Investment Desc	Rating Coupon Y	ield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group -	T.TOIITD	ITY RESERVES					
	Portfolio - 1		LIOUIDIT		Æ.			
	Instrument -		~		DISCOUNT	)		
AEGON N.V.	0.0000	1.063 (	0076C2A85	C	1/08/2004	20,000,000.00	19,995,877.78	19,995,877.78
AEGON N.V.			0076C2A51		1/05/2004	20,000,000.00	19,997,577.78	19,997,577.78
CARGIL INC	0.0000	0.993	14178LAW0	C	1/30/2004	20,000,000.00	19,984,066.16	19,984,066.16
CARGIL INC	0.0000	0.932	14178LA26	C	1/02/2004	10,000,000.00	9,999,741.67	9,999,741.67
CHEVRONTEXACO CORP	0.0000	1.033	1667X0AD0	C	1/13/2004	28,000,000.00	27,990,386.67	27,990,386.67
COCA COLA CO.	0.0000	1.013	19121DAC9	C	1/12/2004	20,000,000.00	19,993,827.78	19,993,827.78
COCA COLA CO.	0.0000	1.003	19121DA88	C	1/08/2004	20,000,000.00	19,996,111.11	19,996,111.11
DIAGEO CAPITAL PLC	0.0000	1.033	2524H4AL4	C	1/20/2004	40,000,000.00	39,978,277.56	39,978,277.56
EQUITABLE RESOURCES	0.0000	1.063 2	29454TAN6	C	1/22/2004	13,000,000.00	12,991,961.66	12,991,961.66
FHLB DISCOUNT NOTE	0.0000	0.751	313384RK7	C	1/05/2004	25,000,000.00	24,997,916.66	24,997,916.66
FHLB DISCOUNT NOTE	0.0000	1.039	313384RG6	C	1/02/2004	150,000,000.00	149,995,680.56	149,995,680.56
FHLB DISCOUNT NOTE			313384RP6	C	1/09/2004	26,807,000.00	26,800,923.75	26,800,923.75
FHLB DISCOUNT NOTE	0.0000	1.017	313384RU5	C	1/14/2004	95,950,000.00	95,914,838.97	95,914,838.97
FHLB DISCOUNT NOTE	0.0000	1.013	313384RW1	C	1/16/2004	50,000,000.00	49,978,958.33	49,978,958.33
FHLB DISCOUNT NOTE			313384SB6		1/21/2004	35,500,000.00	35,479,981.94	35,479,981.94
FNMA DISCOUNT NOTE	0.0000	0.932	313588RG2	C	1/02/2004	230,000,000.00	229,994,055.57	229,994,055.57
FNMA DISCOUNT NOTE	0.0000	1.043	313588RK3	C	1/05/2004	25,000,000.00	24,997,111.11	24,997,111.11
FNMA DISCOUNT NOTE	0.0000	1.043	313588RL1	C	1/06/2004	20,000,000.00	19,997,111.11	19,997,111.11
FNMA DISCOUNT NOTE	0.0000	1.043	313588RM9	C	1/07/2004	50,000,000.00	49,991,333.33	49,991,333.33
FNMA DISCOUNT NOTE			313588SJ5	C	1/28/2004	20,000,000.00	19,985,150.00	19,985,150.00
FREDDIE MAC DISCOUNT NOTE			313396RT2		1/13/2004	47,000,000.00	46,983,911.67	46,983,911.67
GANNETT INC			36473LA96		1/09/2004	20,000,000.00	19,995,422.22	19,995,422.22
GANNETT INC			36473LAG0		1/16/2004	20,000,000.00	19,991,500.00	19,991,500.00
GOLDMAN SACHS GROUP			38142TA62		1/06/2004	35,000,000.00	34,994,798.61	34,994,798.61
JOHNSON & JOHNSON			47816FAM3		1/21/2004	15,139,000.00	15,130,168.92	15,130,168.92
KOCH INDUSTRIES			50000AA69		1/06/2004	20,000,000.00	19,997,166.67	19,997,166.67
MARSH & MCLENNAN COS.			57174VA68		1/06/2004	20,000,000.00	19,997,194.44	19,997,194.44
MARSH & MCLENNAN COS.			57174VAC5		1/12/2004	20,000,000.00	19,993,583.34	19,993,583.34
NESTLE CORP			64105GAP9		1/23/2004	30,000,000.00	29,981,483.33	29,981,483.33
PFIZER INC.			71708EA70		1/07/2004	20,000,000.00	19,996,566.66	19,996,566.66
QUEBEC PROVINCE			74407GAP3		1/23/2004	23,000,000.00	22,985,397.01	22,985,397.01
UNILEVER UN			90477DAL0		1/20/2004	17,000,000.00	16,991,045.39	16,991,045.39
USAA CAPITAL CORP			90328AA86		1/08/2004	18,000,000.00	17,996,465.00	17,996,465.00
USAA CAPITAL CORP			90328AAE3		1/14/2004	20,000,000.00	19,992,561.11	19,992,561.11
USAA CAPITAL CORP	0.0000	1.023 9	90328AAM5	C	1/21/2004	2,000,000.00	1,998,866.66	1,998,866.66
Instrument Total	35					1,246,396,000.00	1,246,087,020.53	1,246,087,020.53
	Instrum	ent -IS	SR STA	TE OF IS	RAEL BONDS			
STATE OF ISRAEL BOND	NR 8.5000	7.506	CAEL02	s o	6/01/2004	5,000,000.00	5,000,000.00	5,031,250.00

ASOF01	Date 01/20/2004 Time 18:58:24	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2003 To 12/31/2003 Page 002

Group Total

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Monthly Market Portfolio Rating Coupon Yield Identifier F Maturity Par/Shares Book Value Market Value Investment Desc \_\_\_\_\_\_ Group - LIQUIDITY RESERVES Portfolio - LQR LIQUIDITY RESERVE Instrument - ISR STATE OF ISRAEL BONDS STATE OF ISRAEL BOND NR 8.5000 7.505 CAEL01 S 06/01/2004 5,000,000.00 5,000,000.00 5,031,250.00 Instrument Total 10,000,000.00 10,000,000.00 10,062,500.00 Instrument -STIF SHORT TERM INVESTMENT FUND SEI PRIME OBLIGATION FUND 0.0000 0.000 SEI275 12/31/2004 53,000,000.00 53,000,000.00 53,000,000.00 Instrument Total 53,000,000.00 53,000,000.00 53,000,000.00 Portfolio Total 38 1,309,396,000.00 1,309,087,020.53 1,309,149,520.53

1,309,396,000.00 /

0.00 1,309,087,020.53 1,309,149,520.53

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Portfolio	ID		Par/Shares	Book Value	Market Value
		Group - FIXED INCOME - INTERNALLY MANAGED			
FI	FIXED INCOME		8,276,823,132.90	8,242,174,486.06	8,685,848,499.73
Group Tota	al	0.00	/ 8,276,823,132.90	8,242,174,486.06	8,685,848,499.73
		Group - FIXED INCOME - EXTERNALLY MANAGED			
PIMCO OAKTREE SALOMON	W.R. HUFF ASSET MANA PACIFIC INVESTMENT C OAKTREE CAPITAL MANA SALOMON BROS. ASSET FIDELITY INVESTMENTS		2,785,763.34 1,820,034.27 1,392,406.19 1,516,123.36 1,627,181.02	278,576,334.21 182,003,427.63 139,240,619.30 151,612,336.61 162,718,102.61	175,804,856.32
Group Tota	al	0.00	/ 9,141,508.20	914,150,820.36	1,003,198,553.05
Group Tota	al - FIXED INCOME	0.00	/ 8,285,964,641.11	9,156,325,306.42	9,689,047,052.78

Investment Desc	Rating Coupon Yi	eld Identifier	F Maturity	Par/Shares	Book Value	Market Value		
	Group - F	IXED INCOME						
	Portfolio - F		OME					
	Instrument - A		ULLET MATURITY					
AMERICAN EXPRESS 2003-4	AAA 1.6900 1	.705 02582JCN8	M 01/15/2009	20,000,000.00	19,995,251.90	19,646,022.22		
CITIBANK CREDIT CARD ISSUANC		.720 17305EAG0	S 11/16/2009	28,763,000.00	33,510,398.50	32,694,462.67		
MBNAS 2003-A7 A7	AAA 2.6500 2	.655 55264TBY6	M 11/15/2010	16,000,000.00	15,995,635.12	15,478,684.44		
Instrument Total	3			64,763,000.00	69,501,285.52	67,819,169.33		
Instrument -AGC AGENCY BONDS WITH COUPONS								
FANNIE MAE	AAA+5.2500 6	.062 31359MEK5	S 01/15/2009	53,000,000.00	51,151,671.45	58,291,961.67		
FANNIE MAE	AAA+6.2500 6	.952 31359MEU3	S 05/15/2029	53,000,000.00	48,561,611.93	57,813,253.88		
FANNIE MAE	AAA+6.0000 7	.119 31359MDU4	S 05/15/2008	4,900,000.00	4,696,694.39	5,460,151.67		
FANNIE MAE	AAA+7.1250 4	.170 31359MFS7	S 06/15/2010	19,500,000.00	22,729,911.83	22,955,335.00		
FANNIE MAE	AAA+6.3750 6	.055 31359MEV1	S 06/15/2009	31,600,000.00	32,062,544.56	35,779,521.33		
FANNIE MAE	AAA+2.2500 2	.227 31359MRL9	S 05/15/2006	25,000,000.00	25,013,110.24	25,067,125.00		
FANNIE MAE	AAA+5.0000 2	.539 31359MLZ4	S 01/15/2007	30,000,000.00	32,144,934.70	32,708,266.67		
FANNIE MAE	AAA+6.6250 3	.201 31359MGH0	S 10/15/2007	13,000,000.00	14,575,648.11	14,826,189.44		
FANNIE MAE	AAA+5.2500 3	.098 31359MMP5	S 04/15/2007	27,300,000.00	29,122,568.90	29,656,354.00		
FANNIE MAE	AAA+3.2500 3	.594 31359MQM8	S 01/15/2008	55,000,000.00	54,292,382.57	55,886,936.11		
FANNIE MAE	AAA+3.2500 3	.907 31359MSQ7	S 08/15/2008	26,000,000.00	25,283,676.42	26,079,762.22		
FANNIE MAE (04 CALL)	AAA+6.4000 6	.430 31359MET6	S 05/14/2009	40,000,000.00	39,946,195.00	41,018,222.23		
FANNIE MAE (05 CALL)	AAA+3.7500 3	.812 31359MTF0	S 09/15/2008	20,000,000.00	19,946,835.61	20,210,633.33		
FEDERAL HOME LOAN BANK	AAA+2.8750 2	.923 3133X14N4	S 09/15/2006	30,000,000.00	29,962,746.92	30,558,729.17		
FHLB (2/05 CALL)	AAA+3.8750 3	.914 3133X0TW9	S 08/22/2008	20,000,000.00	19,967,108.43	20,311,708.33		
FREDDIE MAC	AAA+5.1250 5	.787 3134A2UJ5	S 10/15/2008	42,000,000.00	40,848,330.50	45,403,656.67		
FREDDIE MAC	AAA+6.8750 4	.285 3134A35H5	S 09/15/2010	9,000,000.00	10,345,559.31	10,622,637.50		
FREDDIE MAC	AAA+5.7500 3	.794 3134A3EM4	S 03/15/2009	46,000,000.00	50,212,413.38	51,277,605.56		
FREDDIE MAC	AAA+2.3750 2	.312 3134A4SX3	S 04/15/2006	20,000,000.00	20,027,681.79	20,167,477.78		
FREDDIE MAC		.094 3134A4NW0	S 03/15/2007	23,200,000.00	24,451,280.82	25,004,592.67		
FREDDIE MAC		.555 3134A4TE4	S 03/15/2008	57,000,000.00	55,219,349.84	56,317,551.67		
FREDDIE MAC		.923 3134A4UB8	S 08/15/2006	20,000,000.00	19,912,944.57	20,376,777.78		
FREDDIE MAC		.537 3134A4UD4	S 09/15/2008	79,000,000.00	79,295,984.51	80,265,239.86		
FREDDIE MAC		.869 3134A4RA4	S 09/15/2005	43,000,000.00	43,722,198.26	44,114,786.94		
FREDDIE MAC		.169 3134A33L8	S 03/15/2010	30,000,000.00	34,597,839.74	35,558,133.33		
TREBUTE THE	11111.7.0000 1	.107 515 11155110	5 03/13/2010	30,000,000.00	31,337,033.71	33,330,133.33		
Instrument Total	25			817,500,000.00	828,091,223.78	865,732,609.81		
	Instrume	nt -ASB ASSE	T BACKED NOTES AN	D BONDS				
TAOT 2003-B A4	AAA 2.7900 2	.812 89232YAD0	M 00/00/0000	15,000,000.00	14,997,821.22	15,064,950.00		

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

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

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			
CITIGROUP INC		9 172967BP5	S 08/27/2012	10,000,000.00	10,244,070.67	10,747,850.00
CITIGROUP INC	AA2 6.0000 6.03	9 172967CC3	S 10/31/2033	6,000,000.00	5,967,846.49	6,067,060.00
CITIZENS COMMUNICATIONS	BAA29.2500 5.49	0 17453BAB7	S 05/15/2011	5,000,000.00	6,126,640.36	5,978,247.22
CITIZENS COMMUNICATIONS	BAA29.0000 7.0	'5 17453BAJ0	S 08/15/2031	10,000,000.00	12,314,983.37	12,167,200.00
CLEAR CHANNEL COMMUNICAT	BAA37.6500 4.93	9 184502AK8	S 09/15/2010	11,935,000.00	13,761,397.00	14,235,292.23
CLEAR CHANNEL COMMUNICAT	BAA35.7500 5.78	6 184502AP7	S 01/15/2013	5,000,000.00	4,987,345.57	5,349,669.44
COCA COLA ENTERPRISES	A2 6.9500 6.62	9 191219AY0	S 11/15/2026	5,000,000.00	5,187,164.40	5,738,152.78
COCA-COLA ENTERPRISES	A2 7.1250 6.83	.8 191219BB9	S 08/01/2017	15,000,000.00	15,400,125.92	18,066,712.50
COMCAST (JONES INTERCABLE)	BAA37.6250 4.60	0 480206AL5	S 04/15/2008	5,000,000.00	5,582,418.50	5,813,786.11
COMCAST (TCI COMM)	BAA36.8750 3.83	.3 872287AE7	S 02/15/2006	12,693,000.00	13,477,526.41	14,114,644.21
COMCAST CABLE COMMUNICAT	BAA36.7500 7.03	4 20029PAL3	S 01/30/2011	30,000,000.00	29,526,308.66	34,261,575.00
COMPUTER SCIENCES CORP	A2 7.5000 7.50	8 205363AC8	S 08/08/2005	10,000,000.00	9,989,914.80	11,136,016.67
COMPUTER SCIENCES CORP	A2 7.3750 7.13	4 205363AE4	S 06/15/2011	11,000,000.00	11,150,080.43	12,858,645.56
COMPUTER SCIENCES CORP	A2 6.7500 3.44	1 205363AD6	S 06/15/2006	5,000,000.00	5,386,204.12	5,479,850.00
CONAGRA FOODS INC	BAA17.8750 7.78	7 205887AW2	S 09/15/2010	10,000,000.00	10,044,617.47	12,121,775.00
CONAGRA FOODS INC	BAA17.5000 6.53	8 205887AV4	S 09/15/2005	15,000,000.00	15,228,128.55	16,648,100.00
CONOCO	A3 5.4500 5.48	3 20825UAA2	S 10/15/2006	12,000,000.00	11,989,813.23	13,016,706.67
CONOCO	A3 6.3500 4.42	8 208251AD0	S 04/15/2009	10,000,000.00	10,896,804.23	11,322,555.56
CONOCOPHILLIPS		2 718507BQ8	S 05/25/2010	5,000,000.00	6,200,663.46	6,248,600.00
CONOCOPHILLIPS		8 20825CAD6	S 10/15/2007	10,000,000.00	9,991,898.54	10,286,727.78
CONSTELLATION ENERGY GRP		2 210371AH3	S 04/01/2012	5,000,000.00	5,257,352.54	5,733,550.00
CONSTELLATION ENERGY GRP		.7 210371AG5	S 04/01/2007	13,000,000.00	12,820,221.77	14,421,615.00
COUNTRYWIDE HOME LOANS		.7 22237LEJ7	S 05/10/2004	19,025,000.00	19,048,014.08	19,583,510.58
COX COMMUNICATIONS		8 224044BE6	S 10/01/2012	10,000,000.00	10,664,340.46	11,673,625.00
COX COMMUNICATIONS		2 224044AY3	S 11/01/2010	5,000,000.00	5,382,451.82	5,958,483.33
CREDIT SUISSE FB USA INC		'8 22541LAC7	S 01/15/2012	18,000,000.00	18,019,441.12	20,543,620.00
CREDIT SUISSE FB USA INC		8 22541LAD5	S 04/15/2007	10,000,000.00	9,982,759.79	10,929,888.89
CREDIT SUISSE FB USA INC		.0 22541LAL7	S 01/15/2009	2,000,000.00	1,996,700.45	2,003,065.28
DAIMLERCHRYSLER		1 233835AD9	S 01/20/2005	20,000,000.00	19,975,634.88	21,761,088.89
DAIMLERCHRYSLER NA HLDG		7 233835AJ6	S 06/15/2005	10,000,000.00	10,021,523.23	10,788,644.44
DEUTSCHE BANK FINANCIAL		88 251529AE3	S 12/13/2006	10,000,000.00	9,704,780.26	11,098,800.00
DEUTSCHE TELEKOM INT FIN		5 25156PAC7	S 06/15/2030	18,000,000.00	19,395,322.74	23,064,999.99
DEUTSCHE TELEKOM INT FIN		5 25156PAA1	S 06/15/2005	22,500,000.00	22,486,860.52	24,541,125.00
DEUTSCHE TELEKOM INT FIN		0 25156PAE3	S 07/22/2008	8,000,000.00	7,981,836.61	8,159,396.67
DIAGEO CAPITAL PLC		0 25130FAE3	S 07/22/2008 S 03/20/2008	15,000,000.00	14,903,811.96	15,045,431.25
DIAGEO CAPITAL PLC DIAGEO FINANCE BV		.1 25244SAA9	S 12/15/2006	10,000,000.00	9,996,944.23	10,062,533.33
DTE ENERGY CO		15 233331AD9	S 06/01/2006	5,000,000.00	5,281,091.04	5,401,125.00
DTE ENERGY CO		.1 233331AE7	S 06/01/2006 S 06/01/2011	10,000,000.00	11,307,621.59	11,307,050.00
E.I. DU PONT DE NEMOURS		13 263534BH1	S 10/15/2011	11,286,000.00	11,230,312.20	11,908,648.62
E.I. DU PONI DE NEMOURS	AAS 0./500 /.40	3 403334BM1	5 10/15/2004	11,200,000.00	11,230,312.20	11,900,048.02

Investment Desc	Rating Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group -	EIVED	INCOME					
	Portfolio -		FIXED INC	OME				
	Instrument -		CORPORATE		S/BONDS			
ELI LILLY & CO	AA3 6.0000	4.012	532457AU2	S	03/15/2012	5,000,000.00	5,688,819.16	5,567,983.33
FIRST DATA CORPORATION	A1 4.7000		319963AE4		11/01/2006	10,345,000.00	10,882,820.56	10,961,906.83
FIRST DATA CORPORATION	A1 5.6250	4.903	319963AF1	S	11/01/2011	3,550,000.00	3,714,787.37	3,814,599.25
FIRSTENERGY CORP	BAA25.5000	5.493	337932AA5	S	11/15/2006	15,000,000.00	15,002,608.27	15,625,016.67
FIRSTENERGY CORP	BAA26.4500	6.956	337932AB3	S	11/15/2011	11,000,000.00	10,654,004.22	11,492,268.32
FLEET NATIONAL BANK	A1 5.7500	5.897	33901LAA2	S	01/15/2009	17,000,000.00	16,891,713.40	18,865,476.11
FLEETBOSTON FINL CORP	A1 7.2500	7.278	339030AB4	S	09/15/2005	10,000,000.00	9,995,574.89	11,090,372.21
FLORIDA POWER & LIGHT	AA3 4.8500	4.831	341081EN3	S	02/01/2013	7,000,000.00	7,009,875.39	7,185,698.34
FLORIDA POWER & LIGHT	AA3 5.9500	6.027	341081ER4	S	10/01/2033	4,000,000.00	3,957,749.21	4,144,844.44
FLORIDA POWER & LIGHT	AA3 5.8500	5.939	341081EP8	S	02/01/2033	3,150,000.00	3,111,141.04	3,256,580.25
FORD MOTOR COMPANY	BAA17.4500		345370CA6		07/16/2031	15,000,000.00	12,492,684.40	15,595,587.50
FORD MOTOR CORPORATION	BAA16.6250		345370BT6		02/15/2028	5,000,000.00	4,832,466.99	4,680,238.89
FORD MOTOR CREDIT CO	A3 6.5000		345397TX1		01/25/2007	5,000,000.00	5,230,060.99	5,467,283.33
FORD MOTOR CREDIT CO	A3 7.2500		345397TY9		10/25/2011	4,000,000.00	3,929,338.44	4,378,406.67
FRANCE TELECOM	BAA39.7500		35177PAL1		03/01/2031	37,000,000.00	48,835,490.60	50,309,270.00
GANNETT CO INC	A2 4.9500		364725AA9		04/01/2005	15,000,000.00	14,988,505.71	15,790,425.00
GANNETT CO INC	A2 5.5000		364725AB7		04/01/2007	7,000,000.00	6,966,002.19	7,609,980.00
GENERAL DYNAMICS CORP	A2 2.1250		369550AH1		05/15/2006	3,000,000.00	2,996,824.35	2,988,045.83
GENERAL DYNAMICS CORP	A2 3.0000		369550AJ7		05/15/2008	3,000,000.00	2,991,342.57	2,946,700.00
GENERAL DYNAMICS CORP	A2 4.5000		369550AL2		08/15/2010	7,500,000.00	7,426,449.63	7,753,087.50
GENERAL ELEC CAP CORP	AAA 7.5000 AAA 6.7500		36962GUU6 36962GXZ2		05/15/2005 03/15/2032	16,000,000.00	15,965,001.40 3,283,471.71	17,407,893.34 3,384,555.00
GENERAL ELEC CAP CORP GENERAL ELEC CAP CORP	AAA 5.4500 AAA 5.4500		36962GXZZ 36962GZY3		03/15/2032	27,000,000.00	26,923,392.09	28,786,065.01
GENERAL ELEC CAP CORP	AAA 5.4500 AAA 5.0000		36962GYZ1		06/15/2013	19,000,000.00	18,930,196.63	20,253,852.22
GENERAL ELEC CAP CORP	AAA 4.2500		36962GE75		12/01/2010	12,000,000.00	11,907,850.87	11,992,940.00
GENERAL ELEC CAP CORP	BAA25.1250		370334AR5		02/15/2007	15,000,000.00	15,629,912.46	16,212,016.68
GENL MOTORS ACCEPT CORP	A3 6.8750		370425RX0		09/15/2007	10,675,000.00	10,318,259.22	11,702,608.11
GENL MOTORS ACCEPT CORP	A3 6.1250		370425SD3		08/28/2007	8,000,000.00	7,935,132.55	8,724,136.67
GENL MOTORS ACCEPT CORP	A3 8.0000		370425RZ5		11/01/2031	5,000,000.00	5,575,055.33	5,660,266.67
GOLDMAN SACHS GROUP	AA3 6.6500		38141GAA2		05/15/2009	10,000,000.00	9,968,192.17	11,365,972.22
GOLDMAN SACHS GROUP INC	AA3 7.6250		38141GAQ7		08/17/2005	10,000,000.00	9,984,600.08	11,189,619.44
GOLDMAN SACHS GROUP INC	AA3 4.1250		38141GCS1		01/15/2008	15,000,000.00	15,184,100.21	15,648,462.50
GOLDMAN SACHS GROUP INC	AA3 6.8750		38141GAZ7		01/15/2011	5,000,000.00	5,671,198.83	5,841,256.94
HANSON OVERSEAS BV	BAA16.7500		411347AC1		09/15/2005	10,000,000.00	9,890,442.95	10,939,650.00
HARTFORD FIN SVCS GRP (ITT H			45068HAF3		11/01/2015	10,000,000.00	9,979,404.81	11,706,166.67
HBOS PLC	AA3 6.0000		4041A2AF1		11/01/2033	7,645,000.00	7,738,883.60	7,677,771.56
HBOS PLC (BANK OF SCOTLAND)	Aa3 7.7000	7.732	809326AC5	S	08/15/2010	22,500,000.00	22,462,877.01	27,473,825.00
HOUSEHOLD FINANCE CORP	A1 6.3750	5.277	441812KA1		11/27/2012	12,500,000.00	13,456,803.56	13,794,885.42
HOUSEHOLD FINANCE CORPORATION	N A1 6.5000	6.827	441812GD0	S	11/15/2008	17,275,000.00	17,043,694.13	19,371,244.47

Investment Desc	Rating Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group -	FIXED	TNCOME					
	Portfolio -		FIXED INC	OME				
	Instrument -	COR	CORPORATE	NOTES	/BONDS			
HOUSEHOLD FINANCE CORPORATION			441812GK4		03/01/2007	11,385,000.00	11,395,371.25	13,316,123.70
HSBC BANK PLC	AA3 7.6250		597433AE1		06/15/2006	21,500,000.00	21,493,916.70	24,123,836.11
HUTCHISON WHAMP INTL LTD	A3 6.5000		44841RAA9		02/13/2013	8,500,000.00	8,641,818.04	9,052,811.66
HUTCHISON WHAMPOA FIN	A3 7.5000		448414AE2		08/01/2027	7,795,000.00	7,089,069.90	8,353,901.50
HUTCHISON WHAMPOA FINANCE IBM CORP	A3 7.4500 A1 5.8750		448414AC6 459200BB6		08/01/2017 11/29/2032	10,250,000.00 15,000,000.00	9,815,192.26 14,833,284.89	11,386,947.08 15,104,433.33
IBM CORPORATION	A1 7.0000		459200BB6 459200AM3		10/30/2025	9,000,000.00	9,217,154.44	10,394,290.00
INTL PAPER CO	BAA27.6250		460146AM5		01/15/2007	5,750,000.00	6,453,707.14	6,666,260.90
JOHN DEERE CAPITAL CORP	A3 7.0000		244217BG9		03/15/2012	12,265,000.00	14,388,833.81	14,407,218.53
JOHN HANCOCK	A2 7.3750		41020VAA9		02/15/2024	13,000,000.00	12,174,033.57	14,812,084.44
JP MORGAN CHASE & CO	A1 6.7500		16161LCJ1		12/01/2004	5,500,000.00	5,442,442.00	5,796,257.50
JP MORGAN CHASE & CO	A2 7.8750	7.513	16161ABY3	S	06/15/2010	10,000,000.00	10,182,115.43	11,917,900.00
JP MORGAN CHASE & CO	A2 6.7500	6.517	46625HAJ9		02/01/2011	12,000,000.00	12,156,294.05	13,879,260.00
JP MORGAN CHASE & CO	A1 5.2500		46625HAP5		05/30/2007	11,000,000.00	10,965,053.91	11,802,129.17
JP MORGAN CHASE & CO	A2 5.7500		46625HAT7		01/02/2013	5,000,000.00	4,992,251.92	5,407,301.39
KERR-MCGEE	BAA37.0000		492386AD9		11/01/2011	20,000,000.00	18,570,971.21	20,258,333.33
KfW FINANCE INTERNATIONAL	AAA 7.1250		48245RAL8		02/15/2005	10,000,000.00	9,990,560.94	10,893,466.65
KIMBERLY CLARK	AA2 6.2500		494368AT0		07/15/2018	24,000,000.00	23,732,015.27	27,128,626.66
LEHMAN BROTHERS HOLDINGS LIBERTY MEDIA CORP	A1 7.0000 BAA35.7000		524908CV0 530718AC9		02/01/2008 05/15/2013	10,000,000.00 3,000,000.00	11,191,929.13 2,989,392.86	11,593,266.67 3,057,880.00
LOCKHEED MARTIN CORP	BAA38.7000 BAA28.5000		539830AK5		12/01/2029	10,000,000.00	10,341,877.37	13,108,633.34
MEADWESTVACO CORP	BAA26.8500		583334AA5		04/01/2012	10,000,000.00	9,973,585.15	11,165,050.00
MELLON CAPITAL I	a2 7.7200		58551GAA3		12/01/2026	5,000,000.00	5,055,747.09	5,636,216.67
MELLON CAPITAL II	a2 7.9950		58551HAA1		01/15/2027	10,000,000.00	10,418,156.46	11,771,958.33
MERRILL LYNCH & CO	AA3 4.0000		59018YNZ0		11/15/2007	11,500,000.00	11,493,902.67	11,824,887.78
MERRILL LYNCH & CO	AA3 3.7000	3.594	59018YQU8	S	04/21/2008	5,000,000.00	5,020,942.79	5,050,222.22
MERRILL LYNCH & CO	AA3 3.3750	3.386	59018YRX1	S	09/14/2007	8,000,000.00	7,996,947.65	8,092,540.00
MERRILL LYNCH & CO	AA3 4.1250	4.139	59018YSK8	S	01/15/2009	5,000,000.00	4,997,039.34	5,074,118.75
MET LIFE GLOB FUNDING I	AA2 4.7500		59217EAA2		06/20/2007	6,000,000.00	6,140,811.04	6,313,448.33
METLIFE INC	A2 6.5000		59156RAE8		12/15/2032	3,000,000.00	3,120,639.07	3,178,346.67
MIDAMERICAN ENERGY HLDGS	BAA33.5000		59562VAH0		05/15/2008	15,000,000.00	14,978,913.36	14,782,083.33
MORGAN ST DEAN WITTER	AA3 6.8750		617446AZ2		03/01/2007	10,000,000.00	9,985,921.53	11,353,866.67
MORGAN ST DEAN WITTER	AA3 6.1000		617446GL7		04/15/2006	20,000,000.00	19,990,460.37	21,878,955.56
MORGAN STANLEY MORGAN STANLEY	3.6250 AA3 6.7500		617446HW2 617446GM5		04/01/2008 04/15/2011	5,000,000.00 6,500,000.00	4,982,988.72 7,269,557.74	5,054,512.50 7,435,025.00
NATIONAL CITY CORP	AA3 6.7500 A2 5.7500		634902NCC		02/01/2009	22,000,000.00	21,653,680.81	24,432,283.33
NATIONAL CITY CORP NATIONWIDE CSN TRUST	A2 9.8750		63859RAA8		02/01/2009	34,000,000.00	37,343,430.73	38,328,388.88
NISOURCE FINANCE CORP	BAA37.6250		654730AH6		11/15/2005	10,000,000.00	10,208,888.29	11,042,230.56
NISOURCE FINANCE CORP	BAA37.8750		654730AJ2		11/15/2010	10,000,000.00	10,361,678.46	11,998,425.00
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Investment Desc	Rating Coupon Yie	eld Identifier	c F	Maturity	Par/Shares	Book Value	Market Value
		XED INCOME	TATOON TO				
	Portfolio - FI Instrument - CO		INCOME ATE NOTES	/DOMD C			
	instrument - co	IR CORPORA	ALE NOIES	/ BONDS			
NORTHERN STATES POWER (MN)	A3 8.0000 4.	274 665772BW8	S	08/28/2012	10,255,000.00	12,994,446.47	12,785,660.54
NORTHERN TRUST		221 66586GBB2	S	09/15/2005	15,000,000.00	15,114,216.32	16,416,116.67
OHIO POWER COMPANY	A3 6.3750 6.	437 677415CJ8	S	07/15/2033	4,000,000.00	3,967,375.09	4,116,576.67
OHIO POWER COMPANY		534 677415CD1	S	02/15/2013	9,000,000.00	8,978,272.43	9,490,840.00
PEARSON INC		462 704913AA0		09/15/2006	15,000,000.00	14,968,493.87	17,078,179.17
PEPSI BOTTLING HLDGS INC		320 713411AB2		02/17/2009	16,710,000.00	16,158,715.43	18,578,637.53
PNC BANK NA		709 69347SAA3	S	04/15/2005	15,000,000.00	15,029,157.75	16,430,175.00
PNC FUNDING CORP		444 693476AP8		11/01/2009	14,000,000.00	13,400,081.18	16,552,900.00
PRAXAIR INC.		611 74005PAF1		10/15/2007	15,000,000.00	15,006,121.59	16,928,041.67
PROCTER & GAMBLE CO		528 742718BY4		12/15/2008	15,000,000.00	14,980,853.07	15,018,150.00
PROGRESS ENERGY INC		771 743263AC9		03/01/2006	5,000,000.00	4,997,851.97	5,519,500.00
PROGRESS ENERGY INC		119 743263AD7		03/01/2011	15,000,000.00	14,983,810.90	17,267,050.00
PROGRESSIVE CORP.		329 743315AH6		06/01/2006	10,000,000.00	9,993,659.40	11,112,333.34
PUBLIC SERVICE OF COLORADO		428 744448BU4		10/01/2012	5,185,000.00	6,058,957.10	6,347,671.44
RAYTHEON CO		987 755111AB7		07/15/2005	5,000,000.00	4,964,986.90	5,461,611.11
RAYTHEON CO		631 755111BH3 045 780097AN1		03/01/2010	5,000,000.00	5,973,813.12	6,120,283.33
ROYAL BK OF SCOTLAND GRP		215 694032BE2		11/12/2013 02/15/2008	12,000,000.00	11,958,446.51 4,168,220.48	12,096,666.67 4,348,821.18
SBC (PACIFIC BELL) SBC-AMERITECH CAP FUNDING		444 030955AF5		04/01/2005	6,540,000.00	6,621,472.98	7,089,163.80
SLM CORP		041 78442FBK3		01/15/2009	10,000,000.00	9,980,432.99	10,122,744.45
SLM CORP		197 78442FAZ1		08/01/2033	5,000,000.00	4,613,788.71	4,871,800.00
SLM CORP		096 78442FBG2		10/01/2013	7,000,000.00	6,948,804.20	7,049,435.56
SOUTH CAROLINA ELEC & GAS		046 837004BX7		05/15/2033	4,450,000.00	3,996,042.01	4,119,730.89
SPRINT CAPITAL CORP		043 852060AJ1		01/30/2011	7,000,000.00	7,223,359.08	8,071,718.47
SPRINT CAPITAL CORP		803 852060AT9		03/15/2032	23,000,000.00	22,873,642.73	27,796,509.44
SPRINT CAPITAL CORPORATION		888 852060AD4		11/15/2028	5,000,000.00	4,992,313.98	4,928,823.61
SPRINT CAPITAL CORPORATION	BAA36.1250 5.	928 852060AC6	S	11/15/2008	3,000,000.00	3,024,483.21	3,213,289.17
STORA ENSO OYJ	BAA17.3750 7.	132 86210MAA4	S	05/15/2011	9,000,000.00	9,122,666.64	10,513,022.50
TARGET CORP	A2 5.4000 4.	310 87612EAG1	S	10/01/2008	10,500,000.00	10,986,349.70	11,442,165.00
TARGET CORP (DAYTON HUDSON)	) A2 6.6500 6.	791 239753DL7	S	08/01/2028	20,000,000.00	19,661,897.40	22,153,366.67
TELECOM ITALIA CAPITAL	BAA24.0000 4.	016 87927VAB4	S	11/15/2008	15,000,000.00	14,988,759.99	15,210,283.33
TELECOM ITALIA CAPITAL		425 87927VAC2	S	11/15/2033	5,000,000.00	4,966,265.96	5,082,795.83
TELEFONICA EUROPE BV		722 879385AC6	S	09/15/2010	16,300,000.00	17,152,132.93	19,656,649.94
TELEFONICA EUROPE BV		166 879385AD4		09/15/2030	10,000,000.00	12,710,601.99	12,758,216.67
THE BOC GROUP, INC.		453 055617AA2		06/15/2006	15,000,000.00	14,998,855.84	16,653,916.67
TIME WARNER COS INC		312 887315AN9		06/15/2005	17,790,000.00	18,139,473.84	19,273,053.46
TOYOTA MOTOR CREDIT CORP		686 89233PMW3		01/15/2007	11,000,000.00	10,988,943.82	12,262,060.56
TOYOTA MOTOR CREDIT CORP		369 892332AM9		12/15/2010	8,000,000.00	7,990,868.98	8,155,986.67
TRAVELERS PPTY CASUALTY	A2 3.7500 3.	492 89420GAG4	S	03/15/2008	5,000,000.00	5,050,019.18	5,073,008.33

Investment Desc	Rating Coupon Yield	l Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXI	INCOME				
	Portfolio - FI	FIXED INC	OME			
	Instrument - COR		NOTES/BONDS			
	1112 01 um0110 0011	00111 011112	1.01207 201.20			
U.S. BANCORP	AA3 6.8750 7.63	.9 91159HFE5	S 12/01/2004	15,000,000.00	14,902,558.81	15,828,887.50
UNILEVER (CPC INTL)	A1 7.2500 6.46	7 126149AD5	S 12/15/2026	5,380,000.00	5,880,039.47	6,280,032.16
UNILEVER CAPITAL CORP	A1 7.1250 3.50	5 904764AG2	S 11/01/2010	7,250,000.00	8,831,996.86	8,521,686.25
UNITEDHEALTH GROUP INC		0 91324PAE2	S 04/01/2013	5,000,000.00	5,117,487.04	5,057,637.50
UNITEDHEALTH GROUP INC		8 91324PAF9	S 01/30/2008	5,000,000.00	4,990,616.10	5,015,083.33
US BANCORP		1 91159HGC8	S 07/15/2007	10,904,000.00	11,368,112.03	11,856,973.25
VERIZON COMM (GTE CORP)		.5 362320AV5	S 04/01/2009	5,000,000.00	5,569,091.39	5,626,975.00
VERIZON COMM (GTE SOUTHWEST	•	.9 362338AT2	S 01/15/2006	20,000,000.00	19,766,992.68	22,011,133.33
VERIZON GLOBAL FDG CORP		2 07785HCZ9	S 03/15/2007	5,000,000.00	5,615,884.18	5,783,038.89
VERIZON NEW JERSEY		3 92344UAA3	S 01/17/2012	5,000,000.00	5,025,640.20	5,426,319.44
VERIZON WIRELESS INC		3 92344SAE0	S 12/15/2006	10,500,000.00	10,429,346.38	11,232,888.34
VIACOM INC		1 925524AD2	S 06/01/2005	21,080,000.00	21,186,018.93	22,950,604.08
VIACOM INC		7 925524AJ9	S 07/30/2010	10,000,000.00	10,170,155.97	12,182,072.22
VIACOM INC		1 925524AQ3	S 05/15/2011	15,000,000.00	15,028,283.70	17,094,079.17
VIRGINIA ELECTRIC POWER		66 927804ES9	S 02/01/2007	25,000,000.00	24,942,609.03	27,207,395.84
VIRGINIA ELECTRIC POWER		6 927804EV2	S 12/15/2010	5,000,000.00	4,968,734.25	5,061,450.00
VODAFONE AIRTOUCH PLC		0 92857TAG2	S 02/15/2010	12,000,000.00	11,895,433.31	14,481,093.34
VODAFONE AIRTOUCH PLC		1 92857TAH0	S 02/15/2030	7,000,000.00	6,979,267.66	8,797,040.00
VODAFONE AIRTOUCH PLC		5 92857TAF4	S 02/15/2005	15,000,000.00	15,018,336.12	16,424,183.34
WACHOVIA CORP		3 33738MAC5	S 12/01/2008	7,000,000.00	6,747,392.50	7,614,693.33
WACHOVIA CORP		5 337358DF9	S 02/15/2005	5,350,000.00	5,347,387.64	5,867,071.56
WACHOVIA CORP		8 929771AQ6	S 07/15/2005	20,000,000.00	20,005,761.47	22,387,055.56
WACHOVIA CORP		3 929771AM5	S 03/15/2009	15,000,000.00	14,082,002.78	16,752,725.01
WACHOVIA CORPORATION		7 337358BK0	S 04/01/2008	5,335,000.00	5,974,938.83	6,015,639.30
WAL-MART STORES GLOBAL		8 931142BE2	S 08/10/2009	44,490,000.00	45,692,597.32	52,328,118.44
WASHINGTON MUTUAL INC		7 939322AL7	S 01/15/2009	13,000,000.00	12,935,495.98	13,095,477.78
WELLS FARGO & CO.		0 949746AA9	S 07/15/2004	5,000,000.00	4,997,270.25	5,288,643.05
WELLS FARGO COMPANY		2 949746CD1	S 05/21/2006	20,000,000.00	20,210,135.36	21,729,311.12
WEYERHAEUSER CO		0 962166BK9	S 03/15/2005	15,000,000.00	14,991,367.60	15,830,166.67
WEYERHAEUSER CO		66 962166BM5	S 03/15/2007	14,400,000.00	14,630,760.67	15,856,628.00
WISCONSON ELECTRIC POWER WORLDCOM		8 976656BB3	S 08/01/2004	11,110,000.00	11,165,635.79	11,800,912.38
		08 98155KAJ1 76 98157DAJ5	S 08/15/2028 S 05/15/2011	30,000,000.00	29,825,627.38	9,899,999.99
WORLDCOM INC WORLDCOM INC		3 98157DAC0	S 05/15/2011 S 05/15/2006	23,000,000.00 5,000,000.00	22,740,921.61 5,014,717.56	7,590,000.00 1,650,000.00
WORLDCOM INC	CA 8.0000 7.90	13 9013/DACU	5 05/15/2000	5,000,000.00	5,014,717.56	1,650,000.00
Instrument Total	240			2,693,893,000.00	2,750,924,146.77	2,944,155,848.93
	Instrument	-FHLMC FEDE	RAL HOME LOAN MOR	RTGAGE POOL		
FHLMC GR 14-0013	AAA+8.2500 8.92	9 31340AAN1	M 10/01/2009	68,979.12	68,268.83	74,686.12

Monthly	Market	Portfolio

Investment Desc	Rating Coupon Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	INCOME					
		FIXED INCO	ΜE				
	Instrument - FHLMC	FEDERAL HO	ME LO	AN MORTGAGE	POOL		
FHLMC GR 14-0437	AAA+8.0000 10.187			07/01/2008	78,051.91	74,394.33	84,444.11
FHLMC GR 14-1104		31340BGM5		09/01/2011	154,988.77	154,062.59	167,711.29
FHLMC GR 14-1214		31340BK32		05/01/2008	14,343.23	14,239.28	15,494.22
FHLMC GR 16-0034		313401EL1		12/01/2007	42,492.87	42,420.65 135,747.21	45,958.73
FHLMC GR 16-0039		313401ER8		03/01/2008			146,970.73
FHLMC GR 17-0008		313401HS3		01/01/2007	26,395.08	26,276.08	28,212.95
FHLMC GR 17-0011		313401HV6		02/01/2007	18,287.90 48,576.05	18,259.08 48,544.59	19,727.83
FHLMC GR 17-0013 FHLMC GR 17-0021		313401HX2 313401JF9		03/01/2007 07/01/2008	106,595.10	100 240 10	52,400.77 114,502.86
FHLMC GR 17-0021 FHLMC GR 18-0117		31340LDW4		01/01/2009	16,185.71	108,349.10 16,068.19	17,458.66
FHLMC GR 18-0117		31340LLG0		03/01/2009	10,105./1	11 210 50	
FHLMC GR 18-0327		31340LNP8		01/01/2010	11,381.54 10,159.30	11,318.59 10,029.88	12,272.22 10,954.33
FHLMC GR 18-0408		31340LNZ6		04/01/2010	10,133.30	9 963 71	10,821.93
FHLMC GR 18-0478		31340LQ75		07/01/2009	5,854.59	9,963.71 5,825.06	6,315.04
FHLMC GR 18-0660		31340LWV5		06/01/2009	116,314.33	115,775.57	125,416.70
FHLMC GR 18-0688		31340LXR3		06/01/2008	36,904.70	36,776.24	39,792.74
FHLMC GR 18-0946		31340MBP9		11/01/2007	82,363.51	82,166.92	89,256.79
FHLMC GR 18-1078		31340MFT7		03/01/2009	283,229.78	278.655.87	302,863.28
FHLMC GR 18-1263		31340MML6		06/01/2009	42,608.62	278,655.87 42,374.43	45,959.66
FHLMC GR 18-1293		31340MNJ0		11/01/2008	68,127.59	67,534.82 4,756.49	
FHLMC GR 18-1311	AAA+8.5000 8.500	31340MN43	M	11/01/2009	4,756.48	4,756.49	73,829.42 5,145.77
FHLMC GR 18-1506	AAA+7.0000 7.720	31340MU78	M	01/01/2009	19,882.89	19,868.25	21,211.34
FHLMC GR 18-1665	AAA+8.5000 8.638	31340MZ65		07/01/2008	136,177.82	135,680.57	147,471.51
FHLMC GR 18-1689	AAA+8.0000 8.404	31340M2W4	M	03/01/2009	154,130.76	153,551.73	166,252.63
FHLMC GR 18-1773	AAA+7.0000 8.495	31340M6J9	M	06/01/2008	220,389.00	184,264.70	235,171.23
FHLMC GR 18-1964	AAA+8.5000 8.474	31340NFD0	M	06/01/2011	28,435.12	28,256.68	31,295.79
FHLMC GR 18-3168	AAA+7.5000 7.908	31340PQV3	M	11/01/2008	172,243.95	171,251.24	184,183.90
FHLMC GR 18-3184	AAA+8.0000 8.287	31340PRD2	M	09/01/2008	23,871.15	23,835.19	25,721.56
FHLMC GR 18-3249	AAA+7.5000 8.806	31340PTE8	M	12/01/2008	20,841.28	20,684.62	22,286.00
FHLMC GR 18-3326		31340PVT2		09/01/2008	40,189.27	39,269.62	43,522.30
FHLMC GR 18-3460	AAA+7.5000 8.235	31340PZZ4	M	05/01/2009	114,194.79	113,122.24	122,220.41
FHLMC GR 18-3466	AAA+7.5000 8.264	31340PZ76	M	11/01/2008	110,173.64	109,330.72	117,810.89
FHLMC GR 18-3847	AAA+7.7500 8.567	31340QHY5	M	10/01/2007	193,178.90	191,677.57	208,041.76
FHLMC GR 18-4093	AAA+7.2500 7.769	31340QRN8	M	01/01/2005	6,382.71	6,348.82	6,810.49
FHLMC GR 18-4245		31340QWE2	M	10/01/2009	158,263.45	157,826.93	171,509.05
FHLMC GR 18-4517		31340RAS3		10/01/2009	29,267.67	29,267.67	31,717.18
FHLMC GR 18-5864	AAA+8.0000 8.784	31340SQR6	M	12/01/2008	277,033.70	273,826.29	298,713.43
FHLMC GR 18-6122	AAA+8.2500 8.708	31340SYT3	M	06/01/2008	168,118.68	166,991.22	181,913.66
FHLMC GR 18-6434	AAA+7.7500 8.818	31340TEF3	M	07/01/2006	9,951.04	9,888.18	10,716.66

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	INCOME				
	Portfolio - FI	FIXED INCOME				
	Instrument - FHLMC	FEDERAL HOME	LOAN MORTGAGE	POOL		
FHLMC GR 18-6544			M 04/01/2008	1,438.15	1,416.06	1,550.70
FHLMC GR 18-6640	AAA+8.0000 8.650	31340TLV0	M 01/01/2010	14,560.66	14,194.27	15,700.13
FHLMC GR 18-6885			M 06/01/2009	3,243.88	3,178.46	3,509.38
FHLMC GR 18-6979			M 06/01/2009	13,729.07	13,718.06 28,869.34	14,867.67
FHLMC GR 18-8366			M 11/01/2007	13,729.07 28,961.15 145,423.37	28,869.34	31,189.37
FHLMC GR 18-9823			M 12/01/2008		145,423.34	157,322.15
FHLMC GR 18-9895			M 09/01/2005	7.995.69	7,943,42	8,650.10
FHLMC GR 25-0016			M 09/01/2008	267,629.94	264,050.00	289,590.32
FHLMC GR 25-1228			M 10/01/2010	178,556.87	264,050.00 178,556.86 4,752.56	193,500.90 5,187.01
FHLMC GR 25-1335	AAA+8.5000 9.171	31341BPU6	M 07/01/2005	4,794.60	4,752.56	5,187.01
FHLMC GR 25-1660	AAA+8.0000 9.306		M 01/01/2014	49,524.61	49,178.25 18,400.63	53,400.24
FHLMC GR 25-2616		31341C3Z7	M 11/01/2009	18,479.74	18,400.63	19,998.14
FHLMC GR 25-5156	AAA+8.5000 8.472	31341FWR6	M 08/01/2008	62,239.61	62,176.36 4,479.38	67,401.35 4,967.82
FHLMC GR 25-5759	AAA+8.0000 8.286	31341GMG9	M 01/01/2009	4,538.62	4,479.38	4,967.82
FHLMC GR 25-6500	AAA+8.5000 9.375	31341HGH2	M 11/01/2009	90,773.71	89,419.07	98,370.86 77,337.37
FHLMC GR 25-7266	AAA+8.5000 8.617	31341JCB5	M 11/01/2007	70,268.16	69,946.75	77,337.37
FHLMC GR 25-7378	AAA+8.0000 8.208	31341JFT3	M 08/01/2008	107,083.95	106,566.06	115,463.99
FHLMC GR 27-1360	AAA+8.5000 8.333	31343BQM1	M 08/01/2012	85,808.48	85,808.48	94,603.28
FHLMC GR 27-1817	AAA+8.5000 8.500	31343CAS3	M 06/01/2008	23,937.79	23,937.78	25,941.23
FHLMC GR 27-2204	AAA+8.0000 8.201	31343CNV2	M 07/01/2008	89,971.28	89,928.35	97,012.14
FHLMC GR 27-2987	AAA+8.5000 8.798	31343DJ86	M 06/01/2009	57,563.98	57,186.27	62,381.71
FHLMC GR 27-3821	AAA+8.0000 8.845	31343EG61	M 02/01/2008	91,655.59	90,659.51	100,478.98
FHLMC GR 27-4122	AAA+9.7500 8.037	31343ESK7	M 03/01/2005	8,280.67	8,312.62	9,136.03
FHLMC GR 27-4621	AAA+8.0000 8.206	31343FD20	M 06/01/2008	69,394.46	69,150.62	74,825.04
FHLMC GR 27-5186	AAA+8.0000 8.220	31343FXP7	M 07/01/2015	18,095.31	17,708.57	19,837.30
FHLMC GR 27-5221	AAA+7.0000 11.135	31343FYS0	M 08/01/2016	35,268.15	30,999.62	37,664.03
FHLMC GR 27-7196	AAA+8.0000 9.745	31343Н7Н0	M 08/01/2016	99,309.44	93,669.44	108,869.63
FHLMC GR 27-8784	AAA+8.5000 9.281	31343KXM3	M 09/01/2016	22,978.37	22,360.46	25,333.50
FHLMC GR 27-9033	AAA+8.0000 8.705	31343LBA1	M 10/01/2016	23,457.54	22,830.11	25,715.72
FHLMC GR 28-0463	AAA+8.0000 8.754	31344JQQ4	M 11/01/2016	93,035.81	22,830.11 90,351.39	101,992.06
FHLMC GR 28-1274	AAA+8.2500 8.680	31344KMX0	M 08/01/2008	81,523.66	81,427.73	88,222.06
FHLMC GR 28-1743	AAA+8.5000 8.886	31344K5C5	M 11/01/2016	127,793.27	125,745.81	140,891.24
FHLMC GR 28-2810	AAA+8.5000 9.110	31344MDP3	M 07/01/2006	8,429.37	8,407.79	9,293.33
FHLMC GR 28-2813	AAA+8.0000 8.224	31344MDS7	M 06/01/2014	984,479.76	978,386.09 5,519.11	1,079,252.35
FHLMC GR 28-3406	AAA+8.2500 9.198	31344MYB1	M 01/01/2008	5,670.08	5,519.11	6,132.27
FHLMC GR 28-3670	AAA+7.5000 7.900	31344NCF4	M 06/01/2008	25,855.59	25,483.88 31,816.37	88,222.06 140,891.24 9,293.33 1,079,252.35 6,132.27 27,636.79
FHLMC GR 28-4106	AAA+7.7500 8.579	31344NR35	M 12/01/2007	32,079.42	31,816.37	34,561.68
FHLMC GR 28-4655	AAA+8.0000 8.289	31344PE42	M 09/01/2009	285,778.45	284,082.05	312,952.18
FHLMC GR 28-4656	AAA+8.5000 8.595	31344PE59	M 03/01/2011	227,015.27	226,143.31	250,053.53

Investment Desc	Rating Coupon Yield	d Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIX	ED INCOME				
	Portfolio - FI	FIXED INC	COME			
	Instrument - FHL		HOME LOAN MORTGAGE	POOL		
FHLMC GR 28-8100	AAA+7.5000 7.9	57 31344S7M4	M 10/01/2007	81,373.32	80,942.11	87,014.12
FHLMC GR 28-8597	AAA+7.0000 7.6	96 31344TRS7	M 02/01/2006	229.09	229.08	244.51
FHLMC GR 29-1329	AAA+8.0000 9.1	52 31344XPN1	M 11/01/2017	4,936.98	4,479.34	5,323.33
FHLMC GR 29-6213	AAA+8.5000 9.3	59 3134453W6	M 02/01/2010	16,423.04	16,208.52	17,767.16
FHLMC GR 29-7793	AAA+8.5000 9.2	24 313447US1	M 07/01/2017	122,165.41	118,818.24	134,686.56
FHLMC GR 29-7925	AAA+8.5000 9.1	27 313447YW8	M 06/01/2017	446,622.23	436,203.81	491,696.84
FHLMC GR 29-9968	AAA+9.0000 7.1	20 313454CD0	M 07/01/2009	237,532.74	240,100.05	257,663.65
FHLMC GR 30-0412	AAA+8.2500 9.2	59 31345BN59	M 02/01/2004	1,582.33	1,581.04	1,712.35
FHLMC GR 30-0833		33 31345B4S0	M 07/01/2006	11,501.68	11,220.03	12,292.78
FHLMC GR 30-4044		29 31345FP58	M 12/01/2007	80,371.90	79,535.02	87,037.42
FHLMC GR 30-4047		)3 31345FP82	M 12/01/2004	174.79	173.53	189.11
FHLMC GR 30-4342		21 31345FZF5	M 04/01/2013	60,952.52	60,861.04	66,007.52
FHLMC GR 30-4396		L8 31345F3D5	M 11/01/2014	69,844.23	69,774.42	75,310.01
FHLMC GR 30-6578		08 31345JJX6	M 10/01/2018	101,598.78	98,784.55	111,852.47
FHLMC GR 30-6610		31345JKX4	M 12/01/2018	107,041.75	103,342.02	117,346.31
FHLMC GR 30-6645		56 31345JL21	M 02/01/2019	105,885.83	101,327.76	116,738.42
FHLMC GR 50-1709		50 3134503S8	M 10/01/2004	2,460.13	2,457.95	2,623.08
FHLMC GR 50-1730		31315Q350 33 3134504P3	M 01/01/2005	8,722.94	8,691.89	9,297.05
FHLMC GR 50-2163		38 31345RML0	M 01/01/2005	6,737.74	6,731.14	7,181.20
FHLMC GR 50-4007		52 31345TNY7	M 06/01/2006	72,048.77	73,742.75	76,820.80
FHLMC GR 53-0976		54 31347NCM6	M 01/01/2017	184,690.41	184,075.70	199,215.71
FHLMC GR 53-5060		51 31347STR6	M 08/01/2017	140,841.88	149,083.72	155,134.99
FHLMC GR 53-9336		54 31347XLR3	M 02/01/2008	10,485.11	10,284.14	11,297.88
FHLMC GR 54-5677		18 31354CJW1	M 01/01/2006	16,855.12	16,844.95	17,984.78
FHLMC GR 54-5678		76 31354CJX9	M 12/01/2007	9,063.61	8,759.67	9,687.01
FHLMC GR 55-4908		92 31290KNZ8	M 04/01/2011	556,595.30	561,117.24	612,590.65
FHLMC GR 55-5129		25 31290KVW6	M 06/01/2020	220,597.19	277,858.30	251,864.64
FHLMC GR 55-5155		31290KVW0 32 31290KW08	M 07/01/2016	189,451.56	190,311.00	204,351.30
FHLMC GR 55-5187		18 31290KWQ8	M 07/01/2010 M 07/01/2017	434,002.24	436,011.60	468,135.07
FHLMC GR 55-5187		08 31290KXQ7	M 12/01/2017	2,638,976.02	2,667,121.60	2,904,465.81
FHLMC GR 85-0015	AAA+8.5000 7.00 AAA+8.5000 10.2		M 05/01/2018	44,563.89	44,202.13	46,335.01
FHLMC GR 85-0013	AAA+9.0000 9.1		M 10/01/2005	26,445.60	26,337.07	27,660.51
Instrument Total	111			12,842,640.22	12,826,145.39	13,995,087.57
	Instrument	-FHLMC-G FHLM	MC GOLD			
FHLMC GOLD # C00210	AAA+8.0000 7.5	78 31292GGT7	M 01/01/2023	3,157,351.56	3,218,867.14	3,447,059.61
FHLMC GOLD # G00198	AAA+8.0000 7.2		M 01/01/2024	3,726,587.52	3,857,313.57	4,068,526.78
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Investment Desc	Rating Coupon Yiel	d Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIX	ED INCOME				
	Portfolio - FI	FIXED INCOM	Έ			
	Instrument - FHL	MC-G FHLMC GOLD				
FHLMC GOLD #A00850		53 31295V5K2	M 10/01/2022	170,540.13	188,001.93	178,818.44
FHLMC GOLD #A00854		86 31295V5P1	M 11/01/2009	96,292.73	101,140.40	100,966.94
FHLMC GOLD #A01179		38 31295WJY5	M 12/01/2019	365,412.17	374,343.67	401,773.13
FHLMC GOLD #A11732		81 31296K4R1	M 08/01/2033	34,771,080.97	34,040,982.41	34,552,254.97
FHLMC GOLD #A11756		48 31296K5R0	M 08/01/2033	24,640,865.25	24,877,736.33	24,485,792.07
FHLMC GOLD #A11952		56 31296LEZ0	M 08/01/2033	34,599,090.75	35,113,569.67	34,381,347.14
FHLMC GOLD #A13227		72 31296MSQ3	M 09/01/2033	52,355,018.58	51,906,968.70	52,025,531.00
FHLMC GOLD #A13315		85 31296MVG1	M 09/01/2033	36,377,029.76	36,240,834.41	36,148,096.99
FHLMC GOLD #A13562		72 31296M5X3	M 09/01/2033	24,746,312.33	24,534,533.56	24,590,575.54
FHLMC GOLD #A13802		53 31296NGK7	M 09/01/2033	64,591,122.70	64,080,659.16	64,184,629.24
FHLMC GOLD #A14276 FHLMC GOLD #C00290		44 31296NXD4 86 31292GKB1	M 10/01/2033 M 01/01/2024	84,289,647.85 7,539,181.46	84,959,820.96 6,879,924.42	85,914,190.33
FHLMC GOLD #C00290 FHLMC GOLD #C00425		67 31292GPJ9	M 10/01/2024 M 10/01/2025	3,969,232.20	4,002,386.96	7,972,357.70 4,288,080.62
FHLMC GOLD #C00423 FHLMC GOLD #C00428		37 31292GPM2	M 11/01/2025	2,617,896.10	2,642,760.70	2,828,191.70
FHLMC GOLD #C00428 FHLMC GOLD #C00438		72 31292GPM2	M 12/01/2025	3,282,286.79	3,279,583.86	3,495,318.14
FHLMC GOLD #C00438		08 31292GFK6	M 04/01/2029	3,902,107.06	3,764,891.98	4,105,979.14
FHLMC GOLD #C00712		90 31292GZZ2	M 05/01/2029	8,930,503.84	8,579,053.28	9,397,092.89
FHLMC GOLD #C00785		79 31292G2S4	M 06/01/2029	4,830,880.99	4,643,481.03	5,083,278.42
FHLMC GOLD #C00703		17 31292G2B1	M 07/01/2029	16,781,710.82	16,365,410.85	17,658,499.27
FHLMC GOLD #C00896		85 31292G7H3	M 12/01/2029	4,204,593.50	4,196,759.07	4,522,965.32
FHLMC GOLD #C00910		03 31292HAK0	M 01/01/2030	2,244,978.00	2,229,717.16	2,414,249.34
FHLMC GOLD #C01271		54 31292HMU5	M 12/01/2031	6,535,618.00	6,554,903.25	6,875,252.28
FHLMC GOLD #C01277		27 31292HM27	M 11/01/2031	6,609,447.63	6,713,088.80	7,020,709.49
FHLMC GOLD #C01598		79 31292HX33	M 08/01/2033	34,650,755.64	34,122,516.27	34,432,686.89
FHLMC GOLD #C01622		13 31292HYT5	M 09/01/2033	39,693,891.20	39,241,547.83	39,444,084.31
FHLMC GOLD #C01623		27 31292HYU2	M 09/01/2033	29,551,565.70	29,248,259.24	30,121,122.88
FHLMC GOLD #C01674		93 31292H2F0	M 11/01/2033	59,999,998.37	60,346,583.12	61,156,398.34
FHLMC GOLD #C19467		42 31293FOU4	M 12/01/2028	5,069,430.01	5,113,321.79	5,333,581.11
FHLMC GOLD #C22347		36 31293KTC0	M 02/01/2029	6,282,542.59	6,218,814.61	6,533,907.12
FHLMC GOLD #C23918		56 31293MK76	M 03/01/2029	10,627,230.59	10,621,497.31	11,182,467.97
FHLMC GOLD #C25795		56 31293PNL5	M 04/01/2029	3,252,745.35	3,251,012.57	3,422,690.45
FHLMC GOLD #C28188	AAA+6.5000 7.2	31 31293SCZ0	M 06/01/2029	2,438,771.80	2,350,806.41	2,566,189.49
FHLMC GOLD #C29186	AAA+6.5000 7.0	52 31293TF36	M 07/01/2029	4,489,793.31	4,369,241.87	4,724,370.04
FHLMC GOLD #C29188		62 31293TF51	M 05/01/2029	3,334,986.14	3,176,910.31	3,509,228.05
FHLMC GOLD #C29245	AAA+6.5000 7.4	57 31293THW0	M 07/01/2029	3,098,596.01	2,951,390.46	3,260,487.32
FHLMC GOLD #C29249		57 31293TH26	M 07/01/2029	3,877,748.11	3,640,141.44	4,032,896.81
FHLMC GOLD #C29986		38 31293UCX0	M 08/01/2029	3,261,511.00	3,159,050.89	3,431,914.08
FHLMC GOLD #C30083	AAA+6.5000 7.1	38 31293VCU4	M 08/01/2029	4,017,389.25	3,891,183.27	4,227,284.45
FHLMC GOLD #C30265	AAA+6.5000 7.3	35 31293VJJ2	M 08/01/2029	2,162,934.28	2,073,269.25	2,275,940.38

Investment Desc	Rating Coupon Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group - FIXE	D INCOME					
	Portfolio - FI	FIXED INCO	ME				
	Instrument - FHLM	C-G FHLMC GOLD	)				
FHLMC GOLD #C32961	AAA+6.5000 7.21	4 31293YJE7	м 1	1/01/2029	53,455.18	51,550.12	56,248.04
FHLMC GOLD #C35366	AAA+7.5000 7.70	3 31294B6B6	M 0	1/01/2030	2,055,320.00	2,041,348.41	2,210,948.83
FHLMC GOLD #C64130	AAA+6.5000 6.42	4 31287PST1	M 0	2/01/2032	10,909,570.80	10,956,449.73	11,480,104.99
FHLMC GOLD #C70138	AAA+6.5000 4.62	5 31287XEK8	M 0	8/01/2032	34,961,646.51	35,827,523.90	36,790,024.08
FHLMC GOLD #C80343	AAA+7.0000 7.38	7 31335GLY9	M 0	9/01/2025	3,192,264.77	3,142,027.69	3,399,453.40
FHLMC GOLD #C80349	AAA+7.5000 7.39	3 31335GL60	M 1	0/01/2025	3,497,322.38	3,522,670.69	3,778,262.29
FHLMC GOLD #D01338	AAA+2.0000 12.00	0 313933PX5	M 0	9/01/2013	21,629.07	21,628.87	21,877.81
FHLMC GOLD #D06779	AAA+9.0000 6.14	0 313939Q86	M 1	2/01/2014	303,732.60	312,440.79	334,865.19
FHLMC GOLD #D64823	AAA+7.0000 7.38	6 3128F4LC3	M 1	0/01/2025	2,879,888.51	2,834,918.92	3,066,802.87
FHLMC GOLD #D67588	AAA+7.0000 7.01	5 3128F7ND2	M 0	1/01/2026	1,635,571.57	1,638,486.61	1,741,725.61
FHLMC GOLD #E01200	AAA+5.5000 5.05	9 31294KKM6	M 0	9/01/2017	28,369,817.48	28,722,401.75	29,569,671.63
FHLMC GOLD #E69095	AAA+6.5000 3.73	7 31280QC89	M 0	2/01/2013	965,608.78	970,517.55	1,026,921.72
FHLMC GOLD #G00474	AAA+9.0000 7.11	0 31283GQ34	M 0	4/01/2025	2,890,803.28	3,038,067.73	3,172,222.98
FHLMC GOLD #G00853	AAA+7.0000 6.47	7 31283G5N3	M 0	1/01/2028	6,315,490.79	6,424,050.21	6,725,260.88
FHLMC GOLD #G00920	AAA+7.0000 6.39	2 31283HAV7	M 0	5/01/2028	2,321,001.44	2,348,709.77	2,466,489.56
FHLMC GOLD #G00921	AAA+7.5000 6.64	4 31283HAW5	M 0	4/01/2028	3,061,063.00	3,084,047.70	3,293,918.06
FHLMC GOLD #G00983	AAA+6.5000 6.55	2 31283HCU7	M 1	1/01/2028	2,638,582.65	2,637,232.74	2,776,070.40
FHLMC GOLD #G01309	AAA+7.0000 6.41	0 31283HN27	M 0	8/01/2031	3,332,333.02	3,385,410.42	3,539,681.90
FHLMC GOLD #G01477	AAA+6.0000 5.62	3 31283HUA1	M 1	2/01/2032	17,250,516.60	17,494,339.65	17,935,707.12
FHLMC GOLD #G01534		3 31283HV36	M 0	4/01/2033	22,351,799.15	22,572,777.43	23,250,565.00
FHLMC GOLD #G10186	AAA+7.5000 6.62	8 31283JF30	M 0	9/01/2008	3,094,552.75	3,136,713.26	3,313,956.54
FHLMC GOLD #G10703		5 31283JX89		7/01/2012	8,162,314.38	8,247,894.52	8,738,084.03
FHLMC GOLD #G10707		1 31283JYC9		7/01/2012	3,737,594.12	3,753,843.96	3,990,118.44
FHLMC GOLD #G10710		6 31283JYF2		7/01/2012	6,898,151.93	6,989,901.00	7,381,712.39
FHLMC GOLD #G10790		0 31283J2X8		3/01/2013	4,800,430.50	4,824,458.77	5,104,713.79
FHLMC GOLD #GO1041		2 31283HEN1		6/01/2029	6,937,335.53	6,510,368.44	7,214,898.33
FHLMC GOLD #GOO487		7 31283GRG4		6/01/2026	2,646,856.57	2,695,926.58	2,818,593.45
FHLMC GOLD 15YR #E76026		3 3128GAVT0		4/01/2014	6,035,998.00	6,018,286.72	6,370,452.65
FHLMC GOLD 15YR #E90954		4 3128GVBX7		8/01/2017	9,874,910.82	10,048,421.69	10,292,553.72
FHLMC GOLD 15YR #E94584		8 3128H2CV3		2/01/2018	18,452,829.00	18,704,583.13	18,913,719.16
FHLMC GOLD 15YR #E96175		0 3128H32G5		5/01/2018	19,342,461.00	19,696,443.46	19,457,742.08
FHLMC GOLD 15YR #E98671		3 3128Н6Т46		8/01/2018	65,309,007.24	65,112,115.71	65,698,248.93
FHLMC GOLD 15YR #E99643		2 3128H7WC2		.0/01/2018	69,139,414.09	68,931,061.87	69,551,485.00
FHLMC GOLD 15YR #G11295		2 31283KNL8		9/01/2017	9,796,876.30	9,983,143.52	10,211,218.86
FHLMC GOLD 20YR #C90524	AAA+6.5000 6.35	1 31335HSM6	М О	2/01/2022	16,199,843.50	16,281,531.77	17,096,936.83
Instrument Total	76				1,050,580,671.48	1,049,083,574.99	1,072,588,042.74
	Instrument	-FNMA FEDER	AL NAT	CIONAL MOR	TGAGE ASSN POOL		
FNGL POOL #8241	AAA+9.5000 7.76	2 31360KEN0	м 0	5/01/2010	8,036,269.67	8,317,308.48	8,943,698.46

Investment Desc	Rating Coupon Yiel	l Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	G	ID INCOME					
	Group - FIX Portfolio - FI	TINCOME FIXED IN	COME				
	Instrument - FNM			L MORTGAGE	AGGN DOOL		
	Instrument - Pin	TEDERAL .	IVATIONA	I MORIGAGE	ASSN FOOL		
FNMA 20YR POOL # 253886	AAA+6.5000 6.3	33 31371J6X7	M	07/01/2021	4,404,304.50	4,414,444.90	4,647,891.90
FNMA 20YR POOL #254296	AAA+6.5000 6.3	33 31371KNM9	M	04/01/2022	12,529,770.66	12,564,337.75	13,224,128.78
FNMA 20YR POOL #254305	AAA+6.5000 6.0	55 31371KNW7	M	05/01/2022	17,002,272.02	17,195,305.08	17,944,481.26
FNMA 20YR POOL #254831	AAA+5.0000 4.6	33 31371LA82	M	08/01/2023	29,187,778.20	29,661,710.51	29,493,860.70
FNMA 20YR POOL #255030	AAA+5.5000 4.9	0 31371LHF9	M	12/01/2023	21,941,769.52	22,399,664.09	22,591,099.62
FNMA 7YR BALLOON POOL #25418	3 AAA+5.5000 5.0	21 31371KJ93	M	01/01/2009	2,382,566.10	2,393,986.64	2,469,299.44
FNMA 7YR BALLOON POOL #25422	3 AAA+5.5000 5.0	1 31371KLH2		03/01/2009	4,476,182.43	4,497,281.84	4,641,234.20
FNMA 7YR BALLOON POOL #25425		1 31371KMD0	M	04/01/2009	21,390,891.18	21,513,497.43	22,179,644.64
FNMA 7YR BALLOON POOL #25433		1 31371KPY1	M	05/01/2009	7,507,401.67	7,543,539.41	7,784,224.60
FNMA 7YR BALLOON POOL #25436		7 31371KQT1		05/01/2009	5,331,746.92	5,363,611.56	5,528,346.20
FNMA DWARF POOL #253884		51 31371J6V1		08/01/2016	8,211,986.47	8,366,293.80	8,741,796.47
FNMA DWARF POOL #254510		78 31371KVB4		11/01/2017	99,504,898.25	101,993,708.92	102,150,401.82
FNMA DWARF POOL #254991		4 31371LF87		11/01/2018	39,393,369.42	40,456,037.64	41,074,415.81
FNMA DWARF POOL #313313		.4 31374GAN7		12/01/2011	14,199,307.69	14,349,039.65	15,040,332.69
FNMA DWARF POOL #323980		18 31374T2M0		04/01/2014	7,999,311.92	7,953,315.11	8,449,513.20
FNMA DWARF POOL #420835		36 31379JPU4		07/01/2013	4,873,623.51	4,835,147.92	5,150,494.07
FNMA DWARF POOL #429755		30 31379UMC2		05/01/2013	4,502,664.40	4,475,443.31	4,758,460.76
FNMA DWARF POOL #431241		36 31379WBJ5		07/01/2013	7,258,229.55	7,201,402.13	7,670,569.57
FNMA DWARF POOL #433207		36 31379YGQ0		07/01/2013	6,124,292.40	6,076,172.57	6,472,213.45
FNMA DWARF POOL #437914		36 31380EN75		08/01/2013	5,336,820.00	5,294,946.99	5,640,004.74
FNMA DWARF POOL #437946		78 31380EP73		07/01/2013	5,266,117.27	5,234,515.04	5,565,285.40
FNMA DWARF POOL #535213		25 31384VSA1		03/01/2015	7,563,840.30	7,726,996.99	8,102,864.77
FNMA DWARF POOL #545299		76 31385HX49		11/01/2016	8,299,132.23	8,453,047.97	8,834,564.58
FNMA DWARF POOL #545305		55 31385HYA4		11/01/2016	14,548,308.32	15,094,393.42	15,336,681.15
FNMA DWARF POOL #555028		55 31385WSR1		10/01/2017	43,407,864.75	45,104,769.51	45,771,857.07
FNMA DWARF POOL #555902		36 31385XRX7		09/01/2018	36,638,410.80	37,902,505.54	38,623,846.28
FNMA DWARF POOL #657369		32 31390VJN5		09/01/2017	17,348,291.00	17,890,334.96	18,082,008.05
FNMA DWARF POOL #668818		31391KAT4		11/01/2017	29,634,023.60	30,039,638.85	30,421,893.51
FNMA DWARF POOL #672338		30 31391N4X6		12/01/2017	20,365,061.25	20,517,172.92	20,906,500.34
FNMA DWARF POOL #678432		39 31391VVZ3		12/01/2017	18,802,505.25	18,952,150.81	19,302,401.19
FNMA DWARF POOL #712352		03 31401ML90		06/01/2018	21,732,885.15	22,342,290.76	22,305,908.89
FNMA DWARF POOL #720692		04 31401WUR8		06/01/2018	22,494,394.14	23,125,122.56	23,087,496.33
FNMA POOL # 125248 FNMA POOL # 190605		36 31365EBR3 76 31368HU68		10/01/2023	4,549,679.84 3,482,693.09	4,620,954.82 3,528,744.68	4,881,685.15
				02/01/2009			3,730,765.32
FNMA POOL # 266202 FNMA POOL # 268312		06 31371YU33 01 31372CAM0		01/01/2024 01/01/2024	3,801,550.34 2,724,704.53	3,766,230.27 2,686,272.91	4,018,682.22 2,879,240.69
FNMA POOL # 208312 FNMA POOL # 50965		1 31372CAMU		01/01/2024	9,690,644.25	9,598,024.67	10,240,265.29
FNMA POOL # 50965 FNMA POOL #001171		15 3136151W6		05/01/2009	127,570.53	126,910.00	137,459.58
FNMA POOL #001171 FNMA POOL #007		04 31360AAG1		01/01/2010	53,232.82	53,132.50	58,909.22
LIVER LOOK #007	AAA:0.3000 0.0	, I SISOUMGI	1*1	01/01/2010	33,232.02	33,132.30	30,909.22

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	TNCOME:				
	Portfolio - FI	FIXED INC	OME			
	Instrument - FNMA		MATIONAL MORTGAGE A	ASSN POOL		
FNMA POOL #124485		31365DF26	M 09/01/2007	682,258.95	689,106.35	737,394.58
FNMA POOL #124570		31365DJP1	M 09/01/2007	708,921.67	717,193.02	766,212.00
FNMA POOL #124749	AAA+8.5000 6.878	31365DQA6	M 01/01/2008	12,319.12	12,831.90	13,314.68
FNMA POOL #141631		31365YHG7	M 06/01/2007	22,632.94	23,198.14	24,324.31
FNMA POOL #1464		31360BTV6	M 06/01/2008	449,272.28	444,732.65	484,099.12
FNMA POOL #1500		31360BUZ5	M 03/01/2012	53,456.89	59,354.38	62,998.50
FNMA POOL #190031		31368HA86	M 12/01/2019	960,344.39	988,907.37	1,056,798.19
FNMA POOL #190101		31368HDE0	M 01/01/2023	2,123,949.82	2,182,926.50	2,337,272.27
FNMA POOL #190700		31368HX57	M 02/01/2009	3,738,207.68	3,787,156.95	4,004,480.22
FNMA POOL #20249		31360YQA5	M 03/01/2005	7,110.32	7,122.25	7,659.59
FNMA POOL #2114		31360CK35	M 11/01/2008	138,442.31	137,228.02	150,894.51
FNMA POOL #22022		313606PF6	M 06/01/2014	126,866.64	126,351.02	138,060.51
FNMA POOL #2436	AAA+5.0000 15.014		M 11/01/2012	5,788.31	5,788.30	6,822.68
FNMA POOL #2440		31360CV90	M 08/01/2012	69,307.31	76,146.91	81,678.08
FNMA POOL #2459		31360CWU2	M 06/01/2015	305,591.91	302,424.97	332,555.30
FNMA POOL #252645		31371HTA6	M 08/01/2029	5,904,494.55	5,593,125.65	6,207,611.62
FNMA POOL #252981		31371H6S2	M 01/01/2030	2,517,511.75	2,547,626.65	2,703,228.59
FNMA POOL #253481		31371JRA4	M 09/01/2030	5,439,835.80	5,478,966.97	5,886,156.19
FNMA POOL #254479 FNMA POOL #254514		31371KUC3	M 10/01/2032	13,417,620.26 26,798,115.06	13,756,610.17	14,106,167.81
FNMA POOL #254514 FNMA POOL #254548		31371KVF5 31371KWH0	M 11/01/2032 M 11/01/2032	67,436,468.27	26,540,588.84 66,882,398.70	27,324,251.38 68,760,470.92
FNMA POOL #254546 FNMA POOL #254981		31371LFW4	M 11/01/2032 M 11/01/2033	25,430,867.06	26,034,040.01	26,450,390.54
FNMA POOL #254981 FNMA POOL #255028		31371LFW4 31371LHD4	M 01/01/2033 M 01/01/2034	35,000,000.00	35,046,087.03	35,690,666.67
FNMA POOL #255026 FNMA POOL #25934		31361AY74	M 07/01/2008	150,697.16	150,201.72	163,273.85
FNMA POOL #23334 FNMA POOL #27070		31361CCF6	M 10/01/2008	133,893.23	134,833.35	143,909.78
FNMA POOL #27070		31360AJW7	M 09/01/2019	164,568.23	164,568.27	179,068.88
FNMA POOL #28017		31361DDW6	M 06/01/2016	8,968.11	8,891.22	9,934.19
FNMA POOL #30349		31361FWJ9	M 08/01/2016	25,817.16	25,450.61	28,598.27
FNMA POOL #313945		31374GWE3	M 01/01/2028	14,791,779.09	15,004,980.81	15,546,554.27
FNMA POOL #323500		31374TKM0	M 01/01/2029	3,779,995.17	3,631,118.69	4,024,006.46
FNMA POOL #34870		31361LW72	M 09/01/2016	13,209.39	13,061.13	14,632.36
FNMA POOL #36082		31361NCT2	M 07/01/2008	55,680.07	55,519.42	60,327.42
FNMA POOL #37115		31361PGY2	M 11/01/2016	59,647.74	58,774.07	66,073.19
FNMA POOL #37931		31361QEC0	M 09/01/2007	200,480.34	197,154.58	215,935.37
FNMA POOL #40294		31361SXX9	M 02/01/2005	31,602.57	31,559.43	34,119.92
FNMA POOL #408220		31378TPD1	M 01/01/2028	2,628,310.66	2,573,950.46	2,734,967.50
FNMA POOL #433690		31379YXT5	M 11/01/2028	5,167,570.75	5,116,363.91	5,377,270.77
FNMA POOL #440702	AAA+6.0000 6.205	31380HRX7	M 11/01/2028	10,665,895.50	10,560,338.77	11,098,717.54
FNMA POOL #44599	AAA+8.2500 8.381	31361XRU1	M 09/01/2010	61,071.24	60,978.66	66,536.20

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

Investment Desc	Rating Coupon Y	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group -	FIXED	INCOME					
	Portfolio -	FI	FIXED INC	OME				
	Instrument -	FNMA	FEDERAL N.	ATIONA	L MORTGAGE	ASSN POOL		
FNMA POOL #734917	AAA+5.0000	5.353	31402QPA3	М (	08/01/2033	24,567,289.26	24,055,471.75	24,458,374.28
FNMA POOL #739713	AAA+6.0000				10/01/2033	16,146,886.92	16,559,306.80	16,794,215.62
FNMA POOL #740242	AAA+5.5000		31402WLX4		09/01/2033	49,271,856.50	49,755,201.17	50,244,154.47
FNMA POOL #747470	AAA+6.0000		31403FMT8		10/01/2033	28,506,195.99	29,238,638.04	29,649,009.39
FNMA POOL #751558	AAA+6.0000		31403K5T6		11/01/2033	11,553,137.21	11,855,978.80	12,016,302.49
FNMA POOL #77721	AAA+8.5000		313624LA4		08/01/2014	103,677.61	103,076.41	112,813.00
FNMA POOL #7774	AAA+8.0000		31360JT72		08/01/2008	192,667.16	192,667.11	208,746.53
FNMA POOL #8199	AAA+7.5000		31360KDC5		06/01/2007	563,360.91	559,582.16	606,790.41
FNMA POOL #8245	AAA+8.0000		31360KES9		12/01/2008	273,005.66	271,763.90	297,700.85
FNMA POOL #82574	AAA+7.0000		313629XB8		09/01/2010	147.42	138.64	158.05
FNMA POOL #8307	AAA+8.0000		31360KGQ1		05/01/2008	1,239,374.58	1,230,673.41	1,351,484.28
FNMA POOL #85			31360ACW4		03/01/2011	95,534.61	95,330.08	105,760.00
FNMA POOL #93146			31363MP76		02/01/2005	10,073.59	10,026.86	10,957.28
FNMA POOL #9808	AAA+8.0000	8.691	31360L3R1	М .	10/01/2004	35,646.03	35,620.53	38,586.01
Instrument Total	132					1,396,725,984.82	1,411,740,927.87	1,447,876,407.10
	Instru	ment -0	GNMA GOVE	RNMENT	NATIONAL M	ORTGAGE ASSOCIATI	ON	
GNMA POOL # 377622	AAA+7.0000	7.077	36204RPF9	М :	10/15/2025	4,875,976.05	4,871,571.14	5,258,317.59
GNMA POOL # 410297			36206FX23		11/15/2025	1,574,858.92	1,594,496.66	1,708,060.49
GNMA POOL # 414637			36206LS26		10/15/2025	1,673,463.73	1,671,946.75	1,804,685.60
GNMA POOL #05139	AAA+7.2500		362030V88		02/01/2005	8,506.59	8,483.95	8,557.99
GNMA POOL #103868			36214EJM8		04/01/2008	36,335.98	35,665.05	36,578.23
GNMA POOL #103871			36214EJQ9		10/01/2009	23,678.83	23,572.10	23,856.43
GNMA POOL #196063			36217KWY0		03/01/2017	56,123.86	54,272.92	62,030.52
GNMA POOL #221981	AAA+9.0000		36218GRA6		10/01/2017	1,239,797.64	1,215,248.06	1,383,539.78
GNMA POOL #327203			36224FNU0		02/01/2024	455,641.45	426,722.26	488,031.48
GNMA POOL #337519			36224S4C3		09/01/2023	2,247,939.00	2,089,767.71	2,407,737.50
GNMA POOL #345139	AAA+6.5000		36203CLU4		12/01/2023	1,991,039.18	1,820,209.40	2,132,575.53
GNMA POOL #345605	AAA+6.5000		36203C3N0		03/01/2024	3,009,332.06	2,816,919.93	3,221,841.06
GNMA POOL #345921	AAA+6.5000		36203DG61		01/01/2024	4,305,182.26	3,936,229.84	4,611,223.33
GNMA POOL #345990	AAA+6.5000		36203DKB5		12/01/2023	3,148,214.62	2,928,347.10	3,372,010.71
GNMA POOL #346013	AAA+6.5000		36203DK25		01/01/2024	5,644,137.31	5,071,450.07	6,045,360.23
GNMA POOL #346691	AAA+7.5000		36203EC48		08/15/2023	1,044,963.34	996,306.77	1,136,721.57
GNMA POOL #346927			36203ELG1		12/01/2023	2,910,094.37	2,707,663.78	3,116,963.28
GNMA POOL #347041	AAA+6.5000		36203EP28		01/01/2024	1,639,588.18	1,481,940.50	1,756,141.04
GNMA POOL #351410	AAA+6.5000 AAA+7.5000		36203KKX1		01/01/2024	7,093,459.66	6,500,594.05	7,597,710.07
GNMA POOL #352113	AAA+/.5000	გ.5∠0	30403FD28	IvI (	08/15/2023	1,535,745.12	1,464,290.78	1,670,598.89

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXE	D INCOME				
	Portfolio - FI	FIXED I	NCOME			
	Instrument - GNMA	GOVERNM	ENT NATIONAL MORTGAG	E ASSOCIATION		
		4 0 5 0 0 0 0 1	05 /45 /0000		506 061 06	600 F01 F0
GNMA POOL #354587		4 36203N2U1	M 05/15/2023	625,652.99	596,361.06	680,591.58
GNMA POOL #354610		8 36203N3T3	M 07/15/2023	869,790.77	829,183.77	946,167.10
GNMA POOL #354687 GNMA POOL #354693		6 36203N6Y9 9 36203N7E2	M 11/01/2023 M 11/01/2023	1,469,527.46 2,742,194.74	1,376,274.48 2,596,707.67	1,573,991.28 2,964,623.31
GNMA POOL #354693 GNMA POOL #354733		0 36203N7E2	M 01/01/2023 M 01/01/2024	2,742,194.74	2,334,255.59	2,782,166.77
GNMA POOL #354733 GNMA POOL #354739		7 36203PBG7	M 01/01/2024 M 01/01/2024	9,108,496.60	8,186,687.68	9,755,989.27
GNMA POOL #354739 GNMA POOL #354798		2 36203PDB6	M 04/01/2024 M 04/01/2024	7,135,065.64	6,991,177.37	7,719,594.01
GNMA POOL #354798		2 36203FDB0 2 36203PDN0	M 04/01/2024 M 04/01/2024	4,248,434.74	3,952,767.20	4,548,445.04
GNMA POOL #354605 GNMA POOL #366657		3 36204DJA8	M 12/01/2023	5,217,451.19	4,770,074.14	5,588,342.40
GNMA POOL #366685		5 36204DJ67	M 01/01/2024	1,143,791.68	1,033,010.02	1,225,100.03
GNMA POOL #366737		8 36204DLS6	M 04/01/2024	8,162,714.77	7,448,731.97	8,739,138.49
GNMA POOL #366792		7 36204DNH8	M 05/01/2024	3,552,059.64	3,254,894.01	3,802,894.26
GNMA POOL #371713		9 36204J3W4	M 04/01/2024	2,448,858.70	2,292,845.33	2,621,788.94
GNMA POOL #376371		1 362040CG3	M 01/01/2024	9,256,660.39	9,169,173.49	10,007,498.98
GNMA POOL #376506		9 362040GP9	M 05/01/2024	3,556,878.80	3,318,836.24	3,808,053.73
GNMA POOL #376507		1 362040G07	M 05/01/2024	1,342,139.72	1,226,968.91	1,436,917.16
GNMA POOL #379194		7 36204TGB4	M 01/01/2024	3,150,621.19	2,881,359.50	3,373,107.55
GNMA POOL #385849	AAA+7.5000 8.46	7 36205BTE2	M 08/15/2024	697,368.09	665,934.05	758,534.25
GNMA POOL #412373	AAA+7.0000 6.95	4 36206JCJ1	M 11/15/2027	1,538,087.50	1,546,660.14	1,655,033.42
GNMA POOL #412383	AAA+7.0000 6.93	0 36206JCU6	M 12/15/2027	3,153,745.01	3,193,701.49	3,393,534.76
GNMA POOL #412389	AAA+7.0000 6.79	8 36206JC28	M 12/15/2027	3,190,073.62	3,229,836.34	3,432,625.55
GNMA POOL #413442	AAA+7.5000 7.49	5 36206KHT1	M 10/15/2025	3,492,874.82	3,505,685.05	3,788,302.17
GNMA POOL #413451	AAA+7.5000 7.34	9 36206KH46	M 10/15/2025	3,131,050.69	3,164,844.82	3,395,874.96
GNMA POOL #414636	AAA+7.5000 7.49	5 36206LSZ3	M 10/15/2025	1,085,907.85	1,089,890.42	1,177,753.94
GNMA POOL #414675	AAA+7.5000 7.34	9 36206LT82	M 10/15/2025	1,365,543.66	1,380,282.28	1,481,041.35
GNMA POOL #416782	AAA+7.5000 7.26	5 36206N6T7	M 11/15/2025	3,184,135.54	3,231,593.08	3,453,449.73
GNMA POOL #461111	AAA+7.0000 6.79	8 36208UGU5	M 12/15/2027	2,711,096.12	2,744,540.75	2,917,229.80
GNMA POOL #462363	AAA+7.0000 6.95	4 36208VTU9	M 11/15/2027	1,360,105.18	1,367,686.35	1,463,518.52
GNMA POOL #462495	AAA+7.0000 6.74	8 36208VXY6	M 01/15/2028	7,418,553.80	7,512,353.70	7,957,981.58
GNMA POOL #462599	AAA+6.5000 6.25	2 36208V3G8	M 03/15/2028	5,524,785.00	5,598,815.53	5,864,706.61
GNMA POOL #477482	AAA+6.5000 6.26	9 36209PM79	M 10/15/2028	4,532,919.10	4,591,800.74	4,811,814.51
GNMA POOL #64334	AAA+8.0000 8.79	3 362097PT8	M 01/01/2009	115,571.05	113,927.87	126,876.98
GNMA POOL #780047	AAA+9.0000 7.68	2 36225ABQ2	M 12/15/2017	1,935,384.00	2,025,449.67	2,159,772.42
GNMA POOL #780109	AAA+2.5000 7.69	2 36225ADN7	M 11/15/2015	3,307,106.58	3,691,135.73	3,837,489.32
GNMA POOL #780141	AAA+0.0000 8.00	0 36225AEN6	M 12/15/2020	2,357,666.03	2,480,773.26	2,649,977.33
GNMA POOL #780158	AAA+8.0000 7.42	7 36225AE71	M 11/15/2017	10,078,466.66	10,360,784.52	11,153,503.11
GNMA POOL #780421	AAA+7.5000 6.87	0 36225APE4	M 08/15/2026	1,284,294.73	1,322,331.17	1,386,242.05
GNMA POOL #780465	AAA+7.0000 6.94	3 36225AQS2	M 11/15/2026	5,996,695.05	6,034,262.26	6,452,643.77
GNMA POOL #780498	AAA+7.5000 6.88	8 36225ART9	M 01/15/2027	1,066,129.04	1,098,173.84	1,150,758.37

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXE	D INCOME				
	Portfolio - FI	FIXED INC	OME			
	Instrument - GNMA	GOVERNMEN'	T NATIONAL MORTGA	GE ASSOCIATION		
GNMA POOL #780587		7 36225AUL2	M 06/15/2027	1,486,950.89	1,495,979.24	1,600,008.72
GNMA POOL# 423911		9 36206W3U7	M 05/15/2026	1,659,718.89	1,703,106.32	1,820,855.47
GNMA POOL# 442138		9 36207UEK0	M 11/15/2026	1,062,661.88	1,089,267.33	1,165,832.18
GNMA POOL# 447754		3 36208DMB8	M 07/15/2027	1,091,957.53	1,121,448.80	1,178,637.12
GNMA POOL# 455273		8 36208MXA8	M 08/15/2027	742,381.21	763,053.48	801,311.43
GNMA POOL# 455322		9 36208MYT6	M 10/15/2027	1,263,837.54	1,297,727.20	1,364,160.97
GNMA POOL# 462481		2 36208VXJ9	M 01/15/2028	6,067,986.38	6,183,632.98	6,529,355.62
GNMA POOL# 462738		4 36208WBF9	M 05/15/2028	2,533,746.32	2,569,303.11	2,717,983.47
GNMA POOL# 464819		8 36208YK81	M 09/15/2028	3,926,739.73	3,952,271.81	4,168,338.94
GNMA POOL# 464837		4 36208YLS6	M 09/15/2028	1,984,925.65	2,012,102.40	2,129,256.21
GNMA POOL# 475562		8 36209MJF2	M 09/15/2028	6,699,025.65	6,742,498.79	7,111,194.38
GNMA POOL# 780137		2 36225AEJ5	M 05/15/2015	5,423,641.60	5,739,737.72	6,098,704.19
GNMA POOL# 780220		4 36225AG53	M 08/15/2025	2,417,957.07	2,489,751.48	2,609,894.51
GNMA POOL# 780545		2 36225ATA8	M 04/15/2027	4,236,530.67	4,361,145.71	4,572,826.47
GNMA POOL# 780601		4 36225AU24	M 07/15/2027	3,160,899.34	3,225,005.64	3,401,233.05
GNMA POOL# 780798	AAA+7.5000 6.92	5 36225A3F5	M 12/15/2027	7,171,646.41	7,355,670.86	7,740,931.70
Instrument Total	75			230,600,101.22	226,027,173.18	248,896,140.15
	Instrument	-GNMA II GNMA	II			
GNMA POOL #2699	AAA+6.0000 7.70	3 36202C7L1	M 01/20/2029	15,105,418.09	13,635,687.30	15,798,605.73
GNMA POOL #3415	AAA+5.5000 5.25		M 07/20/2033	34,761,267.63	35,113,638.20	35,555,330.87
GNMA POOL #3458	AAA+5.0000 5.02	4 36202DZX2	M 10/20/2033	44,777,886.75	44,736,712.44	44,604,447.07
Instrument Total	3			94,644,572.47	93,486,037.94	95,958,383.67
	Instrument	-MTN MEDI	UM TERM NOTES			
R.R. DONNELLEY & SONS, CO.	A1 6.7000 6.55	8 25786TBE2	S 07/05/2005	5,000,000.00	5,009,376.37	5,384,505.56
Instrument Total	1			5,000,000.00	5,009,376.37	5,384,505.56
	Instrument	-PAC1 PLAN	NED AMORTIZATION (	CLASS I		
FHLMC 1682 PH PAC I	AAA+6.2500 8.60	E 2122m2m20	м 02/15/2022	6 527 606 00	6,315,298.72	6,658,556.92
FHLMC 1682 PH PAC I FHLMC 1766 BC PAC I	AAA+6.2500 8.50 AAA+6.1500 8.57	5 3133T3M39	M 03/15/2023	6,537,686.00		4,334,794.56
FHR 2195 LG	AAA+6.1500 8.57 AAA+6.5000 4.38		M 04/15/2022 M 10/15/2028	4,271,343.75 23,066,309.29	4,132,615.32 23,802,020.91	23,825,575.31
FHR 2195 LG FHR 2544 OB	AAA+5.0000 4.38		M 10/15/2028 M 09/15/2015	35,000,000.00	35,702,124.60	36,195,833.33
rnk 2544 QB	AAA+5.0000 4.55	Z 31393FQK3	M 03/T2/70T2	33,000,000.00	33,/02,124.60	30,193,833.33
Instrument Total	4			68,875,339.04	69,952,059.55	71,014,760.12

Investment Desc	Rating Coupon Yiel	ld Identifier	F Maturity	Par/Shares	Book Value	Market Value			
	Group - FIX Portfolio - FI Instrument - SE(	FIXED INCO							
FHR 2413 A FHR 2430 K FNR 2001-81 AB FNR 2002-15 D	AAA+6.0000 5.8	146 31339NFW1 379 31339NWF9 706 31392BQU3 918 31392CME1	M 11/15/2029 M 07/15/2030 M 02/25/2028 M 10/25/2029	239,367.20 6,644,838.30 2,680,760.03 5,726,597.40	241,948.18 6,691,980.03 2,702,264.26 5,745,793.47	241,142.50 6,860,795.54 2,783,808.45 5,798,179.87			
Instrument Total	4			15,291,562.93	15,381,985.94	15,683,926.36			
	Instrument	SUPRA	ANATIONALS						
ASIAN DEVELOPMENT BANK DEUTSCHE AUSGLEICHSBANK INTL FINANCE CORPORATION	AAA 7.0000 7.1	342 045167BE2 L13 251516AF7 L49 45950VAG1	S 05/31/2005 S 06/23/2005 S 04/06/2005	25,000,000.00 25,000,000.00 8,000,000.00	25,051,611.58 24,960,734.99 7,997,368.68	27,195,458.33 26,963,388.89 8,724,183.34			
Instrument Total	3			58,000,000.00	58,009,715.25	62,883,030.56			
Instrument -TBD TREASURY BONDS									
US TREASURY N/B	AAA+6.0000 5.3	L53 9128275N8	S 08/15/2009	15,750,000.00	16,392,816.88	18,197,597.94			
Instrument Total	1			15,750,000.00	16,392,816.88	18,197,597.94			
	Instrument	-TIPS TREAS	SURY INFLATION PRO	OTECTED SECURITIES	3				
TSY INFL IX N/B	AAA+3.6250 3.5 AAA+3.6250 1.4 AAA+4.2500 -1.0 AAA+3.0000 1.8 AAA+3.8750 -1.4	037 9128275W8 314 912828AF7	M 04/15/2028 M 01/15/2008 M 01/15/2010 M 07/15/2012 M 01/15/2009	21,732,598.63 30,483,344.89 39,586,320.00 19,550,240.00 21,772,137.00	21,760,929.65 31,684,447.20 45,878,057.20 20,538,007.26 24,629,806.25	27,126,929.70 34,220,486.76 46,793,228.92 21,587,897.53 24,973,420.92			
Instrument Total	5			133,124,640.52	144,491,247.56	154,701,963.83			
	Instrument	TREAS	SURY ZERO STRIPS						
U S TREASURY PRINCIPAL U S TREASURY PRINCIPAL		389 912803AG8 388 912803AD5	08/15/2005 05/15/2005	25,000,000.00 89,400,000.00	22,576,295.49 82,015,620.54	24,358,250.00 87,740,736.00			
Instrument Total	2			114,400,000.00	104,591,916.03	112,098,986.00			
	Instrument	TSY US	TREASURIES						
US TREASURY N/B	AAA+8.7500 6.3	373 912810EG9	S 08/15/2020	92,110,000.00	114,100,496.35	134,808,536.61			

Investment Desc	Rating Coupon	Yield	Identifie	f F	Maturity	Par/Shares	Book Value	Market Value
	Group -	FIXED I	NCOME:					
	Portfolio -		FIXED 1	INCOME				
	Instrument -		U S TRI	EASURIES				
US TREASURY N/B	AAA+7.2500		12810EM6		8/15/2022	43,345,000.00	49,656,274.13	55,906,576.52
US TREASURY N/B	AAA+8.8750		12810EC8		2/15/2019	63,000,000.00	77,284,617.08	92,210,732.34
US TREASURY N/B	AAA+8.0000		12810EL8		1/15/2021	36,700,000.00	40,975,975.76	49,958,229.90
US TREASURY N/B	AAA+6.7500		128276D9		5/15/2005	38,650,000.00	40,543,693.45	41,772,752.24
US TREASURY N/B	AAA+5.7500		128276Ј6		8/15/2010	34,225,000.00	38,153,227.56	39,120,158.97
US TREASURY N/B	AAA+5.7500		128276N7		1/15/2005	57,000,000.00	60,971,780.72	61,622,383.68
US TREASURY N/B	AAA+5.0000		128277B2		8/15/2011	32,000,000.00	34,011,740.30	34,852,987.83
US TREASURY N/B	AAA+5.0000 AAA+5.6250		128276T4 128274F6		2/15/2011	21,000,000.00	22,432,318.36	22,950,393.26
US TREASURY N/B			128274F6			6,500,000.00	7,128,820.12	7,247,259.82
US TREASURY N/B US TREASURY N/B	AAA+3.0000 AAA+2.0000		12828AN0		1/15/2007	3,100,000.00 40,700,000.00	3,126,272.77 40,687,108.89	3,138,389.24 40,807,546.40
US TREASURY N/B	AAA+3.2500		12828AH3		18/15/2007	24,600,000.00	24,965,855.44	25,392,755.05
US TREASURY N/B	AAA+4.3750		12828AC4		5/15/2007	21,000,000.00	22,085,472.43	22,354,479.81
US TREASURY N/B	AAA+2.6250		12828AZ3		5/15/2007	25,200,000.00	24,721,795.60	24,907,665.46
US TREASURY N/B	AAA+3.1250		12828BK5		9/15/2008	60,200,000.00	59,657,020.67	60,717,839.08
US TREASURY N/B	AAA+2.3750		12828BF6		8/15/2006	55,000,000.00	54,866,566.35	55,789,843.34
US TREASURY N/B	AAA+2.6250		12828BP4		1/15/2006	25,000,000.00	24,995,170.03	25,305,485.58
US TREASURY N/B	AAA+1.5000		12828AV2		2/28/2005	12,200,000.00	12,224,510.94	12,289,897.91
US TREASURY N/B	AAA+3.2500		12828BG4		8/15/2008	65,000,000.00	64,894,192.04	66,197,027.99
US TREASURY N/B	AAA+1.5000		12828BE9		7/31/2005	62,000,000.00	61,657,847.47	62,340,824.79
US TREASURY N/B	AAA+2.0000		12828BJ8		8/31/2005	70,000,000.00	69,965,478.23	70,921,776.92
US TREASURY N/B	AAA+3.8750		12828AU4		2/15/2013	8,700,000.00	8,355,266.30	8,643,506.98
US TREASURY N/B	AAA+8.7500	6.333 9	12810DY1		5/15/2017	31,774,000.00	38,556,606.45	44,889,928.37
US TREASURY N/B (04 CALL)	AAA+0.3750	7.767 9	12810CK2	S 1	1/15/2009	111,230,000.00	113,656,802.43	121,422,704.67
US TREASURY N/B (08 CALL)	AAA+2.0000	6.557 9	12810DF2	s o	8/15/2013	70,000,000.00	85,032,497.50	99,868,026.08
Instrument Total	26					1,110,234,000.00	1,194,707,407.37	1,285,437,708.84
	Instru	ment -VA	.DM VI	ERY ACCURA	TELY DEFIN	NED MATURITY		
FNR 2001-20 VB	AAA+6.0000	6.692 3	1359SXA3	мО	9/25/2017	37,000,000.00	35,272,773.98	38,393,420.00
Instrument Total	1					37,000,000.00	35,272,773.98	38,393,420.00
Portfolio Total	721					8,276,823,132.90	8,242,174,486.06	8,685,848,499.73
Group Total	721			8,276,823	,132.90 /	0.00	8,242,174,486.06	8,685,848,499.73

