	RORION		18,126,843.95	45,548,099.99
PRUDENTIAL PROP. PRTNRSINT'I	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			32,103,915.00
WESTBROOK FRENCH PORTFOLIO	MISC US	0.000	RWSTBF		16,346,629.91	
WESTBROOK V		0.000	RWBPTR		38,836,178.98	42,173,755.00
Instrument Total 12	2				242,724,135.49	295,688,904.12
Portfolio Total 13	3				242,724,135.49	304,173,473.92
Group Total 214	4	2,959,635,274	.70 / 12,824	,354.00 3	,181,148,518.92	5,069,041,208.85

Group Total

Portfolio	ID	Par/Shares Book Value	Market Value
		Group - INTERNATIONAL	
EQS	EQUITY SWAPS	1,704,124,268.81	1,871,576,642.3
EQS-E	EMERGING SWAP	56,778,252.28	60,266,198.9
EQS-QUAN	QUANTITATIVE SWAP	29,025,052.30	30,896,059.6
EQS2	EMERGING ANALYSTS SW	16,082,842.81	17,686,890.0
I-ACT	INTERNAL EMERGING	313,416,049.08	604,992,713.8
I-ARROW	ARROWSTREET CAPITAL	979,250,841.85	1,098,062,075.3
I-BABS	COLONIAL FIRST STATE	588,101,061.23	809,737,179.5
I-BERNS	SANFORD BERNSTEIN EA	1,377,021,744.85	1,889,290,367.8
I-SANF	BERNSTEIN EMERGING M	498,600,520.03	809,557,411.6
I-EAFE	INTERNAL EAFE INDEX	1,304,401,361.68	2,005,758,472.7
I-EAFEVAL	EAFE VALUE	1,158,699,126.20	1,625,827,829.6
I-EAP	EMERGING ANALYST POR	229,743,259.74	428,778,402.9
I-GEN	GENESIS	477,228,979.17	850,461,144.4
I-LAZAR	EAFE TRANSITION ACCO	15,008.24	57,684.9
I-MARVIN	MARVIN & PALMER_EAFE	1,143,520,656.78	1,387,413,707.6
I-MARVEM	MARVIN & PALMER EMER	407,239,733.50	613,209,561.9
I-PAN	INTERNAL EAFE TOPDOW	261,886,039.91	357,309,947.7
I-QUAN	EAFE QUANTITATIVE PO	757,353,994.93	953,536,160.9

1,777,447,219.55 / 1,116,863,667.99 11,302,488,793.39 15,414,418,452.21

Investment Desc R	ating	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Portf	Group -	INTERNATIONA EOS EO	L UITY SWA	PS			
	Instr	ument -	EQS EQ CPES CO	MMERCIAL	PAPER - EQU	JITY SWAPS		
FYDORT DEVELOPMENT CORD		4 162	30215HB17			8 500 000 00	8 470 148 16	
EXPORT DEVELOPMENT CORP 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	
		Instru	ment -FRB	FLOAT	ING RATE COR	RPORATE 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	
			ment -FRBES					
ABBEY NATL TREASURY SERV ABN AMRO BANK NV ALLSTATE GLOBAL FUNDING II ALLSTATE LIFE GLOB FD TR AMER EXPRESS BANK FSB AMER EXPRESS BANK FSB AMERICAN EXPRESS CREDIT ACCOU AMERICAN HONDA FINANCE ASIF GLOBAL FINAN XXV BANK OF NEW YORK BANK OF NOVA SCOTIA BANK ONE CORP BANK ONE ISSUANCE TRUST (EXPE BELLSOUTH CORP BRANCH BANKING & TRUST CATERPILLAR FIN SERV CRP CATERPILLAR FINANCE SERVICE CHASE CREDIT CARD MASTER TRUS CITIGROUP INC FANNIE MAE FEDERAL HOME LOAN BANK GOLDMAN SACHS GROUP INC HBOS TREASURY SRVCS PLC HSBC BANK USA	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		20,000,000.00 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 ACCOU	N 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 (EXPE	C AAA	4.230	06423RBF2	M		25,000,000.00	25,071,430.21	
BELLSOUTH CORP	A2	4.041	0/986UAH5	Q		39,450,000.00	39,504,108.41	
BRANCH BANKING & TRUST	AAZ	4.364	10513QBG5	Q		35,000,000.00	35,000,000.00	
CATERPILLAR FIN SERV CRP	AZ	2.967	149121287	Q		25,000,000.00	25,008,701.08	
CALERPILLAR FINANCE SERVICE	AZ	1.3/4	149121295	Q		14,000,000.00 28,350,000.00	13,999,911.75 28,433,631.99	
CHASE CREDII CARD MASIER IRUS	1 AAA	4.228	10151KCA9	IM O		26,350,000.00		
CITICROUP INC	AA1 771	4.209	172907CRU	Q		26,585,000.00 13,000,000.00	26,617,828.76 13,013,392.82	
EVNULE WAR	Dyy WWT	0 064	21250/CL3	2		24,000,000.00	23,988,830.15	
FEDERAL HOME LOAN RANK	ΔΔΛ	2 251	31333AUTD3	2		60,000,000.00	59,985,916.89	
COLDMAN SACHS CROID INC	V V 3	2 040	3233ACAD3	2		40,000,000.00	40,000,000.00	
HBUG TERVISIES GROOF THE	AA 2	2 820	404120EH0	2		40 000 000 00	40 013 634 26	
CHASE CREDIT CARD MASTER TRUS CITIGROUP INC FANNIE MAE FEDERAL HOME LOAN BANK GOLDMAN SACHS GROUP INC HBOS TREASURY SRVCS PLC HSBC BANK USA HSBC FINANCE CORP	AA2	1 518	40428AFF9	Q		30 000 000 00	40,013,634.26 30,001,381.42	
HORC FINANCE CORD	ΔA2 Δ1	3 817	40429.TAC1	Q		10,000,000.00	10,002,665.70	

Investment Desc	Rating	Yield	Identifie:	r F	Maturity	Par/Shares	Book Value	Market Value
		Group -	TNTERNATT	ONAT.			35,003,277.88 30,033,096.43 40,000,000.00 3,001,170.93 40,000,000.00 75,007,077.15 12,020,668.24 35,032,844.66 40,000,000.00 15,000,000.00 25,006,467.08	
	Portf	folio -	EOS	EOUTTY SW	APS			
	Instr	rument -	FRBES	FLOATING H	RATE CORPORAT	TE BOND		
IBM CORP JOHN HANCOCK GLOB FDG II	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 LEHMAN BROTHERS HOLDINGS MBIA GLOBAL FUNDING LLC	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 NOT	E T AAA	1.113	55264TBR1	M		75,000,000.00	75,007,077.15	
MBNA MASTER CREDIT CARD TRU	ST 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 MONUMENTAL GLOBAL FDG II MORGAN STANLEY	AA3	2.998	61532NAC2	Q		40,000,000.00 75,000,000.00 12,000,000.00 35,000,000.00 15,000,000.00 25,000,000.00 35,000,000.00 40,000,000.00 40,000,000.00	15,000,000.00 25,006,467.08	
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	40,000,000.00 39,980,439.28 39,994,564.60	
PNC BANK NA	A1	1.837	69347KHN5	M		40,000,000.00	33,331,301.00	
NATL CITY BK CLEVELAND PACCAR FINANCIAL CORP PNC BANK NA ROYAL BK OF SCOTLAND PLC	AA1	2.352	78010JAA0	Q		40,000,000.00 40,000,000.00 27,995,000.00 40,000,000.00 40,000,000.00	40,001,368.28	
				Q		27,995,000.00	28,076,392.00 39,992,424.35	
STATE STREET BANK & TR	AA2	2.425	8574P0RR1	Q		40,000,000.00	39,992,424.35	
SIATE SIREET BANK & IR SUNTRUST BANK TOYOTA MOTOR CREDIT US BANK NA VODAFONE GROUP PLC WACHOVIA BANK NA WAL-MART STORES		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	AAI	1.539	949/46FH9	Q		40,000,000.00	39,979,829.59 38,028,400.93 40,000,000.00 40,000,000.00 39,990,812.42 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	
		Instru	ment -INTF	INTE	RNATIONAL FUN	IDS		
EQUITY SWAP - LIQUIDITY RES	ERV	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	1,702,353,660.87	1,704,124,268.81	1,871,576,642.36

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Investment Desc	Rating Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group -	- INTERNATIONAL					
	Portfolio -	- EQS-E EMER					
	Instrument -	- CPES COMM	ERCIA	L PAPER - EQU	JITY SWAPS		
FNMA DISCOUNT NOTES	3.976	5 313589RJ4			5,100,000.00	5,098,350.21	
FNMA DISCOUNT NOTES	4.27	7 313589UG6-			4,200,000.00	4,163,723.92	
FNMA DISCOUNT NOTES	4.298	8 313589TS2-			14,000,000.00	13,901,117.53	
FNMA DISCOUNT NOTES	4.243	3 31315LTC2			13,000,000.00	12,932,394.73	
GENERAL ELECTRIC CAP CORP	4.422	2 36959JCL5			5,400,000.00	5,348,839.99	
Instrument Total	5				41,700,000.00	41,444,426.38	
	Instr	ument -INTF	INTE	RNATIONAL FUN	NDS		
EQS-E	0.000	O 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

Investment Desc	Rating Yield	Identifier	F Mat	urity	Par/Shares	Book Value	Market Value
	Group	- INTERNATIONAL					
	Portfolio Instrument	- EQS-QUAN QUAN - FRBES FLOR	TITATIVE S ATING RATE		BOND		
CATERPILLAR FIN SERV CRP	A2 2.97	0 14912LX55	Q		1,000,000.00	1,000,304.52	
FEDERAL HOME LOAN BANK		1 3133XCAB9	Q		10,000,000.00	9,997,652.82	
IBM CORP		6 45920QEU4	Q		5,000,000.00	5,000,000.00	
SLM CORP		7 78442FAM0	Q		2,255,000.00	2,255,318.25	
US BANK NA	AA1 3.19	7 90331HKD4	Q		1,865,000.00	1,865,313.19	
WORLD SAVINGS BANK FSB	AA3 3.40	3 98153BAF1	Q		8,000,000.00	8,002,478.81	
Instrument Total	6				28,120,000.00	28,121,067.59	
	Instr	ument -INTF	INTERNAT	IONAL FUND	S		
EQS-QUAN	0.00	0 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

Tarrostmo	at Danie	Doting Viold	Tdon+ifion	- ,	laturi tu	Daw/Chawag		Dools Wolne	261	
Monthly M	Market Portfolio									
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Investment Desc	Rating Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group Portfolio Instrument	~	-	JALYSTS SW PAPER - EQU	ITY SWAPS		
FHLB DISCOUNT NOTES	4.28	8 313385TS5			5,000,000.00	4,964,768.47	
Instrument Total	1				5,000,000.00	4,964,768.47	
	Instr	ument -INTF	INTERN	NATIONAL FUN	DS		
EQUITY SWAP II - LIQUIDI	TY RES 0.00	0 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