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Monthly	Market	Portfolio

Investment Desc	Rating Co	upon Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Gro	oup - FIXE	O INCOME - EXTE	RNALLY	MANAGED			
		lo - HUFF ent - EXFI	W.R. HUFE EXTERNAL					
HUFF - FIXED INCOME HUFF - LIQUIDITY			) IF-HUFF ) IL-HUFF		00/00/0000	2,613,469.75 172,293.58	261,346,975.86 17,229,358.35	
Instrument Total	2	0.000	J IL-HOFF	·	0070070000	2,785,763.34	278,576,334.21	
	Iı	nstrument ·	-INTF INTE	RNATIO	NAL FUNDS			
SECURITY LENDING INCOME -	EXT. 0.0	0.00	) SL-EXFI		00/00/0000	0.00	0.00	
Instrument Total	1					0.00	0.00	
Portfolio Total	3					2,785,763.34	278,576,334.21	298,682,419.43

Monthly Market Portfolio						
Investment Desc	Rating Coupon Yie	ld Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FI Portfolio - PI Instrument - EX		STMENT C			
PIMCO - FIXED INCOME PIMCO - LIQUIDITY		000 IF-PIMCO 000 IL-PIMCO	00/00/0000 00/00/0000	1,612,801.38 207,232.88	161,280,138.87 20,723,288.76	
Instrument Total	2			1,820,034.27	182,003,427.63	

Portfolio Total 2

1,820,034.27 182,003,427.63 199,422,443.81

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Monthly Market Portfolio						
Investment Desc	Rating Coupon Yiel	l Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIX Portfolio - OAK Instrument - EXF		PITAL MANA			
OAKTREE - FIXED INCOME OAKTREE - FIXED INCOME/EQU OAKTREE - LIQUIDITY	O.0000 0.0	00 IF-OAKTREE 00 IE-OAKTREE 00 IL-OAKTREE	00/00/0000 00/00/0000 00/00/0000	1,285,136.72 3,296.81 103,972.64	128,513,672.75 329,681.85 10,397,264.70	
Instrument Total	3			1,392,406.19	139,240,619.30	
Portfolio Total	3			1,392,406.19	139,240,619.30	147,668,505.55

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ASOF01 Date 01/20/2004 T	ime 18:58:29	STATE TEACHERS RETIREM	MENT SYSTEM OF OHIO	Period	12/01/2003 To 12/	31/2003 Page 025
Monthly Market Portfolio						
Investment Desc	Rating Coup	on Yield Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group Portfolio Instrument		ROS. ASSET			
SALOMON - FIXED INCOME SALOMON - LIQUIDITY	0.000		00/00/0000 00/00/0000	1,464,228.73 51,894.63	146,422,873.10 5,189,463.51	
Instrument Total	2			1,516,123.36	151,612,336.61	
Portfolio Total	2			1,516,123.36	151,612,336.61	175,804,856.32

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Monthly Market Portfolio					
Investment Desc	Rating Coupon Yield Identifier	F Maturity	Par/Shares	Book Value	Market Value
		RNALLY MANAGED INVESTMENTS MANAGED FI			
FIDELITY - FIXED INCOME FIDELITY - LIQUIDITY FIDELITY-EQUITY	0.0000 0.000 IF-FIDELIT 0.0000 0.000 IL-FIDELIT 0.0000 0.000 IE-FIDELIT	00/00/0000 00/00/0000 00/00/0000	1,441,311.74 185,399.27 470.01	144,131,174.40 18,539,927.16 47,001.05	
Instrument Total	3		1,627,181.02	162,718,102.61	
Portfolio Total	3		1,627,181.02	162,718,102.61	181,620,327.94
Group Total	13	9,141,508.20 /	0.00	914,150,820.36	1,003,198,553.05

Portfolio ID		Par/Shares	Book Value	Market Value
Group - COMMON STOCK - INTERNALLY MA	NAGED			
LCA LARGE-CAP CORE ANALY LC1 LARGE-CAP CORE (F) RMG MID-CAP GROWTH (F) RMV MID-CAP VALUE (Q) LCP LARGE-CAP PASSIVE (Q QN1 QUANTITATIVE 1000 (Q QN2 QUANTITATIVE 2000 (Q 6TR S&P600 TRANSITION		30,794,891.32 70,002,298.99 110,095,504.19 175,927,269.64	868,519,173.40 1,653,346,517.90 2,564,694,107.14 5,220,831,238.69 1,606,122,277.20	5,679,828,458.19 1,055,959,324.11 1,890,431,743.38 2,797,498,590.61 6,688,016,232.14 1,994,193,656.13 1,065,820,264.75 0.96
Group Total	0.00 /	660,278,601.44	17,317,805,989.80	21,171,748,270.27
Group - COMMON STOCK - EXTERNALLY MA	NAGED			
BARCLAYS - 1000  5GS GOLDMAN SACHS - 1000  5IN INTECH - 1000  5JL JACOBS LEVY - 1000  6CH CHARTWELL - 2000 VAL  6DG DAVID J. GREENE - 20  6BB DAVID L BABSON - 200  6EA EAGLE ASSET - 2000 C  6FT FULLER & THALER - 20  6FC FULLER THALER - 2000  6JL JACOBS LEVY - 2000 V  6LC LORD, ABBETT - 2000  6MA M.A. WEATHERBIE - 20  6MC NEXT CENTURY - 2000  6WE WESTCAP INVESTORS -  6CO COMPLETION FUND	0.00 /	21,720,848.02 20,232,326.53 8,176,653.67 41,770,732.07 4,576,025.50 8,124,140.32 1,393,585.00 4,038,423.77 6,205,750.59 6,151,403.93 5,912,154.92 5,650,125.82 9,046,540.66 6,645,929.02 1,971,927.17 1,035,089.61 3,352,854.52	52,119,487.98 56,538,636.70 15,365,171.61 52,337,193.32 36,453,578.99 51,469,280.31 82,241,004.60 54,548,197.12 91,952,895.77 69,763,482.26 33,639,957.34 10,318,809.04 34,166,631.67	661,595,045.73 266,323,461.93 1,066,534,291.30 59,528,099.04 66,443,877.42 17,319,442.03 58,941,402.12 53,561,967.80 61,987,722.66 99,148,313.75 62,602,778.06 122,256,575.23 92,604,606.81 49,939,084.21 11,879,405.06
Group Total - COMMON STOCK	0.00 /	816,283,112.66	20,209,187,364.87	24,578,059,320.97

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO			272777			
	Portfolio - LCA Instrument - COM		RGE-CAP CORE <i>F</i> MMON STOCK	MALY			
		CO	MMON STOCK				
3M COMPANY ABBOTT LABORATORIES AFLAC INC AIR PROD. & CHEM. ALCOA INC. ALLSTATE CORP ALLTEL CORP ALTRIA GROUP INC AMERICAN ELECTRIC POWER AMERICAN EXPRESS CO. AMERICAN INTL GROUP AMGEN INC ANADARKO PETROLEUM CORP ANALOG DEVICES	1.552	MMM	88579Y101Q	85.0300	577,400.00	26,956,907.28	49,096,322.00
ABBOTT LABORATORIES	2.103		002824100Q	46.6000	1,057,300.00	34,423,234.49	49,270,180.00
AFLAC INC	0.884		001055102	36.1800	369,500.00	9,293,302.95	13,368,509.99
AIR PROD. & CHEM.	1.741		009158106Q	52.8300	160,000.00	5,852,124.65	8,452,800.00
ALCOA INC.	1.578		013817101Q	38.0000	704,100.00	18,148,898.03	26,755,799.99
ALLSTATE CORP	2.138		020002101Q	43.0200	644,100.00	20,894,038.73	27,709,182.00
ALLTEL CORP	3.177		020039103Q	46.5800	169,600.00	9,398,596.28	7,899,968.00
ALTRIA GROUP INC	4.998		02209S103Q	54.4200	1,623,400.00	53,371,370.79	88,345,428.00
AMERICAN ELECTRIC POWER	4.588		025537101Q	30.5100	265,700.00	8,478,231.76	8,106,507.00
AMERICAN EXPRESS CO.	0.829		025816109Q	48.2300	826,400.00	27,119,590.78	39,857,272.00
AMERICAN INTL GROUP	0.392		026874107Q	66.2800	1,712,300.00	73,526,115.61	113,491,244.00
AMGEN INC	0.000	AMGN	031162100	61.8000	928,200.00	32,386,673.18	57,362,760.00
ANADARKO PETROLEUM CORP	1.097	APC	032511107Q	51.0100	360,300.00	15,684,240.73	18,378,903.00
ANALOG DEVICES	0.087	ADI	032654105	45.6500	257,100.00	9,791,993.61	11,736,615.00
ANHEUSER-BUSCH	1.670	BUD	035229103Q	52.6800	436,400.00	12,890,369.24	22,989,552.01
ANTHEM INC	0.000	ATH	03674B104	75.0000 81.1000	193,500.00 32,700.00	14,131,841.10	14,512,499.99
APACHE CORP.	0.29	APA	037411105 037604105	68.0000	92,700.00	1,493,530.00 1,987,755.92	2,651,970.00 6,303,600.00
APOLLO GROUP INC	0.000	APOL	037604105	22.4500	1,031,600.00	19,109,323.44	23,159,420.00
APPLIED MAIERIALS INC.	0.000 4 670	AMAI T	001957505Q	20.3000	213,700.00	7,534,894.51	4,338,110.00
ATOM WIDELESS SERVICES INC	0.000	, T	001937303Q 00209A106	7.9900	2,215,900.00	31,958,085.12	17,705,041.00
VILLOWALLG DALY DDUG	1 413	ANE ANE	0530151030	39.6100	430,400.00	15,045,811.58	17,703,041.00
AVON PRODUCTS	1 244	. AVP	054303103Q	67.4900	127,700.00	4,388,903.81	8,618,473.00
BAKER HIGHES CORP	1 430	RHT	0572241070	32.1600	84,600.00	2,430,493.87	2,720,736.00
BANK OF AMERICA CORP.	3.978	BAC	0605051040	80.4300	1,136,300.00	63,773,311.97	91,392,609.00
BANK OF NEW YORK CO. INC	2.294	BK	0640571020	33.1200	612,600.00	18,757,537.67	20,289,312.00
BANK ONE CORPORATION	2.193	ONE	06423A1030	45.5900	822,300.00	32,729,706.24	37,488,657.00
BAXTER INTL	1.906	BAX	0718131090	30.5200	526,200.00	13,827,320.25	16,059,624.00
BB&T CORPORATION	3.312	BBT	054937107	38.6400	250,700.00	8,010,346.33	9,687,048.00
BECTON DICKINSON & COMPANY	1.458	BDX	075887109Q	41.1400	46,600.00	1,311,798.17	1,917,124.00
BED BATH & BEYOND INC	0.000	BBBY	075896100	43.3500	212,500.00	4,803,586.60	9,211,875.00
BELLSOUTH	3.533	BLS	079860102Q	28.3000	1,124,200.00	36,350,936.24	31,814,860.00
BEST BUY COMPANY INC	0.765	BBY	086516101	52.2400	293,600.00	13,416,119.80	15,337,664.00
BOEING CO	1.613	BA	097023105Q	42.1400	309,500.00	10,940,852.62	13,042,330.00
ANADARKO PETROLEUM CORP ANALOG DEVICES ANHEUSER-BUSCH ANTHEM INC APACHE CORP. APOLLO GROUP INC APPLIED MATERIALS INC. AT&T CORPORATION AT&T WIRELESS SERVICES INC AUTOMATIC DATA PROC. AVON PRODUCTS BAKER HUGHES CORP BANK OF AMERICA CORP. BANK OF NEW YORK CO, INC BANK ONE CORPORATION BATTER INTL B&T CORPORATION BECTON DICKINSON & COMPANY BED BATH & BEYOND INC BELLSOUTH BEST BUY COMPANY INC BOEING CO BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB BURLINGTON NORTHERN SANTA	0.000	BSX	101137107	36.7600	463,600.00	6,172,366.19	17,041,936.01
BRISTOL-MYERS SQUIBB BURLINGTON NORTHERN SANTA	3.916	BMY	110122108Q	28.6000	1,190,800.00	40,010,789.89	34,056,880.00
			12189T104Q	32.3500	336,600.00	9,614,444.41	10,889,010.00
BURLINGTON RESOURCES	1.083	BR	122014103Q	55.3800	34,400.00	1,323,032.81	1,905,072.00
CAMPBELL SOUP CO.	2.350	CPB	134429109Q	26.8000	153,300.00	4,079,722.67	4,108,440.00

Investment Desc	Rating Coupon Yie	eld Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - CO Portfolio - LO			7 3 T 7 T 7 T			
			LARGE-CAP CORE	ANALY			
	Instrument - CO	Ν	COMMON STOCK				
CAPITAL ONE FINANCIAL CORP.	0.	174 COF	14040H105	61.2900	154,500.00	7,145,550.12	9,469,305.00
CARDINAL HEALTH INC.		196 CAH	14149Y108Q	61.1600	318,600.00	14,392,891.18	19,485,575.99
CATERPILLAR INC.	1.	782 CAT	149123101Q	83.0200	166,400.00	7,614,148.69	13,814,528.01
CENDANT CORP.		000 CD	151313103	22.2700	733,200.00	13,066,306.12	16,328,364.00
CHEVRONTEXACO CORP		380 CVX	166764100Q	86.3900	912,700.00	66,113,948.41	78,848,153.00
CHUBB CORP		114 CB	171232101Q	68.1000	217,800.00	11,909,078.43	14,832,180.00
CISCO SYSTEMS		000 CSCC		24.2900	5,052,100.00	106,045,496.82	122,715,509.00
CITIGROUP INC.		884 C	172967101Q	48.5400	3,705,600.00	90,589,567.05	179,869,824.01
CLEAR CHANNEL COMMUNICATION	S 0.	854 CCU	184502102	46.8300	574,700.00	29,871,302.68	26,913,200.99
COCA COLA CO.	1.	734 KO	191216100Q	50.7500	1,542,600.00	71,292,790.83	78,286,950.00
COLGATE PALMOLIVE		918 CL	194162103Q	50.0500	387,300.00	15,390,540.09	19,384,364.99
COMCAST CORP - CL A COMPUTER ASSOCIATE INTL. IN	0.	000 CMCS		32.8700	1,789,400.00	54,696,599.49	58,817,577.99
COMPUTER ASSOCIATE INTL. IN CONAGRA FOODS, INC. CONOCOPHILLIPS COSTCO WHOLESALE CORP. COX COMMUNICATIONS CVS CORP. DANAHER CORP DEERE & CO. DELL INC DEVON ENERGY CORPORATION DISNEY (WALT) CO.	C. 0.	292 CA	204912109S	27.3400	533,600.00	13,224,359.75	14,588,624.00
CONAGRA FOODS, INC.	3.	940 CAG	205887102Q	26.3900	733,500.00	16,413,425.17	19,357,065.01
CONOCOPHILLIPS	2.	623 COP	20825C104Q	65.5700	558,100.00	27,003,362.65	36,594,617.00
COSTCO WHOLESALE CORP.	0.	000 COST		37.1800	88,900.00	3,152,181.48	3,305,302.00
COX COMMUNICATIONS	0.	000 COX	224044107	34.4500	242,300.00	7,660,556.93	8,347,235.00
CVS CORP.	0.	733 CVS	126650100Q	36.1200	271,200.00	9,183,040.89	9,795,744.00
DANAHER CORP	0.	109 DHR	235851102	91.7500	97,000.00	4,014,968.40	8,899,750.01
DEERE & CO.	1.	352 DE	244199105Q	65.0500	203,200.00	8,653,652.09	13,218,160.00
DELL INC	0.	000 DELI		33.9600	1,561,000.00	38,457,735.28	53,011,559.99
DEVON ENERGY CORPORATION	0.	349 DVN	25179M103	57.2600	166,400.00	7,073,939.96	9,528,063.99
DIDNET (MILL) CO.	ű.	900 DIS	254687106Q	23.3300	1,587,700.00	41,557,501.21	37,041,041.00
DOMINION RESOURCES INC-VA		042 D	25746U109Q	63.8300	222,300.00	10,008,444.03	14,189,409.00
DOW CHEMICAL CO		223 DOW	260543103Q	41.5700	831,500.00	26,169,593.23	34,565,454.98
DUKE ENERGY CORPORATION		379 DUK	264399106Q	20.4500	620,300.00	14,467,261.48	12,685,135.00
E I DUPONT DE NEM.		050 DD	263534109Q	45.8900	775,600.00	37,270,426.43	35,592,284.01
E*TRADE GROUP INC.		000 ET	269246104	12.6500	275,200.00	3,754,616.99	3,481,280.00
EBAY INC	0.	000 EBAY		64.5900	20,000.00	1,103,300.00	1,291,800.00
ECHOSTAR COMMUNICATIONS - A	. 0.	000 DISH		34.0000	163,800.00	5,849,040.00	5,569,200.01
EDWARDS (A.G.) INC		766 AGE	281760108	36.2300	141,500.00	4,843,839.48	5,126,545.01
ELI LILLY & COMPANY		019 LLY	532457108Q	70.3300	692,100.00	33,220,006.39	48,675,393.00
EMC CORP		000 EMC	268648102	12.9200	1,828,200.00	28,493,970.95	23,620,344.00
EMERSON ELECTRIC CO		471 EMR	291011104Q	64.7500	322,600.00	14,307,839.58	20,888,350.00
ENTERGY CORP.		150 ETR	29364G103Q	57.1300	101,600.00	3,260,264.64	5,804,408.00
EXELEON CORP		013 EXC	30161N101Q	66.3600	224,200.00	8,261,576.19	14,877,912.01
EXXON MOBIL CORPORATION		439 XOM	30231G102Q	41.0000	4,750,600.00	122,842,092.91	194,774,600.00
FED. NATL. MTG. ASSN.		398 FNM	313586109Q	75.0600	705,300.00	33,312,298.61	52,939,817.99
FEDEX CORPORATION	0.	355 FDX	31428X106	67.5000	153,300.00	6,611,704.83	10,347,750.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Portfolio		N STOCK	RGE-CAP CORE A	\MXT.V			
	Instrument			MMON STOCK	MALL			
				nion brock				
FIFTH THIRD BANCORP FIRST DATA CORP FLEETBOSTON FINANCIAL CORP FORD MOTOR COMPANY		1.962	FITB	316773100Q	59.1000	354,200.00	17,044,433.46	20,933,220.00
FIRST DATA CORP		0.194	FDC	319963104Q	41.0900	538,400.00	12,725,467.79	22,122,856.01
FLEETBOSTON FINANCIAL CORP		3.207	FBF	339030108Q	43.6500	756,900.00	22,290,874.92	33,038,685.01
FORD MOTOR COMPANY		2.500	F	345370860	16.0000	789,900.00	13,585,946.57	12,638,400.00
FOREST LABORATORIES INC.		0.000	FRX	345838106	61.8000	245,600.00	6,549,660.80	15,178,080.00
FOX ENTERTAINMENT GRP INC.	- C	0.000	FOX	35138T107	29.1500	125,700.00	3,717,856.07	3,664,155.00
FPL GROUP INC.		3.668	FPL	302571104Q	65.4200	123,600.00	6,352,205.79	8,085,912.00
FREDDIE MAC		1.783	FRE	313400301Q	58.3200	500,600.00	23,110,424.72	29,194,992.00
GANNETT INC		1.121	GCI	364730101Q	89.1600	166,500.00	8,957,912.92	14,845,140.00
GAP INC		0.383	GPS	364760108Q	23.2100	190,300.00	3,697,914.00	4,416,863.00
GENERAL DYNAMICS CORR		0.000	DNA	368710406	93.5700	53,300.00	3,907,138.16	4,987,281.00
GENERAL DINAMICS CORP.		1.410	GD	369550108Q 3696041030	90.3900 30.9800	140,300.00 6,723,200.00	8,283,045.40 152,314,566.40	12,681,717.00 208,284,736.01
CENERAL ELECTRIC CO		2.304	CIC	370334104Q	45.3000	435,300.00	19,057,741.49	19,719,090.01
GENERAL MILLS INC		2.420	GID	3704421050	53.4000	136,900.00	6,878,937.74	7,310,460.00
GENZYME CORP GEN DIV		0 000	GENZ	372917104	49.3400	38,800.00	1,175,712.81	1,914,392.00
GILEAD SCIENCES INC.		0.000	GILD	375558103	58.1400	144,000.00	3,867,032.30	8,372,160.00
GILLETTE CO		1.769	G	3757661020	36.7300	658,700.00	22,431,379.45	24,194,051.00
GOLDEN WEST FINANCIAL CORP		0.387	GDW	381317106Q	103.1900	58,900.00	3,182,048.84	6,077,891.00
GOLDMAN SACHS GROUP INC		1.012	GS	38141G104	98.7300	204,800.00	15,404,353.70	20,219,903.99
GUIDANT CORP.		0.531	GDT	401698105Q	60.2000	222,700.00	7,951,187.90	13,406,540.01
HALLIBURTON COMPANY		1.923	HAL	406216101Q	26.0000	312,000.00	6,635,150.79	8,112,000.00
HARLEY-DAVIDSON INC		0.673	HDI	412822108Q	47.5300	309,700.00	12,697,524.29	14,720,041.00
HARTFORD FINL SERVICES		1.897	HIG	416515104	59.0300	184,000.00	8,572,091.30	10,861,519.99
HCA INC		0.186	HCA	404119109	42.9600	353,200.00	11,049,753.55	15,173,471.99
HEINZ H. J. CO.		2.964	HNZ	423074103Q	36.4300	102,900.00	3,552,397.54	3,748,646.99
HEWLETT-PACKARD CO		1.393	HPQ	428236103Q	22.9700	2,534,400.00	56,735,601.06	58,215,168.00
HOME DEPOT INC.		0.789	HD	437076102Q	35.4900	1,795,700.00	48,305,008.13	63,729,392.99
HONEYWELL INTERNATIONAL INC		2.243	HON	438516106Q 444418107	33.4300 16.5500	634,200.00 518,461.36	25,470,322.13 7,206,816.67	21,201,305.99 8,580,535.50
TILINOTS TOOL WORKS		1 144	מת זיייד	452308109Q	83.9100	200,100.00	10,330,634.90	16,790,391.00
INTEL CODD		0 249	TMTC	4581401000	32.2000	4,635,900.00	98,141,130.48	149,275,980.00
INTERACTIVE CORP		0.210	TACT	458400101	33.9300	227,600.00	9,177,405.19	7,722,468.00
INTERNATIONAL PAPER		2.319	TP	4601461030	43.1100	411,700.00	15,001,486.48	17,748,386.99
INTL BUS MACH CORP		0.690	IBM	459200101Q	92.6800	1,109,400.00	80,635,529.70	102,819,192.00
JOHNSON & JOHNSON		1.858	JNJ	4781601040	51.6600	2,086,100.00	70,753,581.76	107,767,926.00
FIRST DATA CORP FLEETBOSTON FINANCIAL CORP FORD MOTOR COMPANY FOREST LABORATORIES INC. FOX ENTERTAINMENT GRP INC. FPL GROUP INC. FREDDIE MAC GANNETT INC GAP INC GENERAL DYNAMICS CORP. GENERAL DYNAMICS CORP. GENERAL MILLS INC GENERAL MOTORS CORP GENERAL MOTORS CORP GENEYME CORP. GEN. DIV. GILLETTE CO GOLDEN WEST FINANCIAL CORP GOLDMAN SACHS GROUP INC GUIDANT CORP. HALLIBURTON COMPANY HARLEY-DAVIDSON INC HARTFORD FINL SERVICES HCA INC HEINZ H. J. CO. HEWLETT-PACKARD CO HOME DEPOT INC. HONEYWELL INTERNATIONAL INC HUGHES ELECTRONICS CORP ILLINOIS TOOL WORKS INTEL CORP. INTERACTIVE CORP INTERNATIONAL PAPER INTL BUS MACH CORP JOHNSON & JOHNSON JP MORGAN CHASE & CO. KEYCORP		3.702	JPM	46625H100Q	36.7300	1,388,900.00	47,871,422.58	51,014,297.00
KELLOGG CO.		2.652	K	487836108Q	38.0800	333,600.00	11,322,958.36	12,703,488.00
KEYCORP		4.229	KEY	493267108Q	29.3200	501,200.00	13,092,144.18	14,695,183.99

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - LCA		RGE-CAP CORE	ANALY			
	Instrument - COM	CO	MMON STOCK				
KIMDEDIA CIADK CODD	2.301	ZMD	4943681030	59.0900	264,600.00	13,096,416.98	15,635,214.01
KIMBERLY-CLARK CORP KOHLS CORP KRAFT FOODS INC - A KROGER CO. LAMAR ADVERTISING CO LEHMAN BROTHERS HOLDING	0.000		500255104	44.9400	388,500.00	18,854,703.04	17,459,190.00
KDAFT FOODS INC - A	2.234		500255104 50075N104	32.2200	380,800.00	11,254,859.04	12,269,376.00
KROCER CO	0.000		501044101	18.5100	118,400.00	2,085,016.19	2,191,583.99
LAMAR ADVERTISING CO	0.000	TAMD	512815101	37.3200	75,300.00	2,690,235.45	2,810,196.00
LEHMAN BROTHERS HOLDING	0.621	LEH	5249081000	77.2200	191,000.00	9,011,982.39	14,749,020.01
LIBERTY MEDIA CORP-A	0.000	L	530718105	11.8900	2,611,200.00	28,927,880.39	31,047,168.00
LAMAR ADVERTISING CO LEHMAN BROTHERS HOLDING LIBERTY MEDIA CORP-A LINEAR TECHNOLOGY CORP LOCKHEED MARTIN CORPORATION LOWE'S COS M&T BANK CORPORATION MARSH & MCLENNAN COS. MASCO CORP. MAXIM INTGRTD PRDCTS INC. MBNA CORP MCDONALDS CORPORATION MEDCO HEALTH SOLUTIONS INC MEDTRONIC INC MELLON FINANCIAL CORP. MERCK & CO INC MERRILL LYNCH & CO. INC. METLIFE INC MICROSOFT CORP. MORGAN STANLEY DEAN WITTER & MOTOROLA INC NATIONAL CITY CORP NEWMONT MNG. CORP. HLDG CO NEWS CORP LTD- SPONS ADR PRE NEXTEL COMMUNICATIONS CL-A NIKE INCCL B NORTHROP GRUMMAN CORP. OCCIDENTAL PETROLEUM CORP.	0.760	LLTC	535678106	42.0700	138,600.00	4,718,452.45	5,830,902.00
LOCKHEED MARTIN CORPORATION	1.712	LMT	5398301090	51.4000	374,600.00	16,218,640.89	19,254,439.99
LOWE'S COS	0.216	LOW	548661107Q	55.3900	540,600.00	13,663,707.37	29,943,833.99
M&T BANK CORPORATION	1.220	MTB	55261F104	98.3000	18,900.00	1,318,521.66	1,857,870.01
MARSH & MCLENNAN COS.	2.589	MMC	571748102Q	47.8900	385,400.00	14,331,246.41	18,456,806.00
MASCO CORP.	2.334	MAS	574599106Q	27.4100	348,600.00	8,118,940.39	9,555,125.99
MAXIM INTGRTD PRDCTS INC.	0.642	MXIM	57772K101	49.8000	165,700.00	5,467,938.25	8,251,860.01
MBNA CORP	1.609	KRB	55262L100Q	24.8500	772,500.00	12,594,218.55	19,196,625.00
MCDONALDS CORPORATION	1.611	MCD	580135101Q	24.8300	803,100.00	22,312,924.12	19,940,973.01
MEDCO HEALTH SOLUTIONS INC	0.000	MHS	58405U102	33.9900	200,229.00	4,146,235.88	6,805,783.72
MEDTRONIC INC	0.596	MDT	585055106Q	48.6100	928,200.00	27,815,368.03	45,119,802.00
MELLON FINANCIAL CORP.	1.993	MEL	58551A108Q	32.1100	397,000.00	11,050,975.13	12,747,670.00
MERCK & CO INC	3.203	MRK	589331107Q	46.2000	1,660,500.00	73,301,788.43	76,715,100.00
MERRILL LYNCH & CO. INC.	1.091	MER	590188108Q	58.6500	667,200.00	25,897,980.24	39,131,280.01
METLIFE INC	0.683	MET.	59156R108	33.6700	225,400.00	6,962,470.68	7,589,218.01
MICROSOFT CORP.	0.581	MSFT	594918104	27.5400 57.8700	6,534,800.00	162,834,324.33	179,968,392.00
MORGAN SIANLEY DEAN WILLER &	1./28	MAD	617446448Q	14.0700	763,000.00	33,319,447.40	44,154,810.00
MOTOROLA INC	1.13/	MOI	620076109Q 635405103Q	33.9400	1,666,900.00 397,600.00	34,154,835.31 10,704,097.03	23,453,283.00 13,494,544.00
NEWMONT MNG COPP HIDG CO	0 A11	NEM	2636607 O	48.6100	292,300.00	8,430,317.30	14,208,703.00
NEWS CORD I.TD- SDONS ADD DRE	0.578	NWS/A	652487802	30.2500	78,926.34	1,723,938.52	2,387,521.79
NEXTEL COMMINICATIONS CL-A	0.370	NXTI.	65332V103	28.0600	719,800.00	12,402,039.15	20,197,588.00
NIKE INCCL B	1.168	NKE	654106103Q	68.4600	125,300.00	7,262,702.33	8,578,038.01
NORTHROP GRUMMAN CORP.	1.673	NOC	666807102Q	95.6000	214,800.00	18,046,557.52	20,534,880.00
OCCIDENTAL PETROLEUM CORP.	2.462	OXY	6745991050	42.2400	384,100.00	9,769,079.47	16,224,384.00
ORACLE SYS. CORP.	0.000	ORCL	68389X105	13.2000	2,788,900.00	27,769,221.40	36,813,480.01
OCCIDENTAL PETROLEUM CORP. OCACLE SYS. CORP. PAYCHEX INC PEPSICO INC. PFIZER INC. PNC FINANCIAL SERVICES GROUP PRINCIPAL FINANCIAL GROUP	1.290	PAYX	704326107	37.2000	237,400.00	6,537,895.41	8,831,280.00
PEPSICO INC.	1.372	PEP	713448108Q	46.6200	1,395,000.00	43,928,275.74	65,034,900.00
PFIZER INC.	1.924		717081103Q	35.3300	5,919,900.00	125,571,814.81	209,150,066.99
PNC FINANCIAL SERVICES GROUP	3.654		693475105Q	54.7300	255,900.00	12,971,446.81	14,005,407.00
PRINCIPAL FINANCIAL GROUP	1.360		74251V102	33.0700	209,000.00	5,927,713.30	6,911,630.00
PROCTER & GAMBLE CO	1.822	PG	742718109Q	99.8800	932,000.00	55,172,559.22	93,088,160.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - LCA		ARGE-CAP CORE A	ANALY			
	Instrument - COM		MMON STOCK	HIALI			
PROGRESS ENERGY, INC PROGRESSIVE CORP PRUDENTIAL FINANCIAL INC QUALCOMM INC RAYTHEON COMPANY SARA LEE CORP. SBC COMMUNICATIONS INC. SCHERING-PLOUGH SCHWAB (CHARLES) CORP SLM CORP SOUTHERN CO SOUTHERN CO SOUTHERN CO STATE STREET CORP STATE STREET CORP STRYKER CORP. SUN MICROSYSTEMS INC. SYSCO CORP. TARGET CORP TEXAS INSTRS INC TIME WARNER INC. TRAVELERS PROPERTY CASUALTY TRIBUNE CO UNION PACIFIC CORP. UNITED PARCEL SERVICES INC	1112 01 41110110 0011						
PROGRESS ENERGY, INC	5.081	PGN	743263105Q	45.2600	141,800.00	5,631,882.09	6,417,868.00
PROGRESSIVE CORP	0.119	PGR	743315103	83.5900	35,200.00	1,816,192.49	2,942,368.01
PRUDENTIAL FINANCIAL INC	1.197	PRU	744320102	41.7700	397,100.00	12,829,082.52	16,586,867.00
QUALCOMM INC	0.519	OCOM	747525103	53.9300	568,200.00	25,875,555.81	30,643,026.00
RAYTHEON COMPANY	2.663	RTN	755111507Q	30.0400	328,600.00	11,401,200.35	9,871,144.00
SARA LEE CORP.	3.454		803111103Q	21.7100	423,200.00	7,742,576.34	9,187,672.00
SBC COMMUNICATIONS INC.	4.794	SBC	78387G103Q	26.0700	2,291,600.00	73,663,935.43	59,742,012.00
SCHERING-PLOUGH	1.265		8066051010	17.3900	732,300.00	15,492,466.35	12,734,697.00
SCHWAB (CHARLES) CORP	0.473	SCH	808513105	11.8400	451,100.00	6,285,916.49	5,341,024.00
SLM CORP	1.804		78442P106	37.6800	296,500.00	7,356,536.64	11,172,120.01
SOUTHERN CO	4.628		842587107Q	30.2500	408,300.00	9,063,424.29	12,351,074.99
SOUTHWEST AIRLINES	0.111		844741108Q	16.1400	422,100.00	5,562,151.87	6,812,694.01
SPRINT CORP.	3.045		8520611000	16.4200	475,100.00	15,513,515.73	7,801,142.00
ST JUDE MED. INC.	0.000		790849103	61.3500	129,500.00	4,661,296.49	7,944,825.00
STATE STREET CORP	1.152		857477103	52.0800	239,300.00	9,566,399.62	12,462,744.01
STRYKER CORP.	0.164		863667101	85.0100	132,400.00	6,059,069.04	11,255,324.00
SIIN MICROSYSTEMS INC	0.000	SUNW	866810104	4.4900	2,324,700.00	27,075,426.53	10,437,903.00
SUNTRUST BANKS INC	2.517		8679141030	71.5000	137,600.00	8,154,555.58	9,838,400.00
SYSCO CORP.	1.396		8718291070	37.2300	382,800.00	7,741,742.20	14,251,643.99
TARGET CORP	0.729		87612E106Q	38.4000	715,200.00	20,678,028.27	27,463,680.00
TEXAS INSTRUCTION	0.289		8825081040	29.3800	1,222,000.00	33,379,400.46	35,902,360.00
TIME WARNER INC	3.001		887317105	17.9900	3,623,300.00	110,107,866.60	65,183,167.01
TRAVELERS PROPERTY CASHALTY	- 1 885	TAP.B	89420G406	16.9700	761,800.00	11,345,823.92	12,927,746.00
TRIBINE CO	0.852		896047107Q	51.6000	314,900.00	13,761,167.93	16,248,840.01
UNION PACIFIC CORP.	1.727		907818108Q	69.4800	245,800.00	13,926,859.47	17,078,184.01
INITED DARCEL SERVICES INC	1.341		911312106	74.5500	366,500.00	24,422,696.10	27,322,575.01
INTTED TECHNOLOGIES	1.477		9130171090	94.7700	350,200.00	17,371,368.51	33,188,454.00
INITED TECHNOLOGIES	0.025		91324P102A	58.1800	295,700.00	7,185,411.30	17,203,826.00
UNION PACIFIC CORP. UNITED PARCEL SERVICES INC UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC US BANCORP	3.223		902973304	29.7800	1,278,200.00	27,339,030.82	38,064,795.99
OB Britcom	3.225	VRTS	923436109	37.1600	298,600.00	8,649,080.25	11,095,976.00
VERTIAS SOFTWARE CORFORATION	4.390		92343V104Q	35.0800	1,834,000.00	75,384,197.67	64,336,720.00
VERIZON COMMUNICATIONS	4.39C	VZ VIA.B	925524308	44.3800	1,114,800.00	42,827,833.17	49,474,824.01
VIACUM INC-CLASS B	3.434		9299031020	46.5900	862,800.00		40,197,852.00
WACHOVIA CORP NEW	0.679		~	53.0500		33,101,029.48	
VERITAS SOFTWARE CORPORATION VERIZON COMMUNICATIONS VIACOM INC-CLASS B WACHOVIA CORP NEW WAL MART STORES INC WALGREEN CO. WASHINGTON MUTUAL INC. WASTE MANAGEMENT INC. WELLPOINT HEALTH NETWORKS WELLS FARGO COMPANY	0.678 0.472		931142103Q 9314221090	36.3800	1,756,400.00	53,743,010.79 17,861,389.09	93,177,020.00
WALGREEN CU.	4.087		9314221090	40.1200	734,300.00 606,900.00	17,861,389.09	26,713,833.99
WASHINGION MUIUAL INC.	4.08			29.6000			24,348,828.00
WASIE MANAGEMENT INC.	0.033		94106L109		425,700.00	14,320,148.54	12,600,720.00
WELLPOINI HEALTH NETWORKS	0.000		94973H108	96.9900	62,400.00	3,671,850.25	6,052,176.00
WELLS FARGO COMPANY	3.056	WFC	949746101	58.8900	1,259,826.00	38,484,545.75	74,191,153.14

ASOF02	Date 01/20/2004 Time 18:58:35	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2003 To 12/31/2003 Page 006
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Monthly Market I	Portfolio
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Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON ST Portfolio - LCA Instrument - COM	COCK LARGE-CAP CORE AI COMMON STOCK	NALY			
WEYERHAEUSER CO. WYETH XILINX INC YAHOO INC	2.500 WY 2.167 WYE 0.000 XLN 0.000 YHO	IX 983919101	64.0000 42.4500 38.7400 45.1700	203,300.00 1,124,800.00 141,400.00 50,000.00	10,704,687.19 42,672,773.53 4,545,004.25 2,087,842.50	13,011,199.99 47,747,760.01 5,477,836.00 2,258,500.00
Instrument Total	199			150,239,542.70	4,455,412,106.35	5,679,828,458.19
Portfolio Total	199			150,239,542.70	4,455,412,106.35	5,679,828,458.19

Investment Desc	Rating Coupon Yie	ld Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - CC	MMON STOCI	X				
	Portfolio - LO	!1 L	ARGE-CAP CORE (	F)			
	Instrument - CC	M Co	OMMON STOCK				
3M COMPANY ABBOTT LABORATORIES AFLAC INC AIR PROD. & CHEM. ALCOA INC. ALLSTATE CORP ALLTEL CORP ALTRIA GROUP INC AMERICAN ELECTRIC POWER AMERICAN EXPRESS CO. AMERICAN INTL GROUP AMGEN INC ANADARKO PETROLEUM CORP ANALOG DEVICES ANHEUSER-BUSCH ANTHEM INC APACHE CORP. APOLLO GROUP INC APPLIED MATERIALS INC. AT&T CORPORATION AT&T WIRELESS SERVICES INC AUTOMATIC DATA PROC. AVON PRODUCTS BAKER HUGHES CORP BANK OF AMERICA CORP. BANK OF AMERICA CORP. BANK OF NEW YORK CO, INC BANK ONE CORPORATION BATTER INTL B&T CORPORATION BECTON DICKINSON & COMPANY BED BATH & BEYOND INC BELLSOUTH BEST BUY COMPANY INC BOEING CO BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB BURLINGTON NORTHERN SANTA F BURLINGTON RESOURCES CAMPBELL SOUP CO.	1.	552 MMM	88579Y101Q	85.0300	104,800.00	4,892,767.38	8,911,144.00
ABBOTT LABORATORIES	2.	103 ABT	002824100Q	46.6000	192,000.00	6,251,074.45	8,947,200.00
AFLAC INC	0.	884 AFL	001055102	36.1800	67,100.00	1,687,633.64	2,427,678.00
AIR PROD. & CHEM.	1.	741 APD	009158106Q	52.8300	29,000.00	1,060,697.60	1,532,070.00
ALCOA INC.	1.	578 AA	013817101Q	38.0000	127,900.00	3,296,753.39	4,860,200.00
ALLSTATE CORP	2.	138 ALL	020002101Q	43.0200	116,600.00	3,778,991.59	5,016,132.00
ALLTEL CORP	3.	177 AT	020039103Q	46.5800	30,800.00	1,706,820.55	1,434,664.00
ALTRIA GROUP INC	4.	998 MO	02209S103Q	54.4200	294,800.00	9,691,930.60	16,043,016.00
AMERICAN ELECTRIC POWER	4.	588 AEP	025537101Q	30.5100	48,300.00	1,541,206.60	1,473,633.00
AMERICAN EXPRESS CO.	0.	829 AXP	025816109Q	48.2300	150,100.00	4,925,763.04	7,239,323.00
AMERICAN INTL GROUP	0.	392 AIG	026874107Q	66.2800	300,000.00	12,641,860.48	19,884,000.00
AMGEN INC	0.	000 AMGN	031162100	61.8000	144,600.00	5,045,370.54	8,936,280.00
ANADARKO PETROLEUM CORP	1.	097 APC	032511107Q 032654105	51.0100	65,400.00 23,400.00	2,846,931.29	3,336,054.00
ANALUG DEVICES	0.	08/ ADI	0352291030	45.6500 52.6800	23,400.00 79,300.00 1,500.00 5,900.00	840,875.20 2,342,360.86	1,068,210.00 4,177,524.00
ANHEUSER-BUSCH	1.	000 ATT	035229103Q 03674B104	75.0000	1 500 00	2,342,360.86	
ANTHEM INC	0.	205 ADA	037411105	81.1000	5 900 00	94,034.94 269,474.83	112,500.00 478,490.00
ADOLLO CROUD INC	0.	OOO ADOL	037604105	68.0000	5,900.00 16,800.00 187,300.00	360 240 55	1 142 400 00
APPLIED MATERIALS INC	0.	TAMA 000	037004105	22.4500	187,300.00	360,240.55 3,469,538.85	1,142,400.00 4,204,885.00
AT&T CORPORATION	4	679 Т	0019575050	20.3000	59,700.00	2,104,975.21	1,211,909.99
AT&T WIRELESS SERVICES INC	0.	000 AWE	00209A106	7 9900	402 400 00	5,803,480.96	3,215,176.00
AUTOMATIC DATA PROC.	1.	413 ADP	0530151030	39.6100	78,200.00	2,733,695.31	3,097,502.01
AVON PRODUCTS	1.	244 AVP	0543031020	67.4900	23,200.00	797,357.62 442,430.33	1,565,768.00
BAKER HUGHES CORP	1.	430 BHI	057224107Q	32.1600	15,400.00	442,430.33	495,264.00
BANK OF AMERICA CORP.	3.	978 BAC	0605051040	80.4300	195,800.00	10,776,485.06	15,748,194.00
BANK OF NEW YORK CO, INC	2.	294 BK	064057102Q	33.1200	111,300.00	3,407,956.16	3,686,256.00
BANK ONE CORPORATION	2.	193 ONE	06423A103Q	45.5900	149,300.00	5,942,533.30	6,806,587.00
BAXTER INTL	1.	906 BAX	071813109Q	30.5200	95,600.00 61,400.00	2,512,147.12	2,917,712.01
BB&T CORPORATION	3.	312 BBT	054937107	38.6400	61,400.00	1,961,847.89	2,372,496.00
BECTON DICKINSON & COMPANY	1.	458 BDX	075887109Q	41.1400	34,500.00	1,284,154.08	1,419,330.00
BED BATH & BEYOND INC	0.	000 BBBY	075896100	43.3500	38,600.00	872,557.38 6,599,560.66	1,673,310.00
BELLSOUTH	3.	533 BLS	079860102Q	28.3000			5,776,030.01
BEST BUY COMPANY INC	0.	765 BBY	086516101	52.2400	43,300.00	1,929,009.54	2,261,992.00
BOEING CO	1.	613 BA	097023105Q	42.1400	56,200.00	1,986,675.01	2,368,268.00
BOSTON SCIENTIFIC CORP.	0.	000 BSX	101137107	36.7600	84,200.00	1,121,038.04	3,095,192.00
BRISTOL-MYERS SQUIBB	3.	916 BMY	110122108Q	28.6000	307,000.00	10,315,176.77	8,780,200.00
BURLINGTON NORTHERN SANTA F	'E 1.	854 BNI	12189T104Q		61,100.00	1,745,224.44	1,976,585.01
BURLINGTON RESOURCES	1.	083 BR	122014103Q	55.3800	34,200.00	1,758,313.89 739,832.29	1,893,996.01
CAMPBELL SOUP CO.	2.	350 CPB	134429109Q	26.8000	27,800.00	739,832.29	745,040.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - LC1	LA	RGE-CAP CORE (	F)			
	Instrument - COM	COI	MMON STOCK				
	0.454		1.40.401.05		00 100 00		4 500 040 00
CAPITAL ONE FINANCIAL CORP. CARDINAL HEALTH INC. CATERPILLAR INC. CENDANT CORP. CHEVRONTEXACO CORP CHUBB CORP CISCO SYSTEMS CITIGROUP INC. CLEAR CHANNEL COMMUNICATION	0.174	COF	14040H105	61.2900	28,100.00	1,299,611.39 2,615,657.26	1,722,248.99
CARDINAL HEALTH INC.	0.196	CAH	14149Y108Q	61.1600 83.0200	57,900.00	2,615,657.26	3,541,164.00
CALERPILLAR INC.	1.782	CAI	149123101Q 151313103	22.2700	30,200.00 133,100.00	1,381,894.78 2,371,965.82	2,507,204.00 2,964,137.01
CHEVRONTEYACO CORD	2 200	CD	166764100Q	86.3900	165,700.00	12,002,937.71	14,314,822.99
CHILD CODD	2 11/	CVA	1712321010	68.1000	39,500.00	2,159,819.09	2,689,949.99
CTCCO CVCTFMC	0.000	CGCO	17275R102	24.2900	917,500.00	19,258,673.28	22,286,075.00
CITTOPOID INC	2 884	CDCO	1729671010	48.5400	672,900.00	16,450,161.83	32,662,566.01
CLEAR CHANNEL COMMUNICATION	IS 0.854	CCII	184502102	46.8300			4,889,052.01
COCA COLA CO	1 734	KU.	1912161000	50.7500	280,100.00	12,945,099.64	14,215,075.00
COLGATE PALMOLIVE	1 918	CT.	1941621030	50.0500	70,300.00	2,793,583.71	3,518,515.00
COMCAST CORP - CL A	0.000	CMCSA	20030N101		325,000.00	9.934.276.76	10,682,750.00
COCA COLA CO. COLGATE PALMOLIVE COMCAST CORP - CL A COMPUTER ASSOCIATE INTL. IN	TC. 0.292	CA	204912109S	27.3400	96,900.00	9,934,276.76 2,401,500.11 2,980,597.45	2,649,245.99
CONAGRA FOODS, INC.	3.940	CAG	2058871020		133,200.00	2,980,597.45	3 515 148 00
CONOCOPHILLIPS	2.623	COP	20825C1040		101,300.00	4,901,344.99	6,642,241.00
COSTCO WHOLESALE CORP.	0.000	COST	22160K105	37.1800	101,300.00 16,100.00 44,000.00	570,867.52	598,598.00
COX COMMUNICATIONS	0.000	COX	224044107	34.4500	44,000.00	4,901,344.99 570,867.52 1,391,104.01 2,296,508.17	1,515,800.00
CVS CORP.	0.733	CVS	126650100Q	36.1200	44,000.00 67,300.00	2,296,508.17	2,430,876.01
DANAHER CORP	0.109	DHR	235851102	91.7500	17,600.00 36,900.00	728,489.11 1,571,455.53	1,614,800.00 2,400,345.00 9,627,660.00
DEERE & CO.	1.352	DE	244199105Q	65.0500	36,900.00	1,571,455.53	2,400,345.00
DELL INC	0.000	DELL	24702R101	33.9600	283,500.00	6,984,476.58	9,627,660.00
DEVON ENERGY CORPORATION	0.349	DVN	25179M103	57.2600	45,200.00	2,108,451.58 7,546,153.30	2,588,151.99
DISNEY (WALT) CO.	0.900	DIS	254687106Q		288,300.00	7,546,153.30	
DOMINION RESOURCES INC-VA	4.042	D	25746U109Q	63.8300	40,400.00	1,818,898.52 4,554,800.17	2,578,732.01
DOW CHEMICAL CO	3.223	DOW	260543103Q	41.5700	146,100.00	4,554,800.17	6,073,377.01
DUKE ENERGY CORPORATION	5.379	DUK	264399106Q	20.4500	112,700.00	2,628,502.94 6,765,956.73	2,304,715.01
E I DUPONT DE NEM.	3.050	DD	263534109Q	45.8900	112,700.00 140,800.00 50,000.00	6,765,956.73	6,461,312.00
E*TRADE GROUP INC.	0.000	ET	269246104	12.6500	50,000.00 29,700.00	682,161.51 1,060,540.22 879,764.50 18,595,266.83 6,033,455.86	632,500.00
ECHOSTAR COMMUNICATIONS - A	0.000	DISH	278762109	34.0000	29,700.00	1,060,540.22	1,009,800.00
EDWARDS (A.G.) INC	1.766	AGE	281760108		25,700.00	8/9,764.50	931,110.99
EL PASO CORP	1.953	EP	28336L109	8.1900	718,700.00	18,595,266.83	5,886,153.00
ELI LILLY & COMPANY	2.019	TTA	532457108Q	70.3300		6,033,455.86	8,840,481.00
EMC CORP	0.000	EMC	268648102 2910111040	12.9200 64.7500	335,282.00 58,600.00	5,200,992.89 2,599,006.19	4,331,843.43 3,794,350.00
EMERSON ELECTRIC CO	2.4/1	EMIK	29364G1030	57.1300	10 400 00	2,599,000.19	1,051,192.00
ENIERGI CORP.	3.15U 2.012	FIK	30161N1010	66.3600	18,400.00 40,700.00	590,441.63 1,499,759.82	2,700,852.00
FXXON MORIL CORDORATION	2.013	XUM EVC	30231G102Q	41.0000	886,300.00	22,918,146.54	36,338,300.00
FFD NATI MTC ASSN	2.437	FNM	3135861090	75.0600	128,100.00	6 050 340 92	9 615 186 00
FEDEX CORPORATION	2.390 N 355	EDX	31428X106		27,800.00	6,050,340.92 1,198,991.49	1 876 500 00
COMCAST CORP - CL A COMPUTER ASSOCIATE INTL. IN CONAGRA FOODS, INC. CONOCOPHILLIPS COSTCO WHOLESALE CORP. COX COMMUNICATIONS CVS CORP. DANAHER CORP DEERE & CO. DELL INC DEVON ENERGY CORPORATION DISNEY (WALT) CO. DOMINION RESOURCES INC-VA DOW CHEMICAL CO DUKE ENERGY CORPORATION E I DUPONT DE NEM. E*TRADE GROUP INC. ECHOSTAR COMMUNICATIONS - A EDWARDS (A.G.) INC EL PASO CORP ELI LILLY & COMPANY EMC CORP EMERSON ELECTRIC CO ENTERGY CORP EXELEON CORP EXELEON CORP EXELEON CORP EXELEON CORP EXELEON CORP EXELEON MOBIL CORPORATION FED. NATL. MTG. ASSN. FEDEX CORPORATION	3.333		3112011100	37.3000	27,000.00	1,10,0,01.10	1,0,0,500.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - LC1	LA	RGE-CAP CORE (	F)			
	Instrument - COM	CO	MMON STOCK	,			
FIFTH THIRD BANCORP FIRST DATA CORP FLEETBOSTON FINANCIAL CORP	1.962	FITB	316773100Q	59.1000	57,000.00 97,800.00	2,671,790.19 2,311,572.72	3,368,700.00
FIRST DATA CORP	0.194	FDC	319963104Q	41.0900	97,800.00	2,311,572.72	
FLEETBOSTON FINANCIAL CORP	3.207	FBF	339030108Q	43.6500	137,400.00 143,500.00	4,046,460.85	5,997,510.00
FORD MOTOR COMPANY FOREST LABORATORIES INC. FOX ENTERTAINMENT GRP INC. FPL GROUP INC.	2.500	F	345370860	16.0000	143,500.00	2,468,139.43	2,296,000.01
FOREST LABORATORIES INC.	0.000	FRX	345838106	61.8000	44,600.00	1,189,392.80	2,756,279.99
FOX ENTERTAINMENT GRP INC.	- C 0.000	FOX	35138T107	29.1500 65.4200	22,800.00 22,500.00	674,360.53 1,156,348.14	1 471 040 00
FOX ENTERTAINMENT GRP INC. FPL GROUP INC. FREDDIE MAC GANNETT INC GAP INC GENENTECH INC. GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GENERAL MILLS INC GENERAL MOTORS CORP GILEAD SCIENCES INC. GILLETTE CO GOLDEN WEST FINANCIAL CORP GOLDMAN SACHS GROUP INC	3.008	FPL	302571104Q 3134003010	58.3200	22,500.00	1,150,348.14	1,4/1,949.99
FREDDIE MAC	1.783	CCT	364730101Q	89.1600	90,900.00 30,200.00	4,196,439.48 1,624,798.62	2,301,288.01
CAD INC	U 303	CDC	3647501010	23.2100	30,200.00	1,624,798.62 670,404.80 711,055.16 1,505,471.55 27,659,574.91	2,092,032.00
CENERTECH INC	0.383	DMA	368710406	93.5700	9 700 00	711 055 16	907,745.00
GENERAL DYNAMICS CORD	1 416	CD	3695501080	90.3900	25 500 00	1 505 471 55	2 304 945 00
GENERAL FIRCTRIC CO.	2 582	GF.	369604103Q	30.9800	1 220 900 00	27 659 574 91	37 823 482 00
GENERAL MILLS INC	2 428	GIS	3703341040	45.3000	79,100.00	3,463,053.88	3,583,229.99
GENERAL MOTORS CORP	3 745	GM	3704421050	53.4000	35 900 00	1 836 532 26	1 917 060 00
GILEAD SCIENCES INC.	0.000	GILD	375558103	58.1400	26.100.00	3,463,053.88 1,836,532.26 700,899.61 4,072,860.15 578,063.20 2,798,056.43 1,442,424.75 5,603,725.11 2,023,734.95 1,556,020.91	1,517,454.00
GILLETTE CO	1.769	G	375766102Q	36.7300	119,600.00	4,072,860.15	4,392,908.00
GOLDEN WEST FINANCIAL CORP	0.387	GDW	3813171060	103.1900	10,700.00	578,063.20	1,104,133.00
GOLDMAN SACHS GROUP INC GUIDANT CORP. HALLIBURTON COMPANY HARLEY-DAVIDSON INC HARTFORD FINL SERVICES	1.012	GS	38141G104	98.7300	37,200.00	2,798,056.43	3,672,756.01
GUIDANT CORP.	0.531	GDT	401698105Q	60.2000	40,400.00	1,442,424.75	2,432,080.00
HALLIBURTON COMPANY	1.923	HAL	406216101Q	26.0000	263,500.00	5,603,725.11	6,851,000.00
HARLEY-DAVIDSON INC	0.673	HDI	412822108Q	47.5300	50,300.00	2,023,734.95	2,390,759.00
HARTFORD FINL SERVICES	1.897	HIG	416515104	59.0300	33,400.00	1,556,020.91	1,971,601.99
HCA INC	0.186	HCA	404119109	42.9600	64,100.00 18,700.00	2,005,348.83	2,753,735.99
HEINZ H. J. CO.	2.964	HNZ	423074103Q	36.4300	18,700.00	645,576.61	681,241.00
HEWLETT-PACKARD CO	1.393	HPQ	428236103Q	22.9700	460,300.00 314,700.00	10,304,370.73	10,573,091.00
HCA INC HEINZ H. J. CO. HEWLETT-PACKARD CO HOME DEPOT INC.	0.789	HD	437076102Q		314,700.00	2,005,348.83 645,576.61 10,304,370.73 8,369,391.71	11,168,703.01
LONGVERT THREDNATIONAL TM	2 2/2	TI 🔾 NI	438516106Q	33.4300	115,200.00	4,626,586.42 1,309,081.97 1,874,073.20	3,851,136.00
HUGHES ELECTRONICS CORP	0.000	HS	444418107	16.5500	94,176.08	1,309,081.97	1,558,614.12
ILLINOIS TOOL WORKS	1.144	ITW	452308109Q	83.9100	36,300.00	1,874,073.20	3,045,933.00
INTEL CORP.	0.248	INTC	458140100Q		835,300.00	17,618,655.63	26,896,660.00
INTERACTIVE CORP	0.000	IACI	45840Q101	33.9300	41,300.00		1,401,309.01
INTERNATIONAL PAPER	2.319	IP	460146103Q	43.1100	74,800.00 201,500.00	2,725,555.48	3,224,628.00
INTL BUS MACH CORP	0.690	IBM	459200101Q			14,645,807.86	18,675,020.01
HUGHES ELECTRONICS CORP ILLINOIS TOOL WORKS INTEL CORP. INTERACTIVE CORP INTERNATIONAL PAPER INTL BUS MACH CORP JOHNSON & JOHNSON JOY GLOBAL INC JP MORGAN CHASE & CO.	1.858	JNJ	478160104Q	51.6600	399,800.00	13,882,481.89	20,653,668.01
JUY GLOBAL INC	0.764	JOYG	481165108	26.1500	12,100.00	195,539.60	316,414.99
TP MORGAN CHASE & CO. KELLOGG CO.	3.702 2.652	υPM	46625H100Q 487836108O	36.7300 38.0800	252,200.00	0,692,614.86 2,056,069,22	9,203,300.00
KELLOGG CO. KEYCORP	4.229	10	493267108Q	29.3200	72 900 00	8,692,614.86 2,056,868.33 1,860,960.78	2,307,048.UI
REICORP	4.229	I/L I	79320/100Q	29.3200	14,500.00	1,000,500.70	2,131,420.00

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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - LC1			' 다 \			
				, F <i>)</i>			
	Instrument - com	CO	MMON STOCK				
KIMBERLY-CLARK CORP KOHLS CORP KRAFT FOODS INC - A KROGER CO. LAMAR ADVERTISING CO LEHMAN BROTHERS HOLDING LIBERTY MEDIA CORP-A LINEAR TECHNOLOGY CORP LOCKHEED MARTIN CORPORATION LOWE'S COS MAT BANK CORPORATION MARSH & MCLENNAN COS. MASCO CORP. MAXIM INTGRTD PRDCTS INC. MBNA CORP MCDONALDS CORPORATION MEDCO HEALTH SOLUTIONS INC MEDTRONIC INC MEDTRONIC INC MERRILL LYNCH & CO. INC. METLIFE INC MICROSOFT CORP. MORGAN STANLEY DEAN WITTER MOTOROLA INC NATIONAL CITY CORP NEWMONT MNG. CORP. HLDG CO NEWS CORP LTD- SPONS ADR PR NEXTEL COMMUNICATIONS CL-A NIKE INCCL B NORTEL NETWORKS CORP. HOLDI: NORTHROP GRUMMAN CORP. OCCIDENTAL PETROLEUM CORP.	2.301	KMB	4943681030	59.0900	48,100.00	2,380,716.77	2,842,229.00
KOHLS CORP	0.000	KSS	500255104	44.9400	62,000.00	3,020,508.14	2,786,280.00
KRAFT FOODS INC - A	2.234	KFT	50075N104	32.2200	62,000.00 69,200.00	3,020,508.14 2,045,263.25	2,229,624.00
KROGER CO.	0.000	KR	501044101	18.5100	21,500.00 13,700.00	378,613.59 489,458.51 1,637,255.44	397,965.00
LAMAR ADVERTISING CO	0.000	LAMR	512815101	37.3200	13,700.00	489,458.51	511.284.00
LEHMAN BROTHERS HOLDING	0.621	LEH	524908100Q	77.2200	34,700.00	1,637,255.44	2,679,533.97
LIBERTY MEDIA CORP-A	0.000	L	530718105	11.8900	474,200.00 12,200.00	5,253,370.45 415,332.75	5,638,237.99
LINEAR TECHNOLOGY CORP	0.760	LLTC	535678106	42.0700 51.4000	12,200.00	415,332.75 2,165,020.31	5,638,237.99 513,254.00 2,657,380.00 6,048,588.00
LOCKHEED MARTIN CORPORATION	1./12	TM.T.	539830109Q 548661107Q	51.4000	51,700.00 109,200.00	2,165,020.31 2,760,038.55	2,657,380.00
MCT DANK CODDODATION	1 220	TOM	55261F104	98.3000	109,200.00	2,760,036.33	1,071,470.00
MARSH & MCLENNAN COS	2 580	MMC	5717481020	47.8900	10,900.00	952,239.13 2,602,976.78	3,352,300.00
MASCO CORP.	2.334	MAS	574599106Q	27.4100	63.300.00	1.474.265.44	1,735,053,01
MAXIM INTGRTD PRDCTS INC.	0.642	MXIM	57772K101	49.8000	19,100.00	630,281.35 2,287,338.33 3,222,885.31 753,751.88	951,180.00
MBNA CORP	1.609	KRB	55262L100Q	24.8500	19,100.00 140,300.00	2,287,338.33	3,486,455.00
MCDONALDS CORPORATION	1.611	MCD	580135101Q	24.8300	116,000.00	3,222,885.31	2,880,280.00
MEDCO HEALTH SOLUTIONS INC	0.000	MHS	58405U102	33.9900	36,400.00	753,751.88	1,237,235.99
MEDTRONIC INC	0.596	MDT	585055106Q	48.6100	168,600.00 72,100.00	5,052,435.95	8,195,645.99
MELLON FINANCIAL CORP.	1.993	MEL	58551A108Q	32.1100	72,100.00	2,006,990.70	2,315,131.01
MERCK & CO INC	3.203	MRK	589331107Q	46.2000	301,600.00	13,313,953.26	13,933,920.00
MERRILL LYNCH & CO. INC.	1.091	MER	590188108Q	58.6500	121,200.00	4,704,489.21 1,263,376.44	7,108,380.00 1,377,103.00
METLIFE INC	0.683	MCEG MET.	59156R108 594918104	33.6700 27.5400	40,900.00 1,186,700.00	1,263,3/6.44	1,3//,103.00
MODGAN CTANIEV DEAN WITTED	0.561 2.7	MMD	6174464480		138,600.00	29,570,222.91 6,052,523.48	32,681,718.00 8,020,781.99
MOTOROLA INC	1 137	MOT	6200761090		302 700 00	6 202 332 86	4,258,988.99
NATIONAL CITY CORP	3.771	NCC	635405103Q	33.9400	302,700.00 72,200.00	1.943.752.04	2 450 468 00
NEWMONT MNG. CORP. HLDG CO	0.411	NEM	2636607 O	48.6100	60,000.00	6,202,332.86 1,943,752.04 1,730,479.10	2,916,600.00
NEWS CORP LTD- SPONS ADR PR	F 0.578	NWS/A	652487802	30.2500	10,533.24	230,073.38 2,251,940.14	318,630.51
NEXTEL COMMUNICATIONS CL-A	0.000	NXTL	65332V103	28.0600	130,700.00	2,251,940.14	3,667,442.00
NIKE INCCL B	1.168	NKE	654106103Q	68.4600	15,500.00	830,062.48	1,061,130.00
NORTEL NETWORKS CORP. HOLDI	NG 0.000	NT	656568102Q	4.2300	1,436,100.00	27,078,503.99	6,074,703.00
NORTHROP GRUMMAN CORP.	1.673	NOC	666807102Q	95.6000	39,000.00	3,276,609.62 1,775,271.40	3,728,400.00
OCCIDENTAL PETROLEUM CORP.	2.462	OXY		42.2400	69.800.00	1,775,271.40	2,948,352.00
ORACLE SYS. CORP.	0.000	ORCL	68389X105	13.2000	506,500.00	5,043,246.66	6,685,800.00
PAYCHEX INC	1.290	PAYX	704326107	37.2000 46.6200	43,100.00 253,300.00	1,186,955.74 7,976,367.20	1,603,319.99
NORTHE NETWORKS CORP. HOLDE. NORTHROP GRUMMAN CORP. OCCIDENTAL PETROLEUM CORP. ORACLE SYS. CORP. PAYCHEX INC PEPSICO INC. PFIZER INC. PNC FINANCIAL SERVICES GROU	1.3/2 1 02/	DEE	713448108Q 7170811030	35.3300	∠53,300.00 1 075 100 00	7,970,307.20 22 804 820 71	11,808,846.00
PNC FINANCIAL SERVICES GROU	D 3 654	PNC	6934751050	54.7300	46.500.00	22,804,820.71 2,357,062.43	2.544.944 99
PRINCIPAL FINANCIAL GROUP	1.360	PFG	74251V102			1,074,929.83	
	1.500		<b>-</b>		2.,222.00	-,,	-,,

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC Portfolio - LC1		RGE-CAP CORE (	₽\			
	Instrument - COM	CO	MMON STOCK	F )			
PROCTER & GAMBLE CO PROGRESS ENERGY, INC PROGRESSIVE CORP PRUDENTIAL FINANCIAL INC	1.822	PG	742718109Q	99.8800	169,200.00	10,016,305.81	16,899,696.00
PROGRESS ENERGY, INC	5.081	PGN	743263105Q	45.2600	169,200.00 25,700.00 11,300.00	1,020,728.98	1,163,182.00
PROGRESSIVE CORP	0.119	PGR	743315103	83.5900	11,300.00	583.039.07	944,567.00
PRUDENTIAL FINANCIAL INC	1.197	PRU	744320102	41.7700	72,100.00		3,011,617.00
QUALCOMM INC	0.519	QCOM	747525103	53.9300	103,200.00 59,700.00	4,699,678.58 2,071,368.41	5,565,576.00
RAYTHEON COMPANY	2.663	RTN	755111507Q	30.0400	59,700.00	2,071,368.41	1,793,388.00
SARA LEE CORP.	3.454	SLE	803111103Q	21.7100	76,900.00 394,600.00	1,406,909.54 12,842,390.91	1,669,499.00
SBC COMMUNICATIONS INC.	4.794	SBC	78387G103Q	26.0700	394,600.00		
SCHERING-PLOUGH	1.265	SGP	806605101Q	17.3900	292,000.00		5,077,880.00
SCHWAB (CHARLES) CORP	0.473	SCH	808513105	11.8400	81,900.00	1,141,247.08	969,696.00
SLM CORP	1.804	SLM	78442P106	37.6800	53,900.00	1,337,326.55	2,030,952.00
SOUTHERN CO	4.628	SO	842587107Q	30.2500	74,200.00 76,600.00	1,647,088.13	2,244,550.00
SOUTHWEST AIRLINES	0.111	LUV	844741108Q	16.1400	76,600.00	1,009,383.64	1,236,324.00
SPRINT CORP.	3.045	FON	852061100Q	16.4200	86,300.00 955,100.00	2,817,967.60 6,749,055.84	1,417,046.00
SPRINT PCS GROUP	0.000	PCS	852061506	5.6200	955,100.00	6,749,055.84	5,367,662.00
ST JUDE MED. INC.	1.150	STU	790849103	61.3500 52.0800	23,500.00	1 724 004 20	1,441,725.01 2,260,272.01
STATE STREET CORP	1.152	SII	857477103 863667101	85.0100	24,000.00	845,872.33 1,734,984.30 1,098,320.67	2,260,272.01
SIRIRER CORP.	0.00	SIL	866810104	4.4900	422 200 00	4,917,299.05	1,895,677.99
CINTRICT DANKS INC.	2 517	SUNW	8679141030	71.5000	422,200.00 18,300.00	1,084,508.47	1,308,450.00
SVSCO CORD	1 396	GVV	871829107Q	37.2300	69,500.00	1,405,567.09	2,587,485.00
TARGET CORP	0 729	тст	87612E1060	38.4000	129,900.00	3,755,698.93	4,988,160.01
TEXAS INSTRS INC	0.725	TXN	882508104Q	29.3800	201,000.00	5,451,403.58	5,905,380.00
TIME WARNER INC.	3.001	TWX	887317105	17.9900	658,000.00	19,995,853.57	11,837,420.00
TRAVELERS PROPERTY CASUALTY	- 1.885	TAP.B	89420G406	16.9700	138.300.00	2.059.762.99	2.346.951.01
TRIBUNE CO	0.852	TRB	896047107Q		57,200.00	2,499,646.88	2,951,520.00
TRINITY INDUSTRIES	0.778	TRN	896522109	30.8400	57,200.00 16,600.00	2,499,646.88 384,703.39 2,527,005.41	511,944.00
UNION PACIFIC CORP.	1.727	UNP	907818108Q	69.4800	44,600.00	2,527,005.41	3,098,808.00
UNITED PARCEL SERVICES INC	1.341	UPS	911312106	74.5500	66,600.00	4,438,067.01	4,965,030.00
UNITED TECHNOLOGIES	1.477	UTX	913017109Q	94.7700	63,600.00	3,154,823.08	6,027,372.00
UNITEDHEALTH GROUP INC	0.025	UNH	91324P102A	58.1800	71,800.00 257,100.00	1,744,716.04	4,177,324.00
US BANCORP	3.223	USB	902973304	29.7800	257,100.00	5,659,016.27	7,656,438.01
VERITAS SOFTWARE CORPORATION	N 0.000	VRTS	923436109	37.1600	54,200.00	1,569,926.82	2,014,072.00
VERIZON COMMUNICATIONS	4.390	VZ	92343V104Q	35.0800	333,000.00	13,687,534.25	11,681,640.00
VIACOM INC-CLASS B	0.540	VIA.B	925524308	44.3800	202,400.00		8,982,511.99
WACHOVIA CORP NEW	3.434	WB	929903102Q	46.5900	156,700.00	6,011,742.37	7,300,653.00 16,922,950.00
WAL MART STORES INC	0.678	TMW	931142103Q	53.0500			
PROGRESSIVE CORP PRUDENTIAL FINANCIAL INC QUALCOMM INC RAYTHEON COMPANY SARA LEE CORP. SBC COMMUNICATIONS INC. SCHERING-PLOUGH SCHWAB (CHARLES) CORP SLM CORP SOUTHERN CO SOUTHWEST AIRLINES SPRINT CORP. SPRINT PCS GROUP ST JUDE MED. INC. STATE STREET CORP STRYKER CORP. SUN MICROSYSTEMS INC. SUNTRUST BANKS INC. SYSCO CORP. TARGET CORP TEXAS INSTRS INC TIME WARNER INC. TRAVELERS PROPERTY CASUALTY TRIBUNE CO TRINITY INDUSTRIES UNION PACIFIC CORP. UNITED PARCEL SERVICES INC UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC US BANCORP VERITAS SOFTWARE CORPORATION VIACOM INC-CLASS B WACHOVIA CORP. NEW WAL MART STORES INC WALGREEN CO. WASHINGTON MUTUAL INC.	0.472	WAG	931422109Q	36.3800	133,300.00	3,242,439.28 3,128,080.03	4,849,454.00 4,421,224.00
WASHINGTON MUTUAL INC.	4.087	WM	939322103	40.1200	110,200.00	3,128,080.03	4,421,224.00

ASOF02 Date 01/20/2004 Time 18:58:36 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period	12/01/2003 To 12/31/2003 Page 0	12
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Monthly	Market	Port.foli	$\overline{}$
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Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
		- LC1		RGE-CAP CORE (	F)			
WASTE MANAGEMENT INC. WELLPOINT HEALTH NETWORKS WELLS FARGO COMPANY WEYERHAEUSER CO. WYETH XILINX INC		0.033 0.000 3.056 2.500 2.167 0.000	WLP WFC WY	94106L109 94973H108 949746101 962166104Q 983024100Q 983919101	29.6000 96.9900 58.8900 64.0000 42.4500 38.7400	77,300.00 11,300.00 228,800.00 36,900.00 204,300.00 11,700.00	2,600,299.47 664,934.43 6,989,270.01 1,942,956.00 7,750,753.58 376,071.77	2,288,080.00 1,095,987.00 13,474,032.00 2,361,600.01 8,672,535.00 453,258.00
Instrument Total	201					30,794,891.32	868,519,173.40	1,055,959,324.11
Portfolio Total	201					30,794,891.32	868,519,173.40	1,055,959,324.11

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - RMG		D-CAP GROWTH (	( E )			
	Instrument - COM	MIT	D-CAP GROWTH (	( F )			
	Instrument - COM	COI	MIMON STOCK				
99 CENTS ONLY STORES ABERCROMBIE & FITCH CO ACXIOM CORP. ADC COMMUNICATIONS INC ADOBE SYSTEMS INC. ADTRAN INC. ADVANCE AUTO PARTS INC ADVANCE PCS ADVANCED FIBRE COMMUNICATIO ADVANCED MICRO DEVICES INC. AES CORP AETNA INC. AFFILIATED COMPUTER SERVICE AFFYMETRIX INC AGERE SYSTEMS INC-CL B AGILENT TECHNOLOGIES INC ALBERTO CULVER CL-B ALLERGAN PHARMACEUTICALS IN	0.000	NDN	65440K106	27.2300		1,111,525.50	
ABERCROMBIE & FITCH CO	0.000	ANF	002896207	24.7100	123,900.00	3,791,014.77 1,265,666.64	3,061,569.00
ACXIOM CORP.	0.000	ACXM	005125109	18.5700	75,200.00	1,265,666.64	3,061,569.00 1,396,464.00
ADC COMMUNICATIONS INC	0.000	ADCT	000886101		959,300.00	10,755,336.66	2,849,120.98
ADOBE SYSTEMS INC.	0.127	ADBE	00724F101Q	39.3000	420,300.00	12,358,913.97	16,517,790.00
ADTRAN INC.	0.967	ADTN	00738A106	31.0000	67,000.00	1,099,308.81	2,077,000.01
ADVANCE AUTO PARTS INC	0.000	AAP	00751Y106	81.4000	41,200.00 114,900.00	2,632,637.86	3,353,680.00
ADVANCE PCS	0.000	ADVP	00790K109	52.6600	114,900.00	2,632,637.86 2,950,194.94 1,174,656.31 3,892,544.75 22,053,587.50	6,050,634.00
ADVANCED FIBRE COMMUNICATIO	N 0.000	AFCI	00754A105	20.1500	48,100.00 275,000.00	1,174,656.31	969,214.98
ADVANCED MICRO DEVICES INC.	0.000	AMD	007903107		275,000.00	3,892,544.75	4,097,499.98
AES CORP	0.000	AES	00130Н105	9.4400	713,500.00	22,053,587.50	6,735,440.00
AETNA INC.	0.059	AET	00817Y108	67.5800	107,900.00	4,164,734.02 8,443,870.45	1,271,002.02
AFFILIATED COMPUTER SERVICE	S 0.000	ACS	008190100	54.4600	107,900.00 214,100.00	8,443,870.45	11,659,885.99
AFFYMETRIX INC	0.000	AFFX	00826T108	24.6100	100,200.00 2,794,400.00	2,199,144.66 7,527,329.26 1,356,602.97	2,465,922.00
AGERE SYSTEMS INC-CL B	0.000	AGR.B	00845V209	2.9000	2,794,400.00	7,527,329.26	8,103,760.00
AGILENT TECHNOLOGIES INC	0.000	Α	00846U101	29.2400	41,800.00	1,356,602.97	1,222,232.00
ALBERTO CULVER CL-B ALLERGAN PHARMACEUTICALS IN ALLIANCE DATA SYSTEM ALLIANT TECHSYSTEMS INC. ALTERA CORP AMERICAN PHARMACEUTICAL PAR	0.665	ACV	013068101Q	63.0800	5,700.00	258,615.72 11,423,286.04	359,556.00
ALLERGAN PHARMACEUTICALS IN	C. 0.468	AGN	018490102Q	76.8100	197,100.00	11,423,286.04	15,139,251.00
ALLIANCE DATA SYSTEM	0.000	ADS	018581108	27.6800	25,800.00 51,100.00	692,525.30 1,929,196.29	714,144.00
ALLIANT TECHSYSTEMS INC.	0.000	ATK	018804104	57.7600	51,100.00		
ALTERA CORP	0.000	ALTR	021441100	22.7000	652,800.00 31,199.99	11,818,666.73	14,818,559.98
AMERICAN PHARMACEUTICAL PAR	0.000	APPX	02886P109	33.6000	31,199.99	826,427.58	1,048,320.00
AMERICAN SIANDARD COMPANIES	0.000	ASD	029712106 029912201	100.7000 10.8200	157 000 00	6,126,587.77 1,528,121.58 916,300.00	9,506,080.00
AMERICAN TOWER CORP	0.000	AMI	029912201 03060R101	15.9300	157,900.00	1,528,121.58	1,708,478.00
AMERICAEDII CORP.	0.000	ACF	03060R101 03073E105	56.1500	79,000.00	916,300.00	4,974,890.01
AMEDITEDIDE UIDO CODD	0.178	ADC	03073E103	14.0700	460 100 00	5,575,958.42 4,349,511.34	6,600,236.98
AMERITADE HLDG CORP	0.000	AME	0311001000	48.2600	20 600 00	1,120,387.77 1,528,121.58 916,300.00 5,575,958.42 4,349,511.34 1,001,407.30 2,295,674.80 3,592,856.82	1,476,756.00
AMEDER INC.	0.497	VWKD	031652100	18.2100	146 100 00	2 295 674 80	2,660,481.00
AMDHENOI, CORD-CI, A	0.000	A DH	032095101	63.9300	67 700 00	3 592 856 82	4,328,061.00
AMVI.TN DHARMACRITTCALS INC	0.000	ΔMT.N	032346108	22.2200	178,200.00	4,088,412.43	3,959,603.99
ANDRY CROID	0.000	VIJEX VIJEN	034553107	24.0400	94,300.00	2,277,705.66	2,266,972.02
ADDIFFER THTIL THO	0.000	ADDR	037899101		115 700 00		
AMERICAN PHARMACEUTICAL PAR AMERICAN STANDARD COMPANIES AMERICAN TOWER CORP AMERICREDIT CORP. AMERISOURCEBERGEN CORP AMERITRADE HLDG CORP AMETEK INC. AMKOR TECHNOLOGY INC AMPHENOL CORP-CL A AMYLIN PHARMACEUTICALS INC ANDRX GROUP APPLEBEES INT'L. INC. APPLERA CORP - APPLIED BIOS APPLIED MICRO CIRCUITS CORP APRIA HEALTHCARE GP. INC. ARAMARK CORP CL B ARROW ELECTRONICS ATMEL CORP	YST 0.820	ABI	038020103Q	20.7100	115,700.00 342,100.00 50,000.00	2,655,045.73 8,226,701.69	7,084,890.99
APPLIED MICRO CIRCUITS CORP	0.000	AMCC	03822W109	5.9800	50.000.00	335.210.00	299.000.00
APRIA HEALTHCARE GP. INC.	0.000	AHG	037933108	28.4700	87,000.00	335,210.00 2,047,215.33 2,677,312.73 662,449.20 1,644,702.81	2,476,890.01
ARAMARK CORP CL B	0.729	RMK	038521100	27.4200	120,200.00	2,677,312.73	3,295,884.01
ARROW ELECTRONICS	0.000	ARW	042735100	23.1400	33,200.00	662,449.20	768,248.00
ATMEL CORP	0.000	ATML		6.0100	312,000.00	1,644,702.81	1,875,120.00
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	Group - COMMOI						Market Value
	Group - Common	T CTOCK					
	Portfolio - RMG			F)			
	Instrument - COM	CO	D-CAP GROWTH ( MMON STOCK	- /			
AUTOLIV, INC AUTOZONE INC AVERY DENNISON AVOCENT CORPORATION BALL CORPORATION BARD C. R. INC. BARR PHARMACEUTICALS INC.	1.593	ALV	052800109	37.6500	72,000.00	1,996,584.58	2,710,800.02
AUTOZONE INC	0.000	AZO	053332102	85.2100	101,500.00	6,676,256.09	8,648,815.01
AVERY DENNISON	2.641	AVY	053611109Q	56.0200	122,000.00	5,983,818.95	6,834,440.02
AVOCENT CORPORATION	0.000	AVCT	053893103	36.5200	84,700.00	2,418,628.36	3,093,244.00
BALL CORPORATION	1.007	BLL	058498106Q	59.5700	82,600.00	3,503,084.18	4,920,482.00
BARD C. R. INC.	1.132		067383109Q	81.2500	74,500.00	4,111,311.17	6,053,125.01
BARR PHARMACEUTICALS INC. BEA SYSTEMS INC BEARINGPOINT INC BECKMAN COULTER INC. BELO CORP BERKLEY (WR) CORP BIG LOTS, INC. BIO RAD LABS INC BIOGEN IDEC INC BIOMET INC. BISYS GROUP INC. BJ SERVICES CO BLACK & DECKER BLACKROCK INC BMC SOFTWARE BRINKER INTERNATIONAL INC BROADCOM CORP CL A BROCADE COMMUNICATIONS SYSTEM	0.000	BRL	068306109	76.9500	94,700.00	4,742,721.40	7,287,165.00
BEA SYSTEMS INC	0.000		073325102	12.3000	850,000.00	10,574,564.70	10,455,000.00
BEARINGPOINT INC	0.000		074002106	10.0900	31,600.00	321,927.03	318,844.00
BECKMAN COULTER INC.	0.865		075811109	50.8300	104,000.00	3,655,037.74 668,954.20	5,286,320.00
BELO CORP	1.340		080555105Q	28.3400	38,200.00	668,954.20	1,082,588.00
BERKLEY (WR) CORP	0.801		084423102	34.9500	49.99 91,600.00	1,542.87 1,815,356.44	1,747.49
BIG LOTS, INC.	0.000		089302103	14.2100	91,600.00	1,815,356.44	1,747.49 1,301,636.02
BIO RAD LABS INC	0.000		090572207	57.6700		1,709,577.85	1,689,731.00
BIOGEN IDEC INC	0.000		09062X103	36.7800	487,605.00	17,354,136.16	17,934,111.92
BIOMET INC.	0.412		090613100	36.4100	447,400.00	10,301,230.46	16,289,834.00
BISYS GROUP INC.	0.000		055472104	14.8800	139,600.00	2,527,466.41	2,077,248.00
BJ SERVICES CO	0.000		055482103	35.9000	252,800.00	6,585,279.03	9,075,520.02
BLACK & DECKER	1.703 1.506		091797100Q	49.3200 53.1100	132,300.00 31,800.00	5,257,076.79 1,455,105.88	6,525,035.98 1,688,897.98
BLACKROCK INC	0.000		09247X101 055921100	18.6500	593,100.00	13,594,418.24	11,088,897.98
DDINKED INTERNATIONAL INC	0.000		109641100	33.1600	144,900.00	3,752,987.87	4,804,884.00
BRINGER INTERNALIONAL INC	0.000		111320107	34.0900	350,000.00	46,722,126.70	11,931,499.99
BROADCOM CORP CL A BROCADE COMMUNICATIONS SYSTEM BROWN & BROWN INC	0.000		111621108	5.7800	•		1,445,000.00
DDOWN C DDOWN THO	0.00	DD∩	115236101	32.6100	59,700.00	1,996,250.00 1,876,269.05 3 281 494 08	1,946,817.00
C H ROBINSON WORLDWIDE INC	1 266	CHRM	12541W100	37.9100	119,700.00	3,281,494.08	4,537,826.99
CABLEVISION SYSTEMS NEW YORK	G 0.000	CVC	12686C109	23.3900	94,700.00	2,047,635.95	2,215,032.99
C.H.ROBINSON WORLDWIDE INC CABLEVISION SYSTEMS NEW YORK CADENCE DESIGN SYS INC	0.000	CDN	127387108	17.9800	151,100.00	2,655,802.67	2,716,778.00
CAREER EDUCATION CORP	0.000	CECO	141665109	40.0700	141,200.00	4,167,237.51	5,657,883.99
CAREMARK RX INC	0.000		141705103	25.3300	474,200.00	11,995,370.69	12,011,485.98
CARMAX INC.	0.000		143130102	30.9300	146,500.00	4,395,898.01	4,531,245.00
CBRL GROUP INC.	1.150	CBRL	12489V106Q	38.2600	47,700.00	1,494,427.44	1,825,001.98
CDW CORP	0.519	CDWC	12512N105	57.7600	101,000.00	3,947,469.90	5,833,760.00
CELGENE CORP	0.000	CELG	151020104	45.0200	91,700.00	3,008,364.64	4,128,334.00
CAREER EDUCATION CORP CAREMARK RX INC CARMAX INC. CBRL GROUP INC. CDW CORP CELGENE CORP CENTEX CORP CEPHALON INC CERIDIAN CORP - NEW	0.148	CTX	152312104Q	107.6500	16,800.00	978,586.98	1,808,520.00
CEPHALON INC	0.000	CEPH	156708109	48.4100	86.100.00	4,061,608.64	4,168,101.00
CERIDIAN CORP - NEW	0.000	CEN	156779100	20.9400	121,800.00	2,393,060.57	2,550,492.00
CERTEGY INC	0.609	CEY	156880106	32.8000	92,400.00 70,200.00	2,625,553.49 2,464,882.14	3,030,720.00
CHARLES RIVER LABORATORIES	0.000	CRL	159864107	34.3300	70,200.00	2,464,882.14	2,409,965.99

Investment Desc	Rating Coupon Y	ield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - (							
	Portfolio - 1	PMC	MTT	O-CAP GROWTH	(표)			
	Instrument -	COM	CON	MMON STOCK	(1)			
CHECKFREE CORP		0.000	CKFR	162813109	27.6500		1,653,302.62	1,470,980.02
CHEESECAKE FACTORY (THE)		0.000	CAKE	163072101	44.0300	38,600.00 279,900.00	1,066,712.99	1,699,558.00
CHESAPEAKE ENERGEY CORP		1.030	CHK	165167107			2,815,815.73	3,801,041.99
CHICO'S FAS INC		0.000	CHS	168615102	36.9500	163,200.00	3,638,368.73	6,030,240.01
CHIRON CORP		0.000	CHIR	170040109	56.9900	152,600.00	4,368,223.85	8,696,674.01
CHOICEPOINT INC.		0.000	CPS	170388102	38.0900	140,500.00	4,668,863.54	5,351,645.00
CHURCH & DWIGHT INC		0.808	CHD	171340102Q 171779101	39.6000 6.6400	42,700.00 379,800.00	1,357,733.22 3,069,391.28	1,690,920.01 2,521,872.02
CIENA CORP.		0.000	CIEN	172908105	50.1300	105 500 00	6,934,368.86	9,299,114.99
CINIAS CORP		0.536	CSCO	17275R102	24.2900	185,500.00 90,000.00 369,400.00	1,882,852.50	2,186,100.00
CITRIX SYSTEMS INC		0.000	CTXS	177376100	21.2100	369,400.00		
CLAIRE'S STORES INC		1.273	CLE	179584107	18.8400	124 200 00	1,700,624.85	7,834,974.02 2,339,928.00
CLOROX COMPANY		2.224	CLX	189054109Q	48.5600	147,300.00	6,113,324.52	7,152,888.00
COACH INC		0.000	COH	189754104	37.7500		4,915,053.85	11,657,199.99
COCA-COLA ENTERPRISE		0.731	CCE	191219104	21.8700	99,100.00		2,167,316.98
COGNIZANT TECH SOLUTIONS CO	RP	0.000	CTSH	192446102	45.6400	82,500.00 23,300.00	2,334,911.90	3,765,300.00
COLUMBIA SPORTSWEAR CO		0.000	COLM	198516106	54.5000	23,300.00	1,199,255.01	1,269,850.00
COMMERCE BANCORP INC		1.442	CBH	200519106	52.6800	36,000.00 54,800.00	1,359,384.01 1,209,182.47	1,896,480.00
COMMUNITY HEALTH SYS		0.000	CYH	203668108	26.5800	54,800.00	1,209,182.47	1,456,583.99
COMPUTER ASSOCIATE INTL. IN	С.	0.292	CA	204912109S	27.3400	58,900.00	1,477,381.15	1,610,326.01
COMPUWARE CORP		0.000	CPWR	205638109	6.0400 17.5900	55,900.00 135,900.00	359,483.64 3,498,682.40	337,636.02
CONCORD FEE INC		0.000	CMA.I.	205862402 206197105	14.8400	135,900.00	14,038,086.53	11,941,748.00
CONCORD EFS INC.		0.000	CE CT7	21036P108	32.9300	804,700.00 32,000.00		1,053,759.99
COODER CAMERON CORD		0.000	CVM	216640102	46.6000	52,000.00	2 727 790 94	2,427,860.00
CORINTHIAN COLLEGES INC		0.000	COCO	218868107	55.5600	52,100.00 73,100.00	2,727,790.94 2,852,099.71	4,061,435.98
CORNING INC		0.000	GLW	2193501050	10.4300	1,017,300.00	16,206,199.80	10,610,439.00
CORPORATE EXECUTIVE BOARD CO	0	0.000	EXBD	21988R102	46.6700			
COVENTRY HEALTH CARE INC.		0.000	CVH	222862104	64.4900	64,400.00 47,400.00	2,731,882.65 1,305,014.83	3,005,548.00 3,056,826.02
COX RADIO INC		0.000	CXR	224051102	25.2300	33,600.00	739,377.19 2,275,011.48	847,728.00
CREE INC		0.000	CREE	225447101	17.6900	124,900.00	2,275,011.48	2,209,481.00
CROWN CASTLE INTL CO		0.000	CCI	228227104	11.0300	33,700.00	321,642.80 3,074,970.88	371,711.00 4,111,800.01
CYPRESS SEMICONDUCTOR CORP		0.000	CY	232806109	21.3600	192,500.00	3,074,970.88	4,111,800.01
DARDEN RESTAURANTS INC		0.380	DRI	237194105	21.0400	174,400.00	3,038,452.80	3,669,376.00
DAVITA INC.		0.000	DVA	23918K108	39.0000	81,600.00	2,226,416.15	3,182,400.00
DEL MONTE FOODS CO	מפר	0.000	DDA MTM	24522P103 247126105	10.4000 10.2100	146,800.00 145,000.00	1,316,868.18	1,526,720.00
DENTEDIA TOTEDNATIONAL THE	JRP	2./42 N 464	ADYA NAH	247126105	45.1700	145,000.00 134,100.00	1,335,215.00 3,689,188.30	1,480,450.00 6,057,297.00
DEVRY INC.		0.000	DM	251893103	25.1300	33,000.00	616,056.58	829,290.00
CHECKFREE CORP CHEESECAKE FACTORY (THE) CHESAPEAKE ENERGEY CORP CHICO'S FAS INC CHIRON CORP CHOICEPOINT INC. CHURCH & DWIGHT INC CIENA CORP. CINTAS CORP CISCO SYSTEMS CITRIX SYSTEMS INC CLAIRE'S STORES INC CLOROX COMPANY COACH INC COCA-COLA ENTERPRISE COGNIZANT TECH SOLUTIONS COLOMBIA SPORTSWEAR CO COMMERCE BANCORP INC COMMUNITY HEALTH SYS COMPUTER ASSOCIATE INTL. INC COMPUTER ASSOCIATE INTL. INC CONCORD EFS INC. CONSTELLATION BRANDS INC-A COOPER CAMERON CORP. CORINTHIAN COLLEGES INC CONSTELLATION BRANDS INC-A COOPER CAMERON CORP. CORNING INC CORPORATE EXECUTIVE BOARD CO COVENTRY HEALTH CARE INC. COX RADIO INC CREE INC CROWN CASTLE INTL CO CYPRESS SEMICONDUCTOR CORP DARDEN RESTAURANTS INC DAVITA INC. DEL MONTE FOODS CO DELPHI AUTOMOTIVE SYSTEMS CO DENTSPLY INTERNATIONAL INC. DEVRY INC.	,		~ •	2010/0100	23.1300	55,000.00	010,030.30	020,200.00