Investment Desc	Yield	Identifier B	Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	Portfolio - I-ACT		SING			
AMERICA MOVIL - ADR ARACRUZ CELULOSE SA ADR ASUR ADR AU OPTRONICS CORP - ADR CEMEX ADR CHECK POINT SOFTWARE TECH CHINA MOBILE HK ADR CIA TELECOM CHILE-ADR CIA VALE DO RIO DOCE - ADR COCA-COLA FEMSA-ADR COMPANHIA BRASILEIRE ADR COMPANHIA DE MINAS ADR CONTAX PARTICIPACOES ADR COPEL ADR EMPRESAS NACIONAL ADR FOMENTO ECONOMICO MEX SP ADR KOOKMIN BANK ADR LUKOIL HLDGS SPND-ADR PETROLEO BRASILEIRO ADR POSCO-ADR SOUTHERN COPPER CORP TELE NORTE LESTE PART ADR TELECENTRO OESTE CELULAR ADR TEVA PHARMACEUTICAL INDUSTRIE UNIBANCO - SPONSORED ADR VALE R DOCE-ADR VOTORANTIM CELULOSE - ADR	0.393	2722670	AMX	588,000.00	2,867,865.48 205,132.20 108,095.44 7.31 3,153,285.58 2,015,888.00 10,993,754.37 1,825,943.81 963,764.00 286,170.00 488,202.36 547,224.57 67,200.00 471,669.04 1,436,023.27 1,605,080.59 25,547.57 4,190,988.35 3,426,770.12 949,881.31 315,000.00 1,383,603.19 819,621.76 7,549,742.43 2,592,256.40 991,545.23 889,873.22 612,096.68	
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 INDUSTRIE	S 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 -CTR	Y COUNTRY I	FUNDS - CI	LOSED 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	219,950.00 346,800.00	1,098,188.45	
INDOCAM ASIA MALACCA	0.000	0556310	70601	40,000.00	522,500.00	
KOREA FUND	2.528	0556310 2496414	00094	2,700.00	82,544.40	
BRAZIL FUND FIRST ISRAEL FUND INC. FLEMING CZECH & SLOVAK INDOCAM ASIA MALACCA KOREA FUND TAIWAN OPPROTUNITIES FUND	0.000	0875361	33423	40,000.00 2,700.00 200,000.00	2,874,000.00	
Instrument Total	6			1,430,950.00	22,444,657.35	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
P			RGING			
I	ortfolio - I-ACT nstrument - ICOM	INTERNATIONA	L COMMON S	STOCKS		
ACE DIGITECH CO LTD ACER INCORPORATED ADVANCED INFO SERVICE AGORA SA AKBANK T.A.S. B AKSIGORTA ALFA SA DE CV SER' ANGLO AMERICAN ORD ANGLO PLATINUM LTD AU OPTRONICS CORP AYALA CORPORATION BANCO BRADESCO SA BANCO ITAU SA PREF BANGKOK EXPRESSWAY BANK DAGANG NAS ID BANK LEUMI LE-ISRAEL BANK PEKAO SA ORD BARLOWORLD LIMITED BEC WORLD PCL-FOREIGN BENQ CORP BHARAT PETROLEUM CORP LTD BK HAPOALIM BM ILS BRASIL TELECOM PART SA BRASIL TELECOM PARTICIPACOES S/ BYC CO LTD	0.000	6581996	03655	6,237.00 1,888,829.90 1,600,000.00 70,000.00 540,000.00 440,000.00 70,000.00 50,000.00	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	
BENO CORP	0.137	6054465	2352	1.386.000.00	1.274.486.67	
BHARAT DETROLEUM CORD LTD	0.137	6099723	BPCI.	40 000 00	381 251 91	
BK HADOALTM RM TIS	1 352	6075808	DOT.T	800 000 00	2 051 593 49	
BRASII TELECOM DART SA	1 445 698	2292645	BBTD3	20 000,000.00	197 264 31	
BRASIL TELECOM PARTICIPACOES S/	1,113.030 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	CARR4	44 161 119 00	0.00	
CATHAY LIFE INCIDANCE CO	0.000	6425663	73833	2 400 000 00	3 270 439 51	
CHETI COMMINICATIONS INC	0.120	6093231	73000	15 179 00	1 170 254 82	
CUEIL COMMONICATIONS INC	0.002	6189516	03000	1 469 00	1,175,334.02	
CHEIL GEDANG CORP	0.001	B0B8Z18	1010	2 000 000 00	9/1 716 //	
CHINA COSCO HOLDINGS	0.000	6191328	1919_	2,000,000.00	461 707 10	
CHINA DETROI FIIM	0.160	6291819	2204_ 206 H	6 400 000 00	2 601 050 17	
CHINA PEROLECE ENTERDRICES	0.402		300_H	1 600 000 00	1 255 020 72	
BRASIL TELECOM PARTICIPACOES S/ BYC CO LTD CASA ANGLO BRAS S.A. CATHAY LIFE INSURANCE CO CHEIL COMMUNICATIONS INC CHEIL JEDANG CORP CHINA COSCO HOLDINGS CHINA MOTOR CHINA PETROLEUM CHINA RESOURCES ENTERPRISES CHINA TELECOM CORP	0.270	6972459 6559335	231_H 720 ™	70,000.00 50,000.00 1,030,050.00 352,000.00 216,000.00 216,000.00 3,500,000.00 75,000.00 50,000.00 3,000,000.00 1,386,000.00 40,000.00 20,000,000.00 372.00 44,161,119.00 2,400,000.00 15,179.00 1,468.00 2,000,000.00 404,000.00 404,000.00 6,400,000.00 1,600,000.00 1,345.18 1,470,000.00	1,333,U29./2 1,402,206,F6	
CUINA IELECUM CORP	0.294	6527666	740_H 2001	2 272 716 00	1 650 220 22	
CHINAIRUSI FINANCIAL HOLDING CO	0.097		4091_	3,3/3,/±0.00	1,000,409.33	
CHUNCHIA TELECOM	0.001	6192978	00106	1,345.18	24,993.49	
CHUNGHWA TELECOM	0.252	6287841	2412_	1,4/0,000.00	∠,656,/86.66	
CIRDA DIMITED	0.017		CIPLA	160,000.00	452,670.44	
CHINA RESOURCES ENTERPRISES CHINA TELECOM CORP CHINATRUST FINANCIAL HOLDING CO CHOONGWAE PHARMA CORP CHUNGHWA TELECOM CIPLA LIMITED CJ CORP 3RD PREF	0.001	6212810	00104	445.00	11,996.60	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-ACT	INTERNAL EME	RGING			
	Portfolio - I-ACT Instrument - ICOM	INTERNATIONA	L COMMON ST	TOCKS		
CJ CORP-2ND PFD	0.001	6149424 6186153	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 6243898	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	
CJ CORP-2ND PFD CJ CORP-PFD CNOOC LTD COFCO INTERNATIONAL LTD. COMMERCIAL INTERNATIONAL BANK COMPAL ELECTRONICS CRESUD S.A.C.I.F.y A. CROWN CONFECTIONERY CO LTD DAE DUCK ELECTRNC DAEWOO SHIPBUILDING & MARINE DAISHIN SECURITIES CO LTD-PF DATANG INTERNATIONAL POWER	0.003	6149383	00806	742.00 4,379.00 4,000,000.00 3,162,000.00 386,000.00 3,882,999.40 100,000.00 1,409.00 5,318.00 100,000.00 9,806.00 2,400,000.00 14,003.00 12,000.00 140,000.00 150,000.00 160,000.00 170,000.00	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	6276117 6410959	DRRD_	12,000.00	276,114.82	
DAISHIN SECURITIES CO LTD-PF DATANG INTERNATIONAL POWER DELTA ELECTRONICS INC DHANA SIAM FINANCE DONGKUK STEEL MILL DR REDDY'S LABORATORIES ECI TELECOM ORD IL EDGARS CONSOLIDATED STORES EMBOTELLADORAS ARCA SA EMP ICA SOC CONTRO FINANCE ONE THB10 (FISKARAGUNG PERK I FORD OTOMOTIV SAN FORMOSA PLASTICS CORP GIGABYTE TECHNOLOGY CO. GOLD FIELDS LIMITE GPO IND BIMBO SER' GRUPO MEXICO SA GUJARAT AMBUJA CEMENT GDR HAINAN MEILAN INTL AIRPORT	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 6342535 B03MSR5	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	
HAINAN MEILAN INTL AIRPORT HANKOOK TIRE MANFT HANKUK ELECTRIC GLASS HARMONY GOLD MINING CO HINDALCO INDUSTRIES LIMITED HINDISTAN LEVER	0.001	6107422	$000\overline{24}$	495,000.00 300,000.00 525,000.00 1,700,000.00 40,002.00 2,098.00 180,000.00 200,000.00 464,000.00 700,000.00	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 HONG LEONG BANK	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	
HONG LEONG BANK HYUNDAI MARINE AND FIRE INS. (HYUNDAI MOTOR CO K	0.001	B01LXY6	00145	320,000.00 88,000.00	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	
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		Identifier 	F Ticker	Shares 	Cost	Market Value
	Group - INTERNAT					
	Portfolio - I-ACT	INTERNAL EME	RGING			
	Portfolio - I-ACT Instrument - ICOM	INTERNATIONA	L COMMON ST	COCKS		
HYUNDAI MOTOR LTD HYUNDAI PRECISION CCL-ISRAEL CHEM OR CCL-ISRAEL CHEM OR CDB HOLDING CORP O CJM CORP BERHAD CMPALA PLATINUM HL CNFOSYS TECHNOLOGIES LTD CORPORATION BERHAD COLORDORATION COMBERCAL CLARK DE COMBERCAL BANKA COOKMIN BANKA COOKMIN BANKA COOKMIN BANKA COOKMIN BANK KRW50 COREA ELEC POWER K COREA INVESTMENT HOLDINGS CO COREA TELECOM CORPORATION COLORDORATION COLORDORAT	0.001		00530	26 222 22	FF4 070 70	
HYUNDAI MOTOR LTD	0.001	6148272	00538	26,883.00 5,164.00 250,000.00 100,000.00	554,270.72	
HYUNDAL PRECISION	0.001	6449544	01233	5,164.00	192,945.36	
ICL-ISRAEL CHEM OR	0.402	6455530	CHIM_	250,000.00	2/8,1//.01	
IDB HOLDING CORP O	3.251	6456726	IDBH_	100,000.00	2,365,686.40	
LUM CORP BERHAD	0.902	6455217	TOM_M	320,000.00 24,000.00 73,037.00 9,840.00 440,000.00	392,045.//	
IMPALA PLATINUM HL	0.389	6457804	IMP_S	24,000.00	1,200,021.04	
INFOSYS TECHNOLOGIES LID	0.009	6205122	INFO_	/3,03/.00	1,089,741.03	
INTERFLEX CO LTD	0.001	6582955	05137	9,840.00	72,979.33	
OI CORPORATION BERHAD	0.746	6464514	IOI_M	440,000.00 11,492.00 42,720.08 1,600,000.00 80,000.00 790,000.00 15,000.00 157,397.00 100,000.00 6,438.00 72,000.00 4,052.00 2,000,000.00 17,601.00 2,844.00 6,400.00 36,000.00 253,886.00	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	
COMERCNI BANKA	0.118	4519449	KOMB_	15,000.00	791,148.44	
COOKMIN 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	
COREA 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	
G 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	36,000.00 253,886.00 550,000.00 120,000.00 500,000.00 700,000.00 3,400,000.00 48,000.00 600,000.00 100,000.00 400.00 1,484,008.48 360,000.00	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	
JAMYANG DAIRY PRODUCTS CO	0.000	6621201	00392	400.00	98.359.24	
JAN YA PLASTICS CORP	0.228	6621580	73841	1.484.008.48	1,364,231,38	
JEDBANK GROUP LTD	0.220	6628008	NED S	360.000.00	6.809.644.27	
JEXEN TIRE CORPORATION	0.203	6984959	00235	360,000.00 5,894.00	49 985 84	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	-		PCINC			
	Portfolio - I-ACT Instrument - ICOM	INTERNATIONA	L COMMON S'	TOCKS		
	1112 01 00110 10011					
NHN CORP NIEN HSING TEXTILE CO LTD NONG SHIM CO KRW50 OAO GAZPROM-GDR OIL & NATURAL GAS CORP LTD OLD MUTUAL ORBIS PLN2 OTP BANK PETROCHINA CO PETROL BRASILEIROS PHOENIXTEC POWER PICC PROPERTY & CASUALTY PLIVA D.D. GDR REG S POLSKI KON-GDR POSCO PREMIER IMAGE TECHNOLOGY PT BANK CENTRAL ASIA PT TELEKOMUNIKASI PUBLIC BANK BHD REALTEK SEMICONDUCTOR RELIANCE INDUSTRIES S P SETIA BERHAD GROUP S-OIL CORPORATION S-OIL CORPORATION S-OIL CORPORATION SAMSUNG CLIMATE CONTROL CO SAMSUNG CLIMATE CONTROL CO SAMSUNG ELECTRONICS-PFD SAMSUNG ELECTRONICS-PFD SAMSUNG FIRE & MARINE INS-PF SAMSUNG FIRE & MARINE INS-PF SAMSUNG FIRE & MARINE INS-PF SAMSUNG FIRE + MAR SAMSUNG SDI CO LTD SAMSUNG SDI CO LTD SAMSUNG SDI CO LTD SAMSUNG SECS CO KS SANLAM LTD ORD ZAR	0.000	6560393	03542	743.00 3,775,000.00	47,986.41	
NIEN HSING TEXTILE CO LTD	0.271	6591928	1451_	3,775,000.00	47,986.41 2,907,237.41 187,749.41 678,967.73 1,476,892.64 2,571,681.63 3,153,578.87 728,392.02 3,600,317.22 3,356,817.58 363,058.13 1,497,223.46 1,258,877.25 361,200.00 2,086,330.27 1,279,378.90 1,932,572.00 1,540,136.68 1,029,956.93 903,538.65 2,124,413.97 840,094.04 335,904.88 61,982.45 104,277.75 907,271.10 17,266.94 922,187.51 2,235,376.98 15,182,935.71 2,828,619.77 69,980.18	
NONG SHIM CO KRW50	0.001	6638115	00437	1,000.00	187,749.41	
OAO 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	PETR4	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	41,014.00 14,120.00 6,262.00 7,866.00 22,765.00 240,000.00 3,094.00 506.00 2,427.00 864,000.00	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	
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Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	oup - INTERNAT					
			RGING			
Instrum	io - I-ACT ent - ICOM	INTERNATIONA	L COMMON ST	COCKS		
SAPPI ZARI(SICOVAM SASOL NPV SFA ENGINEERING CORP SHINHAN FINANCIAL GROUP LTD SHINSEGAE DEPT STR SIAM CEMENT CO THB SIAM COMMERCIAL BK SIME DARBY BERHAD SINOPAC HOLDINGS SINOTRANS LTD SK CORPORATION ORD SK TELECOM CO LTD SM PRIME HLDGS ORD SODIFF ADVANCED MATERIALS CO SPAR GROUP LTD STANDARD BANK GROUP SUNGSHIN CEMENT CO LTD SUNPLUS TECHNOLOGY CO SURGUTNEFTEGAS PREFERRED T IS BANKASI SER C T.GARANTI BANASI T TAEGU DEPARTMENT STORE CO TAIWAN MOBILE CO. LTD TAIWAN SEMICONDUCTOR MANUFACTURING	0.065	6777007	SAP_S	50,000.00 257,000.00	623,103.47	
SASOL NPV	0.376	6777450	SOL_S	257,000.00	2,877,913.89	
SFA ENGINEERING CORP	0.002	6430140	05619	6,869.00 140,000.00	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	1,353,370.24 1,105,354.94 463,710.63 938,880.29 1,259,607.24 2,877,881.55	
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	2,877,881.55 758,505.76 139,960.37 4,356,875.35 503,950.78 6,998.02 421,453.81 1,755,858.30 42,987.83 1,001,844.70 1,214,330.00 350,738.28 536,613.04 33,790.82 2,520,792.50 10,243,388.91 763,681.74 2,191,357.41 962,760.98	
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 MORILE 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	
TELEKOMINIKAYA 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 NASTONAL BERHAD	0.400	6904612	TNB_M	700.000.00	2.194.755.09	
TENARIS SA	0.156	2172402	TS AF	176.000.00	332.432.21	
TEVA PHARMA IND II.	0.130	6882172	TEVA_	168 000 00	5 201 627 66	
THAT ENGINE MANEACTURING	0.125	BOSZ2M2	43247	46 870 00	0.00	
TIGER BRANDS LIMITED	0.542	B0J4PP2	TBS_S	67.200.00	2,191,357.41 962,760.98 2,194,755.09 332,432.21 5,201,627.66 0.00 833,230.99 1,513,142.44	
TISCO FINANCE DIB CO	0.312	6892858	68928	2 000 000 00	1 513 142 44	
TAEGU DEPARTMENT STORE CO TAIWAN MOBILE CO. LTD TAIWAN SEMICONDUCTOR MANUFACTURING TELEFONOS DE MEXIC TELEKOMUNIKAYA POL TELEKOM SOUTH AFRICA LTD TENAGA NASIONAL BERHAD TENARIS SA TEVA PHARMA IND IL THAI ENGINE MANFACTURING TIGER BRANDS LIMITED TISCO FINANCE PUB CO. TUPRAS-TURKIYE PETROL RAFINE TV AZTECA S.A. CPO UNI-PRESIDENT ENTERPRISES UNIBANCO-UNITS UNIFIED ENERGY SYSTEMS UNITED MICROELECTRONICS	6.350	B03MYT9	TUPRS	40.000.00	330,840.86 70,043.17 2,496,987.27 185,105.68 796,442.45 3,098,270.12	
TV AZTECA S A CPO	0.330	2096911	TVAZT	187 200 00	70 043 17	
INT-DEFCIDENT FNTFEDETCEC	0.013	6700393	1216_	5 980 960 00	2 496 987 27	
INTRANCO-INTTS	7 260	B02PG48	UBBR1	5,900,900.00	185 105 68	
INITELED EMEDGA GAGLEMG	12 10/	4889335	EESR_	7 000 000 00	796 442 45	
ONITIED MICDOFFECTDONICS	13.10 4 0.015	6916628	73850	4 214 034 20	7 00 , 442.43 3 000 270 12	
ONITED MICKOFFECIKONICS	0.015	0310078	13030	4,214,034.29	3,090,2/0.12	

Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Portfolio -		ONAL INTERNAL EMER INTERNATIONAL		TOCKS		
VIA TECHNOLOGIES INC WHITE MARTINS SA C YANG MING MARINE TRANSPORT YOULCHON CHEMICAL CO LTD YUHAN CORPORATION		0.070 0.000 0.425 0.004 0.000	6146823 2961428 6987583 6146997 6988337	WHMT3 2609_ 00873	2.00 60,546.00 1,000,000.00 5,176.00 754.87	1,030,660.52 28,991.79	
Instrument Total	200				348,224,924.87	237,400,951.79	
	Instru	ment -INTF	INTERNAT	IONAL FUN	DS		
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	
	Instru	ment -INTI	WARRAINTERNAT	IONAL WAR	RANT		
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
	-	INTERNATI I-ARROW INTF	ONAL ARROWSTREET CAPITAL INTERNATIONAL FUNDS			
ARROWSTREET CAPITAL - EQUI ARROWSTREET CAPITAL - LIQU		0.000	IE-ARROW IL-ARROW	9,508,273.91 284,234.50	950,827,391.29 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

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Monthly Market Portfolio					
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAL			
	Portfolio - I-BABS Instrument - INTF	COLONIAL FIRST STATE INTERNATIONAL FUNDS			
BABSON STEWART - EQUITIES BABSON STEWART - LIQUIDITY	0.000	IE-BAB IL-BAB	5,660,248.17 220,762.44	566,024,817.21 22,076,244.02	

Instrument Total
Portfolio Total

5,881,010.61 588,101,061.23

5,881,010.61 588,101,061.23 809,737,179.50

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Monthly Market Portfolio						
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value	
Group - INTERNATIONAL						
	Portfolio - I-BERNS Instrument - INTF	SANFORD BERNSTEIN EA INTERNATIONAL FUNDS				
BERNSTEIN - EQUITIES BERNSTEIN - LIQUIDITY	0.000 0.000	IE-BER IL-BER	13,227,872.68 542,344.76	1,322,787,268.10 54,234,476.75		

13,770,217.44 1,377,021,744.85

13,770,217.44 1,377,021,744.85 1,889,290,367.88

Instrument Total

Portfolio Total 2

Monthly Market Portfolio								
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value			
	Group - INTERNAT Portfolio - I-SANF Instrument - INTF	CIONAL BERNSTEIN EMERGING M INTERNATIONAL FUNDS						
BERNSTEIN EMERGING - EQUITIE BERNSTEIN EMERGING - LIQUIDI		IE-SAN IL-SAN	4,604,466.05 381,539.14	460,446,605.18 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			

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Monthly Market Portfolio					
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL			
	Portfolio - I-GEN Instrument - INTF	GENESIS 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

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT: Portfolio - I-LAZAR Instrument - CTRY	IONAL EAFE TRANSIT COUNTRY FUND		END		
ISRAEL FUND	0.000	0457242	ISR_L	571,389.00	0.00	
Instrument Total	1			571,389.00	0.00	
	Instrument -ICOM	M INTERNA	TIONAL COMMO	ON STOCKS		
CIA VALE DO RIO DO TELECOM ASIA RTS TI AUTOMOTIVE LTD	0.000 0.000 0.000	B011X91 94F1516 3067529	VALE_ 94F15 6525Z	83,300.00 535,516.00 375,200.00	0.00 0.00 0.00	
Instrument Total	3			994,016.00	0.00	
	Instrument -INT	F INTERNA	TIONAL FUNDS	3		
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 - INTERNATI Portfolio - I-MARVIN Instrument - INTF	IONAL MARVIN & PALMER_EAFE INTERNATIONAL FUNDS			
MARVIN & PALMER - EQUITIES MARVIN & PALMER - LIQUIDITY	0.000 0.000	IE-MARV IL-MARV	10,898,039.85 537,166.71	1,089,803,985.75 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

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Monthly Market Portfolio						
Investment Desc	Yi	eld Identifi	er F Ticker	Shares	Cost	Market Value
	Group - INTE Portfolio - I-MA Instrument - INTF	RVEM MARVIN & P.				
MARVIN EMERGING - EQUITIES MARVIN EMERGING - LIQUIDITY		000 IE-MARVE		3,926,402.11 145,995.21	392,640,211.81 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

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Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
Por	rtfolio - I-QUAN	EAFE QUANTIT	ATIVE PO			
Ins	strument - ICOM	INTERNATIONA	L COMMON ST	OCKS		
3 I GROUP A P MOLLER MAERSK A/S ABB LIMITED CHF2.50 ABN AMRO HLDGS NV ACCOR FRF100 ACOM CO Y50 ADECCO SA-REG ADIDAS-SALOMON AG ADVANTEST Y50 AEGON NV AEON CO LTD AIFUL CORP JPY 50 AIR FRANCE AIR LIQUIDE AKZO NOBEL NV NLG5 ALCAN ALUMINIUM LTD					673,501.90 5,074,846.76 428,352.62 10,723,906.31 1,203,852.86 563,939.51 117,164.26 433,685.03 472,295.52 4,316,077.03 860,360.14 750,416.36 262,759.01 1,062,840.42 2,101,998.10 427,450.00 1,466,304.98 574,313.01 7,084,046.84 744,032.34 70,263.44 78,396.70 166,214.39 1,896,108.18 40,515.79 1,073,434.80 440,742.59 743,034.40 680,829,82	
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	
AIR FRANCE AIR LIQUIDE AKZO NOBEL NV NLG5 ALCAN ALUMINIUM LTD ALCATEL EUR 2.0 ALLIANCE BOOTS PLC ALLIANZ AG NPV(REG ALLIED IRISH BANKS ALUMINA LTD AMCOR ORD NPV AMP ORD AUD3 ARCELOR ARISTOCRAT LEISURE LIMITED	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	
ARCELOR ARISTOCRAT LEISURE LIMITED ASAHI BREWERIES Y5 ASAHI GLASS CO JPY ASAHI KASEI CORPORATION ASCENDAS REAL ESTATE INV	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 ASTRAZENECA GBP 0. ATI TECHNOLOGIES INC ATOS ORIGIN SA	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 GROU	JP 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		CS_FP	185,685.00	4,465,964.22	
BAA ORD GBP1	2.639 5.899	0067340	CS_FP BAA_L	95,876.00	440,742.59 743,034.40 680,829.82 1,409,866.78 2,878,060.14 114,797.41 373,925.78 612,299.24 91,204.86 713,342.03 4,465,964.22 829,790.92	
BANG & OLUFSEN HOLDING-B	0.292		BOB D	8,400.00	827,272.31	
				-,	- ,	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAT.				
	Dortfolio T-OUAN	EVEE VIIVMELL	TATIVE PO			
	Instrument - ICOM	INTERNATIONA	T. COMMON ST	COCKS		
BANK OF IRELAND BANK OF MONTREAL BANK OF MONTREAL BANK OF MONTREAL BARCLAYS PLC ORD G BARRICK GOLD CORP BASF AG DEM ORD SH BAYER AG COM NPV BCE INC BEKAERT SA NPV BG GROUP ORD BHP LIMITED BHP STEEL LTD BIC FRF 25.0 BILLITON PLC BK OF EAST ASIA HK BNP PARIBAS BOC GROUP GBP0.25 BOC HONG KONG HOLDINGS LTD BOEHLER-UDDEHOLM A BORAL LIMITED BOUYGUES BP AMOCO BRAMBLES INDS LTD BRIDGESTONE CORP J BRIT AMER TOBACCO BRITISH AEROSPACE BRITISH SKY BROADC BROOKFIELD ASSET MANAGEMENT BT GROUP BUSINESS OBJECTS CAMECO CORP CAN IMPERIAL BK OF COMMERCE CANADIAN NATURAL RESOURCES CANADIAN PACIFIC RAILWAY LTD CANON INC JPY50 CAP GEMINI FRF 40. CAPITAMALL TRUST					701,709.99 579,838.45 958,489.68 2,851,957.82 262,805.57 5,183,857.00 3,019,975.09 238,660.41 645,298.68 931,118.32 836,260.96 70,800.73 561,201.37 875,245.02 115,2877.55 5,421,373.23 414,451.86 162,197.47 2,485,126.20 555,564.32 984,663.24 11,257,777.45 144,632.33 938,461.50 1,037,081.99 934,322.67 800,159.90 222,149.77 3,570,320.78 133,170.05 132,685.80 564,229.19 384,627.10 336,761.43 207,001.97 3,645,817.10 50,572.61 884,832.72 625,063.48	
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/ I	1.552.722.00	11.257.777.45	
BRAMBLES INDS LTD	1 557	6120009	BIT. 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 AFROSDACE	4 406	0263494	BA / T.	246 594 00	934 322 67	
BRITISH SKY BROADC	3 111	0141192	BSV I.	85 854 00	800 159 90	
DDOOKETEID AGGET MANAGEMENT	0.876	2092599	DAM/I	7 200 00	222 149 77	
DT CDOID	0.070	3091357	DAM/ L	662 254 00	2 570 220 70	
DIGINECO ODIECTO	0.322	5876507	DOD E	2 600 00	122 170 05	
GAMEGO CODD	0.000	2166160	GGO G	4 500 00	133,170.05	
CAN IMPEDIAL DE COMMEDCE	0.278	2170525	CCO_C	4,500.00	132,085.80	
CANADIAN NATI DATIMAY CO	0.010	2170323	CM_CN	7 050 00	204 627 10	
CANADIAN NATIDAL DECOURCES	0.919	2180632	CNR_C	1,950.00	304,02/.IU 336 761 /3	
CANADIAN DAGLETO DATIVAY IND	0.356	2171573	CNQ_C	7 200 00	330,/01.43	
CANADIAN PACIFIC KAILWAY LTD	1.054	2793115	CP_CN	7,200.00	207,001.97	
CANON INC JPY50	0.012	6172323	//51_	/5,/00.00	3,045,81/.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	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	o - INTERNAT					
		EAFE QUANTII	ATIVE PO			
Instrument	- TCOM	TNTFRNATIONA	L COMMON STO	OCKS		
CARREFOUR EUR 2.5 CASINO GUICH-PERR CATHAY PACIFIC AIR CENTRAL JAPAN RWY CENTRICA 5.55P CGU ORD 25P(SICOVA CHEUNG KONG INFRASTRUCTURE CHEUNG KONG (HLDGS) CHUBU ELECTRIC POWER CO INC CIE DE ST. GOBAIN CIRCLE K SUNKUS CO LTD CITY DEVELOPMENTS CLARIANT AG-REG CLP HLDGS HKD5 CNP ASSURANCES COFINIMMO COGNOS INC COLES MYER LTD COLOPLAST-B COMFORTDELGRO CO COMMENWEALTH BK OF AUSTRALIS AUD 2.0	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	335,749.64 60,637.37 1,568,859.81 391,570.39 2,185,523.32 78,603.76 302,877.09 1,478,737.97	
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 65,800.00	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	
CLARIANT AG-REG	0.980	7113990	CLN_V	5,826.00	1,530,832.64 896,731.19 85,501.70 235,705.54 800,441.96 647,222.50 110,636.14 127,082.70 1,255,778.56 843,044.87 580,699.14 2,111,767.54 776,033.82 815,415.38	
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	
COMMENWEALTH 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	134,608.00 11,959.00 76,000.00 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_ CSGN_ CRH_I	31,000.00	1,206,128.13 1,110,445.89 1,763,910.21	
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	7012	81 400 00	1,073,935.11	
DAIMLERCHRYSLER AG	4.106	5529027	DCX G	146,081.00	5,666,256.22	
COMFORTDELGRO CO COMMENWEALTH BK OF AUSTRALIS AUD 2.0 COMMERZBANK AG ORD NPV COMPAGNIE FIN RICHEMONT COMPASS GROUP COMPUTERSHARE LIMITED COMSYS HOLDINGS CORP CONTINENTAL AG NPV CREDIT AGRICOLE CREDIT SAISON CO Y CREDIT SUISSE GROUP CRH DAI NIPPON PRINTNG DAIMLERCHRYSLER AG DAIWA HOUSE INDS J DAIWA SECURITIES G DANISCO A/S DANSKE BANK DBS GROUP HOLDINGS DCC PLC	0.009	6251363	 1925_	139,000.00	5,666,256.22 1,618,151.68 622,798.42 1,986,240.04 6,881,930.93	
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	580,600.00 7,792.00	142,399.64	
				, -	,	