ASOF02 Date 01/20/2004 Time 18:58:37 STATE TEACHERS RETIREMENT SYSTEM OF OHIO

Investment Desc F	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	N STOCK					
	Portfolio - RMG		O-CAP GROWTH (	F)			
	Instrument - COM	CON	MMON STOCK				
DIAL CORP/AZ  DOLLAR GENERAL  DOLLAR TREE STORES INC  DONALDSON CO INC  DOUBLECLICK INC  DOVER CORP.  DOW JONES & CO INC  DST SYSTEMS INC  DUN & BRADSTREET CORP  E*TRADE GROUP INC.  EATON VANCE CORP.  ECOLAB INC	1.264	DL	25247D101Q	28.4700	97,800.00	1,836,456.45	2,784,365.98
DOLLAR GENERAL	0.667	DG	256669102	20.9900	486,800.00	7,439,366.12	10,217,932.00
DOLLAR TREE STORES INC	0.000		256747106	30.0600	153,900.00	4,575,147.96	4,626,233.99
DONALDSON CO INC	0.642		257651109	59.1600	56,700.00	1,845,293.22	3,354,372.00
DOUBLECLICK INC	0.000		258609304	10.2200	184,000.00	1,871,206.11	1,880,480.02
DOVER CORP.	1.509		260003108Q	39.7500	97,700.00	3,265,715.66	3,883,575.01
DOW JONES & CO INC	2.006		260561105Q	49.8500	70,600.00	3,044,977.24	3,519,410.00
DST SYSTEMS INC	0.000		233326107	41.7600	177,400.00	6,743,632.26	7,408,224.01
DUN & BRADSTREET CORP	0.000		26483E100	50.7100	126,900.00	4,946,522.15	6,435,099.01
E*TRADE GROUP INC.	0.000		269246104	12.6500	466,500.00	5,871,441.46	5,901,225.00
EATON VANCE CORP.	1.310		278265103	36.6400	117,900.00	3,741,481.92	4,319,856.00
ECOLAB INC	1.169		278865100Q	27.3700	322,600.00	5,778,381.42	8,829,561.98
EDUCATION MANAGEMENT COPR	0.000		28139T101	31.0400	65,600.00	1,373,758.49	2,036,224.00
EDWARDS (A.G.) INC	1.766		281760108	36.2300	32,900.00	1,126,235.46	1,191,966.99
EDWARDS LIFESCIENCES	0.000		28176E108 285512109	30.0800 47.7800	92,900.00 435,700.00	1,528,312.01	2,794,432.00
ELECTRONIC ARIS, INC	0.000			26.6800	100,800.00	13,907,417.73 2,285,185.35	20,817,746.00 2,689,344.00
ECOLAB INC EDUCATION MANAGEMENT COPR EDWARDS (A.G.) INC EDWARDS LIFESCIENCES ELECTRONIC ARTS, INC EMULEX CORP ENDO PHARMACEUTICALS ENERGIZER HOLDINGS INC. ENSCO INTL INC ENTERCOM COMMUNICATIONS CORP EOG RESOURCES INC EON LABS INC EQUIFAX INC ESTEE LAUDER CO. EXPEDITORS INT'L. WASH INC. EXPRESS SCRIPTS FACTSET RESEARCH SYSTEMS INC.	0.000		292475209 29264F205	19.2600	55,700.00	907,862.32	1,072,782.00
ENDO PHARMACEULICALS	0.000		29264F205 29266R108	37.5600	59,000.00	1,703,699.00	2,216,039.99
ENERGIZER HOLDINGS INC.	0.368		268740100	27.1700	149,500.00	4,074,134.92	4,061,915.00
ENTERCOM COMMINICATIONS CORD	0.000		293639100	52.9600	59,100.00	2,904,878.36	3,129,936.00
FOG RESOURCES INC	0.433		26875P101	46.1700	217,800.00	8,328,041.19	10,055,826.01
EON LABS INC	0.000		29412E100	50.9500	16,800.00	629,228.13	855,960.00
EOUTEAX INC	0.326		294429105	24.5000	194,200.00	4,646,837.57	4,757,900.01
ESTEE LAUDER CO.	0.764		518439104	39.2600	162,300.00	5,607,201.91	6,371,898.00
EXPEDITORS INT'L. WASH INC.	0.424		302130109	37.6600	166,200.00	3,362,555.71	6,259,092.01
EXPRESS SCRIPTS	0.000	ESRX	302182100	66.4300	115,300.00	5,183,076.50	7,659,379.01
FACTSET RESEARCH SYSTEMS INC.	0.628	FDS	303075105	38.2100	33,000.00	926,021.77	1,260,930.02
		FIC	303250104	49.1600	74,500.00	2,902,165.26	3,662,419.99
FAIR ISAAC INC. FAIRCHILD SEMICONDUTOR CORP FAMILY DOLLAR STORES FASTENAL CO	0.000	FCS	303726103	24.9700	167,700.00	3,431,721.08	4,187,469.00
FAMILY DOLLAR STORES	0.947	FDO	307000109Q	35.8800	256,100.00	6,861,954.62	9,188,868.00
FASTENAL CO	0.600	FAST	311900104	49.9400	101,900.00	3,493,053.37	5,088,886.01
FEDERATED INVESTORS INCCL F FIRST BANCORP PR	1.158	FII	314211103	29.3600	126,800.00	3,608,204.25	3,722,848.00
FIRST BANCORP PR	1.112	FBP	318672102	39.5500	34,900.00	756,423.25	1,380,294.98
FIRST HEALTH GROUP CORP.	0.000	FHCC	320960107	19.4600	110,800.00	2,380,995.60	2,156,168.00
FIRST TENNESSEE NATL CORP	3.628	FTN	337162101	44.1000	12,700.00	469,973.18	560,069.98
FISERV INC. WISCONSIN	0.000	FISV	337738108	39.5100	311,300.00	9,286,746.63	12,299,463.02
FIRST HEALTH GROUP CORP. FIRST TENNESSEE NATL CORP FISERV INC. WISCONSIN FISHER SCIENTIFIC INT'L. FLUOR CORP (NEW)	0.000	FSH	338032204	41.3700	69,700.00	2,571,940.49	2,883,489.00 1,827,404.00
FLUOR CORP (NEW)	1.614	FLR	343412102	39.6400	46,100.00	1,652,008.59	1,827,404.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - RMG		O-CAP GROWTH (	T. \			
			MMON STOCK	r)			
	Instrument – com	COI	MON STOCK				
FMC TECHNOLOGIES INC FOUNDRY NETWORKS INC FREEPORT MCMORAN CLASS B FRIEDMAN BILLINGS RAMSEY -1	0.000	FTI	30249U101	23.3000	186,700.00	3,665,162.43	4,350,110.00
FOUNDRY NETWORKS INC	0.000	FDRY	35063R100	27.3600	213,500.00	4,442,421.82	5,841,360.02
FREEPORT MCMORAN CLASS B	1.898	FCX	35671D857	42.1300	266,000.00	5,805,756.34	11,206,580.00
FRIEDMAN BILLINGS RAMSEY -A	A 5.892	FBR	358434108	23.0800	105,200.00	1,668,595.09	2,428,016.00
FRIEDMAN BILLINGS RAMSEY -A GALLAGHER (ARTHUR) J & CO. GENTEX CORP. GETTY IMAGES INC. GLOBAL PAYMENTS INC-W/I GRACO INC. GTECH HOLDINGS CORP H & R BLOCK INC. HARMAN INTERNATIONAL HARRAH'S ENTERTAINMENT INC HARRIS CORP.	2.216	AJG	363576109Q	32.4900	141,600.00	3,194,208.83	4,600,584.01
GENTEX CORP.	1.358	GNTX	371901109	44.1600	129,600.00	3,461,838.63	5,723,135.98
GETTY IMAGES INC.	0.000	GYI	374276103	50.1300	54,700.00	2,236,072.64	2,742,110.99
GLOBAL PAYMENTS INC-W/I	0.339	GPN	37940X102 384109104	47.1200 40.1000	43,900.00 77,800.00	1,084,718.11 1,738,753.10	2,068,568.02 3,119,780.00
CTECH HOLDINGS CORD	1.390	CTV	400518106	49.4900	105,000.00	2,752,063.18	5,196,449.99
n r b block inc	1.374	RDB	0936711050	55.3700	210,400.00	8,264,637.53	11,649,847.99
HARMAN INTERNATIONAL	0.067	HAR	413086109	73.9800	100,600.00		7,442,388.02
HARRAH'S ENTERTAINMENT INC	. 2.411	HET	413619107	49.7700	35,000.00	1,194,517.44	1,741,950.00
HARRAH'S ENTERTAINMENT INC HARRIS CORP. HARTE-HANKS INC. HCC INSURANCE HOLDINGS INC HEALTH MGMT ASSOCIATES CL A HEALTH NET HEALTHEON/WEB CORP HENRY (JACK) & ASSOCIATES HENRY SCHEIN INC HERSHEY FOODS CORP. HEWITT ASSOCIATES INC HILLENBRAND IND. HILTON HOTELS CORP. HON INDUSTRIES HUDSON CITY BANCORP INC HUMAN GENOME SCIENCE ICOS CORPORATION IDEXX LABS INC. IMCLONE SYSTEMS IMS HEALTH INC. INTEGRATED CIRCUIT SYSTEMS	1.054	HRS	413875105Q	37.9500	34,900.00	1,078,390.94	1,324,455.00
HARTE-HANKS INC.	0.551	HHS	416196103	21.7500	85,200.00	1,444,093.54	1,853,100.00
HCC INSURANCE HOLDINGS INC	. 0.943	HCC	404132102	31.8000	42,900.00	1,064,510.32	1,364,220.02
HEALTH MGMT ASSOCIATES CL A	A 0.333		421933102	24.0000	403,000.00	7,597,696.44	9,672,000.01
HEALTH NET	0.000		42222G108	32.7000	91,900.00	2,267,374.51	3,005,130.00
HEALTHEON/WEB CORP	0.000		94769M105	8.9900	361,900.00	4,216,805.02	3,253,481.00
HENRY (JACK) & ASSOCIATES	0.680		426281101	20.5800	113,800.00	1,634,388.11	2,342,004.00
HENRY SCHEIN INC	0.000		806407102	67.5800	44,000.00	1,856,205.33	2,973,520.00
HERSHEY FOODS CORP.	2.052		427866108Q 42822Q100	76.9900 29.9000	84,000.00 29,700.00	5,197,791.91 722,165.48	6,467,160.01 888,030.00
HEWITI ASSOCIATES INC	1.740		4315731040	62.0600	28,700.00	1,497,433.82	1,781,121.98
HILTON HOTELS CORP	0.467		4328481090	17.1300	284,600.00	3,322,726.24	4,875,198.00
HON INDUSTRIES	1.200		438092108	43.3200	41,900.00	1,221,097.92	1,815,108.00
HUDSON CITY BANCORP INC	1.571		443683107	38.1800	45,100.00	1,191,462.17	1,721,917.98
HUMAN GENOME SCIENCE	0.000		444903108	13.2500	48,100.00	642,736.78	637,325.02
ICOS CORPORATION	0.000	ICOS	449295104	41.2800	30,100.00	1,189,359.24	1,242,527.99
IDEXX LABS INC.	0.000	IDXX	45168D104	46.2800	53,600.00	1,626,887.03	2,480,608.00
IMCLONE SYSTEMS	0.000		45245W109	39.6600	87,500.00	3,085,498.32	3,470,249.99
IMS HEALTH INC.	0.321		449934108	24.8600	335,400.00	5,624,165.70	8,338,044.01
INTEGRATED CIRCUIT SYSTEMS	0.000		45811K208	28.4900	124,300.00	2,865,006.04	3,541,306.99
INTEGRATED DEVICE TECH INC	0.000		458118106	17.1700	160,000.00	3,081,305.62	2,747,200.01
INTERACTIVE DATA CORP INTERDIGITAL COMM CORP	0.000		45840J107 45866A105	16.5600 20.6400	29,000.00 94,800.00	476,693.89 2,204,703.35	480,240.00 1,956,672.00
INTERDIGITAL COMM CORP INTERNATIONAL RECTIFIER COR	0.000 RP 0.000		45866A105 460254105	49.4100	85,000.00	2,204,703.35 2,918,678.52	4,199,850.01
INTERNATIONAL RECTIFIER COL	NCES 1.832		4595061010	34.9200	74,200.00	2,475,837.84	2,591,064.01
INTERSIL HOLDINGS CORP	0.482		46069S109	24.8500	103,300.00	2,316,605.14	2,567,004.99
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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC						
	Portfolio - RMG	MT.	D-CAP GROWTH (	( <del>प</del>			
	Portfolio - RMG Instrument - COM	CO	MMON STOCK	- /			
INTL GAME TECHNOLOGY	1.120	IGT	459902102	35.7000	700,000.00	12,482,168.62	24,990,000.00
INTUIT INC.	0.000	INTU	461202103	52.9100	328,500.00		17,380,934.99
INVESTORS FINANCIAL SERVICE	S C 0.156	IFIN	461915100	38.4100	110,800.00	3,068,847.57 1,039,703.90	4,255,828.00 1,519,000.00
INVITROGEN CORP	0.000	IVGN	46185R100	70.0000	21,700.00	1,039,703.90	1,519,000.00
IRON MTN INC PA	0.000	IRM	462846106	39.5400	110,400.00 72,100.00	4,275,804.43 1,545,890.23	4,365,216.00 3,386,536.98
ITT EDUCATIONAL SERVICES IN	IC 0.000	ESI	45068B109	46.9700	72,100.00	1,545,890.23	3,386,536.98
ITT INDUSTRIES INC	0.862	ITT	450911102	71.2100	147,100.00	6,434,870.47 5,631,295.83 6,719,723.60	10,916,291.01
IVAX CORP	0.000	IVX	465823102	23.8800	287,700.00	5,631,295.83	6,870,276.00
JABIL CIRCUIT INC	0.000	JBL	466313103		261,600.00	6,719,723.60	7,403,280.02
JACOBS ENGINEERING GROUP	0.000	JEC	469814107	48.0100	93,500.00	2,450,112.02	4,488,934.99
JDS UNIPHASE CORP	0.000	JDSU	46612J101	3.6500	2,155,000.00	58,136,223.24	7,865,750.01
JETBLUE AIRWAYS CORP	0.000	JBLU	477143101	26.5200	143,250.00 534,700.00	4,118,410.04 7,844,521.93	3,798,990.00
JUNIPER NETWORKS INC	0.000	JNPR	48203R104	18.6800	534,700.00	7,844,521.93	9,988,196.00
KEY ENERGY SERVICES INC	0.000	KEG	492914106	10.3100	337,700.00	3,366,764.15	3,481,687.00
KINDER MORGAN INC.	2.707	KMT	49455P101 495582108	59.1000 15.2600	143,300.00 114,100.00	3,366,764.15 5,706,602.12 2,900,398.03	8,469,030.00 1,741,166.00
KING PHARMACEUTICALS	0.000	KUAC	482480100		342,000.00	16,821,915.97	20,065,140.00
KNICUT DIDDED	1 654	KDI	4990401030	77.3700	18,800.00	10,621,915.97	1,454,556.02
KDIGDY KDEME DOUGHNUTE INC	0.000	KKD	501014104		51 900 00		
1.3 COMMINICATIONS HOLDINGS	0.000	T.T.T.	502424104	51.3600	51,900.00 64,400.00	2 672 635 43	1,899,540.01 3,307,583.99
I.ABORATORY CRD OF AMER HI.DO	0.000	T.H	50540R409	36.9500	206 900 00	6 484 992 76	7,644,955.00
LABRANCHE & CO INC	2 742	T.AR	505447102	11.6700	206,900.00 218,000.00	1 800 234 90	2,544,060.00
LAM RESEARCH CORP	0.000	LRCX	512807108		236,200.00	4.979.699.88	
LAMAR ADVERTISING CO	0.000	LAMR	512815101	37.3200	236,200.00 98,700.00	4,979,699.88 3,526,244.87	3,683,484.00
LEAPFROG ENTERPRISES INC	0.000	LF	52186N106	26.5300	21,200.00	658.377.87	562,436,00
LEGG MASON INC.	0.777	LM	524901105	77.1800	93,900.00	4,979,699.88 3,526,244.87 658,377.87 4,346,430.12 1,271,778.15	7,247,201.98 1,325,919.01
LEGGETT & PLATT INC	2.589	LEG	524660107	21 (200	61,300.00	1,271,778.15	1,325,919.01
LEXMARK INTERNATIONAL INC.	0.000	LXK	529771107	78.6400	208,100.00	12,608,004.50	16,364,984.00
LINCARE HOLDINGS INC.	0.000	LNCR	532791100	30.0300		3,914,452.37	16,364,984.00 4,675,671.01
LNR PROPERTY CORP	0.101	LNR	501940100	49.5100	6,700.00	263,109.88 4,188,624.10	331,717.02 1,990,427.98
LSI LOGIC CORP	0.000	LSI	502161102	8.8700	224,400.00	4,188,624.10	1,990,427.98
MACROMEDIA INC	0.000	MACR	556100105	17.8400	124,000.00	1,930,149.25	2,212,160.00
MANDALAY RESORT GROUP	2.415	MBG	562567107	44.7200	75,000.00	2,762,059.81	3,354,000.01
MANPOWER INC	0.424	MAN	56418H100	47.0800	94,200.00	3,209,854.80	4,434,936.00
MARKEL CORP	0.000	MKL	570535104	253.5100	2,700.00	708,522.29 4,936,932.73	684,477.01 7,623,000.00
MARRIOTT INT'L INC CL-A	0.649	MAR	571903202	46.2000	165,000.00 35,500.00 699,700.00	4,936,932.73	7,623,000.00
MARVEL ENTERPRISES I	0.000	MVL	57383M108	29.1100	35,500.00	689,025.18	1,033,405.00
MATTEL INC.	2.075	MAT	577081102Q	19.2700	699,700.00		
INTL GAME TECHNOLOGY INTUIT INC. INVESTORS FINANCIAL SERVICE INVITROGEN CORP IRON MTN INC PA ITT EDUCATIONAL SERVICES IN ITT INDUSTRIES INC IVAX CORP JABIL CIRCUIT INC JACOBS ENGINEERING GROUP JDS UNIPHASE CORP JETBLUE AIRWAYS CORP JUNIPER NETWORKS INC KEY ENERGY SERVICES INC KINDER MORGAN INC. KINGER MORGAN INC. KING PHARMACEUTICALS KLA-TENCOR CORP. KNIGHT RIDDER KRISPY KREME DOUGHNUTS INC L-3 COMMUNICATIONS HOLDINGS LABORATORY CRP OF AMER HLDG LABRANCHE & CO., INC. LAM RESEARCH CORP LAMAR ADVERTISING CO LEAPFROG ENTERPRISES INC LEGG MASON INC. LEGGETT & PLATT INC LEXMARK INTERNATIONAL INC. LINCARE HOLDINGS INC. LNR PROPERTY CORP LSI LOGIC CORP MACROMEDIA INC MANDALAY RESORT GROUP MANPOWER INC MARKEL CORP MARRIOTT INT'L INC CL-A MARVEL ENTERPRISES I MATTEL INC. MAXTOR CORP	0.000	OXM	577729205	11.1000	123,900.00	1,286,137.07	1,375,290.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - RMG	3477	CAD CDOLUMIA	/ EI \			
	Instrument - COM	CO.	J-CAP GROWIH	(F)			
	Instrument - COM	COI	MIMON STOCK				
MAYTAG COMPANY McCORMICK & CO MCDATA CORPORATION-A MCKESSON CORP MEDICIS PHARMACEUTICAL CORP MEDICIS PHARMACEUTICAL CORP MEDITMMUNE INC MEMC ELECTR MATLS IN MERCURY INTERACTIVE CORP. MEREDITH CORPORATION METTLER-TOLEDO INTERNATIONA MICHAELS STORES MICROCHIP TECHNOLOGY INC. MICRON TECHNOLOGY INC MICROSOFT CORP. MID ATLANTIC MEDICAL SERVIC MILLENNIUM PHARMACEUTICALS MILLER (HERMAN) INC MILLIPORE CORPORATION MOHAWK INDUSTRIES INC. MOLEX INC MONSTER WORLDWIDE INC MOODY'S CORPORATION MYLAN LABS NATIONAL INSTRUMENTS CORP. NATIONAL SEMICONDUCTOR CORP NETWORK APPLIANCE INC. NEUROCRINE BIOSCIENCES INC NEW YORK COMMUNITY BANCORP NEW YORK TIMES CO. CL A NEWELL RUBBERMAID INC. NEWFIELD EXPLORATION COMPAN NEXTEL PARTNERS INC NOBLE ENERGY INC NORTH FORK BANK NORTHERN TRUST CORP	2.585	MYG	578592107Q	27.8500	69,400.00	1,781,546.37	1,932,789.98
McCORMICK & CO	1.860	MKC	579780206Q	30.1000	157,000.00	3,600,737.42	4,725,699.99
MCDATA CORPORATION-A	0.000	MCDTA	580031201	9.5300	175,400.00	1,678,715.15	1,671,562.02
MCKESSON CORP	0.746	MCK	58155Q103Q	32.1600	260,900.00	9,536,672.00	8,390,544.00
MEDICIS PHARMACEUTICAL CORP	0.280	MRX	584690309	71.3000	43,800.00	2,010,181.60	3,122,940.00
MEDIMMUNE INC	0.000	MEDI	584699102	25.4000	451,800.00	13,410,744.97	11,475,720.00
MEMC ELECTR MATLS IN	0.000	WFR	552715104	9.6200	107,100.00 181,400.00	1,109,012.56 7,386,756.98	1,030,302.00 8,823,296.00
MERCURY INTERACTIVE CORP.	0.000	MERQ	589405109	48.6400	181,400.00	7,386,756.98	8,823,296.00
MEREDITH CORPORATION	0.778	MDP	589433101Q	48.8100	63,250.00 59,500.00	2,752,593.51 2,425,366.45 2,817,751.61	3,087,232.48 2,511,495.01 3,761,420.00
METTLER-TOLEDO INTERNATIONA	L 0.000	MTD	592688105	42.2100	59,500.00	2,425,366.45	2,511,495.01
MICHAELS STORES	0.905	MIK	594087108	44.2000	85,100.00	2,817,751.61	3,761,420.00
MICROCHIP TECHNOLOGY INC.	0.359	MCHP	595017104	33.3600	472,350.00 482,000.00	10,188,307.46	15,757,596.00
MICRON TECHNOLOGY INC	0.000	MU	595112103Q	13.4700	482,000.00	10,772,276.13	6,492,539.99
MICROSOFT CORP.	0.581	MSFT	594918104	27.5400	139,999.99	3,662,645.66 1,985,335.59 3,653,118.38 2,565,379.68 2,582,358.98	3,855,600.00
MID ATLANTIC MEDICAL SERVIC	ES 0.000	MME	59523C107	64.8000	63,500.00	1,985,335.59	4,114,800.01
MILLENNIUM PHARMACEUTICALS	0.000	MLNM	599902103	18.6700	159,900.00	3,653,118.38	2,985,333.01
MILLER (HERMAN) INC	0.597	MLHR	600544100	24.2700	124,000.00	2,565,379.68	3,009,479.98
MILLIPORE CORPORATION	1.022	MIL	601073109Q		77,700.00	2,582,358.98	3,344,985.00
MOHAWK INDUSTRIES INC.	0.000	MHK	608190104	70.5400	27,500.00 253,500.00	1,089,669.76 7,711,089.73	1,939,850.02
MOLEX INC	0.286	MOLX	608554101	34.8900		7,711,089.73	8,844,615.00
MONSTER WORLDWIDE INC	0.000	MNST	611742107	21.9600	16/,000.00		3,667,320.00
MOODY'S CORPORATION	0.495	MCO	615369105	60.5500	212,100.00	8,346,257.49	12,842,654.99
MYLAN LABS	0.4/5	MYL	628530107Q	25.2600	530,350.00	8,821,056.38	13,396,641.00
NATIONAL INSTRUMENTS CORP.	0.439	NATT	636518102	45.4700	52,600.00	1,556,316.79	2,391,721.98
NATIONAL SEMICONDUCTOR CORP	. 0.000	NSM	637640103 637071101	39.4100 22.3600	263,800.00	6,254,299.10	10,396,358.01
NATIONAL-OILWELL INC.	0.000	NOT	63934E108	47.8900	124,100.00	3,480,114.47 1,815,426.16	2,774,876.00 2,600,427.01
NAVISIAR INIL. CORP.	0.000	NAV	64117V107	24.7500	124,100.00 54,300.00 127,400.00	3,073,618.76	3,153,150.00
NETSCREEN LECHNOLOGIES INC	0.000	NUCIN	64120L104	20.5300	554,900.00	11,261,444.79	11,392,096.99
NETWORK APPLIANCE INC.	0.000	NIAP	640938106	15.0400			3,578,015.98
NEIWORRS ASSOCIATES INC.	0.000	META	64125C109	54.5400	20,600.00	1,115,752.85	1,123,523.99
NEW YORK COMMINITY DANGODD	2 628	NDIX	649445103	38.0500	131,900.00	2,476,899.98	5,018,795.00
NEW YORK TIMES CO. CI. A	1 212	NID	6501111070	47.7900	157,200.00	6,398,691.30	7,512,587.99
NEW TORK TIMES CO. CE A	3 689	NIMI.	651229106Q	22.7700	205,600.00	5,833,650.25	4,681,512.00
NEWFIELD EXPLORATION COMPAN	v 0.000	NEX	651290108		81,700.00	2,981,593.84	3,638,918.00
NEXTEL PARTNERS INC	0.000	NXTP	65333F107				1,505,055.02
NOBLE ENERGY INC	0.450	NBL	655044105	44.4300	111,900.00 36,850.00	1,242,189.28	1,637,245.51
NORTH FORK BANK	2.965	NFB	659424105	40.4700	42,700.00	1.261.586.82	1.728.068.99
NORTHERN TRUST CORP	1.637	NTRS	665859104	46.4200	24,400.00	1,261,586.82 1,170,564.26	1,132,647,98
	1.037		- 30003201	10.1200	21,100.00	_,1,0,001.20	1,102,01

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group Portfolio		N STOCK MII	O-CAP GROWTH (	· E- \			
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			00.	11011 010011				
NOVELL INC NOVELLUS SYSTEMS INC. NUVEEN INVESTMENTS INC-CL A		0.000		670006105	10.5200	205,000.00	1,115,181.53	2,156,599.99
NOVELLUS SYSTEMS INC.		0.000		670008101	42.0500	275,300.00	9,388,828.26	11,576,365.00
NUVEEN INVESTMENTS INC-CL A	Ĺ	2.250		67090F106	26.6600	32,500.00	916,650.94	866,450.01
NVIDIA CORP		0.000		67066G104	23.2500	256,300.00	8,284,151.00	5,958,975.00
NVR INC		0.000		62944T105	466.0000	5,000.00	793,465.37	2,330,000.00
O'REILLY AUTOMOTIVE INC.		0.000		686091109 681904108	38.3600 40.3900	41,900.00 60,600.00	983,614.18 1,365,547.16	1,607,284.00 2,447,634.00
ONMICARE INC. OUTBACK STEAKHOUSE INC		1.176		689899102	44.2100	57,800.00	1,727,516.57	2,555,338.00
OXFORD HEALTH PLANS		0.919		691471106	43.5000	161,300.00	5,646,855.23	7,016,549.99
PACTIV CORPORATION		0.000		695257105	23.9000	115,400.00	2,629,481.83	2,758,059.99
PALL CORPORATION		1.341		6964293070	26.8300	157,700.00	3,566,689.39	4,231,091.00
PATTERSON DENTAL COMPANY		0.000		703412106	64.1600	90,300.00	3,142,748.62	5,793,648.00
PATTERSON-UTI ENERGY INC		0.000	PTEN	703481101	32.9200	136,900.00	3,906,241.94	4,506,748.00
PENTAIR INC.		1.838		709631105Q	45.7000	9,600.00	253,475.88	438,720.02
PATTERSON-UTI ENERGY INC PENTAIR INC. PEOPLESOFT INC PEPSI BOTTLING GROUP INC PERFORMANCE FOOD GROUP COMP PERKIN ELMER INC PETSMART INC PHARMACEUTICAL PRODUCT DEVE PHARMACEUTICAL RESOURCES IN		0.000		712713106	22.8000	130,934.00	2,497,169.30	2,985,295.20
PEPSI BOTTLING GROUP INC		0.165		713409100	24.1800	242,600.00	5,529,005.93	5,866,068.00
PERFORMANCE FOOD GROUP COMP	ANY	0.000		713755106	36.1700	52,500.00	1,508,562.70	1,898,924.99
PERKIN ELMER INC		1.640		714046109Q 716768106	17.0700 23.8000	80,500.00 240,600.00	1,313,972.85 3,453,313.12	1,374,135.00 5,726,280.02
PEISMARI INC	T.OD	0.000		717124101	26.9700	82,100.00	1,595,318.86	2,214,236.99
PHARMACEUTICAL PRODUCT DEVE PHARMACEUTICAL RESOURCES IN PHELPS DODGE CORP.	IC ILIOF	0.000		717124101	65.1500	56,700.00	2,470,563.37	3,694,005.00
PHELPS DODGE CORP		0.000		7172651020	76.0900	78,500.00	3,572,936.45	5,973,065.01
PIER 1 IMPORTS INC/DEL		1.463		720279108	21.8600	120,100.00	2,421,090.37	2,625,385.99
PIONEER NATURAL RESOURCES C	.0.	0.000	PXD	723787107	31.9300	23,700.00	519,884.18	756,741.01
PITNEY-BOWES, INC.		2.954		724479100Q	40.6200	268,800.00	9,843,600.03	10,918,655.99
PIXAR		0.000		725811103	69.2900	70,000.00	4,705,475.78	4,850,299.99
PMC-SIERRA INC		0.000		69344F106	20.1500	182,000.00	3,921,931.86	3,667,300.00
POLARIS INDUSTRIES INC.		1.399		731068102	88.5800	20,000.00	985,567.76	1,771,600.00
POLYCOM INC.		0.000		73172K104	19.5200	92,200.00	1,969,806.75	1,799,744.01
POPULAR INC		2.403		733174106	44.9400 38.2000	66,500.00 168,400.00	2,563,237.73 3,857,654.96	2,988,509.99
PHELPS DODGE CORP. PIER 1 IMPORTS INC/DEL PIONEER NATURAL RESOURCES C PITNEY-BOWES, INC. PIXAR PMC-SIERRA INC POLARIS INDUSTRIES INC. POLYCOM INC. POPULAR INC PRAXAIR INC. PRIDE INTERNATIONAL INC. PROTEIN DESIGN LABS INC PROVIDIAN FINANCIAL CORP QLOGIC CORPORATION QUEST DIAGNOSTICS INC OWEST COMMUNICATIONS INTI.		0.000		74005P104Q 74153O102	18.6400	134,500.00	2,446,814.28	6,432,879.98 2,507,079.98
DEOTETH DESIGN LARS INC.		0.000		74153Q102 74369L103	17.9000	116,100.00	1,679,263.63	2,078,190.02
PROVIDIAN FINANCIAL CORP		1.030		74406A102	11.6400	185,300.00	4,950,152.85	2,156,891.98
OLOGIC CORPORATION		0.000		747277101	51.6000	160,000.00	5,074,482.20	8,255,999.99
QUEST DIAGNOSTICS INC		0.820		74834L100	73.1100	110,100.00	6,091,397.42	8,049,411.00
2				749121109	4.3200	543,000.00	20,326,379.15	2,345,760.00
RADIO ONE INC CL-D			ROIAK	75040P405	19.3000	60,500.00	1,044,260.67	1,167,650.00
RADIOSHACK CORP		0.814	RSH	750438103Q	30.6800	315,100.00	8,229,536.63	9,667,267.98

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - RMG		D-CAP GROWTH	(F)			
				( F )			
RAMBUS INC DEL	0.000	RMBS	750917106	30.7000	141,200.00	2,617,997.32	4,334,840.02
REALNETWORKS INC	0.000		75605L104	5.7100	184,400.00	1,194,310.02	1,052,924.00
RED HAT INC	0.000		756577102	18.7700	271,700.00	2,328,264.08	5,099,809.00
REGIS CORP	0.303		758932107	39.5200	39,400.00	921,657.24	1,557,087.99
RENAL CARE GROUP INC.	0.000		759930100	41.2000	39,200.00	1,121,233.34	1,615,040.00
RENT-A-CENTER INC	0.000		76009N100	29.8800	103,000.00	3,139,524.86	3,077,640.01
RESMED INC	0.000		761152107	41.5400	43,600.00	1,496,152.54	1,811,144.00
RESPIRONICS INC	0.000 1.514		761230101 761695105	45.0900 29.0500	57,500.00 113,100.00	1,736,297.27 2,825,556.37	2,592,675.00 3,285,555.02
REINOLDS & REINOLDS CL-A	0.000		767754104Q	6.0400	439,300.00	1,990,853.82	2,653,372.00
PORERT HALE INTL. INC	0.000		770323103	23.3400	204,100.00	4,131,534.35	4,763,694.00
ROCKWELL COLLINS	1.198		774341101	30.0300	153,900.00	3,150,969.24	4,621,617.00
ROSS STORES INC	0.435		778296103	26.4300	263,000.00	4,026,117.07	6,951,090.02
ROWAN COS.	0.000		779382100	23.1700	82,800.00	1,661,731.29	1,918,475.98
RUBY TUESDAY INC	0.158	RI	781182100	28.4900	83,000.00	1,099,237.50	2,364,670.00
SANDISK CORP	0.000	SNDK	80004C101	61.1400	126,300.00	3,641,191.78	7,721,981.99
SANMINA-SCI CORP	0.000	SANM	800907107	12.6100	443,800.00	5,141,869.39	5,596,318.00
SCRIPPS CO. E.W. CL A	0.637		811054204Q	94.1400	52,600.00	4,481,548.63	4,951,764.00
SEALED AIR CORP.	0.000		81211K100	54.1400	102,800.00	3,639,357.90	5,565,592.01
SEI INVESTMENTS CO	0.590		784117103	30.4700	124,900.00	2,705,312.68	3,805,703.00
SEPRACOR INC.	0.000		817315104	23.9300	110,600.00	3,298,305.26	2,646,658.00
SICOR INC	0.000		825846108 826170102	27.2000	140,800.00	2,301,812.03	3,829,760.00
SIEBEL SISIEMS INC.	0.000 1.119		8265521010	13.8700 57.1800	227,300.00 54,700.00	3,761,097.61 1,988,287.33	3,152,651.00 3,127,745.98
SIGNA-ALDRICH	0.000		826919102	43.2200	49,700.00	1,494,740.70	2,148,033.99
SMITH INTERNATIONAL INC	0.000		832110100	41.5200	137,000.00	4,615,940.02	5,688,239.98
SOLECTRON CORP	0.000		834182107	5.9100	679,200.00	10,842,596.31	4,014,072.02
SOUTHERN PERU COPPER CORP	1.912		843611104	47.1600	20.600.00	418.111.80	971,496.05
SOUTHTRUST CORP	2.566		844730101	32.7300	59,700.00	1,163,364.34	1,953,981.00
SPRINT PCS GROUP	0.000	PCS	852061506	5.6200	1,091,800.00	7,292,671.96	6,135,915.98
SPX CORP.	0.000	SPW	784635104Q	58.8100	23,300.00	1,102,270.85	1,370,273.01
STAPLES INC	0.000		855030102	27.3000	909,800.00	17,182,409.41	24,837,539.99
STARBUCKS CORP.	0.000		855244109	33.0600	620,900.00	11,700,104.47	20,526,953.98
STARWOOD RESORTS	2.335		85590A203	35.9700	130,000.00		4,676,099.98
STATION CASINOS INC	1.632		857689103	30.6300	150,000.00	4,248,703.58	4,594,500.00
STERICYCLE INC	0.000		858912108	46.7000	57,400.00	2,365,045.35	2,680,580.01
STERIS CURP	0.000		859152100Q 862111200	22.6000 25.7500	94,900.00 119,900.00	2,186,082.67	2,144,739.98 3,087,425.00
STORAGE TECHNOLOGY CORP SUNGARD DATA SYSTEMS	0.000		862111200	25.7500	511,500.00	2,749,366.64 12,065,568.92	14,173,665.00
RAMBUS INC DEL REALNETWORKS INC RED HAT INC REGIS CORP RENAL CARE GROUP INC. RENT-A-CENTER INC RESMED INC RESPIRONICS INC REYNOLDS & REYNOLDS CL-A RITE AID CORP. ROBERT HALF INTL INC ROCKWELL COLLINS ROSS STORES INC ROWAN COS. RUBY TUESDAY INC SANDISK CORP SANMINA-SCI CORP SCRIPPS CO. E.W. CL A SEALED AIR CORP. SEI INVESTMENTS CO SEPRACOR INC. SICOR INC SIEBEL SYSTEMS INC. SIGMA-ALDRICH SILICON LABORATORIES SMITH INTERNATIONAL INC SOLECTRON CORP SOUTHERN PERU COPPER CORP SOUTHTRUST CORP SPRINT PCS GROUP SPX CORP. STAPLES INC STARBUCKS CORP. STARWOOD RESORTS STATION CASINOS INC STERICYCLE INC STERICYCLE INC STORAGE TECHNOLOGY CORP SUNGARD DATA SYSTEMS	0.000	טעט	00/303103	27.7100	311,300.00	12,003,300.92	11,113,003.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - RMG		D-CAP GROWTH (	/ T. \			
	Instrument - COM	CO	D-CAP GROWIN (	(F)			
	IIIstrument - com	COI	MIMON STOCK				
SWIFT TRANSPORTATION CO.	0.000	SWFT	870756103	21.0200	57,900.00	1,023,059.45	1,217,057.98
SYMANTEC CORP	0.000	SYMC	871503108	34.6500	579,800.00	11,252,636.91	20,090,070.02
SYMBOL TECHNOLOGIES INC	0.118	SBL	871508107	16.8900	344,600.00	6,017,416.97	5,820,293.98
SYMANTEC CORP SYMBOL TECHNOLOGIES INC SYNOPSYS INC. SYNOVUS FINANCIAL CORP T ROWE PRICE GROUP INC.	0.000	SNPS	871607107	33.7600	265,600.00	6,724,142.92	8,966,656.00
SYNOVUS FINANCIAL CORP	2.282	SNV	87161C105	28.9200	471,600.00	11,075,069.84	13,638,671.99
TROWE PRICE GROUP INC. TALBOTS INC TCF FINANCIAL CORP TEKTRONIX, INC. TELEPHONE & DATA TELLABS INC. TENET HEALTHCARE CORP TERADYNE INC THE ST. JOE COMPANY THERMO ELECTRON CORP. TIDEWATER INC TIFFANY & CO TIMBERLAND CO CL-A TIMKEN CO. TJX COS. INC. TOTAL SYS SVCS INC TRIAD HOSPITALS INC UNISYS CORP. UNITED DEFENSE INDUSTRIES IN UNIVERSAL HEALTH SERVICES CONTIVERSAL HEALTH SERVICES CONTINUENCE CONTINU	1.603	TROW	74144T108Q	47.4100	148,300.00		7,030,903.00
TALBOTS INC	1.299	TLB	874161102Q	30.7800	24,700.00 90,300.00	783,144.25 3,118,290.14	760,266.02
TCF FINANCIAL CORP	2.921	TCB	872275102	51.3500	90,300.00		
TEKTRONIX, INC.	0.506	TEK	879131100Q	31.6000	50,800.00 28,000.00	1,247,017.45	1,605,280.00
TELEPHONE & DATA	0.991	TDS	879433100		28,000.00	1,749,271.03	1,751,399.98
TELLABS INC.	0.000	TLAB	879664100	8.4300	282,600.00	6,771,684.69	2,382,318.00
TENET HEALTHCARE CORP	0.000	THC	88033G100	16.0500		1,436,353.07	1,203,749.99
TERADYNE INC	0.000	TER	880770102	25.4500	315,300.00	10,466,649.36	8,024,385.00
THE ST. JOE COMPANY	1.287	JOE	790148100	37.2900	55,200.00 57,400.00	1,759,831.61 1,188,903.14	2,058,408.00
THERMO ELECTRON CORP.	0.000	TMO	883556102	25.2000	57,400.00	1,188,903.14	1,446,480.00
TIDEWATER INC	2.008	TDW	886423102Q	29.8800	21,800.00	640,249.32	651,384.00 8,357,480.01
TIFFANY & CO	0.442	TIF	886547108	45.2000	21,800.00 184,900.00 31,000.00	5,886,749.29	8,357,480.01
TIMBERLAND CO CL-A	0.000	LRT	887100105	52.0700 20.0600	31,000.00	910,081.17	1,614,170.00
TIMKEN CO.	2.592	IKK	887389104Q 8725401090	22.0500	51,400.00 875,700.00	844,384.04 14,047,471.26	1,031,083.99
TOX COS. INC.	0.034	IUX	872540109Q 891906109	31.1300	875,700.00	1 446 222 21	19,309,185.00
TOTAL SIS SVCS INC	0.25/	155	891906109 89579K109	33.2700	63,600.00 53,800.00	1,446,233.31 1,655,651.20	1,979,868.00 1,789,926.00
INITEVE CORD	0.000	IKI	909214108	14.8500	387,100.00	7,454,760.76	5,748,435.02
UNISIS CORP.	0.000 NC 0.000	OTS	91018B104	31.8800	41,100.00	1,124,508.04	1,310,268.00
INITITED OFFENSE INDUSTRIES II	T D 0.000	ODI	913903100	53.7200	63,600.00	2,617,171.23	3,416,591.99
INTUEDRITY OF DUOFNIY ONLIN	E 0.000	OUP	037604204	68.9300	26 100 00	1 402 907 79	1,799,073.00
INTUISION COMMINICATIONS	0.000	TIVNI	914906102	39.6900	26,100.00 234,910.00	1,402,907.79 7,008,462.64	9,323,577.92
UTSTARCOM INC	0.000	UTST	918076100	37.0700	108,500.00	4 120 536 85	4,022,095.01
VALEANT PHARMACEUTICALS	1 232	VRX	91911X1040	25.1500	47,100.00	4,120,536.85 959,344.86	1,184,565.00
VALLEY NATI BANCORP	3.082	VIO	919794107	29.2000	22,200.00	613,636.87 3,680,276.12 5,371,403.61	648.239.99
VARCO INTERNATIONAL INC.	0.000	VRC	922122106	20.6300	191,100.00	3.680.276.12	3.942.392.99
VARIAN MEDICAL SYSTEMS	0.000	VAR	92220P105	69.1000	131,400.00	5.371.403.61	9.079.740.00
VERISIGN INC	0.000	VRSN	92343E102			3,485,012.61	4,055,440.00
VERITAS SOFTWARE CORPORATION	N 0.000	VRTS	923436109	37.1600	248,800.00 72,400.00	2,329,018.58	2,690,384.00
VIAD CORP	1.440	VVI	92552R109	25.0000	72,400.00	1,592,578.47	1,810,000.00
VERITAS SOFTWARE CORPORATION VIAD CORP WADDELL & REED FINANCIAL-CL WASHINGTON POST CL. B WATERS CORPORATION WATESON PHARMACEUTICALS INC	A 2.557	WDR	930059100	23.4600	156,900.00	4,137,719.66	3,680,873.99
WASHINGTON POST CL. B	0.884	WPO	939640108Q	791.4000	1,950.00	1,233,007.66	1,543,230.01
WATERS CORPORATION	0.000	WAT	941848103	33.1600	211,900.00		
WATERS CORFORATION WATERS CORFORATION WATERS CORFORATION	0.000	WPI	942683103	46.0000	211,900.00 22,800.00	6,043,535.91 664,627.30	1,048,800.00

Investment Desc	Rating Coupor	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group Portfolio Instrument	- RMG		D-CAP GROWTH (	F)			
WEIGHT WATCHERS INTL WENDY'S INTL WEST CORP. WESTERN DIGITAL CORP WESTWOOD ONE WHOLE FOODS MARKET INC WILEY JOHN & SONS IN WILLIAMS-SONOMA INC WORTHINGTON INDS XEROX CORP XTO ENERGY INC. YUM BRANDS, INC. ZEBRA TECHNOLOGIES CORP OF	L-A	0.000 0.611 0.000 0.000 0.000 0.893 0.998 0.000 3.549 0.000 0.141 0.000 0.000	WEN WSTC WDC WON WFMI JW.A WSM WOR XRX XTO YUM ZBRA	948626106 950590109Q 952355105 958102105 961815107 966837106 968223206 969904101 981811102Q 984121103Q 98385X106 988498101 9892077105 98956P102	38.3700 39.2400 23.2300 11.7900 34.2100 67.1300 26.0300 34.7700 18.0300 13.8000 28.3000 34.4000 66.3700 70.4000	71,800.00 57,400.00 29,800.00 337,800.00 145,500.00 86,600.00 195,500.00 51,300.00 381,700.00 165,900.00 451,500.00 48,500.00 314,500.00	1,832,267.48 769,522.14 4,052,396.98 3,173,166.12 3,216,451.77 2,165,642.65 3,878,941.39 731,019.71 5,667,126.69 2,729,210.69 10,995,774.60 1,458,421.23	2,252,376.02 692,253.99 3,982,662.01 4,977,554.99 5,813,458.00 2,131,857.00 6,797,535.00 924,938.98 5,267,460.01 4,694,970.00 15,531,599.99 3,218,944.99
Instrument Total	404					69,945,798.99	1,651,188,507.90	1,887,796,093.37
	Instr	rument -	REIT	REAL ESTATE	INVESTMENT	TRUST		
CHELSEA PROP GROUP INC COUSINS PROPERTIES INC MILLS CORP.		3.904 4.836 5.136	CUZ	163421100 222795106 601148109			1,086,451.17 253,568.58 817,990.25	
Instrument Total	3					56,500.00	2,158,010.00	2,635,650.01
Portfolio Total	407					70,002,298.99	1,653,346,517.90	1,890,431,743.38

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - RMV		D-CAP VALUE (	0)			
	Instrument - COM	CO	D-CAP VALUE (1 MMON STOCK	Q)			
			MINON STOCK				
3COM CORP. ACXIOM CORP. ADC COMMUNICATIONS INC ADVANCED MICRO DEVICES INC.	0.000	COMS	885535104	8.1700	880,100.00	7,634,698.95	7,190,416.98
ACXIOM CORP.	0.000	ACXM	005125109	18.5700	34,600.00		
ADC COMMUNICATIONS INC	0.000	ADCT	000886101	2.9700	747,600.00	6,738,600.85	642,522.00 2,220,372.03
ADVANCED MICRO DEVICES INC.	0.000	AMD	007903107	14.9000	377,700.00	5,214,479.71	5,627,729.98
		AET.	00817Y108	67.5800	179,500.00	8,282,688.11 852,361.06	12,130,609.99
AFFILIATED COMPUTER SERVICES	0.000	ACS	008190100	54.4600	23,400.00	852,361.06	1,274,364.00
AFFILIATED COMPUTER SERVICES AGCO CORP. AGLIENT TECHNOLOGIES INC AGL RESOURCES INC AIRGAS INC ALBERTO CULVER CL-B ALBERTSON'S, INC. ALLEGHANY CORP DEL ALLETE, INC. ALLIANT ENERGY CORPORATION ALLIED CAP CORP NEW ALLIED WASTE INDUSTRIES AMBAC FINANCIAL GROUP INC. AMERADA HESS CORP. AMEREN CORP. AMERICAN AXLE & MEG HOLDINGS	0.000	AG	001084102	20.1400	119,500.00	2,190,205.01	2,406,730.00
AGILENT TECHNOLOGIES INC	0.000	A	00846U101	29.2400	751,800.00	24,399,380.68	21,982,632.00
AGL RESOURCES INC	3.848	ATG	001204106	29.1000	14,900.00	393,622.44	433,590.02
AIRGAS INC	0.744	ARG	009363102	21.4800	100,600.00	1,911,631.36 2,853,847.33	2,160,888.00 3,967,732.00
ALBERTO CULVER CL-B	0.665	ACV	013068101Q	63.0800	62,900.00	2,853,847.33	3,967,732.00
ALBERTSON'S, INC.	3.355	ABS	013104104Q	22.6500	668,200.00	19,894,964.52	15,134,730.02
ALLEGHANY CORP DEL	0.000	Y	017175100	222.5000			1,246,000.00
ALLETE, INC.	3.692	ALE	018522102	30.6000	144,900.00	3,196,603.44	4,433,940.00
ALLIANT ENERGY CORPORATION	4.016	LNT	018802108	24.9000	181,900.00	3,409,526.30	4,529,309.99
ALLIED CAP CORP NEW	8.177	ALD	01903Q108	27.8800	211,600.00	5,081,465.19	5,899,408.02
ALLIED WASTE INDUSTRIES	0.000	AW	019589308	13.8800	171,500.00	2,177,116.98	2,380,420.01
AMBAC FINANCIAL GROUP INC.	0.634	ABK	023139108Q	69.3900	129,400.00	6,932,738.50	8,979,066.02
AMERADA HESS CORP.	2.256	AHC	023551104Q	53.1700	120,600.00	7,776,718.99	6,412,301.99
AMEREN CORP.	5.521	AEE	023608102Q	46.0000	211,000.00	8,478,253.04 1,404,406.29	9,706,000.01
AMERICAN AXLE & MFG HOLDINGS	0.000	AXL	024061103	40.4200	48,500.00	1,404,406.29	1,960,370.00
AMERICAN AXLE & MFG HOLDINGS AMERICAN CAPITAL STRATEGIES AMERICAN FINANCIAL GROUP ING AMERICAN NATL INS CO AMERICAN POWER CONVERSION AMERICAN TOWER CORP AMERISOURCEBERGEN CORP AMETEK INC. AMSOUTH BANCORPORATION ANNALY MORTGAGE MANAGEMENT AON CORP	9.283	ACAS	024937104	29.7300	16,200.00 130,570.00	474,336.00 3,095,772.74	481,626.00
AMERICAN FINANCIAL GROUP INC	C. 1.889	AFG	025932104Q				
AMERICAN NATL INS CO	3.508	ANAT	028591105	84.3700	26,557.00	2,222,080.74	2,240,614.09
AMERICAN POWER CONVERSION	1.308	APCC	029066107	24.4500	154,500.00	2,653,215.56	3,777,525.00
AMERICAN TOWER CORP	0.000	AMT	029912201	10.8200	194,200.00	1,910,406.12	2,101,244.01
AMERISOURCEBERGEN CORP	0.178	ABC	03073E105	56.1500	88,600.00	1,910,406.12 5,383,332.94 749,603.74	4,974,890.00 1,404,366.00
AMETEK INC.	0.497	AME	031100100Q	48.2600	29,100.00	749,603.74	1,404,366.00
AMSOUTH BANCORPORATION	3.918	ASO	032165102	24.5000	590,800.00	12,268,922.65	14,4/4,600.02
ANNALY MORTGAGE MANAGEMENT	10.217	NLY	035710409	18.4000	158,200.00	3,206,278.57	2,910,880.00
AON CORP	2.506	AOC	037389103Q	23.9400	428,700.00	13,409,695.24	10,263,078.02
AI OCENI IECHNOLOGI	0.000	AOI	03760A101	23.0400	136,400.00	2,572,273.96	3,142,656.00
APPLE COMPUTER INC.	0.000	AAPL	037833100	21.3700	615,300.00	12,133,149.69	13,148,960.99
APPLERA CORP - APPLIED BIOS	YST 0.820	ABI	038020103Q	20.7100	53,500.00	1,286,549.34	1,107,984.97
APPLIED MICRO CIRCUITS CORP	0.000	AMCC	03822W109	5.9800	283,100.00	1,746,131.81	1,692,938.00
APTAR GROUP INC.	0.717	ATR	038336103Q	39.0000	57,000.00	1,725,775.16	2,223,000.00
AQUA AMERICA INC	2.171	WTR	03836W103	22.1000	21,375.00	404,904.12 13,255,274.90	472,387.53
APPLE COMPUTER INC. APPLERA CORP - APPLIED BIOSS APPLIED MICRO CIRCUITS CORP APTAR GROUP INC. AQUA AMERICA INC ARCHER DANIELS MIDLAND CO ARROW ELECTRONICS	1.576	ADM	039483102Q	15.2200	1,007,700.00		
ARROW ELECTRONICS	0.000	ARW	042735100	23.1400	128,300.00	2,560,006.92	2,968,862.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC Portfolio - RMV		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	. \			
			O-CAP VALUE (Ç MMON STOCK	2)			
	Instrument - Com	COI	WINOIN STOCK				
ARVINMERITOR INC. ASHLAND INC ASSOCIATED BANC-CORP. ASTORIA FINANCIAL CORP. AUTODESK INC. AUTOLIV, INC AUTONATION INC AVAYA INC AVNET INC. AVOCENT CORPORATION AVX CORP. BALL CORPORATION BANCORPSOUTH INC BANK OF HAWAII CORP BANKNORTH GROUP INC. BARNES & NOBLE INC. BAUSCH & LOMB INC BEAR STEARNS COMPANIES INC BELO CORP	1.658	ARM	043353101	24.1200	212,000.00	4,204,515.97	5,113,440.00
ASHLAND INC	2.496	ASH	044204105Q	44.0600	164,400.00	6,315,559.20	7,243,464.00
ASSOCIATED BANC-CORP.	3.188		045487105	42.6500	115,800.00	3,424,351.98	4,938,870.00
ASTORIA FINANCIAL CORP.	2.365		046265104	37.2000	130,300.00	3,967,221.76	4,847,160.00
AUTODESK INC.	0.488	ADSK	052769106Q	24.5800	177,000.00	3,410,366.10	4,350,660.00
AUTOLIV, INC	1.593		052800109	37.6500	146,800.00	4,664,276.71	5,527,020.00
AUTONATION INC	0.000		05329W102	18.3700	401,200.00	6,630,034.47	7,370,044.00
AVAYA INC	0.000		053499109	12.9400	844,700.00	8,064,953.24	10,930,418.00
AVNET INC.	1.385		053807103Q	21.6600	299,200.00	5,930,614.90	6,480,672.00
AVV CORPORATION	0.000	AVCT	053893103 002444107	36.5200 16.6200	12,400.00 88,700.00	460,684.19 1,019,937.15	452,848.00 1,474,194.01
RALL CORPORATION	1.007		058498106Q	59.5700	14,400.00	730,328.36	857,807.97
BANCORPSOUTH INC	3.035		059692103	23.7200	130,300.00	2,821,639.32	3,090,715.98
BANK OF HAWATT CORP	2.843		062540109	42.2000	94,100.00	2,455,938.91	3,971,020.00
BANKNORTH GROUP INC.	2.336		06646R107	32.5300	273,700.00	5,043,413.87	8,903,461.00
BARNES & NOBLE INC.	0.000		067774109	32.8500	124,200.00	3,859,365.63	4,079,970.00
BAUSCH & LOMB INC	1.001	BOL	071707103Q	51.9000	83,500.00	3,863,177.06	4,333,650.00
BEAR STEARNS COMPANIES INC	1.000	BSC	073902108	79.9500	193,300.00	11,145,847.43	15,454,335.00
BELO CORP	1.340		080555105Q	28.3400	119,400.00	2,090,919.62	3,383,796.01
BEMIS CO.	2.240		081437105Q	50.0000	79,000.00	3,286,548.52	3,950,000.02
BERKLEY (WR) CORP	0.801		084423102	34.9500	103,550.00	3,195,381.72	3,619,072.50
BIG LOTS, INC.	0.000		089302103	14.2100	245,600.00	4,121,739.90	3,489,976.00
BISYS GROUP INC.	0.000		055472104	14.8800	12,500.00	226,313.26	186,000.01
BLOCKBUSTER INC. CLASS A	0.445		093679108Q	17.9500	150,000.00	2,601,828.86	2,692,500.00
BLYTH INC. BMC SOFTWARE	0.931 0.000		09643P108 055921100	32.2200 18.6500	54,500.00 36,100.00	1,464,966.18 571,160.25	1,755,990.00 673,265.00
BOISE CASCADE CORP	1.825		0973831030	32.8600	108,888.00	3,114,324.26	3,578,059.68
BOK FINL CORP	0.000		055610201	38.7200	28,300.00	1,079,569.38	1,095,776.01
BORDERS GROUP INC	1.340 2.240 0.801 0.000 0.000 0.445 0.931 0.000 1.825 0.000 1.459 1.175 1.727 1.819		099709107	21.9200	105,100.00	2,156,875.12	2,303,792.00
BORG WARNER INC.	1.175		099724106	85.0700	45,000.00	2,538,305.85	3,828,150.01
BOWATER INC.	1.727		102183100Q	46.3100	86,800.00	3,941,053.39	4,019,707.99
BROWN-FORMAN -CL B	1.819	BF.B	115637209Q	93.4500	18,200.00	1,290,139.67	1,700,790.00
BRUNSWICK CORP	1.570	BC	117043109Q	31.8300	142,400.00	3,022,820.31	4,532,591.99
CABLEVISION SYSTEMS NEW YOR CABOT CORP CADENCE DESIGN SYS INC	RK G 0.000		12686C109	23.3900	113,700.00	2,259,696.86	2,659,443.00
CABOT CORP	1.884		127055101	31.8400	98,200.00	2,272,213.59	3,126,687.99
	0.000		127387108	17.9800	334,900.00	5,675,827.45	6,021,502.02
CAESARS ENTERTAINMENT INC	0.000		127687101	10.8300	478,400.00	5,299,628.22	5,181,072.01
CALPINE CORPORATION	0.000		131347106	4.8100	1,091,300.00	12,179,367.41	5,249,152.99
CAPITOL FED FINL	5.546	CFFN	14057C106	36.0600	35,200.00	1,040,984.21	1,269,312.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC Portfolio - RMV		D-CAP VALUE ((	<b>^</b> )			
	Instrument - COM		MMON STOCK	Q )			
	THE CT UNICHE COM	CO	AMOIN BIOCK				
CARLISLE COS INC CBRL GROUP INC. CENTERPOINT ENERGY INC CENTEX CORP CENTURYTEL, INC. CERIDIAN CORP - NEW CHARTER ONE FNCL INC. CHECKFREE CORP CHURCH & DWIGHT INC CIENA CORP. CIGNA CORP. CINCINNATI FINANCIAL CORP. CINERGY CORP CIRCUIT CITY STORES CIT GROUP INC CITIZENS COMMUNICATIONS CO CITY NATIONAL CORP CLARRE'S STORES INC	1.445	CSL	142339100	60.8600	51,600.00	2,380,871.54	3,140,376.02
CBRL GROUP INC.	1.150	CBRL	12489V1060	38.2600	81,400.00	3,281,411.15	3,114,364.00
CENTERPOINT ENERGY INC	4.128	CNP	15189T107Q	9.6900	654,800.00	8,308,492.12	6,345,012.01
CENTEX CORP	0.148	CTX	152312104Q	107.6500	41,600.00	2,423,167.79	4,478,240.00
CENTURYTEL, INC.	0.674	CTL	156700106	32.6200	240,900.00	7,710,183.86	7,858,158.00
CERIDIAN CORP - NEW	0.000	CEN	156779100	20.9400	99,600.00	1,956,887.02	2,085,623.98
CHARTER ONE FNCL INC.	3.010	CF	160903100Q	34.5500	378,700.00	8,660,840.87	13,084,085.00
CHECKFREE CORP	0.000	CKFR	162813109	27.6500	56,500.00	1,495,138.27	1,562,225.00
CHURCH & DWIGHT INC	0.808	CHD	171340102Q	39.6000	18,300.00	626,048.69	724,679.99
CIENA CORP.	0.000	CIEN	171779101	6.6400	385,000.00	2,563,177.68	2,556,400.00
CIGNA CORP.	2.295	CI	125509109Q	57.5000	235,900.00	14,580,602.38	13,564,250.00
CINCINNATI FINANCIAL CORP.	2.387	CINF	172062101Q	41.8800	229,400.00	7,919,307.61	9,607,272.00
CINERGY CORP	4.844	CIN	172474108Q	38.8100	296,300.00	9,480,920.68	11,499,403.01
CIRCUIT CITY STORES	0.691	CC	172737108Q	10.1300	479,600.00	5,404,659.86	4,858,348.00
CIT GROUP INC	1.335	CIT	125581108	35.9500	393,000.00	10,862,223.99	14,128,349.99
CITIZENS COMMUNICATIONS CO	0.000	CZN	17453B101	12.4200	477,000.00	6,233,067.88	5,924,340.02
CITIZENS COMMUNICATIONS CO CITY NATIONAL CORP CLAIRE'S STORES INC CLOROX COMPANY CNA FINANCIAL CORP CNF TRANSPORTATION COCA-COLA ENTERPRISE COLONIAL BANCGROUP INC. COMMERCE BANCORP INC COMMERCE BANCORP INC COMMERCE BANCSHARES COMMUNITY HEALTH SYS COMPASS BANCSHARES INC COMPUTER SCIENCES	1.803	CYN	178566105	62.1200	68,300.00	2,673,419.85	4,242,796.00
CLAIRE'S STORES INC	1.273	CLE	179584107	18.8400	10,800.00	226,620.45	203,472.00
CLOROX COMPANY	2.224	CLX	189054109Q	48.5600	116,500.00	4,835,046.23	5,657,240.01
CNA FINANCIAL CORP	0.000		126117100	24.1000	119,000.00	2,757,874.26	2,867,900.00
CNF TRANSPORTATION	1.179		12612W104Q	33.9000	82,600.00	2,600,783.80	2,800,139.99
COCA-COLA ENTERPRISE	0.731		191219104	21.8700	147,400.00	3,912,514.80	3,223,638.00
COLONIAL BANCGROUP INC.	3.233		195493309	17.3200	208,400.00	2,857,458.52	3,609,488.00
COMERICA INC.	3.567		200340107Q	56.0600	294,800.00	13,874,694.27	16,526,488.01
COMMERCE BANCORP INC	1.442 1.836		200519106	52.6800 49.0200	1,000.00	51,710.00	52,680.00
COMMERCE BANCSHARES	0.000		200525103 203668108	26.5800	104,265.00 44,200.00	4,064,090.54 892,620.12	5,111,070.30
COMMUNITY HEALTH SYS	0.000	CBSS	203668108 20449H109	39.3100	213,600.00	4,690,904.73	1,174,836.00
COMPASS BANCSHARES INC COMPUTER SCIENCES	0.000		205363104	44.2300	299,300.00	12,515,544.58	8,396,616.00 13,238,039.00
COMPUTER SCIENCES COMPUWARE CORP	0.000		205638109	6.0400	962,000.00	5,692,704.32	5,810,480.00
COMPOWARE CORP COMVERSE TECHNOLOGY INC.		CMVT	205862402	17.5900	235,400.00	4,188,280.45	4,140,686.00
CONSOLIDATED EDISON INC.	5.208		209115104Q	43.0100	375,700.00	14,502,732.47	16,158,856.99
CONSTELLATION BRANDS INC-A	0.000		21036P108	32.9300	29,400.00	768,322.24	968,142.00
CONSTELLATION ENERGY CROID	INC 2.655		21030F100 210371100Q	39.1600	278,200.00	9,391,579.98	10,894,312.00
CONVERGYS CORPORATION	0.000		212485106	17.4600	343,400.00	6,922,204.43	5,995,764.00
CONSTELLATION ENERGY GROUP CONVERGYS CORPORATION CORNING INC COUNTRYWIDE FINANCIAL CORP	0.000		2193501050	10.4300	856,300.00	13,125,798.89	8,931,209.01
COUNTRYWIDE FINANCIAL CORP	0.791		2223721040	75.8500	276,000.00	10,332,131.89	20,934,600.00
CRANE CO	1.301		224399105Q	30.7400	86,700.00	1,899,432.00	2,665,158.01
CROWN CASTLE INTL CO	0.000		228227104	11.0300	243,700.00	2,858,648.47	2,688,011.00
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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - RMV			2.)			
	Instrument - COM		D-CAP VALUE (( MMON STOCK	2)			
	Instrument - COM	CO.	MMON SIOCK				
CSX CORP.	1.113	CSX	126408103Q	35.9400	359,700.00	12,809,719.23	12,927,617.98
CULLEN/FROST BANKERS INC	2.366	CFR	229899109	40.5700	20,400.00	619,600.74	827,628.01
CUMMINS INC.	2.452	CMI	231021106Q	48.9400	101,600.00	4,464,198.20	4,972,304.00
CYPRESS SEMICONDUCTOR CORP			232806109	21.3600	172,100.00	3,020,724.31	3,676,056.01
CYTEC INDUSTRIES	0.000	CYT	232820100Q	38.3900	118,700.00	4,250,061.59	4,556,893.00
D.R. HORTON INC.	0.739		23331A109	43.2600	180,600.00	5,037,988.22	7,812,756.01
DANA CORP	1.307		235811106Q	18.3500	376,100.00	7,032,738.66	6,901,435.00
DARDEN RESTAURANTS INC	0.380		237194105	21.0400	51,800.00	953,355.71	1,089,871.99
DEAN FOODS CO	0.000		242370104	32.8700	260,500.00	5,831,250.77	8,562,635.00
DELPHI AUTOMOTIVE SYSTEMS (	CORP 2.742		247126105	10.2100	762,800.00	7,840,306.85	7,788,187.98
DELPHI AUTOMOTIVE SYSTEMS ( DELTA AIR LINES, INC. DELUXE CORP. DIEBOLD INC DONALDSON CO INC DONNELLEY (R.R.) & SONS CO. DOUBLECLICK INC	0.846		247361108Q	11.8100	181,700.00	3,978,827.03	2,145,876.99
DELUXE CORP.	3.580		248019101Q	41.3300	135,144.00	5,642,829.04	5,585,501.51
DIEBOLD INC	1.262		253651103	53.8700	121,600.00	3,842,033.60	6,550,592.00
DONALDSON CO INC	0.642		257651109	59.1600	8,400.00	273,376.76	496,944.00
DONNELLEY (R.R.) & SONS CO.	. 3.449		257867101Q	30.1500	177,900.00	4,496,412.98	5,363,685.01
DOUBLECLICK INC	0.000		258609304	10.2200	46,700.00	408,680.51	477,274.00
DOVER CORP.	1.509		260003108Q	39.7500	276,100.00	9,482,352.63	10,974,975.01
DOWNEY FINANCIAL CORP.	0.730		261018105	49.3000	35,500.00	1,100,683.31	1,750,149.99
DPL INC	4.597		233293109Q	20.8800	77,600.00	1,368,669.95	1,620,288.00
DST SYSTEMS INC	0.000		233326107	41.7600	12,200.00	467,313.31	509,472.01
DTE ENERGY COMPANY	5.228		233331107Q	39.4000	282,700.00	10,973,013.49	11,138,380.01
DYNEGY INC	7.009 0.000		26816Q101 269246104	4.2800 12.6500	463,400.00 476,899.99	5,142,982.98 4,949,455.63	1,983,352.01 6,032,784.98
E*TRADE GROUP INC. EASTMAN CHEMICAL CO.	4.452		277432100Q	39.5300	54,900.00	2,293,857.34	2,170,197.01
EASTMAN CHEMICAL CO. EASTMAN KODAK	1.947		277452100Q 277461109Q	25.6700	482,100.00	23,379,939.27	12,375,506.99
EATON CORP.	1.778		2780581020	107.9800	99,500.00	7,411,889.90	10,744,010.00
EDISON INTERNATIONAL	1.509 0.730 4.597 0.000 5.228 7.009 0.000 4.452 1.947 1.778 3.648 1.766 1.953		2810201070	21.9300	574,500.00	11,206,121.92	12,598,784.99
EDWARDS (A.G.) INC	1.766		281760108	36.2300	146,700.00	5,105,925.31	5,314,941.00
EL PASO CORP	1.953		28336L109	8.1900	1,295,600.00	28,073,053.34	10,610,964.00
ELECTRONIC DATA SYSTEMS	2.445		285661104Q	24.5400	848,100.00	25,684,257.05	20,812,374.00
EMULEX CORP	0.000		292475209	26.6800	39,100.00	886,416.18	1,043,187.99
ENERGIZER HOLDINGS INC.	0.000		29266R108	37.5600	27,500.00	749,902.60	1,032,899.99
ENERGY EAST CORP.	4.642		29266M109	22.4000	244,900.00	5,406,520.98	5,485,759.99
ENGELHARD CORP.	1.469		2928451040	29.9500	192,900.00	4,903,563.33	5,777,355.00
ENSCO INTL INC	0.368		26874Q100	27.1700	61,700.00	1,768,339.61	1,676,389.00
ENTRAVISION COMMUNIC	0.000		29382R107	11.1000	42,200.00	459,450.13	468,420.00
EQUIFAX INC	0.326		294429105	24.5000	45,600.00	1,091,121.46	1,117,200.01
EQUITABLE RESOURCES INC	2.795	EQT	294549100	42.9200	105,100.00	3,741,376.68	4,510,891.99
ESTEE LAUDER CO.	0.764		518439104	39.2600	11,700.00	404,216.02	459,341.98

Investment Desc	Rating Coupon Yield T	Cicker I	dentifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
	Portfolio - RMV	MID-	CAD WALTE (O	)			
	Instrument - COM	COMM	-CAP VALUE (Q MON STOCK	,			
	THE CLAMCITE COM	COM	ion brock				
ETHAN ALLEN INTERIORS INC.	0.955 E	TH	297602104	41.8800	54,900.00	1,594,352.88	2,299,211.99
FAIRCHILD SEMICONDUTOR CORP	0.955 E 0.000 F	CS	303726103	24.9700	93,000.00	1,839,153.53	2,322,210.01
FEDERATED DEPARTMENT STORES	1.060 F	D	31410H101	47.1300	355,200.00	14,657,305.48	16,740,576.02
FIDELITY NATIONAL FINL INC	1.060 F 1.856 F	NF	316326107	38.7800	267,900.00	5,679,424.60	10,389,162.00
FIRST AMERICAN CORP. FIRST BANCORP PR FIRST MIDWEST BANCORP INC.	2.015 F	FAF	318522307	29.7700	177,600.00	5,013,461.22	5,287,152.00
FIRST BANCORP PR	1.112 F	BP	318672102	39.5500	23,000.00	498,502.45	909,649.99
FIRST MIDWEST BANCORP INC.	2.715 F	MBI	320867104	32.4100	78,400.00	1,963,504.74	2,540,943.99
FIRST TENNESSEE NATL CORP	3.628 F	TN	337162101	44.1000	200,000.00	7,401,152.51	8,820,000.01
FIRST MIDWEST BANCORP INC. FIRST TENNESSEE NATL CORP FIRSTMERIT CORPORATION FLORIDA ROCK INDS FLUOR CORP (NEW) FNB CORP FOOT LOCKER INC FORTUNE BRANDS INC. FRANKLIN RESOURCES INC FRIEDMAN BILLINGS RAMSEY -A	3.856 F	MER	337915102	26.9700	129,800.00	2,503,648.37	3,500,706.00
FLORIDA ROCK INDS	1.823 F	rk	341140101S	54.8500	27,400.00	724,280.39	1,502,890.00
FLUOR CORP (NEW)	1.614 F	LR	343412102	39.6400	183,300.00	6,410,974.43	7,266,012.01
FNB CORP	2.708 F	NB	302520101	35.4500	77,700.00	2,377,271.08	2,754,465.00
FOOT LOCKER INC	1.023 F	<sup>7</sup> L	344849104	23.4500	341,600.00	6,130,222.38	8,010,520.00
FORTUNE BRANDS INC.	1.678 F	O	349631101Q	71.4900	244,600.00	8,393,137.48	17,486,454.00
FRANKLIN RESOURCES INC	0.653 E	BEN	354613101Q	52.0600	276,400.00	10,014,714.98	14,389,384.01
FRIEDMAN BILLINGS RAMSEY -A	5.892 F	BR	358434108	23.0800		79,106.00	85,396.00
FULTON FINANCIAL CORP FURNITURE BRANDS INTERNATION	2.921 F	TULT	360271100	21.9100	177,700.00	3,632,668.34 1,636,144.69	3,893,407.00 2,278,941.00
FURNITURE BRANDS INTERNATION	NAL 1.704 F	BN	360921100	29.3300	77,700.00	1,636,144.69	2,278,941.00
GEMSTAR-TV GUIDE INTL INC	0.000 G	MST	36866W106	5.0500	311,900.00	2,013,032.78	1,575,095.01
FURNITURE BRANDS INTERNATION GEMSTAR-TV GUIDE INTL INC GENUINE PARTS CO GEORGIA PACIFIC GLOBAL PAYMENTS INC-W/I GOODRICH CORP. GRAINGER W W INC GREAT PLAINS ENERGY INC GREENPOINT FINANCIAL GTECH HOLDINGS CORP HARRAH'S ENTERTAINMENT INC.	3.554 G	FPC	372460105Q	33.2000	292,600.00	9,438,216.89	9,714,320.00
GEORGIA PACIFIC	1.630 G	3P	373298108Q	30.6700	496,500.00	11,349,958.99	15,227,655.00
GLOBAL PAYMENTS INC-W/I	0.339 G	PN	37940X102	47.1200	2,600.00	64,242.98	122,512.02
GOODRICH CORP.	2.694 G	₽R	382388106Q	29.6900	100,200.00	2,385,917.87	2,974,938.00
GRAINGER W W INC	1.561 G	WW	384802104Q	47.3900	128,000.00	5,460,386.15	6,065,919.99
GREAT PLAINS ENERGY INC	5.216 G	SXP	391164100	31.8200	116,400.00	3,403,515.13	3,703,847.99
GREENPOINT FINANCIAL	2.718 G	PT	395384100	35.3200	199,700.00	4,520,593.57	7,053,404.00
GTECH HOLDINGS CORP	1.374 G	TK	400518106	49.4900	10,800.00	509,910.66	534,492.00
HARRAH'S ENTERTAINMENT INC.	2.411 H	HET	413619107	49.7700	69,000.00	2,354,905.89	3,434,129.99
HARRIS CORP.	1.054 H	11(0	413875105Q	37.9500	129,600.00	4,264,660.11	4,918,320.00
HARSCO CORP	2.510 H	ISC	415864107Q	43.8200	68,300.00	1,723,401.18	2,992,906.00
HARTE-HANKS INC.	0.551 H	IHS	416196103	21.7500	12,200.00	206,937.88	265,350.01
HARRIS CORP. HARSCO CORP HARTE-HANKS INC. HASBRO BRADLEY HAWAIIAN ELECTRIC INDS HCC INSURANCE HOLDINGS INC.	0.563 H	IAS	418056107Q	21.2800	322,600.00	6,375,570.89	6,864,927.99
HAWAIIAN ELECTRIC INDS	5.235 H	ΙE	419870100	47.3700	62,500.00	2,747,369.47	2,960,624.99
HCC INSURANCE HOLDINGS INC.	0.943 H	ICC	404132102	31.8000	63,300.00	1,570,711.06	2,012,940.02
HEALTH NET	0.000 H	INT	42222G108	32.7000	114,000.00	3,659,401.51	3,727,800.00
HEALTHEON/WEB CORP	0.000 H	ILTH	94769M105	8.9900	74,000.00	630,441.33	665,260.00
HEARST-ARGYLE TELEVI	0.000 H 0.000 H 0.870 H 2.052 H 3.062 H		422317107	27.5600	51,100.00	1,252,115.45	1,408,316.00
HERSHEY FOODS CORP.	2.052 H	ISY	427866108Q	76.9900	66,200.00	4,096,355.03 3,428,116.92	5,096,738.02
HIBERNIA CORP CL-A	3.062 H	IIB	428656102	23.5100	264,200.00	3,428,116.92	6,211,342.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	COMMO	N STOCK					
	Portfolio -			D-CAP VALUE (	2)			
	Instrument -	COM	COI	MMON STOCK				
HILLENBRAND IND. HILTON HOTELS CORP. HON INDUSTRIES HORMEL FOODS CORP HOVNANIAN ENTERPRISES-A HUBBELL INC		1.740	HB	431573104Q	62.0600	12,100.00	651,229.54 1,500,247.10	750,926.00
HILTON HOTELS CORP.		0.467	$_{ m HLT}$	432848109Q	17.1300			2,201,205.01
HON INDUSTRIES		1.200	HNI	438092108	43.3200	56,500.00	1,646,587.90	2,447,580.01
HORMEL FOODS CORP		1.743	HRL	440452100	25.8100	125,100.00	2,715,897.91	3,228,831.01
HOVNANIAN ENTERPRISES-A		0.000	HOV	442487203	87.0600	40,200.00	3,394,270.91	3,499,812.00
HUBBELL INC		2.993	HUB.B	443510201Q	44.1000	84,000.00	2,603,134.39	3,704,399.99
HUDSON CITY BANCORP INC		1.571	HCBK	443683107	38.1800	72,400.00	1,912,679.90	2,764,232.01
HUDSON UNITED BANCORP		3.247	HU	444165104	36.9500	68,400.00	2,162,915.82	2,527,380.00
HUMAN GENOME SCIENCE		0.000	HGSI	444903108 444859102	13.2500 22.8500	108,300.00 365,800.00	1,293,002.64 7,024,227.06	1,434,975.00 8,358,530.01
HUMANA INC.		0.000	HUM	444859102	27.0100	51,800.00	1,257,874.31	1,399,118.00
HINTINGTON DANGCUADEC		2 111	ODDI	446150104	22.5000	384,800.00	7,891,373.91	8,658,000.00
TOOS CORDORATION		0 000	TCOS	449295104	41.2800	50,700.00	2,268,597.03	2,092,896.00
IDT CORP		0.000	IDT C	448947101	22.1500	51,400.00	934,505.29	1,138,509.99
HOWNANIAN ENTERPRISES-A HUBBELL INC HUDSON CITY BANCORP INC HUDSON UNITED BANCORP HUMAN GENOME SCIENCE HUMANA INC. HUNT (JB) TRANSPRT SVCS INC HUNTINGTON BANCSHARES ICOS CORPORATION IDT CORP IKON OFFICE SOLUTIONS INC. IMATION CORP		1.349	TKN	4517131010	11.8600	489,500.00	4,031,695.64	5,805,470.00
IMATION CORP		0.910	IMN	45245A107	35.1500	60,000.00	2,055,737.46	2,108,999.99
IMATION CORP INDEPENDENCE COMMUNITY BANK		2.224	ICBC	453414104	35.9700	81,900.00	1,888,537.99	2,945,943.02
INGRAM MICRO INC CL A INSTINET GROUP INCORPORATED INTEGRATED DEVICE TECH INC		0.000	IM	457153104	15.9000	315,500.00	4,150,607.65	5,016,450.02
INSTINET GROUP INCORPORATED		0.000	INGP	457750107	5.1500	545,000.00	2,825,573.00	2,806,750.00
INTEGRATED DEVICE TECH INC		0.000	IDTI	458118106	17.1700	104,800.00	2,387,427.23	1,799,416.01
INSTINET GROUP INCORPORATED INTEGRATED DEVICE TECH INC INTERACTIVE DATA CORP INTERNATIONAL BANCSH		0.000	IDC	45840J107	16.5600	31,100.00	511,213.10	515,016.00
INTERNATIONAL BANCSH		2.120	IBOC	459044103	47.1500	43,900.00	1,608,902.45	2,069,884.98
INTERNATIONAL RECTIFIER COR	P	0.000	IRF	460254105	49.4100	95,500.00	3,359,848.40	4,718,654.99
				460690100Q	15.6000	619,600.00	14,464,456.25	9,665,760.01
INTERSIL HOLDINGS CORP		0.482		46069S109	24.8500	126,700.00	2,841,373.27	3,148,495.00
INVITROGEN CORP		0.000		46185R100	70.0000	93,000.00	5,697,217.02	6,510,000.00
J C PENNEY INC JABIL CIRCUIT INC		1.902		708160106Q	26.2800 28.3000	538,200.00 28,900.00	14,523,983.06 748,101.78	14,143,896.00 817,869.98
				466313103 469814107	48.0100	56,600.00	2,261,906.61	2,717,365.98
JANUS CAPITAL GROUP INC		0.000	TMC	47102X105	16.4100	402,700.00	8,292,943.98	6,608,307.00
JEFFERSON PILOT		2 606	.TD	475070108Q	50.6500	239,100.00	9,387,260.35	12,110,415.00
JM SMUCKER CO		2.000	SiTM	832696405	45.2900	83,700.00	3,020,167.34	3,790,772.99
JOHN HANCOCK FINANCIAL SRVC	S	0.933	THE	41014S106	37.5000	486,300.00	17,317,305.74	18,236,250.01
JOHN HANCOCK FINANCIAL SRVC	-	0.775	JCI	478366107Q	116.1200	168,200.00	12,362,483.21	19,531,384.02
JONES APPAREL GROUP INC KB HOME KERR MCGEE CORP. KEYSPAN CORPORATION KING PHARMACEUTICALS		0.908		480074103	35.2300	202,100.00	5,893,292.31	7,119,983.00
KB HOME		1.378		48666K109Q	72.5200	95,700.00	5,124,990.72	6,940,164.00
KERR MCGEE CORP.		3.871		492386107Q	46.4900	106,400.00	5,457,025.20	4,946,535.99
KEYSPAN CORPORATION		4.837		49337W100	36.8000	264,700.00	8,821,305.78	9,740,960.02
KING PHARMACEUTICALS		0.000	KG	495582108	15.2600	292,500.00	7,435,288.58	4,463,549.99

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	ר מאם מאדוד (כ	1)			
	Portfolio - RMV Instrument - COM	COI	D-CAP VALUE (Ç MMON STOCK	2)			
	IIISCI dillette - COM	COI	MMON STOCK				
KNIGHT RIDDER	1.654	KRI	499040103Q	77.3700	118,900.00	6,230,755.91 2,543,983.74 3,497,747.02 617,469.10 2,423,392.50 3,933,097.43 1,639,731.54 6,182,433.53 2,601,901.92	9,199,293.00
L-3 COMMUNICATIONS HOLDINGS	S IN 0.000	LLL	502424104	51.3600	61,300.00	2,543,983.74	3,148,368.01
LA-Z-BOY INC.	1.906	LZB	505336107	20.9800	185,000.00	3,497,747.02	3,881,300.00
LABORATORY CRP OF AMER HLDO	GS 0.000	LH	50540R409	36.9500	19,700.00	617,469.10	727,914.99
LABRANCHE & CO., INC.	2.742	LAB	505447102	11.6700	297,800.00	2,423,392.50 3,933,097.43	3,475,326.00
LAFARGE NORTH AMERICA INC.	1.974	LAF	505862102	40.5200	105,200.00	3,933,097.43	4,262,704.00
LANCASTER COLONY CORP	2.037	LANC	513847103	45.1600	45,700.00	1,639,731.54	2,063,812.01
LEAR CORP.	1.304	LEA	521865105	61.3300	138,700.00	6,182,433.53 2,601,901.92	8,506,471.00
LEE ENTERPRISES	1.649	LEE	523768109	43.6500	74,800.00	2,601,901.92	3,265,020.00
LEGG MASON INC.	0.777	LM	524901105	77.1800	16,400.00	759,120.93	1,265,752.01
LEGGETT & PLATT INC	2.589	LEG	524660107	21.6300	204,200.00	759,120.93 4,236,494.27 5,938,555.25 377,514.13 2,019,032.23	4,416,845.99
LENNAR CORPORATION	0.520	LEN	526057104	96.0000	85,800.00	5,938,555.25	8,236,800.00
LEUCADIA NATIONAL CORP	0.542	LUK	527288104	46.1000	10,900.00	377,514.13	502,490.01
LEVEL 3 COMMUNICATIO	0.000	LVLT	52729N100	5.7000	366,800.00	2,019,032.23	2,090,760.00
LIMITED BRANDS INC.	2.218	LTD	532716107Q	18 0300	744 100 00	12,729,289.69	13,416,122.98
LINCOLN NATIONAL CORP	3.467	LNC	534187109Q	40.3700	298,700.00	11,060,129.34	13,416,122.98 12,058,519.00
LIZ CLAIBORNE	0.634	LIZ	539320101Q	35.4600	180,700.00 71,100.00 263,800.00	5,519,902.94 2,970,162.00	6,407,622.00
LNR PROPERTY CORP	0.101	LNR	501940100	49.5100	71,100.00	2,970,162.00	3,520,161.00
LOEWS CORP	1.213	LTR	540424108Q	49.4500		10,191,069.55	13,044,910.01
LOEWS CORP - CAROLINA GROUP	7.210	CG	540424207	25.2400	148,800.00	3,434,884.32 8,920,250.10	3,755,712.00
LSI LOGIC CORP	0.000	LSI	502161102	8.8700	577,100.00	8,920,250.10	5,118,876.99
LUBRIZOL CORP	3.198	LZ	549271104	32.5200	86,700.00	2,832,057.34 48,849,663.67	2,819,484.00
LUCENT TECHNOLOGIES	0.000	LU	549463107	2.8400	86,700.00 6,093,500.00	48,849,663.67	17,305,540.00
LYONDELL CHEMICAL COMPANY	5.309	LYO	552078107Q	16.9500	233,900.00	3,314,828.89	3,964,604.99
MANDALAY RESORT GROUP	2.415	MBG	562567107	44.7200	37,700.00	1,062,220.49	1,685,944.00
MANOR CARE INC.	1.446	HCR	564055101	34.5700	181,700.00	4,719,554.82	6,281,368.99
MANPOWER INC	0.424	MAN	56418H100	47.0800	37,200.00	1,267,585.94	1,751,376.00
MARATHON OIL CORP	3.022	MRO	5658491060	33.0900	586,900.00	3,314,828.89 1,062,220.49 4,719,554.82 1,267,585.94 13,799,412.40	19,420,521.00
MARKEL CORP	0.000	MKL	570535104	252 5100	2 200 00	2,309,257.88	2,230,888.01
MARRIOTT INT'L INC CL-A	0.649	MAR	571903202	46.2000	143,000.00	2,309,257.88 4,278,675.01	2,230,888.01 6,606,600.00
MARSHALL & ILSLEY CORP	1.882	MI	571834100	38.2500	309,900.00	9,243,510.64	11,853,674.99
MARTIN MARIETTA MATERIALS	1.532	MLM	573284106	46.9700	82,300.00	9,243,510.64 3,892,080.97 3,999,210.82	3,865,630.99
MAXTOR CORP	0.000	MXO	577729205	11.1000	377,099.99	3,999,210.82	4,185,810.00
MAY DEPT STORES	3.302	MAY	577778103Q	29.0700	485,400.00	13,919,983.12	14,110,577.98
MBIA INC.	1.350	MBI	55262C1000	E0 2200	275 500 00	12 202 200 00	16 217 065 00
MCKESSON CORP	0.746	MCK	5815501030	32.1600	262,500.00	9,243,389.94	8,442,000.01
MDC HOLDINGS INC	0.775	MDC	552676108	64.5000	28,700.00	622,676.08	1,851,149.99
MDU RESOURCES GROUP	2.855	MDU	552690109	23.8100	271,750.00	9,243,389.94 622,676.08 6,170,541.30	6,470,367.50
KNIGHT RIDDER L-3 COMMUNICATIONS HOLDINGS LA-Z-BOY INC. LABORATORY CRP OF AMER HLDG LABRANCHE & CO., INC. LAFARGE NORTH AMERICA INC. LANCASTER COLONY CORP LEAR CORP. LEE ENTERPRISES LEGG MASON INC. LEGGETT & PLATT INC LENNAR CORPORATION LEUCADIA NATIONAL CORP LEVEL 3 COMMUNICATIO LIMITED BRANDS INC. LINCOLN NATIONAL CORP LIZ CLAIBORNE LNR PROPERTY CORP LOEWS CORP LOEWS CORP LOEWS CORP LUCENT TECHNOLOGIES LYONDELL CHEMICAL COMPANY MANDALAY RESORT GROUP MANOR CARE INC. MARATHON OIL CORP MARRIOTT INT'L INC CL-A MARSHALL & ILSLEY CORP MARTIN MARIETTA MATERIALS MAXTOR CORP MAY DEPT STORES MBIA INC. MCKESSON CORP MDC HOLDINGS INC MDU RESOURCES GROUP MEADWESTVACO	3.092	MWV	583334107	29.7500	337,200.00	8,169,697.98	10,031,700.02
	2.072				, =	.,,	.,,

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM Portfolio - RMV		D-CAP VALUE ((	2.1			
	Instrument - COM		D-CAP VALUE (Ç MMON STOCK	21			
	Institutent - Com	CO	MMON STOCK				
MEDIA GENERAL INC - CL A	1.16	7 MEG	584404107	65.1000	27,200.00	1,805,282.81	1,770,720.00
MERCANTILE BANC. MERCANTILE BANC. MERCURY GENERAL CORP. METRO GOLDWYN MAYER MGIC INVESTMENT CORP MGM MIRAGE MICRON TECHNOLOGY INC MILLENNIUM PHARMACEUTICALS	2.89	6 MRBK	587405101Q	45.5800	61,000.00	1,198,901.90	2,780,379.98
MERCURY GENERAL CORP.	2.83	5 MCY	589400100	46.5500	43,800.00	2,029,999.11	2,038,890.01
METRO GOLDWYN MAYER	0.00	0 MGM	591610100	17.0900	130,137.00	1,722,864.47	2,224,041.32
MGIC INVESTMENT CORP	0.26	3 MTG	552848103Q	56.9400	159,000.00	8,155,668.15	9,053,460.02
MGM MIRAGE	0.00	0 MGG	552953101	37.6100	78,000.00	2,606,937.83	2,933,580.00
MICRON TECHNOLOGY INC	0.00		595112103Q	13.4700	514,100.00	11,356,088.09	6,924,926.99
MILLENNIUM PHARMACEUTICALS	0.00	0 MLNM	599902103 608190104	18.6700 70.5400	372,400.00 57,100.00	6,259,000.74 2,262,550.64	6,952,708.00 4,027,834.01
MOHAWK INDUSTRIES INC. MONSANTO COMPANY MSA INDUSTRIAL DIRECT CO-A	1 00	U MHK.	61166W101	28.7800	514,500.00	9,650,841.09	14,807,310.01
MCA INDICTRIAL DIRECT CO.A	1 16	3 MCM	553530106	27.5000	6,100.00	150 102 85	167,750.00
			626717102Q	65.3100	128,400.00	159,193.85 4,381,922.69	8,385,804.01
NATIONAL COMMERCE FINANCIAL	2.93	2 NCF	63545P104	27.2800	344,300.00	7,389,543.32	9,392,504.01
NATIONAL FUEL & GAS	4.41	9 NFG	636180101Q	24.4400	110,400.00	2,767,937.07	2,698,176.01
NATIONAL SEMICONDUCTOR CORE	0.00	0 NSM	637640103	39.4100	94 500 00	3,022,628.26	3,724,245.00
NATIONWIDE FINANCIAL SERVIC	LE 1.57	2 NFS	638612101	33.0600	94,500.00 38,200.00 145,000.00	3,082,214.51	3,124,170.01
NAVISTAR INTL. CORP.	0.00	VAN 0	63934E108	47.8900	38,200.00	1,359,680.40	1,829,398.00
NCR CORPORATION	0.00	0 NCR	62886E108		,	4,411,503.07	5,626,000.01
NEIMAN MARCUS GROUP INC-CLA	ASS 0.96	8 NMG.A	640204202	53.6700	59,900.00	1,865,142.12	3,214,833.01
NEW YORK COMMUNITY BANCORP	2.62	8 NYB	649445103	38.0500	163,199.99	3,973,285.44	6,209,760.00
NEW YORK TIMES CO. CL A	1.21	3 NA.I.	650111107Q	47.7900 22.7700	29,400.00 50,200.00	1,196,701.78 1,346,374.79	1,405,025.99 1,143,054.00
NEWELL RUBBERMAID INC.	3.68	9 NWL	651229106Q 654086107Q	34.0400	74,100.00	2,475,366.55	2,522,364.01
NICOR INC.	A 10	T GAS	65473P1050	21.9400	313,300.00	5,803,059.52	6,873,802.00
NOBLE ENERGY INC	0.45	O NBI.	655044105	44.4300	57,900.00	1,740,631.16	2,572,497.00
NORDSTROM INC	1.28	2 JWN	6556641000	34.3000	160,300.00	3,592,973.67	5,498,290.00
NORFOLK SOUTHERN CORP.	1.35	3 NSC	6558441080	23.6500	656,000.00	13,389,443.67	15,514,399.99
NATIONWIDE FINANCIAL SERVIC NAVISTAR INTL. CORP. NCR CORPORATION NEIMAN MARCUS GROUP INC-CLF NEW YORK COMMUNITY BANCORP NEW YORK TIMES CO. CL A NEWELL RUBBERMAID INC. NICOR INC. NISOURCE INCORPORATED NOBLE ENERGY INC NORDSTROM INC NORFOLK SOUTHERN CORP. NORTH FORK BANK NORTHEAST UTILITIES NORTHERN TRUST CORP NOVELL INC NSTAR CO. NTL INC NUCOR CORP O'REILLY AUTOMOTIVE INC.	2.96	5 NFB	659424105	40.4700	191,900.00	5,899,439.12	7,766,193.01
NORTHEAST UTILITIES	2.97	4 NU	664397106	20.1700	313,200.00	5,989,600.04	6,317,244.00
NORTHERN TRUST CORP	1.63	7 NTRS	665859104	46.4200	244,500.00	11,729,629.59	11,349,690.01
NOVELL INC	0.00	0 NOVL	670006105	10.5200	557,200.00	4,829,963.31	5,861,744.00
NSTAR CO.	4.57	7 NST	67019E107	48.5000	89,200.00	3,752,389.31	4,326,200.00
NTL INC	0.00	0 NTLI	62940M104	69.7500	178,536.00	8,484,643.63	12,452,886.00
NUCOR CORP	1.42	B NUE O ORLY	670346105Q	56.0000	131,600.00	6,488,722.29	7,369,600.01 586,908.02
O'REILLY AUTOMOTIVE INC. ODYSSEY HOLDINGS CORP	0.00	ORLY ORH	686091109 67612W108	38.3600 22.5500	15,300.00 70,100.00	359,171.76 1,551,088.50	1,580,755.00
OFFICE DEPOT INC		ORH ODP	676220106	16.7100	519,600.00	7,631,732.45	8,682,515.99
OGE ENERGY CORP		8 OGE	670837103	24.1900	143,500.00	3,037,697.81	3,471,265.00
OLD NATL BANCORP IND		6 ONB	680033107	22.8500	106,600.00	2,498,193.90	2,435,810.00
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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - RMV		D-CAP VALUE ((	2)			
	Instrument - COM	CO	D-CAP VALUE ()	21			
	Institutient - COM	CO.	MIMON STOCK				
OLD REPUBLIC INT'L CORP. ONMICARE INC. OUTBACK STEAKHOUSE INC OWENS-ILLINOIS INC PACCAR INC PACIFIC GAS & ELEC. CO. PACIFICARE HEALTH SYSTEM PACKAGING CORP OF AMERICA PACTIV CORPORATION PALL CORPORATION PANAMSAT CORP PARK NATL CORP PARKER-HANNIFIN CORP. PEABODY ENERGY CORP PENTAIR INC. PEOPLES BK BRIDGEPOR PEOPLES ENERGY CORP PEOPLES ENERGY CORP PEOPLES OF INC PEFSIAMERICAS INC. PEFSIAMERICAS INC. PEFSIAMERICAS INC PERFORMANCE FOOD GROUP COMP. PIER 1 IMPORTS INC/DEL PINNACLE WEST CAPITAL CORP PIONEEN NATURAL RESOURCES COPITNEY-BOWES, INC. PLUM CREEK TIMBER CO INC PMI GROUP INC. POGO PRODUCING CO POLO RALPH LAUREN CORP POLYCOM INC. POPULAR INC PPE INDUSTRIES INC. PPL CORPORATION PRAXAIR INC. PRECISION CASTPARTS CORP PRIDE INTERNATIONAL INC. PROTECTIVE LIFE CORP	1.786	ORI	680223104	25.3600	382,950.00	7,881,834.10	9,711,611.98
ONMICARE INC.	0.222	OCR	681904108	40.3900	68,000.00 27,200.00	1,532,297.16	2,746,520.00
OUTBACK STEAKHOUSE INC	1.176	OSI	689899102	44.2100	27,200.00	812,949.00	1,202,511.98
OWENS-ILLINOIS INC	0.000	OI	690768403		352,000.00	4,082,918.15	4,185,280.00
PACCAR INC	0.704	PCAR	693718108Q	85.1200	184,900.00	11,116,827.88	15,738,688.00
PACIFIC GAS & ELEC. CO.	0.000	PCG	69331C108Q	27.7700	688,600.00	15,439,427.18	19,122,422.00
PACIFICARE HEALTH SYSTEM	0.000	PHS	695112102	67.6000	100,100.00	5,777,276.05 1,874,816.11	6,766,759.98
PACKAGING CORP OF AMERICA	2.744	PKG	695156109	21.8600	98,100.00	1,874,816.11	2,144,466.00
PACTIV CORPORATION	0.000	PTV	695257105	23.9000	4,699.99	1,074,61011 101,996.07 820,994.46 992,467.57 2,180,454.39 8,354,715.01	112,329.99
PALL CORPORATION	1.341	$_{ m PLL}$	696429307Q	26.8300	36,300.00	820,994.46	973,929.01
PANAMSAT CORP	0.000	SPOT	697933109	21.5600	49,200.00	992,467.57	1,060,752.00
PARK NATL CORP	3.110	PRK	700658107	113.1500	19,200.00	2,180,454.39	2,172,479.99
PARKER-HANNIFIN CORP.	1.277	PH	701094104Q	59.5000	198,800.00	8,354,715.01	11,828,599.99
PEABODY ENERGY CORP	1.198	BTU	704549104	41.7100	52,500.00 73,600.00	1,354,496.82	2,189,775.00 3,363,520.01
PENTAIR INC.	1.838	PNR	709631105Q	45.7000	73,600.00	1,943,315.17	3,363,520.01
PEOPLES BK BRIDGEPOR	4.785	PBC.I.	710198102	32.6000	42,600.00	1,233,592.59 2,284,872.12	1,388,760.01
PEOPLES ENERGY CORP	5.042	PGL	711030106Q 712713106	42.0400 22.8000	42,600.00 60,700.00 207,600.00	1,233,592.59 2,284,872.12 4,466,979.89	2,551,828.00
PEDGO HOLDINGS ING	0.000	POM	713291102	19.5400	263,600.00	4,400,9/9.89	5,150,744.00
DEDCTAMEDICAC INC.	0 222	DAG	71343P2000	17.1200	98,400.00	5,763,709.20 1,502,106.81	1,684,608.00
DEDECOMANCE ECOD COCID COMD	0.233 0.00 0 VINA	DECC	71343F2000		24 600 00	1,302,100.01	1,004,000.00
DEDKIN FIMED INC	1 640	DKI	7140461090	17.0700	24,600.00 229,400.00	902,553.61 3,674,611.34	889,782.00 3,915,858.00 5,927,411.00
PHELPS DODGE CORP	0.000	DD	717265102Q	76.0900	77,900.00	3 525 993 77	5 927 411 00
PIER 1 IMPORTS INC/DEL	1.463	PTR	720279108	21.8600	32,500.00	655.166.02	710,450.00
PINNACLE WEST CAPITAL CORP	4.497	PNW	7234841010	40.0200	139,900.00	655,166.02 4,887,034.67	5,598,798.00
PIONEER NATURAL RESOURCES CO	0.000	PXD	723787107	31.9300	175,000.00	2,877,116.46	5,587,750.00
PITNEY-BOWES, INC.	2.954	PBI	724479100Q	40.6200	128,900.00	4,720,387.13	5,235,918.00
PLUM CREEK TIMBER CO INC	4.597	PCL	729251108	30.4500	307,900.00	8,611,506.60	9,375,555.00
PMI GROUP INC.	0.402	PMI	69344M101	37.2300	201,300.00	6,213,357.38	7,494,399.00
POGO PRODUCING CO	0.414	PPP	730448107	48.3000	104,100.00	3,990,594.03	5,028,030.00
POLO RALPH LAUREN CORP	0.694	RL	731572103	28.8000	67,400.00	1,796,884.68	1,941,120.01
POLYCOM INC.	0.000	PLCM	73172K104	19.5200	201,600.00	3,940,028.95	3,935,232.00
POPULAR INC	2.403	BPOP	733174106	44.9400	157,600.00	6,074,680.69	7,082,544.01
PPG INDUSTRIES INC.	2.749	PPG	693506107Q	64.0200	285,600.00	14,695,388.71	18,284,112.00
PPL CORPORATION	3.520	PPL	69351T106Q	43.7500	230,200.00	6,712,891.09	10,071,250.00
PRAXAIR INC.	1.413	PX	74005P104Q	38.2000	304,800.00	6,982,263.83	11,643,360.00
PRECISION CASTPARTS CORP	0.264	PCP	740189105	45.4100	145,720.00	5,578,145.84	6,617,145.21
PRIDE INTERNATIONAL INC.	0.000	PDE	74153Q102	18.6400	102,200.00 128,100.00	1,859,215.06	1,905,007.99 4,334,903.99
PROTECTIVE LIFE CORP	1.891	ЪГ	743674103	33.8400	128,100.00	3,969,088.77	4,334,903.99

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC Portfolio - RMV	N STOCK	רט מוזיגנו מגט מ				
	Instrument - COM	COI	D-CAP VALUE (Q) MMON STOCK	1			
	Instrument - com	COI	WINOIN STOCK				
PROTEIN DESIGN LABS INC	0.000	PDLI	74369L103	17.9000	42,400.00	547,981.34	758,960.00
PROVIDENT FINANCIAL GROUP	3.004	PFGI	743866105	31.9500	70,100.00	2,130,441.77	2,239,694.99
PROVIDIAN FINANCIAL CORP	1.030	PVN	74406A102	11.6400	70,100.00 447,400.00	5,608,066.75	5,207,736.00
PUBLIC SVC ENTERPRISES	4.931	PEG	744573106Q	43.8000	380,100.00	2,130,441.77 5,608,066.75 13,041,729.00 3,823,262.55 7,388,686.03 3,475,892.81 52,092,305.57 5,905,057.02 7,214,778.22 1,710,906.77 2,931,675.35 1,903,269.90 11,396,898.19 797,677.97 3,281,273.57	16,648,380.00
PUGET ENERGY INC	4.207	PSD	745310102Q	23.7700	157,900.00	3,823,262.55 7,388,686.03	3,753,283.01
PULTE HOMES, INC.	0.213	PHM	745867101Q	93.6200	103,800.00	7,388,686.03	9,717,756.00
QUESTAR CORP	2.332	STR	748356102Q	35.1500	139,100.00	3,475,892.81 52,092,305.57	4,889,365.00
QWEST COMMUNICATIONS INTL.	1.157	Q		4.3200	1,774,800.00	52,092,305.57	7,667,135.99
R.J. REYNOLDS TOBACCO HOLDI	INGS 6.534	RJR	76182K105	58.1500	141,900.00	5,905,057.02 7,214,778.22 1,710,906.77 2,931,675.35 1,903,269.90	8,251,485.01
RADIAN GROUP INC.	0.164	RDN	750236101	48.7500	182,400.00	7,214,778.22	8,892,000.00
RAYMOND JAMES FINANCIAL INC	0.954	RJF	754730109	37.7000	65,800.00	1,710,906.77	2,480,659.99
RAYONIER INC.	2.601	RYN	754907103Q	41.5100	105,765.20	2,931,675.35	4,390,313.44
REEBOK INTERNATIONAL LTD.	0.763	RBK	758110100Q	39.3200	69,500.00	1,903,269.90	2,732,740.00
REGIONS FINANCIAL CORP.	3.440	RF	758940100Q	37.2000	3/3,800.00	11,396,898.19	13,905,360.01
REGIS CORP	0.303	RGS	758932107 759351109	39.5200 38.6500	34,100.00	1,305,269,30 11,396,898.19 797,677.97 3,281,273.57 4,508,334.38 1,080,150.88	1,347,631.99
REINSURANCE GROUP AM	0.621	RGA		7.3600	700 500 00	3,281,2/3.5/	3,5/8,990.00
RELIANI RESOURCES INC	0.000	RKI	75952B105 759930100	41.2000	790,500.00	4,300,334.30	3,010,013.33
RENAL CARE GROUP INC.	0.000	RCI DCIT	76009N100	29.8800	76 100 00	2 422 669 92	2 272 967 99
DEDIED TO SERVICES INC	0.000	PCC	760759100	25.6300	255 800 00	4 883 467 54	6 556 154 00
DITE VID GODD	0.930	UVD		6.0400	181 300 00	900 543 24	1 095 052 00
POCKWELL AUTOMATION INC	1 853	BUK	7739031090	35.6000	278 500 00	6 871 798 88	9 914 599 98
ROCKWELL COLLINS	1.198	COL	774341101	30.0300	147.700.00	3.024.029.60	4.435.430.99
ROHM & HAAS CO	2.060	ROH	7753711070	42.7100	199,800.00	6.595.528.57	8,533,458.00
RPM INTERNATIONAL INC.	3.402	RPM	7496851030	16.4600	20,100.00	220.772.82	330.846.00
RYDER SYS. INC.	1.757	R	7835491080	34.1500	164,200.00	4,283,489.16	5,607,430.01
RYLAND GROUP INC	0.451	RYL	783764103	88.6400	64,900.00	1,080,150.88 2,433,668.93 4,883,467.54 900,543.24 6,871,798.88 3,024,029.60 6,595,528.57 220,772.82 4,283,489.16 5,124,052.92 3,071,964.27 7,176,432.46 27,206,326.69 5,175,444.31	5,752,736.00
SABRE HOLDINGS CORP.	1.296	TSG	785905100	21.5900	100,400.00	3,071,964.27	2,167,636.00
SAFECO CORP.	1.900	SAFC	786429100Q	38.9300	218,000.00	7,176,432.46	8,486,740.01
SAFEWAY INC	0.000	SWY	786514208	21.9100	742,800.00	27,206,326.69	16,274,748.00
SAKS INCORPORATED	0.000	SKS	79377W108	15.0400	339,700.00	5,175,444.31 7,302,254.43	5,109,088.00 8,264,594.00
SANMINA-SCI CORP	0.000	SANM	800907107	12.6100	655,400.00	7,302,254.43	8,264,594.00
SCANA CORP	4.029	SCG	80589M102Q	34.2500	186,500.00	5,019,333.45 1,435,245.45	6,387,625.00
SCHOLASTIC CORP	0.000	SCHL	807066105	34.0400	45,000.00	1,435,245.45	1,531,800.00
SCIENTIFIC ATLANTA INC.	0.146	SFA	808655104Q	27.3000	306,000.00	8,997,792.35 1,318,234.29	8,353,800.01
SCOTTS COMPANY	0.000	SMG	810186106	59.1600	29,800.00	8,997,792.35 1,318,234.29 20,294,193.05	1,762,968.01
SEARS ROEBUCK & CO.	2.022	S	812387108Q		467,100.00	20,294,193.05	21,248,379.00
SEMPRA ENERGY	3.326	SRE	816851109	30.0600	335,700.00	8,001,935.84 4,004,912.60	10,091,141.99
PROTEIN DESIGN LABS INC PROVIDENT FINANCIAL GROUP PROVIDIAN FINANCIAL CORP PUBLIC SVC ENTERPRISES PUGET ENERGY INC PULTE HOMES, INC. QUESTAR CORP QWEST COMMUNICATIONS INTL. R.J. REYNOLDS TOBACCO HOLDI RADIAN GROUP INC. RAYMOND JAMES FINANCIAL INC RAYONIER INC. REEBOK INTERNATIONAL LTD. REGIONS FINANCIAL CORP. REGIS CORP REINSURANCE GROUP AM RELIANT RESOURCES INC RENAL CARE GROUP INC. RENT-A-CENTER INC REPUBLIC SERVICES INC RITE AID CORP. ROCKWELL AUTOMATION INC ROCKWELL COLLINS ROHM & HAAS CO RPM INTERNATIONAL INC. RYLAND GROUP INC. RYLAND GROUP INC SABRE HOLDINGS CORP. SAFEWAY INC SAKS INCORPORATED SANMINA-SCI CORP SCHOLASTIC CORP SCHOLASTIC CORP SCHOLASTIC CORP SCIENTIFIC ATLANTA INC. SCOTTS COMPANY SEARS ROEBUCK & CO. SEMPRA ENERGY SERVICE CORP INTERNATIONAL	6.679	SRV	817565104Q	5.3900	925,300.00	4,004,912.60	4,987,367.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - RMV	MT	D-CAP VALUE (C	))			
	Portfolio - RMV Instrument - COM	CO	MMON STOCK	. /			
SERVICEMASTER COMPANY	3.605	SVM	81760N109		260,900.00	2,622,762.41	
SHERWIN-WILLIAMS CO	1.784	SHW	824348106Q		207,800.00	5,340,037.92	7,218,972.01
SIEBEL SYSTEMS INC.	0.000	SEBL	826170102	13.8700	298,300.00 65,200.00 393,000.00	4,935,923.52 2,369,951.24 764,157.45 1,100,981.90	4,137,420.98
SIGMA-ALDRICH	1.119	SIAL	826552101Q	57.1800	65,200.00	2,369,951.24	3,728,136.00
SIRIUS SATELLITE RADIO INC.	. 0.000	SIRI	82966U103	3.1600	393,000.00 49,100.00	764,157.45	1,241,880.00
SKY FINL GROUP INC	3.238	SKYF	83080P103	25.9400	49,100.00	2,785,324.84	1,273,654.00
SMITHFIELD FOODS INC	0.00.0	SFD	832248108 832727101	20.7000 18.5700	139,400.00 413,000.00	2,785,324.84 5,715,927.67	2,885,580.00 7,669,410.00
SMURFII-SIONE CONTAINER COF	2 101	SSCC	833034101Q	32.2400	97,900.00	2,862,080.42	3,156,296.01
SNAP-ON TOOLS CORP.	0.000	SNA	834182107	5.9100	1,094,000.00	14,921,730.28	5,150,290.01
CONOCO DRODUCTO CO	2 /11	SUM	835495102		30,300.00	757 266 70	6,465,540.00 745,986.02 617,795.99
SONOCO PRODUCTS CO	1 912	DCII	843611104	47.1600	13 100 00	757,200.78 214 435 90	617 795 99
SUITHTRIIST CORD	2 566	SULL SULL SULL SULL SULL SULL SULL SULL	844730101	32.7300	13,100.00 513,600.00	10 008 441 03	617,795.99 16,810,128.00
SOVEREIGN BANCORP INC	0 421	SOV	845905108	23.7500	491 600 00	7,642,208.02 5,067,705.23	11,675,499.99
SPX CORP	0.000	SPW	7846351040	58.8100	491,600.00 108,400.00	5 067 705 23	6,375,004.02
ST. PAUL COMPANIES	2.925	SPC	7928601080		353,500.00	12,210,221.65	14,016,275.00
STANCORP FINANCIAL GROUP	1.113	SFG	852891100	62.8800	48.900.00	2.353.733.25	3,074,832.00
STANLEY WORKS	2.746	SWK	8546161090	37.8700	105,400.00	3.531.113.97	3.991.498.01
STARWOOD RESORTS	2.335	HOT	85590A203	35.9700	238,500.00	7,053,100.82 2,711,170.63 152,756.13 4,516,454.63	8,578,845.00
STEELCASE INC	1.671	SCS	858155203	14.3600	224,500.00	2,711,170.63	3,223,820.00
STERIS CORP	0.000	STE	859152100Q	22.6000	6,600.00	152,756.13	149,160.00
STORAGE TECHNOLOGY CORP	0.000	STK	862111200	25.7500	184,200.00	4,516,454.63	4,743,150.01
STUDENT LN CORP	2.109	STU	863902102	146.0000	6,700.00 34,900.00	821,309.79	978,200.02 967,079.00
SUNGARD DATA SYSTEMS	0.000	SDS	867363103	27.7100	34,900.00	821,309.79 809,764.80 6,558,395.47 7,023,832.84 468,239.61	967,079.00
SUNOCO, INC.	2.150	SUN	86764P109Q	51.1500	171,700.00	6,558,395.47	8,782,454.99 8,688,501.02 557,030.00
SUPER VALU STORES INC.	2.028	SVU	868536103Q	28.5900	303,900.00	7,023,832.84	8,688,501.02
SWIFT TRANSPORTATION CO.	0.000	SWFT	870756103	21.0200	26,500.00	468,239.61	557,030.00
SYMBOL TECHNOLOGIES INC	0.118	SBL	871508107	16.8900	49,000.00	682,291.85 1,716,096.36	827,610.00
T ROWE PRICE GROUP INC.	1.603	TROW	74144T108Q	47.4100	50,700.00	1,716,096.36	2,403,687.00
TALBOTS INC	1.299	TLB	874161102Q	30.7800	5,800.00 50,600.00	184,212.10 1,620,772.27	178,524.01 2,598,310.00
TCF FINANCIAL CORP	2.921	TCB	872275102		50,600.00		
TECH DATA CORP	0.000	TECD	878237106	39.6900	89,900.00 316,200.00	2,881,918.73	3,568,131.00
TECO ENERGY	5.274	TE	872375100Q		316,200.00 104,000.00	5,392,170.97	4,556,442.00
TEKTRONIX, INC.	0.506	TEK	879131100Q	31.6000 48.3300	58,700.00	2,021,842.45 2,353,052.66	3,286,400.01 2,836,971.00
TELEFLEX INC	1.055	TLY DO	879369106Q 879433100	62.5500	56,700.00	3,542,273.79	3,546,584.99
TELEPHONE & DAIA	0.991	TUS	879433100 879664100	8.4300	20,700.00 414 923 00	3,342,2/3./9 4 605 264 50	3,340,384.99
TENDLE INC.	0.000	TIMD	879868107Q	62.6700	70 200 00	4,605,264.59 4,083,259.92	3,496,957.89 4,907,061.01
TENET HEALTHCARE COPD	0 000	THC	88033G100	16.0500	645,500.00	12,362,212.18	10,360,275.00
SERVICEMASTER COMPANY SHERWIN-WILLIAMS CO SIEBEL SYSTEMS INC. SIGMA-ALDRICH SIRIUS SATELLITE RADIO INC. SKY FINL GROUP INC SMITHFIELD FOODS INC SMURFIT-STONE CONTAINER COF SNAP-ON TOOLS CORP. SOLECTRON CORP SONOCO PRODUCTS CO SOUTHERN PERU COPPER CORP SOUTHERN PERU COPPER CORP SOVEREIGN BANCORP INC SPX CORP. ST. PAUL COMPANIES STANCORP FINANCIAL GROUP STANLEY WORKS STARWOOD RESORTS STEELCASE INC STEFIS CORP STORAGE TECHNOLOGY CORP STUDENT LN CORP SUNGARD DATA SYSTEMS SUNOCO, INC. SUPER VALU STORES INC. SWIFT TRANSPORTATION CO. SYMBOL TECHNOLOGIES INC T ROWE PRICE GROUP INC. TALBOTS INC TCF FINANCIAL CORP TECH DATA	0.000	-110	230330100	10.0500	013,300.00	10,000,010.10	10,000,270.00

Monthly	Market	Portfolio

Investment Desc	Rating Coupon Yield	Ticker	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCK	ζ				
	Portfolio - RMV		D-CAP VALUE (	2)			
	Instrument - COM		OMMON STOCK	~ '			
TEXAS GENCO HOLDINGS INC TEXTRON INC. THE MONY GROUP INC. THERMO ELECTRON CORP. TIDEWATER INC TOLL BROTHERS INC TORCHMARK CORP TOYS R US INC. TRANSATLANTIC HOLDINGS INC TRIAD HOSPITALS INC TRUSTMARK CORP TXU CORPORATION TYSON FOODS INC. CL-A UGI CORP UNION PLANTERS CORP. UNIONBANCAL CORPORATION UNISYS CORP. UNITED BANKSHARES INC. UNITED STATES STEEL CORP. UNITEDGLOBALCOM UNITRIN INC. UNIVERSAL HEALTH SERVICES CL	3.07	5 TGN	882443104	32.5000	25,600.00	575,423.18	832,000.00
TEXTRON INC.	2.27		883203101Q	57.0600	193,200.00	10,331,506.21	11,023,991.98
THE MONY GROUP INC.	1.43		615337102	31.2900	133,900.00	4,260,117.45	4,189,731.00
THERMO ELECTRON CORP.	0.00		883556102	25.2000	215,600.00	4,729,225.92	5,433,120.01
TIDEWATER INC	2.00	3 TDW	886423102Q	29.8800	52,500.00	1,541,884.87	1,568,700.00
TOLL BROTHERS INC	0.00	) TOL	889478103	39.7600	77,600.00	2,072,054.59	3,085,376.01
TORCHMARK CORP	0.96	5 TMK	891027104Q	45.5400	195,400.00	6,840,491.62	8,898,516.00
TOYS R US INC.	0.00	YOT	892335100	12.6400	530,300.00	6,419,720.46	6,702,992.00
TRANSATLANTIC HOLDINGS INC	0.54	1 TRH	893521104Q	80.8000	32,600.00	2,303,583.13	2,634,080.01
TRIAD HOSPITALS INC	0.00	TRI	89579K109	33.2700	133,500.00	4,224,877.39	4,441,545.00
TRUSTMARK CORP	2.59	TRMK	898402102	29.2700 23.7200	81,900.00 542,300.00	2,184,226.63 16,094,953.21	2,397,213.00
TXU CURPURALIUN	1.20		873168108Q	13.2400	487,800.00		12,863,356.00
IISUN FOODS INC. CL-A	1.20	UGI	902494103 902681105	33.9000	70,800.00	6,779,263.16 1,824,963.92	6,458,471.98 2,400,120.02
USI CORP	4.23		908068109	31.4900	316,600.00	9,670,518.45	9,969,733.99
INTONDANCAL CODDODATION	2.15		908906109	57.5400	87,600.00	3,804,360.03	5,040,503.99
INTEVS CORD	0.00	) UIS	909214108	14.8500	131,500.00	2,532,423.25	1,952,775.00
INITED BANKSHARES INC	3 20	UBSI	909907107	31.2000	63,100.00	1,758,796.16	1,968,720.00
UNITED STATES STEEL CORP.	0.57		912909108Q	35.0200	257,600.00	5,665,797.21	9,021,152.00
UNITEDGLOBALCOM	0.00	UCOMA	913247508	8.4800	127,993.00	776,695.80	1,085,380.63
UNITRIN INC.	4.00		913275103	41.4100	76,300.00	2,412,527.16	3,159,583.00
UNIVERSAL HEALTH SERVICES CL	B 0.59	UHS	913903100	53.7200	6,900.00	283,938.38	370,668.00
UNOCAL	2.17	2 UCL	915289102Q	36.8300	351,700.00	10,358,923.34	12,953,111.01
UNUMPROVIDENT CORP.	1.90	2 UNM	91529Y106Q	15.7700	484,200.00	8,930,186.97	7,635,834.01
US CELLULAR CORP.	0.00	) USM	911684108	35.5000	16,000.00	521,696.64	568,000.00
UST INC.	5.60	3 UST	902911106Q	35.6900	281,400.00	9,249,487.52	10,043,166.00
V F CORP	2.40		918204108Q	43.2400	138,300.00	4,657,502.43	5,980,091.99
VALASSIS COMMUNICATIONS INC	0.00	) VCI	918866104	29.3500	68,500.00	1,772,676.60	2,010,475.00
VALEANT PHARMACEUTICALS	1.23		91911X104Q	25.1500	151,500.00	3,608,753.85	3,810,225.00
VALERO ENERGY CORP.	1.03		91913Y100Q	46.3400	246,800.00	8,596,453.84	11,436,712.00
VALLEY NATL BANCORP	3.08	7 ATA	919794107	29.2000	31,900.00	881,757.48	931,479.99
VALSPAR CORP	1.45		920355104	49.4200	79,800.00	3,171,833.54	3,943,716.00
VECTREN CORPORATION	4.62	1 VVC	92240G101	24.6500	125,600.00	2,608,438.73	3,096,040.00
UNICAL UNUMPROVIDENT CORP. US CELLULAR CORP. UST INC. V F CORP VALASSIS COMMUNICATIONS INC VALEANT PHARMACEUTICALS VALERO ENERGY CORP. VALLEY NATL BANCORP VALSPAR CORP VECTREN CORPORATION VERSIGN INC VIAD CORP	0.00	) VRSN	92343E102	16.3000	96,000.00	1,344,699.41	1,564,800.01
			92552R109	25.0000	77,200.00	1,698,163.74	1,930,000.00
VISHAY INTERTECHNOLOGY INC. VULCAN MATERIALS CO WASHINGTON FEDERAL INC. WASHINGTON POST CL. B	2.06	) VSH	928298108	22.9000	366,900.00	5,447,775.68	8,402,010.00
VULCAN MAIEKIALS CU	2.06	WFSL	929160109 938824109	47.5700 28.4000	151,000.00 117,100.00	5,581,295.60 2,215,829.64	7,183,070.01 3,325,640.01
WASHINGTON DOOR OF D	0.09	WPSL WPO	9396401080	791.4000	2,700.00	1,578,164.24	2,136,779.98
WASHINGTON FOST CH. B	0.00	i WPO	232040T00Ö	791.4000	2,700.00	1,3/0,104.24	2,130,119.90

Investment Desc							Market Value
	Group - COMMOI	N STOCK					
	-		D-CAP VALUE (C	))			
			MMON STOCK	,			
WATSON PHARMACEUTICALS INC.	0.000	WPI	942683103	46.0000	157,600.00	5,528,137.20	7,249,600.0
WEBSTER FINANCIAL CORPORATI	ON 1.831	WBS	947890109	45.8600	76,700.00	2,335,230.01	3,517,461.9
WELLCHOICE INC	0.000		949475107	34.5000	93,600.00	2,988,615.03	3,229,200.0
WENDY'S INTL	0.611		9505901090	39.2400	163,800.00	4,654,992.80	6,427,512.0
WERNER ENTERPRISES INC	0.513		950755108	19.4900	44,600.00	570,118.62	869,254.0
VESCO FINL CORP	0.380		950817106	352.0000	2,400.00	820,245.00	844,800.0
WEST CORP.	0.000		952355105	23.2300	83,600.00	2,003,122.50	1,942,028.0
WESTAMERICA BANCORPORATION			957090103	49.7000	40,700.00	1,609,053.71	2,022,790.0
MECTEDN CAC DECOMPOSE THO	0 422	WGR	958259103	47.2500	73,900.00	3,029,009.08	3,491,775.0
NGL HOLDINGS. INC.	4.606	WGT	92924F106	27.7900	81,800.00	2,086,258.80	2,273,221.9
WHIRLPOOL CORP	2.367	WHR	9633201060	72.6500	86,600.00	4,951,390.83	6,291,490.0
WHITNEY HOLDING CORP	3.220	WTNY	966612103	40.9900	67,600.00	2,144,323.19	2,770,924.
WELLERN GAS RESOURCES INC WGL HOLDINGS, INC. WHIRLPOOL CORP WHITNEY HOLDING CORP WILLIAMS COS. INC. WILMINGTON TRUST CO, DELAWA	0.407	WMB	969457100Q	9.8200	871,300.00	18,708,450.47	8,556,165.9
VILMINGTON TRUST CO. DELAWA	ARE 3.000	WT.	9718071020	36.0000	35,600.00	775,571.36	1,281,600.
VINN-DIXIE STORES INC.	2.010	WTN	974280109M	9.9500	385,300.00	3,166,519.03	3,833,735.
VISCONSIN ENERGY CORP.	2.391	WEC	9766571060	33.4500	195,700.00	5,572,137.81	6,546,165.
VPS RESOURCES CORP.	2.010 2.391 4.715 4.417 0.000	WPS	92931B106	46.2300	60,900.00	2,500,519.25	2,815,407.
CEL ENERGY INC	4.417	XEL	98389B1000	16.9800	671,000.00	13,737,079.31	11,393,580.
KEROX CORP	0.000	XRX	984121103Q	13.8000	1,047,700.00	19,346,965.05	14,458,260.
KEROX CORP  KM SATELLITE RADIO HOLD-CL  KTO ENERGY INC.	A 0.000	XMSR	983759101	26.3600	187,400.00	2,685,576.37	4,939,864.
TO ENERGY INC.	0.141	XTO	98385X106	28.3000	20,800.00	372,007.73	588,639.
ZIONS BANCORPORATION	1.956		989701107	61.3300	151,700.00	8,425,381.83	9,303,760.9
Instrument Total	490				104,432,423.19	2,411,226,772.40	2,620,759,618.9
	Instrument -H	REIT	REAL ESTATE	INVESTMENT	TRUST		
AMB PROPERTY CORP.	5.048	AMB	00163T109	32.8800	126,800.00	3,514,794.40	4,169,183.9
APARTMENT INVT & MGMT	6.956		03748R101	34.5000	157,900.00	5,775,481.78	5,447,550.
ARCHSTONE COMMUNITIES	6.111		039583109Q	27.9800	306,500.00	7,549,236.88	8,575,870.
ARDEN REALTY GROUP INC	6.657		039793104Q	30.3400	95,500.00	2,581,045.86	2,897,469.
AVALONBAY COMMUNITIES	5.857		053484101Q	47.8000	103,600.00	4,531,176.19	4,952,080.
BOSTON PROPERTIES INC	5.229		101121101	48.1900	116,800.00	5,105,198.48	5,628,592.
BRE PROPERTIES -CL A	5.838		05564E106	33.4000	3,599.99	119,179.17	120,239.
CAMDEN PROPERTY TRUST	5.733		133131102	44.3000	56,700.00	2,033,926.91	2,511,810.
CARRAMERICA RE CORP	6.715		144418100	29.7800	87,300.00	2,524,644.79	2,599,794.
CATELLUS DEVELOP CORP	2.363		149113102	24.1200	63,081.00	1,012,820.69	1,521,513.
CBL & ASSOC PROP	5.132		124830100	56.5000	35,200.00	1,602,272.14	1,988,800.
CENTERPOINT PROP CORP.	4.165		151895109	74.9000	2,900.00	189,045.00	217,210.0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	· 				
	Portfolio - RMV	MI	D-CAP VALUE (Q	()	m		
	Instrument - REIT		AL ESTATE INVE	STMENT TRUS	Т		
COUSINS PROPERTIES INC	4.836 8.756 5.481 5.935	CUZ	222795106	30.6000	40,900.00	1,152,328.32	1,251,540.01
CRESCENT RE EQT. CO.	8.756	CEI	225756105	17.1300	131,700.00	2,217,738.23	2,256,021.00
DEVELOPERS DIVERSIFIED RE	5.481	DDR	251591103Q	33.5700	43,200.00	1,268,942.04	1,450,224.00
DUKE RE CORPORATION EQUITY RESIDENTIAL PROP FEDERAL REALTY INV. GENERAL GROWTH PROP HEALTH CARE PPTY INV HEALTHCARE RLTY TR HOSPITALITY PROPERTIES	5.935	DRE	264411505	31.0000	227,800.00	6,410,873.54	7,061,800.00
EQUITY RESIDENTIAL PROP	5.862	EQR	29476L107Q	29.5100	458,600.00	11,113,885.24	13,533,286.00
FEDERAL REALTY INV.	5.105	FRT	313747206Q	38.3900	7,500.00	264,443.98	287,925.01
GENERAL GROWTH PROP	4.324	GGP	370021107Q	27.7500	360,900.00	7,937,194.49	10,014,975.00
HEALTH CARE PPTY INV	6.535	HCP	421915109	50.8000	53,300.00	2,369,346.25	2,707,640.01
HEALTHCARE RLTY TR	6.993	HR	421946104	35.7500	70 700 00	2,231,655.64	
HOSPITALITY PROPERTIES	6.976	HPT	44106M102	41.2800	98,600.00	3,038,152.59	2,527,525.00 4,070,208.00
HOST MARRIOTT CORP	8.441	HMT	44107P104	12.3200	466,800.00	4,637,686.35	5,750,976.00
HRPT PROPERTIES TRUST	7.928	HRP	40426W101	10.0900	440,900.00	4,271,882.28	4,448,681.00
HOSPITALITY PROPERITES HOST MARRIOTT CORP HRPT PROPERTIES TRUST ISTAR FINANCIAL INC KIMCO REALTY CORP LIBERTY PROPERTY TRUST MACK-CALI RE CORP. MILLS CORP. NEW PLAN EXCEL RE TRUST	6.812	SFI	45031U101	38.9000	167,000.00	6,210,861.56	6,496,300.00
KIMCO REALTY CORP	5.095	KIM	49446R109Q	44.7500	162,800.00	6,461,658.05	7,285,300.00
LIBERTY PROPERTY TRUST	6.221	LRY	531172104Q	38.9000	131,900.00	4,496,554.12	5,130,910.01
MACK-CALI RE CORP.	6.054	CLI	554489104	41.6200	97,100.00	3,389,456.78	4,041,302.00
MILLS CORP.	5.136	MLS	601148109	44.0000	3,600.00	156,168.00	158,400.00
NEW PLAN EXCEL RE TRUST	6.688	NXL	648053106Q	24.6700	163,300.00	3,563,800.35	4,028,610.99
PAN PACIFIC RETAIL	6.688 4.281 4.487 4.148 6.000 5.219 4.000 5.737 5.179 5.483 9.411	PNP	69806L104	47.6500	12,100.00	512,676.20	576,565.01
PROLOGIS TRUST	4.487	PLD	743410102Q	32.0900	274,700.00	7,549,627.22	8,815,123.00
PUBLIC STORAGE INC	4.148	PSA	74460D109	43.3900	167,800.00	5,919,022.65	7,280,841.99
REALTY INCOME CORP	6.000	0	756109104	40.0000	63,100.00	2,530,864.53	2,524,000.00
REGENCY CENTERS CORP	5.219	REG	758849103	39.8500	43,400.00	1,546,889.73	1,729,490.01
ROUSE CO	4.000	RSE	779273101	47.0000	130,000.00		6,109,999.99
SHURGARD STORAGE CTRS	5.737	SHU	82567D104	37.6500	2,200.00	74,322.34	82,829.99 10,245,773.99 1,570,850.00
SIMON PROP GROUP INC.	5.179	SPG	828806109Q	46.3400	221,100.00		10,245,773.99
THE MACERICH CO	5.483	MAC	554382101	44.5000	35,300.00	1,316,723.45	
THORNBURG MTG INC	9.411	TMA	885218107	27.2000	21,699.99	572,165.30 1,812,205.22 1,068,668.78	590,239.96
	5.194	TRZ	89687P107	15.4000	137,100.00	1,812,205.22	2,111,340.01
UNITED DOMINION RE TRUST	5.194 5.937	UDR	910197102	19.2000	59,700.00	1,068,668.78	1,146,239.99
	5.187	VNO	929042109	54.7500	135,000.00	6,002,946.66	
WEINGARTEN RE INVST	5.276	WRI	948741103	44.3500	77,400.00	3,322,767.34	3,432,690.00
Instrument Total	44				5,663,080.99	153,467,334.74	176,738,971.66
Portfolio Total	534				110,095,504.19	2,564,694,107.14	2,797,498,590.61

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - LCP			T (0			
	Instrument - COM		RGE-CAP PASSIV MMON STOCK	E (Q			
		COI	MIMON STOCK				
3M COMPANY ABBOTT LABORATORIES AFLAC INC AIR PROD. & CHEM. ALCOA INC. ALLSTATE CORP ALLTEL CORP ALTRIA GROUP INC AMAZON COM INC AMERICAN ELECTRIC POWER AMERICAN EXPRESS CO	1.552	MMM	88579Y101Q	85.0300	654,500.00	30,556,452.77	55,652,134.99
ABBOTT LABORATORIES	2.103	ABT	002824100Q	46.6000	1,307,000.00	42,552,887.04	60,906,200.00
AFLAC INC	0.884	AFL	001055102	36.1800	429,900.00	10,812,424.72	15,553,781.99
AIR PROD. & CHEM.	1.741		009158106Q	52.8300	190,300.00	6,960,370.74	10,053,549.00
ALCOA INC.	1.578		013817101Q	38.0000	707,700.00	18,241,691.73	26,892,600.00
ALLSTATE CORP	2.138		020002101Q	43.0200	589,400.00	19,102,381.18	25,355,988.00
ALLTEL CORP	3.177		020039103Q	46.5800	260,600.00	14,441,475.18	12,138,748.00
ALTRIA GROUP INC	4.998		02209S103Q	54.4200	1,695,500.00	53,392,760.20	92,269,110.00
AMAZON COM INC	0.000		023135106	52.6400	184,300.00	7,055,445.56	9,701,551.99
AMERICAN ELECTRIC POWER	4.588		025537101Q	30.5100	330,700.00	10,552,319.31	10,089,657.00
THERETE EMILIEDS CO.	0.025		025816109Q	48.2300	962,200.00	29,788,938.82	46,406,906.00
AMERICAN INTL GROUP	0.392		026874107Q	66.2800	1,922,000.00	80,992,186.18	127,390,160.00
AMGEN INC	0.000		031162100	61.8000	1,079,700.00	37,672,797.92	66,725,460.00
ANADARKO PETROLEUM CORP	1.097		032511107Q	51.0100	208,900.00	9,093,638.35	10,655,988.99
ANALOG DEVICES	0.087		032654105	45.6500	305,900.00	10,992,466.82	13,964,335.00
ANHEUSER-BUSCH	1.670		035229103Q	52.6800	698,600.00	20,635,224.44	36,802,248.00
ANTHEM INC	0.000		03674B104	75.0000	115,800.00	7,259,496.70	8,685,000.01
APACHE CORP.	0.295		037411105	81.1000	135,300.00	6,179,651.64	10,972,830.00
APOLLO GROUP INC	0.000		037604105	68.0000	107,800.00	2,311,543.56	7,330,400.00
APPLIED MATERIALS INC.	0.000		038222105	22.4500	1,385,900.00	25,672,364.62	31,113,455.00
AT&T CORPORATION AT&T WIRELESS SERVICES INC	4.679		001957505Q	20.3000	658,400.00	23,214,667.99	13,365,520.00
AT&T WIRELESS SERVICES INC	0.000		00209A106	7.9900	1,880,200.00	27,116,562.87	15,022,798.00
AUTOMATIC DATA PROC.	1.413		053015103Q	39.6100	500,700.00	17,503,340.76	19,832,727.00
AVON PRODUCTS	1.244		054303102Q	67.4900	196,600.00	6,756,918.49	13,268,534.00
BAKER HUGHES CORP	1.430 3.978		057224107Q	32.1600 80.4300	281,900.00	8,098,773.31	9,065,903.99
BANK OF AMERICA CORP. BANK OF NEW YORK CO, INC	2.294		060505104Q 0640571020	33.1200	1,254,300.00 646,900.00	69,034,449.52 19,789,338.82	100,883,349.00 21,425,328.00
BANK OF NEW TORK CO, INC BANK ONE CORPORATION	2.294		06423A1030	45.5900	956,500.00	38,071,219.76	43,606,835.00
BAXTER INTL	1.906		071813109Q	30.5200	500,300.00	13,146,728.11	15,269,155.99
BB&T CORPORATION	3.312		054937107	38.6400	467,100.00	14,924,741.81	18,048,743.99
BECTON DICKINSON & COMPANY			0758871090	41.1400	213,300.00	6,004,432.37	8,775,162.00
BED BATH & BEYOND INC	0.000		075896100	43.3500	247,200.00	5,587,984.02	10,716,120.01
BELLSOUTH	3.533		079860100	28.3000	1,546,400.00	50,002,746.66	43,763,120.01
BEST BUY COMPANY INC	0.765		086516101	52.2400	218,600.00	6,285,227.67	11,419,664.00
BOEING CO	1.613		0970231050	42.1400	613,000.00	21,669,604.71	25,831,820.01
BOSTON SCIENTIFIC CORP.	0.000		101137107	36.7600	539,200.00	7,178,903.91	19,820,992.00
BRISTOL-MYERS SQUIBB	3.916		1101221080	28.6000	1,623,000.00	54,532,677.16	46,417,800.00
BURLINGTON NORTHERN SANTA			12189T104Q	32.3500	312,000.00	8,652,533.43	10,093,200.00
BURLINGTON RESOURCES	1.083		122014103Q	55.3800	168,100.00	6,465,169.10	9,309,378.00
	1.003			-5.5555	100,100.00	3,103,103.10	2,202,2.3.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Portfolio		N STOCK	RGE-CAP PASSIVE	7 (O			
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CAMPBELL SOUP CO. CAPITAL ONE FINANCIAL CORP. CARDINAL HEALTH INC. CATERPILLAR INC. CENDANT CORP. CHEVRONTEXACO CORP CHUBB CORP CISCO SYSTEMS CITIGROUP INC. CLEAR CHANNEL COMMUNICATION COCA COLA CO. COLGATE PALMOLIVE COMCAST CORP - CL A COMPUTER ASSOCIATE INTL. IN CONAGRA FOODS, INC. CONOCOPHILLIPS COSTCO WHOLESALE CORP. COX COMMUNICATIONS CVS CORP. DANAHER CORP DEERE & CO. DELL INC DEVON ENERGY CORPORATION DISNEY (WALT) CO. DOMINION RESOURCES INC-VA DOW CHEMICAL CO DUKE ENERGY CORPORATION E I DUPONT DE NEM. EBAY INC		2.350	CPB	134429109Q	26.8000	189,000.00	4,949,132.91	5,065,200.00
CAPITAL ONE FINANCIAL CORP.		0.174	COF	14040H105	61.2900	179,700.00	8,311,037.91	11,013,813.00
CARDINAL HEALTH INC.		0.196	CAH	14149Y108Q	61.1600	373,800.00	16,886,574.80	22,861,608.00
CATERPILLAR INC.		1.782	CAT	149123101Q	83.0200	288,400.00	13,196,637.52	23,942,968.00
CENDANT CORP.		0.000	CD	151313103	22.2700	852,800.00	15,197,689.38	18,991,855.99
CHEVRONTEXACO CORP		3.380	CVX	166764100Q	86.3900	894,500.00	64,795,581.06	77,275,855.00
CHUBB CORP		2.114	CB	171232101Q	68.1000	155,200.00	8,486,175.27	10,569,120.01
CISCO SYSTEMS		0.000	CSCO	17275R102	24.2900	5,877,000.00	123,360,460.96	142,752,330.00
CITIGROUP INC.	~	2.884	C	172967101Q	48.5400	4,310,600.00	105,379,800.22	209,236,524.00
CLEAR CHANNEL COMMUNICATION	S	0.854	CCU	184502102	46.8300	439,200.00	25,321,011.06	20,567,736.00
COCA COLA CO.		1./34	KU CT	191216100Q 194162103Q	50.7500 50.0500	1,794,400.00 450,500.00	82,929,977.88 17,901,983.78	91,065,800.00 22,547,525.00
COMCACT CODD _ CI A		0.000	CMCCV	20030N101	32.8700	1,790,800.00	54,739,393.28	58,863,596.00
COMCASI CORP - CL A	C	0.000	CMCSA	204912109S	27.3400	387,700.00	9,608,478.77	10,599,718.00
CONAGRA FOODS INC	<b>c.</b>	3 940	CAC	2058871020	26.3900	449,700.00	9,978,722.26	11,867,583.00
CONOCOPHILLIPS		2.623	COP	20825C104Q	65.5700	568,300.00	27,496,884.06	37,263,431.00
COSTCO WHOLESALE CORP.		0.000	COST	22160K105	37.1800	381,900.00	12,571,180.70	14,199,042.00
COX COMMUNICATIONS		0.000	COX	224044107	34.4500	190,100.00	6,010,201.68	6,548,945.00
CVS CORP.		0.733	CVS	126650100Q	36.1200	329,900.00	11,128,743.39	11,915,988.00
DANAHER CORP		0.109	DHR	235851102	91.7500	96,000.00	3,973,576.98	8,807,999.99
DEERE & CO.		1.352	DE	244199105Q	65.0500	200,400.00	8,534,408.86	13,036,020.00
DELL INC		0.000	DELL	24702R101	33.9600	1,907,400.00	46,991,854.10	64,775,303.99
DEVON ENERGY CORPORATION		0.349	DVN	25179M103	57.2600	193,200.00	8,213,252.40	11,062,632.00
DISNEY (WALT) CO.		0.900	DIS	254687106Q	23.3300	1,710,800.00	44,779,601.35	39,912,964.00
DOMINION RESOURCES INC-VA		4.042	D	25746U109Q	63.8300	268,600.00	12,092,973.76	17,144,738.00
DOW CHEMICAL CO		3.223	DOM	260543103Q	41.5700	766,600.00	23,481,592.80	31,867,562.00
DUKE ENERGY CORPORATION		3.050	DUK	264399106Q 2635341090	20.4500 45.8900	754,600.00 834,000.00	17,599,541.39 40,076,760.75	15,431,570.00 38,272,260.00
E I DUPONI DE NEM.		0.000	עע פים עע	278642103	64.5900	350,900.00	10,840,934.42	22,664,631.00
FCHOSTAR COMMINICATIONS - A		0.000		278762109	34.0000	190,500.00	6,802,454.94	6,477,000.00
FILT LILLY & COMPANY		2.019		532457108Q	70.3300	808,100.00	38,787,873.39	56,833,673.00
EMC CORP		0.000		268648102	12.9200	1,975,800.00	29,610,265.31	25,527,336.00
EMERSON ELECTRIC CO		2.471		291011104Q	64.7500	352,500.00	15,633,953.65	22,824,375.01
ENTERGY CORP.		3.150		29364G103Q	57.1300	189,100.00	6,068,071.30	10,803,283.01
EXELEON CORP		3.013	EXC	30161N101Q	66.3600	271,500.00	10,004,540.31	18,016,740.00
EXXON MOBIL CORPORATION		2.439	MOX	30231G102Q	41.0000	5,592,800.00	144,619,891.63	229,304,800.00
DUKE ENERGY CORPORATION E I DUPONT DE NEM. EBAY INC ECHOSTAR COMMUNICATIONS - A ELI LILLY & COMPANY EMC CORP EMERSON ELECTRIC CO ENTERGY CORP. EXELEON CORP EXXON MOBIL CORPORATION FED. NATL. MTG. ASSN. FEDEX CORPORATION FIFTH THIRD BANCORP		2.398		313586109Q	75.0600	820,400.00	38,748,631.47	61,579,223.99
FEDEX CORPORATION		0.355		31428X106	67.5000	249,800.00	10,773,671.68	16,861,500.00
FIFTH THIRD BANCORP		1.962	FITB	316773100Q	59.1000	419,800.00	19,677,500.33	24,810,180.00

Investment Desc	Rating Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK				
	Portfolio - LCP	LARGE-CAP PASSI	VE (Q			
	Instrument - COM	COMMON STOCK				
FIRST DATA CORP FIRST ENERGY CORP. FLEETBOSTON FINANCIAL CORP	0.194	FDC 319963104Q	41.0900	626,300.00	14,803,046.97	25,734,667.00
FIRST ENERGY CORP.	4.261	FE 337932107Q	35.2000	252,800.00	7,032,250.23	8,898,560.00
FLEETBOSTON FINANCIAL CORP	3.207	FBF 339030108Q	43.6500	880,500.00	25,930,922.67	38,433,825.00
FLEETBOSTON FINANCIAL CORP FORD MOTOR COMPANY FOREST LABORATORIES INC. FOX ENTERTAINMENT GRP INC. FPL GROUP INC. FREDDIE MAC GANNETT INC GAP INC GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GENERAL MILLS INC GENERAL MOTORS CORP GENZYME CORP. GEN. DIV. GILEAD SCIENCES INC. GILLETTE CO GOLDEN WEST FINANCIAL CORP GOLDMAN SACHS GROUP INC	2.500	F 345370860	16.0000	1,472,800.00	25,331,538.28	23,564,800.00
FOREST LABORATORIES INC.	0.000	FRX 345838106	61.8000	285,700.00	7,619,047.58	17,656,260.00
FOX ENTERTAINMENT GRP INC.	- C 0.000	FOX 35138T107	29.1500	146,200.00	4,324,189.01	4,261,730.00
FPL GROUP INC.	3.668	FPL 302571104Q	65.4200	153,500.00	7,888,863.99	10,041,970.00
FREDDIE MAC	1.783	FRE 313400301Q	58.3200	582,400.00	26,886,758.60	33,965,568.00
GANNETT INC	1.121	GCI 364730101Q	89.1600	224,900.00	12,099,907.62	20,052,084.00
GAP INC	0.383	GPS 364760108Q	23.2100	550,900.00	10,705,101.54	12,786,389.00
GENENTECH INC.	0.000	DNA 368710406	93.5700	171,700.00	12,586,409.43	16,065,968.99
GENERAL DYNAMICS CORP.	1.416	GD 369550108Q	90.3900	147,900.00	8,731,734.98	13,368,681.00
GENERAL ELECTRIC CO	2.582	GE 369604103Q	30.9800	8,368,600.00	189,591,218.50	259,259,228.00
GENERAL MILLS INC	2.428	GIS 370334104Q	45.3000	309,400.00	13,434,258.18	14,015,820.00
GENERAL MOTORS CORP	3.745	GM 370442105Q GENZ 372917104	53.4000 49.3400	387,300.00 161,000.00	19,461,012.33 4,878,602.14	20,681,820.00
GENZIME CORP. GEN. DIV.	0.000	GILD 375558103	58.1400	167,500.00	4,878,802.14	7,943,740.00 9,738,450.00
GILEAD SCIENCES INC.	1 760	G 3757661020	36.7300	855,100.00	29,119,587.91	31,407,823.00
COLDEN WEST EINANCIAL CODD	1.709 0.387	GDW 381317106Q	103.1900	104,300.00	5,634,765.60	10,762,717.00
GOLDMAN SACHS GROUP INC	1.012	GS 38141G104	98.7300	238,300.00	17,924,108.81	23,527,359.00
GUIDANT CORP.	0.531	GDT 401698105Q	60.2000	259,000.00	9,247,227.94	15,591,800.01
HALLIBURTON COMPANY	1.923		26.0000	366,000.00	7,783,542.26	9,516,000.00
HARLEY-DAVIDSON INC	0.673		47.5300	253,200.00	9,744,067.81	12,034,596.00
HARTFORD FINL SERVICES	0.387 1.012 0.531 1.923 0.673 1.897 0.186 2.964 1.393 0.789	~	59.0300	236,500.00	11,166,904.74	13,960,595.00
HCA INC	0.186		42.9600	410,800.00	12,851,751.87	17,647,967.99
HEINZ H. J. CO.	2.964		36.4300	294,200.00	10,156,611.80	10,717,706.00
HEWLETT-PACKARD CO	1.393		22.9700	2,555,900.00	57,169,319.13	58,709,023.00
HOME DEPOT INC.	0.789		35.4900	1,920,600.00	51,078,022.62	68,162,094.00
HONEYWELL INTERNATIONAL INC	2.243		33.4300	695,400.00	27,928,196.18	23,247,222.00
HUGHES ELECTRONICS CORP	0.000		16.5500	603,170.64	8,384,303.86	9,982,474.09
ILLINOIS TOOL WORKS	1.144	ITW 452308109Q	83.9100	215,300.00	11,115,370.80	18,065,823.00
INTEL CORP.	0.248	INTC 458140100Q	32.2000	5,471,100.00	115,399,768.76	176,169,420.00
INTERACTIVE CORP	0.000		33.9300	351,600.00	14,032,163.80	11,929,788.00
HOME DEPOT INC. HONEYWELL INTERNATIONAL INCHUGHES ELECTRONICS CORP ILLINOIS TOOL WORKS INTEL CORP. INTERACTIVE CORP INTERNATIONAL PAPER INTL BUS MACH CORP JOHNSON & JOHNSON JP MORGAN CHASE & CO. KELLOGG CO. KEYCORP	2.319	IP 460146103Q	43.1100	401,000.00	14,611,600.88	17,287,110.00
INTL BUS MACH CORP	0.690	IBM 459200101Q	92.6800	1,355,700.00	98,537,576.72	125,646,276.00
JOHNSON & JOHNSON	1.858		51.6600	2,485,900.00	84,313,469.59	128,421,594.00
JP MORGAN CHASE & CO.	3.702		36.7300	1,700,800.00	58,621,726.20	62,470,384.00
KELLOGG CO.	2.652	K 487836108Q	38.0800	205,900.00	6,971,030.99	7,840,672.00
KEYCORP	4.229	KEY 4932671080	29.3200	354,000.00	9,036,764.28	10,379,279.99

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - LCP		RGE-CAP PASSIVE	· (0			
	Instrument - COM	CO	MMON CTOCK	r (Q			
			MMON STOCK				
KIMBERLY-CLARK CORP KOHLS CORP KRAFT FOODS INC - A KROGER CO. LEHMAN BROTHERS HOLDING LIBERTY MEDIA CORP-A LINEAR TECHNOLOGY CORP LOCKHEED MARTIN CORPORATION LOWE'S COS	2.30	KMB	494368103Q	59.0900	426,000.00	21,084,934.36	25,172,340.00
KOHLS CORP	0.000	) KSS	500255104	44.9400	239,800.00	11,682,546.03	10,776,611.99
KRAFT FOODS INC - A	2.234	kfT	50075N104	32.2200	230,500.00	6,812,618.20	7,426,710.00
KROGER CO.	0.000	) KR	501044101	18.5100	631,800.00	11,125,956.36	11,694,618.01
LEHMAN BROTHERS HOLDING	0.623	LEH	524908100Q	77.2200	223,800.00	10,602,125.16	17,281,836.00
LIBERTY MEDIA CORP-A	0.000	) L	530718105	11.8900	2,299,800.00	26,446,267.12	27,344,622.00
LINEAR TECHNOLOGY CORP	0.760	) LLTC	535678106	42.0700	262,100.00	8,922,845.51	11,026,547.00
LOCKHEED MARTIN CORPORATION	1.712	2 LMT	539830109Q	51.4000	308,300.00	12,910,556.34	15,846,620.00
LOWE'S COS	0.216	LOW	548661107Q	55.3900	636,600.00	16,090,114.90	35,261,274.00
M&T BANK CORPORATION	1.220	) MTB	55261F104	98.3000	55,800.00	3,892,778.25	5,485,139.99
MARSH & MCLENNAN COS.	2.589	9 MMC	571748102Q	47.8900	448,300.00	16,670,206.98	21,469,087.00
MASCO CORP.	2.334	MAS	574599106Q	27.4100	399,100.00	9,295,092.13 8,972,434.54	10,939,330.99
MAXIM INTGRTD PRDCTS INC.	0.642	MXIM S	57772K101	49.8000	271,900.00		13,540,620.00
LOCKHEED MARTIN CORPORATION LOWE'S COS M&T BANK CORPORATION MARSH & MCLENNAN COS. MASCO CORP. MAXIM INTGRTD PRDCTS INC. MBNA CORP MCDONALDS CORPORATION MCGRAW HILL INC MEDCO HEALTH SOLUTIONS INC MEDTRONIC INC MELLON FINANCIAL CORP. MERRILL LYNCH & CO. INC. METLIFE INC MICROSOFT CORP. MORGAN STANLEY DEAN WITTER & MOTOROLA INC NATIONAL CITY CORP NEWMONT MNG. CORP. HLDG CO NEXTEL COMMUNICATIONS CL-A	1.609	KRB	55262L100Q	24.8500	898,700.00	14,651,681.83	22,332,694.99
MCDONALDS CORPORATION	1.613	MCD	580135101Q	24.8300	1,065,300.00	30,155,905.43	26,451,399.00
MCGRAW HILL INC	1.544	MHP	580645109Q	69.9200	159,700.00	8,535,942.53	11,166,224.00
MEDCO HEALTH SOLUTIONS INC	0.000	) MHS	58405U102	33.9900	226,400.00	4,688,171.06	7,695,336.00
MEDTRONIC INC	0.596	MDT	585055106Q	48.6100	1,021,100.00	30,599,302.19	49,635,671.00
MELLON FINANCIAL CORP.	1.993	MEL	58551A108Q	32.1100	361,300.00	10,057,222.46	11,601,343.01
MERCK & CO INC	3.20.	MRK	589331107Q	46.2000	1,877,600.00	82,885,539.28	86,745,120.00
MERRILL LYNCH & CO. INC.	1.091	L MER	590188108Q	58.6500	776,200.00	30,128,915.26	45,524,129.99
METLIFE INC	0.68	MET.	59156R108	33.6700	284,500.00	8,733,743.41	9,579,115.00
MICROSOFT CORP.	0.58	MSFT.	594918104	27.5400	7,488,500.00	186,598,646.90	206,233,290.00
MORGAN STANLEY DEAN WITTER &	x C 1.728	3 MWD	617446448Q	57.8700	887,700.00	38,764,971.76	51,371,199.00
MOTOROLA INC	1.13	, MO.I.	620076109Q	14.0700	1,939,000.00	39,730,173.17	27,281,729.99
NATIONAL CITY CORP	3.//_	L NCC	635405103Q	33.9400	462,500.00 326,500.00	12,451,320.13 9,911,504.65	15,697,250.01
NEWMONI MNG. CORP. HLDG CO	0.41	LINEM	2636607 Q	48.6100 28.0600	326,500.00		15,871,165.01
NEXIEL COMMUNICATIONS CL-A	1.16	NXIL	65332V103 6541061030	68.4600	730,400.00 137,500.00	12,901,002.27 6,897,343.41	20,495,024.00 9,413,250.01
NIKE INCCL B	1.100	NVE	666807102Q	95.6000	145,300.00	12,080,529.83	13,890,680.00
OCCIDENTAL DETROLEUM CORD	2.467	) OVV	6745991050	42.2400	317,600.00	8,077,739.24	13,415,424.00
OMNICOM CROUD	0.402	OMC	681919106	87.3300	157,900.00	9,840,428.06	13,789,407.00
ODICIE CVC CODD	0.910	OPCT	68389X105	13.2000	3,244,300.00	32,303,662.73	42,824,760.01
DAYCHEY INC	1 290	) DVAX	704326107	37.2000	276,100.00	7,603,677.00	10,270,920.00
DEDGICO INC	1 37	DFD	7134481080	46.6200	1,438,600.00	42,370,805.67	67,067,532.00
NEWMONT MNG. CORP. HLDG CO NEXTEL COMMUNICATIONS CL-A NIKE INCCL B NORTHROP GRUMMAN CORP. OCCIDENTAL PETROLEUM CORP. OMNICOM GROUP ORACLE SYS. CORP. PAYCHEX INC PEPSICO INC. PFIZER INC. DNG EINANGIAL SERVICES CROUP	1 922	DEE	717081103Q	35.3300	6,610,300.00	140,216,450.88	233,541,899.00
PRIZER INC. PNC FINANCIAL SERVICES GROUP	2 652	PNC	6934751050	54.7300	237,100.00	12,018,483.95	12,976,483.00
PRINCIPAL FINANCIAL GROUP	1 360	) PFG	74251V102	33.0700	243,100.00	6,894,866.53	8,039,317.00
PRINCIPAL FINANCIAL GROUP PROCTER & GAMBLE CO	1 823	2 PG	7427181090	99.8800	1,084,100.00	64,176,578.81	108,279,907.99
	1.022		,		_,001,100.00	11,1,0,0,0,01	

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value		
	Group - COMMO Portfolio - LCP			п /о					
	Instrument - COM	LA	RGE-CAP PASSIV MMON STOCK	E (Q					
		COI	MIMON STOCK						
PROGRESS ENERGY, INC PROGRESSIVE CORP PRUDENTIAL FINANCIAL INC QUALCOMM INC	5.081	PGN	743263105Q	45.2600	179,400.00	7,125,244.35	8,119,644.01		
PROGRESSIVE CORP	0.119	PGR	743315103	83.5900	163,300.00	8,425,688.45	13,650,247.00		
PRUDENTIAL FINANCIAL INC	1.197	PRU	744320102	41.7700	461,900.00	14,922,571.68	19,293,563.00		
PRUDENTIAL FINANCIAL INC QUALCOMM INC RAYTHEON COMPANY SARA LEE CORP. SBC COMMUNICATIONS INC. SCHERING-PLOUGH	0.519	QCOM	747525103	53.9300	661,000.00	30,101,623.34	35,647,730.01		
RAYTHEON COMPANY	2.663	RTN	755111507Q	30.0400	343,800.00	11,928,583.93	10,327,752.00		
SARA LEE CORP.	3.454	SLE	803111103Q	21.7100	650,700.00	11,904,759.98	14,126,697.00		
SBC COMMUNICATIONS INC.	4.794	SBC	78387G103Q	26.0700	2,781,900.00	90,537,879.59	72,524,132.99		
SCC COMMUNICATIONS INC. SCHERING-PLOUGH SCHWAB (CHARLES) CORP SLM CORP SOUTHERN CO SOUTHWEST AIRLINES SPRINT CORP. ST JUDE MED. INC. STATE STREET CORP STRYKER CORP. SUN MICROSYSTEMS INC. SUNTRUST BANKS INC. SYSCO CORP. TARGET CORP TEXAS INSTRS INC TIME WARNER INC. TRAVELERS PROPERTY CASUALTY	1.265	SGP	806605101Q	17.3900	1,229,900.00	26,019,642.72	21,387,961.00		
SCHWAB (CHARLES) CORP	0.473	SCH	808513105	11.8400	884,200.00	14,209,928.76	10,468,928.00		
SLM CORP	1.804		78442P106	37.6800	345,000.00	8,559,882.42	12,999,599.99		
SOUTHERN CO	4.628		842587107Q	30.2500	604,300.00	13,414,223.09	18,280,075.00		
SOUTHWEST AIRLINES	0.111		844741108Q	16.1400	632,600.00	8,335,980.28	10,210,164.00		
SPRINT CORP.	3.045		852061100Q	16.4200	752,800.00	24,581,297.91	12,360,976.00		
ST JUDE MED. INC.	0.000		790849103	61.3500	150,700.00	5,424,381.32	9,245,445.00		
STATE STREET CORP	1.152		857477103	52.0800	278,300.00	11,125,486.89	14,493,864.00		
STRYKER CORP.	0.164		863667101	85.0100	115,700.00	5,294,820.91	9,835,657.01		
SUN MICROSYSTEMS INC.	0.000		866810104	4.4900	2,704,300.00	31,496,569.87	12,142,307.01		
SUNTRUST BANKS INC.	2.517		867914103Q	71.5000	206,600.00	12,243,685.92	14,771,900.00		
SYSCO CORP.	1.396		871829107Q	37.2300	544,000.00	11,001,848.89	20,253,120.00		
TARGET CORP	0.729		87612E106Q	38.4000	762,600.00	19,354,335.43	29,283,840.00		
TEXAS INSTRS INC	0.289		882508104Q	29.3800	1,448,000.00	39,271,802.89	42,542,240.01		
TIME WARNER INC. TRAVELERS PROPERTY CASUALTY	3.001	TWX	887317105	17.9900	3,622,500.00	115,836,254.93	65,168,775.00		
TRAVELERS PROPERTY CASUALTY	- 1.885	TAP.B	89420G406	16.9700	706,200.00	10,517,748.57	11,984,214.00		
TRIBUNE CO	0.852	TRB	896047107Q	51.6000	170,800.00	6,295,074.16	8,813,280.00		
UNION PACIFIC CORP.	1.727	UNP	907818108Q	69.4800 74.5500	212,700.00 429,700.00	10,660,987.11	14,778,396.00 32,034,134.99		
UNITED PARCEL SERVICES INC	1.341	UPS	911312106	94.7700	391,800.00	28,393,168.07 19,434,900.59	37,130,886.00		
TRAVELERS PROPERTY CASUALTY TRIBUNE CO UNION PACIFIC CORP. UNITED PARCEL SERVICES INC UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC US BANCORP VERITAS SOFTWARE CORPORATION	1.4//	UIA	913017109Q 91324P102A	58.1800	464,900.00	11,296,914.80	27,047,882.00		
UNITEDREALIN GROUP INC	2 222	UND	902973304	29.7800	1,607,400.00	34,380,189.46	47,868,372.00		
VERITAS SOFTWARE CORPORATIO	N 0 000	77DTC	923436109	37.1600	347,300.00	10,059,697.13	12,905,668.00		
VERTIAS SOFTWARE CORFORATION	4 390	777	92343V1040	35.0800	2,302,900.00	94,657,725.62	80,785,732.00		
VIACOM INC_CLASS B	0.540	VZ VIA.B	925524308	44.3800	1,296,800.00	49,819,818.86	57,551,984.00		
WACUMING CORD - NEW	2 424	WID.	9299031020	46.5900	1,072,300.00	41,138,425.93	49,958,457.00		
WAL MART STORES INC	0.434	MIMIT	931142103Q	53.0500	2,225,400.00	68,093,655.32	118,057,470.00		
WALGREEN CO	0.676	WAG	9314221090	36.3800	858,200.00	17,727,888.10	31,221,316.00		
WASHINGTON MUTUAL INC	4 087	WM	939322103	40.1200	779,100.00	22,115,128.42	31,257,492.01		
WASTE MANAGEMENT INC.	0.033	WMI	94106L109	29.6000	495,200.00	16,658,063.34	14,657,919.99		
WELLPOINT HEALTH NETWORKS	0.000	WLP	94973H108	96.9900	123,600.00	7,314,714.29	11,987,964.00		
WELLS FARGO COMPANY	3.056	WFC	949746101	58.8900	1,412,499.00	43,236,159.39	83,182,066.11		
VERITAS SOFTWARE CORPORATION         0.000 VRTS         923436109         37.1600         347,300.00         10,059,697.13         12,905,668.00           VERIZON COMMUNICATIONS         4.390 VZ         92343V104Q         35.0800         2,302,900.00         94,657,725.62         80,785,732.00           VIACOM INC-CLASS B         0.540 VIA.B         925524308         44.3800         1,296,800.00         49,819,818.86         57,551,984.00           WACHOVIA CORP NEW         3.434 WB         929903102Q         46.5900         1,072,300.00         41,138,425.93         49,958,457.00           WAL MART STORES INC         0.678 WMT         931142103Q         53.0500         2,225,400.00         68,093,655.32         118,057,470.00           WALGREEN CO.         0.472 WAG         931422109Q         36.3800         858,200.00         17,727,888.10         31,221,316.00           WASHINGTON MUTUAL INC.         4.087 WM         939322103         40.1200         779,100.00         22,115,128.42         31,257,492.01           WASTE MANAGEMENT INC.         0.033 WMI         94106L109         29.6000         495,200.00         16,658,063.34         14,657,919.99           WELLPOINT HEALTH NETWORKS         0.000 WLP         94973H108         96.9900         123,600.00         7,314,714.29         11,987,964.00									

Monthly	Market	Portfolio	
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Investment Desc	Rating Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC Portfolio - LCP Instrument - COM	ON STOCK LARGE-CAP PASSI COMMON STOCK	VE (Q			
WEYERHAEUSER CO.	2.500	0 WY 962166104Q	64.0000	183,400.00	9,656,859.96	11,737,599.99
WRIGLEY WM JR CO	1.569	5 WWY 982526105Q	56.2100	135,700.00	5,780,243.39	7,627,697.00
WYETH	2.167	7 WYE 983024100Q	42.4500	1,111,900.00	42,183,372.06	47,200,155.00
XILINX INC	0.000	0 XLNX 983919101	38.7400	282,500.00	9,080,365.61	10,944,050.00
YAHOO INC	0.000	0 YHOO 984332106	45.1700	450,000.00	33,654,702.90	20,326,500.00
Instrument Total	200			175,590,069.64	5,211,549,791.70	6,678,355,452.14
	Instrument -	-REIT REAL ESTAT	E INVESTMENT	TRUST		
EQUITY OFFICE PROP	6.980	0 EOP 294741103	28.6500	337,200.00	9,281,446.99	9,660,780.00
Instrument Total	1			337,200.00	9,281,446.99	9,660,780.00
Portfolio Total	201			175,927,269.64	5,220,831,238.69	6,688,016,232.14

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			N STOCK					
	Portfolio -	- ON1	OU	ANTITATIVE 100	00 (0			
	Instrument -	- COM	ČO1	MMON STOCK	`~			
3COM CORP. 3M COMPANY ABBOTT LABORATORIES ABERCROMBIE & FITCH CO ACXIOM CORP. ADOBE SYSTEMS INC. ADTRAN INC. ADVANCE PCS ADVANCED FIBRE COMMUNICATION ADVANCED MICRO DEVICES INC. AETNA INC. AFFILIATED COMPUTER SERVICES AFLAC INC		0 000	COMO	005525104	0 1700	67 200 00	605 060 04	F40 041 00
3COM CORP.		1 552	COMS	885535104 88579Y101Q	85.0300	1/5 000 00	625,962.94	12 220 250 00
ARROTT LARORATORIES		2 103	V D.L. IAIIAIIAI	0028241000	46.6000	145,000.00 289,700.00	6,769,573.17 9,431,959.73	12,329,330.00
ABERCROMRIE & FITCH CO		0 000	VNL	0028241000	24.7100	17 100.00	490 240 35	422 540 99
ACXIOM CORP.		0.000	ACXM	005125109	18.5700	12,000.00	490,240.35 201,968.09 1,792,776.57	222,839.99
ADOBE SYSTEMS INC.		0.127	ADBE	00724F1010	39.3000	57,500.00	1,792,776.57	2,259,750.00
ADTRAN INC.		0.967	ADTN	00738A106	31.0000	25,000.00	716,588.38	775,000.00
ADVANCE PCS		0.000	ADVP	00790K109	52.6600	23,800.00	716,588.38 830,763.66	1,253,308.01
ADVANCED FIBRE COMMUNICATION	1	0.000	AFCI	00754A105	20.1500	15,800.00	385,793.74 1,435,480.91 1,476,619.31 754,011.72 2,396,892.48	318,370.00
ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107	14.9000	100,300.00	1,435,480.91	1,494,470.00
AETNA INC.		0.059	AET	00817Y108	67.5800	35,400.00	1,476,619.31	2,392,332.00
AFFILIATED COMPUTER SERVICES	3	0.000	ACS	008190100	54.4600	20,700.00	754,011.72	1,127,322.00
AFLAC INC		0.884	AFL	001055102	36.1800	95,300.00	2,396,892.48	3,447,954.01
AFFILIATED COMPUTER SERVICES AFLAC INC AGERE SYSTEMS INC-CL B AGILENT TECHNOLOGIES INC AIR PROD. & CHEM. AIRGAS INC ALBERTO CULVER CL-B ALBERTSON'S, INC. ALCOA INC. ALLEGHANY CORP DEL ALLEGAN PHARMACEUTICALS INC ALLETE, INC.		0.000	AGR.B	00845V209	2.9000	284,200.00	2,396,892.48 765,555.04 2,743,219.80 844,900.49 173,225.44 458,260.24 2,600,544.03 4,047,117.07 116,183.41 731,320.58 352,972.09 72,473.57 395,797.68 408,764.80 4,235,970.85 3,203,059.33 1,847,465.27 12,338,674.14	824,180.00
AGILENT TECHNOLOGIES INC		0.000	A	00846U101	29.2400	87,700.00	2,743,219.80	2,564,348.00
AIR PROD. & CHEM.		1.741	APD	009158106Q	52.8300	23,100.00	844,900.49	1,220,373.00
AIRGAS INC		0.744	ARG	009363102	21.4800	11,100.00	173,225.44	238,427.99
ALBERTO CULVER CL-B		0.665	ACV	013068101Q	63.0800	7,600.00	458,260.24	479,408.00
ALBERTSON'S, INC.		3.355	ABS	013104104Q 0138171010	22.6500 38.0000	91,500.00	2,600,544.03	2,0/2,4/5.00
ALCOA INC.		1.5/8	AA V	0138171010	222.5000	157,000.00	4,04/,11/.0/	122 500 00
ALLEGIANI CORP DEL	7	0.000	I A C'NT	0184901020	76.8100	11 700 00	721 220 50	133,500.00
ALLERGAN PHARMACEUTICALS IN	-•	3 692	AGN AT.F	018522102	30.6000	16,700.00	352 972 09	489 600 00
ALLIANCE DATA SYSTEM		0 000	ADS	018581108	27.6800	2 700 00	72 473 57	74 736 00
ALLIANT TECHSYSTEMS INC.		0.000	ATK	018804104	57.7600	7.200.00	395.797.68	415.872.00
ALLIED WASTE INDUSTRIES		0.000	AW	019589308	13.8800	32,200.00	408,764.80	446,936.00
ALLSTATE CORP		2.138	ALL	020002101Q	43.0200	130,700.00	4,235,970.85	5,622,714.00
ALLTEL CORP		3.177	AT	020039103Q	46.5800	57,800.00	3,203,059.33	2,692,324.00
ALTERA CORP		0.000	ALTR	021441100	22.7000	95,500.00	1,847,465.27	2,167,850.00
ALTRIA GROUP INC		4.998	MO	02209S103Q	54.4200	388,000.00 40,900.00	12,338,674.14	21,114,960.00 2,152,976.01
AMAZON COM INC		0.000	AMZN	023135106	52.6400	40,900.00	1,565,749.99	2,152,976.01
AMBAC FINANCIAL GROUP INC.		0.634	ABK	023139108Q	69.3900	23,800.00	1,331,032.34	1,651,482.01
AMERADA HESS CORP.		2.256	AHC	023551104Q	53.1700	13,300.00	770,367.58	707,161.01
AMEREN CORP.	_	5.521	AEE	023608102Q	46.0000	8,600.00	345,559.13	395,600.01
AMERICAN AXLE & MFG HOLDINGS	oi .	0.000	AXL	024061103	40.4200	5,100.00	1,303,749.99 1,331,032.34 770,367.58 345,559.13 137,400.93 1,250,834.34 6,603,596.61 157,501.21	206,142.00
AMERICAN ELECTRIC POWER		4.588	AEP	025537101Q	30.5100 48.2300	39,200.00	1,250,834.34	1,195,992.01
AMERICAN EXPRESS CU.	7	1 000	AXP	025816109Q 0259321040	48.2300 26.4600	Z13,300.00	0,6U3,596.6L	166 600 00
AMERICAN FINANCIAL GROUP INC		1.009	AFG	0268741070	66.2800	427,100.00	18,250,958.43	20 200 100 00
ALLERGAN PHARMACEUTICALS INCALLETE, INC. ALLIANCE DATA SYSTEM ALLIANT TECHSYSTEMS INC. ALLIED WASTE INDUSTRIES ALLISTATE CORP ALTERA CORP ALTERA CORP ALTRIA GROUP INC AMAZON COM INC AMBAC FINANCIAL GROUP INC. AMERADA HESS CORP. AMERICAN AXLE & MFG HOLDINGS AMERICAN ELECTRIC POWER AMERICAN EXPRESS CO. AMERICAN FINANCIAL GROUP INCAMERICAN FINANCIAL GROUP INCAMERICAN INTL GROUP		0.394	VIG	0200741070	00.2000	427,100.00	10,200,900.43	20,300,100.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMO	N STOCK					
					0 (Q			
	Portfolio - Instrument -	- COM	COI	MMON STOCK				
AMERICAN NATL INS CO AMERICAN PHARMACEUTICAL PART		3.508	ANAT	028591105	84.3700	1,900.00 21,150.00	165,954.31 721,868.82	160,303.00 710,640.00
AMERICAN PHARMACEUTICAL PART	ľ	0.000	APPX	02886P109	33.6000	21,150.00	721,868.82	710,640.00
AMERICAN POWER CONVERSION		1.308	APCC	029066107	24.4500	30,700.00	515,952.31	750,615.00
AMERICAN STANDARD COMPANIES		0.000	ASD	029712106	100.7000	11,400.00	515,952.31 739,863.35 368,358.30	750,615.00 1,147,980.00 430,110.00
AMERICREDIT CORP.		0.000	ACF	03060R101	15.9300	27,000.00 5,700.00 42,900.00	368,358.30	430,110.00
AMERISOURCEBERGEN CORP		0.178	ABC	03073E105	56.1500	5,700.00	362,439.24 367,801.23	320,055.00 603,603.01
AMERITRADE HLDG CORP		0.000	AMTD	03074K100	14.0700	42,900.00	367,801.23	603,603.01
AMETEK INC.		0.497	AME	031100100Q	48.2600	5,500.00 239,900.00	265,529.13 8,603,136.68	265,430.00 14,825,820.00
AMGEN INC		0.000	AMGN	031162100	61.8000	239,900.00		14,825,820.00
AMKOR TECHNOLOGY INC		0.000	AMKR	031652100	18.2100 63.9300	17,000.00		309,570.00
AMPHENOL CORP-CL A		0.000	APH	032095101 032165102	24.5000	3,600.00 65,200.00	190,614.39 1,353,984.02	230,148.00 1,597,400.01
AND ADEC DETROI FILM CODD		1 007	ASO	032103102 032511107Q		46 300 00	2,015,500.94	2,361,763.01
ANALOG DEVICES		0 007	APC	032654105	45.6500	46,300.00 67,900.00	2,440,572.00	3,099,635.00
ANDRY CROID		0.007	YDDA	034553107	24.0400	13,300.00		210 722 00
ANDRA GROUP  ANHFIIGER-RIIGCH		1 670	BIID	035229103Q	52.6800	154,900.00	321,245.86 4,575,431.23	319,732.00 8,160,132.01
ANTHEM INC		0 000	ΔTH	03674B104	75.0000	33,800.00	2,207,997.69	2,535,000.00
AON CORP		2 506	AOC	0373891030	23.9400	47,300.00	1 479 539 52	1,132,362.00
APACHE CORP.		0.295	APA	037411105	81.1000	17,400.00	1,479,539.52 795,956.36 914,397.72	1 411 139 99
APOGENT TECHNOLOGY		0.000	AOT	03760A101		42,800.00	914,397.72	986,112.00
APOLLO GROUP INC		0.000	APOL	037604105	68.0000	42,800.00 23,900.00	914,397.72 512,485.07 1,328,442.46	986,112.00 1,625,200.00
APPLE COMPUTER INC.		0.000	AAPL	037833100	21.3700	67,900.00 10,200.00	1,328,442.46	1,451,023.00
APPLEBEES INT'L. INC.		0.178	APPB	037899101	39.2700	10,200.00	234,066.25	400,553.99
APPLERA CORP - APPLIED BIOSY	/ST	0.820	ABI	038020103Q	20.7100	38,800.00	234,066.25 933,048.86	803,548.00
APPLIED MATERIALS INC.		0.000	AMAT	038222105	22.4500	333,700.00	6,289,213.29 1,627,284.33	7,491,565.00 907,764.00
APPLIED MICRO CIRCUITS CORP		0.000	AMCC	03822W109	5.9800	151,800.00	1,627,284.33	907,764.00
APRIA HEALTHCARE GP. INC.		0.000	AHG	037933108	28.4700	10,300.00 6,300.00	242,371.47 191,576.90	293,241.00 245,700.00
APTAR GROUP INC.		0.717	ATR	038336103Q	39.0000	6,300.00	191,576.90	245,700.00
ARCHER DANIELS MIDLAND CO		1.576	ADM	039483102Q		96,300.00	1,251,663.00	1,465,686.01
ARROW ELECTRONICS		0.000	ARW	042735100	23.1400	43,000.00	950,238.39 818,917.09	995,020.00 998,568.00
ARVINMERITOR INC.		1.658	ARM	043353101	24.1200	41,400.00	818,917.09	998,568.00
ASHLAND INC		2.496	ASH	044204105Q	44.0600	12,700.03	470,901.34	559,563.55
ASSOCIATED BANC-CORP.		3.188	ASBC	045487105	42.6500	12,800.00	378,512.13	545,920.00
ASTORIA FINANCIAL CORP.		2.365	AF	046265104	37.2000	30,600.00	921,130.02	1,138,319.99
AT&T CORPORATION		4.679	T	001957505Q	20.3000	146,300.00	4,898,564.30	2,969,890.00
AT&T WIRELESS SERVICES INC		0.000	AWE	00209A106	7.9900	285,300.00	4,114,644.92	2,279,547.00
ATMEL CORP		0.000	A.I.MT	049513104	6.0100 24.5800	76,200.00 48,600.00	470,901.34 378,512.13 921,130.02 4,898,564.30 4,114,644.92 401,687.04 795,773.50	457,961.99
AUTUDESK INC.		1 502	ADSK	052769106Q	24.5800 37.6500	48,600.00 33,700.00	795,773.50 986,177.45	1,194,588.00
AMERICAN NATL INS CO AMERICAN PHARMACEUTICAL PART AMERICAN POWER CONVERSION AMERICAN STANDARD COMPANIES AMERICREDIT CORP. AMERISOURCEBERGEN CORP AMERITRADE HLDG CORP AMETEK INC. AMGEN INC AMKOR TECHNOLOGY INC AMHENOL CORP-CL A AMSOUTH BANCORPORATION ANADARKO PETROLEUM CORP ANALOG DEVICES ANDRX GROUP ANHEUSER-BUSCH ANTHEM INC AON CORP APACHE CORP. APOGENT TECHNOLOGY APOLLO GROUP INC APPLEBEES INT'L. INC. APPLEBEES INT'L. INC. APPLIED MATERIALS INC. APPLIED MICRO CIRCUITS CORP APATA GROUP INC. APPLIED MICRO CIRCUITS CORP APATA HEALTHCARE GP. INC. APTAR GROUP INC. ARCHER DANIELS MIDLAND CO ARROW ELECTRONICS ARVINMERITOR INC. ASSOCIATED BANC-CORP. ASTORIA FINANCIAL CORP. AT&T CORPORATION AT&T WIRELESS SERVICES INC ATMEL CORP AUTODESK INC. AUTOLIV, INC		1.593	ALV	052800109	3/.0300	33,700.00	980,1//.45	1,∠08,805.00

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
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AUTOMATIC DATA PROC. AUTONATION INC AUTOZONE INC AVAYA INC AVERY DENNISON AVNET INC. AVOCENT CORPORATION AVON PRODUCTS AVX CORP. BAKER HUGHES CORP BALL CORPORATION BANCORPSOUTH INC BANK OF AMERICA CORP. BANK OF HAWAII CORP BANK OF HAWAII CORP BANK ONE CORPORATION BANKNORTH GROUP INC. BARD C. R. INC. BARNES & NOBLE INC. BARNES & NOBLE INC. BARYER INTL BB&T CORPORATION BEA SYSTEMS INC BEAR STEARNS COMPANIES INC BEAR STEARNS COMPANIES INC BECTON DICKINSON & COMPANY BED BATH & BEYOND INC BELLSOUTH BELO CORP BERKLEY (WR) CORP BEST BUY COMPANY INC BIG LOTS, INC. BIO RAD LABS INC BIOGEN IDCC BIOMET INC. BISYS GROUP INC. BLACK & DECKER	1.41	3 ADP	053015103Q	39.6100	111,000.00	3,880,309.23	4,396,710.00
AUTONATION INC	0.00	0 AN	05329W102	18.3700	66,800.00	1,121,840.99	1,227,116.00
AUTOZONE INC	0.00	0 AZO	053332102	85.2100	12,400.00	815,621.43	1,056,604.00
AVAYA INC	0.00	0 AV	053499109	12.9400	77,299.99	843,361.04 161,857.39	1,000,262.00
AVERY DENNISON	2.64	1 AVY	053611109Q	56.0200	77,299.99 3,300.00	161,857.39	184,865.99
AVNET INC.	1.38	5 AVT	053807103Q	21.0000	49,100.00	981,766.30 227,976.24	1,063,506.00
AVOCENT CORPORATION	0.00	0 AVCT	053893103	36.5200	7,800.00	227,976.24	284,856.00
AVON PRODUCTS	1.24	4 AVP	054303102Q	67.4900	43,600.00	1,498,482.45	2,942,564.00
AVX CORP.	0.90	2 AVX	002444107	16.6200	9,800.00	112,687.53	162,876.00
BAKER HUGHES CORP	1.43	0 BHI	057224107Q	32.1600	39,700.00	1,140,550.91 449,548.33 314,019.72	1,276,752.00
BALL CORPORATION	1.00	A BPP	058498106Q 059692103	59.5700 23.7200	10,600.00 14,500.00	449,548.33 314,019.72	631,442.01
BANK OF AMERICA CORR	3.03	O BAS	0605051040	80.4300	278,100.00	15,306,131.24	22,367,583.00
DANK OF HAWATT CODD	3.97	O BAC	0605051040	42.2000	11,200.00	292,311.55	472,640.00
DANK OF NEW YORK CO INC	2.05	A DV	0640571020	33.1200	113,100.00	3,454,086.03	3,745,872.01
BANK OF NEW TORK CO, INC	2.23	3 UNE	06423A103Q	45.5900	212,000.00	8,438,158.49	9,665,079.99
BANKNORTH GROUP INC	2 33	6 BNK	06646R107	32.5300	30,200.00	557,539.53	982,406.01
BARD C R INC	1 13	2 BCR	0673831090	81.2500	9,700.00	535 298 23	788 125 01
BARNES & NOBLE INC.	0.00	0 BKS	067774109	00 0500	26,500.00	535,298.23 719,231.78	788,125.01 870,525.00
BARR PHARMACEUTICALS INC.	0.00	0 BRL	068306109	76.9500	8,600.00	501.007.61	661,770.00
BAUSCH & LOMB INC	1.00	1 BOL	0717071030	51.9000	26,500.00 8,600.00 21,500.00	501,007.61 926,356.98 2,028,637.62	661,770.00 1,115,850.01
BAXTER INTL	1.90	6 вах	0718131090	30.5200	77,200.00	2,028,637.62	2,356,143.99
BB&T CORPORATION	3.31	2 BBT	054937107	38.6400	78,800.00	2,517,811.29	3,044,832.00
BEA SYSTEMS INC	0.00	0 BEAS	073325102	12.3000	119,400.00	1,516,534.00	1,468,620.00
BEAR STEARNS COMPANIES INC	1.00	0 BSC	073902108	79.9500	26,600.00	1,549,554.95	2,126,670.00
BEARINGPOINT INC	0.00	0 BE	074002106	10.0900	90,500.00	1,549,554.95 907,245.59 459,028.62	2,126,670.00 913,145.00 574 379 00
BECKMAN COULTER INC.	0.86	5 BEC	075811109	50.8300	11,300.00	459,028.62 1,331,503.29	3/1/3/3.00
BECTON DICKINSON & COMPANY	1.45	8 BDX	075887109Q	41.1400			1,945,922.00
BED BATH & BEYOND INC	0.00	0 BBBY	075896100	43.3500	32,000.00	723,363.63	1,387,200.00
BELLSOUTH	3.53	3 BLS	079860102Q	28.3000	342,800.00	11,084,416.42	9,701,240.01
BELO CORP	1.34	0 BLC	080555105Q	28.3400	17,400.00		493,116.00
BERKLEY (WR) CORP	0.80	1 BER	084423102	34.9500	12,050.00	371,843.07 1,962,223.36	421,147.49
BEST BUY COMPANY INC	0.76	5 BBY	086516101	52.2400	59,600.00	1,962,223.36	3,113,504.00
BIG LOTS, INC.	0.00	0 BTO	089302103	14.2100	21,600.00	428,075.34 764,434.17	306,936.00
BIO KAD LABS INC	0.00	0 BILD	090572207	57.6700	14,900.00	764,434.17	859,283.01
BIOGEN IDEC INC	0.00	O BME	09062X103 090613100	36.7800 36.4100	54,340.00 48,000.00	2,U14,28/.35 1 /2/ 0/7 /0	1,998,625.19
DIOMEI INC.	0.41	U BCC	055472104	14.8800	20,900.00	2,014,287.35 1,434,847.48 378,395.76	210 002 00
DIVCK TUECKED	0.00	אמם ז	0917971000	49.3200	20,900.00	1,175,413.27	1,336,572.00
DIACK & DECKER	1.70	אלום כ	0911911000	19.3200	21,100.00	1,113,413.41	1,330,372.00

ASOF02 Date 01/20/2004 Time 18:58:44 STATE TEACHERS RETIREMENT SYSTEM OF OHIO

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - ON1		ANTITATIVE 100	00 (0			
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BLOCKBUSTER INC. CLASS A	0.445	BBI	093679108Q	17.9500	6,500.00	109,943.12	116,675.01
BLOCKBUSTER INC. CLASS A BLYTH INC. BMC SOFTWARE BOEING CO BOISE CASCADE CORP BOK FINL CORP BORDERS GROUP INC BORG WARNER INC. BOSTON SCIENTIFIC CORP. BRINKER INTERNATIONAL INC	0.931	BTH	09643P108	32.2200	6,000.00	161,280.70 1,762,572.88	193,320.01
BMC SOFTWARE	0.000	) BMC	055921100	18.6500	79,600.00		
BOEING CO	1.613	B BA	097023105Q	42.1400	135,800.00 11,000.00	4,800,542.12	5,722,612.00
BOISE CASCADE CORP	1.825	BCC	097383103Q	32.8600	11,000.00	4,800,542.12 312,899.62 122,212,71	361,460.00
BOK FINL CORP	0.000	) BOKF	05561Q201	30.7200		122,212.71	123,904.00 918,447.99 425,350.00 4,403,847.99 596,880.01
BORDERS GROUP INC	1.459	) BGP	099709107	21.9200	41,900.00	822,692.62 323,516.03 1,824,442.46 466,209.67	918,447.99
BORG WARNER INC.	1.175	BWA	099724106	85.0700	5,000.00	323,516.03	425,350.00
BOSTON SCIENTIFIC CORP.	0.000	) BSX	101137107	36.7600	119,800.00 18,000.00	1,824,442.46	4,403,847.99
BRINKER INTERNATIONAL INC	0.000	) EAT	109641100	33.1600		466,209.67	596,880.01
BRISTOL-MYERS SQUIBB	3.916	BMY	110122108Q	20.0000	337,000.00	12,089,252.78	10,290,280.00
BROADCOM CORP CL A	0.000	) BRCM	111320107	34.0900	40,400.00	3,911,999.53	1,377,236.00
BRINKER INTERNATIONAL INC BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BROCADE COMMUNICATIONS SYSTE BROWN-FORMAN -CL B BRUNSWICK CORP BURLINGTON NORTHERN SANTA FE	EM 0.000	) BRCD	111621108	5.7800	47,600.00 6,200.00 35,400.00	269,389.96	275,128.00
BROWN-FORMAN -CL B	1.819	BF.B	115637209Q	93.4500	6,200.00	439,498.13 925,966.66	579,389.99
BRUNSWICK CORP	1.570	) BC	117043109Q	31.8300	35,400.00		
BURLINGTON NORTHERN SANTA FE	1.854	BNI	12189T104Q	32.3500	69,300.00	1,933,736.81	2,241,855.00
BURLINGTON RESOURCES	1.083	BR	122014103Q	55.3800	37,200.00	1,430,721.53	2,060,136.00
C.H.ROBINSON WORLDWIDE INC	1.266	CHRW	12541W100	37.9100	13,000.00	356,386.17	492,830.00
CABUT CORP	1.884	F CBI	127055101	31.8400 17.9800	11,500.00 83,200.00	266,094.27	366,159.99 1,495,936.01
CADENCE DESIGN SYS INC	0.000	CDN	127387108 127687101	10.8300		1,349,646.62	1,495,936.01
CALBARS ENTERTAINMENT INC	0.000	CZR	131347106	4.8100	71,900.00	514,072.67 1,127,554.35	572,907.00 345,838.99
CAMPDELL COUR CO	0.000	CPN	131347106 134429109Q	26.8000	41,900.00	1,127,554.35	1,122,920.00
CAMPBELL SOUP CO.	2.350	CPB	14040H105	61.2900	41,900.00	2,356,696.16	3,003,210.00
CARDINAL HEALTH INC.	0.17	COF	14149Y108Q	61.1600	82,900.00	2 745 042 02	E 070 164 00
CARDINAL REALIR INC.	0.190	CECO	1414911080	40.0700	17,800.00	3,745,042.92 448 750 84	713 246 00
CAREER EDUCATION CORE	0.000	CECO	141705103	25.3300	48,600.00	448,750.84 1,229,108.85	713,246.00
CARLHARK RA INC	1 44	COL	142339100	60.8600	5,700.00	263,003.24	346,902.00
CARMAY INC	0.000	) KMX	143130102	30.9300	38,400.00	1,181,954.43	1,187,712.00
CATERPILLAR INC	1 783	CAT	1491231010	83.0200	64,000.00	2,928,518.74	5,313,280.00
CBRI GROUP INC	1 150	CBRI.	12489V106Q	38.2600	23,700.00	835,370.85	906,762.01
CDW CORP	0.519	CDWC	12512N105	57.7600	11,000.00	663,156.45	635,360.00
CELGENE CORP	0.000	) CELG	151020104	45.0200	28,000.00	1,080,274.81	1,260,560.00
CENDANT CORP.	0.000	) CD	151313103	22.2700	216,400.00	3,867,930.88	4,819,228.00
CENTERPOINT ENERGY INC	4.128	CNP	15189T1070	9.6900	110,800.00	1,558,863.75	1,073,651.99
CENTEX CORP	0.148	3 CTX	1523121040		16,900.00	1,087,710.12	1,819,285.01
CENTURYTEL, INC.	0.674	l CTL	156700106	32.6200	26,500.00	851,284.71	864,430.00
CEPHALON INC	0.000	) CEPH	156708109	48.4100	9,300.00	438,710.34	450,213.00
BRUNSWICK CORP BURLINGTON NORTHERN SANTA FE BURLINGTON RESOURCES C.H.ROBINSON WORLDWIDE INC CABOT CORP CADENCE DESIGN SYS INC CAESARS ENTERTAINMENT INC CALPINE CORPORATION CAMPBELL SOUP CO. CAPITAL ONE FINANCIAL CORP. CARDINAL HEALTH INC. CAREER EDUCATION CORP CAREMARK RX INC CAREMARK RX INC CAREMARY INC. CATERPILLAR INC. CBRL GROUP INC. CDW CORP CELGENE CORP CENDANT CORP. CENTERPOINT ENERGY INC CENTEX CORP CENTURYTEL, INC. CEPHALON INC CERIDIAN CORP - NEW	0.000	) CEN	156779100	20.9400	24,200.00	1,087,710.12 851,284.71 438,710.34 475,468.51	506,748.00

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CERTEGY INC CHARLES RIVER LABORATORIES CHARTER ONE FNCL INC. CHECKFREE CORP CHESAPEAKE ENERGEY CORP CHEVRONTEXACO CORP CHICAGO MERCANTILE EXCHANGE		0.609	CEY	156880106	32.8000	10,100.00	286,992.32	331,280.00
CHARLES RIVER LABORATORIES		0.000	CRL	159864107	34.3300	8,400.00	282,492.00	288,372.00
CHARTER ONE FNCL INC.		3.010	CF	160903100Q	34.5500	41,800.00	282,492.00 956,854.92 315,291.83	1,444,190.00
CHECKFREE CORP		0.000	CKFR	162813109	27.6500	12,100.00	315,291.83 333,285.08	334,565.00
CHESAPEAKE ENERGEY CORP		1.030	CHK	165167107	13.5800	12,100.00 34,500.00	333,285.08	468,510.00
CHEVRONTEXACO CORP		3.380	CVX	166764100Q	86.3900	198,300.00	14,364,408.86	17,131,137.00
CHICAGO MERCANTILE EXCHANGE		1.160	CME	167760107	72.3600	900.00	67,446.36	65,124.00
CHICO'S FAS INC		0.000	CHS	168615102	36.9500	33,200.00	814,983.51	1,226,740.00
CHIRON CORP		0.000	CHIR	170040109	56.9900	16,600.00	475,180.31	946,034.00
CHUBB CORP		2.114	CB	171232101Q	68.1000	34,500.00	2,004,311.68	2,349,450.00
CIENA CORP.		0.000	CIEN	171779101	6.6400	87,000.00	742,088.05 1,570,671.78	577,680.00
CIGNA CORP.		2.295	CI	125509109Q	57.5000 41.8800	26,100.00	1,5/0,6/1./8	1,500,750.01
SINCINNAIL FINANCIAL CORP.		4.387	CINF	172062101Q 172474108Q	38.8100	25,300.00 6,400.00	1,570,671.78 873,402.27 204,785.32	1,059,564.00 248,384.00
SINERGY CORP		0 520	CIN	172908105	50.1300	22,400.00	1,040,741.24	1,122,912.00
TINIAS CORP		0.536	CIAS	172737108Q	10.1300	85,200.00	990,298.98	863,076.00
TISCO SYSTEMS		0.001	CSCO	17275R102	24.2900	1,330,900.00	27,944,376.96	32,327,561.00
TIT CROID INC		1 335	CDCO	125581108	35.9500	36,800.00	908,817.08	1,322,959.99
CITIGROUP INC.		2.884	C	172967101Q	48.5400	957 800 00	23,466,570.44	46,491,612.00
CITRIX SYSTEMS INC		0.000	CTXS	177376100	21.2100	57,000.00	1,205,090.35	1,208,970.00
CITY NATIONAL CORP		1.803	CYN	178566105	62.1200	7.500.00	293.567.33	465,900.00
CLAIRE'S STORES INC		1.273	CLE	179584107	18.8400	44,000.00	761,032.63	828,960.00
CLEAR CHANNEL COMMUNICATIONS	3	0.854	CCU	184502102	46.8300	75,500.00	761,032.63 4,352,769.44 1,199,423.49	828,960.00 3,535,665.01 1,403,384.00
CLOROX COMPANY		2.224	CLX	189054109Q	48.5600	28,900.00	1,199,423.49	1,403,384.00
CNF TRANSPORTATION		1.179	CNF	12612W104Q	33.9000	9,200.00	284,728.98 939,862.94	311,880.00
COACH INC		0.000	COH	189754104	37.7500	51,400.00		1,940,350.00
COCA COLA CO.		1.734	KO	191216100Q	50.7500	397,800.00	18,384,722.01	20,188,350.01
COCA-COLA ENTERPRISE		0.731	CCE	191219104	21.8700	41,200.00	1,093,592.99	901,043.99
COGNIZANT TECH SOLUTIONS COF	₹P	0.000	CTSH	192446102	45.6400	11,500.00	529,575.00 3,969,829.49	524,860.00 4,999,995.00
COLGATE PALMOLIVE		1.918	CL	194162103Q	50.0500			4,999,995.00
COLONIAL BANCGROUP INC.		3.233	CNB	195493309	17.3200	23,000.00	315,362.50	398,360.00
COLUMBIA SPORTSWEAR CO		0.000	COLM	198516106	54.5000	2,500.00	128,675.43	136,250.01
COMCAST CORP - CL A		0.000	CMCSA	20030N101	32.8700	367,600.00	11,236,431.19	12,083,011.99
CHEVRONTEXACO CORP CHICAGO MERCANTILE EXCHANGE CHICO'S FAS INC CHICON CORP CHUBB CORP CIENA CORP. CIGNA CORP. CINERGY CORP CINTAS CORP CINTAS CORP CINTAS CORP CINTAS CORP CIRCUIT CITY STORES CISCO SYSTEMS CIT GROUP INC CITIGROUP INC CITIGROUP INC CITIX SYSTEMS INC CITY NATIONAL CORP CLAIRE'S STORES INC CLEAR CHANNEL COMMUNICATIONS CLOROX COMPANY CNF TRANSPORTATION COCA COLA CO. COCA-COLA ENTERPRISE COGNIZANT TECH SOLUTIONS COF COLGATE PALMOLIVE COLOMIAL BANCGROUP INC. COLUMBIA SPORTSWEAR CO COMCAST CORP - CL A COMERICA INC. COMMERCE BANCSHARES COMMUNITY HEALTH SYS COMPASS BANCSHARES INC COMPUTER ASSOCIATE INTL. INC		3.567	CMA	200340107Q	56.0600	367,600.00 32,500.00 11,550.00	1,529,605.04 450,551.62	1,821,950.00
COMMERCE BANCSHARES		1.836	CBSH	200525103	49.0200		450,551.62	566,181.00
COMPAGE DANGEDABLE INC		0.000	CIH	203668108	26.5800 39.3100	9,300.00	187,813.73	247,194.00 927,716.00
LOWINGS BANCSHARES INC	7	0.292	CBSS	20449H109 204912109S	27.3400	43,000.00 104 200 00	519,618.36 2,630,130.99	2,851,561.99
COMPUTER ASSOCIATE INTL. INC	•	0.292	CAC	2049121095	44.2300	33,100.00	1,376,196.44	1,464,013.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - ON1		ANTITATIVE 100	0 (0			
	Instrument - COM	~	MMON STOCK	U (Q			
	Instrument - Com	CO.	MIMON STOCK				
COMPUWARE CORP COMVERSE TECHNOLOGY INC. CONAGRA FOODS, INC. CONCORD EFS INC. CONCOPHILLIPS CONSOLIDATED EDISON INC.	0.000	CPWR	205638109	6.0400	70,200.00	605,044.18	424,008.01
COMVERSE TECHNOLOGY INC.	0.000	CMVT	205862402	17.5900	63,000.00	1,315,076.01	1,108,170.00
CONAGRA FOODS, INC.	3.940	CAG	205887102Q	26.3900	99,700.00	2,212,316.22	2,631,083.00
CONCORD EFS INC.	0.000	CE	206197105	14.8400	90,300.00	1,575,294.17	1,340,052.00
CONOCOPHILLIPS	2.623	COP	20825C104Q	65.5700	126,300.00	6,183,076.31	8,281,491.00
CONSOLIDATED EDISON INC.	5.208	ED	209115104Q	43.0100	17,900.00	690,973.94	769,879.00
CONSTELLATION EMERGY GROUP CONVERGYS CORPORATION COORS (ADOLPH) CL-B CORINTHIAN COLLEGES INC	INC 2.655	CEG	210371100Q	39.1600	30,700.00	1,019,163.34	1,202,212.00
CONVERGYS CORPORATION	0.000		212485106	17.4600	66,900.00	1,280,395.03	1,168,074.00
COORS (ADOLPH) CL-B	1.461		217016104Q	56.1000	4,800.00	215,966.05	269,280.00
CORINTHIAN COLLEGES INC	0.000	COCO	218868107	55.5600	8,100.00	291,156.50	450,036.00
CORNING INC CORPORATE EXECUTIVE BOARD	0.000		219350105Q	10.4300	247,700.00	3,586,950.91	2,583,510.99
CORPORATE EXECUTIVE BOARD		EXBD	21988R102	46.6700	7,000.00	296,943.76	326,690.00
COSTCO WHOLESALE CORP.		COST	22160K105	37.1800	84,900.00	2,877,136.43	3,156,582.01
COUNTRYWIDE FINANCIAL CORP			222372104Q	75.8500	38,000.00	1,752,969.01	2,882,300.00
COVENTRY HEALTH CARE INC.	0.000		222862104	64.4900	18,100.00	735,004.37	1,167,269.00
COX COMMUNICATIONS	0.000		224044107	34.4500	13,700.00	433,139.20	471,965.01
CRANE CO	1.301		224399105Q	30.7400	9,500.00	208,126.92	292,030.00
CREE INC		CREE	225447101	17.6900	13,600.00	247,719.44	240,584.00
CROWN CASTLE INTL CO	0.000		228227104	11.0300	15,600.00	149,004.59	172,068.00
CSX CORP.	1.113		126408103Q	35.9400	39,700.00	1,441,377.19	1,426,818.00
CULLEN/FROST BANKERS INC	2.366		229899109	40.5700 48.9400	9,500.00	288,539.58 785,537.53	385,414.99
CUMMINS INC.	2.452 0.733		231021106Q	48.9400 36.1200	16,900.00	2,465,932.54	827,086.00
CVS CORP.  CYPRESS SEMICONDUCTOR CORP			126650100Q 232806109	21.3600	73,100.00 49,400.00	773,976.18	2,640,372.00 1,055,183.99
CYPRESS SEMICONDUCTOR CORP	0.000		2328201000	38.3900	7,200.00	268,399.09	276,408.01
D.R. HORTON INC.	0.739		232320100Q 23331A109	43.2600	35,700.00	1,053,817.22	1,544,382.01
DANA CORP	1.307		2358111060	18.3500	63,600.00	1,126,930.11	1,167,060.00
DANAHER CORP	0.109		2358511000	91.7500	21,300.00	881,637.39	1,954,275.00
DARDEN RESTAURANTS INC	0.380		237194105	21.0400	31,200.00	543,576.42	656,448.00
DAVITA INC.	0.000		23918K108	39.0000	26,100.00	887,116.81	1,017,900.00
DEERE & CO.	1.352		244199105Q	65.0500	44,500.00	2,151,688.48	2,894,725.01
DELL INC		DELL	24702R101	33.9600	423,800.00	10,449,875.23	14,392,248.00
DELPHI AUTOMOTIVE SYSTEMS			247126105	10.2100	155,200.00	1,539,267.07	1,584,592.00
DELTA ATRILINES INC	0.846		2473611080	11.8100	20,000.00	574,112.43	236,200.00
DENTSPLY INTERNATIONAL INC DEVON ENERGY CORPORATION DEVRY INC. DIAL CORP/AZ DIEBOLD INC	. 0.464	XRAY	249030107Q	45.1700	14,600.00	401,656.59	659,482.00
DEVON ENERGY CORPORATION	0.349		25179M103	57.2600	24,700.00	1,050,037.96	1,414,321.99
DEVRY INC.	0.000		251893103	25.1300	10,700.00	239,596.03	268,891.01
DIAL CORP/AZ	1.264		25247D1010	28.4700	17,800.00	505,876.00	506,766.00
DIEBOLD INC	1.262		253651103	53.8700	13,400.00	423,381.99	721,858.00
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Investment Desc	Rating Coupon Yield Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STO	СК				
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DISNEY (WALT) CO. DOLLAR GENERAL DOLLAR TREE STORES INC DOMINION RESOURCES INC-VA DONALDSON CO INC DONNELLEY (R.R.) & SONS CO. DORAL FINANCIAL CORP. DOUBLECLICK INC DOVER CORP. DOW CHEMICAL CO DOW JONES & CO INC DOWNEY FINANCIAL CORP. DPL INC	0.900 DIS	254687106Q	23.3300	379,200.00	9,925,429.51 809,955.65	8,846,736.00
DOLLAR GENERAL	0.667 DG	256669102	20.9900	53,000.00	809,955.65	1,112,470.00
DOLLAR TREE STORES INC	0.000 DLTR	256747106	30.0600	41,100.00 43,800.00	1,228,570.10 1,971,974.12	1,235,466.00
DOMINION RESOURCES INC-VA	4.042 D	25746U109Q	63.8300	43,800.00	1,971,974.12	2,795,754.00
DONALDSON CO INC	0.642 DC1	257651109	59.1600	7,100.00	231,068.47 499,528.91 989,378.11 233,576.46	420,036.00
DONNELLEY (R.R.) & SONS CO.	. 3.449 DNY	257867101Q	30.1500 32.2800	19,600.00 33,300.00	499,528.91	590,940.00
DOUBLEG TOW ING	1.155 DKL	25811P100	10.2200	33,300.00	989,378.11	1,0/4,924.00
DOMED CODD	0.000 DCLA	258609304 260003108Q	39.7500	19,800.00 37,600.00	233,576.46 1,256,815.86	1 404 600 01
DOW CHEMICAL CO	1.509 DOV	2605431030	41.5700	1/5 000.00	1,250,615.60	6 060 006 00
DOW CHEMICAL CO	3.223 DOW	2605611050	49.8500	145,800.00 7,700.00	222 100 01	202 044 00
DOWNEY FINANCIAL CORD	0 730 DSI.	261018105	49.3000	3 900 00	120 920 14	192 270 00
DDI. TNC	4.597 DPL	233293109Q	20.8800	3,900.00 23,500.00	414 371 49	490 680 01
DST SYSTEMS INC	0.000 DST	2332251070	41.7600	30,000.00	4,465,974.74 332,100.91 120,920.14 414,371.49 1,171,154.65	1 252 800 00
DTE ENERGY COMPANY	5 228 DTE	2333311070	39.4000	31 100 00	1 207 147 93	1 225 340 00
DUKE ENERGY CORPORATION	5.228 DTE 5.379 DUK	2643991060	20.4500	167,300.00	1,207,147.93 3,901,939.13	3.421.285.00
DOWNEY FINANCIAL CORP. DPL INC DST SYSTEMS INC DTE ENERGY COMPANY DUKE ENERGY CORPORATION DUN & BRADSTREET CORP DYNEGY INC E I DUPONT DE NEM. E*TRADE GROUP INC. EASTMAN KODAK EATON CORP. EATON VANCE CORP. EBAY INC	0.000 DNB	26483E100	50.7100	13,900.00	542,250.67 1,968.73 7,847,164.33 1,390,482.80	704,869.00
DYNEGY INC	7.009 DYN	268160101	4.2800	99.99	1,968.73	428.00
E I DUPONT DE NEM.	3.050 DD	263534109Q	45.8900	163,300.00	7,847,164.33	7,493,836.99
E*TRADE GROUP INC.	0.000 ET	269246104	12.6500	116,900.00	1,390,482.80	1,478,785.00
EASTMAN KODAK	1.947 EK	277461109Q	25.6700	53,100.00	2.575.139.54	1,363,077.00
EATON CORP.	1.778 ETN	278058102Q	107.9800	13,900.00	1,037,287.71 406,199.90	1,500,922.00
EATON VANCE CORP.	1.310 EV	278265103		12,800.00	406,199.90	468,992.00
EBAY INC	0.000 EBAY	278642103	64.5900	60,700.00 42,300.00	1,875,305.57 1,528,747.32	3,920,613.00
ECHOSTAR COMMUNICATIONS - A	0.000 DISH	278762109	34.0000	42,300.00	1,528,747.32	1,438,200.01
ECOLAB INC	1.169 ECL	278865100Q	27.3700	500.00	8,955.95 1,559,271.32	13,685.00
EBAY INC ECHOSTAR COMMUNICATIONS - F ECOLAB INC EDISON INTERNATIONAL	3.648 EIX	281020107Q		81,600.00	1,559,271.32	1,789,488.01
EDUCATION MANAGEMENT COPR	0.000 EDMC	28139T101	31.0400	11,600.00 30,500.00	220,775.23 1,069,327.30	360,064.00
EDWARDS (A.G.) INC EDWARDS LIFESCIENCES ELECTRONIC ARTS, INC ELECTRONIC DATA SYSTEMS	1.766 AGE	281760108	36.2300	30,500.00	1,069,327.30	1,105,015.00
EDWARDS LIFESCIENCES	0.000 EW	28176E108	30.0800	11,300.00	268,669.88	339,904.00
ELECTRONIC ARTS, INC	0.000 ERTS		47.7800	56,000.00	1,776,602.34	2,675,680.00 2,053,998.00
ELECTRONIC DATA SYSTEMS	2.445 EDS	285661104Q	24.5400	83,700.00	2,758,594.72	2,053,998.00
ELI LILLY & COMPANY	2.019 LLY	532457108Q	70.3300	179,600.00	8,725,475.38	12,631,267.99
EMC CORP	2.019 LLY 0.000 EMC 2.471 EMR	268648102	12.9200	179,600.00 442,300.00 78,100.00	6,548,684.83	5,714,516.00
EMERSON ELECTRIC CO	2.4/1 EMR	291011104Q	64.7500	78,100.00	3,463,863.21	5,056,975.00
EMULEX CORP ENERGIZER HOLDINGS INC.		292475209	26.6800 37.5600	15,300.00	3,463,863.21 346,858.49 323,607.08 596,063.99 541,814.98	408,204.00
ENERGIZER HOLDINGS INC. ENERGY EAST CORP.	0.000 ENR 4.642 EAS	29266R108 29266M109	22.4000	14,000.00	343,007.08 Enc nc2 nn	548,3/5.99
ENERGY EAST CORP. ENGELHARD CORP.	4.642 EAS 1.469 EC	292845104Q	22.4000	21,000.00	590,003.99	627 024 00
ENGELIAND CORP.	1.409 EC	Z9Z043104Q	29.9500	21,300.00	341,014.90	031,334.33

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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	Portfolio			ANTITATIVE 1000	) (0			
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ENTERGY CORP. ENTRAVISION COMMUNIC EON LABS INC EQUIFAX INC ERIE INDTY CO ESTEE LAUDER CO. ETHAN ALLEN INTERIORS INC. EXELEON CORP EXPRESS SCRIPTS EXXON MOBIL CORPORATION FACTSET RESEARCH SYSTEMS INFAIR ISAAC INC.		3.150	ETR	29364G103Q	57.1300	41,900.00	1,344,538.27	2,393,747.00
ENTRAVISION COMMUNIC		0.000	EVC	29382R107	11.1000	8,399.99 13.500.00	1,344,538.27 84,912.68 504,778.14	93,240.00
EON LABS INC		0.000	ELAB	29412E100	50.9500	13,500.00	504,778.14	687,824.99
EQUIFAX INC		0.326	EFX	294429105	24.5000	26,200.00	626,916.29 200,987.42 656,458.37	641,900.00
ERIE INDTY CO		2.029	ERIE	29530P102	42.3800	4,800.00	200,987.42	203.424.00
ESTEE LAUDER CO.		0.764	EL	518439104	39.2600	19,000.00	656,458.37	745,939.99
ETHAN ALLEN INTERIORS INC.		0.955	ETH	297602104	41.8800	6,100.00	178,107.22	255,468.01
EXELEON CORP		3.013	EXC	30161N101Q	66.3600	60,200.00	2,220,625.06	3,994,871.99
EXPRESS SCRIPTS		0.000	ESRX	302182100	66.4300	11,400.00	468,499.12	757,302.00
EXXON MOBIL CORPORATION		2.439	MOX	30231G102Q	41.0000	1,242,700.00	32,174,943.95	50,950,700.00
FACTSET RESEARCH SYSTEMS II	NC.	0.628	FDS	303075105	38.2100	3,600.00	158,349.34	137,556.00
FAIR ISAAC INC.		0.162	FIC	303250104	49.1600	8,100.00	405,343.52	398,196.00
FAIR ISAAC INC. FAIRCHILD SEMICONDUTOR COR	P	0.000	FCS	303726103	24.9700	41,500.00	1,014,645.45	1,036,255.00
FAMILY DOLLAR STORES		0.947	FDO	307000109Q	35.8800	27,900.00	747,553.84	1,001,052.00
FED. NATL. MTG. ASSN.		2.398	FNM	313586109Q	75.0600	181,900.00	8,591,389.64	13,653,414.00
FEDERATED DEPARTMENT STORES	S	1.060	FD	31410H101	47.1300	46,300.00	1,825,544.49	2,182,119.00
FEDERATED INVESTORS INCC	L B	1.158	FII	314211103	29.3600	13,700.00	389,845.41	402,232.00
FEDEX CORPORATION		0.355	FDX	31428X106	67.5000	55,300.00	2,385,044.22	3,732,750.00
FIDELITY NATIONAL FINL INC		1.856	FNF	316326107	38.7800	25,200.00	581,968.03	977,256.00
FIFTH THIRD BANCORP		1.962	FITB	316773100Q	59.1000	93,100.00	4,363,923.97	5,502,210.00
FIRST AMERICAN CORP.		2.015	FAF	318522307	29.7700	12,500.00	222,779.89	372,125.01
FIRST BANCORP PR		1.112	FBP	318672102	39.5500	6,400.00	139,698.33	253,119.99
FIRST DATA CORP		0.194	FDC	319963104Q	41.0900	138,800.00	3,280,636.93	5,703,292.00
FIRST ENERGY CORP.		4.261	FE	337932107Q	35.2000	29,000.00	806,707.37 356,719.55	1,020,799.99
FIRST HEALTH GROUP CORP.		0.000	FHCC	320960107	19.4600	16,600.00	356,719.55	323,036.00
FIRST MIDWEST BANCORP INC.		2.715	FMBI	320867104	32.4100	8,700.00	218,447.45 870,033.85	281,967.01
FIRST TENNESSEE NATL CORP		3.628	F'I'N	337162101	44.1000			1,036,350.00
FIRSTMERIT CORPORATION		3.856	FMER	337915102	26.9700	14,300.00	275,825.67	385,671.00
FISERV INC. WISCONSIN		0.000	FISV	337738108	39.5100	33,900.00	1,011,309.70	1,339,389.01
FLEETBOSTON FINANCIAL CORP		3.207	F.BF.	339030108Q	43.6500	195,200.00	5,748,683.82	8,520,480.00
FLORIDA ROCK INDS		1.823	FRK	341140101S	54.8500	3,800.00	100,447.62 540,690.86	208,430.00
FLUOR CORP (NEW)		1.614	F.LR	343412102	39.6400	15,200.00	540,690.86	602,528.00
FNB CORP		2.708	FNB	302520101	35.4500	8,600.00	263,511.83 822,747.27	304,870.00
FOOT LOCKER INC		1.023	L.P	344849104	23.4500	54,600.00		1,280,370.00
FOREGE LARORAMORIES TAG		2.500	EDA.	345370860	16.0000	373,000.00	6,162,658.15	5,968,000.01
FORTINE DRANDS INC.		1 670	r K X	345838106 3496311010	61.8000 71.4900	46,200.00 35,600.00	1,232,061.60 1,520,988.60	2,855,160.00 2,545,044.00
FOUNDBY NETWORKS INC.		T.0/8	EDDA LO	35063R101Q		42,700.00	1,320,300.00	1,168,272.00
LONDER NETWORKS THE	_ C	0.000	EOA L DK I	35138T107	29.1500	42,700.00 32,500.00	879,451.27	947,375.00
FAIR ISAAC INC.  FAIRCHILD SEMICONDUTOR CORP FAMILY DOLLAR STORES FED. NATL. MTG. ASSN. FEDERATED DEPARTMENT STORES FEDERATED INVESTORS INCCI FEDEX CORPORATION FIDELITY NATIONAL FINL INC FIFTH THIRD BANCORP FIRST AMERICAN CORP. FIRST BANCORP PR FIRST BANCORP PR FIRST ENERGY CORP. FIRST HEALTH GROUP CORP. FIRST MIDWEST BANCORP INC. FIRST TENNESSEE NATL CORP FIRSTMETT CORPORATION FISERV INC. WISCONSIN FLEETBOSTON FINANCIAL CORP FLORIDA ROCK INDS FLUOR CORP (NEW) FNB CORP FOOT LOCKER INC FORD MOTOR COMPANY FOREST LABORATORIES INC. FORTUNE BRANDS INC. FOUNDRY NETWORKS INC FOX ENTERTAINMENT GRP INC.	_ (	0.000	I. OV	221301101	29.1300	32,300.00	932,586.79	3±1,313.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	I STOCK					
	Portfolio - QN1		ANTITATIVE 100	0 (0			
	Instrument - COM	CO	MMON STOCK	~			
FPL GROUP INC. FRANKLIN RESOURCES INC FREEDDIE MAC FREEPORT MCMORAN CLASS B FRIEDMAN BILLINGS RAMSEY -A FULTON FINANCIAL CORP FURNITURE BRANDS INTERNATION CALLACHER (ARTHUR) I 5 CO	3.668	FPL	302571104Q	65.4200	34,000.00	1,747,370.54	2,224,280.00
FRANKLIN RESOURCES INC	0.653	BEN	354613101Q	52.0600	30,500.00	1,105,096.98	1,587,830.00
FREDDIE MAC	1.783	FRE	313400301Q	58.3200	129,100.00	5,959,959.70 473,675.65 222,597.81	7,529,111.99
FREEPORT MCMORAN CLASS B	1.898	FCX	35671D857	42.1300	24,400.00	473,675.65	1,027,972.00
FRIEDMAN BILLINGS RAMSEY -A	5.892	FBR	358434108	23.0800	13,900.00 19,600.00	222,597.81 400,676.97 181,829.23 546,880.56 3,010,083.06	320,812.00
FULTON FINANCIAL CORP	2.921	FULT	360271100	21.9100	19,600.00	400,676.97	429,436.00
FURNITURE BRANDS INTERNATION	AL 1.704	FBN	360921100	29.3300	8,600.00	181,829.23	252,238.01
GALLAGHER (ARTHUR) J & CO.	2.216	AJG	363576109Q	32.4900	16,800.00 50,000.00	546,880.56	545,832.00
GANNETT INC	1.121	GCI	364730101Q	89.1600	50,000.00	3,010,083.06	4,458,000.00
GAP INC	0.383	GPS	364760108Q	23.2100	122,400.00	2,345,082.46	2,840,904.00
GENENTECH INC.	0.000	DNA	368710406	93.5700	45,200.00	3,395,061.59	4,229,364.00
GENERAL DYNAMICS CORP.	1.416	GD	369550108Q	90.3900	40,000.00	2,551,845.90	3,615,600.01
GENERAL ELECTRIC CO	2.582	GE	369604103Q	30.9800	40,000.00 1,859,500.00	42,341,041.43	57,607,309.99
GENERAL MILLS INC	2.428	GIS	370334104Q	45.3000	68,600.00	2,978,636.44	3,107,579.99
GENERAL MOTORS CORP	3.745	GM	370442105Q	53.4000	98,900.00	4,864,583.06	5,281,259.99
GENTEX CORP.	1.358	GNTX	371901109	44.1600	98,900.00 14,100.00	601,604.80	622,656.00
GENUINE PARTS CO	3.554	GPC	3724601050	33.2000	32,300.00	1,044,136.13	1,072,360.01
GENZYME CORP. GEN. DIV.	0.000	GENZ	372917104	49.3400	32,300.00 35,800.00	1,233,088.57	1,766,372.00
GEORGIA PACIFIC	1.630	GP	3732981080	30.6700	67,200.00	1,545,985.75	2,061,024.00
GETTY IMAGES INC.	0.000	GYI	374276103	50.1300	67,200.00 5,900.00	241,185.17	295,767.00
GILEAD SCIENCES INC.	0.000	GILD	375558103	58.1400	37,200.00	1,003,176.91	2,162,808.00
GILLETTE CO	1.769	G	3757661020	36.7300	189,500.00 5,100.00	6,453,235.78 126,015.08	6,960,335.00
GLOBAL PAYMENTS INC-W/I	0.339	GPN	37940X102~	47.1200	5,100.00	126,015.08	240,312.00
GOLDEN WEST FINANCIAL CORP	0.387	GDW	3813171060	103.1900	23,100.00	1,247,968.24	2,383,689.00
GOLDMAN SACHS GROUP INC	1.012	GS	38141G104	98.7300	23,100.00 52,900.00	1,247,968.24 3,978,956.60	5 222 817 00
GOODRICH CORP.	2.694	GR	3823881060	29.6900	21,800.00	517,270.57	647,242.00
GRACO INC.	1.396	GGG	384109104	40.1000	8,500.00	517,270.57 189,966.60	647,242.00 340,849.99
GRAINGER W W INC	1.561	GWW	384802104Q	47.3900	14,200.00	605,761.58 315,001.50 590,830.80	672,938.00
GREAT PLAINS ENERGY INC	5.216	GXP	391164100	31.8200	12,800.00	315,001.50	407,296.00
GREENPOINT FINANCIAL	2.718	GPT	395384100		22,099.99	590,830.80	780,571.99
GTECH HOLDINGS CORP	1.374	GTK	400518106	49.4900	22,099.99 9,900.00 57,500.00	343,668.24	489,951.01
GUIDANT CORP.	0.531	GDT	401698105Q	60.2000	57.500.00	2,177,267.75	3,461,500.00
H & R BLOCK INC	1 444	HRR	0936711050	55.3700	33,300.00	1,285,994.42	1,843,821.00
HALLIBURTON COMPANY	1.923	HAL	406216101Q	26.0000	81,100.00	1,724,713.88	2,108,600.00
FULTON FINANCIAL CORP FURNITURE BRANDS INTERNATION GALLAGHER (ARTHUR) J & CO. GANNETT INC GAP INC GENENTECH INC. GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GENERAL MILLS INC GENERAL MOTORS CORP GENTEX CORP. GENUINE PARTS CO GENZYME CORP. GEN. DIV. GEORGIA PACIFIC GETTY IMAGES INC. GILLETTE CO GLOBAL PAYMENTS INC-W/I GOLDEN WEST FINANCIAL CORP GOLDMAN SACHS GROUP INC GOODRICH CORP. GRACO INC. GRAINGER W W INC GREAT PLAINS ENERGY INC GREENPOINT FINANCIAL GTECH HOLDINGS CORP GUIDANT CORP. H & R BLOCK INC. HALLIBURTON COMPANY HARLEY-DAVIDSON INC HARMAN INTERNATIONAL HARRAH'S ENTERTAINMENT INC. HARRIS CORP. HARSCO CORP	0.673	HDI	4128221080	47.5300	56,300.00	2,302,763.34	2,675,938.99
HARMAN INTERNATIONAL	0.067	HAR	413086109	73.9800		479 545 61	1 028 322 00
HARRAH'S ENTERTAINMENT INC	2 411	HET	413619107	49.7700	20.400.00	479,545.61 965,908.44	1,015,307.99
HARRIS CORP.	1.054	HRS	4138751050		12.300.00	372 831 66	466 785 00
HARSCO CORP	2.510	HSC	4158641070	43.8200	12,300.00 7,500.00	189 246 11	466,785.00 328,650.00
TIFILD CO COILF	2.510	1100	1130041070	13.0200	7,300.00	109,240.11	320,030.00

Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON ST	OCK				
	Portfolio - QN1 Instrument - COM	QUANTITATIVE 100	00 (Q			
	Instrument - COM	COMMON STOCK				
HARTE-HANKS INC.	0.551 ннs	416196103	21.7500	10.600.00	179.664.23	230.550.01
HARTE-HANKS INC. HARTFORD FINL SERVICES	1.897 HIG	416515104	59.0300	52,500.00	179,664.23 2,603,400.54	3,099,075.00
HASBRO BRADLEY HCA INC HCC INSURANCE HOLDINGS INC. HEALTH MGMT ASSOCIATES CL F	0.563 HAS	418056107Q	21.2800	54,000.00	2,603,400.54 944,134.80 2,846,907.08 290,321.00 764,477.79 970,412.53 137,218.13 2,250,887.45 216,134.22 322,068.63 1,020,994.84 13,251,598.68	1,149,120.00
HCA INC	0.186 HCA	404119109	42.9600	91,000.00	2,846,907.08	3,909,359.99
HCC INSURANCE HOLDINGS INC.	0.943 HCC	404132102	31.8000	11,700.00	290,321.00	372,060.00
HEALTH MGMT ASSOCIATES CL A	0.333 HMA	421933102	24.0000	44,300.00	764,477.79	1,063,200.00
HEALTH NET	0.000 HNT	42222G108	32.7000	34,200.00	970,412.53	1,118,339.99
HEARST-ARGYLE TELEVI	0.870 HTV	422317107	27.5600	5,600.00	137,218.13	154,336.00
HEINZ H. J. CO.	2.964 HNZ	423074103Q	36.4300	65,200.00	2,250,887.45	2,375,236.00
HENRY (JACK) & ASSOCIATES	0.680 JKH	Y 426281101	20.5800	12,400.00	216,134.22	255,191.99
HENRY SCHEIN INC	0.000 HSI	C 806407102	67.5800	7,600.00	322,068.63	513,608.00
HERSHEY FOODS CORP.	2.052 HSY	427866108Q	76.9900	16,500.00	1,020,994.84	1,270,335.00
HEWLETT-PACKARD CO	1.393 HPQ	428236103Q	22.9700	594,500.00	13,251,598.68	13,655,665.00
HIBERNIA CORP CL-A	3.062 HIB	428656102	23.5100	29,100.00	377,585.93	684,141.00
HILLENBRAND IND.	1.740 HB	431573104Q	62.0600	9,400.00	490,448.72	583,364.00
HILTON HOTELS CORP.	0.467 HLT	432848109Q	17.1300	62,700.00	377,585.93 490,448.72 732,027.16 11,324,076.87	1,074,050.99
HOME DEPOT INC.	0.789 HD	437076102Q	35.4900	425,800.00	11,324,076.87 899,048.73 4,919,764.22 357,251.99 577,677.59 415,863.00 343,436.99 262,459.09 1,177,487.20 911,629.87 972,814.16 804,846.07	15,111,642.00
HON INDUSTRIES	1.200 HNI	438092108	43.3200	24,500.00	899,048.73	1,061,340.00
HONEYWELL INTERNATIONAL INC	2.243 HON	438516106Q	33.4300 25.8100	122,500.00	4,919,764.22	4,095,175.00
HORMEL FOODS CORP	1.743 HRL	440452100 442487203	87.0600	13,800.00	357,251.99	356,178.00
HUVNANIAN ENIERPRISES-A	0.000 HOV	.B 4435102010	44.1000	9,300.00	5//,6//.59 41E 962 00	410 120 00
HIDCON CITY DANGODD INC	2.993 NUB	.в 443510201Q К 443683107	38.1800	12 000 00	2/2 /26 00	410,130.00
HUDSON CITT BANCORP INC	1.5/1 ncs 2 2/7 uu	444165104	36.9500	13,000.00	262 450 00	206 695 01
HICUTE ELECTRONICE CODD	0 000 40	444418107	16.5500	0,300.00	1 177 407 20	1 401 020 00
HIMAN GENOME SCIENCE	0.000 Hg	I 444903108	13.2500	70 400 00	911 629 87	932 799 99
HIMANA INC	0.000 HIM	444859102	22.8500	56 400 00	972 814 16	1 288 739 99
HINT (JB) TRANSPRT SUCS INC	0.000 HeH	T 445658107	27.0100	32 200 00	804 846 07	869 722 00
HINTINGTON BANCSHARES	3.111 HBA	N 446150104	22.5000	42.400.00	869.527.68	953,999,99
ICOS CORPORATION	0.000 ICO	S 449295104	41.2800	23,400.00	961.721.83	965,952.00
IDEXX LABS INC.	0.000 IDX	X 45168D104	46.2800	5,800.00	176,043.76	268,424.00
IDT CORP	0.000 IDT	.C 448947101	22.1500	9,500.00	182,932.10	210,425.00
IKON OFFICE SOLUTIONS INC.	1.349 IKN	451713101Q	11.8600	94,600.00	730,315.82	1,121,956.00
ILLINOIS TOOL WORKS	1.144 ITW	452308109Q	83.9100	47,700.00	2,462,625.12	4,002,507.00
IMATION CORP	0.910 IMN	45245A107	35.1500	6,700.00	229,710.13	235,505.00
IMCLONE SYSTEMS	0.000 IMC	L 45245W109	39.6600	24,000.00	1,004,600.49	951,840.00
IMS HEALTH INC.	0.321 RX	449934108	24.8600	70,300.00	1,355,928.17	1,747,657.99
INDEPENDENCE COMMUNITY BANK	2.224 ICB	C 453414104	35.9700	25,500.00	801,588.26	917,235.00
HCC INSURANCE HOLDINGS INC. HEALTH MGMT ASSOCIATES CL F HEALTH NET HEARST-ARGYLE TELEVI HEINZ H. J. CO. HENRY (JACK) & ASSOCIATES HENRY SCHEIN INC HERSHEY FOODS CORP. HEWLETT-PACKARD CO HIBERNIA CORP CL-A HILLENBRAND IND. HILTON HOTELS CORP. HOME DEPOT INC. HON INDUSTRIES HONEYWELL INTERNATIONAL INC HORMEL FOODS CORP HOVNANIAN ENTERPRISES-A HUBBELL INC HUDSON CITY BANCORP INC HUDSON UNITED BANCORP HUGHES ELECTRONICS CORP HUMANA INC. HUNTINGTON BANCSHARES ICOS CORPORATION IDEXX LABS INC. IDT CORP IKON OFFICE SOLUTIONS INC. ILLINOIS TOOL WORKS IMATION CORP IMCLONE SYSTEMS IMS HEALTH INC. INDEPENDENCE COMMUNITY BANK INDYMAC BANCORP INC	2.685 NDE	456607100	29.7900	30,300.00	972,814.16 804,846.07 869,527.68 961,721.83 176,043.76 182,932.10 730,315.82 2,462,625.12 229,710.13 1,004,600.49 1,355,928.17 801,588.26 747,202.46	902,637.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -							
	D E - 1	0371	0.777	ANTITATIVE 100	00 (0			
	Instrument -	COM	COI	MMON STOCK	,			
INGRAM MICRO INC CL A		0.000	IM	457153104	15.9000	59,900.00	913,175.50	952,410.00
INSTINET GROUP INCORPORATED	)	0.000	INGP		5.1500	23,000.00	112,306.70 337,005.10	118,450.00 324,786.00
INTEGRATED CIRCUIT SYSTEMS		0.000	ICST	45811K208	28.4900	11,400.00	337,005.10	324,786.00
INTEGRATED DEVICE TECH INC		0.000	IDTI	458118106	17.1700	51,400.00	934,069.81 26,184,862.12	882,538.00
INTEL CORP.		0.248	INTC	458140100Q 458400101				
INTERACTIVE CORP		0.000	IACI	45840Q101 45840J107	16.5600	45,919.00	1,850,512.17 108,488.95 201,105.87 175,916.44 2,361,176.38 807,972.58 254,414.37 1,303,841.73 640,327.56 21,848,783.34	1,558,031.07
INTERACTIVE DATA CORP		0.000	IDCC	45866A105	20.6400	10 400 00	201 105 87	214 656 01
INTERDIGITAL COMM CORP		2 120	TROC	459044103	47.1500	4 800 00	175 916 44	226 320 00
TNTERNATIONAL PAPER		2.319	TP	460146103Q	43.1100	64.800.00	2.361.176.38	2.793.528.00
INTERNATIONAL RECTIFIER COR	P	0.000	IRF	460254105	49.4100	23,400.00	807,972.58	1,156,194.00
INTERNATIONAL SPEEDWAY CORP	ORA	0.134	ISCA	460335201	44.6600	5,700.00	254,414.37	254,562.00
INTERPUBLIC GROUP		2.435	IPG	460690100Q	15.6000	72,500.00	1,303,841.73	1,131,000.00
INTERSIL HOLDINGS CORP		0.482	ISIL	46069S109	24.8500	25,300.00	640,327.56	628,705.01
INTL BUS MACH CORP		0.690	IBM	459200101Q	92.6800	300,600.00	21,848,783.34	27,859,608.00
INTL GAME TECHNOLOGY		1.120	IGT	459902102	33.7000	03,100.00	1,001,132.13	2,203,300.00
INTUIT INC.		0.000	INTU	461202103	52.9100	34,100.00	1,169,464.97 943,138.70 167,239.17 748,037.30 484,529.61 1,450,352.56 737,906.32 233,219.21 1,032,559.37 133,529.06 483,435.00 331,965.81 1,908,713.94 18,758,215.53	1,804,231.00
INVITROGEN CORP		0.000	IVGN	46185R100	70.0000	17,700.00	943,138.70	1,239,000.01
ITT EDUCATIONAL SERVICES IN	iC	0.000	ESI	45068B109	46.9700	7,800.00	167,239.17	366,366.00
ITT INDUSTRIES INC		0.862	T.T.T.	450911102	74.2100 23.8800	17,100.00	/48,03/.30	1,268,990.99
IVAX CURP		1 000	IVX	465823102 7081601060	23.8800	25,300.00	1 450 353 56	1 224 512 00
J C PENNET INC JARTI CIRCUITT INC		0 000	JCP .TRT.	466313103	28.3000	28 900 00	737 906 32	817 870 00
JACOBS ENGINEERING GROUP		0.000	JEC	469814107	48.0100	8 900 00	233 219 21	427 288 99
JEFFERSON PILOT		2.606	JP	475070108Q	50.6500	26.300.00	1.032.559.37	1.332.095.00
JEFFRIES GROUP INC		0.969	JEF	472319102	33.0200	7,800.00	133,529.06	257,556.00
JETBLUE AIRWAYS CORP		0.000	JBLU	477143101	26.5200	16,500.00	483,435.00	437,580.00
JM SMUCKER CO		2.031	SJM	832696405	45.2900	9,200.00	331,965.81	416,668.00
JOHN HANCOCK FINANCIAL SRVC	!S	0.933	JHF	41014S106	37.5000	53,600.00	1,908,713.94	2,010,000.00
JOHNSON & JOHNSON		1.858	JNJ	478160104Q	51.6600	552,400.00 16,500.00	18,758,215.53 1,155,612.90	28,536,983.99
JOHNSON CONTROLS		0.775	JCI	478366107Q	116.1200	16,500.00	1,155,612.90	1,915,980.00
JONES APPAREL GROUP INC		0.908	JNY	480074103	35.2300	22,300.00	650,274.22 13,607,455.48	785,629.00
JP MORGAN CHASE & CO.		3.702	JPM	46625H100Q	36.7300	394,800.00	13,607,455.48	14,501,004.00
JUNIPER NETWORKS INC		0.000	JNPR	48203R104	18.6800 72.5200	95,100.00	1,460,246.93	1,776,467.99
KELLOGG GO		1.3/8	KBH	48666K109Q	72.5200 38.0800	16,000.00	849,891.59	1,160,320.00
KEV ENERGY SERVICES INC		0.002	K E C	487836108Q 492914106	10.3100	19,000.00	043,4/1.44 1 N3N 35	1 43,519.99 1 A31 AA
KEACOBD		4 229	KEA	4932671080	29.3200	78 500 00	1,460,246.93 849,891.59 643,271.44 1,030.35 2,003,915.24	2 301 620 00
KEYSPAN CORPORATION		4.837	KSE	49337W100	36.8000	29,200.00	973,109.67	1,074,560.00
INGRAM MICRO INC CL A INSTINET GROUP INCORPORATED INTEGRATED CIRCUIT SYSTEMS INTEGRATED DEVICE TECH INC INTEL CORP. INTERACTIVE CORP INTERACTIVE DATA CORP INTERACTIVE DATA CORP INTERNATIONAL BANCSH INTERNATIONAL PAPER INTERNATIONAL PAPER INTERNATIONAL SPEEDWAY CORP INTERNATIONAL SPEEDWAY CORP INTERNATIONAL SPEEDWAY CORP INTER BUS MACH CORP INTL BUS MACH CORP INTL GAME TECHNOLOGY INTUIT INC. INVITROGEN CORP ITT EDUCATIONAL SERVICES IN ITT INDUSTRIES INC IVAX CORP J C PENNEY INC JABIL CIRCUIT INC JACOBS ENGINEERING GROUP JEFFERSON PILOT JEFFERSON PILOT JEFFRIES GROUP INC JETBLUE AIRWAYS CORP JM SMUCKER CO JOHN HANCOCK FINANCIAL SRVC JOHNSON & JOHNSON JOHNSON CONTROLS JONES APPAREL GROUP INC JP MORGAN CHASE & CO. JUNIPER NETWORKS INC KB HOME KELLOGG CO. KEY ENERGY SERVICES INC KEYSPAN CORPORATION					2	,	,,	-,-:-,

Investment Desc	Rating Coupon Y	ield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - Portfolio -			ANTITATIVE 100	0 (0			
	Instrument -			MITTATIVE 100 MMON STOCK	U (Q			
	IIIstiument -	COM	COI	MION STOCK				
KIMBERLY-CLARK CORP	S IN	2.301	KMB	494368103Q	59.0900	94,700.00	4,805,798.69	5,595,823.00
KINDER MORGAN INC.		2.707	KMI	49455P101	59.1000	299.99	11,503.88	17,730.00
KING PHARMACEUTICALS		0.000	KG	495582108	15.2600	299.99 44,700.00	1,136,264.62	17,730.00 682,122.01
KLA-TENCOR CORP.		0.000	KLAC	482480100	58.6700	35,400.00	1,790,785.97	2,076,917.99
KNIGHT RIDDER		1.654	KRI	499040103Q	77.3700	15,200.00	796,530.60	1,176,024.00
KOHLS CORP		0.000	KSS	500255104	44.9400	32,700.00	1,593,074.47	1,469,538.01
KRAFT FOODS INC - A		2.234	KFT	50075N104	32.2200	51,200.00 165,900.00	1,558,020.42	1,649,664.00
KROGER CO.		0.000	KR	501044101	18.5100	165,900.00	2,960,661.91	3,070,809.00
L-3 COMMUNICATIONS HOLDINGS LA-Z-BOY INC.	S IN	0.000	LLL	502424104	51.3600	13,800.00	673,344.12	708,768.00
LA-Z-BOY INC.		1.906	LZB	505336107	20.9800	10,400.00	185,519.03	218,192.00
LA-Z-BOY INC. LABORATORY CRP OF AMER HLDG	SS	0.000	LH	50540R409	36.9500	27,500.00	861,949.24	1,016,125.00
LABRANCHE & CO., INC.		2.742	LAB	505447102	11.6700	9,500.00	88,548.55	110,865.00
LAFARGE NORTH AMERICA INC.		1.974	LAF	505862102	40.5200	21,700.00	673,344.12 185,519.03 861,949.24 88,548.55 800,215.43	110,865.00 879,283.99
LAM RESEARCH CORP		0.000	LRCX	512807108	32.3000	42,600.00 5,100.00	974,778.22	1,375,980.00
LANCASTER COLONY CORP		2.037	LANC	513847103	45.1600	5,100.00	182,989.73	230,316.00
LEAR CORP.		1.304	LEA	521865105	61.3300	21,000.00	974,778.22 182,989.73 979,083.84	1,287,930.00
LEE ENTERPRISES		1.649	LEE	523768109	43.6500	8,200.00	285,235.24	357,930.00
LEGG MASON INC.		0.777	LM	524901105	77.1800	18,900.00	1,065,570.63	1,458,702.00
LEGGETT & PLATT INC		2.589	LEG	524660107	21.6300	35,900.00	754,160.80	776,517.01
LEHMAN BROTHERS HOLDING		0.621	LEH	524908100Q	77.2200	49,698.00	2,489,950.04	3,837,679.55
LENNAR CORPORATION		0.520	LEN	526057104	96.0000	10,800.00	751,726.75	1,036,800.01
LEVEL 3 COMMUNICATIO		0.000	LVLT	52729N100	5.7000	99.99	574.77	570.00
LEXMARK INTERNATIONAL INC.		0.000	LXK	529771107	78.6400	21,800.00	1,302,639.31	1,714,351.99
LIBERTY MEDIA CORP-A		0.000	L	530718105	11.8900	421,400.00	4,860,203.83	5,010,445.99
LIMITED BRANDS INC.		2.218	LTD	532716107Q	18.0300	116,200.00	1,993,966.21	2,095,086.00
LINCARE HOLDINGS INC.		0.000	LNCR	532791100	30.0300	17,200.00	552,965.68 1,218,206.40	516,516.00 1,328,173.00
LINCOLN NATIONAL CORP		3.467	LNC	534187109Q	40.3700	17,200.00 32,900.00	1,218,206.40	1,328,173.00
LABORATORY CRP OF AMER HLDG LABRANCHE & CO., INC. LAFARGE NORTH AMERICA INC. LAM RESEARCH CORP LANCASTER COLONY CORP LEE ENTERPRISES LEGG MASON INC. LEGGETT & PLATT INC LEHMAN BROTHERS HOLDING LENNAR CORPORATION LEVEL 3 COMMUNICATIO LEXMARK INTERNATIONAL INC. LIBERTY MEDIA CORP-A LIMITED BRANDS INC. LINCARE HOLDINGS INC. LINCARE HOLDINGS INC. LINCARE TECHNOLOGY CORP LIZ CLAIBORNE		0.760	LLTC	535678106	42.0700	58,100.00	1,977,937.14	2,444,267.00
LIZ CLAIBORNE LNR PROPERTY CORP LOCKHEED MARTIN CORPORATION		0.634	LIZ	539320101Q	35.4600	20,000.00 3,400.00	611,242.93 133,518.44	709,200.00 168,333.99
LNR PROPERTY CORP		0.101	LNR	501940100	49.5100	3,400.00	133,518.44	168,333.99
LOCKHEED MARTIN CORPORATION	1	1.712	LMT	539830109Q	51.4000	68,500.00	2,967,296.82	3,520,899.99
LOEWS CORP		1.213	LTR	540424108Q	49.4500	24,100.00	870,976.41	1,191,745.01
LOWE'S COS		0.216	LOW	548661107Q	55.3900	141,100.00	3,566,313.56	7,815,529.00
LSI LOGIC CORP		0.000	LSI	502161102	8.8700	132,700.00	1,806,286.30	1,177,049.01
LUBRIZOL CORP		3.198	LZ	549271104	32.5200	9,500.00	310,317.71	308,940.00
LUCENT TECHNOLOGIES		0.000	LU	549463107	2.8400	457,100.00	3,991,824.05	1,298,164.00
M&T BANK CORPORATION	•	1.220	MTB	55261F104	98.3000	457,100.00 2,300.00 11,600.00	3,991,824.05 160,455.02	1,298,164.00 226,090.00
MACROMEDIA INC		0.000		556100105	17.8400	11,600.00	259,541.50	206,944.01
MANDALAY RESORT GROUP		2.415	MBG	562567107	44.7200	9,100.00	256,264.52	406,952.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - QN1			Q) 0C			
	Instrument - COM	CO	MMON STOCK				
MANOR CARE INC. MANPOWER INC MARATHON OIL CORP MARKEL CORP MARRIOTT INT'L INC CL-A	1.446	HCR		34.5700	33,500.00	941,877.60 487,270.95 1,897,996.66	1,158,094.99
MANPOWER INC	0.424	MAN	56418H100	47.0800	14,300.00	487,270.95	6/3,244.00
MARKEL CORP	3.022	MRO	565849106Q 570535104	33.0900 253.5100	1,500.00	1,897,996.66	2,564,475.00 40E 616 01
MADDIOTT INTI INC CI_A	0.000	MVD	571903202	46.2000	26 600 00	419,865.06 1,095,101.44	1 600 020 00
MARRIOTT INT'L INC CL-A MARSH & MCLENNAN COS. MARSHALL & ILSLEY CORP MARTIN MARIETTA MATERIALS MARVEL ENTERPRISES I MASCO CORP. MATTEL INC. MAXIM INTGRTD PRDCTS INC. MAXTOR CORP	2 580	MMC	5717481020	47.8900	99 600 00	1,095,101.44 3,820,236.85 1,255,733.47 430,351.59 109,042.39 2,671,009.76 554,847.84 1,990,835.23 939,507.29 2,117,851.04	4 769 844 00
MARCHAIL & TICLEVIAN COS.	1 882	MT	5717481020	38.2500	42 100 00	1 255 733 47	1 610 325 00
MARTIN MARIETTA MATERIALS	1 532	MT.M	573284106	46.9700	9 100 00	430 351 59	427 427 00
MARVEL ENTERPRISES I	0.000	MVT	57383M108	29.1100	5,600.00	109.042.39	163.015.99
MASCO CORP.	2.334	MAS	5745991060	27.4100	110.000.00	2.671.009.76	3.015.100.00
MATTEL INC	2.075	MAT	5770811020	19.2700	32,600.00	554.847.84	628 202 00
MAXIM INTGRTD PRDCTS INC.	0.642	MXIM	57772K101	49.8000	60,300.00	1,990,835.23	3,002,940.00
MAXIM INTGRTD PRDCTS INC. MAXTOR CORP MAY DEPT STORES MAYTAG COMPANY MBIA INC. MBNA CORP MCCORMICK & CO MCCLATCHY CO MCDONALDS CORPORATION MCGRAW HILL INC MCKESSON CORP MDC HOLDINGS INC MDU RESOURCES GROUP MEADWESTVACO MEDCO HEALTH SOLUTIONS INC	0.000	MXO	577729205	11.1000	95,500.00	939,507.29	1,060,050.00
MAY DEPT STORES	3.302	MAY	5777781030	29.0700	74,300.00	2,117,851.04	2,159,901.00
MAYTAG COMPANY	2.585	MYG	5785921070	27.8500	14,500.00	372,225.12	403,825.00
MBIA INC.	1.350	MBI	55262C100Q	59.2300	36,700.00	2,117,851.04 372,225.12 1,656,965.66 3,861,266.22 594,358.54 219,899.13 7,278,977.20 1,892,125.03 1,893,405.40 562,475.38 466,789.28 898,860.62 1,645,136.08 149,210.99 270,283.93 1,394,947.44 6,179,195.10 2,229,680.36	2,173,741.00
MBNA CORP	1.609	KRB	55262L100Q	24.8500	223,300.00	3,861,266.22	5,549,005.00
McCORMICK & CO	1.860	MKC	579780206Q	30.1000	25,900.00	594,358.54	779,590.00
MCCLATCHY CO	0.639	MNI	579489105	68.8000	3,300.00	219,899.13	227,040.00
MCDONALDS CORPORATION	1.611	MCD	580135101Q	24.8300	259,300.00	7,278,977.20	6,438,418.99
MCGRAW HILL INC	1.544	MHP	580645109Q	69.9200	35,400.00	1,892,125.03	2,475,168.00
MCKESSON CORP	0.746	MCK	58155Q103Q	32.1600	50,900.00	1,893,405.40	1,636,944.00
MDC HOLDINGS INC	0.775	MDC	552676108	64.5000	12,700.00	562,475.38	819,150.00
MDU RESOURCES GROUP	2.855	MDU	552690109	23.8100	20,700.00	466,789.28	492,867.00
MEADWESTVACO	3.092	WWV	583334107	29.7500	37,100.00	898,860.62	1,103,725.01
MEDCO HEALTH SOLUTIONS INC	0.000	MHS	58405U102	33.9900	66,620.00	1,645,136.08	2,264,413.78
MEDIA GENERAL INC - CL A	1.167	MEG	584404107	65.1000	3,000.00	149,210.99	195,300.00
MEDICIS PHARMACEUTICAL CORP	0.280	MRX	584690309	71.3000	4,800.00	270,283.93	342,240.00
MEDIMMUNE INC	0.000	MEDI	584699102	25.4000	46,800.00	1,394,947.44	1,188,720.00
MEDTRONIC INC	0.596	MDT	585055106Q	48.6100	206,200.00	6,179,195.10	10,023,381.99
MELLON FINANCIAL CORP.	1.993	MEL	58551A108Q	32.1100	80,100.00 14,700.00	2,229,680.36	2,572,011.00
MEDICO HEALTH SOLUTIONS INC MEDIA GENERAL INC - CL A MEDICIS PHARMACEUTICAL CORP MEDIMMUNE INC MEDTRONIC INC MELLON FINANCIAL CORP. MERCANTILE BANC. MERCK & CO INC MERCURY GENERAL CORP. MERCURY INTERACTIVE CORP. MERCURY INTERACTIVE CORP. MERCEDITH CORPORATION	2.896	MRBK	587405101Q	45.5800	14,700.00	2,229,680.36 283,227.31 18,417,462.33	670,026.00
MERCK & CO INC	3.203	MRK	589331107Q	46.2000	417,200.00	18,417,462.33	19,274,640.00
MERCURY GENERAL CORP.	2.835	MCY	589400100	46.5500	4,800.00	222,465.66	223,440.00
MERCURY INTERACTIVE CORP.	0.000	MERQ	589405109	48.6400	14,400.00	222,465.66 619,371.09	700,416.00
MEREDITH CORPORATION	0.778	MDP	589433101Q	48.8100	6,000.00	244,890.36	292,860.00
MERRILL LYNCH & CO. INC.	1.091	MER	590188108Q	58.6500	172,100.00	6,680,219.43	10,093,665.01
METLIFE INC	0.683	MET	59156R108	33.6700	63,000.00	1,933,854.49	2,121,210.00
MEREDITH CORPORATION MERRILL LYNCH & CO. INC. METLIFE INC METRO GOLDWYN MAYER	0.000	MGM	591610100	17.0900	14,400.00	244,890.36 6,680,219.43 1,933,854.49 245,779.75	246,096.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - Portfolio -	COMMO.		ANTITATIVE 100	0 (0			
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	IIIstrument -	COM	COI	WINOIN STOCK				
METTLER-TOLEDO INTERNATIONAMGIC INVESTMENT CORP MGM MIRAGE MICROCHIP TECHNOLOGY INC. MICROSOFT CORP. MID ATLANTIC MEDICAL SERVICE MILLENNIUM PHARMACEUTICALS MILLER (HERMAN) INC MILLIPORE CORPORATION MOHAWK INDUSTRIES INC. MOLEX INC MONSANTO COMPANY MONSTER WORLDWIDE INC MOODY'S CORPORATION MORGAN STANLEY DEAN WITTER MOTOROLA INC MSA INDUSTRIAL DIRECT CO-A MURPHY OIL CORP MYLAN LABS NATIONAL CITY CORP NATIONAL COMMERCE FINANCIAL NATIONAL INSTRUMENTS CORP. NATIONAL INSTRUMENTS CORP. NATIONAL INSTRUMENTS CORP. NATIONAL SEMICONDUCTOR CORE NATIONAL SEMICONDUCTOR CORE NATIONWIDE FINANCIAL SERVICE NCE CORPORATION NEIMAN MARCUS GROUP INC-CLA NETSCREEN TECHNOLOGIES INC. NETWORK APPLIANCE INC. NETWORK ASSOCIATES INC. NEW YORK COMMUNITY BANCORP NEW YORK COMMUNITY BANCORP NEW YORK TIMES CO. CL A NEWELL RUBBERMAID INC. NEWMONT MNG. CORP. HLDG CO NEXTEL COMMUNICATIONS CL-A NEXTEL PARTNERS INC NIKE INCCL B	ΔL	0.000	MTD	592688105	42.2100	6,500.00	264,856.76 1,309,045.74 424,462.94 815,323.42 1,960,900.04	274,365.00
MGIC INVESTMENT CORP		0.263	MTG	552848103Q	56.9400	24,200.00	1,309,045.74	1,377,948.00
MGM MIRAGE		0.000	MGG	552953101	37.6100	12,700.00	424,462.94	477,647.00
MICROCHIP TECHNOLOGY INC.		0.359	MCHP	595017104	33.3600	37,800.00	815,323.42	1,261,008.01
MICRON TECHNOLOGY INC		0.000	MU	595112103Q	13.4700	102,500.00	1,960,900.04	1,380,675.00
MICROSOFT CORP.		0.581	MSFT	594918104	27.5400	1,663,900.00	41,468,473.41	45,823,806.01
MID ATLANTIC MEDICAL SERVIC	CES	0.000	MME	59523C107	64.8000	18,500.00	779,217.18 1,797,050.42	1,198,800.00 1,678,432.99
MILLENNIUM PHARMACEUTICALS		0.000	MLNM	599902103	18.6700	89,900.00	1,797,050.42	1,678,432.99
MILLER (HERMAN) INC		0.597	MLHR	600544100	24.2700	13,500.00	279,295.36	327,645.00
MILLIPORE CORPORATION		1.022	MIL	601073109Q	43.0500	8,500.00	279,295.36 282,497.43 368,506.51 726,929.30 1,267,659.15	365,925.00
MOHAWK INDUSTRIES INC.		0.000	MHK	608190104	70.5400	9,300.00	368,506.51	656,022.00
MOLEX INC		0.286	MOLX	608554101	34.8900	23,800.00	726,929.30	830,382.00
MONSANTO COMPANY		1.806	MON	61166W101	28.7800	70,100.00	1,267,659.15	2,017,478.00
MONSTER WORLDWIDE INC		0.000	MNST	611742107	21.9600	18,200.00	371,935.20 251,843.70 8,594,059.31 8,806,616.01 75,840.76	399,672.00 387,520.00
MOODY'S CORPORATION		0.495	MCO	615369105	60.5500	6,400.00	251,843.70	387,520.00
MORGAN STANLEY DEAN WITTER	& C	1.728	MWD	617446448Q	57.8700	196,800.00	8,594,059.31	387,520.00 11,388,816.00
MOTOROLA INC		1.137	MOT	620076109Q	14.0700	429,800.00	8,806,616.01	6.047.286.00
MSA INDUSTRIAL DIRECT CO-A		1.163	MSM	553530106	27.5000	4,000.00	75,840.76	110,000.00
MURPHY OIL CORP		1.224	MUR	626717102Q	65.3100	14,100.00	392,098.53 912,343.78 2,759,481.75 815,575.50 305,877.11	920,871.00
MYLAN LABS		0.475	MYL	628530107Q	25.2600	50,550.00	912,343.78	1,276,892.99
NATIONAL CITY CORP		3.771	NCC	635405103Q	33.9400	102,500.00	2,759,481.75	3,478,850.00
NATIONAL COMMERCE FINANCIAL	ı	2.932	NCF	63545P104	27.2800	38,000.00	815,575.50	1,036,640.00
NATIONAL FUEL & GAS		4.419	NFG	636180101Q	24.4400	12,200.00	305,877.11	298,168.00
NATIONAL INSTRUMENTS CORP.		0.439	NATI	636518102	45.4700	5,700.00	218,862.84 1,314,650.40	259,178.99
NATIONAL SEMICONDUCTOR CORP		0.000	NSM	637640103	39.4100	49,000.00	1,314,650.40	1,931,090.01
NATIONWIDE FINANCIAL SERVIC	Œ	1.572	NFS	638612101	33.0600	10,400.00 33,100.00	340,561.00	343,824.00
NCR CORPORATION		0.000	NCR	62886E108	38.8000	33,100.00	340,561.00 1,099,874.55	1,284,280.00
NEIMAN MARCUS GROUP INC-CLA	ASS	0.968	NMG.A	640204202	53.6700	18,100.00	793,954.15	971,427.00
NETSCREEN TECHNOLOGIES INC		0.000	NSCN	64117V107	24.7500	10,100.00	254,318.04 1,765,589.92	249,975.00
NETWORK APPLIANCE INC.		0.000	NTAP	64120L104	20.5300	83,500.00	1,765,589.92	1,714,254.99
NETWORKS ASSOCIATES INC.		0.000	NET	640938106	15.0400	29,000.00	390,518.98	436,160.00
NEW YORK COMMUNITY BANCORP		2.628	NYB	649445103	38.0500	36,025.00	913,362.59	1,370,751.25
NEW YORK TIMES CO. CL A		1.213	NYT	650111107Q	47.7900	5,600.00	227,943.19	267,624.00
NEWELL RUBBERMAID INC.		3.689	NWL	651229106Q	22.7700	9,400.00	278,723.93	214,037.99
NEWMONT MNG. CORP. HLDG CO		0.411	NEM	2636607 Q	48.6100	72,700.00	2,539,450.88	3,533,947.00
NEXTEL COMMUNICATIONS CL-A		0.000	NXTL	65332V103	28.0600	162,300.00	2,909,966.91	4,554,138.00
NEXTEL PARTNERS INC		0.000	NXTP	65333F107	13.4500	14,400.00	165,918.24	193,680.00
NICOR INC.		5.464	GAS	654086107Q	34.0400	8,100.00	270,586.63	275,724.00
NIKE INCCL B		1.168	NKE	654106103Q	68.4600	30,500.00	1,765,589.92 390,518.98 913,362.59 227,943.19 278,723.93 2,539,450.88 2,909,966.91 165,918.24 270,586.63 1,529,956.16	2,088,030.00

Investment Desc	Rating Coupon Yield Ti	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON S	TOOK				
	Portfolio - QN1	OUANTITATIVE 10	00 (0			
	Instrument - COM	QUANTITATIVE 10 COMMON STOCK	00 (0			
NISOURCE INCORPORATED NORDSTROM INC NORFOLK SOUTHERN CORP. NORTH FORK BANK	4.193 NI	65473P105Q	21.9400	48,700.00	902,133.33 972,601.36 1,477,632.33 859,769.95	1,068,478.00
NORDSTROM INC	1.282 JW	N 655664100Q	34.3000	35,200.00	972,601.36	1,207,360.00
NORFOLK SOUTHERN CORP.	1.353 NS	C 655844108Q	23.6500	72,400.00	1,477,632.33	1,712,259.99
NORTH FORK BANK NORTHEAST UTILITIES NORTHERN TRUST CORP NORTHROP GRUMMAN CORP.	2.965 NF	В 659424105	40.4700	29,100.00	859,769.95 459,275.70 1,727,062.04 1,837,437.78 971,028.69 894,404.75 416,875.01 312,650.86 774,063.55 98,716.25 749,226.19 623,367.39 180,759.64 1,790,531.62 631,737.94 841,605.59 335,106.12 276,452.35 1,068,642.60 2,181,222.18 241,444.19 363,897.52 7,182,973.55 349,687.62 236,011.91	1,177,677.00
NORTHEAST UTILITIES	2.974 NU	664397106	20.1700	23,500.00	459,275.70	473,995.00
NORTHERN TRUST CORP	1.637 NT	RS 665859104	46.4200	36,000.00	1,727,062.04	1,671,119.99
NORTHROP GRUMMAN CORP.	1.673 NO	C 666807102Q	95.6000	22,100.00	1,837,437.78	2,112,760.00
NOVELL INC NOVELLUS SYSTEMS INC. NSTAR CO. NTL INC NUCOR CORP NUVEEN INVESTMENTS INC-CL A	0.000 NO	VL 670006105	10.5200	133,000.00	971,028.69	1,399,160.00
NOVELLUS SYSTEMS INC.	0.000 NV	LS 670008101	42.0500	27,800.00	894,404.75	1,168,990.00
NSTAR CO.	4.577 NS	T 67019E107	48.5000	9,900.00	416,875.01	480,149.99
NTL INC	0.000 NT	LI 62940M104	69.7500	8,088.00	312,650.86	564,138.00
NUCOR CORP	1.428 NU	E 670346105Q	56.0000	14,500.00	774,063.55	812,000.00
NUVEEN INVESTMENTS INC-CL A	2.250 JN	C 67090F106	26.6600	3,500.00	98,716.25	93,310.00
NVIDIA CORP	0.000 NV	DA 67066G104	23.2500	28,000.00	749,226.19	651,000.01
NVR INC	0.000 NV	R 62944T105	466.0000	2,100.00	623,367.39	978,600.00
O'REILLY AUTOMOTIVE INC.	0.000 OR	LY 686091109	38.3600	7,700.00	180,759.64	295,372.00
OCCIDENTAL PETROLEUM CORP.	2.462 OX	Y 674599105Q	42.2400	70,400.00	1,790,531.62	2,973,695.99
ODYSSEY HOLDINGS CORP	0.554 OR	H 67612W108	22.5500	28,900.00	631,737.94	651,695.00
OFFICE DEPOT INC	0.000 OD	P 676220106	16.7100	57,300.00	841,605.59	957,482.99
OGE ENERGY CORP	5.498 OG	E 670837103	24.1900	15,800.00	335,106.12	382,202.00
OLD NATL BANCORP IND	3.326 ON	B 680033107	22.8500	11,800.00	276,452.35	269,630.00
OLD REPUBLIC INT'L CORP.	1.786 OR	I 680223104	25.3600	56,100.00	1,068,642.60	1,422,696.00
OMNICOM GROUP	0.916 OM	C 681919106	87.3300	35,000.00	2,181,222.18	3,056,550.00
ONEOK INC.	3.260 OK	E 682680103Q	22.0800	14,000.00	241,444.19	309,120.00
ONMICARE INC.	0.222 00	R 681904108	40.3900	16,100.00	363,897.52	650,279.00
ORACLE SYS. CORP.	0.000 OR	CL 68389X105	13.2000	720,900.00	7,182,973.55	9,515,880.01
OUTBACK STEAKHOUSE INC	1.176 OS	I 689899102	44.2100	720,900.00 11,700.00 19,900.00	349,687.62	517,257.00
NUVEEN INVESTMENTS INC-CL A NVIDIA CORP NVR INC O'REILLY AUTOMOTIVE INC. OCCIDENTAL PETROLEUM CORP. ODYSSEY HOLDINGS CORP OFFICE DEPOT INC OGE ENERGY CORP OLD NATL BANCORP IND OLD REPUBLIC INT'L CORP. OMNICOM GROUP ONEOK INC. ONMICARE INC. ORACLE SYS. CORP. OUTBACK STEAKHOUSE INC OWENS-ILLINOIS INC OXFORD HEALTH PLANS PACCAR INC PACIFIC GAS & ELEC. CO. PACIFICARE HEALTH SYSTEM PACTIV CORPORATION	0.000 OI	690768403	11.8900	19,900.00	236,011.91 1,004,571.91 1,774,938.75 1,704,032.05 830,832.75	236,610.99
OXFORD HEALTH PLANS	0.919 OH	P 691471106	43.5000	29,400.00	1,004,571.91	1,278,900.01
PACCAR INC	0.704 PC	AR 693718108Q	85.1200	27,900.00	1,774,938.75	2,374,848.00
PACIFIC GAS & ELEC. CO.	0.000 PC	G 69331C1080	27.7700	76,000.00	1,704,032.05	2,110,519.99
PACIFICARE HEALTH SYSTEM	0.000 PH	s 695112102	67.6000	16,100.00	830,832.75	1,088,360.01
PACTIV CORPORATION	0.000 PT	V 695257105	23.9000	29,600.00	674,459.82	707,440.00
PACTICARE HEALTH STOLEM PACTIV CORPORATION PALL CORPORATION PANAMSAT CORP PARK NATL CORP PARKER-HANNIFIN CORP. PATTERSON DENTAL COMPANY PAYCHEX INC	1.341 PL	L 696429307Q	26.8300	29,600.00 21,200.00	674,459.82 479,618.16 97,215.17 239,309.20 1,164,343.62	568,796.00
PANAMSAT CORP	0.000 SP	OT 697933109	21.5600	5,400.00	97,215.17	116,423.99
PARK NATL CORP	3.110 PR	K 700658107	113.1500	2,100.00	239,309.20	237,615.00
PARKER-HANNIFIN CORP.	1.277 PH	7010941040	59.5000	22,000.00	1,164,343.62	1,309,000.00
PATTERSON DENTAL COMPANY	0.000 PD	CO 703412106		11,300.00	757,770.71	725,008.00
PAYCHEX INC	1.290 PA	YX 704326107	37.2000	61,200.00	757,770.71 1,685,422.07	2,276,640.00
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Investment Desc	Rating Coupon Yield	Ticke:	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
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	Instrument - COM	C	OMMON STOCK	0 (0			
PEABODY ENERGY CORP	1.198	BTU	704549104	41.7100	5,800.00	149,639.64	241,918.00
PENTAIR INC.	1.838	PNR	709631105Q	45.7000	9,200.00	242,914.41	420,440.01
PEOPLES BK BRIDGEPOR	4.785	PBCT	710198102	32.6000	4,700.00	136,100.59	153,220.00
PEOPLES ENERGY CORP	5.042	PGL	711030106Q	42.0400	6,600.00	248,437.50	277,464.00
PEOPLESOFT INC	0.000	PSFT	712713106	22.8000	16,200.00	339,265.98	369,360.00
PEPCO HOLDINGS INC.	5.117	POM	713291102	19.5400	29,100.00	636,282.00	568,614.00
PEPSI BOTTLING GROUP INC	0.165	PBG	713409100	24.1800	31,600.00	720,183.79	764,088.00
PEPSIAMERICAS INC	0.233	PAS	71343P200Q	17.1200	48,100.00	774,966.57	823,472.00
PEPSICO INC.	1.3/2	DECC PEP	713448108Q 713755106	46.6200 36.1700	318,900.00 8,400.00	9,392,499.59 318,438.12	14,867,118.00 303,828.00
DEDUTE ELMED INC	ANY 0.000	PFGC	714046109Q	17.0700	57,100.00	931,782.84	974,696.99
DETEMADT INC	1.040	DELLM	7140461090	23.8000	26,300.00	614,053.00	625,940.00
DETTER INC	1 924	DEE	7170811030	35.3300	1,440,700.00	30,559,859.74	50,899,931.00
PHARMACEUTICAL RESOURCES INC	7 0 000	PRX	717125108	65.1500	14,700.00	845,399.18	957,705.01
PHELPS DODGE CORP.	0.000	PD	7172651020	76.0900	15,499.99	1,061,069.55	1,179,394.99
PIER 1 IMPORTS INC/DEL	1.463	PIR	720279108	21.8600	16,700.00	336,496.64	365,062.00
PITNEY-BOWES, INC.	2.954	PBI	7244791000	40.6200	43,400.00	1,589,331.27	1,762,907.99
PLUM CREEK TIMBER CO INC	4.597	PCL	729251108	30.4500	33,900.00	948,132.73	1,032,255.00
PMC-SIERRA INC	0.000	PMCS	69344F106	20.1500	62,100.00	1,012,405.38	1,251,315.00
PMI GROUP INC.	0.402	PMI	69344M101	37.2300	32,600.00	954,257.76	1,213,698.00
PNC FINANCIAL SERVICES GROUP	3.654	PNC	693475105Q	54.7300	52,600.00	2,666,268.47	2,878,798.01
POLARIS INDUSTRIES INC.	1.399	PII	731068102	88.5800	11,100.00	808,078.25	983,238.01
POLO RALPH LAUREN CORP	0.694	RL	731572103	28.8000	29,100.00	799,495.96	838,080.01
POLYCOM INC.	0.000	PLCM	73172K104	19.5200	47,200.00	894,596.74	921,344.00
POPULAR INC	2.403	BPOP	733174106	44.9400	24,600.00	948,205.25	1,105,524.01
PPG INDUSTRIES INC.	2.749	PPG	693506107Q	64.0200	15,700.00	807,834.74	1,005,114.00
PPL CORPORATION	3.520	PAL	69351T106Q	43.7500	8,800.00	256,920.33	384,999.99
PRAXAIR INC.	1.413	PAD	74005P104Q	38.2000 45.4100	60,200.00 23,800.00	1,379,042.92 778,890.18	2,299,640.00
DRINGIDAL FINANCIAL CROUD	1 260	DEC	740189105 74251V102	33.0700	53,800.00	1,528,726.05	1,080,758.00 1,782,472.99
DECCTED & CAMBLE CO	1 822	DC DC	7427181090	99.8800	240,300.00	14,225,285.40	24,001,164.00
DROCRESS ENERGY INC	5 081	DCM	743263105Q	45.2600	39,900.00	1,677,227.37	1,805,874.00
DROCRESS ENERGI, INC	0.119	DCR	743315103	83.5900	36,300.00	1,998,096.46	3,034,317.01
PROTECTIVE LIFE CORP	1.891	PL	743674103	33.8400	11,800.00	291,682.84	399,312.00
PROTEIN DESIGN LABS INC	0.000	PDLI	74369L103	17.9000	53,800.00	774,704.20	963,020.01
PROVIDENT FINANCIAL GROUP	3.004	PFGI	743866105	31.9500	7,700.00	234,014.29	246,014.99
PROVIDIAN FINANCIAL CORP	1.030	PVN	74406A102	11.6400	101,800.00	1,867,616.19	1,184,952.00
PRUDENTIAL FINANCIAL INC	1.197	PRU	744320102	41.7700	102,400.00	3,308,229.80	4,277,248.00
PUBLIC SVC ENTERPRISES	4.931	PEG	744573106Q	43.8000	42,000.00	1,441,903.89	1,839,600.00
PEABODY ENERGY CORP PENTAIR INC. PEOPLES BK BRIDGEPOR PEOPLES ENERGY CORP PEOPLESOFT INC PEPCO HOLDINGS INC. PEPSI BOTTLING GROUP INC PEPSIAMERICAS INC PEPSICO INC. PERFORMANCE FOOD GROUP COMPAPERKIN ELMER INC PETSMART INC PETSMART INC PHARMACEUTICAL RESOURCES INC PHELPS DODGE CORP. PIER 1 IMPORTS INC/DEL PITNEY-BOWES, INC. PLUM CREEK TIMBER CO INC PMI GROUP INC. PNC FINANCIAL SERVICES GROUP POLARIS INDUSTRIES INC. POLYCOM INC. POPULAR INC POPULAR INC POF INDUSTRIES INC. PPL CORPORATION PRAXAIR INC. PRECISION CASTPARTS CORP PRINCIPAL FINANCIAL GROUP PROCTER & GAMBLE CO PROGRESS ENERGY, INC PROGRESSIVE CORP PROTECTIVE LIFE CORP PROTECTIVE LIFE CORP PROTECTIVE LIFE CORP PROVIDENT FINANCIAL GROUP PROVIDENT FINANCIAL GROUP PROVIDENT FINANCIAL CORP PRUDENTIAL FINANCIAL INC PUBLIC SVC ENTERPRISES							

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - ON1	OTT	ANTTTATTVE 100	0 (0			
	Instrument - COM	CO	MMON STOCK	~ ( <u>&amp;</u>			
PULTE HOMES, INC. QLOGIC CORPORATION QUALCOMM INC QUEST DIAGNOSTICS INC R.J. REYNOLDS TOBACCO HOLDIN RADIAN GROUP INC. RADIO ONE INC CL-D RADIOSHACK CORP RAMBUS INC DEL RAYMOND JAMES FINANCIAL INC RAYONIER INC. RAYTHEON COMPANY READERS DIGEST ASSOCIATION REALNETWORKS INC RED HAT INC REBBOK INTERNATIONAL LTD. REGIONS FINANCIAL CORP. REGIS CORP REINSURANCE GROUP AM RELIANT RESOURCES INC RENAL CARE GROUP INC. RENT-A-CENTER INC RESPIRONICS INC ROSS STORES INC ROCKWELL AUTOMATION INC ROCKWELL COLLINS ROHM & HAAS CO ROSS STORES INC RPM INTERNATIONAL INC. RUBY TUESDAY INC RYLAND GROUP INC SABRE HOLDINGS CORP. SAFECO CORP. SAFECO CORP. SAFECO CORP.							
PULTE HOMES, INC.	0.213	B PHM	745867101Q		15,500.00	880,954.98	1,451,110.00
QLOGIC CORPORATION	0.000	) QLGC	747277101	51.6000	17,500.00	680,890.47	903,000.01
QUALCOMM INC	0.519	9 QCOM	747525103	53.9300	146,900.00	6,785,402.77	7,922,317.00
QUEST DIAGNOSTICS INC	0.820	) DGX	74834L100	73.1100	13,500.00	6,785,402.77 957,912.96 887,032.42	986,985.00
R.J. REYNOLDS TOBACCO HOLDII	NGS 6.53	ł RJR	76182K105	58.1500	13,500.00 26,300.00	887,032.42	1,529,344.99
RADIAN GROUP INC.	0.16	RDN	750236101	48./500	29,300.00	1,130,414.83	1,428,375.00
RADIO ONE INC CL-D	0.000	ROIAK	75040P405	19.3000	14,800.00	255,455.51	285,640.00
RADIOSHACK CORP	0.814	RSH	750438103Q	30.6800	52,100.00	1,416,657.71	1,598,427.99
RAMBUS INC DEL	0.000	RMBS	750917106	30.7000	15,400.00	266,020.45	472,780.00 870,870.00
RAYMOND JAMES FINANCIAL INC	0.95	F RUF	754730109	37.7000	23,100.00		
RAYONIER INC.	2.60	L RYN	754907103Q	41.5100 30.0400	9,139.90 76,300.00	212,898.74	379,397.25
RAYIHEON COMPANY	2.00.	NIN	755111507Q		•	2,647,326.81 229,513.08	2,292,052.00
READERS DIGEST ASSOCIATION	1.30	E KDA	755267101 75605L104	14.6600 5.7100	14,700.00 14,700.00	106,501.17	215,501.99 83,937.01
REALINETWORKS INC	0.000	NMWY (	756577102	18.7700	71,000.00	585,921.61	1,332,670.01
RED HAI INC	0.000	) KUAI	758110100Q	39.3200	9,300.00	254,682.15	365,676.00
DECIONS EINANCIAL CODD	3 441	) DE	7589401000	37.2000	41,200.00	1,256,158.91	1,532,640.00
REGIONS FINANCIAL CORF.	0.30	RES	758932107	39.5200	8,000.00		
REINSURANCE GROUP AM	0.62	RGA	759351109	38.6500	20,400.00	187,138.51 755,066.20	788,460.00
RELIANT RESOURCES INC	0.000	) RRT	75952B105	7.3600	49,900.00	290.061.71	367,264.00
RENAL CARE GROUP INC.	0.000	) RCI	759930100	41.2000	9,000.00	290,061.71 258,282.74	370,800.00
RENT-A-CENTER INC	0.000	) RCII	76009N100	29.8800	28,800.00	904,968.04	860,544.00
REPUBLIC SERVICES INC	0.936	5 RSG	760759100	25.6300	28,200.00	538,365.07	722,766.01
RESMED INC	0.000	) RMD	761152107	41.5400	6,200.00	256,529.96	257,548.00
RESPIRONICS INC	0.000	RESP	761230101	45.0900	6,300.00	281,610.00	284,067.00
REYNOLDS & REYNOLDS CL-A	1.51	REY	761695105	29.0500	12,300.00	338,391.32	357,314.99
RITE AID CORP.	0.000	) RAD	767754104Q	6.0400	80,800.00	480,128.27	488,031.99
ROBERT HALF INTL INC	0.000	) RHI	770323103	23.3400	27,300.00	609,151.09	637,182.00
ROCKWELL AUTOMATION INC	1.85	3 ROK	773903109Q	35.6000	30,800.00	727,547.65	1,096,480.01
ROCKWELL COLLINS	1.198	3 COL	774341101	30.0300	33,100.00	677,693.83	993,993.00
ROHM & HAAS CO	2.060	) ROH	775371107Q		6,000.00	197,757.58	256,260.00
ROSS STORES INC	0.43	ROST	778296103	26.4300	28,600.00	437,821.10	755,898.01
RPM INTERNATIONAL INC.	3.402	2 RPM	749685103Q	16.4600	60,400.00	841,227.85	994,184.00
RUBY TUESDAY INC	0.158	3 RI	781182100	28.4900	11,200.00	148,330.84	319,088.01
RYDER SYS. INC.	1.75	7 R	783549108Q	34.1500	10,700.00	248,338.14	365,405.00
RYLAND GROUP INC	0.45	L RYL	783764103	88.6400	11,700.00	668,149.85	1,037,088.00
SABRE HOLDINGS CORP.	1.29	TSG	785905100	21.5900	24,600.00	752,692.42	531,114.00
SAFECO CORP.	1.900	SAFC	786429100Q	38.9300	24,000.00		934,320.00
SAFEWAY INC	0.000	SWY	786514208	21.9100	81,900.00	3,128,192.43	1,794,428.99

Group - COMMON STOCK	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
PORTEGIIO - QN1 QUANTITATIVE 1000 (Q COMMON STOCK  SAKS INCORPORATED  SANDISK CORP  SA								
SAKS INCORPORATED 0.000 SKS 79377W108 15.0400 64,800.00 1,149,796.76 974,592.05   SANDISK CORP 0.000 SNDK 80004C101 61.1400 12,700.00 522,076.43 776,478.05   SANDISK CORP 0.000 SANM 800907107 12.6100 146,500.00 1,586,068.40 1,847,365.05   SARA LEE CORP. 3.454 SLE 803111103Q 21.7100 144,200.00 2,638,184.08 3,130,582.05   SBC COMMUNICATIONS INC. 4.794 SBC 78387G103Q 26.0700 618,100.00 20,105,391.24 16,113,867.05   SCHERING-PLOUGH 1.265 SGP 806605101Q 17.3900 216,300.00 4,576,021.41 3,761,456.95   SCHOLASTIC CORP 0.000 SCHL 807066105 34.0400 5,300.00 169,040.01 180,412.05   SCHWAB (CHARLES) CORP 0.473 SCH 808513105 11.8400 196,000.00 3,149,905.03 2,320,640.05   SCIENTIFIC ATLANTA INC. 0.146 SFA 808655104Q 27.3000 47,600.00 1,539,190.62 1,299,480.05   SEARS ROEBUCK & CO. 2.022 S 812387108Q 45.4900 59,100.00 2,562,561.93 2,688,459.05   SEMPRA ENERGY 3.326 SRE 816851109 30.0600 2,900.00 64,434.58 87,173.95   STENDRA ENERGY		Portfolio - ON1	OU.	ANTITATIVE 100	0 (0			
SEMPRA ENERGY 3.326 SRE 816851109 30.0600 2,900.00 64,434.58 87,173.9		Instrument - COM	ĈO:	MMON STOCK	. ~			
SEMPRA ENERGY 3.326 SRE 816851109 30.0600 2,900.00 64,434.58 87,173.9	SAKS INCORPORATED	0.000	SKS	79377W108	15.0400	64,800.00	1,149,796.76	974,592.00
SEMPRA ENERGY 3.326 SRE 816851109 30.0600 2,900.00 64,434.58 87,173.9	SANDISK CORP	0.000	SNDK	80004C101		12,700.00	522,076.43	776,478.01
SEMPRA ENERGY 3.326 SRE 816851109 30.0600 2,900.00 64,434.58 87,173.9	SANMINA-SCI CORP	0.000	SANM			146,500.00	1,586,068.40	1,847,365.01
SEMPRA ENERGY 3.326 SRE 816851109 30.0600 2,900.00 64,434.58 87,173.9	SARA LEE CORP.	3.454	SLE	~		144,200.00	2,638,184.08	3,130,582.00
SEMPRA ENERGY 3.326 SRE 816851109 30.0600 2,900.00 64,434.58 87,173.9	SBC COMMUNICATIONS INC.	4.794	SBC	~		618,100.00	20,105,391.24	16,113,867.00
SEMPRA ENERGY 3.326 SRE 816851109 30.0600 2,900.00 64,434.58 87,173.9	SCHERING-PLOUGH	1.265	SGP		17.3900	216,300.00	4,576,021.41	3,761,456.99
SEMPRA ENERGY 3.326 SRE 816851109 30.0600 2,900.00 64,434.58 87,173.9	SCHOLASTIC CORP	0.000	SCHL		34.0400	5,300.00	169,040.01	180,412.00
SEMPRA ENERGY 3.326 SRE 816851109 30.0600 2,900.00 64,434.58 87,173.9	SCHWAB (CHARLES) CORP	0.473	SCH		11.8400	196,000.00	3,149,905.03	2,320,640.00
SEMPRA ENERGY 3.326 SRE 816851109 30.0600 2,900.00 64,434.58 87,173.9	SCIENTIFIC ATLANTA INC.	0.146	SFA		27.3000	47,600.00	1,539,190.62	1,299,480.00
SEMPRA ENERGY   3.3.26 SKE   816851109   30.0600   2,900.00   64,434.58   87,173.55   87	SEARS ROEBUCK & CO.	2.022	S		45.4900	59,100.00	2,562,561.93	2,688,459.00
SEPRACOR INC.  SERVICE CORP INTERNATIONAL  6.679 SRV 817315104 23.9300 165,900.00 684,418.90 894,200.5  SERVICEMASTER COMPANY 3.605 SVM 81760N109 11.6500 55,500.00 557,947.32 646,575.0  SHERWIN-WILLIAMS CO 1.784 SHW 824348106Q 34.7400 40,600.00 1,190,896.18 1,410,444.0  SICOR INC 0.000 SCRI 825846108 27.2000 15,300.00 250,125.88 416,160.0  SIEBEL SYSTEMS INC. 0.000 SEBL 826170102 13.8700 123,500.00 1,780,077.25 1,712,945.0  SIGMA-ALDRICH 1.119 SIAL 826552101Q 57.1800 13,100.00 476,171.19 749,058.0  SILICON LABORATORIES 0.000 SLAB 826919102 43.2200 18,900.00 758,516.28 816,858.0  SIRIUS SATELLITE RADIO INC. 0.000 SIRI 82966U103 3.1600 177,000.00 396,480.00 559,320.0  SKY FINL GROUP INC 3.238 SKYF 83080P103 25.9400 17,100.00 384,973.76 443,574.0  SLM CORP 1.804 SLM 78442P106 37.6800 76,600.00 2,056,038.52 2,886,288.0  SMITHFIELD FOODS INC 0.000 SFD 832248108 20.7000 15,400.00 306,110.06 318,780.0  SNAP-ON TOOLS CORP. 3.101 SNA 833034101Q 32.2400 10,800.00 2,527,163.71 860,496.0  SONCO PRODUCTS CO 3.411 SON 835495102 24.6200 17,000.00 2,257,531.85 3,076,425.0  SOUTHERN CO 4.628 SO 842587107Q 30.2500 101,700.00 2,257,531.85 3,076,425.0  SOUTHERN PERU COPPER CORP 1.912 PCU 84361104 47.1600 2,600.00 1.23,1568.28 2,068.536.00	SEMPRA ENERGY	3.326	SRE		30.0600	2,900.00	64,434.58	87,173.99
SERVICE CORP INTERNATIONAL 6.079 SRV 817505104Q 5.3900 165,900.00 684,418.90 894,200.5 SERVICEMASTER COMPANY 3.605 SVM 81760N109 11.6500 55,500.00 557,947.32 646,575.00 STOR SHERWIN-WILLIAMS CO 1.784 SHW 824348106Q 34.7400 40,600.00 1,190,896.18 1,410,444.00 SICOR INC 0.000 SCRI 825846108 27.2000 15,300.00 250,125.88 416,160.00 SIEBEL SYSTEMS INC. 0.000 SEBL 826170102 13.8700 123,500.00 1,780,077.25 1,712,945.00 SILICON LABORATORIES 0.000 SLAB 826919102 43.2200 18,900.00 476,171.19 749,058.00 SIRIUS SATELLITE RADIO INC. 0.000 SIRI 82966U103 3.1600 177,000.00 396,480.00 559,320.00 SKY FINL GROUP INC 3.238 SKYF 83080P103 25.9400 17,100.00 384,973.76 443,574.00 SILICON TOTAL SILICON SILICON TOTAL	SEPRACOR INC.	0.000	SEPR		23.9300	14,500.00	436,160.30	346,985.00
SHERVILLIAMS CO 1.784 SHW 824348106Q 34.7400 40.600.00 1,190,896.18 1,410,444.0 SICOR INC 0.000 SCRI 825846108 27.2000 15,300.00 250,125.88 416,160.0 SIEBEL SYSTEMS INC. 0.000 SEBL 826170102 13.8700 123,500.00 1,780,077.25 1,712,945.0 SIGMA-ALDRICH 1.119 SIAL 826552101Q 57.1800 13,100.00 476,171.19 749,058.0 SILICON LABORATORIES 0.000 SLAB 826919102 43.2200 18,900.00 758,516.28 816,858.0 SIRIUS SATELLITE RADIO INC. 0.000 SIRI 829660103 3.1600 177,000.00 396,480.00 559,320.0 SKY FINL GROUP INC 3.238 SKYF 83080P103 25.9400 17,100.00 384,973.76 443,574.0 SIM CORP 1.804 SLM 78442P106 37.6800 76,600.00 2,056,038.52 2,886,288.0 SMITHFIELD FOODS INC 0.000 SFD 832248108 20.7000 15,400.00 306,110.06 318,780.0 SNAP-ON TOOLS CORP. 3.101 SNA 833034101Q 32.2400 10,800.00 327,868.67 348,192.0 SOLECTRON CORP 0.000 SLR 834182107 5.9100 145,600.00 2,257,163.71 860,496.0 SOUTHERN PERU COPPER CORP 1.912 PCU 843611104 47.1600 2,600.00 42,445.53 122,616.00 SOUTHERN PERU COPPER CORP 1.912 PCU 843611104 47.1600 2,600.00 12,156.28 2,268.28 2,068,536.00 SOUTHERN PERU COPPER CORP 1.912 PCU 843611104 47.1600 2,600.00 12,156.28 2,268.28 2,068,536.00 SOUTHERN PERU COPPER CORP 1.912 PCU 843611104 47.1600 2,600.00 12,156.28 2,268.28 2,068,536.00 SOUTHERN PERU COPPER CORP	SERVICE CORP INTERNATIONAL	0.079	SKV		5.3900	165,900.00	584,418.90	894,200.99
SICOR INC SICOR INC SICOR INC SICOR SICOR SEBLE SYSTEMS INC.  0.000 SCRI 825846108 27.2000 15,300.00 25,0125.88 416,160.0 SIEBEL SYSTEMS INC.  0.000 SEBL 826170102 13.8700 123,500.00 1,780,077.25 1,712,945.0 SIGMA-ALDRICH 1.119 SIAL 826552101Q 57.1800 13,100.00 476,171.19 749,058.0 SILICON LABORATORIES 0.000 SLAB 826919102 43.2200 18,900.00 758,516.28 816,858.0 SIRIUS SATELLITE RADIO INC. 0.000 SIRI 829660103 3.1600 177,000.00 396,480.00 559,320.0 SKY FINL GROUP INC 3.238 SKYF 83080P103 25.9400 17,100.00 384,973.76 443,574.0 SLM CORP 1.804 SLM 78442P106 37.6800 76,600.00 2,056,038.52 2,886,288.0 SMITHFIELD FOODS INC 0.000 SFD 832248108 20.7000 15,400.00 306,110.06 318,780.0 SNAP-ON TOOLS CORP. 3.101 SNA 833034101Q 32.2400 10,800.00 327,868.67 348,192.0 SOLECTRON CORP 0.000 SLR 834182107 5.9100 145,600.00 2,527,163.71 860,496.0 SOUTHERN CO 4.628 SO 842587107Q 30.2500 101,700.00 2,257,531.85 3,076,425.0 SOUTHERN PERU COPPER CORP 1.912 PCU 843611104 47.1600 2,600.00 1.231.568.28 2 068,536.00 SOUTHETRIUST CORP	SERVICEMASIER COMPANY	3.0U5 1 70 <i>A</i>	SVM		11.0500	40 600 00	1 100 006 10	1 410 444 00
SIEBEL SYSTEMS INC. 0.000 SEBL 826170102 13.8700 123,500.00 1,780,077.25 1,712,945.( SIGMA-ALDRICH 1.119 SIAL 826552101Q 57.1800 13,100.00 476,171.19 749,058.( SILICON LABORATORIES 0.000 SLAB 826919102 43.2200 18,900.00 758,516.28 816,858.( SIRIUS SATELLITE RADIO INC. 0.000 SIRI 82966U103 3.1600 177,000.00 396,480.00 559,320.( SKY FINL GROUP INC 3.238 SKYF 83080P103 25.9400 17,100.00 384,973.76 443,574.( SLM CORP 1.804 SLM 78442P106 37.6800 76,600.00 2,056,038.52 2,886,288.( SNAP-ON TOOLS CORP. 3.101 SNA 833034101Q 32.2400 10,800.00 327,868.67 348,192.( SOLECTRON CORP 0.000 SLR 834182107 5.9100 145,600.00 2,527,163.71 860,496.( SONOCO PRODUCTS CO 3.411 SON 835495102 24.6200 17,000.00 2,527,163.71 860,496.( SOUTHERN CO 4.628 SO 842587107Q 30.2500 101,700.00 2,527,531.85 3,076,425.( SOUTHERN PERU COPPER CORP 1.912 PCU 843611104 47.1600 2,600.00 1.231.568.28 2,068,536.( SOUTHTTRUST CORP	STERWIN-WILLIAMS CO	1.704	CCDT	~	34.7400	15 200 00	250 125 00	1,410,444.00
SIGNA-ALDRICH 1.119 SIAL 826552101Q 57.1800 13,100.00 476,171.19 749,058.00 SILICON LABORATORIES 0.000 SLAB 826919102 43.2200 18,900.00 758,516.28 816,858.00 SIRIUS SATELLITE RADIO INC. 0.000 SIRI 82966U103 3.1600 177,000.00 396,480.00 559,320.00 SKY FINL GROUP INC 3.238 SKYF 83080P103 25.9400 17,100.00 384,973.76 443,574.00 SIRI SMITHFIELD FOODS INC 0.000 SFD 832248108 20.7000 15,400.00 2,056,038.52 2,886,288.00 SNAP-ON TOOLS CORP. 3.101 SNA 833034101Q 32.2400 10,800.00 327,868.67 348,192.00 SOUECTRON CORP 0.000 SLR 834182107 5.9100 145,600.00 2,527,163.71 860,496.00 SOUTHERN CO 4.628 SO 842587107Q 30.2500 101,700.00 2,257,531.85 3,076,425.00 SOUTHERN PERU COPPER CORP 1.912 PCU 843611104 47.1600 2,600.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.912 PCU 843611104 47.1600 2,600.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.912 PCU 843611104 47.1600 2,600.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.912 PCU 843611104 47.1600 2,600.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.912 PCU 843611104 47.1600 2,600.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.512 FCU 844730101 32.7300 63.200.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.512 FCU 844730101 32.7300 63.200.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.512 FCU 844730101 32.7300 63.200.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.512 FCU 844730101 32.7300 63.200.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.512 FCU 844730101 32.7300 63.200.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.512 FCU 844730101 32.7300 63.200.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.512 FCU 844730101 32.7300 63.200.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.512 FCU 844730101 32.7300 63.200.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.512 FCU 844730101 32.7300 63.200.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.512 FCU 844730101 32.7300 63.200.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.512 FCU 844730101 32.7300 63.200.00 1.231,568.28 2,068,536.00 SOUTHSTRUST CORP 1.512 FCU 844730101 32.7300 63.200 SOUTHSTRUST CORP 1.5122 FCU 844730101 32.2	CIEDEL CVCTEMO INC	0.000	CERT.		13 8700	123 500 00	1 780 077 25	1 712 945 01
SILICON LABORATORIES 0.000 SLAB 826919102 43.2200 18,900.00 758,516.28 816,858.00 SIRIUS SATELLITE RADIO INC. 0.000 SIRI 82966U103 3.1600 177,000.00 396,480.00 559,320.00 SKY FINL GROUP INC 3.238 SKYF 83080P103 25.9400 17,100.00 384,973.76 443,574.00 SIRI CORP 1.804 SLM 78442P106 37.6800 76,600.00 2,056,038.52 2,886,288.00 SMITHFIELD FOODS INC 0.000 SFD 832248108 20.7000 15,400.00 306,110.00 318,780.00 SNAP-ON TOOLS CORP. 3.101 SNA 833034101Q 32.2400 10,800.00 327,868.67 348,192.00 SOUECTRON CORP 0.000 SLR 834182107 5.9100 145,600.00 2,527,163.71 860,496.00 SOUTHERN CO 3.411 SON 835495102 24.6200 17,000.00 452,745.61 418,540.00 SOUTHERN CO 4.628 SO 842587107Q 30.2500 101,700.00 2,257,531.85 3,076,425.00 SOUTHERN PERU COPPER CORP 1.912 PCU 843611104 47.1600 2,600.00 42,446.53 122,616.00 SOUTHTTRUST CORP	SIEDEE SIBIEMS INC.	1 119	STAI.		57 1800	13 100 00	476 171 19	749 058 00
SIRIUS SATELLITE RADIO INC. 0.000 SIRI 82966U103 3.1600 177,000.00 396,480.00 559,320.0   SKY FINL GROUP INC 3.238 SKYF 83080P103 25.9400 17,100.00 384,973.76 443,574.0   SLM CORP 1.804 SLM 78442P106 37.6800 76,600.00 2,056,038.52 2,886,288.0   SMITHFIELD FOODS INC 0.000 SFD 832248108 20.7000 15,400.00 306,110.06 318,780.0   SNAP-ON TOOLS CORP. 3.101 SNA 833034101Q 32.2400 10,800.00 327,868.67 348,192.0   SOLECTRON CORP 0.000 SLR 834182107 5.9100 145,600.00 2,527,163.71 860,496.0   SONOCO PRODUCTS CO 3.411 SON 835495102 24.6200 17,000.00 452,745.61 418,540.0   SOUTHERN CO 4.628 SO 842587107Q 30.2500 101,700.00 2,257,531.85 3,076,425.0   SOUTHERN PERU COPPER CORP 1.912 PCU 843611104 47.1600 2,600.00 1 231,568.28 2 068,536.00   SOUTHTTPILET COPPE	SILICON LABORATORIES	0.000	SLAB	~	43.2200	18.900.00	758.516.28	816.858.00
SKY FINL GROUP INC       3.238 SKYF       83080P103       25.9400       17,100.00       384,973.76       443,574.0         SLM CORP       1.804 SLM       78442P106       37.6800       76,600.00       2,056,038.52       2,886,288.0         SMITHFIELD FOODS INC       0.000 SFD       832248108       20.7000       15,400.00       306,110.06       318,780.0         SNAP-ON TOOLS CORP.       3.101 SNA       833034101Q       32.2400       10,800.00       327,868.67       348,192.0         SOLECTRON CORP       0.000 SLR       834182107       5.9100       145,600.00       2,527,163.71       860,496.0         SONOCO PRODUCTS CO       3.411 SON       835495102       24.6200       17,000.00       452,745.61       418,540.0         SOUTHERN CO       4.628 SO       842587107Q       30.2500       101,700.00       2,257,531.85       3,076,425.0         SOUTHERN PERU COPPER CORP       1.912 PCU       843611104       47.1600       2,600.00       1.231.568.28       2.068.536.0	SIRIUS SATELLITE RADIO INC	0.000	SIRI		3.1600	177.000.00	396,480.00	559.320.00
SLM CORP       1.804 SLM       78442P106       37.6800       76,600.00       2,056,038.52       2,886,288.0         SMITHFIELD FOODS INC       0.000 SFD       832248108       20.7000       15,400.00       306,110.06       318,780.0         SNAP-ON TOOLS CORP.       3.101 SNA       833034101Q       32.2400       10,800.00       327,868.67       348,192.0         SOLECTRON CORP       0.000 SLR       834182107       5.9100       145,600.00       2,527,163.71       860,496.0         SONOCO PRODUCTS CO       3.411 SON       835495102       24.6200       17,000.00       452,745.61       418,540.0         SOUTHERN CO       4.628 SO       842587107Q       30.2500       101,700.00       2,257,531.85       3,076,425.0         SOUTHERN PERU COPPER CORP       1.912 PCU       843611104       47.1600       2,600.00       42,446.53       122,616.0         SOUTHTTPILET CORP       2.566 SOTE       844730101       32,7300       63,200.00       1,231,568,28       2,068,536.0	SKY FINL GROUP INC	3.238	SKYF		25.9400	17,100.00	384,973.76	443,574.00
SMITHFIELD FOODS INC       0.000 SFD       832248108       20.7000       15,400.00       306,110.06       318,780.0         SNAP-ON TOOLS CORP.       3.101 SNA       833034101Q       32.2400       10,800.00       327,868.67       348,192.0         SOLECTRON CORP       0.000 SLR       834182107       5.9100       145,600.00       2,527,163.71       860,496.0         SONOCO PRODUCTS CO       3.411 SON       835495102       24.6200       17,000.00       452,745.61       418,540.0         SOUTHERN CO       4.628 SO       842587107Q       30.2500       101,700.00       2,257,531.85       3,076,425.0         SOUTHERN PERU COPPER CORP       1.912 PCU       843611104       47.1600       2,600.00       42,446.53       122,616.0         SOUTHTTPUST CORP       2.566 SOTE       844730101       32,7300       63,200.00       1,231,568,28       2,068,536.00	SLM CORP	1.804	SLM		37.6800	76,600.00	2,056,038.52	2,886,288.00
SNAP-ON TOOLS CORP.       3.101 SNA       833034101Q       32.2400       10,800.00       327,868.67       348,192.0         SOLECTRON CORP       0.000 SLR       834182107       5.9100       145,600.00       2,527,163.71       860,496.0         SONOCO PRODUCTS CO       3.411 SON       835495102       24.6200       17,000.00       452,745.61       418,540.0         SOUTHERN CO       4.628 SO       842587107Q       30.2500       101,700.00       2,257,531.85       3,076,425.0         SOUTHERN PERU COPPER CORP       1.912 PCU       843611104       47.1600       2,600.00       42,446.53       122,616.0         SOUTHTTPIUST COPP       2.566 SOTP       844730101       32.7300       63.200.00       1.231,568.28       2.068.536.0	SMITHFIELD FOODS INC	0.000	SFD		20.7000	15,400.00	306,110.06	318,780.01
SOLECTRON CORP     0.000 SLR     834182107     5.9100     145,600.00     2,527,163.71     860,496.0       SONOCO PRODUCTS CO     3.411 SON     835495102     24.6200     17,000.00     452,745.61     418,540.0       SOUTHERN CO     4.628 SO     842587107Q     30.2500     101,700.00     2,257,531.85     3,076,425.0       SOUTHERN PERU COPPER CORP     1.912 PCU     843611104     47.1600     2,600.00     42,446.53     122,4616.0       SOUTHTERIUST CORP     2.566 SOTE     844730101     32,7300     63,200.00     1,231,568,28     2,068,536.0	SNAP-ON TOOLS CORP.	3.101	SNA	833034101Q	32.2400	10,800.00	327,868.67	348,192.00
SONOCO PRODUCTS CO       3.411 SON       835495102       24.6200       17,000.00       452,745.61       418,540.0         SOUTHERN CO       4.628 SO       842587107Q       30.2500       101,700.00       2,257,531.85       3,076,425.0         SOUTHERN PERU COPPER CORP       1.912 PCU       843611104       47.1600       2,600.00       42,446.53       122,616.0         SOUTHTERIST CORP       2.566 SOTE       844730101       32,7300       63,200.00       1,231,568,28       2,068,536.0	SOLECTRON CORP	0.000	SLR	834182107	5.9100	145,600.00	2,527,163.71	860,496.00
SOUTHERN CO     4.628 SO     842587107Q     30.2500     101,700.00     2,257,531.85     3,076,425.0       SOUTHERN PERU COPPER CORP     1.912 PCU     843611104     47.1600     2,600.00     42,446.53     122,616.0       SOUTHTRINGT CORP     2.566 SOTE     844730101     32,7300     63,200.00     1,231,568,28     2,068,536.0	SONOCO PRODUCTS CO	3.411	SON	835495102	24.6200	17,000.00	452,745.61	418,540.01
SOUTHERN PERU COPPER CORP 1.912 PCU 843611104 47.1600 2,600.00 42,446.53 122,616.0	SOUTHERN CO	4.628	SO	842587107Q	30.2500	101,700.00	2,257,531.85	3,076,425.00
SOUTH TRUST CORD 2 566 SOTR 844730101 32 7300 63 200 00 1 231 568 28 2 068 536 (	SOUTHERN PERU COPPER CORP	1.912	PCU		47.1600	2,600.00	42,446.53	122,616.00
2.300 BOIN 011730101 32.7300 03,200.00 1,231,300.20 2,000,330.00	SOUTHTRUST CORP	2.566	SOTR	844730101	32.7300	63,200.00	1,231,568.28	2,068,536.00
SOUTHWEST AIRLINES 0.111 LUV 844741108Q 16.1400 140,200.00 1,847,461.97 2,262,828.0	SOUTHWEST AIRLINES	0.111	LUV		16.1400	140,200.00	1,847,461.97	2,262,828.00
SOVEREIGN BANCORP INC 0.421 SOV 845905108 23.7500 54,300.00 1,148,719.37 1,289,625.0	SOVEREIGN BANCORP INC	0.421	SOV		23.7500	54,300.00	1,148,719.37	1,289,625.01
SPRINT CORP. 3.045 FON 852061100Q 16.4200 206,800.00 6,045,527.82 3,395,656.0	SPRINT CORP.	3.045	FON			206,800.00	6,045,527.82	3,395,656.01
SPX CORP. 0.000 SPW 784635104Q 58.8100 14,500.00 685,962.53 852,744.9	SPX CORP.	0.000	SPW		58.8100	14,500.00	685,962.53	852,744.99
ST JUDE MED. INC. 0.000 STJ 790849103 61.3500 33,500.00 1,336,030.87 2,055,225.0	ST JUDE MED. INC.	0.000	STJ		61.3500	33,500.00	1,336,030.87	2,055,225.00
ST. PAUL COMPANIES 2.925 SPC 792860108Q 39.6500 39,000.00 1,347,096.61 1,546,350.0	ST. PAUL COMPANIES	2.925	SPC	~		39,000.00	1,347,096.61	1,546,350.00
SPX CORP. 0.000 SPW 784635104Q 58.8100 14,500.00 685,962.53 852,744.9 ST JUDE MED. INC. 0.000 STJ 790849103 61.3500 33,500.00 1,336,030.87 2,055,225.0 ST. PAUL COMPANIES 2.925 SPC 792860108Q 39.6500 39,000.00 1,347,096.61 1,546,350.0 STANCORP FINANCIAL GROUP 1.113 SFG 852891100 62.8800 5,400.00 259,921.45 339,552.0	STANCORP FINANCIAL GROUP	1.113	SFG		62.8800	5,400.00	259,921.45	339,552.00
STANLEY WORKS     2.746 SWK     854616109Q     37.8700     11,700.00     418,860.00     443,079.0       STAPLES INC     0.000 SPLS     855030102     27.3000     88,200.00     1,609,898.97     2,407,860.0	STANLEY WORKS	2.746	SWK		37.8700	11,700.00	418,860.00	443,079.00
STAPLES INC 0.000 SPLS 855030102 27.3000 88,200.00 1,609,898.97 2,407,860.0 STARBUCKS CORP. 0.000 SBUX 855244109 33.0600 72,700.00 1,716,121.99 2,403,461.9	STAPLES INC	0.000	SPLS		27.3000	88,200.00	1,609,898.97	2,407,860.00
STARBUCKS CORP. 0.000 SBUX 855244109 33.0600 72,700.00 1,716,121.99 2,403,461.9	STARBUCKS CORP.	0.000	PROX	0052441U9	33.0600	/2,/00.00	1,/16,121.99	2,403,461.99

Investment Desc	Rating Coupon Yield Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STO	)CK				
		QUANTITATIVE 10	00 (0			
	Instrument - COM	COMMON STOCK	~ ~			
STARWOOD RESORTS STATE STREET CORP STATION CASINOS INC STEELCASE INC STERIS CORP STORAGE TECHNOLOGY CORP STRYKER CORP. STUDENT LN CORP SUN MICROSYSTEMS INC. SUNGARD DATA SYSTEMS SUNOCO, INC. SUNTRUST BANKS INC. SUPER VALU STORES INC. SWIFT TRANSPORTATION CO. SYMANTEC CORP	2.335 HOT	85590A203	35.9700	35,300.00	1,043,918.06 2,466,556.04	1,269,741.00
STATE STREET CORP	1.152 STT	857477103	52.0800	61,700.00	2,466,556.04	3,213,336.00
STATION CASINOS INC	1.632 STN	857689103	30 6300	6 700 00	187 158 26	205 221 00
STEELCASE INC	1.671 SCS	858155203	14.3600	100.00	1,189.10 286,870.00 492,256.88 1,178,939.05	1,435.99
STERIS CORP	0.000 STE	859152100Q	22.6000	12,900.00	286,870.00	291,540.00
STORAGE TECHNOLOGY CORP	0.000 STK	862111200	25.7500	20,200.00	492,256.88	520,150.00
STRYKER CORP.	0.164 SYK	863667101	85.0100	25,700.00	1,178,939.05	2,184,757.00
STUDENT LN CORP	2.109 STU	863902102	146.0000	700.00	90,699.42 4,037,089.13	102,200.00
SUN MICROSYSTEMS INC.	0.000 SUN	866810104	4.4900	388,200.00	4,037,089.13	1,743,017.99
SUNGARD DATA SYSTEMS	0.000 SDS	867363103	27.7100	52,800.00 14,300.00	1,225,088.30 542,920.95 2,714,234.33 1,091,034.05 162,558.66 1,513,690.04 749,121.28	1,463,088.00
SUNOCO, INC.	2.150 SUN	86764P109Q	51.1500	14,300.00	542,920.95	731,445.00
SUNTRUST BANKS INC.	2.517 STI	867914103Q	71.5000	45,800.00	2,714,234.33	3,274,700.00
SUPER VALU STORES INC.	2.028 SVU	868536103Q	28.5900	47,900.00 9,200.00	1,091,034.05	1,369,461.00
SWIFT TRANSPORTATION CO.	0.000 SWF	870756103	21.0200	9,200.00	162,558.66	193,384.00
SYMANTEC CORP	0.000 SYM	871503108	34.6500	73,100.00 42,900.00	1,513,690.04	2,532,914.99
SYMBOL TECHNOLOGIES INC	0.118 SBL	871508107	16.8900	42,900.00	749,121.28	724,581.00
SYNOPSYS INC.	0.000 SNPS	871607107	33.7600	25,600.00	749,121.28 715,999.25 1,324,499.44 2,439,012.83 653,267.45 139,507.45 4,289,119.70 433,949.37 956,763.70 432,847.36 871,390.59 261,433.88 581,007.86 1,943,770.47 415,759.25 2,271,032.19 1,138,617.42 65,184.65	864,256.00
SYNOVUS FINANCIAL CORP	2.282 SNV	87161C105	28.9200	56,400.00	1,324,499.44	1,631,088.00
SYSCO CORP.	1.396 SYY	871829107Q	37.2300	120,600.00	2,439,012.83	4,489,938.00
T ROWE PRICE GROUP INC.	1.603 TRO	74144T108Q	47.4100	19,300.00	653,267.45	915,012.99
TALBOTS INC	1.299 TLB	874161102Q	30.7800	4,400.00	139,507.45	135,432.00
TARGET CORP	0.729 TGT	87612E106Q	38.4000	169,000.00	4,289,119.70	6,489,600.00
TCF FINANCIAL CORP	2.921 TCB	872275102	51.3500	13,500.00	433,949.37	693,225.00
TECH DATA CORP	0.000 TEC	878237106	39.6900	26,300.00	956,763.70	1,043,847.00
TECO ENERGY	5.274 TE	872375100Q	14.4100	32,800.00	432,847.36	472,648.00
TEKTRONIX, INC.	0.506 TEK	879131100Q	31.6000	36,100.00	871,390.59	1,140,760.00
TELEFLEX INC	1.655 TFX	879369106Q	48.3300	6,500.00	261,433.88	314,145.00
TELEPHONE & DATA	0.991 TDS	879433100	62.5500	9,300.00	581,007.86	581,715.00
TELLABS INC.	0.000 TLA	879664100	8.4300	76,500.00	1,943,770.47	644,895.00
TEMPLE-INLAND INC.	2.170 TIN	879868107Q	62.6700	8,600.00	415,759.25	538,962.00
TENET HEALTHCARE CORP	0.000 THC	88033G100	16.0500	126,500.00	2,271,032.19	2,030,325.01
TERADYNE INC	0.000 TER	880770102	25.4500	34,300.00	1,138,617.42	872,935.00
TEXAS GENCO HOLDINGS INC	3.076 TGN	882443104	32.5000	2,900.00	65,184.65	94,250.00
SWIFT TRANSPORTATION CO. SYMANTEC CORP SYMBOL TECHNOLOGIES INC SYNOPSYS INC. SYNOVUS FINANCIAL CORP SYSCO CORP. TROWE PRICE GROUP INC. TALBOTS INC TARGET CORP TCF FINANCIAL CORP TCF FINANCIAL CORP TECH DATA CORP TECH DATA CORP TELEPLEX INC TELEPLEX INC TELEPLEX INC TELEPLEX INC TELEPLEX INC. TEMPLE-INLAND INC. TEMPLE-INLAND INC. TENET HEALTHCARE CORP TEXAS GENCO HOLDINGS INC TEXAS GENCO HOLDINGS INC TEXAS INSTRS INC TEXTRON INC. THE MONY GROUP INC. THERMO ELECTRON CORP. TIDEWATER INC	0.289 TXN	882508104Q	29.3800	321,000.00	1,138,617.42 65,184.65 8,705,972.88 1,804,634.66 270,043.28 1,212,380.95 308,376.98 1,238,052.52	9,430,980.00
TEXTRON INC.	2.278 TXT	883203101Q	57.0600	32,900.00	1,804,634.66	1,877,274.00
THE MONY GROUP INC.	1.438 MNY	615337102	31.2900	8,200.00	270,043.28	256,578.01
THERMO ELECTRON CORP.	0.000 TMO	883556102	25.2000	55,500.00	1,212,380.95	1,398,600.00
TIDEWATER INC	2.008 TDW	886423102Q	29.8800	10,500.00	308,376.98	313,740.00
TIFFANY & CO	0.442 TIF	886547108	45.2000	34,500.00	1,238,052.52	1,559,400.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group	- COMMO	N STOCK					
	Portfolio			ANTITATIVE 1000	( Q			
	Instrument	- COM	COI	MMON STOCK				
TIMBERLAND CO CL-A TIME WARNER INC. TJX COS. INC. TOLL BROTHERS INC TOOTSIE ROLL INDUSTRIES, INC		0.000	TBL	887100105	52.0700	3,400.00	136,236.77	177,037.99
TIME WARNER INC.		3.001	TWX	887317105	17.9900	804,900.00	25,043,752.56	14,480,151.00
TJX COS. INC.		0.634	TJX	872540109Q	22.0500	95,300.00	1,528,747.30	2,101,365.00
TOLL BROTHERS INC		0.000	TOL	889478103	39.7600	23,200.00	671,760.05	922,432.01
TOOTSIE ROLL INDUSTRIES, INTORCHMARK CORP TOTAL SYS SVCS INC TOYS R US INC. TRANSATLANTIC HOLDINGS INC TRAVELERS PROPERTY CASUALTY TRIAD HOSPITALS INC TRIBUNE CO TRUSTMARK CORP TXU CORPORATION TYSON FOODS INC. CL-A UGI CORP UNION PACIFIC CORP. UNION PLANTERS CORP. UNIONBANCAL CORPORATION UNISYS CORP.	C.	0.777	TR	890516107Q	36.0000	4,600.00	171,742.79 1,354,764.03	165,599.99
TORCHMARK CORP		0.966	TMK	891027104Q	45.5400			1,593,900.00
TOTAL SYS SVCS INC		0.257	TSS	891906109	31.1300	27,500.00	703,228.66	856,075.00
TOYS R US INC.		0.000	TOY	892335100	12.6400	94,800.00 3,900.00 156,500.00	1,319,838.55	1,198,272.00
TRANSATLANTIC HOLDINGS INC		0.544	TRH	893521104Q	80.8000	3,900.00	275,582.02	315,120.00
TRAVELERS PROPERTY CASUALTY	-	1.885	TAP.B	89420G406	10.5700	100,000.00	2,330,823.63	2,655,805.00
TRIAD HOSPITALS INC		0.000	TRI	89579K109	33.2700	14,000.00	430,011.19	465,780.00
TRIBUNE CO		0.852	TRB	896047107Q	51.6000	37,900.00	1,588,597.47	1,955,640.00
TRUSTMARK CORP		2.596	TRMK	898402102	29.2700	9,000.00	240,024.91	263,430.00
TXU CORPORATION		2.107	TXU	873168108Q	23.7200	59,800.00	1,830,811.64	1,418,456.01
TYSON FOODS INC. CL-A		1.208	TSN	902494103	13.2400	82,200.00 7,900.00	1,158,986.93	1,088,328.00
UGI CORP		3.362	UGI	902681105	33.9000	7,900.00	175,613.75	267,810.01
UNION PACIFIC CORP.		1.727	UNP	907818108Q	69.4800	47,100.00	2,360,754.54	3,272,508.00
UNION PLANTERS CORP.		4.236	UPC	908068109	31.4900	36,800.00	1,124,052.66	1,158,832.00
UNIONBANCAL CORPORATION		2.155	UB	908906100		9,700.00	451,391.64 1,586,462.63	558,137.99 1,386,989.99
UNISYS CORP.		0.000	UIS	909214108	14.8500	93,400.00	1,586,462.63	
UNITED BANKSHARES INC.		3.205	UBSI	909907107	31.2000	6,700.00	186,025.34	209,040.00
UNITED DEFENSE INDUSTRIES I	NC	0.000	UDI	91018B104	31.8800	4,400.00	120,385.29 5,438,114.35	140,271.99
UNITED PARCEL SERVICES INC		1.341	UPS	911312106	74.5500	82,300.00	5,438,114.35	6,135,465.00
UNITED STATES STEEL CORP.		0.571	X	912909108Q	35.0200	42,100.00	786,122.79 4,310,599.43	1,474,342.00
UNITED TECHNOLOGIES		1.477	UTX	913017109Q	94.7700			8,235,512.99
UNITEDGLOBALCOM		0.000	UCOMA	913247508	8.4800	35,800.00	241,592.23	303,584.00
UNITEDHEALTH GROUP INC		0.025	UNH	91324P102A	58.1800	114,400.00	3,080,783.27	6,655,792.00
UNIONBANCAL CORPORATION UNISYS CORP. UNITED BANKSHARES INC. UNITED DEFENSE INDUSTRIES IN UNITED PARCEL SERVICES INC UNITED STATES STEEL CORP. UNITED TECHNOLOGIES UNITEDGLOBALCOM UNITEDHEALTH GROUP INC UNITRIN INC. UNIVERSAL HEALTH SERVICES CONTIVERSITY OF PHOENIX ONLINUINIVISION COMMUNICATIONS UNOCAL		4.008	UTR	913275103	41.4100	8,400.00	265,599.31	347,844.00
UNIVERSAL HEALTH SERVICES C	L B	0.595	UHS	913903100	53.7200	9,100.00	478,774.66 155,878.64	488,852.00 199,897.01
UNIVERSITY OF PHOENIX ONLIN	E	0.000	UOPX	037604204	68.9300		155,878.64	199,897.01
UNIVISION COMMUNICATIONS		0.000	UVN	914906102	39.6900	99.99	3,036.45	3,969.00
UNOCAL		2.172	UCL	915289102Q	36.8300	47,900.00	1,395,652.42	3,969.00 1,764,157.00
US BANCORP		3.223	USB	902973304	29.7800	356,300.00	7,620,792.28	10,610,614.00
US CELLULAR CORP.		0.000	USM	911684108	35.5000	2,800.00	74,997.73	99,399.99
UST INC.		5.603		902911106Q	35.6900	3,400.00	110,293.00	121,346.01
UTSTARCOM, INC		0.000		918076100	37.0700	29,100.00	1,105,934.19 1,114,782.58	1,078,737.00 1,292,876.00
V F CORP		2.405	VFC	918204108Q	43.2400	29,900.00	1,114,782.58	1,292,876.00
VALASSIS COMMUNICATIONS INC		0.000	VCI	918866104	29.3500	7,600.00	193,930.57	223,060.00
VALEANT PHARMACEUTICALS		1.232	VRX	91911X1040	25.1500	13,000.00	248,343.83	326,950.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI						
			NTITATIVE 100	nn (n			
	~		MON STOCK	30 (Q			
VALERO ENERGY CORP.  VALLEY NATL BANCORP  VARIAN MEDICAL SYSTEMS  VECTREN CORPORATION  VERISIGN INC  VERITAS SOFTWARE CORPORATION  VERIZON COMMUNICATIONS  VIACOM INC-CLASS B  VIAD CORP  VISHAY INTERTECHNOLOGY INC.  VULCAN MATERIALS CO  WACHOVIA CORP NEW  WADDELL & REED FINANCIAL-CL  WAL MART STORES INC  WALGREEN CO.  WASHINGTON FEDERAL INC.  WASHINGTON MUTUAL INC.  WASTE MANAGEMENT INC.  WATSON PHARMACEUTICALS INC.  WEBSTER FINANCIAL CORPORATION  WELLCHOICE INC  WELLCHOICE INC  WELLS FARGO COMPANY  WENDY'S INTL  WERNER ENTERPRISES INC  WESCO FINL CORP  WESTERN DIGITAL CORP  WESTERN DIGITAL CORP  WESTERN DIGITAL CORP  WESTERN DIGITAL CORP							
VALERO ENERGY CORP.	1.035	VLO	91913Y100Q	46.3400	22,400.00	635,340.95	1,038,016.00
VALLEY NATL BANCORP	3.082	VLY	919794107	29.2000	17,400.00	480,958.62	508,080.00
VARIAN MEDICAL SYSTEMS	0.000	VAR	92220P105	69.1000	12,700.00	471,340.27	877,569.99
VECTREN CORPORATION	4.624	VVC	92240G101	24.6500	13,900.00	289,631.70	342,634.99
VERISIGN INC	0.000	VRSN	92343E102	16.3000	37,700.00	528,074.66	614,510.00
VERITAS SOFTWARE CORPORATION	N 0.000	VRTS	923436109	37.1600	93,200.00	2,787,220.25	3,463,312.00
VERIZON COMMUNICATIONS	4.390	VZ	92343V104Q	35.0800	511,700.00	21,024,109.77	17,950,436.00
VIACOM INC-CLASS B	0.540	VIA.B	925524308	44.3800	287,400.00	11,041,190.57	12,754,812.01
VIAD CORP	1.440	VVI	92552R109	25.0000	16,500.00	362,949.51	412,500.01
VISHAY INTERTECHNOLOGY INC.	0.000	VSH	928298108	22.9000	58,600.00	975,379.19	1,341,940.00
VULCAN MATERIALS CO	2.060	VMC	929160109	47.5700	17,700.00	848,463.46	841,989.00
WACHOVIA CORP NEW	3.434	WB	929903102Q	46.5900	237,700.00	9,119,279.90	11,074,443.00
WADDELL & REED FINANCIAL-CL	A 2.557	WDR	930059100	23.4600	13,900.00	367,266.08	326,094.00
WAL MART STORES INC	0.678	WMT	931142103Q	53.0500	494,500.00	15,157,401.40	26,233,225.01
WALGREEN CO.	0.472	WAG	931422109Q	36.3800	190,700.00	4,342,038.20	6,937,666.01
WASHINGTON FEDERAL INC.	3.098	WFSL	938824109	28.4000	12,900.00	244,100.80	366,360.00
WASHINGTON MUTUAL INC.	4.087	WIM	939322103	40.1200	186,600.00	5,470,560.30	7,486,392.00
WASTE MANAGEMENT INC.	0.033	MMT	94106L109 941848103	29.6000 33.1600	109,800.00 41,500.00	3,693,568.97 1,222,458.12	3,250,080.00 1,376,140.00
WATERS CORPORATION	0.000	WAI	942683103	46.0000	19,900.00	1,222,450.12	015 400 00
WAISON PHARMACEUTICALS INC.	O.000	MPI	947890109	45.8600	8,500.00	689,343.56 258,793.42	915,400.00 389,810.01
WEBSIER FINANCIAL CORPORATIO	0.000	WBS	949475107	34.5000	20,800.00	627,756.25	717,600.00
WELLCHOICE INC	0.000	WC WT.D	94973H108	96.9900	27,500.00	1,728,236.50	2,667,225.00
WELLIS FARCO COMPANY	3 056	MEC	949746101	58.8900	010,000	0 644 565 00	18,479,682.01
WELLS TAKES CONTANT WENDY'S INTI.	0 611	WEN	9505901090	39.2400	21,100.00	9,641,765.39 570,558.99 113,448.49	827,964.00
WERNER ENTERPRISES INC	0.513	WERN	950755108	19.4900	8,875.00	113.448.49	172,973.75
WESCO FINL CORP	0.380	WSC	950817106	352.0000	300.00	97,688.84 601,046.26	105,599.99
WEST CORP.	0.000	WSTC	952355105	23.2300	23,400.00	601,046.26	543,582.01
WESTAMERICA BANCORPORATION	2.092	WABC	957090103	49.7000	6,100.00	241,160.40	303,169.99
WESTERN DIGITAL CORP	0.000	WDC	958102105	11.7900	89,400.00	1,064,209.49	1,054,026.00
WESTERN GAS RESOURCES INC	0.423	WGR	958259103	47.2500	3,200.00	122,163.17	151,200.00
WEYERHAEUSER CO.	2.500	WY	9621661040	64.0000	24,500.00	1,290,038.54	1,568,000.01
WGL HOLDINGS, INC.	4.606	WGL	92924F106	27.7900	24,500.00 9,100.00 7,500.00	232,321.48	252,889.00
WESTAMERICA BANCORPORATION WESTERN DIGITAL CORP WESTERN GAS RESOURCES INC WEYERHAEUSER CO. WGL HOLDINGS, INC. WHITNEY HOLDING CORP WILEY JOHN & SONS IN WILLIAMS COS. INC. WILLIAMS COS. INC. WILLIAMS TRUST CO, DELAWAI WINN-DIXIE STORES INC	3.220	WTNY	966612103	40.9900	7,500.00	238,250.60	307,425.00
WILEY JOHN & SONS IN	0.998	JW.A	968223206	26.0300	7,500.00 8,800.00	232,694.21	229,063.99
WILLIAMS COS. INC.	0.407	WMB	969457100Q	9.0200	90,300.00	1,176,459.63 240,380.51 265,785.70	945,666.01
WILLIAMS-SONOMA INC	0.000	WSM	969904101	34.7700	15,500.00	240,380.51	538,935.00
WILMINGTON TRUST CO, DELAWA	RE 3.000	WL	971807102Q	36.0000	12,200.00	265,785.70	439,200.00
WINN-DIXIE STORES INC.	2.010	WIN	974280109M	9.9500	84,900.00	954,661.14	844,755.00