SEVIER NV ORD 3.318	Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Instrument - ICOM		Group - INTERNAT	IONAL				
I CORPORATION 0.008 6248990 9433_ 317.00 1,764,227.12 LHAIZE-LE LION N 1.794 4262118 DELE 26,337.00 860,899,69 N NORSKE BANK NO 0.523 426304 DNENO 2.994,759.16 NSO CORP YSO 0.007 6640381 6902_ 21,300.00 371,370.32 UTSCHE BANK AG 0 3.596 5750355 DBK,G 89,321.00 6,218,842.92 UTSCHE BOERSE AG 0.955 7021963 DBL,G 15,397.00 1,158,158.14 UTSCHE LENGH D 1,283 4617859 DFM,G 12,055.00 2,398,638.04 UTSCHE FOST AG 2.873 4617859 DFM,G 120,505.00 2,398,638.04 UTSCHE LEKKM D 5.200 5842559 DTM,G 425.144.00 7,052,343.98 XIA 2.815 7147610 DEXE 222,087.00 2,783,464,82 AGEO ORD GBP 28. 6.020 0237400 DEXE 222,087.00 2,783,464,82 AGEO ORD GBP B 8.532 0047245 DSGL 77,510.00 220,439,70 UGLAS HLDG AG DE 3.623 459680 DULG 15,558.00 606,011.33 V, DE SAMMENSLUT VOGN 0.050 5872969 DSV,D 15,550.00 1,667,704,98 ON AG 3.169 4942904 DOLG 15,558.00 606,011.33 V, DE SAMMENSLUT VOGN 0.050 5872969 DSV,D 15,550.00 1,667,704,98 ON AG 3.169 4942904 SDG,G 11,512,00 6,758,578.70 ST JAPPA RALIMAY 0.008 6298542 9020 247.00 1,205,556.60 SAI CO JUYSO 0.013 6307200 4523 29,200.00 760,541.90 ECTRIC POWER DEVELOPMENT C 0.012 BO20238 9512 106,000.00 3,410,385.66 PUIDA MEMORY INC 0.000 BO35F62 BNG EM L 1,000.00 241,128,15 SEVIER NV ORD 1.314 712477 FFF 4.691.00 66,758,578.70 SET JAPPA RALIMAY 0.008 6298542 9020 247.00 1,205,556.60 SETIA POUR DEVELOPMENT C 0.012 BO20238 9512 106,000.00 3,410,385.66 PUIDA MEMORY INC 0.0044473 EMIL 1.136,809.00 651,067.69 BEITIGE INC 2.709 2466149 EMB.C 11,000.00 241,128,15 CONNA CORD 0.488 2793193 EML 1.15,809.00 66,653.75 ROPEAN ARGONAUTIC DEFENCE 1.888 4012250 EAD, F 27,775.00 785,078.48 BULC JPYSO 0.056 869458 PORL 508,195.00 11,847,222.27 SEVIER NV ORD 1.314 7212477 FFF 4.691.00 58,855.06 FORDIX NUC JPYSO 0.056 869458 PORL 508,195.00 11,284,329.99 ETS GERNING GR 2.688 630.00 10,983.01 9 SETI SAIN AG ORD 0.00 11,284,334,348 SERILLY ROPOR 0.00 10,983.01 9 SETI SAIN AG ORD 0.00 10,983.01 9		Portfolio - I-QUAN	EAFE QUANTII	ATIVE PO			
SEVIER NV ORD 3.318		Instrument - ICOM	INTERNATIONA	L COMMON STO	OCKS		
SEVIER NV ORD 3.318	DD - GODDOD - TO	0.000	6040000	0.422	215 00	1 564 005 10	
SEVIER NV ORD 3.318	DDI CORPORATION	0.008	6248990	9433_	317.00	1,764,227.12	
SEVIER NV ORD 3.318	DELHAIZE-LE LION N	1.794	4262118	DELB_	26,337.00	860,899.69	
SEVIER NV ORD 3.318	DEN NORSKE BANK NO	0.523	4263304	DNBNO	488,160.00	2,994,759.16	
SEVIER NV ORD 3.318	DENSO CORP Y50	0.007	6640381	6902_	21,300.00	371,370.32	
SEVIER NV ORD 3.318	DEUTSCHE BANK AG O	3.596	5750355	DBK_G	89,321.00	6,218,842.92	
SEVIER NV ORD 3.318	DEUTSCHE BOERSE AG	0.955	7021963	DB1_G	15,397.00	1,158,158.14	
SEVIER NV ORD 3.318	DEUTSCHE LUFTHANSA	2.830	5287488	LHA_G	93,916.00	1,287,483.79	
SEVIER NV ORD 3.318	DEUTSCHE POST AG	2.873	4617859	DPW_G	120,505.00	2,398,638.04	
SEVIER NV ORD 3.318	DEUTSCHE TELEKOM D	5.200	5842359	DTE_G	426,144.00	7,052,343.98	
SEVIER NV ORD 3.318	DEXIA	2.815	7147610	DEXB_	222,087.00	2,783,464.82	
SEVIER NV ORD 3.318	DIAGEO ORD GBP 28.	6.020	0237400	DGE_L	251,383.00	2,564,255.02	
SEVIER NV ORD 3.318	DIXONS GROUP ORD	8.532	0047245	DSGI_	77,610.00	220,439.70	
SEVIER NV ORD 3.318	DOUGLAS HLDG AG DE	3.623	4596680	DOU_G	15,568.00	606,011.33	
SEVIER NV ORD 3.318	DSV, DE SAMMENSLUT VOGN	0.050	5872969	DSV_D	15,500.00	1,667,704.98	
SEVIER NV ORD 3.318	E.ON AG	3.169	4942904	EOA_G	111,512.00	6,758,578.70	
SEVIER NV ORD 3.318	EAST JAPAN RAILWAY	0.008	6298542	9020_	247.00	1,205,556.60	
SEVIER NV ORD 3.318	EISAI CO JPY50	0.013	6307200	4523_	29,200.00	760,541.90	
SEVIER NV ORD 3.318	ELECTRIC POWER DEVELOPMENT C	0.012	B02Q328	9513_	106,000.00	3,410,385.66	
SEVIER NV ORD 3.318	ELPIDA MEMORY INC	0.000	B035F62	6665_	70,800.00	2,132,893.22	
ANCE TELECOM FRF 5.618 5176177 FTE_F 186,109.00 5,349,560.50 ASER + NEAVE LTD 1.788 6689458 FNN_S 128,400.00 979,884.08 ESENIUS MEDICAL CARE 1.766 5160073 FME3_ 5,486.00 433,478.33 LIENDS PRO PLC 6.884 3055977 FP_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70	ELSEVIER NV ORD	3.318	4148810	REN_N	107,216.00	1,482,328.11	
ANCE TELECOM FRF 5.618 5176177 FTE_F 186,109.00 5,349,560.50 ASER + NEAVE LTD 1.788 6689458 FNN_S 128,400.00 979,884.08 ESENIUS MEDICAL CARE 1.766 5160073 FME3_ 5,486.00 433,478.33 LIENDS PRO PLC 6.884 3055977 FP_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70	EMI GROUP PLC	5.662	0044473	EMI_L	136,809.00	651,067.69	
ANCE TELECOM FRF 5.618 5176177 FTE_F 186,109.00 5,349,560.50 ASER + NEAVE LTD 1.788 6689458 FNN_S 128,400.00 979,884.08 ESENIUS MEDICAL CARE 1.766 5160073 FME3_ 5,486.00 433,478.33 LIENDS PRO PLC 6.884 3055977 FP_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70	ENBRIDGE INC	2.709	2466149	ENB_C	11,000.00	241,128.15	
ANCE TELECOM FRF 5.618 5176177 FTE_F 186,109.00 5,349,560.50 ASER + NEAVE LTD 1.788 6689458 FNN_S 128,400.00 979,884.08 ESENIUS MEDICAL CARE 1.766 5160073 FME3_ 5,486.00 433,478.33 LIENDS PRO PLC 6.884 3055977 FP_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70	ENCANA CORP	0.488	2793193	ECA_C	24,700.00	624,859.67	
ANCE TELECOM FRF 5.618 5176177 FTE_F 186,109.00 5,349,560.50 ASER + NEAVE LTD 1.788 6689458 FNN_S 128,400.00 979,884.08 ESENIUS MEDICAL CARE 1.766 5160073 FME3_ 5,486.00 433,478.33 LIENDS PRO PLC 6.884 3055977 FP_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70	ERSTE BANK DER OESTER SPARK	1.378	5289837	EBS_A	152,574.00	8,365,046.77	
ANCE TELECOM FRF 5.618 5176177 FTE_F 186,109.00 5,349,560.50 ASER + NEAVE LTD 1.788 6689458 FNN_S 128,400.00 979,884.08 ESENIUS MEDICAL CARE 1.766 5160073 FME3_ 5,486.00 433,478.33 LIENDS PRO PLC 6.884 3055977 FP_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70	ESPRIT HOLDINGS	0.456	6321642	330_H	18,200.00	109,830.19	
ANCE TELECOM FRF 5.618 5176177 FTE_F 186,109.00 5,349,560.50 ASER + NEAVE LTD 1.788 6689458 FNN_S 128,400.00 979,884.08 ESENIUS MEDICAL CARE 1.766 5160073 FME3_ 5,486.00 433,478.33 LIENDS PRO PLC 6.884 3055977 FP_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70	ESSILOR INTERNATIONAL	1.314	7212477	EF FP	4,691.00	388,535.55	
ANCE TELECOM FRF 5.618 5176177 FTE_F 186,109.00 5,349,560.50 ASER + NEAVE LTD 1.788 6689458 FNN_S 128,400.00 979,884.08 ESENIUS MEDICAL CARE 1.766 5160073 FME3_ 5,486.00 433,478.33 LIENDS PRO PLC 6.884 3055977 FP_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70	EURONEXT	1.608		NXT F	15,728.00	666,653.75	
ANCE TELECOM FRF 5.618 5176177 FTE_F 186,109.00 5,349,560.50 ASER + NEAVE LTD 1.788 6689458 FNN_S 128,400.00 979,884.08 ESENIUS MEDICAL CARE 1.766 5160073 FME3_ 5,486.00 433,478.33 LIENDS PRO PLC 6.884 3055977 FP_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70	EUROPEAN AERONAUTIC DEFENCE	1.848	4012250	EAD F	27,275.00	785,078.48	
ANCE TELECOM FRF 5.618 5176177 FTE_F 186,109.00 5,349,560.50 ASER + NEAVE LTD 1.788 6689458 FNN_S 128,400.00 979,884.08 ESENIUS MEDICAL CARE 1.766 5160073 FME3_ 5,486.00 433,478.33 LIENDS PRO PLC 6.884 3055977 FP_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70	FANUC JPY50		6356934	6954	19,600.00	1,228,195.99	
ANCE TELECOM FRF 5.618 5176177 FTE_F 186,109.00 5,349,560.50 ASER + NEAVE LTD 1.788 6689458 FNN_S 128,400.00 979,884.08 ESENIUS MEDICAL CARE 1.766 5160073 FME3_ 5,486.00 433,478.33 LIENDS PRO PLC 6.884 3055977 FP_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70	DODET C	3.413		FORB	508,195.00	11.547.222.27	
ANCE TELECOM FRF 5.618 5176177 FTE_F 186,109.00 5,349,560.50 ASER + NEAVE LTD 1.788 6689458 FNN_S 128,400.00 979,884.08 ESENIUS MEDICAL CARE 1.766 5160073 FME3_ 5,486.00 433,478.33 LIENDS PRO PLC 6.884 3055977 FP_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70	FOSTERS BREWING GR	2.628		FGL A	34.483.00	144.474.28	
ASER + NEAVE LTD 1.788 6689458 FNN_S 128,400.00 979,884.08 ESENIUS MEDICAL CARE 1.766 5160073 FME3_ 5,486.00 433,478.33 IENDS PRO PLC 6.884 3055977 FP/_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70 JI PHOTO FILM CO 0.005 6356525 4901_ 46,324.00 1,495,071.51 JITSU NEW JPY50 0.005 6356945 6702_ 188,997.00 1,161,160.70 LLAHER GROUP ORD 6.279 0383369 GLH_L 57,825.00 907,924.76	FRANCE TELECOM FRF	5.618		ס סירים	106 100 00	E 2/0 E60 E0	
ESENIUS MEDICAL CARE 1.766 5160073 FME3_ 5,486.00 433,478.33 IENDS PRO PLC 6.884 3055977 FP/_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70 JI PHOTO FILM CO 0.005 6356525 4901_ 46,324.00 1,495,071.51 JITSU NEW JPY50 0.005 6356945 6702_ 188,997.00 1,161,160.70 LLAHER GROUP ORD 6.279 0383369 GLH_L 57,825.00 907,924.76	FRASER + NEAVE LTD	1.788		FNN S	128,400.00	979,884.08	
JENDS PRO PLC 6.884 3055977 FP/_L 215,783.00 691,636.61 ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70 JI PHOTO FILM CO 0.005 6356525 4901_ 46,324.00 1,495,071.51 JITSU NEW JPY50 0.005 6356945 6702_ 188,997.00 1,161,160.70 LLAHER GROUP ORD 6.279 0383369 GLH_L 57,825.00 907,924.76	FRESENIUS MEDICAL CARE	1.766		FME3	5,486.00	433,478.33	
ONTLINE LTD 0.343 5561052 FRO_N 44,300.00 1,192,613.70 JI PHOTO FILM CO 0.005 6356525 4901_ 46,324.00 1,495,071.51 JITSU NEW JPY50 0.005 6356945 6702_ 188,997.00 1,161,160.70 LLAHER GROUP ORD 6.279 0383369 GLH_L 57,825.00 907,924.76	FRIENDS PRO PLC	6.884		FP/ L	215,783.00	691.636.61	
JI PHOTO FILM CO 0.005 6356525 4901 46,324.00 1,495,071.51 JITSU NEW JPY50 0.005 6356945 6702 188,997.00 1,161,160.70 LLAHER GROUP ORD 6.279 0383369 GLH_L 57,825.00 907,924.76	FRONTLINE LTD	0 343		FRO N	44.300.00	1.192.613.70	
JITSU NEW JPY50 0.005 6356945 6702 188,997.00 1,161,160.70 LLAHER GROUP ORD 6.279 0383369 GLH_L 57,825.00 907,924.76	FILIT PHOTO FILM CO	0.005	6356535	4901	46.324.00	1.495.071.51	
LLAHER GROUP ORD 6.279 0383369 GLH_L 57,825.00 907,924.76	FILTITSH NEW JDY50	0.005	6356945	6702	188 997 00	1 161 160 70	
31,025.00 301,924.70	FOOTISC NEW OFISC	6 279	0330343	GT.H T.	57 825 00	907 924 76	
	ORDINIER GROOF ORD	0.279	0303303	GTI1_T	31,023.00	JUI, JZ4.10	

ASOF11 Date 01/19/2006 Time 18:25:04 STATE TEACHERS RETIREMENT SYSTEM OF OHIO

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	Dortfolio TOUAN	באבב אוואאידי	TATIVE PO			
	Instrument - ICOM	INTERNATIONA	AL COMMON STO	OCKS		
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 B05LZ02	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 6435327	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	TCT_F	83,541.00	372,681.84	
IMPERIAL OIL LID	0.712	2454241	IMO_C	4,800.00	263,803.92	
INBEV	0.938	4755317	INR_R	69,221.00	1,55/,3/8.82	
INCO LTD	0.678	2460367	N_CN	6,600.00	228,326.50	
ING GRUEP NV NLGI	4.508	7154182	INGA_	359,912.00	11,144,283./4	
INPEA CORP	0.003	B036Z21	10U4_	300.00	2,462,7/1.76	
INSUKANCE AUSTRALIA GROUP	3.585	6271026	IAG_A	25,534.00	110,000.28	
INIERCONTINENTAL HOTELS GROUP	2.985	B07Q1P2	IHG_L	46,453.00	46U, L35.56	
GAMBRO AB - REDEMPTION A GECINA ORD FRF 100 GENERAL PROPERTY GROUP GKN ORSH 0.5GBP GLAXOSMITHKLINE GN STORE NORD A/S GOLDEN OCEAN GROUP LTD GPE BRUX LAMBERT GREAT-WEST LIFECO GROUP DANONE ORD GUNZE Y50 GUS PLC HAKUHODO DY HOLDINGS INC HANG LUNG PROPERTIES LTD HANG SENG BANK HK HANSON ORD GBP2 HBOS PLC HENDERSON LAND DEVELOPMENT HITACHI Y50 HOKKAIDO ELECTRIC POWER HONDA MOTOR CO COM HONG KONG ELECTRIC HKD1 HONG KONG EXCHANGES & CLEAR HONGKONG+CHINA GAS HOYA CORP Y50 HSBC HOLDINGS ORD HUTCHISON WHAMPOA HYPO REAL ESTATE IGM FINANCIAL INC IMMOFINANZ IMMOBILIEN ANLAGE IMPERIAL CHEM INDS IMPERIAL CHEM INDS IMPERIAL OIL LTD ING GROEP NV NLG1 INPEX CORP INSURANCE AUSTRALIA GROUP INTERCONTINENTAL HOTELS GROUP IRISH LIFE & PERMANENT	3.840	4455253	ThmTT	10,15/.00	56,342.77 366,963.68 330,857.92 359,468.45 5,935,396.18 1,446,446.50 50,079.81 1,377,600.21 186,917.83 1,477,287.57 1,289,090.10 606,117.94 1,543,384.94 77,800.69 212,945.65 36,929.20 3,221,827.04 84,794.61 2,292,871.09 2,224,911.47 3,191,797.50 206,546.92 61,570.14 94,751.53 1,220,044.18 7,040,894.60 360,959.47 601,460.75 130,886.01 4,212,348.43 372,681.84 263,803.92 1,557,378.82 228,326.50 11,144,283.74 2,462,771.76 116,666.28 460,135.56 258,331.44	