Investment Desc	Rating Coupon Yield Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STO	OCK				
	Portfolio - QN1	QUANTITATIVE 100	0 (Q			
	Instrument - COM	COMMON STOCK				
WISCONSIN ENERGY CORP.	2.391 WEC	976657106Q	33.4500	21,500.00	567,030.62	719,175.00
WORTHINGTON INDS	3.549 WOR	981811102Q	18.0300	12,500.00	202,777.50	225,375.00
WPS RESOURCES CORP.	4.715 WPS	92931B106	46.2300	6,000.00	243,930.80	277,379.99
WRIGLEY WM JR CO	1.565 WWY	982526105Q	56.2100	12,900.00	549,485.19	725,108.99
WYETH	2.167 WYE	983024100Q	42.4500	247,100.00	9,469,703.72	10,489,395.00
XCEL ENERGY INC	4.417 XEL	98389B100Q	16.9800	17,600.00	376,639.20	298,847.99
XEROX CORP	0.000 XRX	984121103Q	13.8000	60,200.00	988,961.58	830,760.00
XILINX INC	0.000 XLNX		38.7400	62,800.00	2,019,063.30	2,432,872.01
YAHOO INC	0.000 YHOO		45.1700	100,000.00	6,995,204.79	4,516,999.99
YUM BRANDS, INC.	0.000 YUM	988498101	34.4000	54,200.00	1,319,980.02	1,864,480.01
ZIMMER HOLDINGS INC	0.000 ZMH	98956P102	70.4000	30,300.00	1,468,112.46	2,133,119.99
ZIONS BANCORPORATION	1.956 ZION	1 989701107	61.3300	16,800.00	943,772.32	1,030,344.00
Instrument Total	831			57,410,613.75	1,591,261,900.55	1,977,516,238.41
	Instrument -REIT	REAL ESTATE	E INVESTMENT	TRUST		
AMB PROPERTY CORP.	5.048 AMB	00163T109	32.8800	13,900.00	385,296.86	
APARTMENT INVT & MGMT	6.956 AIV	03748R101	34.5000	17,500.00	609,236.10	603,750.00
ARCHSTONE COMMUNITIES	6.111 ASN	039583109Q	27.9800	33,800.00	832,509.64	
ARDEN REALTY GROUP INC	6.657 ARI	039793104Q	30.3400	10,500.00	283,779.91	318,570.00
AVALONBAY COMMUNITIES	5.857 AVB	053484101Q	47.8000	11,500.00	503,328.33	
BOSTON PROPERTIES INC	5.229 BXP	101121101	48.1900	12,900.00	567,083.48	•
CARRAMERICA RE CORP	6.715 CRE	144418100	29.7800	9,600.00	277,624.17	285,888.00
CATELLUS DEVELOP CORP	2.363 CDX	149113102	24.1200	18,539.00	384,638.29	447,160.68
CBL & ASSOC PROP	5.132 CBL	124830100	56.5000	3,900.00	177,524.48	220,350.01
COUSINS PROPERTIES INC	4.836 CUZ	222795106	30.6000	6,500.00	183,288.41	198,900.00
CRESCENT RE EQT. CO.	8.756 CEI	225756105	17.1300	14,500.00	244,170.12	248,385.00
DUKE RE CORPORATION	5.935 DRE	264411505	31.0000	25,100.00	706,378.08	778,100.00
EQUITY OFFICE PROP	6.980 EOP	294741103	28.6500	91,100.00	2,517,573.90	2,610,015.00
EQUITY RESIDENTIAL PROP	5.862 EQR	29476L107Q	29.5100	50,500.00	1,223,836.01	1,490,255.00
GENERAL GROWTH PROP	4.324 GGP	370021107Q	27.7500	6,800.00	148,497.84	188,700.01
HEALTHCARE RLTY TR HOSPITALITY PROPERTIES	6.993 HR 6.976 HPT	421946104 44106M102	35.7500 41.2800	7,700.00 10,900.00	243,051.61 335,925.39	275,275.01 449,952.00
HRPT PROPERTIES TRUST	7.928 HRP	40426W101	10.0900	26,400.00	247,573.16	
ISTAR FINANCIAL INC	7.928 HRP 6.812 SFI	45031U101	38.9000	18,400.00	684,310.49	715,760.00
KIMCO REALTY CORP	5.095 KIM	49446R1090	44.7500	18,400.00	714,007.68	
LIBERTY PROPERTY TRUST	6.221 LRY	531172104Q	38.9000	14,500.00	494,314.14	•
MACK-CALI RE CORP.	6.054 CLI	554489104	41.6200	10,700.00	373,503.49	
MACK CALL RE CORP.	0.034 CLI	J J オオロクエロサ	41.0200	10,700.00	373,303.49	440,004.00

7 COEO 3	Data 01/20/2004 Time 10:50:40	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2003 To 12/31/2003 Page 066
ASOFUZ	Date 01/20/2004 1100 10.50.40	STATE TEACHERS RETIREMENT SISTEM OF OHIO	Period 12/01/2003 10 12/31/2003 Page 066

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM Portfolio - QN1 Instrument - REIT	QŢ	K JANTITATIVE 100 EAL ESTATE INVE	. ~	,		
NEW PLAN EXCEL RE TRUST PROLOGIS TRUST REGENCY CENTERS CORP SIMON PROP GROUP INC. THORNBURG MTG INC TRIZEC PROPERTIES INC VORNADO REALTY TRUST	4.48 5.21 5.17 9.41 5.19	NXL PLD REG SPG TMA TRZ VNO	648053106Q 743410102Q 758849103 828806109Q 885218107 89687P107 929042109	24.6700 32.0900 39.8500 46.3400 27.2000 15.4000 54.7500	18,000.00 30,300.00 4,400.00 4,200.00 13,099.99 15,100.00 14,900.00	392,825.53 832,740.11 155,647.90 153,938.83 346,658.65 178,566.60 662,547.45	444,059.99 972,327.01 175,340.00 194,628.01 356,320.00 232,540.00 815,775.00
Instrument Total	29				533,238.99	14,860,376.65	16,677,417.72
Portfolio Total	860				57,943,852.75	1,606,122,277.20	1,994,193,656.13

Group - COMMON STOCK   Portfolio - QNZ   CUANTITATIVE 2000 (Q   COMMON STOCK	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
Portfolio - ON2 OUNTETATIVE 2000 (O								
1.800 FLOWERS COM		Dortfolio - ON2	OTT		10 (0			
1.800 FLOWERS COM		Instrument - COM	COI	MMOM GTOCK	10 (Q			
1.00 FLOWERS COM		Institutent - Com	COI	MINON STOCK				
1-800 CONTROTS INC   0.000 CTAC   6819/7104   21.0000   6.400.00   146.230.70   124.400.01   IST SOURCE CORP   1.859 SRC   336901103   21.5100.00   312,307.02   329,103.00   21ST CENTY INS GROUP   0.581 TW   90130N103   13.7500   27,900.00   409,897.72   383,625.00   AATPHARMA INC   0.000 AAD   0.005 END   350865101   26.020   8.800.00   170,190.29   228,976.00   AATPHARMA INC   0.000 AAD   0.002 AAD   0.005 END   0.000 AAD   0.668 AIR   0.003611050   14.9500   53,400.00   639,314.26   798,330.00 AAR   0.000 AAD	1 800 FLOWERS COM	0.000	FLWS	68243Q106	11.0600	9,900.00	90,971.96	109,494.00
IST SOURCE CORP  1.859 SRCE 336901103 21,5100 15,300.00 312,307.02 329,103.00 21ST CENTY INS GROUP  4KIDS ENTERTAINMENT INC. 0.000 KDE 350865101 26.0200 8,800.00 170,190.29 228,976.00 AAPHARMA INC  0.000 AAII 002525101 26.0200 16,800.00 361,791.93 422,016.00 AAON INC  AAR CORPORATION  0.668 ATR 00036105 19,4100 11,000.00 212,144.95 223,510.00 AAON RENTS INC  0.134 RNT 002555201 20,1300 28,800.00 377,474.44 579,743.99 ABC BANCORP 3,566 ABC 00040010 15,9700 11,800.00 389,314.66 798,330.00 ABC BANCORP 3,566 ABC 00040010 15,9700 11,800.00 377,474.44 579,743.99 ABC BANCORP 10,000 ABC 0000 ABK 003398107 12,4600 119,900.00 1,472,458.21 1,493.994.01 ABLE LABORATORIES INC  0.000 ABK 003398107 12,4600 119,900.00 1,472,458.21 1,493.994.01 ABLE LABORATORIES INC  0.000 ABK 003398107 12,4600 119,900.00 1,472,458.21 1,493.994.01 ABLE LABORATORIES INC  0.000 ARM 0008 ARM 00397100 17,4100 45,500.00 632,409.28 792,155.00 ACCREDO HEALTH INC  0.000 ACM 0008 ARM 00087101 17,4100 45,500.00 632,409.28 792,752.00 ACCREDITED HOWE LENDERS HOLDIN  0.000 ACM 0008 ACM 000867103 19,2600 15,200.00 373,136.93 292,752.00 ACCREDO HEALTH INC  0.000 ACM 0008 ACM 000867103 19,2600 15,200.00 12,773.71 4 793,978.00 ACCREDO HEALTH INC  0.000 ACM 000446100 25,5400 10,700.00 125,723.14 723,278.00 ACCRED CORPAINON  ACCEL CORPORATION 0,000 ACM 004631107 8,7900 10,100.00 80,231.08 88,779.00 ACCEL CORPORATION 0,000 ACM 004631107 8,7900 10,100.00 80,231.08 88,779.00 ACCEL CORPORATION 0,000 ACM 0,00	1-800 CONTACTS INC	0.000	CTAC	681977104	21.0000	6,400.00	146,230.70	134,400.01
ALSE CENTY INS GROUP	1ST SOURCE CORP	1.859	SRCE	336901103	21.5100	15,300.00	312,307.02	329,103.00
# AKIDS ENTERTAINMENT INC.	21ST CENTY INS GROUP	0.581	TW	90130N103	13.7500	27,900.00	409,897.72	383,625.00
AATHARMA INC	4KIDS ENTERTAINMENT INC.	0.000	KDE	350865101	26.0200	8,800.00	170,190.29	228,976.00
AAON INC ARC CORPORATION ARCH CORP	AAIPHARMA INC	0.000	AAII		25.1200	16,800.00	361,791.93	422,016.00
ARC CORPORATION 0.668 AIR 000361105c 14.9500 53,400.00 639,314.26 798,330.00 ARONN RENTS INC 0.134 RNT 002535201 22.1300 28,800.00 377,474.44 579,731.99 ABC BANCORP 3.506 ABCB 000400101 15.9700 11,800.00 185,381.39 188,446.00 ABCENTIX INC 0.000 ABCX 003791N407 18.0700 119,900.00 1.472.458.21 1,493,954.01 ABLE LABORATORIES INC 0.000 ABCX 003791N407 18.0700 10,800.00 230,765.93 195,156.00 ABM INDUSTRIES INC. 2.297 ABM 000957100 17.4100 45,500.00 632,409.28 792,155.00 AC MOORE ARTS & CRAFTS INC 0.000 ACMR 000857103 19.2600 15.200.00 373,136.93 292,752.00 AC MOORE ARTS & CRAFTS INC 0.000 ACMR 0004379107 30.6000 15.200.00 373,136.93 292,752.00 ACCREDITED HOME LEARDERS HOLDIN 0.000 LEND 004379107 30.6000 6,400.00 146,215.25 195,840.00 ACCRED CHEALTH INC 0.000 ACDD 004379104 31.6100 52,500.00 1.279,773.20 1,659,552.00 ACCRED CHEALTH INC 0.000 ACDD 004379106 31.6100 52,500.00 1.279,773.20 1,659,552.00 ACCRED CHEALTH INC 0.000 ACDD 004379106 3.6500 29,200.00 1.279,773.20 1,659,552.00 ACCRED CHEALTH INC 0.000 ACME 004619106 3.6500 29,200.00 119,592.48 106,590.00 ACCRED CORP 0.000 ACME 004631107 80.700 10.100.00 215,723.14 273,278.00 ACTEL CORP 0.000 ACME 004631107 80.700 10.100.00 80,231.08 88,779.00 ACTEL CORPORATION 0.000 ACTL 004934105 24.1000 26,500.00 675,485.03 638,650.00 ACTION PERFORMANCE CO 1.020 ATM 004934105 24.1000 26,500.00 675,485.03 638,650.00 ACTION PERFORMANCE CO 1.020 ATM 004934107 19.6000 16,600.00 675,485.51 484,620.00 ACTIVISION INC 0.000 ACTL 004934107 19.6000 16,600.00 675,485.51 484,620.00 ACTIVISION INC 0.000 AFT 0.	AAON INC	0.000	AAON		19.4100	11,000.00	212,144.95	213,510.00
ARCR RENTS INC 0.134 RNT 0.2535201 20.1300 28,800.00 377,474.44 579,743.99 ABC BANCORP 3.506 ABCB 0.00400101 15.9700 11,800.00 185,381.39 188,446.00 ABGERIX INC 0.000 ABCX 0.0339B107 12.4600 119,900.00 1.472,458.21 1,493.954.01 ABLE LABORATORIES INC 0.000 ABRX 0.0371NA07 110.80700 10,800.00 230,765.93 195,156.00 ABM INDUSTRIES INC 0.000 ACMR 0.008ET103 19.2600 15.200.00 632,409.28 792,155.00 ACCORDER ARTS & CRAFTS INC 0.000 ACMR 0.008ET103 19.2600 15.200.00 373,136.93 292,752.00 ACCEDITED HOME LENDERS HOLDIN 0.000 LEND 0.00437P107 30.6000 6,400.00 1.46,215.25 195,840.00 ACCEDITED HOME LENDERS HOLDIN 0.000 ACD0 00437P107 30.6000 6,400.00 1.46,215.25 195,840.00 ACCEDITED HOME LENDERS INC 0.000 ACD0 00437P107 30.6000 6,400.00 1.79,773.20 1,659,525.00 ACCEDITED HOME LENDERS INC 0.000 ACD0 00437P107 30.6000 52,500.00 1,279,773.20 1,659,525.00 ACCEDITED HOME LENDERS INC 0.000 ACD0 00437P106 3.6500 29,200.00 1,279,773.20 1,659,525.00 ACCEDITED HOME LENDERS INC 0.000 ACME 004631107 30.6000 25,5400 10,700.00 215,723.14 273,778.00 ACTEL CORPORATION 1 0.000 ACME 004631107 30.6500 29,200.00 119,592.48 106,580.00 ACTIVACARD CORP 0.000 ACTIL 004934105 24,1000 26,500.00 675,485.03 638,650.00 ACTIVIVACARD CORP 0.000 ACTIL 004934105 24,1000 26,500.00 676,485.03 638,650.00 ACTIVIVACARD CORP 0.000 ACTIL 004932020 18,2000 25,500.00 676,485.01 484,620.00 ACTIVATION CORP CL A 0.165 ATU 0.5081202 25.8000 25,500.00 627,074.68 923,100.00 ACTILARY CORP CL A 0.165 ATU 0.50881202 25.8000 25,500.00 627,074.68 923,100.00 ACTILARY FRANDS INC 2.225 AYI 0.05082102 25.8000 25,500.00 627,074.68 923,100.00 ADMINISTRIFE INC 0.000 ADF 0.00508120 25.8000 25,500.00 627,074.68 923,100.00 ADMINISTRIFE INC 0.000 ADR 0.0	AAR CORPORATION	0.668	AIR	~	14.9500	53,400.00	639,314.26	798,330.00
ABGENIX INC 0.000 ABGX 00339BL07 12.4600 119,900.00 1,472,458.21 1,493,954.01 ABGENIX INC 0.000 ABGX 00379BL07 18.0700 10.800.00 230,765.93 195,156.00 ABM INDUSTRIES INC. 2.297 ABM 000957L00 17.4100 45,500.00 632,409.28 792,155.00 AC MOORE ARTS & CRAFTS INC 0.000 ACM 00086TL03 19.2600 15.200.00 373,136.93 292,752.00 ACCREDITED HOME LENDERS HOLDIN 0.000 ACM 0.000 ACM 0.00437PL07 30.6000 6.400.00 146,215.25 195,802.00 ACCREDITED HOME LENDERS HOLDIN 0.000 ACD 0.00437PL07 31.6100 52,500.00 1,279,773.20 1,659,525.00 ACCREDO HEALTH INC 0.000 ACD 0.00437PL07 31.6100 52,500.00 1,279,773.20 1,659,525.00 ACETO CORP 0.442 ACET 0.00446100 25.5400 10,700.00 215,723.14 273,278.00 ACMACRAE COMMUNICATION I 0.000 ACM 0.0461PL06 3.6500 29,200.00 119,592.48 106,580.00 ACTEL CORPORATION 0.000 ACTL 0.04934105 24.1000 26,500.00 675,485.03 638,650.00 ACTIOL ORPORATION 0.000 ACTL 0.04934105 24.1000 26,500.00 675,485.03 638,650.00 ACTIOLORD CORPORATION 0.000 ACTL 0.04934107 19.6000 18,600.00 269,652.58 364,560.00 ACTIVIAND CORPORATION 0.000 ACTL 0.05063107 7.8800 61,500.00 576,438.51 446,500.00 ACTIVISION INC 0.000 ACTL 0.05063107 7.8800 61,500.00 576,438.51 44,560.00 ACTUANT CORP CL A 0.165 ATU 0.05063107 7.8800 61,500.00 576,438.51 49,650.00 ACTUANT CORP CL A 0.000 ACTL 0.05063107 7.8800 61,500.00 576,438.51 49,650.00 ACTUANT CORP CL A 0.000 ACTL 0.05063107 7.8800 61,500.00 821,333.11 1,295,160.00 ADMINISTAFF INC 0.000 ADFT 0.05581108 8.300 129,500.00 821,333.11 1,295,160.00 ADMINISTAFF INC 0.000 ADF 0.000 ADF 0.0058203 36,200.00 52,200.00 821,333.11 1,295,160.00 ADMINISTAFF INC 0.000 ADF 0.000 ADF 0.0058203 36,200.00 45,300.00 627,074.68 92,3100.00 ADMINISTAFF INC 0.000 ADF 0.000 ADF 0.0058203 36,200.00 471,405.40 528,815.00 ADVANCED ENERGY INDUSTRIES 0.000 ADIC 0.07582108 19.6500 20,200.00 471,405.40 528,815.00 ADVANCED ENERGY INDUSTRIES 0.000 ADIC 0.07582108 19.6500 26,800.00 345,992.40 526,620.00 ADVANCED MERCHING SERVICES 0.350 MKT 0.07587101 45,9800 18,200.00 667,965.21 91,400.00 ADVANCED MERCHING SERVICES 0.350 MKT 0.07587101	AARON RENTS INC	0.134	RNT		20.1300	28,800.00	377,474.44	579,743.99
ABGENTX INC    0.000 ABGX   0033798107   12.4600   119,900.00   1,472,488.21   1,493,954.01     180,000   10,800.00   230,765.93   195,156.00     ABM INDUSTRIES INC   0.000 ACMR   0.008671100   17.4100   45,500.00   632,409.28   792,155.00     AC MOORE ARTS & CRAFTS INC   0.000 ACMR   0.008671103   19.2600   15,200.00   373,136.93   292,752.00     ACCREDITED HOME LENDERS HOLDIN   0.000 LEND   0.0437P107   30.6000   6,400.00   146,215.25   195,840.00     ACCREDITED HOME LENDERS HOLDIN   0.000 ACMD   0.00437P107   30.6000   6,400.00   146,215.25   195,840.00     ACCREDITED HOME LENDERS HOLDIN   0.000 ACMD   0.00437P107   30.6000   6,400.00   127,97,773.20   1,659,525.00     ACCREDITED HOME LENDERS HOLDIN   0.000 ACMD   0.00437P107   30.6000   6,400.00   12,797.73.20   1,659,525.00     ACCREDITED HOME LENDERS HOLDIN   0.000 ACMD   0.00437P107   30.6000   6,400.00   12,797.73.20   1,659,525.00     ACCREDITED HOME LENDERS HOLDIN   0.000 ACMD   0.00447P107   30.6000   0.000   0.100.00   1,700.00   0.15,733.14   273,278.00     ACLEAR BIOSCIENCES INC   0.004 ACLA   0.0461P106   3.6500   29,200.00   119,592.48   106,598.00     ACHE COMMUNICATION I   0.000 ACMD   0.04631105   3.6500   29,200.00   119,592.48   106,580.00     ACTEL CORPORATION   0.000 ACTL   0.04931105   24,1000   26,500.00   675,485.03   638,650.00     ACTIVARD CORP   0.000 ACTL   0.04931105   24,1000   26,500.00   675,485.03   638,650.00     ACTIVARIO CORP   0.000 ACTL   0.05061107   7.8800   61,500.00   269,652.58   364,650.00     ACTIVARIO CORP   0.000 ACTL   0.05081107   7.8800   61,500.00   576,438.51   484,620.00     ACTIVARIO CORP   0.000 ACTL   0.05081102   25,8000   25,500.00   627,074.68   933,100.00     ACULTY BRANDS INC   0.000 ACMD   0.	ABC BANCORP	3.506	ABCB		15.9700	11,800.00	185,381.39	188,446.00
ABM INDUSTRIES INC. 2.297 ABM 00957107 18.0700 10.000.00 230,765.93 195,155.00 ABM INDUSTRIES INC. 2.297 ABM 00957107 19.2600 15.200.00 632,409.28 792,155.00 AC MOORE ARTS & CRAFTS INC 0.000 ACMR 00086T103 19.2600 15.200.00 373,136.93 292,752.00 AC MOORE ARTS & CRAFTS INC 0.000 ACMR 00086T103 19.2600 15.200.00 146,215.25 195,840.00 ACCREDITED HOME LENDERS HOLDIN 0.000 ACDD 00437Y104 31.6100 52.500.00 1,279,773.20 1,659,525.00 ACTED CORP 0.442 ACET 004446100 25.5400 10.700.00 215,723.14 273,278.00 ACED CORP 0.442 ACET 004446100 25.5400 10.700.00 215,723.14 273,278.00 ACMR COMMUNICATION I 0.000 ACME 004631107 8.7900 10.100.00 80,231.08 88,779.00 ACTEL CORPORATION 0.000 ACME 004631107 8.7900 10.100.00 80,231.08 88,779.00 ACTION PERFORMANCE CO 1.020 ATN 004933107 19.6000 18.600.00 576,485.03 638,650.00 ACTION PERFORMANCE CO 1.020 ATN 004933107 7.8800 61,500.00 576,438.51 484,620.00 ACTIVISION INC 0.000 ACTI 0.05061107 7.8800 61,500.00 576,438.51 484,620.00 ACTIVISION INC 0.056107 7.8800 61,500.00 576,438.51 484,620.00 ACTUANT CORP CL A 0.165 ATU 0.0508203 36.2000 25,500.00 627,074.68 923,100.00 ACMETIC REPORT OR CORP 0.000 ADPT 0.05061107 8.8800 106,200.00 1,450,783.07 1,932,840.00 ACMETIC REPORT OR CORP 0.000 ADPT 0.05061107 8.8800 129,500.00 821,333.11 1,295,160.00 ADPT 0.05061107 8.8800 129,500.00 821,333.11 1,295,160.00 ADPT 0.05061107 8.8800 129,500.00 821,333.11 1,295,160.00 ADPT 0.05061107 8.8800 129,500.00 471,405.40 528,815.00 ADVANCED BIGITAL INFO CORP 0.000 ADE 0.0724X102 20.0200 45,300.00 471,405.40 528,815.00 ADVANCED ENERGY INDUSTRIES 0.000 ADIS 0.07952108 14.0000 85,100.00 140,66,625.92 1,191,400.00 ADVANCED ENERGY INDUSTRIES 0.000 AND 0.07525108 14.0000 85,100.00 140,66,625.92 1,191,400.00 ADVANCED ENERGY INDUSTRIES 0.000 AND 0.07525108 14.0000 85,100.00 140,66,625.92 1,191,400.00 ADVANCED ENERGY INDUSTRIES 0.000 AND 0.07525108 14.0000 85,100.00 345,992.40 526,620.00 ADVANCED MARKETING SERVICES 0.330 MART 0.07537105 11.4000 17,700.00 399,627.07 460,464.00 ADVANCED MARKETING SERVICES 0.330 MART 0.075	ABGENIX INC	0.000	ABGX		12.4600	119,900.00	1,472,458.21	1,493,954.01
ABM INDUSTRIES INC.  0.000 ACMR 00086 ARTS & CRAFTS INC  0.000 ACMR 000981 ARTS & CRAFTS INC  0.000 ACTI 004934105	ABLE LABORATORIES INC	0.000	ABRX		18.0700	10,800.00	230,765.93	195,156.00
ACTIVICARD CORP  OLOGO ACTIVICATION  ACTIVICATION INC  OLOGO ACTIVICATION INC  ACTIVITATION INC  ACTIV	ABM INDUSTRIES INC.	2.297	ABM		17.4100	45,500.00	632,409.28	792,155.00
ACCREDITED HOME LENDERS HOLDIN  ACCREDO HEALTH INC  0.000 ACD  0.001 ACD  0.000 ACD  0.0	AC MOORE ARTS & CRAFTS INC	0.000	ACMR		19.2600	15,200.00	373,136.93	292,752.00
ACETO CORP 0.442 ACET 0.442 ACET 0.4446100 0.55,400 0.000 0.401 0.000 0.	ACCREDITED HOME LENDERS HOL	0.000 NIU	TEND		30.6000	6,400.00	1 270 772 20	195,840.00
ACLIARA BIOSCIENCES INC  0.000 ACLA 0.0461P106 3.6500 29,200.00 119,592.48 106,580.00 ACME COMMUNICATION I  0.000 ACME 004631107 8.7900 10,100.00 80,231.08 88,779.00 ACTEL CORPORATION 0.000 ACTL 004934105 24.1000 26,500.00 675,485.03 638,650.00 ACTIVORAPE COP 1.020 ATN 004933107 19.6000 18,600.00 269,652.58 364,560.00 ACTIVORAPE CORP 0.000 ACTI 005067107 7.8800 61,500.00 576,438.51 484,620.00 ACTIVISION INC 0.000 ACTI 005067107 ACTIVISION INC 0.000 ATVI 004930202 18.2000 106,200.00 1,450,783.07 1,932,840.00 ACTUANT CORP CL A 0.165 ATU 00508203 36.2000 25,500.00 627,074.68 923,100.00 ACUITY BRANDS INC 2.325 AYI 00508Y102 ADAPTEC INC 0.000 ADPT 00651F108 8.8300 129,500.00 2,217,838.68 1,143,485.00 ADMINISTAFF INC 0.000 ADPT 00651F108 8.8300 129,500.00 2,217,838.68 1,143,485.00 ADMINISTAFF INC 0.000 ADR ADOLOR CORP 0.000 ADLR 007024X102 20.0200 45,300.00 662,056.55 906,906.00 ADVANCED DIGITAL INFO CORP 0.000 ADIC ADVANCED DIGITAL INFO CORP 0.000 ADIC ADVANCED MARKETING SERVICES 0.350 MKT 00753T105 ADVANCED MERICAL OPTICS INC 0.000 AND 0.000 AND 007974108 17.400 0.000 ADV 007968104 17.400 0.000 ADV 007968104 17.400 0.000 ADV 007974108 0.7400.00 0.7	ACCREDO HEALTH INC	0.000	ACDU		31.0100	10 700 00	1,2/9,//3.20	1,059,525.00
ACHER BIOSTENCES INC  ACME COMMUNICATION I  O.000 ACME 004631107 8.7900 10,100.00 80,231.08 88,779.00  ACTEL CORPORATION  O.000 ACTI 004934105 24,1000 26,500.00 675,485.03 638,650.00  ACTIVORDROMANCE CO  1.020 ATN 004933107 19.6000 18,600.00 269,652.58 364,560.00  ACTIVISION INC  O.000 ACTI 005063107 7.8800 61,500.00 576,438.51 484,620.00  ACTIVISION INC  O.000 ATVI 004930202 18.2000 106,200.00 1,450,783.07 1,932,840.00  ACTUANT CORP CL A  O.165 ATU 00508X203 36.2000 25,500.00 627,074.68 923,100.00  ADAPTEC INC  ADAPTEC INC  O.000 ADPT 005051108 8.8300 129,500.00 821,333.11 1,295,160.00  ADAPTEC INC  ADAPTEC INC  O.000 ADPT 00651F108 8.8300 129,500.00 82,1333.11 1,295,160.00  ADAPTEC INC  ADADOLOR CORP  O.000 ADLR 00724X102 20.0200 45,300.00 662,056.55 906,960.00  ADVANCED DIGITAL INFO CORP  O.000 ADLR 00724X102 20.0200 45,300.00 662,056.55 906,960.00  ADVANCED ENERGY INDUSTRIES  O.000 AETS 007537105 11,4000 85,100.00 1,006,625.92 1,191,400.00  ADVANCED MERGY INDUSTRIES  O.000 AETS 007537105 11,4000 17,700.00 296,781.85 201,780.00  ADVANCED MEDICAL OPTICS INC  O.000 AVO 00763M108 19.6500 26,800.00 345,992.40 526,620.00  ADVANCED NEUROMODULATION SYSTE  O.000 AND 007537105 11,4000 17,700.00 296,781.85 201,780.00  ADVANCED NEUROMODULATION SYSTE  O.000 AND 007577101 45,9800 18,200.00 697,965.21 817,467.00  ADVANCED NEUROMODULATION SYSTE  O.000 AND 007577101 45,9800 18,200.00 697,965.21 817,467.00  ADVANCED NEUROMODULATION SYSTE  O.000 AND 007585102 31,7600 46,900.00 399,627.07 460,464.00  ADVISORY BOARD CO/THE  O.000 ARXX 007768104 11.6900 56,300.00 801,909.72 658,147.00  ADRONCE MEDICAL OPTICS INC  O.000 ARXX 007768104 11.6900 56,300.00 801,909.72 658,147.00  ADRONCE STALE INC  O.000 ARXX 007768104 11.6900 56,300.00 801,909.72 658,147.00  ADRONCE STALE INC  O.000 ARXX 007768104 11.6900 56,300.00 801,909.72 658,147.00	ACEIO CORP	0.442	ACEI		25.5400	10,700.00	110 502 40	106 500 00
ACTEL CORPORATION 0.000 ACTL 004934105 24.1000 26,500.00 675,485.03 638,795.00 ACTION PERFORMANCE CO 1.020 ATM 004934107 7.8800 61,500.00 269,652.58 364,560.00 ACTION PERFORMANCE CO 1.020 ATM 004933107 7.8800 61,500.00 269,652.58 364,560.00 ACTIVCARD CORP 0.000 ACTI 00506J107 7.8800 61,500.00 576,438.51 484,620.00 ACTIVISION INC 0.000 ATVI 004930202 18.2000 106,200.00 1,450,783.07 1,932,840.00 ACTIVART CORP CL A 0.165 ATU 00508X203 36.2000 25,500.00 627,074.68 923,100.00 ACTIVITY BRANDS INC 0.000 ADPT 00651F108 8.8300 129,500.00 627,074.68 923,100.00 ADAPTEC INC 0.000 ADPT 00651F108 8.8300 129,500.00 2,217,838.68 1,143,485.00 ADMINISTAFF INC 0.000 ADFT 00651F108 8.8300 129,500.00 355,243.81 411,906.00 ADAPANCED DIGITAL INFO CORP 0.000 ADIC 007525108 14,0000 45,300.00 355,243.81 411,906.00 ADVANCED DIGITAL INFO CORP 0.000 ADIC 007525108 14,0000 85,100.00 1,006,625.92 1,191,400.00 ADVANCED MARKETING SERVICES 0.350 MKT 00753T105 11.4000 17,700.00 296,781.85 201,780.00 ADVANCED MERGY INDUSTRIES 0.000 AVO 00763M108 19,6500 26,800.00 345,992.40 526,620.00 ADVANCED MEDICAL OPTICS INC 0.000 AVO 00763M108 19,6500 26,800.00 345,992.40 526,620.00 ADVANCED MEDICAL OPTICS INC 0.000 AVO 00763M108 19,6500 26,800.00 345,992.40 526,620.00 ADVANCED MEUROMODULATION SYSTE 0.000 AND 00753T105 11.400.00 17,700.00 296,781.85 201,780.00 ADVANCED MEUROMODULATION SYSTE 0.000 AND 00753T105 11.400.00 17,700.00 399,627.07 460,464.00 ADVANTA CORP 2.374 ADVNB 007942204 12.7200 36,200.00 399,627.07 460,464.00 ADVANTA CORP 2.374 ADVNB 007942204 12.7200 36,200.00 399,627.07 460,464.00 ADVANTA CORP 2.374 ADVNB 007942204 12.7200 36,200.00 399,627.07 460,464.00 ADVANCED MEUROMODULATION SYSTE 0.000 ADVS 007974108 17.4300 46,900.00 697,965.21 817,467.00 ADVO INC. 1.385 AD 007585102 31.7600 40,950.00 91,769.99 1,300,572.00 ADVO INC. 1.385 AD 007585102 31.7600 40,950.00 91,769.99 1,300,572.00 ADVO INC. 1.385 AD 007585102 31.7600 40,950.00 91,690.99 1,300,572.00 ADVO INC. 1.385 AD 007585102 31.7600 40,950.00 91,690.99 1,300,572.00 ADVO INC. 1.385 AD 00	ACLARA BIOSCIENCES INC	0.000	ACLA		3.0500 8 7900	10 100 00	20 221 08	100,500.00 88 770 NN
ACTION PERFORMANCE CO 1.020 ATN 004933107 19.6000 18,600.00 269,652.58 364,560.00 ACTIVCARD CORP 0.000 ACTI 005065107 7.8800 61,500.00 576,438.51 484,620.00 ACTIVISION INC 0.000 ATVI 004930202 18.2000 106,200.00 1,450,783.07 1,932,840.00 ACTIVISION INC 0.165 ATU 00508X203 36.2000 25,500.00 627,074.68 923,100.00 ACUITY BRANDS INC 2.325 AYI 00508Y102 25.8000 50,200.00 821,333.11 1,295,160.00 ADAPTEC INC 0.000 ADPT 00651F108 8.8300 129,500.00 2,217,838.68 1,143,485.00 ADMINISTAFF INC 0.000 ADF 0.000 ADF 0.000 ADR	ACME COMMONICATION I	0.000	ACME ACTI.		24 1000	26 500 00	675 485 03	638 650 00
ACTIVCARD CORP O.000 ACTI 05065107 7.8800 61,500.00 576,438.51 484,620.00 ACTIVISION INC O.000 ATVI 04930202 18.2000 106,200.00 1,450,783.07 1,932,840.00 ACTIANT CORP CL A O.165 ATU 0508X203 36.2000 25,500.00 627,074.68 923,100.00 ACUITY BRANDS INC O.000 ADPT 0651F108 8.8300 129,500.00 821,333.11 1,295,160.00 ADAPTEC INC O.000 ADPT 06651F108 8.83300 129,500.00 2,217,838.68 1,143,485.00 ADMINISTAFF INC O.000 ADR 07094105 17.3800 23,700.00 355,243.81 411,906.00 ADDLOR CORP O.000 ADL 07724X102 20.0200 45,300.00 662,056.55 906,906.00 ADVANCED DIGITAL INFO CORP O.000 ADL 07724X102 20.0200 45,300.00 662,056.55 906,906.00 ADVANCED ENERGY INDUSTRIES O.000 AEIS 077973100 26.0500 20,300.00 471,405.40 528,815.00 ADVANCED MARKETING SERVICES O.350 MKT 0753T105 11.4000 17,700.00 296,781.85 201,780.00 ADVANCED MEDICAL OPTICS INC O.000 AVO 0763M108 19.6500 26,800.00 345,992.40 526,620.00 ADVANCED MEUROMODULATION SYSTE O.000 ANSI 0757T101 45.9800 18,200.00 695,594.71 836,836.00 ADVENT SOFTWARE INC O.000 ADVS 07974108 17.4300 46,900.00 379,965.21 817,467.00 ADVISORY BOARD CO/THE O.000 ARXX 07768104 11.6900 56,300.00 801,909.72 658,147.00 ADRONCEL INC O.000 ARXX 07768104 11.6900 56,300.00 801,909.72 658,147.00 AEROPOSTALE INC O.000 ARXX 07768104 11.6900 56,300.00 780,549.89 795,180.00	ACTION PERFORMANCE CO	1 020	ATN		19 6000	18 600 00	269 652 58	364 560 00
ACTIVISION INC ACCIVATE AND ACCIVATE	ACTIVIARD CORP	0.000	ACTT		7 8800	61 500 00	576 438 51	484 620 00
ACTUANT CORP CL A  O.165 ATU  O0508X203  36.2000  25,500.00  627,074.68  923,100.00  ACUITY BRANDS INC  2.325 AYI  O.000 ADPT  O0651F108  8.8300  129,500.00  2,217,838.68  1,143,485.00  ADMINISTAFF INC  O.000 ADR  O.000 ADR  O.000 ADR  O.000 ADR  O0724X102  20.0200  ADVANCED DIGITAL INFO CORP  ADVANCED ENERGY INDUSTRIES  O.000 AEIS  O.000 AEIS  O.000 AEIS  O.07973100  ADVANCED MARKETING SERVICES  O.350 MKT  O.753T105  ADVANCED MERITING SERVICES  O.350 MKT  O.000 AVO  O.000 AVO  O.000 AVO  O.000 AVO  O.000 AVS  O	ACTIVISION INC	0.000	ATVT		18.2000	106.200.00	1.450.783.07	1.932.840.00
ACUITY BRANDS INC ADAPTEC INC ADAPTEC INC ADMINISTAFF INC ADMI	ACTUANT CORP CL A	0.165	ATU		36.2000	25.500.00	627.074.68	923,100.00
ADAPTEC INC ADMINISTAFF INC ADVANCED DIGITAL INFO CORP ADVANCED DIGITAL INFO CORP ADVANCED DIGITAL INFO CORP ADVANCED BURGGY INDUSTRIES ADVANCED MARKETING SERVICES ADVANCED MARKETING SERVICES ADVANCED MEDICAL OPTICS INC ADVANCED NEUROMODULATION SYSTE ADVANCED NEUROMODULATION SYSTE ADVANCED NEUROMODULATION SYSTE ADVANCED NEUROMODULATION SYSTE ADVANCED NEUROMODULATION ATTORICATION ADVANCED NEUROMODULATION AT	ACUITY BRANDS INC	2.325	AYI		25.8000	50,200.00	821,333.11	1,295,160.00
ADMINISTAFF INC  O.000 ASF  O07094105  17.3800  23,700.00  355,243.81  411,906.00  ADOLOR CORP  O.000 ADLR  O0724X102  20.0200  45,300.00  662,056.55  906,906.00  ADVANCED DIGITAL INFO CORP  O.000 ADIC  O07525108  14.0000  85,100.00  1,006,625.92  1,191,400.00  ADVANCED ENERGY INDUSTRIES  O.000 AEIS  O07973100  ADVANCED MARKETING SERVICES  O.350 MKT  O0753T105  11.4000  ADVANCED MEDICAL OPTICS INC  ADVANCED MEDICAL OPTICS INC  O.000 AVO  O0763M108  O0757T101  ADVANCED MEUROMODULATION SYSTE  O.000 ANSI  O0757T101  ADVANTA CORP  ADVANTA CORP  2.374 ADVNB  O07942204  DO7942204  D	ADAPTEC INC	0.000	ADPT		8.8300	129,500.00	2,217,838.68	1,143,485.00
ADOLOR CORP ADVANCED DIGITAL INFO CORP ADVANCED DIGITAL INFO CORP ADVANCED ENERGY INDUSTRIES O.000 AEIS O.7973100 DAVANCED MARKETING SERVICES O.350 MKT O.7537105 DAVANCED MEDICAL OPTICS INC ADVANCED MEUROMODULATION SYSTE O.000 ANSI	ADMINISTAFF INC	0.000	ASF	007094105	17.3800	23,700.00	355,243.81	411,906.00
ADVANCED DIGITAL INFO CORP 0.000 ADIC 007525108 14.0000 85,100.00 1,006,625.92 1,191,400.00 ADVANCED ENERGY INDUSTRIES 0.000 AEIS 007973100 26.0500 20,300.00 471,405.40 528,815.00 ADVANCED MARKETING SERVICES 0.350 MKT 00753T105 11.4000 17,700.00 296,781.85 201,780.00 ADVANCED MEDICAL OPTICS INC 0.000 AVO 00763M108 19.6500 26,800.00 345,992.40 526,620.00 ADVANCED NEUROMODULATION SYSTE 0.000 ANSI 00757T101 45.9800 18,200.00 695,594.71 836,836.00 ADVANTA CORP 2.374 ADVNB 007942204 12.7200 36,200.00 399,627.07 460,464.00 ADVENT SOFTWARE INC 0.000 ADVS 007974108 17.4300 46,900.00 697,965.21 817,467.00 ADVISORY BOARD CO/THE 0.000 ABCO 00762W107 34.9100 7,400.00 317,763.97 258,334.00 ADVO INC. 1.385 AD 007585102 31.7600 40,950.00 911,690.99 1,300,572.00 AEROFLEX INC 0.000 ARX 007865108 27.4200 29,000.00 780,549.89 795,180.00	ADOLOR CORP	0.000	ADLR	00724X102	20.0200	45,300.00	662,056.55	906,906.00
ADVANCED ENERGY INDUSTRIES 0.000 AEIS 007973100 26.0500 20,300.00 471,405.40 528,815.00 ADVANCED MARKETING SERVICES 0.350 MKT 00753T105 11.4000 17,700.00 296,781.85 201,780.00 ADVANCED MEDICAL OPTICS INC 0.000 AVO 00763M108 19.6500 26,800.00 345,992.40 526,620.00 ADVANCED NEUROMODULATION SYSTE 0.000 ANSI 00757T101 45.9800 18,200.00 695,594.71 836,836.00 ADVANTA CORP 2.374 ADVNB 007942204 12.7200 36,200.00 399,627.07 460,464.00 ADVENT SOFTWARE INC 0.000 ADVS 007974108 17.4300 46,900.00 697,965.21 817,467.00 ADVISORY BOARD CO/THE 0.000 ABCO 00762W107 34.9100 7,400.00 317,763.97 258,334.00 ADVO INC. 1.385 AD 007585102 31.7600 40,950.00 911,690.99 1,300,572.00 AEROFLEX INC 0.000 ARX 007768104 11.6900 56,300.00 801,909.72 658,147.00 AEROPOSTALE INC 0.000 ARO 007865108 27.4200 29,000.00 780,549.89 795,180.00	ADVANCED DIGITAL INFO CORP	0.000	ADIC	007525108	14.0000	85,100.00	1,006,625.92	1,191,400.00
ADVANCED MARKETING SERVICES 0.350 MKT 00753T105 11.4000 17,700.00 296,781.85 201,780.00 ADVANCED MEDICAL OPTICS INC 0.000 AVO 00763M108 19.6500 26,800.00 345,992.40 526,620.00 ADVANCED NEUROMODULATION SYSTE 0.000 ANSI 00757T101 45.9800 18,200.00 695,594.71 836,836.00 ADVANTA CORP 2.374 ADVNB 007942204 12.7200 36,200.00 399,627.07 460,464.00 ADVENT SOFTWARE INC 0.000 ADVS 007974108 17.4300 46,900.00 697,965.21 817,467.00 ADVISORY BOARD CO/THE 0.000 ABCO 00762W107 34.9100 7,400.00 317,763.97 258,334.00 ADVO INC. 1.385 AD 007585102 31.7600 40,950.00 911,690.99 1,300,572.00 AEROFLEX INC 0.000 ARX 007768104 11.6900 56,300.00 801,909.72 658,147.00 AEROPOSTALE INC 0.000 ARO 007865108 27.4200 29,000.00 780,549.89 795,180.00	ADVANCED ENERGY INDUSTRIES	0.000	AEIS	007973100	26.0500	20,300.00	471,405.40	528,815.00
ADVANCED MEDICAL OPTICS INC ADVANCED NEUROMODULATION SYSTE ADVANTA CORP ADVANTA CORP ADVENTS SOFTWARE INC ADVISORY BOARD CO/THE ADVO INC. AEROFLEX INC AEROPOSTALE INC ACRONAL OPTICS INC O.000 AVO O.000 AVO O.000 AVO O.000 AVO O.000 ANSI O.00757T101 O.000 ANSI O.0757T101 O.0775T101 O.0757T101 O.07	ADVANCED MARKETING SERVICES	0.350	MKT		11.4000	17,700.00	296,781.85	201,780.00
ADVANCED NEUROMODULATION SYSTE 0.000 ANSI 00757T101 45.9800 18,200.00 695,594.71 836,836.00 ADVANTA CORP 2.374 ADVNB 007942204 12.7200 36,200.00 399,627.07 460,464.00 ADVENT SOFTWARE INC 0.000 ADVS 007974108 17.4300 46,900.00 697,965.21 817,467.00 ADVISORY BOARD CO/THE 0.000 ABCO 00762W107 34.9100 7,400.00 317,763.97 258,334.00 ADVO INC. 1.385 AD 007585102 31.7600 40,950.00 911,690.99 1,300,572.00 AEROFLEX INC 0.000 ARXX 007768104 11.6900 56,300.00 801,909.72 658,147.00 AEROPOSTALE INC 0.000 ARO 007865108 27.4200 29,000.00 780,549.89 795,180.00	ADVANCED MEDICAL OPTICS INC	0.000	AVO		19.6500	26,800.00	345,992.40	526,620.00
ADVANTA CORP ADVANTA CORP ADVENT SOFTWARE INC ADVISORY BOARD CO/THE ADVO INC. AEROPOSTALE INC ADVO ARO ADVANTA CORP ADVANTA CORP ADVANTA CORP ADVANTA CORP ALTO 1.385 AD ADVO INC. AEROPOSTALE INC ADVANTA CORP ALTO 1.385 AD ADVO INC. AEROPOSTALE INC AEROPOSTALE INC ADVANTA CORP 36,200.00 399,627.07 460,464.00 317,763.97 258,334.00 31.7600 40,950.00 911,690.99 1,300,572.00 658,147.00 29,000.00 780,549.89 795,180.00	ADVANCED NEUROMODULATION SY	TSTE 0.000	ANSI		45.9800	18,200.00	695,594.71	836,836.00
ADVENT SOFTWARE INC ADVISORY BOARD CO/THE ADVISORY BOARD CO/THE ADVO INC. AEROFLEX INC AEROPOSTALE INC ADVO ARO ADVS BOARD CO/THE BOARD	ADVANTA CORP	2.374	ADVNB		12.7200	36,200.00	399,627.07	460,464.00
ADVISORY BOARD CO/THE 0.000 ABCO 00762W107 34.9100 7,400.00 317,763.97 258,334.00 ADVO INC. 1.385 AD 007585102 31.7600 40,950.00 911,690.99 1,300,572.00 AEROFLEX INC 0.000 ARXX 007768104 11.6900 56,300.00 801,909.72 658,147.00 AEROPOSTALE INC 0.000 ARO 007865108 27.4200 29,000.00 780,549.89 795,180.00	ADVENT SOFTWARE INC	0.000	ADVS		17.4300	46,900.00	697,965.21	817,467.00
ADVO INC. 1.385 AD 007585102 31.7600 40,950.00 911,690.99 1,300,572.00 AEROFLEX INC 0.000 ARXX 007768104 11.6900 56,300.00 801,909.72 658,147.00 AEROPOSTALE INC 0.000 ARO 007865108 27.4200 29,000.00 780,549.89 795,180.00	ADVISORY BOARD CO/THE	0.000	ABCO		34.9100	7,400.00	317,763.97	258,334.00
AEROPOSTALE INC 0.000 ARX 007768104 11.6900 56,300.00 801,909.72 658,147.00 AEROPOSTALE INC 0.000 ARO 007865108 27.4200 29,000.00 780,549.89 795,180.00	ADVO INC.	1.385	AD		31.7600	40,950.00	911,690.99	1,300,572.00
AEROPOSTALE INC 0.000 ARO 00/865108 27.4200 29,000.00 780,549.89 795,180.00	AEROFLEX INC	0.000	ARXX		11.6900	56,300.00	801,909.72	658,147.00
	ALKUPUSTALE INC	0.000	AKU	00/805108	2/.4200	29,000.00	/80,549.89	/95,180.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group	- COMMO	N STOCK					
					0 (Q			
	Instrument	- COM	CO	MMON STOCK				
AETHER SYS INC AFFILIATED MANAGERS GROUP AFTERMARKET TECHNOLO AGILE SOFTWARE CORP. AGILYSYS INC AIRTRAN HLDGS INC AK STEEL HOLDING CORP AKAMAI TECHNOLOGIES AKSYS LTD ALABAMA NATL BANCORP ALAMO GROUP INC ALARIS MEDICAL SYSTEMS INC ALASKA AIRGROUP INC		0.000	AETH	00808V105	4.7500	74,900.00	418,611.35 1,529,822.16	355,775.00
AFFILIATED MANAGERS GROUP		0.000	AMG	008252108	69.5900	23,100.00	1,529,822.16	1,607,529.00
AFTERMARKET TECHNOLO		0.000	ATAC	008318107	13.7200	17,000.00	185,946.01	233,239.99
AGILE SOFTWARE CORP.		0.000	AGIL	00846X105	9.9000	55,200.00 33,800.00	564,571.20 438,450.98 1,308,900.38 397,663.31	546,480.00 376,870.00 1,210,230.00
AGILYSYS INC		1.076	AGYS	00847J105	11.1500	33,800.00	438,450.98	376,870.00
AIRTRAN HLDGS INC		0.000	AAI	00949P108	11.0000	101,700.00	1,308,900.38	1,210,230.00
AK STEEL HOLDING CORP		4.902	AKS	001547108	5.1000	61,100.00	397,663.31	311,610.00
AKAMAI TECHNOLOGIES		0.000	AKAM	00971T101	10.7500	110,900.00	397,663.31 585,002.67 433,894.12 576,631.21 225,161.33 348,775.80 643,285.28 789,367.80 634,623.08 1,061,603.09 397,019.54	1,192,175.00
AKSYS LTD		0.000	AKSY	010196103	8.8300	35,900.00	433,894.12	316,996.99
ALABAMA NATL BANCORP		2.169	ALAB	010317105	52.5500	11,700.00	576,631.21	614,835.00
ALAMO GROUP INC		1.572	ALG	011311107	15.2600	16,400.00	225,161.33	250,264.00
ALARIS MEDICAL SYSTEMS INC		0.000	AMI	011637105	15.2100	21,400.00	348,775.80	325,494.01
ALASKA AIRGROUP INC		0.000	ALK	011659109	27.2900	28,400.00	643,285.28	1 000 100 00
ALBANY INTL CL-A		0.826	AIN	012348108Q	33.9000	32,100.00	789,367.80	1,088,190.00
ALBANY MOLECULAR RESEARCH		1 025	AMRI	012423109 012653101	15.0200 29.9700	42,200.00 38,500.00	1 061 603 00	1 152 045 00
ALBEMARLE CORP		0.000	ALD		9.4200	62,500.00	207 010 54	1,153,045.00
ALDERWOODS GROUP INC		2 671	AWGI	014482103	33.6900	50,000.00	1,300,167.00 420,226.13 534,167.56 107,190.68 831,984.07	1,684,500.00
ALEXANDER & DALLOWIN INC		0 000	ALEA ALVN	015351109	17.0200	23,700.00	420 226 13	403,374.00
ALEA CORD		2 488	ΔΙ.ΕΔ	015385107	12.8600	40,800.00	534 167 56	524,688.00
ALICO INC		1 726	ALCO	016230104	34.7600	4 200 00	107 190 68	145 992 00
ALICH TECHNOLOGY INC		0 000	ALCO ALCN	016255101	16.5200	4,200.00 62,300.00	831 984 07	145,992.00 1,029,196.00
ALKERMES INC.		0.000	ALKS	01642T108	13.5000	77,700.00	889.395.12	1,048,950.00
ALLEGHENY ENERGY INC.		13.479	AYE	017361106Q	12.7600	166,500.00	889,395.12 3,562,139.40	2,124,540.00
ALLEGHENY TECHNOLOGIES INC		1.815	ATI	01741R102		97,800.00	982,834.62	1,292,916.00
ALLEGIANT BANCORP IN		1.568	ALLE	017476102	28.0500	10,000.00	216,001.04	280,500.00
ALLIANCE GAMING CORP		0.000	AGI	01859P609	24.6500	65,300.00	1,444,685.33	1,609,645.00
ALLIANCE SEMICONDUCTOR CORP		0.000	ALSC	01877H100	7.1100	44,700.00	253,836.50	317,817.00
ALLMERICA FINANCIAL CORP.		0.812	AFC	019754100	30.7700	69,700.00	1,444,685.33 253,836.50 2,189,072.26	317,817.00 2,144,669.00
ALLOY INC		0.000	ALOY	019855105	5.2100	72,300.00	465,252.42	376,683.00
ALLSCRIPTS INC		0.000	MDRX	01988P108	5.3200	60,000.00	289,354.66 1,309,876.26	319,200.00 1,095,450.00
ALPHARMA, INCCL A		0.895	ALO	020813101Q	20.1000	54,500.00	1,309,876.26	1,095,450.00
ALTIRIS INC		0.000	ATRS	02148M100	36.4800	11,600.00 6,300.00	267,270.35 104,405.35	423,168.00 147,987.00
AMBASSADORS GROUP IN		1.873	EPAX	023177108	23.4900	6,300.00	104,405.35	147,987.00
AMBASSADORS INTERNATIONAL I	NC	3.200	AMIE	023178106	12.5000	7,200.00 27,000.00	86,471.57 296,153.57 366,321.55	90,000.00 410,670.00
AMC ENTMT INC		0.000	AEN	001669100		27,000.00	296,153.57	410,670.00
AMCOL INTERNATIONAL CORP.		0.985	ACO	02341W103	20.3000	33,200.00	366,321.55	673,960.00
ALAMO GROUP INC ALARIS MEDICAL SYSTEMS INC ALASKA AIRGROUP INC ALBANY INTL CL-A ALBANY MOLECULAR RESEARCH ALBEMARLE CORP ALDERWOODS GROUP INC ALEXANDER & BALDWIN INC ALEXANDER & BALDWIN INC ALEXION PHARMACEUTICALS INC ALICO INC ALIGN TECHNOLOGY INC ALIGN TECHNOLOGY INC ALKERMES INC. ALLEGHENY ENERGY INC. ALLEGHENY TECHNOLOGIES INC ALLEGIANT BANCORP IN ALLIANCE SEMICONDUCTOR CORP ALLIANCE SEMICONDUCTOR CORP ALLIANCE SEMICONDUCTOR CORP ALLOY INC ALLSCRIPTS INC ALPHARMA, INCCL A ALTIRIS INC AMBASSADORS GROUP IN AMBASSADORS GROUP IN AMBASSADORS INTERNATIONAL IN AMC ENTMT INC AMCOL INTERNATIONAL CORP. AMCORE FINL INC AMERICAN EAGLE OUTFITTERS		2.516	AMFI	023912108	27.0200	30,000.00	723,928.08 1,165,925.41	810,600.00
AMERICAN EAGLE OUTFITTERS		0.000	AEOS	02553E106	16.4000	63,100.00	1,165,925.41	1,034,840.00

ASOF02 Date 01/20/2004 Time 18:58:48 STATE TEACHERS RETIREMENT SYSTEM OF OHIO

Monthly Market Portfolio							
Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - QN2	QU	ANTITATIVE 200	O (Q			
	Portfolio - QN2 Instrument - COM	CO	MMON STOCK				
AMEDICAN CONFIDENCE OF A					74 500 00	1 200 502 61	1 600 315 00
AMERICAN GREETING CL A AMERICAN HEALTHWAYS AMERICAN HOME MTG HL AMERICAN ITALIAN PASTA COMP	1.829	AMITO	026375105Q 02649V104	21.8700 23.8700	•	1,392,593.61 765,017.02	921,382.00
AMEDICAN HEALINWAIS	0.000	AMIC	02660R107	22.5100	36,595.00	765,017.02 787,337.66 561,870.14 1,092,650.01 430,301.51 436,052.61 161,694.77 151,616.38 430,261.90 315,670.96 216,047.36	921,302.00
AMEDICAN TOME MIG HL	7.773 1 700	DID	027070101	41.9000	18,000.00	767,337.00 E61 970 1 <i>A</i>	823,753.44 754,200.00
AMERICAN HALLAN PASTA COMP AMERICAN MANAGEMENT SYSTEMS AMERICAN MEDICAL SYS HLDING AMERICAN MORTGAGE ACCEPTANC AMERICAN NATL BANKSH AMERICAN PHYSICIANS AMERICAN STATES WATER CO. AMERICAN WEST HOLDINGS CORP	AN1 1.790	VWCA	027352103		51 000 00	1 002 650 01	769 570 00
AMEDICAN MED CEC CDO	0.000	VM2	027332103 02744P101	22.4200	51,000.00 20,400.00	1,092,050.01	768,570.00 457,368.00
AMEDICAN MEDICAL CVC HIDING	0.000	V WWD	02744F101 02744M108	21.8000	24 900 00	430,301.31	542 920 00
AMEDICAN MEDICAL SIS HLDING	no 0.000	AMO		16.3000	24,900.00 9,700.00	161 604 77	542,820.00 158,110.00
AMERICAN MORIGAGE ACCEPIANC	E 9.816	AMATO	027568104 027745108	26.4800	9,700.00	101,094.//	145 640 00
AMEDICAN DINCICIANO	2.670	AMIND	028884104	18.4000	5,500.00 19,100.00	131,010.30	145,640.00 351,440.00 305,000.00
AMERICAN PRISICIANS	0.000	ACAP			12,200.00	430,261.90	305,000.00
AMERICAN STATES WATER CO.	3.530	AWK	029899101 023657208	25.0000 12.4000	12,200.00 25,300.00	315,670.96	313,720.00
AMERICAN WEST HOLDINGS CORP	0.000	AWA			25,300.00	210,047.30	313,720.00
AMERICAN WOODMARK CORP.	0.363	AMMD	030506109 03058P109	22.8000	6,600.00 11,100.00	332,761.12 193,316.55	363,330.00 253,080.00
AMERICANWESI BANCORP	0.000	AWBC		22.8000	11,100.00	193,310.55	253,080.00
AMERICAN WEST HOLDINGS CORP AMERICAN WOODMARK CORP. AMERICANWEST BANCORP AMERICAS CAR-MART INC AMERIGROUP CORPORATION AMERISTAR CASINOS IN AMERON INTERNATIONAL CORP AMERUS GROUP CO AMN HEALTHCARE SERVICES INC	0.000	CKMI	03062T105 03073T102	26.9200 42.6500	32 200 00	153,602.47 1,222,287.62	1 272 220 00
AMERICAND CACINOS IN	0.000	AGP	030731102	24.4700	12 000 00	1,222,287.02 284,946.41 273,938.81 1,748,974.64 228,214.31 216,354.48 2,096,421.84 607,325.62 433,836.48	1,3/3,330.00
AMERISIAN CASINOS IN	0.000	ASCA	~	24.4700	12,900.00	284,946.41	315,663.00
AMERIC CROUD CO	∠.3Ub	AMI	030710107 03072M108	34.6900	8,000.00 E1 200.00	2/3,938.81 1 7/0 07/ 6/	1 700 464 00
AMM HEALEHGADE GEDVICES INC	1.143	AMH		34.9700 17.1600	15 006 00	1,740,974.04	1,790,464.00
AMDGO DIMMGDUDGU GODD	0.000	AHS	001744101	17.1000	15,996.00	228,214.31	2/4,491.30
AMP COPP	2.920	AP	032037103	13.6700	19,600.00	210,354.48	267,932.00
AMGUDA GODD	0.000	AMR	001765106	12.9500 37.8900	189,000.00	2,096,421.84	2,447,550.00
AMALOGIC CORP	0.000	AMSG	03232P405	37.8900	21,300.00	007,325.02	300,500,00
ANADEN MICROWALL INC	0.780	ALOG	032657207	41.0000	9,500.00	433,830.48	389,500.00
ANAKEN MICKOWAVE INC	0.000	ANEN	032744104	14.1200	36,500.00	444,243.57	515,380.00
ANDREW GODD	1.767	ABCW	032839102	24.9000	164 000 00	1 000 007 10	1 007 000 00
AMN HEALTHCARE SERVICES INC AMPCO-PITTSBURGH CORP AMR CORP. AMSURG CORP ANALOGIC CORP. ANAREN MICROWAVE INC ANCHOR BANCORP WISCONSIN IN ANDREW CORP. ANGELICA CORP	0.000	ANDW	034425108 034663104	11.5100 22.0000	10,600.00	444,243.57 459,563.17 1,888,207.18 154,206.37 944,423.11 1,189,238.36	1,897,999.00
ANTWEED TAMEDAL TAIC	2.000	AGL		22.0000	10,600.00	154,206.37	1 136 132 00
ANIXIER INTERNATIONAL INC.	0.000	AXL	035290105	25.8800	43,900.00	1 100 220 26	1,136,132.00
ANNIATLOR STORES CORP	0.000	ANN	036115103	39.0000 12.8300	53,900.00	1,189,238.36	2,102,100.00
ANSUFI CURP	0.000	ANGI	036384105	12.8300	7,800.00 17,900.00	94,098.76 527,452.77	100,074.00 710,630.00
ANSIS INC	0.000	ANSS	03662Q105		17,900.00	527,452.77	710,630.00
ANTEON INTERNATIONAL CORP	0.000	ANT.	03674E108	36.0500	22,500.00 57,800.00	681,291.63 720,120.26	811,125.00 639,846.00
ANTHRACITE CAPITAL INC	10.11/	AHK	037023108	11.0700	57,800.00	720,120.20	039,846.00
ANTIGENIUS INC DEL	0.000	AGEN	037032109	11.3200	23,800.00	313,463.08 574,391.21 107,817.45 368,635.76	269,416.00 504,266.00 94,120.00 312,600.00
ANWUKIH MUKIGAGE ASS	9.4/6	ANH	037347101	13.9300	36,200.00	5/4,391.∠L 107 017 45	04,200.00
APAC CUSTOMER SERVIC	0.000	APAC	00185E106	2.6000 6.0000	36,200.00	107,817.45	212 600 00
ANGELICA CORP ANIXTER INTERNATIONAL INC. ANNTAYLOR STORES CORP ANSOFT CORP ANSYS INC ANTEON INTERNATIONAL CORP ANTHRACITE CAPITAL INC ANTIGENICS INC DEL ANWORTH MORTGAGE ASS APAC CUSTOMER SERVIC APHTON CORP APOGEE ENTERPRISES INC.	2.114	APHI	03759P101 037598109	11.3500	52,100.00 26,900.00	368,635.76	312,600.00
APOGEE ENTERPRISES INC.	2.114	APUG	03/320103	11.3500	∠0,900.00	303,503.51	303,315.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCK					
	Portfolio - QN2		ANTITATIVE 200	0 (Q			
	Instrument - COM	COI	MMON STOCK				
APPLICA APPLIED FILMS CORP APPLIED INDUSTRIAL TECH INC. APPLIED SIGNAL TECHNOLOGY IN AQUANTIVE INC AQUILA INC ARBITRON INC ARCH CHEMICALS INC. ARCH COAL INC. ARCHIC CAT INC. ARCHORY INC ARENA PHARMACEUTICALS INC ARGONAUT GROUP INC ARROW FINL CORP ARNOR HOLDINGS INC ARRIS GROUP INC. ARROW FINL CORP ARROW INTL INC ARTESYN TECHNOLOGIES ARTHROCARE CORP ARTISAN COMPONENTS INC ASBURY AUTOMOTIVE GROUP ASCENTIAL SOFTWARE CORP ASIAINFO HLDGS INC ASPECT COMMUNICATIONS CORP ASPECT MEDICAL SYSTEMS INC	0.000	APN	03815A106	7.6000	44,800.00 17,800.00	315,031.56 537,918.87 411,536.89 210,623.76 668,392.76 3,769,171.60 1,132,631.05	340,480.00
APPLIED FILMS CORP	0.000	AFCO	038197109	33.0200	17,800.00	537,918.87	587,756.00
APPLIED INDUSTRIAL TECH INC.	2.011	AIT	03820C105	23.8600	20,500.00	411,536.89	489,130.00
APPLIED SIGNAL TECHNOLOGY IN	C 2.173	APSG	038237103	23.0100	10,600.00 62,500.00	210,623.76	243,906.00
AQUANTIVE INC	0.000	AQNT	03839G105	10.2500	62,500.00	668,392.76	640,625.00
AQUILA INC	20.649	ILA	03840P102	3.3900	261,600.00 36,000.00 23,900.00	3,769,171.60	886,824.00
ARBITRON INC	0.000	ARB	03875Q108	41.7200	36,000.00	1,132,631.05	1,501,920.00
ARCH CHEMICALS INC.	3.117	ARJ	03937R102	25.6600	23,900.00	1,132,631.05 477,059.37 1,125,467.87 279,568.39 108,147.30 304,097.53 582,015.40 723,620.78 132,664.76 1,086,345.69 563,625.34 463,601.68 454,503.03 280,858.80 755,695.16 399,336.15 397,936.45 328,642.54 369,065.01 1,635,621.68 384,766.28 919,833.57	613,274.00
ARCH COAL INC.	0.737	ACI	039380100Q	31.1700	55,700.00	1,125,467.87	1,736,169.00
ARCTIC CAT INC.	1.133	ACAT.	039670104	24.7000	17,900.00	279,568.39	442,130.00
ARDEN GROUP INC	1.290	ARDNA	039762109	77.5000	1,700.00	108,147.30	131,750.00
ARENA PHARMACEUTICALS INC	0.000	ARNA	040047102 040157109	6.2000 15.5400	42,900.00	304,097.53	265,980.01
ARGONAUI GROUP INC	0.000	AGII	040137109	25.9900	39,500.00	722 620 70	714 725 00
ARGOSI GAMING COMPANI	0.000	AGI	040228108 04033A100	7.4500	20,300.00	122 664 76	714,725.00
ARIAD PHARMACEUTICAL	0.000	VDDV	04033X100	3.0000	324 300 00	1 086 345 69	972 900 01
ARKANGAS REST CORD	1 019	ARES	040790107	31.3900	26 200 00	563 625 34	822 418 00
ARMOR HOLDINGS INC	0 000	ΔH	042260109	26.3100	24 600 00	463 601 68	647 226 00
ARRIS GROUP INC.	0.000	ARRS	04269Q100	7.2400	88,600.00	454.503.03	641.464.00
ARROW FINL CORP	3.168	AROW	042744102	27.7700	10,075.00	280.858.80	279.782.75
ARROW INTL INC	1.281	ARRO	042764100	24.9800	33,300.00	755,695.16	831,834.00
ARTESYN TECHNOLOGIES	0.000	ATSN	043127109	8.5200	57,800.00	399,336.15	492,456.00
ARTHROCARE CORP	0.000	ARTC	043136100	24.5000	21,400.00	397,936.45	524,300.00
ARTISAN COMPONENTS INC	0.000	ARTI	042923102	20.5000	13,800.00	328,642.54	282,900.00
ASBURY AUTOMOTIVE GROUP	0.000	ABG	043436104	17.9100	23,500.00	369,065.01	420,885.00
ASCENTIAL SOFTWARE CORP	0.000	ASCL	04362P207	25.9300	76,242.00	1,635,621.68	1,976,955.06
ASIAINFO HLDGS INC	0.000	ASIA	04518A104	6.6800	35,900.00	384,766.28	239,812.00
ASK JEEVES INC	0.000	ASKJ	045174109	18.1200	52,900.00	919,833.57 323,063.00 234,949.50 192,507.76 261,078.14	958,548.00
ASPECT COMMUNICATIONS CORP	0.000	ASPT	04523Q102	15.7600	47,500.00	323,063.00	748,600.00
ASPECT MEDICAL SYSTEMS INC	0.000	ASPM	045235108	11.4100	26,400.00	234,949.50	301,224.00
ASPEN TECHNOLOGY INC	0.000	AZPN	045327103	10.2600	42,500.00	192,507.76	436,050.00
ASTEC INDUSTRIES INC	0.000	ASTE	046224101	12.2700	17,900.00	261,078.14	219,633.00
ASV INC	0.000	ASVI	001963107	37.3600	13,400.00	273,516.86 603,491.93	500,624.00
ASPECT COMMUNICATIONS CORP ASPECT MEDICAL SYSTEMS INC ASPEN TECHNOLOGY INC ASTEC INDUSTRIES INC ASV INC ASYST TECHNOLOGIES INC AT RD INC ATHEROGENICS INC ATLANTIC COAST AIRLINES HOLD ATMI INC	0.000	ASYT	04648X107	17.3500	55,200.00	603,491.93	957,720.00
AT RD INC	0.000	ARDI	04648K105	13.3000	46,400.00	573,914.86 704,155.19 606,494.63	617,120.00
ATHEROGENICS INC	0.000	AGIX	047439104	14.9500	44,000.00	704,155.19	657,800.00
ATLANTIC COAST AIRLINES HOLD	O.000	ACAI	048396105	9.9000	50,200.00	606,494.63	496,980.00
111111 1110	0.000 5.020	111111	00207R101	23.1400 24.3000	32,400.00	734,483.38 1,340,734.57	749,736.00
ATMOS ENERGY CORP.	5.020	ATO	049560105	∠4.3UUU	54,100.00	1,340,/34.57	1,314,630.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			N STOCK					
	Portfolio			ANTITATIVE 200	0 (0			
	Instrument				- (E			
ATRIX LABS INC ATWOOD OCEANICS AUDIOVOX CORP AUTOBYTEL INC AVANEX CORP AVANT IMMUNOTHERAPEUTICS IN		0.000	ATRX	04962L101	24.0400	24,800.00	598,345.54	596,192.00
ATWOOD OCEANICS		0.000	ATW	050095108	31.9400	3,600.00	127,923.30	114,984.01
AUDIOVOX CORP		0.000	VOXX	050757103	12.8400	31,400.00	127,923.30 362,284.07	403,176.00
AUTOBYTEL INC		0.000	ABTL	05275N106	9.0800	56,500.00	439,042.56 290,690.54	513,020.00
AVANEX CORP		0.000	AVNX	05348W109	4.9900	69,800.00	290,690.54	348,301.99
AVANT IMMUNOTHERAPEUTICS IN	C	0.000	AVAN	053491106	2.7400	78,200.00	193,109.09 229,102.34 347,819.45 1,171,662.93 991,965.00	214,267.99
AVATAR HLDGS INC		0.000	AVTR	053494100	36.9400	7,000.00	229,102.34	258,580.00
AVIALL INC.		0.257	AVL	05366B102Q	15.5100	28,000.00	347,819.45	434,279.99
AVID TECHNOLOGY INC.		0.000	AVID	05367P100	48.0000	36,000.00	1,171,662.93	1,728,000.00
AVISTA CORP		2.759	AVA	05379B107	18.1200	58,200.00	991,965.00	1,054,584.00
AXCELIS TECHNOLOGIES INC		0.000	ACLS	054540109	10.2200	118,900.00	955,583.37	1,215,158.01
AZTAR CORP.		0.000	AZR	054802103	22.5000	34,100.00	432,296.12	767,250.00
BALDOR ELECTRIC		2.450	BEZ	057741100	22.8500	35,400.00 9,100.00 59,700.00	955,583.37 432,296.12 781,806.98 226,405.57 971,572.69	808,890.00
BALDWIN & LYONS INC		1.425	BWINB	057755209	28.0600	9,100.00	226,405.57	255,346.00 417,900.00
BALLY TOTAL FITNESS HLDGS		0.000	BFT	05873K108	7.0000	59,700.00	971,572.69	
BANCFIRST CORP		1.703	BANF	05945F103	58.7020	4,300.00 8,100.00	237,630.44 129,276.42	252,418.60
BANCTRUST FINANCIAL GROUP II	NC	3.245	BTFG	05978R107		8,100.00	129,276.42	129,762.00
BANDAG INC		3.155	BDG	059815100Q	41.2000	10,000.00	359,228.72 551,919.22 299,086.15 234,217.65 671,403.76	412,000.00 657,100.49
BANK MUT CORP		1.229	BKMU	063750103 062401104	11.3900 21.7800	57,691.00	551,919.22	657,100.49
BANK OF GRANIIE CORP		2.203	GRAN	063904106	22.5100	16,000.00 11,800.00	299,086.15	348,480.00 265,618.00 965,200.00
BANK OF THE OZAKAS I		1.155	DDV	065908501	19.0000	50,800.00	234,217.05 671 402 76	965,200.00
DANKAILANIIC BANCORP INC		0.094	DDA DATE	06646V108	12.3800	17,400.00	240 007 04	215 412 00
DANKRALE INC		0.000	KAIE	06652B103	25.7900	28,400.00	510 835 80	732 436 00
BANNUNITED FINANCIAL CORP-A		2 544	DVOINT	06652V109	25.7900	12,000.00	256 779 64	301 800 00
BANNER CORP		1 679	BN	066821109	40.5000	28,400.00	937 687 95	1 150 200 00
BARNES GROUP INC		2 476	B	067806109		9,600.00	240,087.94 510,835.80 256,779.64 937,687.95 194,707.26	310 176 00
BARRA INC		0.000	BARZ	068313105	35.4900	18,000.00	582.897.56	638.820.00
BASSETT FURNITURE INDS.		4.848	BSET	0702031040	16.5000	21,500.00	582,897.56 383,666.17	638,820.00 354,750.00
BAY VIEW CAPITAL COPR		28.504	BVC	07262L101	2.1400	76,900.00	449,508.36 1,503,774.04	164,566.00 1,679,752.00
BEAZER HOMES USA INC		0.409	BZH	07556Q105	97.6600	17,200.00	1,503,774.04	1,679,752.00
BEBE STORES INC		0.000	BEBE	075571109	25.9900	5,700.00	151,227.68	148,143.00
BEI TECHNOLOGIES INC		0.200	BEIQ	05538P104	20.0000	13,300.00	242,266.19	266,000.00
BEL FUSE INC-CL B		0.612	BELFB	077347300	32.6300	13,300.00 6,700.00	187,749.89	266,000.00 218,621.00
BELDEN INC.		0.948	BWC	077459105	21.0900	27,100.00	689,921.45 1,313,885.96	571,539.00 1,851,892.00
BENCHMARK ELECTRONICS INC		0.000	BHE	08160H101	34.8100	53,200.00	1,313,885.96	1,851,892.00
BENTLEY PHARMACEUTIC		0.000	BNT	082657107	13.3000	16,800.00	236,042.53 185,344.83	223,440.00
BERKSHIRE HILLS BANC		1.326	BHL	084680107	36.2000	16,800.00 6,500.00 19,100.00	185,344.83	
AVANEX CORP AVANT IMMUNOTHERAPEUTICS IN AVATAR HLDGS INC AVIALL INC. AVID TECHNOLOGY INC. AVISTA CORP AXCELIS TECHNOLOGIES INC AZTAR CORP. BALDOR ELECTRIC BALDWIN & LYONS INC BALLY TOTAL FITNESS HLDGS BANCFIRST CORP BANCTRUST FINANCIAL GROUP IN BANDAG INC BANK OF GRANITE CORP BANK OF THE OZARKS I BANKATLANTIC BANCORP INC BANKATE INC BANKATE INC BANKATE INC BANKATE INC BANKATE INC BANRES GROUP INC. BARRA INC BASSETT FURNITURE INDS. BAY VIEW CAPITAL COPR BEAZER HOMES USA INC BEBE STORES INC BEL FUSE INC-CL B BELDEN INC. BENCHMARK ELECTRONICS INC BENTLEY PHARMACEUTIC BERRY PETE CO		2.172	BRY	085789105	20.2500	19,100.00	345,189.12	386,775.00

Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - COM COMMON STOCK  BEVERLY ENTERPRISES	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
Portfolio - ON2 CHANTITATIVE 2000 (O								
BEVERLY ENTERPRISES   0.000 BEV 087851309   8.5900   90,100.00   435,589.65   773,959.00					0 (0			
BEVERLY ENTERPRISES  0.00 BEV 087851309 8.5900 90,100.00 435,589.65 773,959.00 BHA GROUP HOLDINGS INC  1,988 BHAC 055446108 25.1500 4,700.00 113,898.47 118,205.00 BIG 5.800EVING GOODS CORP  0.000 BIG 5.800EVING GOODS CORP  0.000 BIT1 09091108 16,6000 22,400.00 406,251.57 459,280.00 BIGLASE TECHNOLOGY INC  0.000 BIT1 09091108 16,6000 22,800.00 301,027,43 378,480.00 BIOLASE TECHNOLOGY INC  0.000 BEV 09095104 77,8200 55,300.00 559,552.78 429,652.70 BIORELIANCE CORP  0.000 BEV 09095104 47,8200 6,100.00 136,666.99 291,702.00 BIOLASE STRUCK CORPORATION  BIJ S.WHOLESALE CLUB INC.  0.000 BJ 05548106 22,9600 83,700.00 1,883,311.87 1,921,752.00 BLACK BOX CORPORATION  0.414 BBOX 091826102 46.0700 22,700.00 1,783,311.87 1,921,752.00 BLACK BOX CORPORATION  0.414 BBOX 091826102 46.0700 22,700.00 1,783,311.87 1,921,752.00 BLACK HILLS CORP  4.022 BHH 09213109 29,8300 33,900.00 1,005,538.10 1,015,273.00 BLACK HILLS CORP  2.465 BL 0928281020 24.3400 8,000.00 17,95,531.40 194,720.00 BLACK BOX FARMS  1.478 BORE 0967611010 32.4600 42,300.00 17,05,538.10 1,011,237.00 BLOE EVANS FARMS  1.478 BORE 0967611010 32.4600 30,100.00 10,040.10 11,112.00 BOX BOX FARMS  1.478 BORE 0967611010 32.4600 30,100.00 10,040.10 11,112.00 BOX BOX FARMS  1.478 BORE 09792101 12.7400 11,300.00 160,655.22 143,962.00 BOX FARMS 1.01 10,040.10 11,112.00 BOX FARMS 1.01 10,040		Ingtrument - COM	CO	AMITIATIVE ZUU	U (Q			
BEVERLY ENTERIRISES		IIIstiument - Com	COI	MINON STOCK				
BHA GROUP HOLDINGS INC   1.988 BHAG   05.446108   25.1500   4,700.00   113.898.47   118.205.00   BIG 5 SEPTITING GOODS COPP   0.000 BBTY   08915P101   20.500   22.400.00   406.251.57   469.200.00   BIOLASE TECHNOLOGY INC   0.000 BLT   099911108   16.6000   22.800.00   301.027.43   378.480.00   BIOMARIN PHARMACEUTI   0.000 BREL   090945101   7.7690   55.300.00   569.562.78   429.625.70   BIORELIANCE CORP   0.000 BREL   090945106   28.9500   6.100.00   136.666.99   291.702.00   BIOSITE INC   0.000 BT   05.481106   22.9600   83.700.00   1.783.311.87   1.921.752.00   BJ'S WHOLESALE CLUB INC   0.404 BBOX   091826107   46.070   22.700.00   1.036.095.93   1.045.789.00   BLACK BOX CORPORATION   0.434 BBOX   091826107   46.070   22.700.00   1.036.095.93   1.045.7899.00   BLACK HILLS CORP   4.022 BKH   092113109   29.8300   33.900.00   1.005.538.10   1.011.237.00   BLACK HILLS CORP   4.022 BKH   092113109   29.8300   33.900.00   1.005.538.10   1.011.237.00   BLAIR CORP   0.000 RINO   05881105   13.8900   800.00   10.040.10   11.112.00   BUE WANTS FARMS   1.478 BODE   0967611010   32.4600   42.300.00   1.055.421.44   1.373.089.00   BOE WANTS FARMS   1.478 BODE   0967611010   32.4600   42.300.00   1.055.421.44   1.373.089.00   BOMBAY COMPANY   0.000 BBC   09868T106   14.9600   30.100.00   401.188.79   450.296.00   BOMBAY COMPANY   0.000 BBC   09868T106   14.9600   30.100.00   401.188.79   450.296.00   BOSILAND SOFTWARE CORPORATION   0.000 BGC   09868T106   1.9600   30.100.00   160.655.22   143.962.00   0.000 BCC   1.000 BCC   0.000 BCC	BEVERLY ENTERPRISES	0.000	BEV	087851309	8.5900	90,100.00	435,589.65	773,959.00
BIG 5 SPORTING GOODS CORP  0.000 BGFV 08915P101 20.9500 22,400.00 406,251.57 469,280.00 BIOMARIN FERNINGLOGY INC  0.000 BMRN 09061G101 7.7690 55,300.00 569,562.78 429,625.70 BIOMARIN FHARMACEUTI  0.000 BMRL 090951104 47.8200 6,100.00 136,666.99 291,702.00 BIOSITE INC.  0.000 BSTE 090945106 28.9500 6,600.00 196,418.94 191,070.00 BIOSITE INC.  0.000 BSTE 090945106 28.9500 83,700.00 1,783,311.87 1,921,752.00 BLACK BOX CORPORATION  0.434 BBOX 091826107 46.0700 22,700.00 1,036,095.93 1,045,789.00 BLACK HILLS CORP  1.402 BLACK HILLS CORP  1.402 BLACK HILLS CORP  1.403 BLOOD BLACK BOX CORPORATION  1.404 BBOX 091826105 24.3400 8,000.00 179,531.44 1,011,237.00 BLACK HILLS CORP  1.404 BLUE RHINO CORP  1.405 BLUE RHINO CORP  1.406 BLUE RHINO CORP  1.407 BORD CORPORATION  1.408 BORD 0967611010 32.4600 42.300.00 179,531.44 1,914,720.00 BLUE RHINO CORP  1.408 BORD CARE SINCL INC  1.408 BORD 097924104 8.1400 30.100.00 401,188.79 450.296.00 BOMBAX COMPANY  1.400 BORD CARE SINCL INC  1.400 BORD BORD 09849101 9.7300 85.500.00 321,665.92 215,710.00 BORD CARE SINCL INC	BHA GROUP HOLDINGS INC	1.988	BHAG		25.1500	4,700.00	113,898.47	118,205.00
BIOLAGE TECHNOLOGY INC	BIG 5 SPORTING GOODS CORP	0.000	BGFV	08915P101	20.9500	22,400.00	406,251.57	469,280.00
BIOMARIN PHARMACEUTI   0.000 BMRN   09061G101   7.7690   55,300.00   569,562.78   429,625.70   DIORICIAINCE CORP   0.000 BSTE   090945106   28.9500   6,600.00   136,618.94   191,070.00   DIOSITE INC.   0.000 BJ   055483106   22.9600   83,700.00   1,783,311.87   1,921,752.00   BLACK BOX CORPORATION   0.434 BBOX   091826107   46.0700   22,700.00   1,036,095.93   1,045,789.00   BLACK HILLS CORP   4.022 BKM   092131109   29.8300   33,900.00   1,005,538.10   1,11,237.00   BLACK HILDS CORP   2.465 BL   0928281020   24.3400   8.000.00   179,531.44   194,720.00   BLUE RINDO CORP   0.000 RINO   09581105   13.8900   800.00   10,005,538.10   11,11,237.00   BLOE RANS FARMS   1.478 BOBE   0967611010   32.4600   42,300.00   1,005,638.10   1,173,058.00   BOCA RESORTS INC   0.000 RST   096881106   13.4600   30,100.00   401,188.79   450,296.00   BONE CARE INTL INC   0.000 BBA   097924104   8.1400   26,500.00   321,665.92   215,710.00   BORDE CARE INTL INC   0.000 BCI   099849101   9.7300   85,500.00   871,271.75   831,915.00   BOSTON DERR INC   0.000 BCI   099849101   9.7300   85,500.00   871,271.75   831,915.00   BOSTON DERR INC   0.000 BCI   099849101   9.7300   85,500.00   871,271.75   831,915.00   BOSTON DERR INC   0.000 BCI   099849101   9.7300   19,300.00   16,665.92   143,962.00   BOSTON PURVATE FINI HOLDING   0.805 BPF   10119105   24.8400   25,900.00   255,686.86   643,356.00   BOSTON DERVATE FINI HOLDING   0.805 BPF   10119105   24.8400   25,900.00   565,686.86   643,356.00   BOND GAMINO COPE   1.858 BY   103304101   16.1400   29,200.00   504,422.00   471,288.00   BOND GAMINO COPE   1.858 BY   103304101   16.1400   29,200.00   511,333.80   600,600.00   BOND GAING COPE   1.858 BY   103304101   16.1400   29,200.00   511,333.80   600,600.00   BOND GAING COPE   1.858 BY   103304101   16.1400   29,200.00   511,338.60   643,356.00   BOND GAING COPE   1.858 BY   103304101   16.1400   29,200.00   511,338.80   600,600.00   BOND GAING COPE   1.858 BY   103304101   10.1400   10.1400   11.1400   11.1400   11.1400   11.1400   1	BIOLASE TECHNOLOGY INC	0.000	BLTI	090911108	16.6000	22,800.00	301,027.43	378,480.00
BIORELIANCE CORP   0.000 BREL   090951104   47,8200   6,100.00   136,666,99   291,702.00   BIOSITE INC.   0.000 BSTE   090945106   22,9600   83,700.00   1,783,311.87   1,921,752.00   BUSCAN BOX COMPORATION   0.434 BBOX   091826107   46.0700   22,700.00   1,036,095.93   1,045,789.00   BLACK BOX COMPORATION   0.434 BBOX   091826107   46.0700   22,700.00   1,036,095.93   1,045,789.00   BLACK HILLS CORP   4.022 BKH   092113109   29,8300   33,900.00   1,005,538.10   1,011,237.00   BLACK HILLS CORP   0.000 RINO   095811105   13,8900   800.00   10,040.10   11,112.00   BLACK HILLS CORP   0.000 RINO   095811105   13,8900   800.00   10,040.10   11,112.00   BLACK HILLS CORP   0.000 RINO   095811105   13,8900   800.00   10,040.10   11,112.00   BOE EVANS FARMS   1.478 BOSE   0967611010   32,4600   42,300.00   1,005,538.10   1,017,238.00   BOE EVANS FARMS   0.000 BR   097941104   81,400   30,100.00   401,188.79   450,296.00   BOMBAY COMPANY   0.000 BR   097941104   81,400   26,500.00   321,665.92   215,710.00   BONE CARE INTL INC   0.000 BCII   098072101   12,7400   11,300.00   160,655.22   143,982.00   BORLAND SOPTWARE CORPORATION   0.000 BCII   098972101   12,7400   11,300.00   160,655.22   143,982.00   BOSTON REER INC   0.000 SAM   100557107   18,1400   8,400.00   125,141.06   152,376.00   BOSTON REER INC   0.000 BCII   098072101   12,7400   13,000.00   318,401.39   179,297.00   BOSTON REIVATE FIRL HOLDING   0.805 BPH   10119105   24,8400   25,900.00   561,686.86   643,556.00   BOYD GAMING COPF   1.888 BPH   10343105   13,5600   40,600.00   641,863.39   550,536.00   BOYD GAMING COPF   1.888 BPH   103443105   13,5600   29,200.00   501,133.80   600,600.00   BOYD GAMING COPF   1.888 BPH   103443105   13,5600   29,200.00   501,133.80   600,600.00   BOYD GAMING COPF   1.898 BPH   10119105   24,400   24,200.00   501,133.80   600,600.00   BOYD GAMING COPF   1.898 BPH   101494104   47,800.00   492,255.62   700,900.00   BOYD GAMING COPF   1.898 BPH   101494104   47,800.00   17,806.10   47,800.00   47,800.00   47,800.00   47,800.00	BIOMARIN PHARMACEUTI	0.000	BMRN	09061G101	7.7690	55,300.00	569,562.78	429,625.70
BIOSITE INC.   0.000 BSTE   090945106   28,9500   6,600.00   196,418.94   191,070.00	BIORELIANCE CORP	0.000	BREL	090951104	47.8200	6,100.00	136,666.99	291,702.00
BJ'S WHOLESALE CLUB INC.  0.404 BBOX 091826107 46.0700 82,700.00 1,788,311.87 1,921,752.00 BLACK BOX CORPORATION  0.434 BBOX 091826107 46.0700 22,700.00 1,036,095,93 1,045,789.00 BLACK BOX CORPORATION  0.404 BBOX 091826107 46.0700 33,900.00 1,005,538.10 1,011,237.00 BLATR CORP.  2.465 BL 092183109 29,830.0 33,900.00 1,005,538.10 1,011,237.00 BLUE RHINO CORP  0.000 RINO 095811105 13,890.0 800.00 10,040.10 11,112.00 BOX EVANS PARMS  1.478 BORE 0967611010 32,4600 42,300.00 1,205,421.04 1,373.058.00 BOX EVANS PARMS  1.478 BORE 0967611010 32,4600 30,100.00 401,188.79 450,296.00 BOX EVANS PARMS  1.000 BER 1000 BER 1100 11,112.00 BOX EVANS PARMS  BOMBAY COMPANY  0.000 BRA 09782101 12,7400 11,300.00 160,655.22 115,790.00 BOX EVANS	BIOSITE INC.	0.000	BSTE	090945106	28.9500	6,600.00	196,418.94	191,070.00
BLACK HOX CORPORATION	BJ'S WHOLESALE CLUB INC.	0.000	BJ	05548J106	22.9600	83,700.00	1,783,311.87	1,921,752.00
BLACK HILLS CORP	BLACK BOX CORPORATION	0.434	BBOX		46.0700	22,700.00	1,036,095.93	1,045,789.00
BLUE RINO CORP 0.000 RINO 095811105 13.8900 80.000 179,531.44 194,720.00 BOB EVANS FARMS 1.478 BOBE 096761101Q 32.4600 42,300.00 1,205,421.04 1,373,058.00 BOCA RESORTS INC 0.000 RST 09688T106 14.9600 30.100.00 401,188.79 450,296.00 BOMBAY COMPANY 0.000 BBA 09792410 8.1400 26,500.00 321,665.92 215,710.00 BONE CARE INTL INC 0.000 BCII 098072101 12.7400 11,300.00 160,655.22 143,962.00 BOSTAND SOFTWARE CORPORATION 0.000 BCII 098072101 12.7400 11,300.00 160,655.22 143,962.00 BOSTON SOFTWARE CORPORATION 0.000 BCII 098072101 12.7400 11,300.00 160,655.22 143,962.00 BOSTON COMMUNICATIONS GROUP 0.000 BCGI 100582105 9.2900 19,300.00 318,401.39 179,297.00 BOSTON PRIVATE FINC 0.005 BCGI 100582105 9.2900 19,300.00 318,401.39 179,297.00 BOSTON PRIVATE FINL HOLDING 0.805 BPFH 101119105 24.8400 25,900.00 565,686.86 643,356.00 BOWNE & CO INC. 1.622 BNE 103043105 13.5600 40,600.00 641,863.39 550,5360.00 BOYD GAMING COPR 1.888 BYD 103304101 16.1400 29,200.00 504,242.20 471,288.00 BOYD GAMING COPR 1.888 BYD 103354106 4.2500 22,900.00 111,904.33 97,325.00 BRADLEY PHARMACEUTIC 0.000 BDY 104576103 25.4300 13,600.00 292,915.01 345,848.00 BRADEY PHARMACEUTIC 0.000 BFM 109195107 42.0000 14,300.00 501,133.80 600,600.00 BRIGGS & STRATTON 1.958 BGG 109043109 67.4000 26,100.00 1,200,384.69 1,759,140.00 BRIGGS & STRATTON 1.958 BGG 109043109 67.4000 26,100.00 1,200,384.69 1,759,140.00 BRIGGS & STRATTON 1.958 BGG 109043109 67.4000 26,100.00 1,200,384.69 1,759,140.00 BRIGGS & STRATTON 1.958 BGG 109043109 67.4000 26,100.00 1,205,273.48 1,480,955.00 BROOKLINE BANCORP IN 2.216 BRKL 11373M102 25.7700 19,000.00 327,898.62 489,630.00 BROOKFIELD HOMES CORP 0.000 BKS 114340102 24.1700 52.200.00 1,015,830.67 1,067,664.00 BROOKSTONE INC 0.000 BKS 114340102 24.1700 52.200.00 1,015,830.67 1,067,664.00 BROOKSTONE INC 0.000 BKS 114340102 24.1700 52.200.00 1,015,830.67 1,067,664.00 BROOKSTONE INC 0.000 BKS 114340102 24.1700 52.200.00 1,015,830.67 9333,150.00 BROOKSTONE INC 0.000 BKS 114325109 24.4900 14,700.00 244,313.95 419,494.00 BRUCKLE INC 0.000 BKS 118401	BLACK HILLS CORP	4.022	BKH	092113109	29.8300	33,900.00	1,005,538.10	1,011,237.00
BLUE RHINO CORP   0.000 RINO   095811105   13.8900   800.00   10,040.10   11,112.00	BLAIR CORP.	2.465	$_{ m BL}$	~	24.3400	8,000.00	179,531.44	194,720.00
BOB EVANNS FARMS BOCA RESORTS INC  0.000 RST 09688T106 BOCA RESORTS INC  0.000 RST 09688T106 BONE AGRE INTL 0.000 RST 09688T106 BONE AGRE INTL INC  0.000 BCII 098072101 12.7400 BIL 300.00 BONE CARE INTL INC  0.000 BCII 098072101 12.7400 BOSTON GOMMUNICATIONS GROUP BOSTON OMMUNICATIONS GROUP BOSTON PRIVARE FINL HOLDING BOSTON PRIVARE FINL HOLDING BOWE & CO INC. 1.622 BNF 103043105 BOYDE GOLLECTION LID BRADLEY PHARMACEUTIC  0.000 BCI BOYDE GOLLECTION LID BRADLEY PHARMACEUTIC  0.000 BCR BRIGGS & STRATTON BRIGGS & STRATTON BRIGGS & STRATTON BRINKS COMPANY BRINKS COMPANY  0.000 BFAM 1.01915107 BRINKS COMPANY BRINKS COMPANY  0.000 BFAM 1.02192107 BRINKS COMPANY BRINKS COMPANY  0.000 BKS 11412607 BROOKFIELD HOMES CORP BROOKETIAL BANCORP IN 14340102 BROOKES AUTOMATION INC BROOKS AUTOMATION INC BROOKS AUTOMATION INC BROWN SHOE COMPANY BROOKES BROOKP BRYN SHOR BROOKP	BLUE RHINO CORP	0.000	RINO		13 8900	800 00	10 040 10	11 112 00
BOCARESORTS INC BOMBAY COMPANY 0.000 BBA 097924104 8.1400 26,550.00 321,665,92 215,710.00 BONE CARE INTL INC 0.000 BCII 098072101 12.7400 11,300.00 160,655.22 143,962.00 BORLARD SOFTWARE CORPORATION 0.000 BCII 098072101 12.7400 11,300.00 160,655.22 143,962.00 BORLARD SOFTWARE CORPORATION 0.000 BCII 098849101 9.7300 85,500.00 871,271.75 831,915.00 BOSTON BEER INC 0.000 SAM 100557107 18.1400 8,400.00 125,141.06 152,376.00 BOSTON COMMUNICATIONS GROUP 0.000 BCGI 100582105 9.2900 19,300.00 318,401.39 179,297.00 BOSTON PIVATE FINL HOLDING 0.805 BPFH 101119105 24.8400 25,900.00 565,686.86 643,356.00 BOWNE & CO INC. 1.622 BNE 103043105 13.5600 40,600.00 641,863.39 550,536.00 BOYDS COLLECTION LTD 0.000 FOB 103354106 4.2500 22,900.00 111,904.33 97,325.00 BRADLEY PHARMAGEUTIC 0.000 BDY 104576103 25.4300 13,600.00 292,915.01 345,848.00 BREADY CORPORATION 2.061 BRC 104474106 40.7500 17,200.00 492,2559.62 700,990.00 BRIGGS & STRATTON 1.958 BGG 109043109Q 67.4000 26,100.00 11,200,384.69 1,759,140.00 BRIGNS COMPANY 0.442 BCO 109696104Q 2.6100.00 14,300.00 501,133.80 600,600.00 BROOKLINE BANCORP IN 2.216 BRKL 11373M107 15.3400 69,600.00 17,800.00 17,205,273.48 1,840,905 BROOKLINE BANCORP IN 2.216 BRKL 11373M107 15.3400 69,600.00 17,830.67 1,067,664.00 BROOKLINE BANCORP IN 2.216 BRKL 11373M107 15.3400 69,600.00 17,830.67 1,067,664.00 BROOK AUTOMATION INC 0.000 BKS 11445010 24.4700 52,200.00 1,426,588.52 1,261,674.00 BROOK SUTOMATION INC 0.000 BKS 11445010 24.4700 52,200.00 1,426,588.52 1,261,674.00 BROOK SUTOMATION INC 0.000 BKS 11445010 24.4700 52,200.00 1,426,588.52 1,261,674.00 BROOK SUTOMATION INC 0.000 BKS 11445010 24.4900 14,700.00 244,4313.95 419,494.00 BROOK SUTOMATION INC 0.000 BKS 11455108 0.00 27,400.00 244,4313.95 419,494.00 BROOK SUTOMATION INC 0.000 BKS 11455108 10.5500 9,700.00 256,879.93 383,150.00 BROOK SUTOMATION INC 0.000 BKS 11455108 10.5500 9,700.00 256,879.93 383,150.00 BROOK SUTOMATION INC 0.000 BKS 11455108 10.5500 9,700.00 256,879.93 383,150.00 BROOK SUTOMATION INC 0.000 BKS 11455108 10.5500 9,700.00 256	BOB EVANS FARMS	1.478	BOBE		32.4600	42,300.00	1,205,421.04	1,373,058.00
BOMBAY COMPANY 0.000 BEAI 097924104 8.1400 26,500.00 321,665.92 215,710.00 BONE CARE INTL INC 0.000 BCII 098072101 12.7400 11,300.00 160,655.22 143,962.00 BORLAND SOFTWARE CORPORATION 0.000 BCII 098072101 9.7300 85,500.00 871,271.75 831,915.00 BOSTON BEER INC 0.000 SAM 100557107 18.1400 8,400.00 125,141.06 152,376.00 BOSTON COMMUNICATIONS GROUP 0.000 BCGI 100582105 9.2900 19,300.00 318,401.39 179,297.00 BOSTON PRIVATE FINL HOLDING 0.805 BFFH 101119105 24.8400 25,900.00 565,686.86 643,356.00 BOWNE & CO INC. 1.622 BNE 103043105 13.5600 40,600.00 641,863.39 550,536.00 BOYD GAMING COPR 1.858 BYD 103304101 16.1400 29,200.00 504,242.20 471,288.00 BOYDS COLLECTION LTD 0.000 FOB 103354106 4.2500 22,900.00 504,242.20 471,288.00 BRADLEY PHARMACEUTIC 0.000 BDY 104576103 25.4300 13,600.00 292,915.01 345,848.00 BRADLY CORPORATION 2.061 BNC 104674106 40.7500 17,200.00 492,259.62 700,900.00 BRIGGS & STRATTON 1.958 BCG 1090431090 67.4000 26,100.00 1,200,348.69 1,759,140.00 BRIGNS & STRATTON 1.958 BCG 1090431090 67.4000 26,100.00 1,200,348.69 1,759,140.00 BRIGNS COMPANY 0.442 BCO 1006961040 22.6100 65,500.00 17,203.48.69 1,759,140.00 BRIGNS COMPANY 0.442 BCO 1006961040 22.6100 65,500.00 17,205.273.48 1,480,955.00 BROADVISION INC 0.000 BYN 111412607 4.2600 31,000.00 17,205,273.48 1,480,955.00 BROADVISION INC 0.000 BKS 11437M107 15.3400 69,600.00 17,205,273.48 1,480,955.00 BROOKFIELD HOMES CORP 0.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOKFIELD HOMES CORP 0.620 BHS 112723101 25.7700 19,000.00 17,205,273.48 1,480,955.00 BROOKFIELD HOMES CORP 0.620 BHS 11373M107 15.3400 69,600.00 1,205,273.48 1,480,955.00 BROOKFIELD HOMES CORP 0.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOKFIELD HOMES CORP 0.620 BHS 113745100 24.1700 52,200.00 1,205,273.48 1,480,630.00 BROOKFIELD HOMES CORP 0.620 BHS 1157361000 37,9300 21,500.00 518,035.76 815,495.00 BROOKFIELD HOMES COMPANY INC 0.000 BKS 114340102 24.1700 52,200.00 1,205,273.48 1,480,635.76 815,495.00 BROOKFIELD HOMES COMPANY INC 0.000 BKS 11435000 37,9300 21,	BOCA RESORTS INC	0.000	RST		14.9600	30,100.00	401,188.79	450,296.00
BONE CARE INTL INC BORLAND SOFTWARE CORPORATION  0.000 BORL  0.000 SAM  1.00557107  1.1.400  1.1.300.00  8.500.00  8.71,711.75  8.31,915.00  8.500.00  8.71,711.75  8.31,915.00  8.500.00  8.71,711.75  8.31,915.00  8.7500.00  8.71,711.75  8.73,915.00  8.7500.00  8.71,711.75  8.73,915.00  8.7500.00  8.71,711.75  8.73,915.00  8.7500	BOMBAY COMPANY	0.000	BBA		8.1400	26,500.00	321,665.92	215,710.00
BORTAND SOFTWARE CORPORATION 0.000 BORL 099849101 9.7300 85,500.00 871,271.75 831,915.00 BOSTON BEER INC 0.000 SAM 100557107 18.1400 8.400.00 125,141.06 152,376.00 BOSTON COMMUNICATIONS GROUP 0.000 BCGI 100582105 9.2900 19,300.00 318,401.39 179,297.00 BOSTON PRIVATE FINL HOLDING 0.805 BPFH 101119105 24.8400 25,900.00 565,686.86 643,336.00 BOWNE & CO INC. 1.622 BNE 103043105 13.5600 40,600.00 641,863.39 550,536.00 BOYD GAMING COPR 1.858 BYD 103304101 16.1400 29,200.00 504,242.20 471,288.00 BOYDS COLLECTION LTD 0.000 FOB 103354106 4.2500 22,900.00 504,242.20 471,288.00 BOYDS COLLECTION LTD 0.000 BDY 104576103 25.4300 13,600.00 292,915.01 345,848.00 BRADLEY PHARMACEUTIC 0.000 BDY 104576103 25.4300 13,600.00 292,915.01 345,848.00 BRADLEY PHARMACEUTIC 0.000 BDY 104576103 25.4300 13,600.00 292,915.01 345,848.00 BRADLEY FHARMACEUTIC 0.000 BF RC 104674106 40.7500 17,200.00 492,259.62 700,900.00 BRIGHT HORIZON FAMIL 0.000 BFAM 109195107 42.0000 14,300.00 501,133.80 600,600.00 BRIGHT HORIZON FAMIL 0.000 BFAM 109195107 42.0000 14,300.00 501,133.80 600,600.00 BRIGHT HORIZON FAMIL 0.000 BVSN 111412607 4.2600 31,000.00 178,866.10 132,060.00 BROOKFIELD HOMES CORP 0.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOKLINE BANCORP IN 2.216 BRKL 11373M107 15.3400 69,600.00 1,265,888.52 1,261,674.00 BROOKSTONE INC 0.000 BKS 114340102 24.1700 52,200.00 1,265,888.52 1,261,674.00 BROOKSTONE INC 0.000 BKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BRUSH ENGINEERED MATERIALS 3.135 BW 115736100Q 37.9300 21,500.00 244,313.95 419,494.00 BRUSH ENGINEERED MATERIALS 3.135 BW 115736100Q 37.9300 21,500.00 244,313.95 419,494.00 BRUSH ENGINEERED MATERIALS 3.135 BW 115736100Q 37.9300 21,500.00 320,822.05 360,003.00 BSD BANCORP 25.53 BSD MOSES 118440106 22.1500 9,700.00 246,319.95 338,150.00 BUCKLE INC 1.865 BNS BNS 05552101 39.5000 9,700.00 244,313.609.77 201,564.99 BUCKEYE TECHNOLOGIES INC. 1.885 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99 BUCKEYE TECHNOLOGIES INC. 1.885 BKE 118440106 22.1500 9,100.00 183,609.77 2	BONE CARE INTL INC	0.000	BCII		12.7400	11,300.00	160,655.22	143,962.00
BOSTON BEER INC BOSTON COMMUNICATIONS GROUP BOSTON COMMUNICATIONS GROUP BOSTON PRIVATE FINL HOLDING  0.000 BCGI 100582105 9.2900 19,300.00 318,401.39 179,297.00 BOSTON PRIVATE FINL HOLDING  0.805 BPFH 101119105 24.8400 25,900.00 565,686.86 643,356.00 BOWNE & CO INC.  1.622 BNE 103043105 13.5600 40,600.00 641,863.39 550,536.00 BOYDS GOLLECTION LTD  0.000 FOB 103354106 4.2500 22,900.00 111,904.33 97,325.00 BRADLEY PHARMACEUTIC  0.000 BDY 104576103 25,4300 13,600.00 292,915.01 345,848.00 BRADLEY PHARMACEUTICN  BRADLEY CORPORATION  2.061 BRC 104674106 40.7500 17,200.00 492,225.62 700,900.00 BRIGGS & STRATTON  1.958 BGG 109043109Q 67.4000 26,100.00 1,200,384.69 1,759,140.00 BRIGGS & STRATTON  BRINKS COMPANY  0.442 BCO 109696104Q 22,6100 65,500.00 1,205,273.48 1,480,955.00 BROOKFIELD HOMES CORP  BROOKLINE BANCORP IN  BROOKLINE BANCORP IN  BROOKLINE BANCORP IN  COMPANY 1.540 BREIL 114340102 24.1700 52,200.00 1,15,836.67 1,067,664.00 BROOKS AUTOMATION INC  0.000 BKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKS AUTOMATION INC  0.000 BKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKS AUTOMATION INC  0.000 BKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKS AUTOMATION INC  0.000 BKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKS AUTOMATION INC  0.000 BKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKS AUTOMATION INC  0.000 BKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKS AUTOMATION INC  0.000 BKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOK SHOE COMPANY INC  1.633 BMTC 117665109 24.4900 14.700.00 244,313.95 419,449.00 BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,449.00 BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,449.00 BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,449.00 BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 256,879.93 383,150.00 BUCKEYE TECHNOLOGIES INC. 0.000 BKI 118255108 10.0500 9,700.00 256,8	BORLAND SOFTWARE CORPORATION	0.000	BORL		9.7300	85,500.00	871,271.75	831,915.00
BOSTON COMMUNICATIONS GROUP O.000 BCGI 100582105 9.2900 19,300.00 318,401.39 179,297.00 BOSTON PRIVATE FINL HOLDING O.805 BPFH 101119105 24.8400 25,900.00 565,568.68 643,356.00 BOWNE & CO INC. 1.622 BNE 103043105 13.5600 40,600.00 641,863.39 550,536.00 BOYD GAMING COPR O.000 FOB 1.858 BYD 103304101 16.1400 29,200.00 504,242.20 471,288.00 BOYDS COLLECTION LTD O.000 FOB 103354106 4.2500 22,900.00 111,904.33 97,325.00 BRADLEY PHARMACEUTIC O.000 BDY 104576103 25.4300 13,600.00 292,915.01 345,848.00 BRADY CORPORATION DRIGGS & STRATTON O.000 BPY 104576103 25.4300 13,600.00 292,915.01 345,848.00 BRADY CORPORATION O.000 BFAM 109195107 42.000 17,200.00 492,259.62 700,900.00 BRIGGS & STRATTON O.000 BFAM 109195107 42.0000 14,300.00 501,133.80 600,600.00 BRIGHT HORIZON FAMIL O.000 BFAM 109195107 42.0000 14,300.00 501,133.80 600,600.00 BRIGHT HORIZON FAMIL O.000 BVSN 111412607 4.2600 31,000.00 17,8666.10 132,060.00 BROOKFIELD HOMES CORP O.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOKLINE BANCORP IN DROOKLINE BANCORP IN DROOKS AUTOMATION INC O.000 BRKS 114340102 24.1700 52,200.00 1,205,898.62 489,630.00 BROOKS AUTOMATION INC O.000 BRKS 114330102 24.1700 52,200.00 1,266,588.52 1,261,674.00 BROOKS OMPANY INC O.000 BRKS 11433103 21,3100 20,800.00 412,306.60 443,248.00 BROOK SHORD INC DROOK SHORD INC O.000 BRKS 114537103 21,3100 27,400.00 244,313.95 419,494.00 BROOK SHORD MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,494.00 BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,494.00 BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,494.00 BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,494.00 BRUSKEF TECHNOLOGIES INC. O.000 BKI 118255108 10.0500 32,300.00 393,035.76 318,4614.99 BUCKLE INC	BOSTON BEER INC	0.000	SAM		18.1400	8,400.00	125,141.06	152,376.00
BOSTON PRIVATE FINL HOLDING 0.805 BPFH 101119105 24.8400 25,900.00 565,686.86 643,356.00 BOWNE & CO INC. 1.622 BNE 103043105 13.5600 40,600.00 641,863.39 550,536.00 BOYD GAMING COPR 1.858 BYD 103304101 16.1400 29,200.00 504,242.20 471,288.00 BOYDS COLLECTION LTD 0.000 FOB 103354106 4.2500 22,900.00 111,904.33 97,325.00 BRADLEY PHARMACEUTIC 0.000 BDY 104576103 25.4300 13,600.00 292,915.01 345,848.00 BRADLEY PHARMACEUTIC 0.000 BDY 104674106 40.7500 17,200.00 492,259.62 700,900.00 BRIGGS & STRATTON 1.958 BGG 109043109Q 67.4000 26,100.00 1,200,384.69 1,759,140.00 BRIGHT HORIZON FAMIL 0.000 BFAM 109195107 42.0000 14,300.00 501,133.80 600,600.00 BRINKS COMPANY 0.442 BCO 109696104Q 22.6100 65,500.00 1,205,273.48 1,480,955.00 BROOKFIELD HOMES CORP 0.660 BHS 112723101 25.7700 19,000.00 178,866.10 132,060.00 BROOKFIELD HOMES CORP 0.660 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOK AUTOMATION INC 0.000 BRKS 114373M107 15.3400 69,600.00 1,015,830.67 1,067,664.00 BROOK AUTOMATION INC 0.000 BKS 114373M107 15.3400 69,600.00 1,126,838.52 1,261,674.00 BROOK AUTOMATION INC 0.000 BKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOK STONE INC 0.000 BKST 114537103 21.3100 20,800.00 412,306.60 443,248.00 BROWN SHOE COMPANY INC 0.000 BKST 114537103 21.3100 20,800.00 412,306.60 443,248.00 BROWN SHOE COMPANY INC 0.006 BKST 115736100Q 37,9300 21,5500.00 518,035.76 815,495.00 BROWN SHOE COMPANY INC 1.054 BWS 115736100Q 37,9300 21,500.00 518,035.76 815,495.00 BROWN SHOE COMPANY INC 1.545 BWS 115736100Q 37,9300 27,400.00 244,313.95 419,494.00 BRYN MAWR BK CORP 1.633 BMTC 117665109 24.4900 14,700.00 320,822.05 360,003.00 BSD BBBNCORP 2.531 BSBN 0.55652101 39,5000 9,700.00 393,035.76 324,614.99 BUCKLE INC 1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	BOSTON COMMUNICATIONS GROUP	0.000	BCGI		9.2900	19,300.00	318,401.39	179,297.00
BOWNE & CO INC. 1.622 BNE 103043105 13.5600 40,600.00 641,863.39 550,536.00 BOYD GAMING COPR 1.858 BYD 103304101 16.1400 29,200.00 504,242.20 471,288.00 BOYDS COLLECTION LTD 0.000 FOB 103354106 4.2500 22,900.00 111,904.33 97,325.00 BRADLEY PHARMACEUTIC 0.000 BDY 104576103 25.4300 13,600.00 292,915.01 345,848.00 BRADY CORPORATION 2.061 BRC 104674106 40.7500 17,200.00 492,259.62 700,900.00 BRIGGS & STRATTON 1.958 BGG 109043109Q 67.4000 26,100.00 1,200,384.69 1,759,140.00 BRIGGT HORIZON FAMIL 0.000 BFAM 109195107 42.0000 14,300.00 501,133.80 600,600.00 BRINKS COMPANY 0.442 BCO 109696104Q 22.6100 65,500.00 1,205,273.48 1,480,955.00 BROOKFIELD HOMES CORP 0.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOKFIELD HOMES CORP 0.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOKFIELD HOMES CORP 0.620 BKS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOKS AUTOMATION INC 0.000 BKS 114340102 24.1700 52,200.00 1,015,830.67 1,067,664.00 BROOKS TONE INC 0.000 BKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKS TONE INC 0.000 BKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROWN SHOE COMPANY INC 1.054 BWS 115736100Q 37.9300 21,500.00 412,306.60 443,248.00 BROWN SHOE COMPANY INC 1.054 BWS 115736100Q 37.9300 21,500.00 518,035.76 815,495.00 BRYN MAWR BK CORP 1.633 BSMTC 117665109 24.4900 14,700.00 224,313.95 419,494.00 BRYN MAWR BK CORP 1.633 BSMTC 117665109 24.4900 14,700.00 320,822.05 360,003.00 BUCKEYE TECHNOLOGIES INC. 0.000 BKI 118255108 10.0500 32,300.00 393,035.76 324,614.99 BUCKLE INC 1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	BOSTON PRIVATE FINL HOLDING	0.805	BPFH		24.8400	25,900.00	565,686.86	643,356.00
BOYD GAMING COPR BOYDS COLLECTION LTD BOYDS COLLECTION LTD 0.000 FOB 1.858 BYD 10334101 16.1400 29,200.00 514,242.20 471,288.00 BRADLEY PHARMACEUTIC 0.000 BDY 104576103 25.4300 13,600.00 292,915.01 345,848.00 BRADY CORPORATION 2.061 BRC 104674106 40.7500 17,200.00 492,259.62 700,900.00 BRIGGS & STRATTON 1.958 BGG 109043109Q 67.4000 26,100.00 1,200,384.69 1,759,140.00 BRIGHT HORIZON FAMIL 0.000 BFAM 109195107 42.0000 14,300.00 501,133.80 600,600.00 BRINKS COMPANY 0.442 BCO 109696104Q 22.6100 65,500.00 1,205,273.48 1,480,955.00 BROADVISION INC 0.000 BWS 111412607 4.2600 31,000.00 178,866.10 132,060.00 BROOKFIELD HOMES CORP 0.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOKFIELD HOMES CORP 10.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOKS AUTOMATION INC 0.000 BRKS 114340102 24.1700 52,200.00 1,015,830.67 1,067,664.00 BROOKS AUTOMATION INC 0.000 BKRS 11437013 21.3100 20,800.00 4126,588.52 1,261,674.00 BROOKS SHOE COMPANY INC 0.000 BKS 114537103 21.3100 20,800.00 412,306.60 443,248.00 BROWN SHOE COMPANY INC 1.054 BWS 115736100Q 37.9300 21,500.00 518,035.76 815,495.00 BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,494.00 BRYN MAWR BK CORP 1.633 BMTC 117665109 24.4900 14,700.00 320,822.05 360,003.00 BBB BBB BROCRP 2.531 BSBN 055652101 39.5000 9,700.00 393,035.76 324,614.99 BUCKLE INC 1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	BOWNE & CO INC.	1.622	BNE		13.5600	40,600.00	641,863.39	550,536.00
BRADLEY PHARMACEUTIC 0.000 BDY 104576103 25.4300 13,600.00 292,915.01 345,848.00 BRADLEY PHARMACEUTIC 0.000 BDY 104576103 25.4300 13,600.00 292,915.01 345,848.00 BRADY CORPORATION 2.061 BRC 104674106 40.7500 17,200.00 492,259.62 700,900.00 BRIGGS & STRATTON 1.958 BGG 109043109Q 67.4000 26,100.00 1,200,384.69 1,759,140.00 BRIGHT HORIZON FAMIL 0.000 BFAM 109195107 42.0000 14,300.00 501,133.80 600,600.00 BRIGHT HORIZON FAMIL 0.000 BY 11412607 42.0000 14,300.00 501,133.80 600,600.00 BROADVISION INC 0.000 BVSN 111412607 4.2600 31,000.00 178,866.10 132,060.00 BROOKFIELD HOMES CORP 0.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOKINE BANCORP IN 2.216 BRKL 11373M107 15.3400 69,600.00 1,015,830.67 1,067,664.00 BROOKS AUTOMATION INC 0.000 BRKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKS TONE INC 0.000 BRST 114537103 21.3100 20,800.00 412,306.60 443,248.00 BROWN SHOE COMPANY INC 1.054 BWS 115736100Q 37.9300 21,500.00 518,035.76 815,495.00 BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,494.00 BRYN MAWR BK CORP 1.633 BMTC 117665109 24.4900 14,700.00 320,822.05 360,003.00 BUCKEYE TECHNOLOGIES INC. 0.000 BKI 118255108 10.0500 32,300.00 393,035.76 324,614.99 BUCKLE INC 1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	BOYD GAMING COPR	1.858	BYD		16.1400	29,200.00	504,242.20	471,288.00
BRADLEY PHARMACEUTIC 0.000 BDY 1045/6103 25.4300 13,600.00 292,915.01 345,848.00 BRADLY CORPORATION 2.061 BRC 104674106 40.7500 17,200.00 492,259.62 700,900.00 BRIGGS & STRATTON 1.958 BGG 109043109Q 67.4000 26,100.00 1,200,384.69 1,759,140.00 BRIGHT HORIZON FAMIL 0.000 BFAM 109195107 42.0000 14,300.00 501,133.80 600,600.00 BRINKS COMPANY 0.442 BCO 109696104Q 22.6100 65,500.00 1,205,273.48 1,480,955.00 BROADVISION INC 0.000 BVSN 111412607 4.2600 31,000.00 178,866.10 132,060.00 BROOKFIELD HOMES CORP 0.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOKINE BANCORP IN 2.216 BRKL 11373M107 15.3400 69,600.00 1,015,830.67 1,067,664.00 BROOKS AUTOMATION INC 0.000 BKST 1144340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKS TINC 0.000 BKST 114537103 21.3100 20,800.00 412,306.60 443,248.00 BROWN SHOE COMPANY INC 1.054 BWS 115736100Q 37.9300 21,500.00 518,035.76 815,495.00 BRYN MAWR BK CORP 1.633 BMTC 117665109 24.4900 14,700.00 244,313.95 419,494.00 BRYN MAWR BK CORP 1.633 BMTC 117665109 24.4900 14,700.00 256,879.93 383,150.00 BUCKEYE TECHNOLOGIES INC. 0.000 BKI 118255108 10.0500 9,700.00 256,879.93 383,150.00 BUCKEYE TECHNOLOGIES INC. 0.000 BKI 118255108 10.0500 9,100.00 183,609.77 201,564.99	BOYDS COLLECTION LTD	0.000	FOB		4.2500	22,900.00	111,904.33	97,325.00
BRIGGS & STRATTON  1.958 BGG 109043109Q 67.4000 26,100.00 1,200,384.69 1,759,140.00 ERIGHT HORIZON FAMIL  0.000 BFAM 109195107 42.0000 14,300.00 501,133.80 600,600.00 BRINKS COMPANY  0.442 BCO 109696104Q 22.6100 65,500.00 1,205,273.48 1,480,955.00 BROADVISION INC  0.000 BVSN 111412607 4.2600 31,000.00 178,866.10 132,060.00 BROOKFIELD HOMES CORP  0.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOKLINE BANCORP IN 2.216 BRKL 11373M107 15.3400 69,600.00 1,015,830.67 1,067,664.00 BROOKS AUTOMATION INC  0.000 BKST 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKSTONE INC  BROOKS COMPANY INC  0.000 BKST 114537103 21.3100 20,800.00 412,306.60 443,248.00 BROWN SHOE COMPANY INC  BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 518,035.76 815,495.00 BRYN MAWR BK CORP  BRYN MAWR BK CORP  1.633 BMTC 117665109 24.4900 14,700.00 320,822.05 360,003.00 BSB BANCORP  2.531 BSBN 055652101 39.5000 9,700.00 393,035.76 324,614.99 BUCKLE INC  1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	BRADLEY PHARMACEUTIC	0.000	BDY		25.4300	13,600.00	292,915.01	345,848.00
BRIGGS & STRATTON BRIGHT HORIZON FAMIL O.000 BFAM 109195107 42.0000 14,300.00 501,133.80 600,600.00 BRINKS COMPANY BROADVISION INC COMPANY BROOKFIELD HOMES CORP O.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOKLINE BANCORP IN BROOKS AUTOMATION INC COMPANY 100 BROKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKS AUTOMATION INC COMPANY	BRADY CORPORATION	2.061	BRC		40.7500	17,200.00	492,259.62	700,900.00
BRIGHT HORIZON FAMIL  0.000 BFAM 109195107 42.0000 14,300.00 501,133.80 600,600.00  BRINKS COMPANY  0.442 BCO 109696104Q 22.6100 65,500.00 1,205,273.48 1,480,955.00  BROADVISION INC  0.000 BVSN 111412607 4.2600 31,000.00 178,866.10 132,060.00  BROOKFIELD HOMES CORP  0.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00  BROOKLINE BANCORP IN 2.216 BRKL 11373M107 15.3400 69,600.00 1,015,830.67 1,067,664.00  BROOKS AUTOMATION INC 0.000 BKST 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00  BROOKSTONE INC 0.000 BKST 114537103 21.3100 20,800.00 412,306.60 443,248.00  BROWN SHOE COMPANY INC 1.054 BWS 115736100Q 37.9300 21,500.00 518,035.76 815,495.00  BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,494.00  BRYN MAWR BK CORP 1.633 BMTC 117665109 24.4900 14,700.00 320,822.05 360,003.00  BSB BANCORP 2.531 BSBN 055652101 39.5000 9,700.00 256,879.93 383,150.00  BUCKEYE TECHNOLOGIES INC. 0.000 BKI 118255108 10.0500 32,300.00 393,035.76 324,614.99  BUCKLE INC 1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	BRIGGS & STRATTON	1.958	BGG		67.4000	26,100.00	1,200,384.69	1,759,140.00
BRINKS COMPANY BROADVISION INC BROADVISION INC BROOKFIELD HOMES CORP 0.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00 BROOKLINE BANCORP IN 2.216 BRKL 11373M107 15.3400 69,600.00 1,015,830.67 1,067,664.00 BROOKS AUTOMATION INC 0.000 BRKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKSTONE INC 0.000 BKST 114537103 21.3100 20,800.00 412,306.60 443,248.00 BROWN SHOE COMPANY INC 1.054 BWS 115736100Q 37.9300 21,500.00 518,035.76 815,495.00 BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,494.00 BRYN MAWR BK CORP 1.633 BMTC 117665109 24.4900 14,700.00 320,822.05 360,003.00 BSB BANCORP 2.531 BSBN 055652101 39.5000 9,700.00 256,879.93 383,150.00 BUCKEYE TECHNOLOGIES INC. 0.000 BKI 118255108 10.0500 32,300.00 393,035.76 324,614.99 BUCKLE INC 1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	BRIGHT HORIZON FAMIL	0.000	BFAM		42.0000	14,300.00	501,133.80	1 400 055 00
BROADVISION INC  BROOKFIELD HOMES CORP  0.620 BHS 112723101 25.7700 19,000.00 327,898.62 489,630.00  BROOKLINE BANCORP IN  BROOKLINE BANCORP IN  DROOKS AUTOMATION INC  0.000 BKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00  BROOKSTONE INC  DROOKS TINC  0.000 BKST 114537103 21.3100 20,800.00 412,306.60 443,248.00  BROWN SHOE COMPANY INC  DROWN SHOE COMPANY INC  DROUKS ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,494.00  BRYN MAWR BK CORP 1.633 BMTC 117665109 24.4900 14,700.00 320,822.05 360,003.00  BSB BANCORP 2.531 BSBN 055652101 39.5000 9,700.00 256,879.93 383,150.00  BUCKLEY TECHNOLOGIES INC. 1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	BRINKS COMPANY	0.442	BCO		22.6100	65,500.00	1,205,273.48	1,480,955.00
BROOKLINE BANCORP IN 2.216 BRKL 11373M107 15.3400 69,600.00 1,015,830.67 1,067,664.00 BROOKS AUTOMATION INC 0.000 BRKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKS TINC 0.000 BKST 114537103 21.3100 20,800.00 412,306.60 443,248.00 BROWN SHOE COMPANY INC 1.054 BWS 115736100Q 37.9300 21,500.00 518,035.76 815,495.00 BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,494.00 BRYN MAWR BK CORP 1.633 BMTC 117665109 24.4900 14,700.00 320,822.05 360,003.00 BSB BANCORP 2.531 BSBN 055652101 39.5000 9,700.00 256,879.93 383,150.00 BUCKEYE TECHNOLOGIES INC. 0.000 BKI 118255108 10.0500 32,300.00 393,035.76 324,614.99 BUCKLE INC 1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	BROADVISION INC	0.000	BVSN		4.2600	31,000.00	178,866.10	132,060.00
BROOKLINE BANCORP IN 2.216 BRL 11373M107 15.3400 69,600.00 1,015,830.67 1,067,664.00 BROOKS AUTOMATION INC 0.000 BRKS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKSTONE INC 0.000 BKST 114537103 21.3100 20,800.00 412,306.60 443,248.00 BROWN SHOE COMPANY INC 1.054 BWS 115736100Q 37.9300 21,500.00 518,035.76 815,495.00 BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,494.00 BRYN MAWR BK CORP 1.633 BMTC 117665109 24.4900 14,700.00 320,822.05 360,003.00 BSB BANCORP 2.531 BSBN 055652101 39.5000 9,700.00 256,879.93 383,150.00 BUCKEYE TECHNOLOGIES INC. 0.000 BKI 118255108 10.0500 32,300.00 393,035.76 324,614.99 BUCKLE INC 1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	BROOKFIELD HOMES CORP	0.620	BHS		25.7700	19,000.00	327,898.62	489,630.00
BROOKS AUTOMATION INC 0.000 BRRS 114340102 24.1700 52,200.00 1,426,588.52 1,261,674.00 BROOKSTONE INC 0.000 BKST 114537103 21.3100 20,800.00 412,306.60 443,248.00 BROWN SHOE COMPANY INC 1.054 BWS 115736100Q 37.9300 21,500.00 518,035.76 815,495.00 BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,494.00 BRYN MAWR BK CORP 1.633 BMTC 117665109 24.4900 14,700.00 320,822.05 360,003.00 BSB BANCORP 2.531 BSBN 055652101 39.5000 9,700.00 256,879.93 383,150.00 BUCKEYE TECHNOLOGIES INC. 0.000 BKI 118255108 10.0500 32,300.00 393,035.76 324,614.99 BUCKLE INC 1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	BROOKLINE BANCORP IN	2.216	BKKL		15.3400	69,600.00	1,015,830.67	1,067,664.00
BROWNS SHOE COMPANY INC 1.054 BWS 115736100Q 37.9300 21,500.00 518,035.76 815,495.00 BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,494.00 BRYN MAWR BK CORP 1.633 BMTC 117665109 24.4900 14,700.00 320,822.05 360,003.00 BSB BANCORP 2.531 BSBN 055652101 39.5000 9,700.00 256,879.93 383,150.00 BUCKEYE TECHNOLOGIES INC. 0.000 BKI 118255108 10.0500 32,300.00 393,035.76 324,614.99 BUCKLE INC	BROOKS AUTOMATION INC	0.000	BRKS		24.1700	52,200.00	1,426,588.52	1,261,6/4.00
BRUSH ENGINEERED MATERIALS BRUSH ENGINEERED MATERIALS BRYN MAWR BK CORP 1.633 BMTC 117665109 24.4900 14,700.00 224,313.95 419,494.00 BSB BANCORP 2.531 BSBN 055652101 39.5000 9,700.00 256,879.93 383,150.00 BUCKEYE TECHNOLOGIES INC. 0.000 BKI 118255108 10.0500 32,300.00 393,035.76 324,614.99 BUCKLE INC 1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	BROOKSTONE INC	0.000	BKST		21.3100	20,800.00	412,306.60	443,248.00
BRUSH ENGINEERED MATERIALS 3.135 BW 117421107 15.3100 27,400.00 244,313.95 419,494.00 BRYN MANGE BK CORP 1.633 BMTC 117665109 24.4900 14,700.00 320,822.05 360,003.00 BSB BANCORP 2.531 BSBN 055652101 39.5000 9,700.00 256,879.93 383,150.00 BUCKEYE TECHNOLOGIES INC. 0.000 BKI 118255108 10.0500 32,300.00 393,035.76 324,614.99 BUCKLE INC 1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	BROWN SHOE COMPANY INC	1.054	BMP		37.9300	21,500.00	214, 212, 05	815,495.00
BSB BANCORP 2.531 BSBN 055652101 39.5000 9,700.00 256,879.93 383,150.00 BUCKEYE TECHNOLOGIES INC. 0.000 BKI 118255108 10.0500 32,300.00 393,035.76 324,614.99 BUCKLE INC 1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	BRUSH ENGINEERED MAIERIALS	3.135	BW		15.3100	27,400.00	244,313.95	419,494.00
BUCKLE INC 2.531 BSBN 055052101 39.5000 9,700.00 256,879.93 383,150.00 BUCKLE INC 2.531 BSBN 055052101 39.5000 9,700.00 256,879.93 383,150.00 BUCKLE INC 2.531 BSBN 055052101 39.5000 9,700.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 39.5000 9,700.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 39.5000 9,700.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 29.5000 9,700.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 29.5000 9,700.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 29.5000 9,700.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 29.5000 9,700.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 29.5000 9,700.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 29.5000 9,700.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 29.5000 9,700.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 29.5000 9,100.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 29.5000 9,100.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 29.5000 9,100.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 29.5000 9,100.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 29.5000 9,100.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 29.5000 9,100.00 256,879.93 383,150.00 BUCKLE INC 2.541 BSBN 055052101 29.5000 9,100.00 256,879.93 383,150.00 BUCKLE INC 2.541 BBBN 055052101 29.5000 9,100.00 256,879.93 383,150.00 BBN 05505210 9,100.00 256,879.93 29.5000 9,100.00 256,879.93 29.5000 9,100.00 256,879.93 29.5000 9,100.00 256,879.93 29.5000 9,100.00 256,879.90 20.5000 9,100.00 256,879.90 20.5000 9,100.00 256,879.90 20.500 9,100.00 256,879.90 20.5000 9,100.00 256,879.90	BKIN MAWK BK CUKP	1.633	RMIC		∠4.4900	14,/00.00	320,822.05	300,003.00
BUCKLE INC 1.805 BKE 118440106 22.1500 9,100.00 183,609.77 201,564.99	DIGUEVE TEGINOLOGIEG ING	2.531	DNI		39.5000 10 0500	9,700.00	∠50,0/9.93	303,130.00
DUCALE INC 1.805 BRE 118440100 22.1500 9,100.00 183,609.// 201,564.99	DUCKETE TECHNOLOGIES INC.	0.000	DNE		10.0500	34,300.00	393,U35./b	324,014.99
	DOCKIE INC	1.805	DVF	110440100	ZZ.1300	9,100.00	103,009.//	201,304.99

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO			20 /0			
	Portfolio - QN2	QU.	ANTITATIVE 200	)0 (Q			
	Instrument - COM	CO	MMON STOCK				
BUILDING MATERIALS HLDG. C BURLINGTON COAT FACTORY WA C-COR ELECTRONICS C&D TECHNOLOGIES INC. C&F FINANCIAL CORP CABLE DESIGN TECHNOLOGIES CABOT MICROELECTRONICS COR CABOT MICROELECTRONICS COR CACI INTERNATIONAL INCCL CAL DIVE INTERNATIONAL INC CALGON CARBON CORP. CALIFORNIA PIZZA KITCHEN I CALIFORNIA WTR SVC G CALLAWAY GOLF COMPANY CAMBREX CORP. CAMCO FINANCIAL CORP CAMDEN NATL CORP CANDELA CORP CANTEL MEDICAL CORP CAPITAL CITY BK GROU CAPITAL CITY BK GROU CAPITAL CORP OF THE WEST CAPITOL BANCORP LTD CARAUSTAR INDUSTRIES INC. CARBO CERAMICS, INC. CARDIAC SCIENCE INC CARPENTER TECHNOLOGY CASCADE BANCORP CASCADE BANCORP CASCADE SATURAL GAS CORP. CASCADE NATURAL GAS CORP. CASELLA WASTE SYS IN CASEY'S GENERAL STORES INC CASH AMERICAN INT'L. INC. CASUAL MALE RETAIL GROUP I CATALINA MARKETING CORP CATHAY GENERAL BANCORP CATO CORP CL A CAVALRY BANCORP INC	CORP. 1.54!	BMHC	120113105	15.5300	14,800.00	185,091.47	229,844.00
BURLINGTON COAT FACTORY WA	AREHO 0.143	BCF	121579106	21.1600			
C-COR ELECTRONICS	0.000	CCBL	125010108	11.1300	51,900.00	495,649.54 214,229.90	577,647.00
C&D TECHNOLOGIES INC.	0.286	CHP	124661109	19.1700	24,700.00	495,649.54 214,229.90 577,957.23 316,128.14 769,404.11 1,140,407.75 543,501.04	473,499.00
C&F FINANCIAL CORP	2.01	CFFI	12466Q104	39.7000	7,200.00	316,128.14	285,840.00
CABLE DESIGN TECHNOLOGIES	0.000	CDT	126924109	8.9900	62,700.00	769,404.11	563,673.00
CABOT MICROELECTRONICS COR	RPORA 0.000	CCMP	12709P103	49.0000	22,200.00	1,140,407.75	1,087,800.00
CABOT OIL & GAS CORP.	0.54	COG	127097103Q	29.3500	24,500.00	543,501.04	719,075.00
CACI INTERNATIONAL INCCL	A 0.000	CAI	127190304	48.6200	34,700.00	907,672.91	1,687,114.00
CAL DIVE INTERNATIONAL INC	0.000	CDIS	127914109	24.1100	35,200.00	741.704.18	848.672.00
CALGON CARBON CORP.	1.93	CCC	1296031060	6.2100	16,700.00	101,528.47	103,707.00
CALIFORNIA PIZZA KITCHEN I	INC 0.000	CPKI	13054D109	20.1300	11,700.00	254,114.97	235,521.00
CALIFORNIA WTR SVC G	4.10	CWT	130788102	27.4000	13,100.00	377,361.90	358,940.00
CALLAWAY GOLF COMPANY	1.66	ELY	131193104	16.8500	79,500.00	1,131,283.26	235,521.00 358,940.00 1,339,575.00
CAMBREX CORP.	0.47	CBM	132011107	25.2600		411.894.71	431.946.00
CAMCO FINANCIAL CORP	3.34	CAFI	132618109	17.3300	17,100.00 9,100.00	150.246.09	157,703.00
CAMDEN NATL CORP	2.63	CAC	133034108	30.3600	9,700.00	268,990.81 169,738.15 110,629.51 420,137.66 201,233.03	294,492.00
CANDELA CORP	0.000	CLZR	136907102	18.1800	9,700.00 9,300.00	169,738.15	169,074.00
CANTEL MEDICAL CORP	0.000	) CMN	138098108	16.1900	8,200.00	110,629.51	132,758.00
CAPITAL CITY BK GROU	1.56	CCBG	139674105	45.9900	10,600.00	420,137.66	487,494.00
CAPITAL CORP OF THE WEST	0.000	CCOW	140065103	39.6400	6,000.00	201,233.03	237,840.00
CAPITOL BANCORP LTD	2.112	CBC	14056D105	28.4000	11,700.00	322,874.72	332,280.00
CARAUSTAR INDUSTRIES INC.	0.869	CSAR	140909102	13.8000	31,700.00	322,874.72 337,740.43	437,460.00
CARBO CERAMICS, INC.	0.78	CRR	140781105	51.2500	12,400.00	424,049.76	635,500.00
CARDIAC SCIENCE INC	0.000	) DFIB	141410209	3.9900	62,000.00	177,056.42	247,380.00
CARDIODYNAMICS INTL	0.000	CDIC	141597104	5.9700	40,100.00	140,799.92	239,397.00
CARMIKE CINEMAS INC	0.000	CKEC	143436400	34.8500	5,900.00 29,900.00	204,619.67 668,714.56	205,615.00
CARPENTER TECHNOLOGY	1.110	CRS	144285103	29.5700	29,900.00	668,714.56	884,143.00
CASCADE BANCORP	1.66	CACB	147154108	19.2600	15,200.00	272,858.55	292,752.00
CASCADE CORP.	1.97	CAE	147195101Q	22.3000	12,400.00	231,573.52	276,520.00
CASCADE NATURAL GAS CORP.	4.55	CGC	147339105	21.0900	5,900.00	109,766.78	124,431.01
CASELLA WASTE SYS IN	0.000	CWST	147448104	13.6900	3,600.00	33,176.46 728,948.88	49,284.00
CASEY'S GENERAL STORES INC	0.792	CASY	147528103	17.6600	53,500.00	33,176.46 728,948.88	944,810.00
CASH AMERICAN INT'L. INC.	0.330	) PWN	14754D100	21.1800	25,800.00	353,567.40	546,444.00
CASUAL MALE RETAIL GROUP I	INC 0.00	CMRG	148711104	6.9400	18,100.00	104,182.33	125,614.00
CATALINA MARKETING CORP	0.000	POS	148867104	20.1600	38,000.00	353,567.40 104,182.33 647,755.69 1,117,340.78 266,823.04	766,080.00
CATHAY GENERAL BANCORP	1.00	CATY	149150104	55.6800	23,992.00	1,117,340.78	1,335,874.56
CATO CORP CL A	3.12	CTR	149205106	20.5000	23,992.00	266,823.04	334,150.00
CAVALRY BANCORP INC	1.36	CAVB	149547101	17.5700	6,200.00	105,392.94	108,934.00
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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			
	Portfolio Instrument	- COM	COI	MMON STOCK				
CB BANCSHARES INC HA CCBT FINL COS INC CCC INFORMATION SVCS CDI CORP. CEC ENTERTAINMENT, INC. CELERA GENOMICS GROUP CELL GENESYS INC CELL THERAPEUTICS INC CENTENE CORP CENTER BANCORP INC CENTER FINANCIAL CORP CENTEX CONSTRUCTION CENTILLIUM COMMUNICATIONS IN CENTRAL COAST BANCOR CENTRAL EUROPEAN DISTRIBUTIO CENTRAL HUDSON GAS & ELEC. CENTRAL PACIFIC FINANCIAL CO CENTRAL PACIFIC FINANCIAL CO CENTRAL PARKING CORP. CENTRAL VERMONT PUB SERV CENTURY ALUMINUM COMPANY CENTURY BUSINESS SVC CEPHEID CERADYNE INC CERNER CORP. CFS BANCORP INC CHAMPION ENTERPRISES INC. CHARLES RIVER ASSOCI CHARLOTTE RUSSE HOLDING INC CHARMING SHOPPES CHARTER COMMUNICATIONS CHARTER FINL CORP WE CHARTER MUNICIPAL MTG ACCEPT CHATTEM INC CHECKPOINT SYSTEMS INC. CHEMICAL FINL CORP CHEROKEE INC DEL NEW CHESAPEAKE CORP		2.286	CBBI	124785106	62.9750	5,200.00	323,364.38 112,934.79 232,004.20 452,219.82 742,409.30 1,106,187.75 433,749.69 593,566.84 502,556.84 502,556.37 88.152.18	327,470.00 150,285.00
CCBT FINL COS INC		2.174	CCBT	12500Q102	34.9500	4,300.00	112,934.79	150,285.00
CCC INFORMATION SVCS		0.000	CCCG	12487Q109	16.9000	15,000.00	232,004.20	253,500.00
CDI CORP.		1.099	CDI	125071100	32.7500	14,700.00	452,219.82	481,425.00 1,341,137.00
CEC ENTERTAINMENT, INC.		0.000	CEC	125137109	47.3900	28,300.00	742,409.30	1,341,137.00
CELERA GENOMICS GROUP		0.000	CRA	038020202	13.9100	97,900.00	1,106,187.75	1,361,788.99
CELL GENESYS INC		0.000	CEGE	150921104	12.9400	41,500.00	433,749.69	537,010.00
CELL THERAPEUTICS INC		0.000	CTIC	150934107	8.7000	53,700.00	593,566.84	467,190.00
CENTENE CORP		0.000	CNC	15135B101	28.0100	21,100.00	502,556.80	591,011.00 178,906.00
CENTER BANCORP INC		1.831	CNBC	151408101	19.6600	9,100.00	149,567.37	178,906.00
CENTER FINANCIAL CORP		1.174	CLFC	15146E102	27.2500	5,600.00	88,152.18	152,600.00
CENTEX CONSTRUCTION		0.331	CXP	15231R109	60.2700	7,900.00	336,315.78	476,133.00
CENTILLIUM COMMUNICATIONS IN	NC	0.000	C.I.TM	152319109	5.6300	63,600.00	555,040.68	358,068.00
CENTRAL COAST BANCOR	227	0.000	CCBN	153145107	18.1400	9,900.00	174,359.95	1/9,586.00
CENTRAL EUROPEAN DISTRIBUTIO	ON	0.000	CEDC	153435102 153527106	31.6000 28.0300	8,400.00	1/0,829.22	265,440.00
CENTRAL GARDEN & PEI		4 605	CENI	12541M102	46.9000	17,100.00	700 052 24	916 060 00
CENTRAL HUDSON GAS & ELEC.	מפר	2 120	CDE	154760102	30.0400	17,400.00	160 261 17	510,000.00
CENTRAL PACIFIC FINANCIAL CO	JRP	0 401	CPC	154785109	14.9300	21 900 00	627 244 96	326 967 00
CENTRAL VERMONT DIR SERV		3 914	CV	155771108	23.5000	14 300 00	253 628 88	326,507.00
CENTIRY ALIMINIM COMPANY		1 052	CENX	156431108	19.0100	5 500 00	74 423 16	104 555 00
CENTURY BANCORD INC		1 353	CNBKA	156432106	35.4600	3 900 00	122 565 66	138 294 00
CENTURY BUSINESS SVC		0.000	CBIZ	156490104	4.4700	87,900.00	293.369.26	392,913.00
CEPHEID		0.000	CPHD	15670R107	9.5800	14,200.00	69.402.33	136,035.99
CERADYNE INC		0.000	CRDN	156710105	34.0600	10,000.00	284,006.10	340,600.00
CERNER CORP.		0.000	CERN	156782104	37.8500	34,200.00	873,283.10	1,294,470.00
CFS BANCORP INC		2.965	CITZ	12525D102	14.8400	11,600.00	172,735.34	172,144.00
CHAMPION ENTERPRISES INC.		0.000	CHB	158496109	7.0000	41,000.00 9,500.00	149,567.37 88,152.18 336,315.78 555,040.68 174,359.95 170,829.22 518,141.63 700,853.24 468,264.47 627,244.96 253,628.88 74,423.16 122,565.66 293,369.26 69,402.33 284,006.10 873,283.10 172,735.34 240,168.53 301,757.17 159,428.76 658,001.82 963,994.60	287,000.00
CHARLES RIVER ASSOCI		0.000	CRAI	159852102	31.9900	9,500.00	301,757.17	303,905.00
CHARLOTTE RUSSE HOLDING INC		0.000	CHIC	161048103	13.8600	13,700.00	159,428.76	189,882.00
CHARMING SHOPPES		0.000	CHRS	161133103	5.4000	123,100.00	658,001.82	664,740.00
CHARTER COMMUNICATIONS		0.000	CHTR	16117M107	4.0200	275,000.00	963,994.60	1,105,499.99
CHARTER FINL CORP WE		2.146	CHFN	16122M100	37.2700		9,192.22 965,490.10	11,181.01 1,052,274.00 128,880.00
CHARTER MUNICIPAL MTG ACCEPT	ΓAN	7.004	CHC	160908109	21.1300	300.00 49,800.00	965,490.10	1,052,274.00
CHATTEM INC		0.000	CHTT	162456107	17.9000	7,200.00 41,400.00	122,201.75	128,880.00
CHECKPOINT SYSTEMS INC.		0.000	CKP	162825103	18.9100	41,400.00	624,162.03	782,874.00
CHEMICAL FINL CORP		2.912	CHFC	163731102		28,600.00	122,201.75 624,162.03 927,284.73 306,365.41 540,563.19	1,040,754.00
CHEROKEE INC DEL NEW		1.649	CHKE	16444H102	22.7400	14,100.00	306,365.41	320,634.00
CHESAPEAKE CORP		3.323	CSK	165159104	26.4800	23,500.00	540,563.19	622,280.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK		0 (0			
	Portfolio - QN2 Instrument - COM	QU	ANIIIAIIVE ZUU	U (Q			
	Instrument - COM	COI	MIMON STOCK				
CHESAPEAKE UTILITIES CORP CHICAGO PIZZA & BREWERY INC CHILDREN'S PLACE CHIPPAC INC CHIQUITA BRANDS CHITTENDEN CORPORATION CHOICE HOTELS INTL INC CHOLESTECH CORP CHRISTOPHER & BANKS CORP CHRISTOPHER & BANKS CORP CHRONIMED INC CHURCHILL DOWNS INC CIMA LABS INC CIMAREX ENERGY CINCINNATI BELL INC CIPHERGEN BIOSYSTEMS CIRCOR INTERNATIONAL INC CIRTUS LOGIC INC CITIZENS FIRST BANCO CITIZENS FIRST BANCO CITIZENS INC CITIZENS SOUTH BANKING CORE CITY BK LYNNWOOD WAS CITY HLDG CO CKE RESTARUANTS INC. CLARCOR INC. CLARCOR INC. CLARK INC CLAYTON WILLIAMS ENERGY INC CLOSURE MEDICAL CORP CMG INC CMS ENERGY CORP CNA SURETY CORP CNA SURETY CORP CNB FINANCIAL CORP/PA CNET NETWORKS INC COACHMEN INDUSTRIES INC COACHMEN INDUSTRIES INC COASTAL BANCORP INC	4.222	CPK	165303108	26.0500	600.00	14,106.98 152,549.45 479,426.46 336,174.22 764,569.39 1,095,986.14 565,050.89 157,352.61 897,545.87 297,806.72 281,641.13 899,926.16 490,361.13 913,417.01 1,753,549.16 414,368.65 271,584.28 665,849.63 1,412,519.54 220,535.08 129,787.07 145,425.38 274,961.23 613,915.37 221,576.31 819,208.89 127,215.17 239,499.72 959,674.46 246,586.44 370,479.89 742,376.88 3,297,548.12 335,592.54 191,888.29 1,007,002.49 110,601.42 142,792.80 153,330.07	15,630.00
CHICAGO PIZZA & BREWERY INC	0.000	CHGO	167889104	14.9200	13,000.00	152,549.45	193,960.00
CHILDREN'S PLACE	0.000	PLCE	168905107	26.7300	15,100.00	479,426.46	403,623.00
CHIPPAC INC	0.000	CHPC	169657103	7.5900	37,800.00	336,174.22	286,902.00
CHIQUITA BRANDS	0.000	CQB	170032809Q	22.5300	48,800.00	764,569.39	1,099,464.00
CHITTENDEN CORPORATION	2.378	CHZ	170228100	33.6400	40,500.00	1,095,986.14	1,362,420.00
CHOICE HOTELS INTL INC	2.269	CHH	169905106	35.2500	19,400.00	565,050.89	683,850.00
CHOLESTECH CORP	0.000	CTEC	170393102	7.6300	16,400.00	157,352.61	125,132.00
CHRISTOPHER & BANKS CORP	0.819	CBK	171046105	19.5300	42,450.00	897,545.87	829,048.50
CHRONIMED INC	0.000	CHMD	171164106	8.4800	32,200.00	297,806.72	273,056.00
CHURCHILL DOWNS INC	1.381	CHDN	171484108	36.2010	7,200.00	281,641.13	260,647.20
CIBER INC.	0.000	CBR	17163B102	8.6600	76,800.00	899,926.16	665,088.00
CIMA LABS INC	0.000	CIMA	171796105	32.6200	17,300.00	490,361.13	564,326.00
CIMAREX ENERGY	0.000	XEC	171798101	26.6900	50,200.00	913,417.01	1,339,838.00
CINCINNATI BELL INC	0.000	CBB	171871106	5.0500	258,700.00	1,753,549.16	1,306,434.99
CIPHERGEN BIOSYSTEMS	0.000	CIPH	17252Y104	11.2400	41,800.00	414,368.65	469,832.00
CIRCOR INTERNATIONAL INC	0.622	CIR	17273K109	24.1000	14,900.00	271,584.28	359,090.00
CIRRUS LOGIC INC	0.000	CRUS	172755100	7.6700	102,100.00	665,849.63	783,107.00
CITIZENS BKG CORP MI	3.484	CBCF.	174420109	32.7200	52,300.00	1,412,519.54	1,/11,256.00
CITIZENS FIRST BANCO	1.5/8	CTZN	17461R106	22.8000	10,300.00	220,535.08	234,840.00
CITIZENS INC	0.000	CIA	174740100	9.4300	17,655.00	129,787.07	166,486.65
CITIZENS SOUTH BANKING CORP	1.720	CSBC	176682102	13.9500	10,800.00	145,425.38	150,660.00
CITY BK LYNNWOOD WAS	2.461	CLRK	17770A109 177835105	32.5000	9,700.00	2/4,961.23	315,250.00
CITY HLDG CO	2.285	CHCO	177835105	35.0000	20,100.00	013,915.37	703,500.00
CKE RESTARUANTS INC.	0.000	CKR	12561E105 179895107Q	6.3900	33,300.00	221,5/6.31	212,/8/.00
CLARCOR INC.	1.133	CTC	181457102	10 2400	30,100.00	819,208.89 107 015 17	1,32/,410.00
CLARK INC	7.404	CLK	969490101	19.2400	10 600 00	127,215.17	200 142 00
CLECO CORD HOLDING CO	5 005	CMET	12561W105	17 0000	10,600.00	259,499.72	300,142.00
CLECO CORP. HOLDING CO.	0.005	CNL	185896107Q	17.9600	11 000 00	246 596 44	560 450 00
CLOSIDE MEDICAL CODD	0.785	CLCD	189093107	22 0200	12 200 00	270,380.44	417 220 00
CMCT INC	0.000	CLSK	125750109	1.7800	12,300.00	7/12 276 00	702 702 00
CMC EMEDGA CODD	0.000	CMGT	1258961000	0 5200	162 500 00	2 207 5/0 12	1 204 500 00
CMS ENERGI CORP	0.450	CMD	12612L108	9 5100	34 400 00	225 502 54	327 144 00
CNR FINANCIAL CORP/PA	3 NA1	CCNE	126128107	42 0800	4 400 00	191 888 29	185 152 00
CNET NETWORKS INC	0 000	CNET	12613R104	6 8200	142 300 00	1 007 002 49	970 486 00
COACHMEN INDIISTRIES INC	1 325	COA	189873102	18.1100	7.400.00	110 601 42	134 014 00
COASTAL BANCORP INC	1 459	CBSA	19041P105	41.1100	4.900.00	142.792.80	201.439 00
COASTAL FINL CORP DE	1 247	CFCP	19046E105	17.6400	12.470.00	153.330.07	219.970.80
	1.21/	01 01	170101103	17.0100	12,170.00	133,330.07	210,070.00

Investment Desc	Rating Coupon Y	Yield	Ticker	Identifier H	F Price	Par/Shares	Book Value	Market Value
	Group - Portfolio -			ANTITATIVE 20	200 /0			
	Instrument -			MON STOCK	000 (Q			
	IIIstrument -	COM	COI	MMON STOCK				
COBIZ INC COCA-COLA BOTTLING COEUR D'ALENE MINES CORP.		1.302	COBZ	190897108	18.4200	10,000.00	150,772.10 82,541.88 400,545.44 1,041,745.34 979,825.53	184,200.00
COCA-COLA BOTTLING		1.869		191098102	53.4900	1,600.00	82,541.88	85,584.00
COEUR D'ALENE MINES CORP. COGNEX CORP. COHERENT INC. COHU INC. COINSTAR INC COLDWATER CREEK INC. COLE NATIONAL CORP N COLLAGENEX PHARMACEUTICALS COLLINS & AIKMAN CORP COLUMBIA BANCORP/OR COLUMBIA BANCORP/OR COLUMBIA BANKING SYSTEM INC COLUMBIA LABS INC COMMERCE GROUP INC M COMMERCIAL BANKSHARES INC/OMMERCIAL CAPITAL BANCORP. COMMERCIAL FEDERAL CORP. COMMERCIAL METALS CO. COMMONWEALTH TELEPHONE ENTICOMMSCOPE INC.		0.000	CDE	192108108	5.7800	215,200.00	400,545.44	1,243,856.01
COGNEX CORP.		0.849	CGNX	192422103	28.2400	40,900.00	1,041,745.34	1,155,016.00
COHERENT INC.		0.000	COHR	192479103	23.8000	41,600.00	979,825.53	990,080.00
COHU INC.		1.044	COHU	192576106	19.1500	25,300.00	878,760.91 714,844.58 151,529.17 94,054.42 118,652.50 260,824.27 172,986.66 130,844.09 298,281.09 627,444.88 1,070,901.33 128,791.38	484,495.00
COINSTAR INC		0.000	CSTR	19259P300	18.0600	35,000.00	714,844.58 151,529.17 94,054.42 118,652.50 260,824.27 172,986.66 130,844.09	632,100.00
COLDWATER CREEK INC.		0.000	CWTR	193068103	11.0000	14,250.00	151,529.17	156,750.00
COLE NATIONAL CORP N		0.000	CNJ	193290103	20.0000	7,300.00	94,054.42	146,000.00
COLLAGENEX PHARMACEUTICALS	INC	0.000	CGPI	19419B100	11.2100	11,200.00	118,652.50	125,552.00
COLLINS & AIKMAN CORP		0.000	CKC	194830204	4.3300	82,500.00	260,824.27	357,225.00
COLUMBIA BANCORP		1.877	CBMD	197227101	31.9500	6,600.00	172,986.66	210,870.00
COLUMBIA BANCORP/OR		2.087	CBBO	197231103	17.2500	9,100.00	130,844.09	156,975.00
COLUMBIA BANKING SYSTEM INC	C	0.923	COLB	197236102	21.6600	16,100.00	298,281.09	348,726.00 425,250.01 1,106,000.00
COLUMBIA LABS INC		0.000	COB	197779101	6.3000	67,500.00	627,444.88	425,250.01
COMMERCE GROUP INC M		3.240	CGI	200641108	39.5000	28,000.00	1,070,901.33	1,106,000.00
COMMERCIAL BANKSHARES INC/	F'L	1.907	CLBK	201607108		4,100.00	128,791.38	137,596.00
COMMERCIAL CAPITAL BANCORP	INC	0.000	CCBI	20162L105	21.4100	1,700.00	21,879.18	36,397.00
COMMERCIAL FEDERAL CORP.		1.872	CFB	201647104	26.7100	53,400.00	128,791.38 21,879.18 1,292,196.86 403,811.51	36,397.00 1,426,314.00 735,680.00
COMMERCIAL METALS CO.		1.052	CMC	201723103	30.4000	24,200.00	403,811.51	735,680.00
COMMONWEALTH TELEPHONE ENTI	ERPR	0.000	CTCO	203349105	37.7500	26,400.00	1,158,874.96 990,678.81 67,897.79	996,600.00
COMMSCOPE INC.		0.000	C.I.A	203372107	16.3300	71,600.00	990,678.81	1,169,228.00
COMMUNITY BANK OF NORTH VA		1.686	CBNA	203566104	18.9800 49.0000	5,000.00	6/,89/./9	94,900.00
COMMUNITY BANK SYSTEM INC		2.612	CBO	203607106		13,700.00	549,885.92	6/1,300.00
COMMUNITY BKS INC MI		1.696	CMLA	203628102	39.3100 28.9400	9,800.00	3UZ,4Z9.I/	385,238.00
COMMUNITY FIRST BANKSHARES		3.1/9	CFBX	203902101 204149108	30.2000	16 200 00	549,885.92 302,429.17 1,075,475.31 422,310.40	1,2/3,360.00
COMMUNITY IR BANCORP		2.708	CIBI	204780100	5.2400	60,000.00	289,305.35	491,656.00
COMPUCOM SYS INC		0.000	CMPC		21.2800	16,100.00	276,395.69	314,400.00 342,608.00
COMPUCED HODIZONS GO		0.000	CURI	20478N100 205908106	3.9300	75,700.00	303,705.70	297,501.00
COMPUTER NETWORK TEGLI CORD		0.000	CMNTT	204925101	9.5400	32,600.00		
COMPUTER DECCEDANC C		1 600	CDCT	205306103	20.1200	7,500.00	268,111.43 147,110.73	150,900.00
COMPUTER PROGRAMS &		0 000	CDR	205768203	19.3000	36,000.00	496,844.32	694,800.00
COMPECE TELECOMMUNICATIONS		0.000	CKK	205826209	28.8700	21,700.00	588,873.46	626,479.00
COMMONWEALTH TELEPHONE ENTI- COMMSCOPE INC. COMMUNITY BANK OF NORTH VA COMMUNITY BANK SYSTEM INC COMMUNITY BKS INC MI COMMUNITY FIRST BANKSHARES COMMUNITY TR BANCORP COMPUCOM SYS INC COMPUTER HORIZONS CO COMPUTER HORIZONS CO COMPUTER NETWORK TECH CORP COMPUTER PROGRAMS & COMSTOCK RESOURCES INC COMTECH TELECOMMUNICATIONS CONCEPTUS INC CONCORD CAMERA CORP CONCORD COMMUNICATIONS INC CONCUR TECHNOLOGIES INC		0.000	CDTC	206016107	10.6200	20,900.00	321,694.30	221,958.01
CONCORD CAMERA CORD		0.000	T.FNS	206156101	9.2500	29,600.00		
CONCORD COMMINICATIONS INC		0.000	CCRD	206186108	19.9700	19,700.00	227,137.58 344,643.03	393,409.00
CONCUR TECHNOLOGIES INC		0.000	CNOR	206708109	9.6800	27,700.00	317,457.95	268,136.00
CONCURRENT COMPUTER CORP		0.000		206710204	4.3700	75,000.00	209,626.20	327,750.00
COLLECTED COLL COLL			00010	200710201	1.5,00	75,000.00	200,020.20	327,730.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - Portfolio -	- COMMO	N STOCK	ANTITATIVE 20	00 (0			
	Instrument	- QNZ - COM	COM	MMON STOCK	00 (Q			
	THIS CT UNITETIC	COM	COI	MON STOCK				
CONEXANT SYSTEMS INC.		0.000	CNXT	207142100	4.9700	293,500.00	1,485,967.39	1,458,695.00
CONMED CORPORATION		0.000	CNMD	207410101	23.8000	35,000.00	665,232.85	833,000.00
CONNECTICUT BANCSHAR		1.397	SBMC	207540105	51.5400	13,300.00	665,232.85 583,674.39	685,482.00
CONNECTICUT WTR SVC		3.001	CTWS	207797101	27.6500	4,300.00 4,300.00 24,300.00	118,041.03 364,537.49	118,895.00
CONNETICS CORP		0.000	CNCT	208192104	18.1600	24,300.00	364,537.49	441,288.00
CONSOLIDATED GRAPHICS INC.		0.000	CGX	209341106	31.5800	13,400.00	582,831.24 175,080.70 1,190,495.59	423,172.00
CONSOLIDATED-TOMOKA LAND C	0	0.733	CTO	210226106	32.7000	6,800.00	175,080.70 1,190,495.59	222,360.00
CONTINENTAL AIRLINES INC -	CLA	0.000	CAL	210795308 211919105	16.2700 3.4100	79,400.00 15,600.00	1,190,495.59 62,971.97 883,942.23	1,291,838.00 53,196.00
COODED COMPANIES INC		0.000	CNVR	211919105	47.1300	37,300.00	02,9/1.9/	1,757,949.01
COOPER COMPANIES INC.		1 964	CUU	216831107Q	21.3800	71,500.00	1,409,027.88	1,737,949.01
COPER TIRE & ROBBER		0 000	CIB	217204106	16.5000	82,100.00	1,294,166.20	1,354,650.00
CORIXA COPR		0.000	CRXA	21887F100	6.0400	54,600.00	402.799.62	329.784.00
CORN PRODUCTS INT'L INC.		1.393	CPO	219023108	34.4500	43 500 00	1,117,611.37	329,784.00 1,498,575.00 374,010.00
CORNELL COMPANIES IN		0.000	CRN	219141108	13.6500	27,400.00	388,445.10 1,121,683.27 471,745.80	374,010.00
CORRECTIONS CORP OF		0.000	CXW	22025Y407	28.8300	42,300.00	1,121,683.27	1,219,509.00
CORUS BANKSHARES INC		3.168	CORS	220873103	31.5600	18,600.00	471,745.80	1,219,509.00 587,016.00
CORVEL CORP		0.000	CRVL	221006109	37.6000	7,800.00	279,489.36 607,153.22 943,615.31 571,973.36 238,446.83 1,537,142.53 154,186.42	293,280.00
CORVIS		0.000	CORV	221009103	1.7000	422,900.00	607,153.22	718,929.99
COST PLUS INC		0.000	CPWM	221485105	41.0000	25,800.00	943,615.31	1,057,800.01
COSTAR GROUP INC		0.000	CSGP	22160N109	41.6800	17,700.00	571,973.36	737,736.00
COURLER CORP		0.909	CRRC	222660102 222816100	38.4710 26.8000	6,750.00	238,446.83	1 000 560 00
COVENANT TRANSPORT INC CI -	7\	0.000	CVD	22284P105	19.0100	74,200.00 8,800.00	1,537,142.53	1,900,500.00
CDT CODD	A	3 166	CDA	125902106	20.2100	9,800.00	143,938.78	198,058.00
CRAWFORD & CO		3.399	CRD. B	224633107	7.0600	12 000 00		91 780 00
CRAY INC		0.000	CRAY	225223106	9.9300	70,000.00	645,293.60	695,100.00
CREDENCE SYSTEMS CORP		0.000	CMOS	225302108	13.1600	76,200.00	645,293.60 1,792,675.88 184,707.46	695,100.00 1,002,792.00 238,680.00
CREDIT ACCEP CORP MI		0.000	CACC	225310101	15.3000	15,600.00	184,707.46	238,680.00
CROMPTON CORPORATION		2.789	CK	227116100Q	7.1700	138,200.00	1,368,023.88	990,894.00
CROSS COUNTRY INC		0.000	CCRN	227483104	14.9200	23,300.00	338,115.38	347,636.01
CROWN CORK & SEAL INC.		11.037	CCK	228368106	9.0600	178,300.00	1,322,747.82	1,615,398.00
CROWN MEDIA HLDGS IN		0.000	CRWN	228411104	8.2700	30,900.00	138,526.84	255,543.00
CRYOLIFE INC		0.000	CRY	228903100	5.7800	19,700.00	144,013.39	113,866.01
CSG SYSTEMS INTL. INC.		0.000	CSGS	126349109	12.4900	63,200.00	873,245.66	789,368.00
CSK AUTU CURP		1 021	CAU	125965103 125906107	18.7700 31.0100	31,400.00 E 600.00	873,245.66 467,434.42 148,867.79 259,056.06	589,378.00 173,656.00
CL COMMINICATIONS IN		1 925	CTCT	126426402	13.5000	5,600.00 21,200.00	148,867.79 259,056.06	286,200.00
CTI MOLECULAR IMAGING INC		0.000	CTMT	22943D105	16.9100	19,200.00	328,927.69	324,672.00
CONEXANT SYSTEMS INC. CONMED CORPORATION CONNECTICUT BANCSHAR CONNECTICUT WTR SVC CONNECTICS CORP CONSOLIDATED GRAPHICS INC. CONSOLIDATED TOMOKA LAND CONTINENTAL AIRLINES INC - CONTINENTAL AIRLINES INC. COOPER COMPANIES INC. COOPER TIRE & RUBBER COPART INC CORNELL COMPANIES IN CORRECTIONS CORP OF CORUS BANKSHARES INC CORVEL CORP CORVIS COST PLUS INC COSTAR GROUP INC COURIER CORP COVANCE INC COVENANT TRANSPORT INC CL- CPI CORP CRAWFORD & CO CRAY INC CREDENCE SYSTEMS CORP CREDIT ACCEP CORP MI CROMPTON CORPORATION CROSS COUNTRY INC CROWN CORK & SEAL INC. CROWN MEDIA HLDGS IN CRYOLIFE INC CSS SYSTEMS INTL. INC. CSK AUTO CORP CSS INDS INC CT COMMUNICATIONS IN CTI MOLECULAR IMAGING INC		0.000	01111	227 132103	10.7100	17,200.00	320,327.03	321,072.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - QN2 Instrument - COM	QU	ANTITATIVE 2000	) (Q			
	Instrument - COM	CO	MMON STOCK				
CTS CORP.  CUBIC CORP  CUBISTS PHARMACEUTICALS  CUMULUS MEDIA INC. CL. A  CUNO INCORPORATED  CURAGEN CORP  CURATIVE HEALTH SERVICES INC  CVT THERAPEUTICS INC  CVB FINL CORP  CYBERGUARD CORP  CYBERGUARD CORP  CYBERONICS INC  CYMER INC  CYTYC CORPORATION  D&E COMMUNICATIONS INC  D&K HEALTHCARE RESOURCES  DADE BEHRING HOLDINGS INC  DAKTRONICS INC  DARLING INTERNATIONAL INC	1.043	CTS	126501105	11.5000	41,300.00 18,700.00	683,999.53 448,323.56	474,950.00
CUBIC CORP	0.608	CUB	229669106	23.0000	18,700.00	448,323.56	430,100.00
CUBISTS PHARMACEUTICALS	0.000	CBST	229678107	12.1600	59,900.00	699,797.79 778,962.52 560,212.69 281,882.06 323,962.23	728,384.00
CUMULUS MEDIA INC. CL. A	0.000	CMLS	231082108	22.0000	43,800.00	778,962.52	
CUNO INCORPORATED	0.000	CUNO		45.0300	17,900.00	560,212.69	806,037.00
CURAGEN CORP	0.000	CRGN	23126R101	7.3300	51,800.00 24,200.00	281,882.06	379,694.00
CURATIVE HEALTH SERVICES IN	NC. 0.000	CURE	23126W100	13.8000	24,200.00	323,962.23	379,694.00 333,960.00
CURTISS-WRIGHT CORP.	0.799	CW	231561101	45.0100	20,000.00 24,800.00	568,289.52	900,200.00 363,568.01
CV THERAPEUTICS INC	0.000	CVTX	126667104	14.6600	24,800.00	568,289.52 814,946.48	363,568.01
CVB FINL CORP	2.260	CVBF	126600105	19.2900	43,780.00	829,206.71 110,610.77 593,628.64 1,216,332.94 1,514,529.17	844,516.20
CYBERGUARD CORP	0.000	CGFW	231910100	8.7200	13,000.00	110,610.77	113,360.00
CYBERONICS INC	0.000	CYBX	23251P102	32.0100	24,000.00	593,628.64	768,240.00
CYMER INC	0.000	CYMI	232572107	46.1900	38,300.00	1,216,332.94	1,769,077.00
CYTYC CORPORATION	0.000	CYTC	232946103	13.7600	135,500.00	1,514,529.17	1,864,480.00
D&E COMMUNICATIONS INC	3.445	DECC	232860106	14.5100	15,500.00	216,866.59 397,078.97	224,905.00
D&K HEALTHCARE RESOURCES	0.442	DKHR	232861104	13.5600	26,500.00	397,078.97	359,340.00
DADE BEHRING HOLDINGS INC	0.000	DADE	23342J206	35.7400	52,700.00 17,100.00	1,319,204.81 302,164.07	1,883,498.00
DAKTRONICS INC	0.000	DAKT	234264109	25.1600	17,100.00	302,164.07	430,236.00
DARLING INTERNATIONAL INC	0.000	DAR	237266101	2.7600	67,500.00	173,229.30	186,300.00 602,280.00
DATASCOPE CORP	0.557	DSCP	238113104	35.8500	16,800.00	173,229.30 488,710.72 200,333.60 150,346.94 99,992.30	602,280.00
DATASTREAM SYSTEMS INC.	0.000	DSTM	238124101	7.8500	20,900.00	200,333.60	164,065.00 169,912.00 111,800.00
DAVE & BUSTERS INC	0.000	DAB	23833N104	12.6800	13,400.00	150,346.94	169,912.00
DEB SHOPS INC	2.325	DEBS	242728103	21.5000	5,200.00	99,992.30	111,800.00
DECODE GENETICS INC	0.000	DCGN	243586104	8.1900	36,600.00	127,135.58	299,753.99
DEL LABS INC	0.000	DLI	245091103	25.0000	5,775.00	135,931.29	144,375.01
DELPHI FINANCIAL GROUP CL-	A 0.888	DFG	247131105	36.0000	29,700.00	824,268.69	1,069,200.00
DELTA & PINE LAND CO.	1.574	DLP	247357106	25.4000	45,200.00	127,135.58 135,931.29 824,268.69 1,194,713.29	1,148,080.00
DELTIC TIMBER CORP	0.822	DEL	247850100	30.4000	11,600.00	291,767.81	352,640.00
DENBURY RES INC	0.000	DNR	247916208	13.9100	11,600.00	291,767.81 550,621.43 84,456.41 707,992.31 340,932.55	575,874.00
DENDREON CORP	0.000	DNDN	24823Q107	8.0600	13,400.00	84,456.41	108,004.00
DENDRITE INTERNATIONAL INC	. 0.000	DRTE	248239105	15.6700	44,600.00	707,992.31	698,882.00
DEPARTMENT 56 INC	0.000	DFS	249509100	13.1000	44,600.00 25,100.00	340,932.55	328,810.00
DHB INDS INC	0.000	DHB	23321E103	7.0000	4,000.00 24,600.00	22,014.66	28,000.00
DIAGNOSTIC PRODUCTS CORP	0.522	DP	252450101	45.9100	24,600.00	22,014.66 587,737.85	1,129,386.00
DADE BEHRING HOLDINGS INC DAKTRONICS INC DARLING INTERNATIONAL INC DATASCOPE CORP DATASTREAM SYSTEMS INC. DAVE & BUSTERS INC DEB SHOPS INC DEED SHOPS INC DEL LABS INC DELPHI FINANCIAL GROUP CL-2 DELTA & PINE LAND CO. DELTIC TIMBER CORP DENBURY RES INC DENDREON CORP DENDRITE INTERNATIONAL INC DEPARTMENT 56 INC DHB INDS INC DIAGNOSTIC PRODUCTS CORP DICKS SPORTING GOODS INC DIGENE CORP DIGITAL GENERATION SYSTEMS DIGITAL INSIGHT	0.000	DKS	253393102	48.6600	16,100.00	587,737.85 653,191.48 592,088.25 205,838.17 78,039.23 732,755.90	783,426.00
DIGENE CORP	0.000	DIGE	253752109	40.1000	19,000.00	592,088.25	761,900.00
DIGIMARC CORP	0.000	DMRC	253807101	13.3000	12,700.00	205,838.17	168,910.00
DIGITAL GENERATION SYSTEMS	0.000	DGIT	253921100	2.2400	34,700.00	78,039.23	77,728.00
DIGITAL INSIGHT	0.000	DGTN	25385P106	24.9000	35 100 00	732 755 90	873 990 00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC						
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DIGITAL RIVER INC DIGITALTHINK INC DIGITAS INC DILLARDS INC. CL-A DIME COMMUNITY BANCSHARES DIMON INC. DIODES INC DIONEX CORP. DISCOVERY LABORATORIES INC DITECH COMMUNICATIONS CORP DUVERSA CORP DJ ORTHOPEDICS INC DOBSON COMMUNICATIONS CORP DOLLAR THRIFTY AUTOM	0.000	DRIV	25388B104	22.1000	39,300.00	932,025.22	868,530.00
DIGITALTHINK INC	0.000	DTHK	25388M100	2.8100 9.3200	48,400.00	154,581.93 271,960.42 1,547,090.70 513,479.60 353,409.92	136,004.00
DIGITAS INC	0.000	DTAS	25388K104	9.3200	48,400.00 35,900.00	271,960.42	334,588.00
DILLARDS INC. CL-A	0.972	DDS	254067101Q	16.4600	83,600.00	1,547,090.70	1,376,056.00
DIME COMMUNITY BANCSHARES	2.210	DCOM	253922108	30.7600	24,600.00 50,100.00	513,479.60	756,696.00
DIMON INC.	4.444	DMN		6.7500	50,100.00	353,409.92	338,174.99
DIODES INC	0.000	DIOD	254543101	19.0000	15,450.00 20,100.00	292,155.20	293,550.00 925,002.00
DIONEX CORP.	0.000	DNEX	254546104	46.0200	20,100.00	627,464.64	925,002.00
DISCOVERY LABORATORIES INC	0.000	DSCO	254668106	10.4900	18,300.00 41,700.00	292,155.20 627,464.64 141,380.23 266,554.66 264,115.17 348,144.26 415,504.50	191,967.01 796,470.00 217,375.00
DITECH COMMUNICATIONS CORP	0.000	DITC	25500M103	19.1000	41,700.00	266,554.66	796,470.00
DIVERSA CORP	0.000	DVSA		9.2500	23,500.00	264,115.17	217,375.00
DJ ORTHOPEDICS INC	0.000	DJO	23325G104	26.8000	13,900.00	348,144.26	372,520.00
DOBSON COMMUNICATIONS CORP	0.000	DCEL	256069105	6.5700	57,800.00	415,504.50	379,746.00
DOLLAR THRIFTY AUTOM	0.000	DTG	256743105	25.9400	21,400.00 9,600.00	442,630.81 278,161.19 216,537.20 823,735.21 343,333.69	555,116.00
DOMESTIC COOLD INC	0.000	DHOM	257386102 257701201	30.3300 22.0200	9,600.00	2/8,161.19	291,168.00
DOWNEGAL GROUP INC	1.998	DGICA	25848T109	15.1500	11,600.00	210,537.20	255,432.00
DOL BILL SISIEMS CORP	0.000	DOMD	259858108	13.4700	11,600.00 52,101.00 28,100.00	2/2 222 60	709,330.13
DOVER DOWNS CAMING &	2 114	DOAL	260095104	9.4600	10 100 00	99 170 97	95 546 00
DOVER MOTORSDORTS IN	1 142	מעם	260174107	3.5000	17 500 00	99,170.97 79,291.10 271,894.77 179,259.92 163,942.83	61 250 00
DRESS BARN INC	0 000	DRRN	261570105	14.9900	23 000 00	271 894 77	344 770 00
DREW INDS INC	0.000	DW	26168L205	27.8000	7.500.00	179.259.92	208.500.00
DREXLER TECHNOLOGY C	0.000	DRXR	261876106	13.6700	10,800.00	163.942.83	147.636.00
DRS TECHNOLOGIES INC	0.000	DRS	23330X100	27.7800	10,800.00 29,412.00 62,200.00	163,942.83 898,691.09 392,238.80 716,940.41 715,300.02 117,545.73 832,107.72 195,607.95 248,866.20 551,883.03	817,065.35
DRUGSTORE COM INC	0.000	DSCM	262241102	5.5100	62,200.00	392,238.80	342,722.00
DSP GROUP INC.	0.000	DSPG	23332B106	24.9100	33,200.00	716,940.41	827,012.00
DUANE READE INC	0.000	DRD	263578106	16.9200	33,200.00 26,100.00	715,300.02	441,612.00
DUCOMMUN INC DEL	0.000	DCO	264147109	22.3500	8,100.00 20,700.00	117,545.73	181,035.00
DUPONT PHOTOMASKS INC	0.000	DPMI	26613X101	24.1400	20,700.00	832,107.72	499,698.00
DURA AUTOMOTIVE SYST	0.000	DRRA	265903104	12.7700	18,400.00	195,607.95	234,968.00
DURATEK INC	0.000	DRTK	26658Q102	13.0400	24,300.00 51,600.00	248,866.20	316,872.00
DYCOM INDUSTRIES INC.	0.000	DY	267475101	26.8200	51,600.00	551,883.03	1,383,912.00
DYNACQ HEALTHCARE INC	0.000	DYIIE	26779V105	7.6800	6,900.00 103,900.00	131,216.44 404,749.68	52,992.00
E-LOAN INC	0.000	EELN	26861P107		103,900.00	404,749.68	309,622.00
E.PIPHANY INC	0.000	EPNY	26881V100	7.2100	67,200.00	371,204.12	484,512.00
EARTHLINK INC	0.000	ELNK	270321102	10.0000	142,400.00	1,130,717.82	1,424,000.00
EAST WEST BANCORP INC.	0.745	EWBC	27579R104	53.6800	27,300.00	739,463.55	1,465,464.00
EASTERN VIRGINIA BANKSHARES	2.081	EVBS	277196101	28.8310	5,900.00	371,204.12 1,130,717.82 739,463.55 134,070.46 514,652.82	170,102.90
DO ORTHOPEDICS INC  DOBSON COMMUNICATIONS CORP DOLLAR THRIFTY AUTOM DOMINION HOMES INC DONEGAL GROUP INC DOT HILL SYSTEMS CORP DOV PHARMACEUTICAL INC DOVER DOWNS GAMING & DOVER MOTORSPORTS IN DRESS BARN INC. DREW INDS INC DREXLER TECHNOLOGY C DRS TECHNOLOGIES INC DRUGSTORE COM INC DSP GROUP INC. DUANE READE INC DUCOMMUN INC DEL DUPONT PHOTOMASKS INC DURA AUTOMOTIVE SYST DURATEK INC DYCOM INDUSTRIES INC. DYNACQ HEALTHCARE INC E-LOAN INC E.PIPHANY INC EARTHLINK INC EAST WEST BANCORP INC. EASTERN VIRGINIA BANKSHARES ECHELON CORP	0.000	ELON	27874N105	11.1400	34,100.00	514,652.82	3/9,8/4.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI Portfolio - QN2		ANTITATIVE 20	100 (0			
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ECLIPSYS CORP	0.000 0.000 0.486 0.000 0.000	ECLP	278856109	11.6400	57,700.00	630,597.15	671,628.00
ECOLLEGE.COM INC	0.000		27887E100	18.4600	24,100.00	459,879.02	444,886.00
EDO CORP	0.486	EDO	281347104	24.6500	11,400.00	283,563.25	281,010.00
EFUNDS CORP	0.000	EFD	28224R101	17.3500	56,500.00	869,770.35	980,275.00
EGL, INC.	0.000	EAGL	268484102	17.5600	38,100.00	607,605.38	669,036.00
EL PASO ELECTRIC COMPANY	0.000	EE	283677854	13.3500	47,000.00	648,047.51	627,450.00
ELECTRO RENT CORP ELECTRO SCIENTIFIC INDS INC	0.000	ELRC	285218103	13.3400	20,200.00	239,014.47	269,468.00
ELECTRO SCIENTIFIC INDS INC	0.000	ESIO	285229100	23.8000	33,600.00	239,014.47 700,029.57	799,680.00
ELECTRONICS BOUTIQUE HLDGS ELECTRONICS FOR IMAGING ELIZABETH ARDEN INC ELKCORP EMBARCADERO TECHNOLOGIES IN	0.000		286045109	22.8900	22,100.00	550,088.93	505,869.00
ELECTRONICS FOR IMAGING	0.000		286082102	26.0200	53,300.00	1,148,203.68	1,386,866.00
ELIZABETH ARDEN INC	0.000		28660G106	19.9200	10,600.00	166,830.62	211,152.00
ELKCORP	0.749		287456107	26.7000	23,600.00	667,125.92	630,120.00
EMBARCADERO TECHNOLOGIES IN	C 0.000		290787100	15.9500	16,700.00	667,125.92 128,665.24 58,260.58	266,365.00
EMC INS GROUP INC	2.838		268664109	21.1400	2,800.00	128,665.24 58,260.58 696,591.20	266,365.00 59,192.00 693,620.00 236,880.00 1,263,235.00 600,882.00 264,966.00
EMCOR GROUP INC	0.000		29084Q100	43.9000	15,800.00	696,591.20	693,620.00
EMERSON RADIO CORP	0.000		291087203	3.7600	63,000.00	219,677.61	236,880.00
EMMIS COMMUNICATIONS CL A	0.000		291525103	27.0500	46,700.00	1,075,273.75	1,263,235.00
EMPIRE DIST ELEC CO	5.836		291641108	21.9300	27,400.00	594,810.87	600,882.00
EMS TECHNOLOGIES INC	0.000		26873N108	20.5400	12,900.00	226,084.22 177,474.74	264,966.00
ENCORE ACQUISITION CO	0.000		29255W100	24.6500	10,600.00	177,474.74	261,290.00
ENCORE WIRE CORP	0.000		292562105	17.7100	3,400.00	30,920.03	00,214.00
ENCYSIVE PHARMACEUTICALS IN	C 0.000		29256X107	8.9500	61,500.00	297,434.95 1,081,757.17	550,425.00
ENERGEN CORP.	1.803		29265N108	41.0300	42,200.00	1,081,757.17	1,731,466.00
ENERGY CONVERSION DE	0.000		292659109	9.0300	6,400.00	62,629.47 131,282.90	57,792.00
ENERGY PARTNERS LTD	0.000		29270U105	13.9000		131,282.90	170,970.00
ENERGYSOUTH INC	3.257		292970100	35.0000	800.00	25,438.77	28,000.00
ENGINEERED SUPPORT SYSTEMS	0.065		292866100	55.0600	23,850.00	25,438.77 634,827.03 295,459.98	1,313,181.00
ENNIS BUSINESS FORMS	4.052		293389102	15.3000	19,700.00		
ENPRO INDUSTRIES INC	0.000		29355X107	13.9500	40,700.00	446,947.51	567,765.00
ENSTAR GROUP INC	0.000		29358R107	47.0510	3,700.00	148,950.24	174,088.70
ENTEGRIS INC	0.000		29362U104	12.8500	51,500.00	724,099.02	661,775.00
ENTERASYS NETWORKS INC.	0.000		293637104	3.7500	245,400.00	956,950.42	920,250.00
ENTRUST INC	0.000		293848107	4.0800	58,500.00	204,438.72	238,679.99
ENZON DUADMACRUMICATO TAG	0.000		294100102	17.9100	27,200.00	458,442.23	487,152.00
ENZUN PHAKMACEUTICALS INC	0.000		293904108	12.0000	52,500.00	671,583.52	630,000.00
EPICOR SUFTWARE CORPORATION	0.000		29426L108	12.7600 17.1300	45,700.00	367,364.39 269,607.73	583,132.00 263,802.00
EDIA MEDICAI INC	0.000		26882D109 26881Q101	16.2800	15,400.00 19,700.00		
EDECEMBED THEODING OCA	0.000		29481V108	25.4200	38,100.00	312,661.64 708,320.92	968,502.00
EMBARCADERO TECHNOLOGIES IN EMC INS GROUP INC EMCOR GROUP INC EMERSON RADIO CORP EMMIS COMMUNICATIONS CL A EMPIRE DIST ELEC CO EMS TECHNOLOGIES INC ENCORE ACQUISITION CO ENCORE WIRE CORP ENCYSIVE PHARMACEUTICALS IN ENERGY CONVERSION DE ENERGY PARTNERS LTD ENERGY PARTNERS LTD ENERGY PARTNERS LTD ENERGYSOUTH INC ENGINEERED SUPPORT SYSTEMS ENNIS BUSINESS FORMS ENPRO INDUSTRIES INC ENTEGRIS INC ENTEGRIS INC ENTEGRIS INC ENTEGRIS INC ENTERASYS NETWORKS INC. ENTRUST INC ENZON PHARMACEUTICALS INC EDICOR SOFTWARE CORPORATION EPIQ SYSTEMS INC EPIX MEDICAL INC ERESEARCH TECHNOLOGY	0.000	LKES	29401V1U8	43.44UU	30,100.00	100,320.92	900,302.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
			ANTITATIVE 20	00 (0			
	Instrument - COM	CO		, v			
ESB FINANCIAL CORP ESCO TECHNOLOGIES INC ESPEED INC ESPERION THERAPEUTIC ESS TECHNOLOGY ESTERLINE TECHNOLOGIES CORF							
ESB FINANCIAL CORP	2.440	ESBF	26884F102	16.3900	8,600.00	116,442.71 658,710.50	140,954.00
ESCO TECHNOLOGIES INC	0.000	ESE	296315104	43.6500	14,500.00	658,710.50	632,925.00
ESPEED INC	0.000	ESPD	296643109	23.4100	21,800.00	428,310.83 936,178.95 506,707.64	510,338.00
ESPERION THERAPEUTIC	0.000	ESPR	29664R106	34.6100	47,000.00 36,900.00	936,178.95	1,626,670.00
ESS TECHNOLOGY ESTERLINE TECHNOLOGIES CORF ETHYL CORP	0.000	ESST	269151106	17.0100	36,900.00	506,707.64	627,669.00
ESTERLINE TECHNOLOGIES CORF ETHYL CORP EURONET WORLDWIDE IN EVERGREEN RESOURCES INC EVERTRUST FINANCIAL GROUP EXACT SCIENCES CORP EXACTECH INC EXAR CORP EXCEL TECHNOLOGY INC EXCHANGE NATIONAL BANCSHARE EXELIXIS INC EXPRESSJET HOLDINGS INC EXTENDED STAY AMERICA INC EXTREME NETWORKS INC EXULT INC F N B CORP VA F5 NETWORKS INC FAIRCHILD CORP/THE FALCONSTOR SOFTWARE FARGO ELECTRONICS FARMER BROS CO FARMERS CAP BK CORP FBL FINANCIAL GROUP INCCL	0.000	ESL	297425100	26.6700	25,200.00 17,600.00	495,728.37 255,205.68	672,084.00
ETHYL CORP	0.000	EY	297659609	21.8700	17,600.00	255,205.68 119,190.64 1,049,204.82 126,052.64 222,235.82 109,298.34 945,982.09 280,387.14 199,112.58 307,754.28 563,873.88 1,352,058.84 641,484.10 360,862.63	384,912.00
EURONET WORLDWIDE IN	0.000	EEE.I.	298736109	18.0000	9,600.00	119,190.64	172,800.00
EVERGREEN RESOURCES INC	0.000	EVG	299900308	32.5100	46,000.00	1,049,204.82	1,495,460.00
EVERTRUST FINANCIAL GROUP	2.072	EVKT.	300412103	31.8400 10.1200	5,100.00	126,052.64	162,384.00
EXACT SCIENCES CORP	0.000	EXAS	30063P105 30064E109	14.7500	7,700.00	100 200 24	1/9,124.01
EVACIECH INC	0.000	EVAC	300645109	17.0800	1,200.00	045 002 00	224 264 00
EXAR CORP	0.000	VITC	300645108 30067T103	32.8600	11 000 00	200 207 14	261 460 00
EXCEL LECHNOLOGI INC	0.000 re 1 001	EY.TE	301309100	36.1500	5 000.00	100 112 50	180 750 00
FYFI.TYIS INC	0 000	EXUL	301509100 30161Q104	7.0800	35 400 00	307 754 28	250 632 00
EXPRESSIET HOLDINGS INC	0.000	Y.TT	30218U108	15.0000	36 300 00	563 873 88	544 500 00
EXTENDED STAY AMERICA INC	1 10	ESA	30224P101	14.4800	86 100 00	1 352 058 84	1 246 728 00
EXTREME NETWORKS INC	0.000	EXTR		7.2100	116,600.00	641.484.10	840.686.00
EXULT INC	0.000	EXLT	302284104	7.1200	40,300.00	360.862.63	286,936.00
F N B CORP VA	2.424	FNBP	302930102	29.7000	3,400.00	99.080.99	100.980.00
F5 NETWORKS INC	0.000	FFIV	315616102	25.1000	32,700.00	653,187.98 195,720.52	820,770.00
FAIRCHILD CORP/THE	0.000	FA		5.0400	43,600.00	195,720.52	219,744.00
FALCONSTOR SOFTWARE	0.000	FALC	306137100	8.7400	21.900.00	139.851.91	191,406.00
FARGO ELECTRONICS	0.000	FRGO	30744P102	12.7200	13,900.00	174,832.35	176,808.00
FARMER BROS CO	1.220	FARM	307675108	311.2500	900.00	314,072.57	280,125.00
FARMERS CAP BK CORP	3.881	FFKT	309562106	34.0100	7,200.00	174,832.35 314,072.57 243,651.24 470,671.11	244,872.00
FBL FINANCIAL GROUP INCCL	A 1.550	FFG	30239F106	25.8000	19,700.00	470,671.11	508,260.00
FEDERAL AGRIC MTG CO	0.000	AGM	313148306	31.9600	9,400.00 47,900.00	230,277.18 888,661.76	300,424.00
FEDERAL SIGNAL CORP	2.283	FSS	313855108	17.5200	47,900.00	888,661.76	839,208.00
FEI COMPANY	0.000	FEIC	30241L109	22.5000	23,300.00	627,562.57	524,250.00 971,397.00
FERRO CORP	2.131	FOE	315405100Q	27.2100	35,700.00	889,055.46	971,397.00
FFLC BANCORP INC	1.808	FFLC	30242W104	28.7500	4,900.00	128,763.77	140,875.00
FIDELITY BANKSHARES	1.273	FFFL	31604Q107	31.4000	16,000.00 41,100.00	366,162.33 828,724.93	502,400.00
FILENET CORP	0.000	FILE	316869106			828,724.93	1,112,988.00
FINANCIAL FEDERAL CORP.	0.000	FIF	317492106	30.5500	12,900.00	366,108.56 299,701.58	394,095.00
FINANCIAL INDS CORP	0.709	FNIN	317574101	14.1000	20,200.00	299,701.58	284,820.00
FBL FINANCIAL GROUP INCCI FEDERAL AGRIC MTG CO FEDERAL SIGNAL CORP FEI COMPANY FERRO CORP FFLC BANCORP INC FIDELITY BANKSHARES FILENET CORP FINANCIAL FEDERAL CORP. FINANCIAL INDS CORP FINANCIAL INSTNS INC FINDWHAT.COM	2.26	FISI		28.2300	10,100.00 14,500.00	264,590.47 302,793.30	285,123.00
FINDWHAT.COM	0.000	FWHT	317794105	18.7500	14,500.00	302,793.30	271,875.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - QN2		ANTITATIVE 20	00 (0			
	Instrument - COM	COI	MMON CTOCK	00 (Q			
	Instrument - com	COI	MIMON STOCK				
FINISAR CORPORATION	0.000	FNSR	31787A101	3.1300	182,300.00	334,414.16 269,594.53 264,012.65 240,918.25 275,209.85 661,433.66 131,937.82 464,872.30 406,405.37 948,119.23 251,845.28 789,340.73 123,919.70 389,259.40 482,409.82 122,899.47 461,714.38 614,941.49 551,268.50 621,269.18 178,429.02 107,207.19 174,988.89 137,259.80 540,434.70 252,471.28 1,254,356.49 179,782.46	570,599.00
FINLAY ENTERPRISES I	0.000	FNLY	317884203	14.1300	16,000.00	269,594.53	226,080.00
FIRST ALBANY COS INC	1.424	FACT	318465101	14.0400	18,800.00	264,012.65	263,952.00
FIRST BANCORP N C	3.056	FBNC	318910106	31.4100	9,000.00	240,918.25	282,690.00
FIRST BUSEY CORP	2.814	BUSE	319383105	27.0000	10,700.00	275,209.85	288,900.00
FIRST CHARTER CORP	3.785	FCTR	319439105	19.5500	36,000.00	661,433.66	703,800.00
FIRST CITIZENS BANC CORP	3.802	FCZA	319459202	28.4000	5,000.00	131,937.82	142,000.00
FIRST CMNTY BANCORP	2.075	FCBP	31983B101	36.1400	14,900.00	464,872.30	538,486.00
FIRST CMNTY BANCSHAR	3.015	FCBC	31983A103	33.1600	11,576.00	406,405.37	383,860.16
FIRST COMWLTH FINL C	4.488	FCF	319829107	14.2600	71,300.00	948,119.23	1,016,738.00
FIRST CONSULTING GRO	0.000	FCGI	31986R103	5.6300	51,300.00	251,845.28	288,819.00
FIRST CTZNS BANCSHS	0.905	FCNCA	31946M103	121.5300	7,400.00	789,340.73	899,322.00
FIRST DEFIANCE FINL	3.001	FDEF	32006W106	26.6500	6,000.00	123,919.70	159,900.00
FIRST ESSEX BANCORP	1.651	FESX	320103104	58.1400	8,100.00	389,259.40	470,934.00
FIRST FED CAP CORP	2.486	FTFC	319960100	22.5200	23,200.00	482,409.82	522,464.00
FIRST FEDERAL FINANCIAL OF	KEN 2.862	FFKY	319961108	25.1500	3,800.00	122,899.47	95,570.00
FIRST FINANCIAL HOLDINGS IN	IC 2.815	FFCH	320239106	31.2600	15,300.00	461,714.38	478,278.00
FIRST FINL BANCORP O	3.761	FFBC	320209109	15.9500	39,100.00	614,941.49	623,645.00
FIRST FINL BANKSHARE	2.973	FFIN	32020R109	41.7000	16,400.00	551,268.50	683,880.00
FIRST FINL CORP IND	2.399	THFF	320218100	30.0100	21,200.00	621,269.18	636,212.00
FIRST HORIZON PHARMACEUTICA	L 0.000	FHRX	32051K106	11.2000	37,900.00	178,429.02	424,480.00
FIRST IND CORP	3.520	FINB	32054R108	18.7500	5,700.00	107,207.19	106,875.00
FIRST LONG IS CORP	1.674	FLIC	320734106	43.0000	4,100.00	174,988.89	176,300.00
FIRST M & F CORP	2.638	F'MF'C	320744105	37.9000	4,100.00	137,259.80	155,390.00
FIRST MERCHANTS CORP	3.605	FRME	320817109	25.5200	22,210.00	540,434.70	566,799.20
FIRST NATL CP ORANGE	2.265	FNC	320942105	30.0100	9,300.00	252,471.28	279,093.00
FIRST NIAGARA FINL G	1.609	FNFG	33582V108	14.9100	85,500.00	1,254,356.49	1,2/4,805.00
FIRST OAK BROOK BANC	1.866	FORR	335847208	30.0100	7,800.00	1/9,/82.46	234,078.00
FIRST PL FINL CORP	2.86/	FPFC	33610T109	19.5300 35.8000	14,300.00	268,108.05	451 000 00
FIRST REPUBLIC BANK	1.390	FRC	336158100	21.0600	12,600.00	350,635.88	451,080.00
FIRST SENTINEL BANCO	1.994	FOLK	33640T103	36.5000	20,700.00	179,782.46 268,108.05 350,635.88 429,130.88 134,940.34	125 050 00
FIRST SOUTH BANCORP	2.191	FORM	33646W100 336453105	34.7500	3,700.00	134,940.34	135,050.00
FIRST ST BANCURPURAT	1.200	FING		24.3700	9,000.00	24/,48/.43 150 505 24	100 220 00
FIRST UNITED CORP	2.954	FUNC	33741H107 33761G104	31.1600	6 925 00	211 212 55	212 667 00
FIRSTBANK CORP/MI	2.50/ 1.007	LDIAT	337929103	26.0300	10 000 00	211,212.55	404 560 00
FIRSTED SINANCIAL CODD	1.99/	FFD	337929103	43.5000	20 500 00	557,002.0 <del>4</del> 681 761 42	494,309.99 801 750 00
FIGHER COMMUNICATION	0.000	ECCT	337756209	51.0000	20,300.00	138 466 54	142 800 00
FIAC FINANCIAL CORD	1 Q60	FLAC	33832H107	12.9000	7 900 00	247,487.43 158,595.24 211,212.55 357,802.04 681,761.42 138,466.54 109,885.48	101 910 00
FINISAR CORPORATION FINLAY ENTERPRISES I FIRST ALBANY COS INC FIRST BANCORP N C FIRST BUSEY CORP FIRST CHARTER CORP FIRST CHARTER CORP FIRST CHARTER CORP FIRST CMNTY BANCORP FIRST CMNTY BANCSHAR FIRST COMWLTH FINL C FIRST CONSULTING GRO FIRST CTZNS BANCSHS FIRST DEFIANCE FINL FIRST ESSEX BANCORP FIRST FED CAP CORP FIRST FEDERAL FINANCIAL OF FIRST FINL BANCORP O FIRST FINL BANCORP O FIRST FINL CORP IND FIRST FINL CORP IND FIRST FORIZON PHARMACEUTICA FIRST LONG IS CORP FIRST MERCHANTS CORP FIRST MERCHANTS CORP FIRST NATL CP ORANGE FIRST NIAGARA FINL G FIRST NIAGARA FINL G FIRST NIAGARA FINL G FIRST DAK BROOK BANC FIRST PL FINL CORP FIRST SENTINEL BANCO FIRST SENTINEL BANCO FIRST SENTINEL BANCO FIRST SENTINEL BANCO FIRST ST BANCORP FIRST ST BANCORP FIRST ST ST BANCORP IN FIRSTFED FINANCIAL CORP	1.000	LLAO	3303211107	12.7000	7,500.00	100,000.40	101,510.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	N STOCK	חחר שוודשת שדשות	0 (0			
	Portfolio - QN2 Instrument - COM	COI	MMOM CHOCK	U (Q			
	Instrument - COM	COI	WIMOIN STOCK				
FLAGSTAR BANCORP INC FLEETWOOD ENT. FLIR SYSTEMS INC FLORIDA EAST COAST I FLORIDAFIRST BANCORP INC FLOWERS INDUSTRIES INC. FLOWSERVE CORP. FLUSHING FINL CORP FMC CORP. FMS FINANCIAL CORP FMS FINANCIAL CORP FMS FINANCIAL CORP FNB CORP INC FOOTHILL INDEPENDENT BANCOR: FOREST OIL CORP. FORESTER RESEARCH INC FORWARD AIR CORPORATION FOSSIL INC. FRANKLIN FINL CORP T FRED'S INC FREMARKETS INC FREMARKETS INC FREMARKETS INC FRONTIER AIRLINES INC FRONTIER AIRLINES INC FRONTIER OIL CORP FTD INC FTI CONSULTING INC FUELCELL ENERGY INC FULLER H B CO G & K SERV. CL-A GA FINANCIAL INC GABELLI ASSET MGMT I GALYAN'S TRADING COMPANY GAMESTOP CORP. GARDNER DENVER MACHINERY GARTNER INC-CL A GATEWAY INC. GATX CORP GAYLORD ENTMT CO NEW	2.801	FBC	337930101	21.4200	42,000.00	604,681.48	899,640.00
FLEETWOOD ENT.	1.559	FLE	339099103Q	10.2600	30,200.00	306,415.86	309,852.01
FLIR SYSTEMS INC	0.000	FLIR	302445101	36.5000	33,200.00	864,308.06	1,211,800.00
FLORIDA EAST COAST I	0.483	FLA	340632108	33.1000	17,700.00	604,681.48 306,415.86 864,308.06 485,626.90 154,415.05 715,196.78 1,103,716.83 256,909.27 918,417.29 74,443.49 164,618.26 103,592.77 1,230,321.66 263,130.36	585,870.00
FLORIDAFIRST BANCORP INC	0.845	FFBK	343258109	33.1000	6,500.00	154,415.05	215,150.00
FLOWERS INDUSTRIES INC.	1.550	FLO	343498101	25.8000	38,000.00	715,196.78	980,400.00
FLOWSERVE CORP.	0.000	FLS	34354P105Q	20.8800	56,800.00	1,103,716.83	1,185,984.00
FLUSHING FINL CORP	1.602	FFIC	343873105	18.2800	17,250.00	256,909.27	315,329.99
FMC CORP.	0.000	FMC	302491303	34.1300	37,300.00	918,417.29	1,273,049.00
FMS FINANCIAL CORP	0.666	FMCO	302509104	18.0000	4,600.00	74,443.49	82,800.00
FNB CORP INC	2.644	FNBN	302519103	21.1800	6,000.00	164,618.26	127,080.00
FOOTHILL INDEPENDENT BANCOR	P 2.028	FOOT	344905104	23.6600	5,500.00	103,592.77	130,130.00
FOREST OIL CORP.	0.000	FST	346091705	28.5700	47,800.00	1,230,321.66 263,130.36 470,108.34 574,760.74 488,863.56 122,134.80 1,061,534.23 332,521.92 808,626.88 491,855.32 742,566.43 572,317.69 447,889.37 87,514.37 1,207,360.39 459,039.77	1,365,646.00
FORRESTER RESEARCH INC	0.000	FORR	346563109	17.8700	16,700.00	263,130.36	298,429.00
FORWARD AIR CORPORATION	0.000	FWRD	349853101	27.5000	13,200.00	470,108.34	363,000.00
FOSSIL INC.	0.000	FOSL	349882100	28.0100	29,200.00	574,760.74	817,892.00
FRANKLIN ELEC INC	0.925	FELE	353514102	60.4900	8,000.00	488,863.56	483,920.00
FRANKLIN FINL CORP T	0.813	FNFN	353523202	30.7200	4,000.00	1 22,134.80	1 446 766 00
FRED'S INC	0.258	FKED	356108100 356602102	30.9800 6.6900	46,700.00	1,001,534.23	1,446,766.00
FREEMARKEIS INC	1 102	L MK I	350002102	16.9100	44,700.00	332,521.92	1 202 204 00
FREMONI GENERAL CORP.	1.182	LMI	357288109 358438109	6.7100	82,400.00	808,626.88	1,393,384.00
FRIEDMANS INC	0.000	r KM rdmr	359065109	14.2600	42 000 00	491,855.32 742 566 42	550,262.00
FRONTIER AIRLINES INC	2 221	LKMI	359065109 35907K105	33.1600	19 600 00	742,500.45 E72 217 60	616 776 00
FRONTIER FINE CORP W	1 161	L I DV	35914P105	17.2200	22 700 00	117 000 27	200 904 00
FRONTIER OIL CORP	0 000	FTOT	30265Q109	24.6400	3 700 00	87 514 37	91 168 00
FTT CONSULTING INC	0.000	FCN	302941109	23.3700	49 800 00	1 207 360 39	1 163 826 00
FUELCELL ENERGY INC	0.000	FCEL.	35952H106	13.0000	52 100 00	459 039 77	677 300 00
FILLER H B CO	1 513	FIII.	3596941060	29.7400	28 400 00	697 711 78	844 616 00
G & K SERV. CL-A	0.190	GKSRA	361268105Q	36.7500	20,500.00	730,379.18	753,375.00
GA FINANCIAL INC	2.303	GAF	361437106	34.7300	5,100.00	131.081.15	177.123.00
GABELLI ASSET MGMT I	0.050	GBL	36239Y102	39.8000	3,700.00	138,409.30	147,260.00
GALYAN'S TRADING COMPANY	0.000	GLYN	36458R101	12.0400	8,100.00	111,685.73	97,524.00
GAMESTOP CORP.	0.000	GME	36466R101	15.4100	25,500.00	368,536.73	392,955.00
GARDNER DENVER MACHINERY	0.000	GDI	365558105Q	23.8700	19,400.00	356,303.27	463,078.00
GARTNER INC-CL A	0.000	IT	366651107	11.3100	94,300.00	1,207,360.39 459,039.77 697,711.78 730,379.18 131,081.15 138,409.30 111,685.73 368,536.73 356,303.27 800,141.19 6,958,660.29 1,586,108.40 314,967.88	1,066,532.99
GATEWAY INC.	0.000	GTW	367626108	4.6000	295,200.00	6,958,660.29	1,357,920.00
GATX CORP	4.574	GMT	361448103	27.9800	44,000.00	1,586,108.40	1,231,120.00
GAYLORD ENTMT CO NEW	0.000	GET	367905106	29.8500	14,900.00	314,967.88	444,765.00

ASOF02 Date 01/20/2004 Time 18:58:51 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2003 To 12/31/2003 Page 084