Investment Desc		ldentifier 	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-QUAN		TATIVE PO			
	Instrument - ICOM			OCKS		
ISHARES MSCI CANADA ISHARES MSCI EAFE INDEX FUND	0.680	2373681	EWC	95,000.00 133,700.00	1,761,215.00	
ISHARES MSCI EAFE INDEX FUND	1.866	2801290	EFA	133,700.00	7,023,084.45	
ITOCHU 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	
ISHARES MSCI EAFE INDEX FUND ITOCHU CORP Y50 J S GROUP CORPORATION JAMES HARDIE INDUSTRIES NV JAPAN AIRLINES SYSTEM CORP JAPAN TOBACCO INC JFE HOLDINGS INC JOHNSON ELECTRIC HLDINGS JOYO BANK Y50 KAMIGUMI CO Y50 KANSAI ELEC POWER KBC GROUP KEIO ELECTRIC RAILWAY CO LTD KEPPEL CORP ORD SG	0.034	6281939	179_H	139,800.00	7,023,084.45 1,067,420.60 1,079,036.09 29,785.05 535,050.09 1,157,134.76 1,031,588.91 138,151.04 1,082,568.74 537,027.35 1,471,484.53 4,168,945.38 841,692.01 1,742,840.69 489,120.88 320,057.03 80,056.07 754,489.74 59,214.30 866,424.77 737,961.31 1,067,546.77 527,191.92 2,407,775.52 2,164,568.94 3,596,141.83 1,236,448.17	
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 <u> </u>	108,700.00	2,002,531.21	
KECO ELECTRIC RAILWAY CO LTD KEPPEL CORP ORD SG KEPPEL LAND LIMITED KERRY GROUP PLC-A KEYENCE CORPORATION KINGFISHER PLC KINGSPAN GROUP KIRIN BREWERY CO C KLEPIERRE KOBE STEEL KOMATSU Y50 KONINKLIJKE AHOLD NV KONINKLIJKE DSM NV KONINKLIJKE KRN KONINKLIJKE NUMICO KUBOTA CORP Y50 KYOCERA CORP JPY50 KYOCERA CORP JPY50 KYOWA HAKKO KOGYO KYUSHU ELECTRIC POWER L''OREAL FRF10 LAFARGE FF25(REGD) LAGARDERE SCA FF40 LAND SECURITIES GP LEGAL + GENERAL OR LI & FUNG LTD LINDE AG	1.540	4057808	OR_FP	29,663.00	3,596,141.83 1,236,448.17 718,484.45 1,260,534.78 674,904.71 2,002,531.21 2,199,036.64 1,693,141.54 789,019.50 574,626.48 983,867.12 59,255.71 1,658,599.77	
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	LGEN	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	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-QUAN	EAFE QUANTIT	'ATIVE PO			
	Instrument - ICOM	INTERNATIONA	L COMMON STO	OCKS		
LLOYDS TSB GROUP O LOBLAW COMPANIES LTD LVMH MOET-HENNESSY MACQUARIE BANK LIMITED MACQUARIE INFRASTRUCTURE GRP MAGNA INTERNATIONAL INC-CL A MANULIFE FINANCIAL CORP MARKS+ SPENCER ORD MARUBENI CORP JPY5 MATSUSHITA ELC IND MATSUSHITA ELECTRIC WORKS METRO AG NPV MI DEVELOPMENTS MICHELIN (CGDE) MILLEA HOLDINGS INC MITSUBISHI CORP Y5 MITSUBISHI ELEC CP MITSUBISHI ESTATE MITSUBISHI ESTATE MITSUBISHI UFJ FINANCIAL CORP						
LLOYDS TSB GROUP O	12.017	0870612	LLOY_ L_CN MC_FP	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	3,900.00 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	166,498.87 247,123.37 931,652.13 1,579,742.70 883,871.18 2,939,037.52 872,497.98 965,733.32 62,214.80 1,232,780.98 2,007,101.20	
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	MIM/S 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	8766_ 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	
MITSUT + CO IPY50	0.012	6597302	8031	225.500.00	2.007.749.67	
MITSII CHEMICALS I	0.002	6597368	4183	166 000 00	939 790 96	
MITSHI FIDOSAN CO	0.000	6597603	8801	88 000 00	990 591 75	
MITGHT MARINE AND	0.005	6870122	8801 <u> </u>	139 000 00	954 748 10	
MITSII O S K LINE	0.003	6597584	9104	112 000 00	668 049 33	
MITCHI TRUCT HOLDINGS INC	0.011	6431897	8309	54 000 00	445 091 25	
MIZIHO FINANCIAL GROUD	0.002	6591014	8411_	848 00	3 471 662 02	
MTP COPPORATION	0.005	6290054	66 HK	60 600 00	91 349 92	
MINCHENED DICKNG	3 106	5294121	66_HK MUV2_	29 300 00	3 431 269 27	
MIDATA MEC CO IDVE	0.006	6610403	6001	21 901 00	1 106 625 /1	
NAMCO DANDAT HOLDINGS	0.000	B0JDQD4	7022	21,001.00	1 245 277 42	
MITSUBISHI ESTATE MITSUBISHI UFJ FINANCIAL CORP MITSUI + CO JPY50 MITSUI CHEMICALS I MITSUI FUDOSAN CO MITSUI MARINE AND MITSUI MARINE AND MITSUI TRUST HOLDINGS INC MIZUHO FINANCIAL GROUP MTR CORPORATION MUNCHENER RUCKVS MURATA MFG CO JPY5 NAMCO BANDAI HOLDINGS NATIONAL BANK OF CANADA	0.005	2077303	/034_ NA CN	6 100 00	217 646 20	
NATIONAL BANK OF CANADA	2.725 7.660		NA_CN	411 606 00	217,040.30	
NATIONAL GRID GROU	7.009	B08SNH3	MG/ Tr	24 704 00	1,232,780.98 2,007,101.20 1,564,886.72 841,297.13 881,926.86 5,573,021.51 2,007,749.67 939,790.96 990,591.75 954,748.10 668,049.33 445,091.25 3,471,662.02 91,348.82 3,431,269.27 1,196,625.41 1,345,277.43 217,646.30 3,701,570.66 549,565.49 1,619,496.71 312,959.14 1,223,620.72 3,725,210.61 51,966.62	
MEG GODD ODD IDAEO	0.045	6624608	NAD_A 6701	24,/04.00	1 610 406 71	
NEC CORP ORD JP150	0.006	6640400	0/01_	2 101 00	1,019,490./1	
NEUPUSI SA	2.088	5617096	NEO_F.	3,181.00	312,959.14	
NEPTUNE ORIENT LNS	4.061	6628859 7123870	NOL_S	597,000.00	1,223,620.72	
NAMCO BANDAI HOLDINGS NATIONAL BANK OF CANADA NATIONAL GRID GROU NATL AUSTRALIA BK NEC CORP ORD JPY50 NEOPOST SA NEPTUNE ORIENT LNS NESTLE SA CHF NEW WORLD DEVEL CO NEWCREST MINING LIMITED	1.544	7123870	NESN_	13,561.00	3,725,210.61	
NEW WORLD DEVEL CO	0.363 0.182	6633767	NESN_ 17_HK NCM_A	52,000.00 8,721.00	51,966.62	
NEWCREST MINING LIMITED	0.182	6637101	NCM_A	8,721.00	108,637.60	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-QUAN	EAFE QUANTIT	TATIVE PO			
	Instrument - ICOM	INTERNATIONA	L COMMON ST	OCKS		
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	953 <u>2</u> _	575,000.00	1,825,796.72	
OVERSEAS CHINESE BANKING CORE	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	
NEXEN INC NEXT PLC NGK INSULATORS Y50 NIDEC CORP NIKKO CORDIAL CORP NIKKO CORDIAL CORP NIKON CORP Y50 NINTENDO CO LTD NIPPON MINING HOLDINGS INC NIPPON MITSUBISHI NIPPON STEET GLASS NIPPON STEEL CORP NIPPON TEL+TEL CP NIPPON YUSEN KK Y5 NISHIMATSU CONSTCN NISSAN MOTOR CO Y5 NITTO DENKO CORP Y NOBLE GROUP LTD NOMURA HOLDINGS, INC. NORSK HYDRO AS NOK NORSKE SKOGINDUSTRIER ASA NORTEL NETWORKS CORP NOVARTIS AG CHF 20 NOVO NORDISK A/S-B NOTO DOCOMO INC NTT URBAN DEVELOPMENT CORP OBAYASHI CORP JPY5 OEST ELEKTRIZITATS OLAM INTERNATIONAL LTD OMRON CORP Y50 OWY AG AUSH100 ORICA LIMITED NPV ORIX CORP Y50 ORKLA ASA NWKR 6.2 OSAKA GAS CO Y50 OVERSEAS CHINESE BANKING CORP PACIFIC BRANDS PEARSON ORD 25P PERNOD-RICARD FF20	1.717	1002323	V.T E	0,100.00	214,613.90 388,135.24 719,641.98 537,406.43 825,936.55 414,683.79 1,123,480.36 498,949.11 986,732.98 964,537.08 1,267,712.45 2,331,232.72 1,838,911.05 692,092.55 2,448,387.86 1,013,445.91 561,540.76 2,904,128.92 5,881,922.75 1,484,557.17 332,462.71 3,673,258.87 6,341,383.07 1,908,484.52 3,836,667.13 2,183,366.99 655,818.50 2,666,163.24 458,145.48 862,402.80 11,986,482.03 58,864.91 1,197,106.39 3,667,873.43 1,825,796.72 6,116,624.86 121,235.63 1,073,212.13 849,731.19	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-QUAN	EAFE QUANTIT	CATIVE PO			
	Instrument - ICOM	INTERNATIONA	L COMMON STO	OCKS		
PERSIMMON PETRO-CANADA PETROLEUM GEO SVS PEUGEOT SA FF35 PHILIPS ELECTRONICS PLACER DOME INC POTASH CORP OF SASKATCHEWAN	4.148	0682538 2684316 B09YC62	PSN_L	5,064.00 15,600.00	76,779.31 379,965.19	
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	
POTASH CORP OF SASKATCHEWAN POWER CORP OF CANADA POWER FINANCIAL CORP PPR PREMIER FARNELL PROSAFE ASA PUBLICIS GROUPE QBE INS GROUP A 1 RADEX-HERAKLITH OR RECKITT BENCKISER PLC RENAULT SA RENTOKIL INITIAL O RESEARCH IN MOTION RESONA HOLDINGS INC REUTERS GROUP ORD RICOH CO Y50 RINKER GROUP LTD RIO TINTO LIMITED RIO TINTO PLC ROCHE HLDGS AG GEN RODAMCO EUROPE ROGERS COMMUNICATIONS -CL B	1.825	2697701	PDG_C POT_C POW/S PWF_C PP_FP	10,300.00	379,965.19 884,730.34 1,289,653.15 7,031,457.15 195,036.57 206,125.90 221,019.69 193,586.66 895,881.59 177,837.81 1,179,564.35 1,448,076.72 299,873.83 175,059.02 964,204.52 856,429.71 1,595,357.89 948,325.44 296,581.66	
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	
DREMIER FARNELL.	8 942	0331841	DFI. I.	58 968 00	177 837 81	
DROSAFE ASA	0.512	5241893	PFL_L PRS_N	28 650 00	1 179 564 35	
DRIDENTIAL CORD CR	4 977	0709954	DRII I.	128 920 00	1 448 076 72	
DIBLICIS CROUDE	1 203	4380429	DIID E	9 035 00	200 873 83	
ODE INC CROID & 1	2 962	6715740	ODE V	15 412 00	175 050 02	
DYDEA THE GROOL W I	2.002	4719915	QBE_A RHI_A	22 900 00	175,059.02	
DECALLA DEMONICED DIC	2 210	0727871	RB/_L	46 254 00	964,204.32	
DENAITE CA	2 001	4712798	DNO E	21 662 00	1 505 357 90	
RENAULI DA	3.001	4/12/90	RNO_F	21,002.00	1,595,357.69	
RENIURIL INITIAL O	7.254	B082RF1	RTO_L	314,315.00	948,325.44	
RESEARCH IN MOTION	0.000	2117265	RIM_C 8308_	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 RIO_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	
ROGERS COMMUNICATIONS -CL B ROHM CO JPY50 ROYAL + SUN ALLIAN ROYAL BANK OF CANADA ROYAL BK SCOT GBP ROYAL DUTCH SHELL PLC - A SHS	5.927	0754783	RBS_L	198,639.00	948,325.44 296,581.66 1,572,897.46 927,879.47 1,227,954.48 111,100.08 133,732.08 1,293,361.69 2,892,507.14 1,743,374.13 71,231.88 1,312,188.97 170,578.29 885,948.37 3,768,064.69 9,918,010.75 4,427,168.36 2,257,718.50 92,255.78 306,312.58	
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		RWE G	71,498.00	2,257,718.50	
RYANAIR HOLDINGS	0.000	3113864	RWE_G RYA_I	11,464.00	92,255.78	
SABMILLER PLC	6.050		SAB I	43.789.00	306.312.58	
RWE AG RYANAIR HOLDINGS SABMILLER PLC SAINSBURY(J) GBP0.	4 247	B019KW7	SAB_L SBRY_	43,789.00 127,524.00	593 820 48	
DITTIODORITO, ODFO.	1.21/	DOTAKM /	DDI(I	127,321.00	3,3,020.40	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAT.				
	Portfolio - I-OMAN	EAFE OHANTIT	CATIVE PO			
	Instrument - ICOM	INTERNATIONA		COCKS		
SANOFI-AVENTIS SANWA SHUTTER CORP SAP AG SCHERING AG DEM NP SCHNEIDER ELECTRIC SCOR SCOT + NEWCASTLE O SCOT + NEWCASTLE O SCOT FOWER PLC 0.5 SCOTTISH SOUTHERN SECOM CO Y50 SEKISUI HOUSE Y50 SEMBCORP INDUSTRIE SEVEN & I HOLDINGS CO. SHARP CORP JPY50 SHAW COMMUNICATIONS INC-B SHELL CANADA LTD SHIN-ETSU CHEMICAL SHIP FINANCE INTL LTD SHIVENS AG DEM 5.0 SINGAPORE AIRLINES SINGAPORE AIRLINES SINGAPORE EXCHANGE LTD SINGAPORE POST LTD SINGAPORE PESS HO SINGAPORE TECH ENG SINGAPORE TECH ENG SINGAPORE TECH ENG SINGAPORE TELECOMM SMC CORP Y50 SMITHS GROUP PLC SMRT CORPORATION LTD SOCIETE GENERALE SODEXHO ALLIANCE SOFTBANK AM CORP SOLVAY SA NPV SOMPO JAPAN INSURANCE SONY CORP JPY50 STATOIL ASA STMICROELECTRONICS NV STOCKLAND TRUST GR			_			
SANOFI-AVENTIS	1.912	5671735	SAN_F	99,819.00	7,927,900.73	
SANWA SHUTTER CORP	0.015	6776781	5929_	159,000.00 32,758.00 22,441.00	903,708.74	
SAP AG	0.846	4846288 4845757	SAP_G	32,758.00	4,829,634.05	
SCHERING AG DEM NE	2.502	4834108	SCH_G	22,441.00	2 100 202 21	
SCHNEIDER ELECIRIC	2.01/	4797364	20_FP	32,102.00 37,629.00 15,656.00 175,282.00	79 012 05	
SCOR + NEWCASTIF O	7 225	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 27,400.00 112,000.00 701,620.00 13,500.00	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	
SEMBCORP 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 <u> </u>	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_	99,100.00 7,600.00 10,200.00 40,900.00 2,660.00 161,000.00 7,500.00 121,286.00 274,600.00 467,100.00 1,171,800.00 1,016,450.00 475,900.00 3,805,742.00 7,700.00 62,100.00 788,500.00	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	1,1/1,800.00	5/9,505.29	
SINGAPORE PRESS HO	3.986	B012899 6043214	SPH_S	1,016,450.00	2,/6/,306.95	
SINGAPORE IECH ENG	2.000	B02PY22	CT TC	2 205 742 00	5 647 677 70	
SINGAPORE IELECOMM	0.005	6763965	6273	7 700 00	912 616 20	
SMC CORE 130	4 758	0818270	SMIN	62 100 00	589 392 93	
SMRT CORPORATION LTD	3 620	6274456	MRT S	788 500 00	505,352.53	
SOCIETE GENERALE	3.745	5966516	OT E E	46 370 00	4.210.454.75	
SODEXHO ALLIANCE	2.541	7062713	SW FP	8,209.00 44,400.00	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	292,193.08 453,048.72 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	859,340.00 3,655,559.32	
STATOIL ASA	0.305	7133608	STL_N	457,700.00 60,130.00	5,462,793.38	
STMICROELECTRONICS NV	0.932	5962332		60,130.00	1,218,327.50	
STOCKLAND TRUST GR	4.722	6850856	SGP_A	27,632.00	127,341.94	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-QUAN	EAFE OHANTIT	ATIVE PO			
	Instrument - ICOM	INTERNATIONA	L COMMON STO	OCKS		
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	
STOLT OFFSHORES S.A. STOLT-NIELSEN S.A. STOREBRAND ASA NOK SUEZ EUR SUMITOMO CHEMICAL SUMITOMO CORP Y50 SUMITOMO ELECTRIC SUMITOMO METAL IND SUMITOMO METAL IND SUMITOMO TRUST+BKG JPY 50.0 SUN HUNG KAI PROPE SUN LIFE FINANCIAL SVSC CAN SUNCOR ENERGY INC SUNCORP-METWAY LIMITED SUNTEC REIT SWIRE PACIFIC 'A'H SWISS REINSURANCE SYMBION HEALTH COMMON SYNGENTA CHF T&D HOLDINGS TABCORP HLDGS NPV TAKEDA PHARMACEUTICAL COMPANY TAKEFUJI CORP TALISMAN ENERGY INC TANDBERG ASA TAYLOR WOODROW ORD TDK CORP JPY50 (6762) TECHNIP-COFLEXIP TECK COMINCO LTD-CL B TELEKOM AUSTRIA TELENOR ASA TELEVISION FRANCAISE TELSTRA CORP NPV TELUS CORPORATION -NON VOTE TESCO PLC THE SWATCH GROUP AG-B THOMSON MULTIMEDIA THYSSENKRUPP AG	0.002	6563024	8316_	328.00	1,051,151.32 976,673.64 1,596,895.75 5,729,963.71 730,100.18 1,778,775.84 1,247,520.40 806,240.78 1,895,257.50 973,621.27 244,126.59 573,328.43 381,260.89 109,330.96 621,099.98 163,747.86 1,043,712.18 32,773.28 172,716.88 624,932.46 120,827.75 3,490,501.64 948,981.27 324,869.08 736,619.69 294,675.82 472,211.03 213,597.60 148,481.90 7,709,627.30 2,790,961.58 80,311.94 119,128.89 152,553.62 1,654,169.73 156,641.26 252,300.96 142,331.20 1,562,380.51	
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	B04PZ72	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	
THYCCENKDIIDD AC	4 680	5636927	TKA G	87 327 00	1 562 380 51	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	Dowtfolio T OUAN	EVER OHVER	ATTVE PO			
TNT NV TOHOKU ELECTRIC PO TOKYO ELEC POWER Y TOKYO ELECTRON Y50 TOKYO GAS CO Y50 TOLL HOLDINGS LIMITED TONENGENERAL SEKIYU TOPDANMARK TOPPAN PRINTING CO TORAY INDUSTRIES I TOSHIBA CORP TOTAL SA TOYOTA INDUSTRIES CORP TOYOTA MOTOR CORP TRANSCANADA CORP TRANSURBAN GROUP TUI AG UBS AG-REG UCB ORD BEF UNIBAIL SA EUR UNILEVER NV CERT. UNILEVER NV CERT. UNILEVER ORD 1.4P UNION MINIERE NPV UNITED OVERSEAS BA UTD O/S LAND SG 1 UTD UTILITIES ORD VALEO FRF20 VENTURE MFG SGD0.2 VESTAS WIND SYSTEMS A/S VINCI GTM VIVENDI UNIVERSAL EUR VNU NV EUR VODAFONE GROUP VOEST-ALPINE VOLKSWAGEN AG VOLKSWAGEN AG VOLKSWAGEN AG NON WERELDHAVE WESFARMERS LTD	Instrument - ICOM	INTERNATIONA		OCKS		
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	7,446,604.15 539,324.38 960,488.97 35,302.72 939,427.78 1,401,588.90 1,142,349.85	
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	682,945.67 521,301.41 14,228,691.49 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	8,894,548.71 316,119.67 130,486.61 1,386,521.60 2,898,203.90	
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	
INTRATI. SA EUR	4 131	7076242	UL_FP	30,556.00 12,270.00	1 767 502 65	
INTLEVER NV CERT	3 914	5640898	UNA_N	111 144 00	7 549 446 02	
INTLEVER ORD 1 4P	5 832	0574873	ULVR	208 602 00	1 685 816 68	
INTON MINIERE NOV	1 465	4005001	UMI B	17 304 00	1 755 714 90	
INITED OVERSEAS BA	2 471	6916781	UOB S	611 200 00	5 018 824 15	
IITD O/S LAND SG 1	1 437	6916844	UOL_S	359 420 00	500 689 61	
ITTO ITTI ITTIEC ODD	11 401	0646233	UU/ L	81 100 00	744 692 06	
VALED EDESU	4 130	4937579	FR_FP	7 850 00	325 540 20	
VENTURE MEG GCD0 2	2 170	6927374	VMS_S	110 500 00	1 121 227 04	
VENTORE MEG SGDU.Z	0 114	5964651	VWS_D	94 700 00	2,898,203.90 1,033,861.81 1,767,502.65 7,549,446.02 1,685,816.68 1,755,714.90 5,018,824.15 500,689.61 744,692.06 325,540.20 1,121,237.04 1,248,050.04 1,480,133.17 1,079,787.75 3,856,089.04 1,577,452.73	
VESIAS WIND SISIEMS A/S	2 003	B08J473	DG FP	19,360.00	1 /00 122 17	
ATTACHD T ENLIT ONNEW BILD	2.003	4031879	VIE F	19,360.00	1,400,133.17	
VIVENDI INTVEDENT FUR	2.270	4834777	EX_FP	30,151.00 127,850.00	2 056 000 04	
VIVENDI UNIVERSAL EUR	2.0/4	4034777	EA_FP	127,650.00 E1 201 00	1 577 450 72	
ANO WA FOR	2.315	4970950 0719210	VNUA_ VOD_L	2 676 111 00	1,3//,432./3	
VODATONE GROUP	2.903	0/13/10	AOD_T	3,070,111.00	0,9/0,320.39	
AOT KCMVCENT VC	2.908	4943402	VOE_A	44,843.00	3,453,931.46	
VOLKOWAGEN AG NON	2.//1	5497102	VOW_G	30,5UZ.UU	1,001,555.05	
VULASWAGEN AG NUN	4.046	5497168	VOW3_	43,846.00	1,033,333.90	
WEKELDHAVE	0.000	4948623	WHA_N	9,100.00	855,406.15	
WESFARMERS LTD	3.570	6948836	WES_A	8,/11.00	1,577,452.73 8,976,320.39 3,253,931.46 1,861,999.69 1,833,333.90 855,406.15 256,828.62	

Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Portfolio	- INTERNATI - I-QUAN - ICOM	ONAL EAFE QUANTIT INTERNATIONA		rocks		
WEST JAPAN RAILWAY JPY50000 WESTFIELD GROUP WESTON (GEORGE) LTD WESTPAC BANKING CO WHARF(HLDGS) HKD1 WIENERBERGER BAUST WOODSIDE PETROLEUM LIMITED WOOLWORTHS LIMITED WPP GROUP YAKULT HONSHA CO LTD YAMATO HOLDINGS CO YARA INTERNATIONAL ASA ZODIAC SA ZURICH FINANCIAL SERVICES CO		0.010 4.411 1.428 3.223 0.338 3.733 1.253 2.219 2.259 0.005 0.007 0.338 1.630 1.084	6957995 B01BTX7 2956662 6076146 6435576 5699373 6979728 6981239 B0J6N10 6985112 6985565 7751259 7294334 5983816	WN_CN WBC_A 4_HK WIE_A WPL_A WOW_A WPP_L 2267_ 9064	7,295.00 16,169.00 73,933.00	1,070,284.35 1,601,700.69 372,233.40	
Instrument Total	482				61,729,959.71	752,799,739.86	
	Insti	rument -INTF	INTERNA	TIONAL FUND	os		
EAFE QUANTITATIVE - LIQUIDI	TY RESERVES	0.000	IL-QUAN		45,542.55	4,554,255.07	
Instrument Total	1				45,542.55	4,554,255.07	
	Insti	rument -INTL	WARRAINTERNA	TIONAL WARE	RANT		
SUEZ LYONNAISE DES EAUX STR	PIP	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 - INTERNAT Portfolio - I-EAFE Instrument - INTF	IONAL INTERNAL EAFE INDEX INTERNATIONAL FUNDS			
ENEE INDEX IOD	0.000		401 601 10	42 162 112 02	
EAFE INDEX - LQR INTERNAL EAFE - EQUITIES	0.000	IL-EAFE IE-EAFE	421,621.12 12,622,392.48	42,162,112.83 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

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Monthly Market Portfolio

Investment Desc					Cost	Market Value
	Group - INTERNATI					
	D					
	Instrument - ICOM		I COMMON S	TOCKS		
	111201 41110110 10011		001111011 D	100112		
77TH BANK Y50 ABN AMRO HLDGS NV AGGREKO PLC AIR NEW ZEALAND AISIN SEIKI ALCAN ALUMINIUM LTD AMADA CO Y50 ARUZE CORP ASAHI BREWERIES Y5 ASTRAZENECA GBP 0. BAA ORD GBP1 BCO SANTANDER CENTAL HISP BEKAERT SA NPV BENDIGO MINING NL BENETTON GROUP S.P.A. BNP PARIBAS BOSKALIS WESTMINSTER BRITISH AEROSPACE CARREFOUR EUR 2.5 CASIO COMPUTER CO CELTIC RESOURCES HOLDINGS CENTRAL FUND CANADA CL A CENTRAL GOLD TRUST CHEUNG KONG (HLDGS) CHUGAI PHARMACEUTI CITIZEN WATCH CO J COMPUTACENTER PLC DAI NIPPON PRINTNG DAIICHI SANKYO DAIMLERCHRYSLER AG DEUTSCHE POST AG E.ON AG ELECTROCOMPONENTS ENEL SPA ENI SPA EUROPEAN AERONAUTIC DEFENCE EXEDY CORPORATION FAIRFAX HOLDINGS LTD (JOHN) FIAT SPA DI RISP I	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	825,000.00 2,920,000.00	16,567,994.47 8,437,380.98	
AIR NEW ZEALAND	2.659	6426484	AIR_N	2,920,000.00 7,000,000.00 640,000.00 350,000.00 1,880,000.00 510,000.00 600,000.00 249,100.00 1,323,000.00 1,400,000.00 104,228.00 12,800,000.00	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	225,929.00 149,898.00	8,117,757.80	
BOSKALIS WESTMINSTER	1.572	4113766	BOKA_	149,898.00 202,000.00 3,850,000.00 255,000.00 530,000.00	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	2,600,000.00 450,000.00	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_	555,000.00 975,000.00	7,261,904.78 11,966,938.88 7,101,274.01 7,395,246.82 10,031,601.80 8,052,783.32	
COMPUTACENTER PLC	5.183	0279930	CCC_L	2,800,000.00 690,000.00	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 10,300,289.30 17,138,007.42	
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	6,621,922.41 16,599,054.81	
ENEL SPA	10.843	7144569	ENEL_	1,112,000.00 960,000.00 465,000.00	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 4,000,000.00	3,211,938.81 6,759,971.45	
FAIRFAX HOLDINGS LTD (JOHN)	3.383	6467074		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	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	Portfolio - T-FAFFW	NT. ENEE WATTE				
	Instrument - ICOM	INTERNATIONA	L COMMON ST	TOCKS		
FLUGHAFEN WIEN AG FORTIS FOSTERS BREWING GR FRASER + NEAVE LTD FUJI HEAVY INDUSTRIES LTD GEA GROUP GLAXOSMITHKLINE HEIDELBERGER DRUCKMASCHINEN HEINEKEN NV HONG KONG ELECTRIC HKD1 IMPERIAL CHEM INDS INTESABCI SPA J S GROUP CORPORATION KARSTADT AG DM50 KINROSS GOLD CORP KIRIN BREWERY CO C KON.VOPAK EUR KONINKLIJKE DSM NV MATSUSHITA ELC IND MCGUIGAN SIMEON WINES METSO OYJ MICHELIN (CGDE) MINISTOP CO MITSUBISHI HVY IND NATL AUSTRALIA BK NEWMONT MINING CORP - CHESS NIPPON PAINT CO LTD NIPPON TEL+TEL CP NORSK HYDRO AS NOK NOVARTIS AG CHF 20 NTT DOCOMO INC NUTRECO HOLDING OCE NV NLG1 OMENON CORP Y50 PEUGEOT SA FF35 PHILIPS ELECTRONICS PLACER DOME INC RENTOKIL INITIAL O REPSOL - YPF, SA						
FLUGHAFEN WIEN AG	3.899	4359690	FLU_A	120,000.00	3,957,190.94	
FORTIS	3.413	7266139		676,566.00	17,765,338.49	
FOSTERS BREWING GR	2.628	6349268	FGL_A	2,700,000.00	9,371,884.67 3,975,712.01	
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 15,588,274.73 15,095,793.65 10,409,779.63 1,172,761.05	
GEA GROUP	0.000	4557104	G1A_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	6,684,024.54 5,283,262.37 9,893,664.04 10,069,280.78 7,385,121.88	
KARSTADT AG DM50	6.572	5786565	KAR_G	775,000.00	7,385,121.88	
KINROSS GOLD CORP	0.000	B03Z841	K CN	3,050,000.00	19,439,043.69	
KIRIN BREWERY CO C	0.008	6493745	2 5 03	540,000.00	3,835,190.87	
KON.VOPAK EUR	2.303	5809428	VPK N	132,500.00	19,439,043.69 3,835,190.87 2,238,492.96	
KONINKLIJKE DSM NV	3.418	B0HZL93	DSM N	360,000.00	7,517,121.01 12,121,972.80	
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	MEO1V	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 - CHESS	0.404	6509772	NEM A	4.000.000.00	9,289,592.36 3,953,866.74 9,442,492.22 6,755,925.45 9,973,931.57 13,393,520.76 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	
NOBSK HADBO VS NOK	0.426	4645805	NHY N	134 900 00	7,138,411.83 4,828,118.16	
MOVARTIS AG CHE 20	1 154	7103065	NOMN	290 000 00	11 027 937 73	
NTT DOCOMO INC	0.018	6129277	9437	7 360 00	19 129 099 91	
NITERCO HOLDING	1 865	5183359	MIIO N	180 000 00	4 304 671 10	
OCE NV NLC1	5 611	5446751	OCE N	1 065 000 00	10 269 219 24	
OMRON CORP V50	0 007	6659428	6645	530 000 00	11,027,937.73 19,129,099.91 4,304,671.10 10,269,219.24 7,934,668.60	
DELICEOU COLE 130	2 260	7103526	וום בּם	142 000 00	7,934,668.60 4,872,152.27 13,639,477.64 16,931,959.37 18,568,576.30 8,671,907.46	
DUTITE FIRCTPONICS	1 707	5986622	DUTA OG_I.E	453 600 00	12 620 477 64	
DIVGED DOME ING	1.797	2691714	BDG G	1 200 000 00	16 021 050 27	
PENTOKTI INITIAL O	7 254	B082RF1	PDG_C	6 200 000 00	10 560 576 20	
VENTOVITE INTITAL O	7.254	E6603E4	VIO_T	545 000 00	10,300,370.30 0 671 007 <i>16</i>	
KEPSUL - IPF, SA	2.235	5669354	KEP_S	545,000.00	8,6/1,90/.46	

Investment Desc	Yield	Identifie:	r F Ticker	Shares	Cost	Market Value
	Group - INTERNA	TIONAL.				
	Portfolio - I-EAFEV					
	Instrument - ICOM		AL COMMON S	STOCKS		
RIO TINTO PLC	2.953	0718875	RIO_L	200,000.00	3,603,929.90 7,285,433.68 0.00 5,315,348.13	
RIO TINTO PLC ROCHE HLDGS AG GEN	0.769	7110388	ROG_V	200,000.00 80,000.00 135,270,000.00	7,285,433.68	
ROLL-ROYCE GROUP B SHS ENT	0.000	в035090	_	135,270,000.00	0.00	
		3283648		3,425,000.00	5,315,348.13	
ROLLS-ROYCE GROUP PLC SANTOS NPV(NZ) SCHNEIDER ELECTRIC SCOT POWER PLC 0.5 SEKISUI HOUSE Y50 SEVEN & I HOLDINGS CO. SIEMENS AG DEM 5.0 SINGAPORE AIRLINES SINGAPORE TELECOMM SONY CORP JPY50 SUMITOMO OSAKA CMT	2.155	6776703	STO_A	1,575,000.00	5.177.139.69	
SCHNEIDER ELECTRIC	2.817	4834108		115,000.00	6,097,843.24	
SCOT POWER PLC 0.5	7.342	0690070	SPW_L		0 500 000 70	
SEKISUI HOUSE Y50	0.011	6793906	1928_	1,150,000.00	10,183,893.86 17,534,121.85	
SEVEN & I HOLDINGS CO.	0.004	B0FS5D6	3382_	405 000 00	17.534.121.85	
SIEMENS AG DEM 5.0	2.200	5727973		109,714.00	5,015,089.44 738,072.52 1,748,437.50 11,896,521.48	
SINGAPORE AIRLINES	1.940	6811734	SIA_S	109,714.00 104,000.00	738.072.52	
SINGAPORE TELECOMM	1 843	B02PY22	ST SP	1,119,000.00	1 748 437 50	
SONY CORD IDV50	0.004	6821506	6758_	350,000.00	11 896 521 48	
SUMITOMO OSAKA CMT	0.009	6858548	5232_			
CIMITOMO TRICT+REC IDV EO O	0.000	6950010	8403	2,400,000.00	12 008 142 01	
TIN HING KAT DRODE	0.000	6859927	16 HK	1,272,700.00	13,998,143.91 8,432,364.00 20,316,903.86 5,180,551.53	
WICC DEINCIDANCE	1 262	7189816		243 423 00	20 316 903 86	
VNCENTA CHE	1 252	4356646	SYNN_	243,423.00 94,000.00	5 180 551 53	
LYKEDY DRYDMYGEILLIGYI GOMDYNI SINGENIY CIII.	7 0 014	6870445	4502_	227 400 00	0 242 206 27	
TAKEDA FHAKMACEUTICAL COMFANI	0.014	6876067	8564_	227,400.00 190,000.00	12 740 206 00	
SUN HUNG KAI PROPE SWISS REINSURANCE SYNGENTA CHF FAKEDA PHARMACEUTICAL COMPANY FREEFUJI CORP	4 261	6881436	TEL_N	5,306,400.00	9,342,286.37 13,748,286.00 12,105,154.51	
TELECOM CORP OF NEW ZEALAND	4.301	5732524	TEF S	785,200.00	0 467 400 26	
TELEFONICA SA	4.55/	5/3/25/4	9531	2,076,000.00	0,407,402.20	
COMPANY DIG	7.252	6895448	TOMK	2,076,000.00	5,088,772.18	
IOMNING PLC	7.352	0896265	_	2,300,000.00	12,105,154.51 8,467,402.26 5,688,772.18 5,234,131.92 9,322,095.43	
IOTAL SA	0.010	4905413	FP_FP	84,700.00	7,522,095.43	
.UIU 15U	0.010	6897466	5332_	965,000.00	7,600,404.42 13,201,552.37	
IBS AG-REG	1.820	7126114	UBSN_	280,000.00	13,201,552.3/	
JNICREDITO ITALIAN	4.154	4232445	UC_IM		9,772,698.94 9,154,395.23	
JPM-KYMMENE CORP F	5.341	5051252	UPM1V	625,000.00	9,154,395.23	
JTD UTILITIES ORD	11.491	0646233	UU/_L	1,594,444.00	9,423,639.45	
ALEO FRF20	4.130	4937579	FR_FP	305,000.00	9,423,639.45 12,934,803.33 22,322,591.66	
ODAFONE GROUP	5.963	0719210	VOD_L	7,393,700.00	22,322,591.66	
TAKEFUJI CORP TELECOM CORP OF NEW ZEALAND TELEFONICA SA TOKYO GAS CO Y50 TOMKINS PLC TOTAL SA TOTO Y50 THE AG-REG JINICREDITO ITALIAN JPM-KYMMENE CORP F JTD UTILITIES ORD JVALEO FRF20 JVODAFONE GROUP JVEIR GROUP	5.850	0946580	WEIR_	1,750,000.00	6,618,574.77	
Instrument Total				286,360,168.00	1,006,177,918.38	
	Instrument -IN	TF INTERNA	ATIONAL FUN	IDS		
EAFE VALUE	0.000	IL-EAFEVA	<u></u>	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	1,625,827,829.0

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
			GOG TOV.			
	Portfolio - I-EAP Instrument - COM	COMMON STOCK	IIDI TOK			
ALL OPTRONICS CORD ADD	1 570	2877149	AIIO	1 00	0 16	
AU OPTRONICS CORP - ADR BANCO SANTANDER ADR BBVA BANCO FRANCES ADR CHECK POINT SOFTWARE TECH	2 272	2136646	CAN	1.00	100 600 27	
DDIA DANGO EDANGEC ADD	0.000	2072029	DED	15 000 00	107 524 01	
CHECK DOINT CORTUNDS TECH	0.000	M22465104	BFR CHKP	70 000 00	107,524.91 2,681,076.74	
CHECK POINT SUFTWARE TECH	14.070		CHKP	70,000.00	2,001,070.74	
CIA SIDERURGICA NACIONAL ADR	14.079	2220936	SID	56,000.00 78,000.00 36,000.00 55,000.00 75,000.00	1/8,544.98	
CIA TELECOM CHILE-ADR	7.397	2213635	CTC	78,000.00	892,529.04	
CIA VALE DO RIO DOCE - ADR	0.201	2857334	RIU	36,000.00	290,483.21	
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.AADR	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	
URALSVYAZINFORM 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	
CIA SIDERURGICA NACIONAL ADR CIA TELECOM CHILE-ADR CIA VALE DO RIO DOCE - ADR COMPANHIA BRASILEIRE ADR COMPANHIA DE BEBIDAS ADR COPEL ADR EMPRESAS NACIONAL ADR LUKOIL HLDGS SPND-ADR MOBILE TELESYSTEMS ADR ORBOTECH LTD PETROLEO BRASILEIRO ADR PETROLEO BRASILEIRO S.AADR TELE NORTE LESTE PART ADR TELECENTRO OESTE CELULAR ADR TELECOM ARGENTINA SA-SP ADR TELEMIG CELULAR - ADR UNIBANCO - SPONSORED ADR URALSYYAZINFORM ADR VALE R DOCE-ADR VIMPEL COMMUNICATIONS ADR VOTORANTIM CELULOSE - ADR	3.718	2696560	VCP	75,000.00 180,000.00 53,000.00 60,000.00 50,000.00 4,000.00 120,000.00 57,886.00 30,000.00 32,000.00 80,000.00 24,700,000.00 195,000.00 28,000.00 28,000.00 87,500.00	551,556.90	
Instrument Total	25			26,216,387.00	22,436,484.77	
	Instrument -ICO	M INTERNAT	CIONAL COM	MON STOCKS		
ACER INCORPORATED ADVANCED INFO SERVICE AGORA SA AKBANK T.A.S. B AKF SISTEMA REG S SPONS GDR AKSIGORTA	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	1,600,295.00 386,000.00 12,000.00 280,000.00 30,200.00 136,000.00 60,000.00 3,600,000.00	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	
AKSIGORTA ALFA SA DE CV SER' AMERICA MOVIL SA ANGLO AMERICAN ORD	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	
II.OLO IIIIIII OIL	3.030	0100010	11011_0	10,000.00	001,033.32	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAT.				
		EMERGING AND	JYST POR			
	Portfolio - I-EAP Instrument - ICOM	INTERNATIONA	L COMMON S	STOCKS		
ANGLO PLATINUM LTD ANGLOGOLD ASHANTI LTD ARCELIK A.S. ASPEN PHARMACARE HOLDINGS AU OPTRONICS CORP BAJAJ AUTO LIMITED BANCO BRADESCO SA BANCO MACRO BANSUD BANGKOK BANK THB10 BANK LEUMI LE-ISRAEL BANK PEKAO SA ORD BARLOWORLD LIMITED BENQ CORP BEZEQ ISRAEL TELCM BHARAT HEAVY ELECTRICALS BK HAPOALIM BM ILS BK OF AYUDHYA THB BRASIL TELECOM PART SA CEMEX SA PTG CERTS CEMIG CIA ENERG MG CENCOSUD - ADR CESKE ENERGETICKE ZAVODY CHENG SHIN RUBBER IND CO LTD CHINA COSCO HOLDINGS CHINA MOBILE HK LTD HKD 0.1 CHINA PETROLEUM CHINA TELECOM CORP CHINATRUST FINANCIAL HOLDING OF CIA DE MINAS BUENAVENTURA-B CIA DE PETROLEOS DE CHILE CIPLA LIMITED COCA COLA FEMSA SA DE CV COFCO INTERNATIONAL LTD. COMMERCIAL INTERNATIONAL BANK COMPAL ELECTRONICS	0.281	6761000	AMS_S	18,000.00 24,000.00 36,000.00 115,000.00 15,500.00 1,575,050.00 22,500.00 160,000.00 85,000.00 280,000.00 31,000.00 140,000.00 1,212,980.00 200,000.00 400,000.00 416,200.00 100,000,000.00 40,000.00 40,000.00 40,000.00 1,285,000.00 40,000.00 100,000.00	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	B09C0Z1	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	
BEZEO ISRAEL TELCM	0.290	6098032	BEZO	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 ⁻ Н	6,200,000.00	2,533,133.67	
CHINA RESOURCES ENTERPRISES	0.270	6972459	_ 291 Н	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 O	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	
COMERCIAL SIGLO XXI SA 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	

		identiller	F Ticker	Snares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - T-EAD	EMEDGING ANA	LYST POR			
	Portfolio - I-EAP Instrument - ICOM	INTERNATIONA	L COMMON ST	COCKS		
CONSORCIO ARA S.A. CONTROLADORA COMER CORP INTERAMERICANA ENTRET CPFL ENERGIA SA - ADR CREDICORP LTD DAEWOO SHIPBUILDING & MARINE DAISHIN SECURITIES DATANG INTERNATIONAL POWER DELTA ELECTRONICS INC DEMASZ RT DENWAY MOTORS LTD DR REDDY'S LABORATORIES ECI TELECOM ORD IL EDGARS CONSOLIDATED STORES ELECTRICITY GEN PUB CO EMBOTELLADORAS ARCA SA EMP ICA SOC CONTRO EMPRESA BRAS DE AERONA-PREF EMPRESAS CMPC S.A. ENERSIS EREGLI DEMIR CELIK FAR EASTERN DEPARTMENT STORE FOMENTO ECON MEXIC FORD OTOMOTIV SAN FORMOSA CHEM & FIBRE FOUNTAIN SET HLDGS FUBON FINL HOLDING CO. GAIL INDIA GENTING BERHAD GIANT MANUFACTURING GIGABYTE TECHNOLOGY CO. GOLD FIELDS LIMITE SPO FIN BANORTE SE GPO IND BIMBO SER' GRUMA SA GRUPO TELEVISA	0.089	2209731	ARA*_	310,000.00 235,000.00 140,000.00 43,000.00 18,000.00 100,000.00 80,000.00	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 1,016,316.00	856,934.01	
DELTA ELECTRONICS INC	0.104	6260734	2308_	1,016,316.00	1,281,411.89 165,815.41 1,303,978.99 1,056,471.26 232,433.37 809,944.82 120,506.81 1,019,678.63 433,162.78 4.93 357,449.98 503,388.63 247,105.47 1,220,279.26 1,379,509.76 236,492.87 2,161,926.02 1,609,885.71 2,722,065.76 480,921.65 485,539.59 1,667,999.97 2,879,564.84 1,937,703.57 368,450.27 842,748.90 97,146.50 1,246,633.50 324,840.51	
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	
OR 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	
FIANT 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	
OLD 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	
RUPO TELEVISA SA	0.297	2380108	TLEVI	160,000.00	324,840.51	
FUJARAT AMBUJA CEMENTS LTD	0.039	B09QQ11	YGAMB	480,000.00	255.067.69	
HACT OMER SABANCT HOLDING	0.035	B03N0C7	SAHOL	160,000.00 480,000.00 180,000.00	455.162.11	

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Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	Portfolio - T-FAD	EMEDGING ANA	ALYST POR			
	Portfolio - I-EAP Instrument - ICOM	INTERNATIONA	AL COMMON ST	OCKS		
HAINAN MEILAN INTL AIRPORT	0.524	6560508	357_H	1,800,000.00 160,000.00 375,000.00 59,000.00 230,000.00 40,000.00 122,382.00 27,500.00 40,000.00 99,366.00	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 RO.	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	
HAINAN MEILAN INTL AIRPORT HINDALCO INDUSTRIES LIMITED HINDUSTAN LEVER HINDUSTAN PETROLEUM CORP HONG LEONG BANK HOUSING DEVELOPMENT FINANCE HURRIYET GAZETECILIK HYUNDAI MOTOR CO K HYUNDAI PRECISION ICICI BANK LTD IDB HOLDING CORP O IMPALA PLATINUM HL IMPERIAL HLDGS RO. INFOSYS TECHNOLOGIES LTD IOI CORPORATION BERHAD IRSA SA-GDR JSC NORILSK NICEL KASIKORNBANK KGHM POLSKA MIEDZ KOC HOLDING KOMERCNI BANKA KOOKMIN BANK KRW50 KOREA ELEC POWER K KOREA TELECOM FREETEL LAND + HOUSES THBH LARSEN & TOUBRO LIMITED LARSEN + TOUBRO GDR LG ELECTRONICS/NEW LITE-ON TECHNOLOGY CORP LS CABLE MACHINERY LTD LUKOIL-US\$ MAGYAR TELEKOM LTD MAHANAGAR TELEPHONE NIGAM MAKHTESHIM-AGAN IN MALAKOFF BERHAD MASSMART HOLDINGS LTD MIGROS TRL1000 MISC BERHAD	0.069	6117807	ZMTNL	92,000.00	541,203.43 2,646,868.82 303,087.91 1,301,367.03 1,113,660.79 837,966.45 581,862.64 416,482.43 122,800.10 476,645.60 808,220.91 125,184.02 325,845.14 1,176,812.84 2,423,562.00 2,889,707.21 2,638,568.49 1,267,512.76 443,539.37 61,533.04 260,475.00 4,776,326.31 1,110,612.03 383,278.95 1,582,700.00 986,393.55 253,157.27 358,625.18 704,519.36 827,626.82 137,406.93 366,320.48	
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	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAL				
	Portfolio - T-EAD	EMEDGING ANA	LYST POR			
	Portfolio - I-EAP Instrument - ICOM	INTERNATIONA	L COMMON ST	OCKS		
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	
MOBINIL-EGYPTIAN MOBILE SERV MOL MAGYAR OLAJ-EX GAZIPARI MTN GROUP LIMITED MURRAY & ROBERTS HOLDINGS NASPERS ZAR 0.02 S NATIONAL PETROCHEMICAL-FOREI NIEN HSING TEXTILE CO LTD NONG SHIM CO KRW50 OAO GAZPROM-GDR OIL & NATURAL GAS CORP LTD OLD MUTUAL ORASCOM CONSTRUCTIONS INDUS ORASCOM TELECOM ORBIS PLN2 OTP BANK PETROCHINA CO PHOENIXTEC POWER PICC PROPERTY & CASUALTY POLSKI KONCERN NAFTOWY ORLEN POONGSAN CORPORATION POSCO PREMIER IMAGE TECHNOLOGY PRESIDENT CHAIN STORE CORP PT ANEKA TAMBANG TBK PT ASTRA INTERNATIONAL INC PT BANK CENTRAL ASIA PT KALBE FARMA IDR PT RAMAYANA LESTARI SENTOSA PT TELEKOMUNIKASI PTT PCL/FOREIGN PUBLIC BANK BHD PUSAN BANK RANBAXY LABORATORIES LTD RATCHABURI ELEC GEN HODG-FOR RELIANCE INDUSTRIES RESORTS WORLD BERHAD S P SETIA BERHAD GROUP SADIA S.APREF	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	
PANDAYY LABORATORIES ITT	0.002	6075552	00528	150,000.00	1,254,187.20	
RANBAXY LABORATORIES LTD	0.052	BUCMCH4	KBXY_	28,000.00	117,638.48	
RATCHABURI ELEC GEN HODG-FOR	0.125	6294249	62942	290,000.00	117,778.90 444,117.62 335,754.53 467,838.66 517,204.89 495,376.38 2,398,876.53 2,086,140.45 763,976.28 1,367,837.07 1,537,638.17 97,648.85 610,621.75 495,729.75 387,025.61 1,260,336.98 1,604,357.70 1,254,017.96 685,209.70 651,259.92 2,622,809.71 2,558,327.87 461,935.60 31,438.87 535,527.97 334,622.85 28,916.43 15,512.42 524,506.27 656,723.58 852,103.75 1,254,187.20 117,638.48 304,555.64 1,147,543.04 1,030,577.56 407,824.18 331,514.96 507,238.22	
RELIANCE INDUSTRIES	0.018	6099626	KTT ^T T	140,000.00	1,147,543.04	
KEPOKIS MOKTO REKHAD	0.496	6/31962	KNR_M	450,000.00	1,030,5//.56	
S P SETIA BERHAD GROUP	2.029	0808//4	SPSB_	425,000.00	407,824.18	
SAULA S.APREF	0.259	2/060/2	SDIA4	200,000.00	331,514.96	
SAMPO CORP	0.315	6771924	1604_	1,200,000.00	507,238.22	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value				
Grou	p - INTERNAT:	IONAL								
		I-EAP EMERGING ANALYST POR								
Instrumen	t - ICOM	INTERNATIONAL	COMMON ST	TOCKS						
SAMSUNG ELEC MECH SAMSUNG ELECTRONIC SAMSUNG FIRE + MAR SAMSUNG HEAVY INDUSTRIES SANLAM LTD ORD ZAR SAPPI ZARI(SICOVAM SASOL NPV SATYAM COMPUTER SERVICES SEMEN GRESIK(PERS) SHINHAN FINANCIAL GROUP LTD	0.001	6771689 6771720	00915	55,000.00 32,000.00	1,695,178.85					
SAMSUNG ELECTRONIC	0.000	6771720	00593	32,000.00 32,000.00 15,000.00 180,000.00 1,200,000.00 120,000.00 160,000.00 80,000.00 141,500.00 90,000.00 532,700.00 510,000.00 3,089,068.00 2,500,000.00 14,000.00 14,000.00 245,000.00 480,000.00 28,000.00 28,000.00 28,000.00 839,718.00 1,250,000.00 972,587.00 140,000.00 306,554.50 2,478,431.00 3,500,864.00 167,377.00	6,691,835.26					
SAMSUNG FIRE + MAR	0.001	6155250 6772217	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					
SEMEN GRESIK (PERS) SHINHAN FINANCIAL GROUP LTD SIAM COMMERCIAL BK SIME DARBY BERHAD SINOPAC HOLDINGS SINOTRANS LTD SK TELECOM CO LTD SPAR GROUP LTD STANDARD BANK GROUP STATE BK OF INDIA GDR SIN PHARMACHITICAL INDISTRIES	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					
STATE BK OF INDIA GDR SUN PHARMACEUTICAL INDUSTRIES SUN PHARMACEUTICAL NPV - PREFERRED SUNPLUS TECHNOLOGY CO SURGUTNEFTEGAS PREFERRED SURGUTNEFTEGAZ-\$US T IS BANKASI SER C T.GARANTI BANASI T TAIWAN MOBILE CO. LTD TAIWAN SEMICONDUCTOR MANUFACTURING	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-SUS	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.GARANTI 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	B02PD09	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	167,377.00 64,000.00 4,000,000.00 60,000.00 2,400,000.00 1,270,000.00 425,000.00	1,301,365,79					
TELEKOMINIKAYA POL	0.433	5552551	TPS P	325,000.00	1.329.479.27					
TELKOM SOUTH AFRICA LTD	0.155	6588577	TKG S	325,000.00 192,000.00	1 841 783 96					
TAIWAN SEMICONDUCTOR MANUFACTURING TANJONG PLC TATA MOTORS LTD TCL INTL HLDGS TELE NORTE LESTE PART TELEFONOS DE MEXIC TELEFONOS DE MEXIC TELEFONOS DE MEXICO SA-SER A TELEKOM MALAYSIA TELEKOMUNIKAYA POL TELKOM SOUTH AFRICA LTD TENARIS SA TEVA PHARMA IND IL THAI INTON EPOZEN PROD-FORFI	0.100	2172402	TS AF	150 000 00	297 640 32					
TEVA PHARMA IND II.	n 120	6882172	TEVA	150,000.00 120,000.00	1 340 788 65					
THAI UNION FROZEN PROD-FOREI	0.129	6422716			54,636.18					
TIME STATEM FROMEN FROM FOREI	0.113	0122/10	J 1227	100,100.00	31,030.10					

Investment Desc		Yield	Identifier F	Ticker	Shares	Cost	Market Value
	Group -	INTERNATI	ONAT				
	Portfolio -		EMERGING ANALY	ST POR			
	Instrument -		INTERNATIONAL	-	STOCKS		
TIGER BRANDS LIMITED		0.542	B0J4PP2	TBS_S	120,000.00	1,477,857.25	
TINGYI HLDG CO		0.038	6903556	322_H		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		11,200.00	0.00	
UNIFIED ENERGY SYSTEMS		13.184	4889335	EESR_		346,804.57	
UNITED MICROELECTRONICS		0.015	6916628	73850	2,600,427.00	2,589,575.67	
WAL MART DE MEXICO		0.070	B02YZ04		360,000.00		
WIPRO		0.012	6206051		32,000.00	108,437.03	
YANG MING MARINE TRANSPORT		0.425	6987583	2609_		2,057,667.72	
YAPI KREDI BANKASI		0.000	B03MZJ6		112,000.00	•	
ZENTIVA		0.028	B01JPG6	ZEN_C	10,000.00	333,255.85	
Instrument Total	217				296,444,327.29	201,153,115.74	
	Instru	ment -INTF	INTERNATI	ONAL FUN	IDS		
EMERGING ANALYST-LIQUIDITY RI	ESERVES	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

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	Portfolio - I-PAN		E TOPDOW			
	Instrument - ICOM	INTERNATIONA	L COMMON STO	OCKS		
A P MOLLER MAERSK A/S AEGON NV ALLIANZ AG NPV(REG ALLIED IRISH BANKS ASSIC GENERALI SPA ASTRAZENECA GBP 0. BARCLAYS PLC ORD G BAYER AG COM NPV BNP PARIBAS BOEHLER-UDDEHOLM A BP AMOCO BT GROUP CANON INC JPY50 CAPITALAND LIMITED CAPITALCOMMERCIAL TRUST CARLSBERG A/S CARREFOUR EUR 2.5 CHARTERED SEMICONDUCTOR CHEUNG KONG(HLDGS) CIA VALE DO RIO DO CITY DEVELOPMENTS CITY DEVLOPMENT WARRANTS CREDIT SUISSE GROUP CRH DAIMLERCHRYSLER AG DANISCO A/S DANSKE BANK DBS GROUP HOLDINGS DELHAIZE-LE LION N DEN NORSKE BANK NO DEUTSCHE BANK AG O DEUTSCHE BANK AG O DEUTSCHE TELEKOM D DIAGEO ORD GBP 28. E.ON AG EAST JAPAN RAILWAY ELECTRABEL ORD NPV ENI SPA ERSTE BANK DER OESTER SPARK FLUGHAFEN WIEN AG	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	2,525,067.97 715,133.42 2,586,325.08 5,023,169.33 572,623.94 2,428,919.26 1,614,543.87 1,062,326.04 885,754.62	
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 5,507,129.66	
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_	200,304.00 65,000.00 631,469.00 126,293.00 7,400.00 16,848.00 301,834.00	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_	62,000.00 8,684.00 407,300.00	0.00	
CITY DEVELOPMENTS	0.518	6197928	CIT S	407,300.00	1,742,989.59	
CITY DEVLOPMENT WARRANTS	0.000	B0122K8	CITW	40,730.00	89,687.81	
CREDIT SUISSE GROUP	1.699	7171589	CSGN	40,730.00 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	250,583.00 25,500.00	1,770,876.93	
DANISCO A/S	0.221	4155586	DCO D	14,200.00 126,000.00	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	491,359.00 20,589.00 187,000.00	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	10,500.00 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	84,362.00 22,400.00 309.00 19,500.00 64,500.00	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	
ENI SPA ERSTE BANK DER OESTER SPARK FLUGHAFEN WIEN AG	3.899	4359690	FLU_A	66,300.00 7,601.00	293.646.79	
	3.033	100000	120_11	.,001.00	253,010.73	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
			E TOPDOW			
	Portfolio - I-PAN Instrument - ICOM	INTERNATIONA	L COMMON ST	OCKS		
FORTIS GKN ORSH 0.5GBP GLAXOSMITHKLINE GPE BRUX LAMBERT GROUP DANONE ORD HANG SENG BANK HK HAW PAW CORP LTD S HITACHI Y50 HONDA MOTOR CO COM HONG KONG ELECTRIC HKD1 HSBC HOLDINGS ORD HUTCHISON TELECOMMUNICATIONS HUTCHISON WHAMPOA						
FORTIS	3.413	7266139	FORB_	234,987.00	6,743,752.72 453,733.72 5,296,791.48 1,924,668.73 747,235.07 421,926.71 33,668.22 3,640,545.01 3,134,644.60 390,526.60 3,298,820.82 670.06 655,574.26 2,048,156.02 1,021,733.98 1,164,320.52 1,261,382.00 4,816,648.34 592,651.92 932,857.58 447,798.63 49,345.75 1,950,096.13 4,870,895.67	
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	II_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 HKDI	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 TELECOMMUNICATIONS HUTCHISON WHAMPOA INBEV INDEPENDENT NEWS & MEDIA ING GROEP NV NLG1 IRISH LIFE & PERMANENT KBC GROUP KEPPEL CORP ORD SG KERRY GROUP PLC-A L''OREAL FRF10 LANXESS LLOYDS TSB GROUP O MATSUSHITA ELC IND MAYR-MELNHOF KARTO MITSUBISHI UFJ FINANCIAL CORP	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	
MAYR-MELNHOF KARTO MITSUBISHI UFJ FINANCIAL CORP MIZUHO FINANCIAL GROUP MUNCHENER RUCKVS NESTLE SA CHF NIPPON TEL+TEL CP NOKIA(AB)OY EURO.2 NOMURA HOLDINGS, INC. NORSK HYDRO AS NOK NORSKE SKOGINDUSTRIER ASA NOVARTIS AG CHF 20 NOVO NORDISK A/S-B NOVOZYMES A/S-B OEST ELEKTRIZITATS OMV AG AUSH100	0.426	4645805	NHY_N	63,980.00	1,950,096.13 4,870,895.67 296,865.14 6,402,421.75 5,364,704.60 650,776.30 1,887,967.69 2,530,596.42 16,472,410.26 4,149,560.04 2,426,565.74 400,663.30 2,812,071.77 2,833,243.79 175,584.54 1,869,506.67 1,585,124.25	
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	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Group	- INTERNAT	TONAT.				
D+1	T DAM	TAMBDAIAT DAB	E TOPDOW			
Instrument	- ICOM	INTERNAL EAF	L COMMON ST	OCKS		
ORKLA ASA NWKR 6.2	0.502	5459715	ORK_N	52,600.00 844,920.00	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	STB_N SZE F	15.240.00	472.543.18	
SUMITOMO MITSUI FINANCIAL	0.002	6563024	8316	488.00	6.252.504.09	
SIIN HING KAT PROPE	0.375	6859927	16 HK	68 - 000 - 00	636.214.67	
SWISS REINSURANCE	1.262	7189816	RIIKN	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	שחכ ח	31 100 00	1 896 301 90	
TELECOM ITALIA SPA	5 240	7634394	ТТТ Т	11 073 00	22 082 92	
TELENOR ASA	0 334	4732495	TEL N	421 098 00	1 798 238 68	
TELIASONERA	0.351	5978384	TLSN	463 148 00	7 932 289 27	
TESCO DIC	4 038	0884709	TSCO	310 301 00	885 740 68	
TI MITOMOTIVE LTD	0.000	3067529	65257	29 590 00	0.00	
TIETOENATOR CORP OVI	3 823	5479702	TTE1V	52,600.00 844,920.00 29,037.00 22,050.00 64,455.00 67,030.00 62,063.00 85,250.00 21,437.00 8,100.00 18,300.00 473,300.00 753,100.00 1,012,800.00 2,492,565.00 27,431.00 74,100.00 84,800.00 66,600.00 15,240.00 488.00 68,000.00 5,502.00 1,673.00 96,000.00 31,100.00 11,073.00 421,098.00 463,148.00 310,301.00 29,590.00 46,010.00 16,500.00 42,750.00	1 366 746 04	
TOKYO FIEC DOMER A	0.023	6895404	9501	116 500 00	2 746 241 65	
TOMPA CYCTEMC ACA	0.017	4730875	TOM N	42 750 00	673 127 30	
TOTAL SA	3 334	4905413	ED ED	17 456 00	1 688 951 89	
TOYOTA MOTOR CORD	0.334	6900643	7203	287 700 00	9 454 596 09	
TOTOTA MOTOR CORP	1 020	7126114	/ZUJ_	47 772 00	0,434,330.03	
IIOD ODD DEE	1.020	5596991	ODDIN_	47,773.00	1 012 5/2 20	
INITCDEDITC TTAITAM	1.91/ 11E4	4232445	UCB_B	122 000 00	1,013,343.28	
ORKLA ASA NWKR 6.2 OVERSEAS CHINESE BANKING CORP PHILIPS ELECTRONICS ROCHE HLDGS AG GEN ROYAL BK SCOT GBP ROYAL DUTCH SHELL PLC - A SHS ROYAL DUTCH SHELL PLC - B SHS SAMPO-LEONIA INSURANCE COMPANY PLC SANOFI-AVENTIS SAP AG SIEMENS AG DEM 5.0 SINGAPORE AIRLINES SINGAPORE TECH ENG SINGAPORE TECH ENG SINGAPORE TELECOMM SOLVAY SA NPV SONY CORP JPY50 STORA ENSO OY J-R STOREBRAND ASA NOK SUEZ EUR SUMITOMO MITSUI FINANCIAL SUN HUNG KAI PROPE SWISS REINSURANCE SWISS REINSURANCE SWISSCOM AG CHF25(TAKEDA PHARMACEUTICAL COMPANY TELE DANMARK AS TELECOM ITALIA SPA TELECOM ITALIA SPA TELECOM ASA TELIASONERA TESCO PLC TI AUTOMOTIVE LTD TIETOENATOR CORP OYJ TOKYO ELEC POWER Y TOMRA SYSTEMS ASA TOTAL SA TOYOTA MOTOR CORP UBS AG-REG UCB ORD BEF UNICREDITO ITALIAN	4.134	443443	OC_TM	116,500.00 42,750.00 17,456.00 287,700.00 47,773.00 47,388.00 122,000.00	343,330.29	

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		7,997,857.34				
WIENERBERGER BAUST		3.733	5699373	WIE_A		1,152,275.00				
YARA INTERNATIONAL ASA	CITE 1 O	0.338 1.084	7751259 5983816	YAR_N ZURN	63,980.00 3,287.00	283,841.40 1,579,272.57				
ZURICH FINANCIAL SERVICES	CHFIU	1.084	5983816	ZURN_	3,287.00	1,5/9,2/2.5/				
Instrument Total	128				21,461,220.00	249,508,717.18				
		Instrument -INTF	INTERNA	ATIONAL FU	INDS					
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			1	1,273,925,596.89	11,302,488,793.39	15,414,418,452.21			
Grand Total	8,905			Ę	50,730,724,094.61	52,011,790,254.42	63,476,663,147.39			