Monthly	Market	Portfolio
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Group - COMMON STOCK   Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - COM COMMON STOCK	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
Portfolio - ON2 OHANTITATIVE 2000 (O								
GB&T BANCSHARES INC 1.523 GBTB 361462104 23.6300 6,800.00 167,625.48 160,684.0 GEN-PROBE INC 0.000 GPRO 36866T103 36.4700 62,000.00 1,544,659.68 2,261,140.0 GENCORP INC 1.114 GY 3686821000 10.7700 37,900.00 439,474.25 408,183.0 GENE LOGIC INC 0.000 GLGC 368689105 5.1900 67,900.00 385,483.71 352,401.0 GENENCOR INTERNATIONAL INC 0.000 GCOR 368709101 15.7500 10,300.00 170,869.36 162,225.0 GENERAL CABLE CORP 2.454 BGC 369300108 8.1500 45,900.00 287,822.67 374,085.0 GENERAL COMMUNICATION 0.000 GCOR 368709101 15.7500 36,500.00 274,884.04 317,550.0 GENESCO INC. 0.000 GCO 371532102 15.1300 26,300.00 532,426.69 397,919.0 GENESCO INC. 0.000 GWR 371532102 15.1300 26,300.00 532,426.69 397,919.0 GENESCE & WYO INC 0.000 GWR 371559105 31.5000 14,700.00 317,237.55 463,050.0 GENESIS HEALTHCARE CORP 0.000 GNCS 37184D101 22.7800 16,900.00 268,600.01 384,982.0 GENESIS MICROCHIP INC. 0.000 GNCS 37184C103 18.0400 37,700.00 569,671.74 680,108.0 GENLYTE GROUP INC 0.000 GNTA 37245M207 10.4100 56,700.00 310,404.84 590,247.0 GENTIVA HEALTH SERVICES 0.000 GTIV 37247A102 12.6400 30,200.00 315,920.81 381,728.0		Portfolio - ON2	OIT	ΔΝΉΤΤΑΤΤΙΤΈ 200	0 (0			
GB&T BANCSHARES INC 1.523 GBTB 361462104 23.6300 6,800.00 167,625.48 160,684.0 GEN-PROBE INC 0.000 GPRO 36866T103 36.4700 62,000.00 1,544,659.68 2,261,140.0 GENCORP INC 1.114 GY 368682100Q 10.7700 37,900.00 439,474.25 408,183.0 GENE LOGIC INC 0.000 GLGC 368689105 5.1900 67,900.00 385,483.71 352,401.0 GENENCOR INTERNATIONAL INC 0.000 GCOR 368709101 15.7500 10,300.00 170,869.36 162,225.0 GENERAL COMPUNICATION 0.000 GNCMA 369385109 8.1500 45,900.00 287,822.67 374,085.0 GENERAL COMMUNICATION 0.000 GCO 371532102 15.1300 26,300.00 532,426.69 397,919.0 GENESCO INC. 0.000 GWR 371559105 31.5000 14,700.00 317,237.55 463,050.0 GENESIS HEALTHCARE CORP 0.000 GHCI 37184D101 22.7800 16,900.00 268,600.01 384,982.0 GENESIS MICROCHIP INC. 0.000 GNSS 37184C103 18.0400 37,700.00 569,671.74 680,108.0 GENLYTE GROUP INC 0.000 GNTA 37245M207 10.4100 56,700.00 315,920.81 381,728.0 GENTIVA HEALTH SERVICES 0.000 GTIV 37247A102 12.6400 30,200.00 315,920.81 381,728.0		Instrument - COM	CO	MMON STOCK	0 (0			
GB&T BANCSHARES INC         1.523 GBTB         361462104         23.6300         6,800.00         167,625.48         160,684.0           GEN-PROBE INC         0.000 GPRO         36866T103         36.4700         62,000.00         1,544,659.68         2,261,140.0           GENCORP INC         1.114 GY         368682100Q         10.7700         37,900.00         439,474.25         408,183.0           GENE LOGIC INC         0.000 GLGC         368689105         5.1900         67,900.00         385,483.71         352,401.0           GENENCOR INTERNATIONAL INC         0.000 GCOR         368709101         15.7500         10,300.00         170,869.36         162,225.0           GENERAL CAPLE CORP         2.454 BGC         369300108         8.1500         45,900.00         287,822.67         374,085.0           GENESCO INC.         0.000 GNCMA         369385109         8.7000         36,500.00         274,884.04         317,550.0           GENESCO INC.         0.000 GCO         371532102         15.1300         26,300.00         532,426.69         397,919.0           GENESIS HEALTHCARE CORP         0.000 GMR         371559105         31.5000         14,700.00         317,237.55         463,050.0           GENESIS MICROCHIP INC.         0.000 GMS         37184D101		THE CT AMETIC CON		inion brock				
GEN-PROBE INC GENCORP INC GENCORP INC GENCORP INC GENE LOGIC INC GENE LOGIC INC GENENCOR INTERNATIONAL INC GENERAL CABLE CORP GENERAL COMMUNICATION GENESCO INC. GENESCO INC. GENESCO INC. GENESCE & WYO INC GENESCE & WYO INC GENESCE SE WYO INC GENESCE SE WYO INC GENESCE SE WYO INC GENESIS HEALTHCARE CORP O.000 GHCI GENESIS MICROCHIP INC. GENESIS MICROCHIP INC. GENESIS MICROCHIP INC GENESCO GENES AND GENETA GENETA INC GENTIVA HEALTH SERVICES  0.000 GTIV 37247A102 12.6400 36,000.00 10,700.00 170,869.68 2,261,140.0 67,900.00 439,474.25 408,183.0 67,900.00 385,483.71 352,401.0 67,900.00 385,483.71 352,401.0 67,900.00 385,483.71 352,401.0 67,900.00 387,822.67 374,085.0 68,500.00 274,884.04 317,550.0 68,600.00 317,237.55 463,050.0 680,108.0 680	GB&T BANCSHARES INC	1.523	GBTB	361462104	23.6300	6,800.00	167,625.48	160,684.00
GENCORP INC GENE LOGIC INC GENERAL CABLE CORP GENERAL CABLE CORP GENERAL COMMUNICATION GENERAL COMMUNICATION GENESCO INC. GENESCO INC. GENESCE & WYO INC GENESCE & WYO INC GENESCE & WYO INC GENESIS HEALTHCARE CORP GENESIS HEALTHCARE CORP GENESIS MICROCHIP INC. GENESIS MICROCHIP INC. GENESIS MICROCHIP INC. GENESIS MICROCHIP INC. GENETA INC GENETA INC GENTIVA HEALTH SERVICES  1.114 GY 368682100Q 10.7700 37,900.00 37,900.00 385,483.71 352,401.0 386,889105 5.1900 67,900.00 385,483.71 352,401.0 36,500.00 274,884.04 317,550.0 36,500.00 274,884.04 317,550.0 36,500.00 317,237.55 463,050.0 317,000.00 317,237.55 463,050.0 317,000.00 317	GEN-PROBE INC	0.000	GPRO	36866T103	36.4700	62,000.00	1,544,659.68	2,261,140.00
GENE LOGIC INC GENENCOR INTERNATIONAL INC GENERAL CABLE CORP 2.454 BGC 369300108 36930108 369300108 369300108 369300108 369300108 369300108 369300108 369300108 369300108 369300108 369300108 369300108 369300108 369300108 369300108 369300108 369300108 36930000 36930000 374,884.04 317,550.00 317,237.55 317,550.00 317,237.55 317,237	GENCORP INC	1.114	GY	368682100Q	10.7700	37,900.00	439,474.25	408,183.00
GENENCOR INTERNATIONAL INC GENERAL CABLE CORP 2.454 BGC 369300108 8.1500 45,900.00 287,822.67 374,085.0 GENERAL COMMUNICATION 0.000 GNCMA 369385109 8.7000 36,500.00 274,884.04 317,550.0 GENESCO INC. 0.000 GCO 371532102 15.1300 26,300.00 317,237.55 463,050.0 GENESEE & WYO INC 0.000 GWR 371559105 31.5000 14,700.00 317,237.55 463,050.0 GENESIS HEALTHCARE CORP 0.000 GHCI 37184D101 22.7800 16,900.00 268,600.01 384,982.0 GENESIS MICROCHIP INC. 0.000 GNSS 37184C103 18.0400 37,700.00 569,671.74 680,108.0 GENLYTE GROUP INC 0.000 GNTA 37245M207 10.4100 56,700.00 315,920.81 381,728.0	GENE LOGIC INC	0.000	GLGC	368689105	5.1900	67,900.00	385,483.71	352,401.00
GENERAL CABLE CORP 2.454 BGC 369300108 8.1500 45,900.00 287,822.67 374,085.0 GENERAL COMMUNICATION 0.000 GNCMA 369385109 8.7000 36,500.00 274,884.04 317,550.0 GENESCO INC. 0.000 GCO 371532102 15.1300 26,300.00 532,426.69 397,919.0 GENESEE & WYO INC 0.000 GWR 371559105 31.5000 14,700.00 317,237.55 463,050.0 GENESIS HEALTHCARE CORP 0.000 GHCI 37184D101 22.7800 16,900.00 268,600.01 384,982.0 GENESIS MICROCHIP INC. 0.000 GNSS 37184C103 18.0400 37,700.00 569,671.74 680,108.0 GENLYTE GROUP INC 0.000 GLYT 372302109 58.3800 14,500.00 559,570.36 846,510.0 GENTA INC 0.000 GNTA 37245M207 10.4100 56,700.00 315,920.81 381,728.0	GENENCOR INTERNATIONAL INC	0.000	GCOR	368709101	15.7500	10,300.00	170,869.36	162,225.01
GENERAL COMMUNICATION 0.000 GNCMA 369385109 8.7000 36,500.00 274,884.04 317,550.0 GENESCO INC. 0.000 GCO 371532102 15.1300 26,300.00 532,426.69 397,919.0 GENESEE & WYO INC 0.000 GWR 371559105 31.5000 14,700.00 317,237.55 463,050.0 GENESIS HEALTHCARE CORP 0.000 GHCI 37184D101 22.7800 16,900.00 268,600.01 384,982.0 GENESIS MICROCHIP INC. 0.000 GNS 37184C103 18.0400 37,700.00 569,671.74 680,108.0 GENLYTE GROUP INC 0.000 GLYT 372302109 58.3800 14,500.00 559,570.36 846,510.0 GENTA INC 0.000 GNTA 37245M207 10.4100 56,700.00 810,404.84 590,247.0 GENTIVA HEALTH SERVICES 0.000 GTIV 37247A102 12.6400 30,200.00 315,920.81 381,728.0	GENERAL CABLE CORP	2.454	BGC	369300108	8.1500	45,900.00	287,822.67	374,085.00
GENESCO INC. 0.000 GCO 371532102 15.1300 26,300.00 532,426.69 397,919.0 GENESEE & WYO INC 0.000 GWR 371559105 31.5000 14,700.00 317,237.55 463,050.0 GENESIS HEALTHCARE CORP 0.000 GHCI 37184D101 22.7800 16,900.00 268,600.01 384,982.0 GENESIS MICROCHIP INC. 0.000 GNSS 37184C103 18.0400 37,700.00 569,671.74 680,108.0 GENLYTE GROUP INC 0.000 GLYT 372302109 58.3800 14,500.00 559,570.36 846,510.0 GENTA INC 0.000 GNTA 37245M207 10.4100 56,700.00 810,404.84 590,247.0 GENTIVA HEALTH SERVICES 0.000 GTIV 37247A102 12.6400 30,200.00 315,920.81 381,728.0	GENERAL COMMUNICATION	0.000	GNCMA	369385109	8.7000	36,500.00	274,884.04	317,550.00
GENESIS HEALTHCARE CORP 0.000 GHCI 37184D101 22.7800 16,900.00 268,600.01 384,982.0 GENESIS MICROCHIP INC. 0.000 GNSS 37184C103 18.0400 37,700.00 569,671.74 680,108.0 GENLYTE GROUP INC 0.000 GLYT 372302109 58.3800 14,500.00 559,570.36 846,510.0 GENTA INC 0.000 GNTA 37245M207 10.4100 56,700.00 810,404.84 590,247.0 GENTIVA HEALTH SERVICES 0.000 GTIV 37247A102 12.6400 30,200.00 315,920.81 381,728.0	GENESCO INC.	0.000	GCO	371532102	15.1300	26,300.00	532,426.69	397,919.00
GENESIS MICROCHIP INC. 0.000 GNSS 37184C103 18.0400 37,700.00 569,671.74 680,108.0 GENITYE GROUP INC 0.000 GNTA 372302109 58.3800 14,500.00 559,570.36 846,510.0 GENTA INC 0.000 GNTA 37245M207 10.4100 56,700.00 810,404.84 590,247.0 GENTIVA HEALTH SERVICES 0.000 GTIV 37247A102 12.6400 30,200.00 315,920.81 381,728.0	GENESEE & WYO INC	0.000	GWR	3/1559105	31.5000	14,700.00	317,237.55	463,050.00
GENLYTE GROUP INC 0.000 GLYT 372302109 58.3800 14,500.00 559,570.36 846,510.0 GENTA INC 0.000 GNTA 37245M207 10.4100 56,700.00 810,404.84 590,247.0 GENTIVA HEALTH SERVICES 0.000 GTIV 37247A102 12.6400 30,200.00 315,920.81 381,728.0	CENESIS HEALIHCARE CORP	0.000	CMCC	3/184D101 2710/C102	10 0400	10,900.00	268,600.01 560,671.74	384,982.00 600 100 00
GENTA INC 0.000 GNTA 37245M207 10.4100 56,700.00 810,404.84 590,247.0 GENTIVA HEALTH SERVICES 0.000 GTIV 37247A102 12.6400 30,200.00 315,920.81 381,728.0	GENESIS MICKOCHIP INC.	0.000	CI.VT	371040103	58 3800	14 500 00	559 570 36	846 510 00
GENTIVA HEALTH SERVICES 0.000 GTIV 37247A102 12.6400 30,200.00 315,920.81 381,728.0	GENTA INC	0.000	GNTA	372302103 37245M207	10.4100	56.700.00	810.404.84	590.247.00
	GENTIVA HEALTH SERVICES	0.000	GTIV	37247A102	12.6400	30,200.00	315,920.81	381,728.00
GEORGIA GULF CORP 1.108 GGC 373200203 28.8800 28,000.00 562,254.06 808,640.0	GEORGIA GULF CORP	1.108	GGC	373200203	28.8800	28,000.00	562,254.06	808,640.00
GERBER SCIENTIFIC 4.020 GRB 373730100Q 7.9600 42,900.00 334,847.21 341,484.0	GERBER SCIENTIFIC	4.020	GRB	373730100Q	7.9600	42,900.00	334,847.21	341,484.00
GERMAN AMERN BANCORP 3.200 GABC 373865104 17.5000 11,235.00 193,918.72 196,612.5	GERMAN AMERN BANCORP	3.200	GABC	373865104	17.5000	11,235.00	193,918.72	196,612.50
GERON CORP 0.000 GERN 374163103 9.9700 33,300.00 307,012.19 332,001.0	GERON CORP	0.000	GERN	374163103	9.9700	33,300.00	307,012.19	332,001.00
GEVITY HR INC 0.899 GVHR 374393106 22.2400 21,700.00 387,357.41 482,608.0	GEVITY HR INC	0.899	GVHR	374393106	22.2400	21,700.00	387,357.41	482,608.00
GIBRALTAR STL CORP 0.715 ROCK 37476F103 25.1500 13,700.00 298,455.43 344,555.0	GIBRALTAR STL CORP	0.715	ROCK	37476F103	25.1500	13,700.00	298,455.43	344,555.00
GLACIER BANCORP INC 2.469 GBCI 37637Q105 32.4000 21,600.00 564,414.76 699,840.0	GLACIER BANCORP INC	2.469	GBCI	37637Q105	32.4000	21,600.00	564,414.76	699,840.00
GLADSTONE CAPITAL CO 5.906 GLAD 376535100 22.3500 10,600.00 205,330.05 236,910.0	GLADSTONE CAPITAL CO	5.906	GLAD	376535100	22.3500	10,600.00	205,330.05	236,910.00
GLATFELTER 2.891 GLT 377316104 12.4500 34,400.00 511,385.84 428,280.0 GLOBAL IMAGING SYSTEMS INC 0.000 GISX 37934A100 31.7500 17,900.00 410,617.14 568,325.0	GLATFELTER	2.891	GLT.	377316104	12.4500	34,400.00	511,385.84	428,280.00
GLOBAL INDUSTRIES LTD. 0.000 GLBL 379336100 5.1500 17,900.00 410,817.14 588,325.0 GLOBAL INDUSTRIES LTD. 0.000 GLBL 379336100 5.1500 86,000.00 433,840.38 442,900.0	GLOBAL IMAGING SISIEMS INC	0.000	GISA	37934A100	51./500	17,900.00	410,617.14	142 000 00
GLOBAL INDUSTRIES LID. 0.000 GLBL 379336100 5.1500 86,000.00 433,640.38 442,900.0 GLOBAL POWER EQUIPMENT GROUP 0.000 GEG 37941P108 6.6800 53,000.00 323,899.46 354,040.0	GLOBAL INDUSTRIES LID.	0.000	GEG	379330100 37941D108	6 6800	53 000.00	433,040.30 323 899 46	354 040 00
GLOBESPAN VIRATA INC 0.000 GSPN 37957V106 5.8800 145,100.00 1,239,513.23 853,188.0	GLOBESPAN VIRATA INC	0.000	GSPN	37957V106	5 8800	145 100 00	1 239 513 23	853 188 00
GOLD BANC CORP INC 0.853 GLDB 379907108 14.0600 31,200.00 336,554.17 438,672.0	GOLD BANC CORP INC	0.853	GLDB	379907108	14.0600	31,200.00	336.554.17	438.672.00
GOLDEN TELECOM INC 0.000 GLDN 38122G107 27.7500 21,300.00 579,866.46 591,075.0	GOLDEN TELECOM INC	0.000	GLDN	38122G107	27.7500	21,300.00	579,866.46	591,075.00
GOODY'S FAMILY CLOTHING INC. 0.854 GDYS 382588101 9.3600 37,100.00 319,777.90 347,256.0	GOODY'S FAMILY CLOTHING INC	. 0.854	GDYS	382588101	9.3600	37,100.00	319,777.90	347,256.00
GOODYEAR T & R 6.106 GT 382550101Q 7.8600 157,900.00 3,017,336.99 1,241,094.0	GOODYEAR T & R	6.106	GT	382550101Q	7.8600	157,900.00	3,017,336.99	1,241,094.00
GORMAN RUPP CO 2.575 GRC 383082104 26.4000 8,900.00 221,356.93 234,960.0	GORMAN RUPP CO	2.575	GRC	383082104	26.4000	8,900.00	221,356.93	234,960.00
GRACE W.R. & COMPANY NEW 0.000 GRA 38388F108 2.5700 79,200.00 354,206.20 203,544.0	GRACE W.R. & COMPANY NEW	0.000	GRA	38388F108	2.5700	79,200.00	354,206.20	203,544.00
GRAFTECH INTERNATIONAL LTD 0.000 GTI 384313102 13.5000 87,500.00 651,648.77 1,181,250.0	GRAFTECH INTERNATIONAL LTD	0.000	GTI	384313102	13.5000	87,500.00	651,648.77	1,181,250.00
GRANITE CONSTRUCTION INC 1.702 GVA 387328107 23.4900 39,500.00 767,212.05 927,855.0	GRANITE CONSTRUCTION INC	1.702	GVA	387328107	23.4900	39,500.00	767,212.05	927,855.00
GRAY TELEVISION INC 0.529 GTN 389375106 15.1200 36,300.00 471,518.67 548,856.0	GRAY TELEVISION INC	0.529	GTN	389375106	15.1200	36,300.00	471,518.67	548,856.00
GREAT AMERN FINL RES 0.616 GFR 389915109 16.2200 8,100.00 117,498.91 131,382.0	GREAT AMERN FINL RES	0.616	GFR	389915109	16.2200	8,100.00	117,498.91	131,382.00
GREAT ATL & PAC TEA 0.000 GAP 390064103Q 8.4000 38,500.00 538,009.97 323,400.0 GREAT LAKES CHEMICAL CORP. 1.397 GLK 3905681030 27.1900 36,700.00 1,067,510.33 997,873.0	GREAT TAKES CHEMICAL CORP	0.000	GAP	390064103Q	8.4000 27 1000	38,500.00	538,009.97	323,400.00
GREAT DAKES CHEMICAD CORF. 1.337 GDR 330300103Q 27.1300 30,700.00 1,007,310.33 337,073.0	GREAT DARES CREMITCAL CORP.	1.397	JUL	230200T03Ŏ	2/.1300	30,700.00	1,007,310.33	991,013.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			N STOCK					
	Portfolio -			ANTITATIVE 20	nn (n			
	Instrument -	- ĈOM	coi	MMON STOCK	30 (Q			
GREAT SOUTHN BANCORP GREATER BAY BANCORP GREATER COMMUNITY BANCORP GREENBRIER COS INC GREENE COUNTY BANCSHARES ING GREIF INC GREY GLOBAL GROUP IN GREY WOLF INC GRIFFON CORPORATION GROUP 1 AUTOMOTIVE GROUP 1 SOFTWARE INC GUILFORD PHARMACEUTICALS ING GUILFORD PHARMACEUTICALS ING GUITAR CENTER INC GUITAR CENTER INC GUIDHMARK OFFSHORE INC GUNDLE/SLT ENVIRONMENTAL ING GYMBOREE CORP								
GREAT SOUTHN BANCORP		1.725	GSBC	390905107	46.3700	6,800.00	267,888.91 1,372,121.81 93,933.88 84,662.68 161,212.30 321,162.57 828,758.89 609,831.77 432,307.25	315,316.00
GREATER BAY BANCORP		1.896	GBBK	391648102	28.4800	62,700.00	1,372,121.81	1,785,696.00
GREATER COMMUNITY BANCORP		2.592	GFLS	39167M108	16.9700	6,207.00	93,933.88	105,332.79
GREENBRIER COS INC		0.000	GBX	393657101	16.7500	6,500.00	84,662.68	108,875.00
GREENE COUNTY BANCSHARES IN	C	2.061	GCBS	394361208	23.2800	7,100.00	161,212.30	165,288.00
GREIF INC		1.577	GEF	397624107	35.5100	10,900.00	321,162.57	387,059.00
GREY GLOBAL GROUP IN		0.585	GREY	39787M108	683.0500	1,100.00	828,758.89	751,355.00
GREY WOLF INC		0.000	GW	397888108	3.7400	157,100.00	609,831.77	587,554.00
GRIFFON CORPORATION		0.000	GFF	398433102	20.2600	29,700.00 19,700.00	432,307.25 466,341.34	601,722.00 712,943.00
GROUP 1 AUTOMOTIVE		0.000	GPI	398905109	36.1900	19,700.00	466,341.34	712,943.00
GROUP I SOFTWARE INC		0.000	GSOF.	39943Y103	17.6200	10,900.00 18,600.00	193,874.41	192,057.99
GSI COMMERCE INC		0.000	GSIC	36238G102 401617105	9.7610 12.0700	18,600.00 20,100.00	139,207.72	181,554.60 242,607.00
GUESS INC	a	0.000	GES	401829106	6.7800	27,400.00	193,874.41 193,874.72 207,870.93 135,181.45 481,299.64	185,772.00
CULTURE CENTER INC	C	0.000	CTDC	402040109	32.5800	16,300.00	135,161.45	531,054.00
CIII.FMARK OFFCHORF INC		0.000	GMBK	402629109	14.0000	16,400.00	260 769 95	229,600.00
GUNDLE/SLT ENVIRONMENTAL INC	C	0.000	GSE	402809107	20.7600	14,200.00	260,769.95 264,456.57	294,792.00
GUNDLE/SLT ENVIRONMENTAL INGYMBOREE CORP HAEMONETICS CORP/MASS HAIN CELESTIAL GROUP HAMPSHIRE GROUP LTD HANCOCK FABRICS INC HANCOCK HLDG CO HANDLEMAN CO. HANGER ORTHOPEDIC GROUP INC HANMI FINL CORP HANOVER COMPRESSOR COMPANY HARBOR FLA BANCSHARE	C	0.000	GYMB	403777105	17.2300	35,500.00	486,183,43 526,827,81 687,190.06 223,829.28 216,259.12	611.665.00
HAEMONETICS CORP/MASS		0.000	HAE	405024100	23.8900	19,300.00	526,827.81	611,665.00 461,077.00
HAIN CELESTIAL GROUP		0.000	HAIN	405217100		26,900.00	687,190.06	624,349.00
HAMPSHIRE GROUP LTD		0.000	HAMP	408859106	31.3700	7,200.00	223,829.28	225,864.00
HANCOCK FABRICS INC		2.762	HKF	409900107	14.4800	26,900.00 7,200.00 17,500.00	216,259.12	253,400.00
HANCOCK HLDG CO		1.685	HBHC	410120109	54.5700	16,200.00	780,543.77 620,828.58	884,034.00
HANDLEMAN CO.		1.363	HDL	410252100	20.5300	37,100.00	620,828.58	761,663.00
HANGER ORTHOPEDIC GROUP INC		0.000	HGR	41043F208	15.5700	25,000.00	324,639.31	389,250.00
HANMI FINL CORP		2.023	HAFC	410495105	19.7700	11,200.00	199,191.61	221,424.00
HANOVER COMPRESSOR COMPANY		0.000	HC	410768105	11.1500	62,600.00	324,639.31 199,191.61 1,158,665.81	697,989.99
HARBOR FLA BANCSHARE		2.154	HARB	411901101	29.7100	25,300.00	662,423.95	751,663.00
HARLAND JOHN H CO		1.465	JH	412693103Q	27.3000	25,300.00 33,600.00 36,400.00	774,403.17	917,280.00
HARLEYSVILLE GROUP INC		3.418	HGIC	412824104	19.8900	36,400.00 28,700.00	869,203.25	723,996.00
HARLEYSVILLE NATL CO		2.126	HNBC	412850109	30.1000	28,700.00	664,201.13	863,870.00
HARMONIC INC.		0.000	HTTT	413160102 414549105	7.2500 8.3000	101,800.00 72,500.00	819,044.98	738,050.00 601,750.00
HARRIS INIERACTIVE INC		0.000	HPOL			42,500.00	512,//5.92 204 E20 71	422,875.00
UNITEDTY FIIDNITTIDE		1 258	חוות	419596101	19.8600	25,700.00	487 370 46	510,402.00
HAWTHORNE FINI. CORP		0 000	HTHR	420542102	27.9800	19,250.00	1,158,665.81 662,423.95 774,403.17 869,203.25 664,201.13 819,044.98 512,775.92 284,530.71 487,370.46 483,015.44	538,615.00
HEADWATERS INC		0.000	HDWR	42210P102	19.6200	37,200.00	589.158.90	
HEALTHCARE SVCS GRP		1.451	HCSG	421906108	19.2900	18,800.00	589,158.90 349,063.71	729,864.00 362,652.00
HANOVER COMPRESSOR COMPANY HARBOR FLA BANCSHARE HARLAND JOHN H CO HARLEYSVILLE GROUP INC HARLEYSVILLE NATL CO HARMONIC INC. HARRIS INTERACTIVE INC HARVEST NATURAL RESO HAVERTY FURNITURE HAWTHORNE FINL CORP HEADWATERS INC HEALTHCARE SVCS GRP HEALTHCARE SINC		0.000	HLEX	422211102	13.4000		199,005.95	250,580.00
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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - ON2	OUA	ANTITATIVE 200	0 (Q			
	Instrument - COM	COM	MON STOCK				
HEARTLAND EXPRESS INC. HEARTLAND FINANCIAL USA INC HECLA MINING CO. HEICO CORP NEW HEIDRICK & STRUGGLES INTL HELIX TECHNOLOGY HERCULES INCORPORATED HERITAGE COMMERCE CORP HERITAGE FINANCIAL CORP HERITAGE FINANCIAL CORP HERLEY INDS INC DEL HEXCEL CORP HI-TECH PHARMACAL CO INC HIBBETT SPORTING GOO HICKORY TECH CORP HILB ROGAL & HAMIL. HOLLINGER INTERNATIONAL INC HOLLIS-EDEN PHARMACEUTICALS HOLLY CORP HOLLYWOOD ENTERTAINMENT COR! HOMESTORE INC HOMESTORE INC HOMACE MANN EDUCATORS HORIZON FINANCIAL CORP HORIZON OFFSHORE INC HORIZON OFFSHORE INC HORIZON ORGANIC HOLD HOT TOPIC INC HOUSTON EXPL CO HUDSON HIGHLAND GROUP INC HUDSON RIV BANCORP I HUGHES SUPPLY INC. HUMBOLDT BANCORP HUNGARIAN TELEPHONE & CABLE HUTCHINSON TECH. HYDRIL HYPERCOM CORP HYPERION SOLUTIONS CORP. I-STAT CORP	0.330	HTLD	422347104	24.1900	36,500.00	564,679.17 228,714.97	882,935.00
HEARTLAND FINANCIAL USA INC	1.575	HTLF	42234Q102	18.6000	11,250.00	228,714.97	209,250.00
HECLA MINING CO.	0.000	HL	422704106	8.2900	111,100.00	226,714.97 526,558.12 191,700.06 801,992.10 1,003,133.55 1,235,046.87	921,019.00
HEICO CORP NEW	0.302	HEI	422806109	18.2000	15,800.00	191,700.06	287,560.00
HEIDRICK & STRUGGLES INTL	0.000	HSII	422819102	21.8000	19,700.00	801,992.10	429,460.01
HELIX TECHNOLOGY	0.777	HELX	423319102	20.5800	38,700.00	1,003,133.55	796,446.00
HERCULES INCORPORATED	0.000	HPC	427056106Q	12.2000	109,300.00	1,235,046.87	1,333,460.01
HERITAGE COMMERCE CORP	0.000	HTBK	426927109	12.2500	13,600.00	166,358.92	166,600.00
HERITAGE FINANCIAL CORP	2.742	HFWA	42722X106	21.8800 20.7000	6,500.00	141,384.62	142,220.00
HERLEY INDS INC DEL	0.000	HKLY	427398102 428291108	7.4100	13,100.00	233,868.49	2/1,1/0.00
HEACEL CORP	0.000	HAL	428291108 42840B101	23.5000	26,800.00	109,014.42	141 000 00
HITTER PHARMACAL CO INC	0.000	HIDD UTIV	428565105	29.8000	12 200 00	206 020 40	202 260 00
HIGRODA AEGA GODD	2 042	TITOD	429060106	11.4500	1 000 00	230,330.43	21 755 00
HICKORI IECH CORP	1 152	npn ntco	4312941070	32.0700	1,900.00	742 570 04	1 058 310 00
HOLLINGER INTERNATIONAL INC	1 280	HI.R	435569108	15.6200	50 700 00	565 058 31	791 934 00
HOLLIS-EDEN PHARMACEUTICALS	0.000	HEPH	435902101	11.0100	23.200.00	343.163.59	255.432.00
HOLLY CORP	1.600	HOC.	435758305	27.5000	17.500.00	476.688.84	481,250.00
HOLLYWOOD ENTERTAINMENT COR	0.000	HLYW	436141105	13.7500	74,200.00	1,286,388.47	1,020,250.00
HOLOGIC INC.	0.000	HOLX	436440101	17.3300	23,800.00	277,816.96	412,454.00
HOMESTORE INC	0.000	HOMS	437852106	4.7300	59,100.00	162,499.76	279,543.00
HOOKER FURNITURE CORP	0.588	HOFT	439038100	40.8000	3,700.00	149,100.72	150,960.00
HOOPER HOLMES INC	0.809	HH	439104100	6.1800	68,600.00	635,885.93	423,948.00
HORACE MANN EDUCATORS	3.006	HMN	440327104Q	13.9700	47,300.00	700,547.24	660,781.00
HORIZON FINANCIAL CORP	2.855	HRZB	44041F105	17.5100	12,900.00	218,605.30	225,879.00
HORIZON OFFSHORE INC	0.000	HOFF	44043J105	4.4000	67,200.00	297,370.83	295,680.00
HORIZON ORGANIC HOLD	0.000	HCOW	44043T103	23.9500	1,200.00	28,487.81	28,740.00
HOT TOPIC INC	0.000	HOTT	441339108	29.4600	56,950.00	972,615.81	1,677,747.00
HOUSTON EXPL CO	0.000	THX	442120101	36.5200	16,500.00	552,170.23	602,580.00
HUDSON HIGHLAND GROUP INC	0.000	HHGP	443792106	23.8500	8,900.00	198,229.52	212,265.00
HUDSON RIV BANCORP I	0.768	HRBT	444128102	39.0300	18,300.00	512,767.54	714,249.00
HUGHES SUPPLY INC.	0.806	HUG	444482103	49.6200	28,300.00	921,991.24	1,404,246.00
HUMBOLDI. BANCORP	0.684	HBEK	445069107	17.5200	23,200.00	384,599.91	406,464.00
HUNGARIAN TELEPHONE & CABLE	0.000	HTC.	445542103 448407106	9.8600 30.7400	4,100.00	41,//6.84	40,420.00
HUDDII	0.000	nabi utcu	448407106	23.9300	32,100.00 10 200 00	364 060 21	244 006 00
HADEBGOW GODD  UINKTP	0.000	HAC UIDP	448774109 44913M105	4.7600	10,200.00 31 400 00	404,000.41 145 826 67	444,000.00 149,464 00
HADEBIUM COUL	0.000	UVQT.	44913M105 44914M104	30.1400	31,400.00 48 700 00	1 446 002 01	1 467 919 00
T-GTAT CORD	0.000	ттоп	450312103	15.3000	30,100.00	331,089.47	460 530 00
I DIAI COM	0.000	CINI	130312103	13.3000	30,100.00	1,003,133.55 1,235,046.87 166,358.92 141,384.62 233,868.49 109,014.42 172,418.78 296,938.49 22,586.49 742,579.94 565,058.31 343,163.59 476,688.84 1,286,388.47 277,816.96 162,499.76 149,100.72 635,885.93 700,547.24 218,605.30 297,370.83 28,487.81 972,615.81 552,170.23 198,229.52 512,767.54 921,991.24 384,599.91 41,776.84 860,692.00 264,060.21 145,826.67 1,446,982.01 331,089.47	100,330.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - QN2 Instrument - COM	QU.	ANTITATIVE 200	0 (Q			
			MMON STOCK				
IBERIABANK CORP IBT BANCORP INC/PA ICT GROUP INC ICU MEDICAL INC. IDACORP, INC. IDC SYSTEMS CORP IDENTIX INC IDEX CORPORATION IGATE CORP IGEN INC IHOP CORP. II VI INC ILEX ONCOLOGY INC IMAGISTICS INTERNATIONAL INC IMC GLOBAL INC.	1.627	IBKC	450828108	59.0000	8,100.00	412,759.44 147,507.15	477,900.00
IBT BANCORP INC/PA	2.363	IRW	44923F108	59.2300	3,100.00	147,507.15 65,313.39 414,220.78 1,899,652.28 381,419.51 684,779.57 1,044,035.45 245,532.30 713,288.43 716,670.04 312,990.99 916,999.48 389,544.75 1,408,824.62 349,896.31 355,224.25	183,613.00
ICT GROUP INC	0.000	ICTG	44929Y101	11.7500	6,600.00	65,313.39	77,550.01
ICU MEDICAL INC.	0.000	ICUI	44930G107	34.2800	12,700.00	414,220.78	435,356.00
IDACORP, INC.	4.010	IDA	451107106	29.9200	46,100.00	1,899,652.28	1,379,312.00
IDC SYSTEMS CORP	0.000	IDXC	449491109	26.8200	20,800.00	381,419.51	557,856.00
IDENTIX INC	0.000	IDNX	451906101	4.4500	103,300.00	684,779.57	459,685.00
IDEX CORPORATION	1.346	IEX	45167R104	41.5900	33,300.00	1,044,035.45	1,384,947.00
IGATE CORP	0.000	IGTE	45169U105	7.8500	49,000.00	245,532.30	384,650.00
IGEN INC	0.000	IGEN	449536101	58.9100	21,700.00	713,288.43	1,278,347.00
IHOP CORP.	2.598	IHP	449623107	38.4800	23,900.00	716,670.04	919,672.00
II VI INC	0.000	IIVI	902104108	25.8000	13,200.00	312,990.99	340,560.00
ILEX ONCOLOGY INC	0.000	ILXO	451923106	21.2500	46,300.00	916,999.48	983,875.00
IMAGISTICS INTERNATIONAL INC	0.000	IGI	45247T104	37.5000	18,700.00	389,544.75	701,250.00
IMC GLOBAL INC.	0.805	IGL	449669100Q	9.9300	109,400.00	1,408,824.62	1,086,342.00
IMMUCOR INC	0.000	BLUD	452526106	20.3900	23,100.00	349,896.31	471,009.00
IMMUNOGEN INC	0.000	IMGN	45253H101	5.0500 4.5600	79,000.00	349,896.31 355,224.25 76,198.54 17,340.53 568,736.82 799,418.40 498,349.65 231,497.16	398,950.00
IMMUNOMEDICS INC	0.000	IMMU	452907108	4.5600	11,100.00	76,198.54	50,616.00
IMPAC MEDICAL SYSTEMS INC	0.000	IMPC	45255A104	25.5600	800.00	17,340.53	20,448.00
IMPAX LABORATORIES INC	0.000	IPXL	45256B101	14.3900	47,100.00	568,736.82	677,769.00
INAMED CORP	0.000	IMDC	453235103	48.0600	32,250.00	799,418.40	1,549,935.00
INCYTE CORP	0.000	INCY	45337C102	6.8400	86,600.00	498,349.65	592,343.99
INDEPENDENCE HLDG CO	0.209	INHO	453440307	23.9200	10,200.00	231,497.16	243,984.00
INDEPENDENT BANK CORP/MA	1.804	INDB	453836108	28.8200	14,200.00	349,981.50 580,281.07 416,640.48 333,078.72	409,244.00
INDEPENDENT BANK CORP/MI	2.256	IBCP	453838104	28.3600	23,930.00	580,281.07	678,654.80
INDEVUS PHARMACEUTIC	0.000	IDEV	454072109	5.8900	71,300.00	416,640.48	419,957.00
INET TECHNOLOGIES INC	0.000	INTI	45662V105	12.0000	27,800.00	333,078.72	333,600.00
INFINITY PROPERTY & CASUALTY	Y C 0.665	IPCC	45665Q103	33.0500	19,300.00 63,500.00	548,279.39 764,728.25 265,054.39	637,865.00
INFOCUS CORPORATION	0.000	INFS	45665B106	9.6800	63,500.00	764,728.25	614,680.01
INFONET SERVICES	0.000	IN	45666T106	1.7000	155,400.00	265,054.39	264,180.00
INFORMATICA CORP.	0.000	INFA	45666Q102	10 3000	777 300 00	611,934.85	796,190.00
INFORMATION HOLDINGS INC.	0.000	IHI	456727106	22.1000	21,700.00	590,326.95	796,190.00 479,570.00
INFOSPACE INC	0.000	INSP	45678T201	23.0500	36,500.00	578,966.33	841,325.00
IMAGISTICS INTERNATIONAL INC IMAGISTICS INTERNATIONAL INC IMMUCOR INC IMMUNOGEN INC IMMUNOMEDICS INC IMPAC MEDICAL SYSTEMS INC IMPAX LABORATORIES INC INAMED CORP INCYTE CORP INDEPENDENTE HADG CO INDEPENDENT BANK CORP/MA INDEPENDENT BANK CORP/MI INDEVUS PHARMACEUTIC INET TECHNOLOGIES INC INFINITY PROPERTY & CASUALTY INFOCUS CORPORATION INFORMATICA CORP. INFORMATICA CORP. INFORMATICA CORP. INFORMATION HOLDINGS INC. INFOSPACE INC INFOUSA INC INNKEEPERS USA TRUST INNOVEX INC. INPUT/OUTPUT INC. INSIGHT COMMUNICATIONS CO INSIGHT ENTERPRISES INC.	0.000	IUSA		7.4200	36,500.00 35,700.00	578,966.33 323,301.61	264,894.00
INNKEEPERS USA TRUST	1.433	KPA	4576J0104	8.3700	32,400.00	241,229.44 401,537.51 305,528.07 740,096.49 1,099,808.18	271,188.00
INNOVEX INC.	0.000	INVX	457647105	8.4300	37,900.00	401,537.51	319,497.00
INPUT/OUTPUT INC.	0.000	IO		4.5100	53,400.00	305,528.07	240,834.00
INSIGHT COMMUNICATIONS CO	0.000	ICCI	45768V108	10.3100	53,700.00	740,096.49	553,647.00
INSIGHT ENTERPRISES INC	0 000	NSTT	45765U103	18.8000	63.800.00	1 099 808 18	1 199 440 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 (0			
		COI	MMON STOCK	. ~			
INSITUFORM TECHNOLOGIES CL INSPIRE PHARMACEUTICALS IN INSURANCE AUTO AUCTIONS IN INTEGRA BK CORP INTEGRA LIFESCIENCES HOLDII INTEGRAL SYS INC MD INTEGRATED ELECTRICAL SVCS INTEGRATED SILICON SOLUTION INTER PARFUMS INC INTER-TEL INC. INTERCEPT GROUP INC INTERCHANGE FINL SVC INTERFACE INC INTERGRAPH CORP. INTERHAND INC INTERMAGNETICS GENERAL COR INTERMUNE INC INTERNOTE INTL INTERSTATE BAKERIES INTERTAN INC INTERVOICE INC. INTERVOICE INC. INTERVOICE INC INTERWOUS INC INTL MULTIFOODS CORP INTRADO INC INTUITIVE SURGICAL INC INVACARE CORP. INVERESK RESEARCH GROUP IN INVERNESS MED INNOVA INVESTMENT TECHNOLOGY GROU INVISION TECHNOLOGIES INC IOMEGA CORP. IONICS INC IPAYMENT INC IRVIN FINANCIAL CORP ISIS PHARMACEUTICALS INC ISLE OF CAPRI CASINOS ITLA CAPITAL CORPORATION ITRON INC.	A 0.000	INSU	457667103	16.5000	27,200.00 33,900.00	594,072.35 423,046.12	448,800.00
INSPIRE PHARMACEUTICALS IN	C 0.000	ISPH	457733103	14.1600	33,900.00	423,046.12	480,024.00
INSURANCE AUTO AUCTIONS IN	C 0.000	IAAI	457875102	13.0500	10,500.00	166,990.90	137,025.00
INTEGRA BK CORP	4.277	IBNK	45814P105	21.9769	18,500.00	423,046.12 166,990.90 338,495.97 447,868.85 84,980.24 434,315.51 408,408.60 41,298.05 419,093.36 387,980.50 151,327.24 281,794.00 1,274,707.42	406,572.65
INTEGRA LIFESCIENCES HOLDI	NGS 0.000	IART	457985208	28.6300	21,500.00	447,868.85	615,545.00
INTEGRAL SYS INC MD	0.000	ISYS	45810H107	21.5200	4,300.00	84,980.24	92,536.00
INTEGRATED ELECTRICAL SVCS	0.000	IES	45811E103	9.2500	57,300.00	434,315.51	530,025.00
INTEGRATED SILICON SOLUTION	N 0.000	ISSI	45812P107	15.6700	42,400.00	408,408.60	664,408.00
INTER PARFUMS INC	0.354	IPAR	458334109	22.5900	4,100.00	41,298.05	92,619.00
INTER-TEL INC.	0.960	INTL	458372109	24.9800	22,500.00	419,093.36	562,050.00
INTERCEPT GROUP INC	0.000	ICPT	45845L107	11.2900	35,400.00	387,980.50	399,666.00
INTERCHANGE FINL SVC	1.739	IFCJ	458447109	25.3000	7,000.00	151,327.24	177,100.00
INTERFACE INC	1.085	IFSIA	458665106	5.5300	52,600.00	281,794.00	290,878.01
INTERGRAPH CORP.	0.000	INGR	458683109	23.9200	54,908.00	1,274,707.42	1,313,399.37
INTERLAND INC	0.000	INLD	458727203		38,590.00	328,528.06 432,009.04	251,992.70
INTERMAGNETICS GENERAL COR	P 0.000	IMGC	458771102	22.1600	19,900.00	432,009.04	440,984.00
INTERMUNE INC	0.000	ITMN	45884X103	23.1600	22,000.00	374,971.71	509,520.00
INTERNET SECURITY SYSTEMS	0.000	ISSX	46060X107	18.8300	44,900.00	374,971.71 657,510.82 434,488.29 511,196.60 206,192.27	845,467.00
INTERPORE INTL	0.000	BONZ	46062W107	13.0000	33,700.00	434,488.29	438,100.00
INTERSTATE BAKERIES	1.967	IBC	46072H108	14.2300	44,400.00	511,196.60	631,812.00
INTERTAN INC	0.000	ITN	461120107	10.1200	24,800.00	206,192.27	250,976.01
INTERVOICE INC.	0.000	INTV	461142101	11.8700	41,200.00	301,268.05	489,044.00
INTERWOVEN INC	0.000	IWOV	46114T508	12.6400	48,175.00	573,817.48	608,932.00
INTL MULTIFOODS CORP	4.444	IMC	460043102	18.0000	21,200.00	457,802.70	381,600.00
INTRADO INC	0.000	TRDO	46117A100	21.9500	17,400.00	309,056.19	381,930.00
INTUITIVE SURGICAL INC	0.000	ISRG	46120E602	17.0900	22,397.00	323,770.43	382,764.73
INVACARE CORP.	0.123	IVC	461203101	40.3700	31,700.00	886,708.10	1,279,728.99
INVERESK RESEARCH GROUP IN	C. 0.000	IRGI	461238107	24.7300	35,800.00	206,192.27 301,268.05 573,817.48 457,802.70 309,056.19 323,770.43 886,708.10 606,485.50	885,334.00
INVERNESS MED INNOVA	0.000	IMA	46126P106	21.7800	8,200.00 57,100.00	169,370.90	178,596.00
INVESTMENT TECHNOLOGY GROU	P IN 0.000	ITG	46145F105		57,100.00	1,057,603.84	922,165.00
INVISION TECHNOLOGIES INC	0.000	INVN	461851107	33.5700	25,700.00	698,422.91	862,749.00
IOMEGA CORP.	0.000	IOM	462030305	5.9800	90,500.00	827,855.67	541,190.00
IONICS INC	0.000	ION	462218108	31.8500	21,200.00	681,891.49	675,220.00
IPAYMENT INC	0.000	IPMT	46262E105	34.0000	600.00	606,485.50 169,370.90 1,057,603.84 698,422.91 827,855.67 681,891.49 14,725.31 545,725.54	20,400.00
IRWIN FINANCIAL CORP	0.891	IFC	464119106	31.4000	23,800.00	545,725.54	747,320.00
ISIS PHARMACEUTICALS INC	0.000	ISIS	464330109	6.5000	27,200.00	152,710.63	176,800.01
ISLE OF CAPRI CASINOS	0.000	ISLE	464592104	21.4700	18,200.00	323,663.96	390,754.00
ITLA CAPITAL CORPORATION	0.000	ITLA	450565106	50.1000	5,600.00	152,710.63 323,663.96 240,888.98	280,560.00
ITRON INC.	0.000	ITRI	465741106	18.3600	24,600.00	441,108.66	451,656.00

Investment Desc	Rating Coupon Yield T	icker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
	Portfolio - QN2	OUA	ANTITATIVE 200	0 (0			
	Instrument - COM	COM	ANTITATIVE 200 MON STOCK	· (2			
IXIA IXYS CORP J & J SNACK FOODS CORP J. JILL GROUP INC J2 GLOBAL COMMUNICAT JACK IN THE BOX INC. JACUZZI BRANDS INC JAKKS PACIFIC INC. JARDEN CORP JDA SOFTWARE GROUP INC JLG INDUSTIRES, INC. JO-ANN STORES INC JOHN B. SANFILIPPO & SON INC JONES LANG LASALLE I JOS. A. BANK CLOTHIERS INC. JOURNAL REGISTER CO JOY GLOBAL INC K V PHARMACEUTICAL C K-SWISS INC CL-A K.C.S. ENERGY INC. K2 INC. KADANT INC KAMAN CORP CL-A KANAS CITY LIFE INS KANSAS CITY LIFE INS KANSAS CITY SOUTHERN INDS KAYDON CORP KEANE INC. KEITHLEY INSTRUMENTS INC KELLWOOD CO. KELLY SERVICES INC CL-A KENNAMETAL INC KENNAMETAL INC KENNETH COLE PRODUCTIONS KENSEY NASH CORP KEYNOTE SYSTEMS INC KEYSTONE AUTOMOTIVE KFX INC							
IXIA	0.000 X	XIA	45071R109	11.7000	39,800.00	365,461.89 169,499.08	465,660.00
IXYS CORP	0.000 S	SYXI	46600W106	9.3500	20,800.00	169,499.08	194,480.00
J & J SNACK FOODS CORP	0.000 J	JSF	466032109	37.7600	7,400.00	167,028.81	279,424.00
J. JILL GROUP INC	0.000 J	ILL	466189107	12.7100	20,800.00	458,825.25	264,368.00
J2 GLOBAL COMMUNICAT	0.000 J	COM	46626E205	24.7700	25,600.00 41,100.00	666,207.03	634,112.00
JACK IN THE BOX INC.	0.000 J	BX	466367109	21.3600	41,100.00	806,223.48	877,896.00
JACUZZI BRANDS INC	0.000 J	JΖ	469865109	7.0900	113,300.00	724,593.02	803,297.00
JAKKS PACIFIC INC.	0.000 J	AKK	47012E106	13.1600	29,700.00 31,500.00	454,713.94 674,192.61	390,852.00
JARDEN CORP	0.000 J	AH	471109108	27.3400	31,500.00	674,192.61	861,210.00
JDA SOFTWARE GROUP INC	0.000 J	DAS	46612K108	16.5100	43,000.00 40,900.00	865,466.02 472,289.31	709,930.00
JLG INDUSTIRES, INC.	0.131 J	LG	466210101	15.2300	40,900.00	472,289.31	622,907.00
JO-ANN STORES INC	0.000 J	TAS	47758P307	20.4000	27,020.00	538,166.97	551,208.00
JOHN B. SANFILIPPO & SON INC	C 0.000 J	BSS	800422107	51.0400	27,020.00 6,499.78	472,289.31 538,166.97 214,077.31 488,737.21 68,137.56 838,997.60 934,065.17 777,028.58	331,749.26
JONES LANG LASALLE I	0.000 J	LL	48020Q107	20.7300	29,900.00	488,737.21	619,827.00
JOS. A. BANK CLOTHIERS INC.	0.000 J	OSB	480838101	34.6900	1,800.00 44,800.00	68,137.56	62,441.99
JOURNAL REGISTER CO	0.000 J	RC	481138105		44,800.00	838,997.60	927,360.00
JOY GLOBAL INC	0.764 J	OYG	481165108	26.1500	57,800.00	934,065.17	1,511,470.00
K V PHARMACEUTICAL C	0.000 K	IV.A	482740206	25.5000	39,100.00	777,028.58	997,050.00
K-SWISS INC CL-A	0.166 K	SWS	482686102	24.0600	29,200.00	348,267.72 239,692.19	702,552.00
K.C.S. ENERGY INC.	0.758 K	CS	482434206	10.5500	33,900.00	239,692.19	357,644.99
K2 INC.	0.000 K	OT	482732104	15.2100	25,300.00	302,119.64 430,147.96 391,585.03	384,813.00
KADANT INC	0.000 K	IAI	48282T104	21.6500	22,300.00	430,147.96	482,795.00
KAMAN CORP CL-A	3.456 K	AMNA	483548103	12.7300	26,400.00	391,585.03	336,072.00
KANA SOFTWARE INC	0.000 K	ANA	483600300	3.3700	83,200.00	255,254.83	280,384.00
KANSAS CITY LIFE INS	2.337 K	CLI	484836101	46.2000	4,400.00	196,119.14	203,280.00
KANSAS CITY SOUTHERN INDS	0.000 K	SU	485170302Q	14.3200	74,500.00	1,080,302.87	1,066,840.00
KAYDON CORP	1.857 K	DN	486587108Q	25.8400	31,200.00	255,254.83 196,119.14 1,080,302.87 756,784.45 1,283,245.21	806,208.00
KEANE INC.	0.000 K	ŒΑ	486665102	14.6400	62,400.00	1,283,245.21	913,536.00
KEITHLEY INSTRUMENTS INC	0.819 K	ŒΙ	487584104	18.3000	14,700.00 31,700.00	491,789.09 932,786.30	269,010.00
KELLWOOD CO.	1.561 K	CWD	488044108	41.0000	31,700.00	932,786.30	1,299,700.00
KELLY SERVICES INC CL-A	1.401 K	ELYA	488152208	28.5400	20,200.00 115,200.00	526,867.51 1,461,400.36	576,508.00
KEMET CORP.	0.000 K	EM	488360108	13.6900	115,200.00	1,461,400.36	1,577,088.00
KENNAMETAL INC	1.710 K	TMI	489170100	39.7500	36,200.00 6,800.00	1,205,061.93 144,117.32	1,438,950.00
KENNETH COLE PRODUCTIONS	1.224 K	CP	193294105	29.4000	6,800.00	144,117.32	199,920.00
KENSEY NASH CORP	0.000 K	NSY	490057106	23.2500	9,300.00	249,520.32	216,225.00
KEYNOTE SYSTEMS INC	0.000 K	EYN	493308100	11.9000	31,200.00	249,520.32 356,302.91 296,357.04	371,280.00
KEYSTONE AUTOMOTIVE	0.000 K	EYS	49338N109	25.3600	13,900.00	296,357.04	352,504.00
KFX INC	0.000 K	FX	48245L107	7.5500	12,000.00	53,774.17 404,662.07	90,600.00
KIMBALL INTL INC	4.115 K	BALB	494274103	15.5500	26,600.00	404,662.07	413,630.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			N STOCK					
	Portfolio -			ANTITATIVE 200	0 (Q			
	Instrument -	- COM	COI	MMON STOCK				
KINDRED HEALTHCARE I KIRBY CORP. KIRKLANDS INC KLAMATH FIRST BANCORP INC KNIGHT TRADING GROUP KNIGHT TRADING GROUP KNIGHT TRANSPORTATION INC KOPIN CORP KORN/FERRY INTERNATIONAL KOS PHARMACEUTICALS KOSAN BIOSCIENCES IN KROLL INC KRONOS INC. KRONOS WORLDWIDE INC KULICKE & SOFFA INDUSTRIES KVH INDUSTRIES INC KYPHON INC L S B BANCSHARES N C LA JOLLA PHARMACEUTICAL LA QUINTA INNS INC LABONE INC LABONE INC LABOR READY INC LACLEDE GROUP HLDG. CO. LAKELAND BANCORP INC LAKELAND FINL CORP LANCE INC LANDAMERICA FINANCIAL GROUP LANDAMERICA FINANCIAL GROUP LANDAUER INC LANDRY'S RESTAURANTS INC.		0.000	KIND	494580103	51.9800	17,100.00	455,902.92 406,193.37	888,858.00
KIRBY CORP.		0.000	KEX	497266106	34.8800	17,200.00	406,193.37	599,936.00
KIRKLANDS INC		0.000	KIRK	497498105	17.6600	13,000.00	230,747.12	229,580.01
KLAMATH FIRST BANCORP INC		1.959	KFBI	49842P103	26.5400	1,200.00	21,573.05 786,380.34	31,848.00 1,283,928.00
KNIGHT TRADING GROUP		0.000	NITE	499063105	14.6400	87,700.00	786,380.34	1,283,928.00
KNIGHT TRANSPORTATION INC		0.000	KNGT	499064103	25.6500	29,300.00	786,380.34 611,450.66 539,599.47 936,217.58 361,993.89 664,846.69	751,545.00 560,329.00
KOMAG INC		0.000	KOMG	500453204	14.6300	38,300.00	539,599.47	560,329.00
KOPIN CORP		0.000	KOPN	500600101	6.7100	83,900.00	936,217.58	562,969.00 510,922.00 843,584.00
KORN/FERRY INTERNATIONAL		0.000	KFY	500643200	13.3400 43.0400	38,300.00 19,600.00	361,993.89	510,922.00
KOS PHARMACEUTICALS		0.000	KOSP	500648100	9.8600	19,600.00	554,845.59	843,584.00
KOSAN BIOSCIENCES IN		0.000	KOSN	50064W107 501049100	26.0000	23,900.00 37,000.00	18/,119.38	235,654.00
KROLL INC		0.000	KDOM	501049100		35,900.00	910,930.03	1 421 000 00
KRONOS INC.		0.000	KRON	501052104 50105F105	22.2000	35,900.00 50.00	041,709.01	1,421,999.00
KINITOKE & GOEEN INDICADIES		0.000	KLTC	501037103	14.3800	50.00 50,300.00	187,119.38 918,938.83 841,789.81 801.17 347,346.90	723,314.00 321,399.00 538,811.00
KVH INDUSTRIES INC		0.000	KNHT	482738101	27.4700	11,700.00	302 105 52	321 399 00
KADHUN ING		0.000	KADH	501577100	24.8300	21,700.00	302,105.52 349,179.56	538 811 00
I S B BANCSHARES N C		3.678	LXBK	502158108	17.4000	10,300.00	187,377.63 32,510.39 968,823.71 260,031.13 325,093.56	179.220.00
LA JOLLA PHARMACEUTICAL		0.000	LJPC	503459109	4.2900	9,500.00	32,510.39	40,755.00
LA OUINTA INNS INC		1.092	LOI		6.4100	191,800.00	968,823.71	1,229,438.00
LABONE INC		0.000	LABS	50540L105	32.4700	10,100.00	260,031.13	327,947.00
LABOR READY INC		0.000	LRW	505401208	13.1000	48,300.00	325,093.56	632,730.00
LACLEDE GROUP HLDG. CO.		4.693	LG	505597104	28.5500	23,000.00	561,085.09 232,665.10 201,215.16	656,650.00
LAKELAND BANCORP INC		2.490	LBAI	511637100	16.0600	14,510.00	232,665.10	656,650.00 233,030.60
LAKELAND FINL CORP		2.151	LKFN	511656100	35.3200	6,200.00 29,800.00	201,215.16	218,984.00
LANCE INC		4.258	LNCE	514606102Q		29,800.00	381,402.05 1,026,794.37	447,894.00 1,322,178.00
LANDAMERICA FINANCIAL GROUP		0.765	LFG	514936103	52.2600	25,300.00	1,026,794.37	1,322,178.00
LANDAUER INC		3.923	LDR	51476K103	40.7800	9,600.00 26,100.00	393,439.70 569,441.06	391,488.00 671,292.00
LANDRY'S RESTAURANTS INC.		0.388	LNY	51508L103	25.7200	26,100.00	569,441.06	671,292.00
LANDSTAR SYSTEM INC.		0.000	LSTR	515098101	38.0400	33,200.00	644,003.12 140,553.18 192,105.66	1,262,928.01
LANNETT COMPANY		0.000	LCI	516012101	16.8100	7,100.00	140,553.18	119,351.00
LASERSCOPE		0.000	LSCP	518081104	15.5900	15,800.00	192,105.66	246,322.00
LATTICE SEMICON. CORP.		0.000	LSCC	518415104	9.6800	122,200.00	880,193.03 152,130.50	1,182,896.00 192,444.00
LAWSON PRODUCTS		2.170	LAWS	520776105Q	33.1800	122,200.00 5,800.00 51.200.00	152,130.50	192,444.00
LAWSON SOFTWARE		0.000	TMSN	520780107	0.2300	51,200.00	400,397.73 189,720.56 834,014.74	421,376.00 191,290.00
LEARNING TREE INTL		0.000	LIKE	522015106 526107107	17.3900 16.7000	11,000.00 53,000.00	189,/20.56	191,290.00
LENNUA INIEKNALIUNAL INC.		0.000	TTT	526107107 52886P104	16.7000	72,900.00	834,014.74 902,222.59 291,117.68	000,100.00 1 270 647 01
TEATCON CEMENTOS INC		0.000	TEAC	528872104	5.8900	45,200.00	902,222.59 201 117 60	1,4/0,04/.01
LANDAMERICA FINANCIAL GROUP LANDAUER INC LANDRY'S RESTAURANTS INC. LANDSTAR SYSTEM INC. LANNETT COMPANY LASERSCOPE LATTICE SEMICON. CORP. LAWSON PRODUCTS LAWSON SOFTWARE LEARNING TREE INTL LENNOX INTERNATIONAL INC. LEXAR MEDIA INC LEXICON GENETICS INC		0.000	LEAG	J200/Z104	3.0300	45,200.00	231,111.00	200,220.00

Investment Desc	Rating Coupon Yield T	icker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK				
	Portfolio - ON2	OUANTITATIVE 20	00 (0			
	Instrument - COM	COMMON STOCK	~			
LIBBEY INC  LIBERTY CORP S C  LIFELINE SYS INC  LIFEPOINT HOSPITALS INC.  LIGAND PHARMACEUTICA  LIGHTBRIDGE INC  LIN TV CORP  LINCOLN ELEC HLDGS I  LINDSAY MANUFACTURING CO.  LINENS 'N THINGS INC.  LIONBRIDGE TECHNOLOGIES  LITHIA MOTORS INC - CL A  LITTELFUSE INC  LNB BANCORP INC  LOCAL FINL CORP  LODGENET ENTMT CORP  LONE STAR STEAKHOUSE & SALO  LONE STAR TECHNOLOGIES INC  LONGS DRUG STORES INC  LONGS DRUG STORES INC  LONGS DRUG STORES INC  LONGVIEW FIBRE CO  LOOKSMART LTD  LOUISIANNA PACIFIC  LSI LIGHTING SYS  LTC PROPERTIES INC  LTX CORP  LUFKIN INDUSTRIES INC  LUMINEX CORP DEL  LYDALL INC.  LYON WILLIAM HOMES  M/I HOMES INC  M&F WORLDWIDE CORP  MACDERMID INC.  MACROVISION CORP  MACDERMID INC.  MACROVISION CORP  MADDEN STEVEN LTD  MAGMA DESIGN AUTOMATION  MAGMA ENTERTAINMENT-CL A  MAGNUM HUNTER RESOURCES INC	1 404 т	BY 529898108	28 4800	14 900 00	441 604 08	424 352 00
LIBERTY CORP S C	2.124 T	C 530370105	45.1900	19.600.00	441,604.08 850,901.19	885.724.00
LIFELINE SYS INC	0.000 I	IFE 532192101	19.0000	11,400.00	169,877.17 1,060,037.69 1,099,434.87	216.600.00
LIFEPOINT HOSPITALS INC.	0.000 I	PNT 53219L109	29.4500	45,300.00	1.060.037.69	1,334,085.00
LIGAND PHARMACEUTICA	0.000 I	GND 53220K207	14.6900	72,300.00	1,099,434.87	1,062,087.00
LIGHTBRIDGE INC	0.000 I	TBG 532226107	9.1000	48,400.00	459,493.27	440,440.00 833,663.00
LIN TV CORP	r 000.0	VL 532774106	25.8100	48,400.00 32,300.00	459,493.27 725,172.70	833,663.00
LINCOLN ELEC HLDGS I	2.586 I	ECO 533900106	24.7400	38,900.00	837,445.83 325,658.79 1,480,674.44 135,398.10 304,049.16	962,386.00
LINDSAY MANUFACTURING CO.	0.792 I	NN 535555106	25.2500	14,200.00	325,658.79	358,550.00
LINENS 'N THINGS INC.	0.000 I	IN 535679104	30.0800	53,300.00	1,480,674.44	1,603,264.00
LIONBRIDGE TECHNOLOGIES	0.000 I	IOX 536252109	9.6100	22,600.00	135,398.10	217,186.00
LITHIA MOTORS INC - CL A	1.110 I	AD 536797103	25.2100	15,700.00	304,049.16	395,797.00
LITTELFUSE INC	0.000 I	FUS 537008104	28.8200	23,200.00	550,435.87	668,624.00
LNB BANCORP INC	3.349 I	NBB 502100100	20.3000	5,600.00	550,435.87 116,444.34	113,680.01
LOCAL FINL CORP	0.000 I	FIN 539553107	20.8400	20,900.00	320,081.65	435,556.00
LODGENET ENTMT CORP	0.000 I	NET 540211109	18.2800	20,900.00 12,600.00	320,081.65 158,645.25	435,556.00 230,328.00
LONE STAR STEAKHOUSE & SALO	ON 3.019 S	TAR 542307103	23.1800	24,900.00 30,400.00 35,900.00	158,645.25 437,027.73 864,346.22 572,858.18	577,182.00 485,791.99 888,166.00
LONE STAR TECHNOLOGIES INC	0.000 I	SS 542312103	15.9800	30,400.00	864,346.22	485,791.99
LONGS DRUG STORES INC	2.263 I	DG 5431621010	24.7400	35,900.00	572,858.18	888,166.00
LONGVIEW FIBRE CO	0.647 I	FB 543213102	12.3500	61,700.00	527,277.21	761,995.00
LOOKSMART LTD	0.000 I	OOK 543442107	1.5500	184,900.00	431,715.70	286,595.00
LOUISIANNA PACIFIC	0.000 I	PX 5463471050	17.8800	126,400.00	1,636,926.34	2,260,032.00
LSI LIGHTING SYS	2.133 I	YTS 50216C108Q	13.5000	8,625.00	81,152.18	116,437.50
LTC PROPERTIES INC	6.784 I	TC 502175102	14.7400	27,200.00	300,960.13	400,928.00
LTX CORP	0.000 I	TXX 502392103	15.0300	63,000.00	675,709.58	946,890.00
LUFKIN INDUSTRIES INC	2.500 I	UFK 549764108	28.7900	6,900.00	177,223.68	198,651.00
LUMINEX CORP DEL	0.000 I	MNX 55027E102	9.3800	25,400.00	572,858.18 527,277.21 431,715.70 1,636,926.34 81,152.18 300,960.13 675,709.58 177,223.68 139,916.72 263,033.14	238,251.99
LYDALL INC.	0.000 I	DL 550819106	10.1900	17,700.00	263,033.14	180,363.00
LYON WILLIAM HOMES	0.000 W	LS 552074106	62.7700	5,100.00	248,070.30	320,127.00
M/I HOMES INC	0.256 M	HO 55305B101	39.0500	5,100.00 12,400.00	248,070.30 522,747.20	320,127.00 484,220.00
M&F WORLDWIDE CORP	0.000 M	FW 552541104	13.3600	23,300.00	300,503.13	311,288.00
MACATAWA BK CORP	1.695 M	CBC 554225102	28.3100	23,300.00 10,100.00	240,235.54	285,931.00
MACDERMID INC.	0.350 M	RD 554273102	34.2400	25,800.00	810,969.78	883,392.00
MACROVISION CORP	0.000 M	VSN 555904101	22.5900	49,500.00	888,370.34	1,118,204.99
MADDEN STEVEN LTD	0.000 S	ноо 556269108	20.4000	12,100.00	300,503.13 240,235.54 810,969.78 888,370.34 259,122.51	246,840.00
MAF BANCORP INC	1.718 M	AFB 55261R108	41.9000	32,773.00	1,039,217.42 395,844.77	1,373,188.69
MAGMA DESIGN AUTOMATION	0.000 I	AVA 559181102	23.3400	20,100.00	395,844.77	469,134.00
MAGNA ENTERTAINMENT-CL A	0.000 M 0.000 M	ECA 559211107 HR 55972F203	5.0700	78,800.00	363,475.91 629,488.40	399,516.00
MAGNUM HUNTER RESOURCES INC	0.000 M	HR 55972F203	9.5100	81,200.00	629,488.40	772,212.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCK					
	Portfolio - ON2	OUA	ANTITATIVE 200	0 (Q			
	Instrument - COM	CON	MON STOCK				
MAIN STR BKS INC NEW MAINSOURCE FINANCIAL MAIR HOLDINGS INC MANHATTAN ASSOCIATES INC MANITOWOC COMPANY INC. MANTECH INTERNATIONAL CORP-A MANUFACTURERS SVCS L MANUGISTICS GROUP INC. MAPICS INC MARCUS CORPORATION MARINE PRODS CORP MARINEMAX INC MARITANS INC MARKETWATCH.COM INC MARKETWATCH.COM INC MARSBANK CORP READ M MASSEY ENERGY CO MASTEC INC MATERIAL SCIENCES CORP. MATRIA HEALTHCARE IN MATRIX SERVICE CO MATRIXONE, INC. MATTHEWS INTL CORP MATTSON TECHNOLOGY INC MAUI LD & PINEAPPLE MAVERICK TUBE CORP MAXWELL SHOE INC MAXYGEN INC MB FINL INC MB FINL INC MCMCARALL CORP MCG CAPITAL CORP MCG CAPITAL CORP MCGRATH RENTCORP MCLEODUSA INC MCMORAN EXPLORATION CO MEDALLION FINANCIAL CORP MCMCORAN EXPLORATION CO MEDAREX INC MEDIACOM COMMUNICATIONS CORE	2.037	MSBK	56034R102	26.5000	10,500.00	260,280.77 183,287.06	278,250.00
MAINSOURCE FINANCIAL	2.347	MSFG	56062Y102		7,560.00	183,287.06	231,865.20
MAIR HOLDINGS INC	0.000	MAIR	560635104	7.2800	11,500.00	83,337.89 836,796.08 617,142.47 217,280.72 96,858.28	83,720.00
MANHATTAN ASSOCIATES INC	0.000	MANH	562750109	27.6400	26,300.00	836,796.08	726,932.00
MANITOWOC COMPANY INC.	0.897	MTW	563571108	31.2000	25,800.00	617,142.47	804,960.00
MANTECH INTERNATIONAL CORP-	0.000	MANT	564563104	24.9500	10,200.00	217,280.72	254,490.00
MANUFACTURERS SVCS L	0.000	MSV	565005105	6.0800	19,600.00	96,858.28	119,168.00
MANUGISTICS GROUP INC.	0.000	MANU	565011103	6.2500	73,300.00	372,945.26 173,008.84 375,759.43 104,589.10 166,909.95	458,125.01
MAPICS INC	0.000	MAPX	564910107	13.0900	21,200.00	173,008.84	277,508.00
MARCUS CORPORATION	1.341	MCS	566330106	16.4000	23,200.00	3/5,759.43	380,480.00
MARINE PRODS CORP	0.851	MPX	568427108	18.8000 19.4300	6,800.00	104,589.10	127,840.00
MARINEMAA INC	0.000	HZU TITC	567908108 570363101	16.7100	9,800.00	100,909.95	190,414.00
MARKETHATION THO	2.033	MIZITIA	570619106	8.6090	7 200 00	62 411 46	61 004 00
MARKEIWAICH.COM INC	0.000	MVLLK	572901106	64.9700	7,200.00	1 200 606 07	1 700 170 00
MARTHA STEWART LIVING OMNIME	0.000 חחח ח	MSO	573083102	9.8500	14 600 00	130 933 96	1,780,178.00
MASSBANK CORP READ M	2 159	MASB	576152102	42.6000	4 500 00	162 845 29	191 700 00
MASSEY ENERGY CO	0.769	MEE	5762061060	20.8000	74 300 00	166,909.95 274,169.28 63,411.46 1,280,686.07 130,933.96 162,845.29 880,672.24 97,583.97 97,430.90 370,593.65 157,375.57 306,162.04 891,458.61 142,477.35 94,712.08 676,275.54	1 545 440 00
MASTEC INC	0.000	MTZ	576323109	14.8100	11,500.00	97.583.97	170.314.99
MATERIAL SCIENCES CORP.	0.000	MSC	576674105	10.1100	9,500.00	97,430.90	96,045.00
MATRIA HEALTHCARE IN	0.000	MATR	576817209	21.1300	19,200.00	370,593.65	405,696.00
MATRIX SERVICE CO	0.000	MTRX	576853105	18.1500	14,500.00	157,375.57	263,175.00
MATRIXONE, INC.	0.000	MONE	57685P304	6.1600	51,900.00	306,162.04	319,704.00
MATTHEWS INTL CORP	0.540	MATW	577128101	29.5900	34,400.00	891,458.61	1,017,896.00
MATTSON TECHNOLOGY INC	0.000	MTSN	577223100	12.2200	33,700.00	142,477.35	411,814.00
MAUI LD & PINEAPPLE	0.000	MLP	577345101	34.5800	3,700.00	94,712.08	127,945.99
MAVERICK TUBE CORP	0.000	MVK	577914104		42,200.00	676,275.54	812,350.00
MAXIMUS INC	0.000	MMS	577933104	39.1300	18,600.00	676,275.54 659,640.66 239,061.35	727,818.00
MAXWELL SHOE INC	0.000	MAXS	577766108	16.9700	16,700.00	239,061.35	283,399.00
MAXYGEN INC	0.000	MAXY	577776107	10.6300	41,100.00	485,268.50 564,160.08	436,893.00
MB FINL INC	1.978	MBFI	55264U108	36.4000	20,850.00		
MBT FINANCIAL CORP	3.634	MBTF	578877102	16.5100	7,406.00	116,880.21	122,273.06
MCG CAPITAL CORP	8.615	MCGC	58047P107	19.5000	24,700.00	387,706.53	481,650.00
MCGRATH RENTCORP	2.935	MGRC	580589109	27.2500	9,200.00	255,185.46	250,700.00
MCLEUDUSA INC	0.000	MCLD	582266706	1.4800	168,900.00	267,910.47 209,835.97	249,972.00
MCMUKAN EXPLORATION CO	0.000	MMK	582411104	18.7500 9.4900	14,200.00	209,835.97	266,250.01
MEDADEY INC.	2.107	TAYT	583928106 583916101	9.4900 6.2300	16,800.00 89,000.00	115,184.00 626,669.11	159,432.00 554,470.00
MEDIACOM COMMUNICATIONS CORE	0.000	MCCC	583916101 58446K105	8.6700	40,300.00	403,308.49	349,401.00
MEDIACOM COMMUNICATIONS CORE	0.000	MCCC	20440VI02	0.0700	40,300.00	403,300.49	349,401.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	חר שונדשת שדווות	20 /0			
	Portfolio - QN2 Instrument - COM	QU	ANIIIAIIVE ZUU	JU (Q			
	Instrument - COM	COI	MMON SIOCK				
MEDICAL ACTION INDUSTRIES I MEDICINES COMPANY MEDIS TECHNOLOGIES L MEDQUIST INC. MEMBERWORKS INC MENTOR CORP/MINN MENTOR GRAPHICS CORP. MERCANTILE BANK CORP MERCANTILE BANK CORP MERCHANTS BANCSHARES MERCURY COMPUTER SYSTEMS IN MERIDIAN BIOSCIENCE INC MERIDIAN RESOURCE CO MERIT MED SYS INC MERITAGE CORP MESA AIR GROUP INC MESTEK INC METHODE ELECTRONICS CL-A METRIS COMPANIES INC. METRO ONE TELECOMMUNICATION METROLOGIC INSTRUMENTS INC MFA MORTGAGE INVESTMENTS IN MGE ENERGY INC MICRO THERAPEUTICS INC MICROS SYSTEMS INC. MICROS SYSTEMS INC. MICROSEMI CORP MICROSTRATEGY INC-CL A MID-STATE BANCSHARES MIDAS INC. MIDDLESEX WATER CO MIDWAY GAMES INC. MIDWEST BANC HOLDING MILACRON, INC. MILLENIUM CHEMICALS INC MINDSPEED TECHNOLOGIES INC	NC 0.000	MDCI	58449L100	18.7100	9,400.00	150,369.89 1,140,564.90 120,211.08 399,310.55 225,091.16 784,096.02 727,711.16 214,600.01 129,779.00 873,766.40 122,840.00 236,559.13 355,388.39 435,888.52 405,440.80 67,939.14 571,012.97 186,170.86 542,550.71 367,475.39 741,184.59 552,179.34 951,065.54 852,191.59 57,211.20 741,062.44 631,169.27 1,016,805.46 709,014.50 567,720.96 351,313.75 85,198.18 204,971.42 245,122.68 132,146.75 268,928.37 630,610.78 332,721.40 346,288.74	175,874.00
MEDICINES COMPANY	0.000	MDCO	584688105	29.4600	50,400.00	1,140,564.90	1,484,784.00
MEDIS TECHNOLOGIES L	0.000	MDTL	58500P107	10.7000	14,200.00	120,211.08	151,940.00
MEDQUIST INC.	0.000	MEDQ	584949101	16.0600	21,700.00	399,310.55	348,502.00
MEMBERWORKS INC	0.000	MBRS	586002107	27.1700	8,100.00	225,091.16	220,077.00
MENTOR CORP/MINN	2.493	MNT	587188103	24.0600	49,100.00	784,096.02	1,181,346.00
MENTOR GRAPHICS CORP.	0.000	MENT	587200106	14.5400	81,400.00	727,711.16	1,183,556.00
MERCANTILE BANK CORP	0.904	MBWM	587376104	36.5000	7,100.00	214,600.01	259,150.00
MERCHANTS BANCSHARES	3.535	MBVT	588448100	30.5500	4,800.00	129,779.00	146,640.00
MERCURY COMPUTER SYSTEMS IN	C 0.000	MRCY	589378108	24.9000	25,500.00	873,766.40	634,950.00
MERIDIAN BIOSCIENCE INC	3.451	VIVO	589584101	10.4300	11,900.00	122,840.00	124,117.00
MERIDIAN RESOURCE CO	0.000	TMR	58977Q109	5.9400	49,800.00	236,559.13	295,812.00
MERIT MED SYS INC	0.000	MMSI	589889104	22.2600	26,577.33	355,388.39	591,611.44
MERITAGE CORP	0.000	MTH	59001A102	66.3100	8,500.00	435,888.52	563,635.00
MESA AIR GROUP INC	0.000	MESA	590479101	12.5200	45,200.00	405,440.80	565,904.00
MESTEK INC	0.000	MCC	590829107	19.2600	3,600.00	67,939.14	69,336.00
METHODE ELECTRONICS CL-A	1.635	METH	591520200	12.2300	51,800.00	571,012.97	633,514.00
METRIS COMPANIES INC.	0.900	MX.I.	591598107	4.4400	34,300.00	186,170.86	152,292.00
METRO ONE TELECOMMUNICATION	0.000	MION	59163F105	2.6000	94,100.00	542,550.71	244,660.00
METROLOGIC INSTRUMENTS INC	0.000	MILTG	591676101	27.0000	14,800.00	36/,4/5.39	399,600.00
MFA MORIGAGE INVESTMENTS IN	10.256	MFA	55272X102	9.7500	71,400.00	/41,184.59	696,150.00
MGE ENERGY INC	4.293	MGEE	55277P104 552880106	31.5100	16,800.00	552,1/9.34	1 720 070 00
MICREL INCORPORATED	0.000	MODI	594793101	15 5000	41,800.00	951,065.54	1,720,070.00
MICREL INCORPORATED	0.000	MULKL	59500W100	13.3000	12 000 00	652,191.59	1,054,766.00
MICRO INERAPEUTICS INC	0.000	MIICEE	59500W100	5.2300	12,000.00	7/1 062 //	50,759.99
MICROMOSE INC.	0.000	MCDG	594901100	43 3600	19 900 00	631 160 27	862 864 00
MICROS SISIEMS INC.	0.000	MCCC	595137100	24 5800	41 600 00	1 016 805 46	1 022,504.00
MICROSEMI COKE MICROSTRATECY INC-CI. A	0.000	MSTP	594972408	52 4800	15 600 00	709 014 50	818 688 00
MID-STATE BANCSHARES	2 044	MDST	595440108	25 4400	28 300 00	567 720 96	719 952 00
MIDAS INC	2 237	MDS	595626102	14 3000	26 600 00	357,720.30	380 380 00
MIDDLESEX WATER CO	3 251	MSEX	596680108	20 3000	4 533 33	85 198 18	92 026 66
MIDIAND CO	0.804	MIAN	597486109	23.6200	8.600.00	204.971.42	203.132.00
MIDWAY GAMES INC.	0.000	MWY	598148104	3.8800	37,600.00	245.122.68	145,888.00
MIDWEST BANC HOLDING	2.157	MBHI	598251106	22.2500	6,200.00	132,146.75	137,950.00
MILACRON, INC.	0.959	MZ	598709103Q	4.1700	40,900.00	268,928.37	170,553.00
MILLENIUM CHEMICALS INC	4.258	MCH	599903101	12.6800	61,700.00	630,610.78	782,356.00
MIM CORP	0.000	MIMS	553044108	7.0300	50,900.00	332,721.40	357,827.00
MINDSPEED TECHNOLOGIES INC	0.000	MSPD	602682106	7.0300 6.8500	88,800.00	346,288.74	608,280.00
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Investment Desc	Rating Coupon Yi	eld	Ticker	Identifier F	Pric	e Par/Shares	Book Value	Market Value
	Group - C				00 (0			
	Portfolio - (	N2	QUA	ANTITATIVE 20	00 (Q			
	Instrument - 0	MOS	CON	MMON STOCK				
MINE SAFETY APPLIANCES CO	1	.006	MSA	602720104	79.5100	7,600.00	353,926.87 1,062,389.21 654,109.65	604,276.00
MINERALS TECHNOLOGIES INC	(	168	MTX	603158106	59.2500	21,000.00	1,062,389.21	1,244,250.00
MKS INSTRUMENTS INC	(	0.000	MKSI	55306N104	29.0000	31,600.00	654,109.65	916,400.00
MOBILE MINI INC.	(	0.000	MINI	60740F105	19.7200		187,017.84	167,620.00
MOBIUS MANAGEMENT SYSTEMS	INC (	0.000	MOBI	606925105	12.6500	19,300.00	273,913.67	244,145.00
MODINE MANUFACTURING CO	2	2.038	MODI	607828100	26.9800		623,937.60	755,440.00
MODTECH HLDGS INC	(	0.000	MODT	60783C100	8.4100	9,400.00	88,947.41 274,552.02	79,054.00
MOLECULAR DEVICES CORP	(	0.000	MDCC	60851C107	18.9900	16,600.00	274,552.02	315,234.00
MONACO COACH CORPORATION	(	0.000	MNC	60886R103	23.8000	30,700.00	422,129.72	730,660.00
MONOLITHIC SYSTEM TECHNOLOG	GY (	0.000	MOSY	609842109	8.5500	27,200.00	311,775.16	232,560.00
MONRO MUFFLER BRAKE	(	0.000	MNRO	610236101	20.0100	18,600.00	394,917.87	372,186.00
MOOG INC. CL A	0	0.000	MOG.A	615394202	49.4000	20,800.00	808,262.30	1,027,520.00
MOTHERS WK INC	0	0.000	MWRK	619903107	24.4000	5,000.00	149,551.99	232,560.00 372,186.00 1,027,520.00 122,000.00
MOVADO GROUP INC	0	.850	MOV	624580106	28.2300	8,900.00	204,887.84	251,247.00
MOVIE GALLERY INC	C	642	MOVI	624581104	18.6800		568,387.60	545,456.00 1,213,630.00
MPS GROUP INC	(	0.000	MPS	553409103	9.3500		865,073.20	1,213,630.00
MRO SOFTWARE INC	(	0.000	MROI	55347W105	13.4600		533,224.73	312,272.00 473,760.00
MRV COMMUNICATIONS I	(	0.000	MRVC	553477100	3.7600		282,086.63	473,760.00
MSC SOFTWARE CORPORATION	(	0.000	MNS	553531104	9.4500		215,716.74	274,050.00 222,318.00
MTC TECHNOLOGIES INC	(	0.000	MTCT	55377A106	32.2200		187,151.84	222,318.00
MTR GAMING GROUP INC	(	0.000	MNTG	553769100	10.3000			139,050.00
MTS SYS CORP	1	248	MTSC	553777103	19.2300			644,205.00
MUELLER INDUSTRIES INC.	(	0.000	MLI	624756102	34.3600	41,400.00	1,124,768.57	
MULTIMEDIA GAMES, INC.	(	0.000	MGAM	625453105	41.1000		380,102.38 126,102.59	526,080.00
MUTUALFIRST FINANCIAL INC	1	.736	MFSF	62845B104	25.3400	5,300.00	126,102.59	134,302.00
MYERS INDUSTRIES INC.	1	.650	MYE	628464109Q	12.1200	23,200.00	249,975.79	281,184.00
MYKROLIS CORP	(	0.000	MYK	62852P103	16.0800			628,728.00
MYRIAD GENETICS INC	(	0.000	MYGN	62855J104	12.8600		287,554.61	244,340.00
NABI BIOPHARMACEUTIC	(	0.000	NABI	629519109	12.7100		436,331.81	674,901.00
NACCO INDUSTRIES -CL A	1	698	NC	629579103Q	89.4800	7,500.00	504,281.34	671,100.00
NARA BANCORP INC	(	732	NARA	63080P105	27.3000	11,300.00	218,465.60	308,490.00
NASB FINL INC	1	.622	NASB	628968109	41.9100			
NASH FINCH CO.	1	611	NAFC	631158102	22.3400			473,608.00
NASSDA CORP	(	0.000	NSDA	63172M101	7.2500	16,300.00	146,111.05	118,175.00
NATIONAL BANKSHARES INC/VA	2	2.390	NKSH	634865109	49.3700		177,643.28	207,354.00
NATIONAL BEVERAGE CO	(	0.000	FIZ	635017106	16.3000		64,324.22 516,887.46	71,720.00
NATIONAL HEALTH INVESTORS	INC 6	.430	NHI	63633D104	24.8800		516,887.46	666,784.00
NATIONAL HEALTHCARE	(	0.000	NHC	635906100	19.9000			298,500.01
MINE SAFETY APPLIANCES CO MINERALS TECHNOLOGIES INC MKS INSTRUMENTS INC MOBILE MINI INC. MOBILE MINI INC. MOBILE MANIAGEMENT SYSTEMS: MODINE MANUFACTURING CO MODTECH HLDGS INC MOLECULAR DEVICES CORP MONACO COACH CORPORATION MONOLITHIC SYSTEM TECHNOLOG MONRO MUFFLER BRAKE MOOG INC. CL A MOTHERS WK INC MOVADO GROUP INC MOVIE GALLERY INC MPS GROUP INC MRO SOFTWARE INC MRV COMMUNICATIONS I MSC SOFTWARE CORPORATION MTC TECHNOLOGIES INC MTR GAMING GROUP INC MTS SYS CORP MUELLER INDUSTRIES INC. MULTIMEDIA GAMES, INC. MUTUALFIRST FINANCIAL INC MYERS INDUSTRIES INC. MYKROLIS CORP MYRIAD GENETICS INC NABI BIOPHARMACEUTIC NACCO INDUSTRIES -CL A NARA BANCORP INC NASB FINL INC NASH FINCH CO. NASSDA CORP NATIONAL BANKSHARES INC/VA NATIONAL BANKSHARES INC/VA NATIONAL BEVERAGE CO NATIONAL HEALTH INVESTORS IN NATIONAL HEALTH CARE NATIONAL PENN BANCSH	2	2.988	NPBC	637138108	32.1200	26,285.00	747,053.65	844,274.20

Investment Desc	Rating Coupon Yield T	icker Identif	ier F Price	Par/Shares	Book Value	Market Value
	Group - COMMON					
	Portfolio - ON2	OTTANTTTATT	VE 2000 (O			
NATIONAL PRESTO INDS INC NATIONAL PROCESSING NATIONAL WESTN LIFE NATURES SUNSHINE PRODS INC. NAUTILUS GROUP INC NAVIGANT CONSULTING NAVIGANT INTERNATIONAL INC. NAVIGATORS GROUP INC NBC CAP CORP NBT BANCORP INC NBTY INC. NCI BUILDING SYS INC NCO GROUP INC. NCO GROUP INC. NDC HEALTH CORP NEIGHBORCARE INC NEOFORMA INC NEOPHARM INC NEOSE TECHNOLOGIES I NEOWARE SYSTEMS INC NETZPHONE NETBANK INC NETEGRITY INC NETFLIX.COM INC NETTLIX.COM INC NETRATINGS INC NETRATINGS INC NETWORK EQUIPMENT TECH. INC NEW CENTURY FINANCIAL CORP NEW ENGLAND BUSINESS SERVIC NEW FOCUS INC NEWPORT CORP NIC INC NII HOLDINGS INC NJ RESOURCES CORP. COMMON NL INDS INC NN INC NOLAND CO	Portfolio - QN2 Instrument - COM	COMMON STO	CK			
	1115 01 00110 0011	00111011 010				
NATIONAL PRESTO INDS INC	2.545 N	PK 637215	104 36.1500	9,700.00	334,817.72 153,746.09	350,655.00
NATIONAL PROCESSING	0.000 N	AP 637229	105 23.5500	9,300.00	153,746.09	219,015.00
NATIONAL WESTN LIFE	0.000 N	WLIA 638522	102 154.8500	3,600.00 11,100.00	453,758.46 94,127.33	557,460.00
NATURES SUNSHINE PRODS INC.	1.574 N	ATR 639027	101 8.4500	11,100.00	94,127.33	93,795.00
NAUTILUS GROUP INC	2.847 N	LS 63910B	102 14.0500	45,000.00 53,700.00	94,127.33 644,127.14 707,651.49 197,650.98 226,805.78 202,374.76	632,250.00
NAVIGANT CONSULTING	0.000 N	CI 63935N		53,700.00	707,651.49	1,012,782.00
NAVIGANT INTERNATIONAL INC.	0.000 F	LYR 63935R		15,200.00	197,650.98	210,520.00
NAVIGATORS GROUP INC	0.000 N	AVG 638904	102 30.8700	7,000.00 8,100.00	226,805.78	216,090.00
NBC CAP CORP	3.599 N	BY 628729			202,374.76	216,027.00
NBT BANCORP INC	3.171 N	BTB 628778			789,309.25	840,448.00
NBTY INC.	0.000 N	ry 628782		55,900.00	766,307.20 285,992.14 479,021.76 852,365.29 559,480.29 425,922.21 108,952.86 355,796.29 21,996.00 343,755.02 331,957.97 834,046.65 451,052.52 491,225.56	1,501,474.00
NCI BUILDING SYS INC	0.000 N	CS 628852		16,200.00	285,992.14	387,180.00
NCO GROUP INC.	0.000 N	COG 628858	102 22.7700	21,900.00	479,021.76	498,663.00
NDC HEALTH CORP	0.624 N	C 639480	102 25.6200	36,200.00	852,365.29	927,444.00
NEIGHBORCARE INC	0.000 N	CRX 64015Y	104 19.7500	36,300.00	559,480.89	716,925.00
NEKTAR THERAPEUTICS	0.000 N	KTR 640268	108 13.6100	44,600.00	425,922.21	607,006.00
NEOFORMA INC	0.000 N	EOF 640475	505 10.6400	9,400.00	108,952.86	100,016.00
NEOPHARM INC	0.000 N	EOL 640919	106 18.3200	23,900.00	355,796.29	437,848.00
NEOSE TECHNOLOGIES I	0.000 N'	TEC 640522	108 9.2000	2,600.00	21,996.00	23,920.00
NEOWARE SYSTEMS INC	0.000 N	WRE 64065P		18,900.00	343,755.02	258,930.00
NET2PHONE	0.000 N'	FOP 64108N	106 6.8000	68,300.00	331,957.97	464,440.00
NETBANK INC	0.599 N'	ГВК 640933	107 13.3500	58,000.00	834,046.65	774,300.00
NETEGRITY INC	0.000 N	ETE 64110P	107 10.3100	44,500.00	451,052.52	458,795.00
NETFLIX.COM INC	0.000 N	FLX 64110L		16,000.00	491,225.56	875,040.00
NETIQ CORP	0.000 N'	ΓΙQ 64115P	102 13.2500	64,500.00	1,035,724.86	854,625.00
NETRATINGS INC	0.000 N'	TRT 64116M		12,200.00	125,492.36	139,446.00
NETSCOUT SYS INC	0.000 N'	rct 64115T		23,300.00	108,640.66	177,080.00
NETWORK EQUIPMENT TECH. INC	0.000 N	WK 641208	103 11.0000	41,600.00	451,052.52 491,225.56 1,035,724.86 125,492.36 108,640.66 347,751.18 795,222.03 356,801.03 418,932.81 281,216.76	457,600.00
NEW CENTURY FINANCIAL CORP	1.613 N	CEN 64352D	101 39.6700	38,200.00	795,222.03	1,515,394.00
NEW ENGLAND BUSINESS SERVIC	E 2.711 N	EB 643872		12,200.00	356,801.03	359,900.00
NEW FOCUS INC	0.000 N	JFO 644383	101 5.0200	98,300.00	418,932.81	493,466.00
NEWPARK RESOURCES INC.	0.000 N	R 651718	504 4.7900	48,200.00	281,216.76	230,878.00
NEWPORT CORP	0.121 N	EWP 651824	104 16.5300	46,700.00	865,596.23	771,951.00
NIC INC	0.000 E	GOV 62914B		12,900.00	40,398.76	103,587.00
NII HOLDINGS INC	0.000 N	IHD 62913F	201 74.6300	18,000.00	815,881.89	1,343,340.00
NJ RESOURCES CORP. COMMON	3.375 No	JR 646025		32,800.00	281,216.76 865,596.23 40,398.76 815,881.89 952,648.84 916.16 157,584.65 178,905.12	1,263,128.00
NL INDS INC	6.837 N	L 629156		100.00	916.16	1,170.00
NN INC	2.541 N	NBRE 629337		12,900.00	157,584.65	162,411.00
NOLAND CO	0.771 N	OLD 655286	102 41.5000	4,800.00	178,905.12	199,200.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - ON2	OUZ	ANTITATIVE 200	0 (Q			
	Instrument - COM	COI	MMON STOCK				
NORDSON CORP NORTH COAST ENERGY INC NORTH PITTSBURGH SYS NORTHERN STATES FINANCIAL O NORTHWEST AIRLINES CORP NORTHWEST BANCORP IN NORTHWEST BANCORP IN NORTHWEST NATURAL GAS CO. NOVEN PHARMACEUTICALS INC NOVOSTE CORP NPS PHARMACEUTICALS INC. NS GROUP INC NU SKIN ENTERPRISES NUANCE COMMUNICATIONS INC NUEVO ENERGY COMPANY NUI CORP NUVELO INC NYFIX INCORPORATED NYMAGIC INC O'CHARLEYS INC OAK HILL FINANCIAL INC OAKLEY INC. OCEANFIRST FINL CORP OCTEL CORP OCTEL CORP OCULAR SCIENCES INC OCWEN FINANCIAL CORP ODYSSEY HEALTHCARE INC OFFSHORE LOGISTICS OHIO CASUALTY CORP. OIL STS INTL INC OLD DOMINION FREIGHT LINE OLD POINT FINANCIAL CORP OM GROUP, INC. OMEGA FINL CORP OMEGA FINL CORP OMEGA PROTEIN CORP OMICELL INC OMNIVISION TECHNOLOGIES INC	1.795	NDSN	655663102	34.5300	26,200.00 14,600.00	678,837.65 177,489.28	904,686.00
NORTH COAST ENERGY INC	0.000	NCEB	658649702	10.6910	14,600.00		156,088.60
NORTH PITTSBURGH SYS	3.596	NPSI	661562108	18.9100	18,100.00	311,037.25	342,271.00
NORTHERN STATES FINANCIAL (	CORP 3.735	NSFC	665751103	28.9100	3,500.00	100,167.57	101,185.00
NORTHWEST AIRLINES CORP	0.000	NWAC	667280101	12.6200	73,400.00	795,549.23	926,308.00
NORTHWEST BANCORP IN	1.872	NWSB	667328108	21.3600	13,300.00	225,415.48 841,240.91	284,087.99
NORTHWEST NATURAL GAS CO.	4.227	NWN	667655104	30.7500	31,000.00	841,240.91	953,250.00
NOVEN PHARMACEUTICALS INC	0.000	NOVN	670009109	15.2100	24,500.00	405,706.91	372,645.00
NOVOSTE CORP	0.000	NOVT	67010C100	4.7900	19,700.00	405,706.91 105,497.53 798,733.68 152,330.19 353,790.26	372,645.00 94,363.00 934,496.00
NPS PHARMACEUTICALS INC.	0.000	NPSP	62936P103	30.7400	30,400.00	798,733.68	934,496.00
NS GROUP INC	0.000	NSS	628916108	9.7000	17,700.00	152,330.19	171,690.00
NU SKIN ENTERPRISES	1.638	NUS	67018T105 669967101	17.0900 7.6400	33,300.00	353,790.26	569,097.00
NUANCE COMMUNICATIONS INC	0.000	NUAN	670509108	24.1700	6,700.00 21,200.00	35,858.24	51,188.00
NULVO ENERGY COMPANY	6.000	NEV	629431107	16.1200	21,200.00	35,858.24 361,649.47 393,247.05 29,458.04 783,178.32	312,404.00
NUL CORP	0.079	MILLO	67072M103	3.4700	12 900 00	393,247.05	312,720.00 47 006 00
NALIA INCODDODYALD	0.000	NOVO	670712108	7.9500	49 100 00	793 179 32	390 345 00
NYMACIC INC	0.000	MVM	6294841060		8 400 00	219,536.74	230,328.00
O'CHARLEYS INC	0.000	CHIIX	670823103	17.9500	8,400.00 14,900.00	330 500 92	267,455.00
OAK HILL FINANCIAL INC	1.947	OAKE	671337103	30.8100	4.000.00	105.125.79	123.240.00
OAKLEY INC.	1.011	00	673662102	13.8400	4,000.00 29,900.00	352,916.15	413,816.00
OCEANEERING INT'L. INC.	0.000	OII	675232102	28.0000	20,300.00	442,825.09	568,400.00
OCEANFIRST FINL CORP	2.945	OCFC	675234108	27.1600	7,600.00	193,106.10	206,416.00
OCTEL CORP	0.507	OTL	675727101	19.6900	4,000.00 29,900.00 20,300.00 7,600.00 20,500.00	340,492.50	123,240.00 413,816.00 568,400.00 206,416.00 403,645.00
OCULAR SCIENCES INC	0.000	OCLR	675744106	28.7100	22,400.00 47,200.00	472,912.75	643,104.00 418,192.00 1,129,436.00
OCWEN FINANCIAL CORP	0.000	OCN	675746101	8.8600	47,200.00	221,154.55	418,192.00
ODYSSEY HEALTHCARE INC	0.000	ODSY	67611V101	29.2600	38,600.00	988,321.65	1,129,436.00
OFFSHORE LOGISTICS	0.000	OLG	676255102	24.5200	22,500.00	442,540.08	551,700.00
OHIO CASUALTY CORP.	0.000	OCAS	677240103Q	17.3600	75,600.00	988,321.65 442,540.08 987,225.39 227,361.05 231,270.49	1,312,416.00
OIL STS INTL INC	0.000	OIS	678026105	13.9400	18,500.00	227,361.05	257,890.01
OLD DOMINION FREIGHT LINE	0.000	ODFL	679580100	34.0800	8,600.00	231,270.49	293,087.99
OLD POINT FINANCIAL CORP	1.892	OPOF	680194107	31.7100	2,800.00	86,215.93	88,787.99 400,950.00
OLD SECOND BANCORP I	1.616	OSBC	680277100	49.5000	8,100.00	344,015.42	400,950.00
OLIN CORP	3.988	OLN	680665205Q	20.0600	56,200.00	86,215.93 344,015.42 994,245.90 635,195.74 344,817.46	1,127,372.01 1,060,695.00
OM GROUP, INC.	2.138	OMG	670872100Q	26.1900	40,500.00	635,195.74	1,060,695.00
OMEGA FINL CORP	3.117	OMEF	682092101	38.4900	9,800.00	344,817.46	377,202.00
OMEGA PROTEIN CORP	0.000	OME	68210P107	7.7200	7,300.00 28,500.00	40,171.02 332,838.79	56,356.00
OMNITATION DECLES 533	0.000	OMCL	68213N109			332,838.79 1,301,251.50	461,700.00
OMNIVISION TECHNOLOGIES INC	C 0.000	OALL	682128103	55.2500	31,000.00	1,301,251.50	1,712,750.00

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			
OMNOVA SOLUTIONS INC ON SEMICONDUCTOR COR ONEIDA FINANCIAL CORP ONEIDA LTD ONYX PHARMACEUTICALS OPENWAVE SYS INC OPLINK COMMUNICATION OPNET TECHNOLOGIES INC. OPSWARE INC OPTICAL COMMUNICATIO OPTICAL COMMUNICATIO OPTION CARE INC ORASURE TECHNOLOGIES ORBITAL SCIENCES CORP. ORIENTAL FINL GROUP ORLEANS HOMEBUILDERS INC ORTHODONTIC CENTERS OF AMER ORTHOLOGIC CORP OSHKOSH B'GOSH CL-A OSHKOSH TRUCK CORPORATION OSI PHARMACEUTICALS INC OTTER TAIL CORP OVERLAND STORAGE INC OVERSEAS SHIPHOLDING GROUP OWENS & MINOR INC. OXFORD INDUSTRIES INC. P A M TRANSN SVCS IN P.F.CHANGS CHINA BISTRO INC PACER INTERNATIONAL INC PACIFIC CAP BANCORP PACIFIC SUNWEAR OF CALIFORN PACIFIC UN BK CALIF PACKETEER INC	0.000	OMN	682129101	4.8000	499.99	2,113.03 64,324.20 43,360.50 272,758.32 698,757.35 470,558.06 210,485.65 155,991.81 324,051.55 37,188.85 314,754.80 379,834.21 443,268.63 556,536.18 53,526.99 974,506.96 205,207.90 70,034.47 833,178.43 1,560,067.98 245,004.16 706,511.62 67,366.39 571,623.03 932,930.41 444,310.70 166,455.35 959,770.62 111,282.13 367,247.01 1,452,534.98 1,313,304.10 71,373.90 489,902.43 199,537.95 379,902.24 525,458.35 127,006.41 835,945.75	2,400.01
ON SEMICONDUCTOR COR	0.000	ONNN	682189105	6.4500	12,100.00	64,324.20	78,045.01
ONEIDA FINANCIAL CORP	2.532	ONFC	682478102	22.1110	2,000.00	43,360.50	44,222.00
ONEIDA LTD	0.000	OCQ	682505102	5.8900	46,200.00	272,758.32	272,118.00
ONYX PHARMACEUTICALS	0.000	ONXX	683399109	28.2300	40,900.00	698,757.35	1,154,607.00
OPENWAVE SYS INC	0.000	OPWV	683718308	11.0000	59,333.00	470,558.06	652,663.00
OPLINK COMMUNICATION	0.000	OPLK	68375Q106	2.3900	123,000.00	210,485.65	293,970.00
OPNET TECHNOLOGIES INC.	0.000	OPNT	683757108	16.4600	13,200.00	155,991.81	217,272.00
OPSWARE INC	0.000	OPSW	68383A101	7.4000	57,800.00	324,051.55	427,720.00
OPTICAL COMMUNICATIO	0.000	OCPI	68382T101	3.7000	19,100.00	37,188.85	70,670.00
OPTION CARE INC	0.000	OPTN	683948103	10.6800	30,700.00	314,754.80	327,876.00
ORASURE TECHNOLOGIES	0.000	OSUR	68554V108	7.9600	46,700.00	379,834.21	371,732.00
ORBITAL SCIENCES CORP.	0.000	ORB	685564106	12.0200	55,700.00	443,268.63	669,514.00
ORIENTAL FINL GROUP	2.179	OFG	68618W100	25.7000	23,430.00	556,536.18	602,151.00
ORLEANS HOMEBUILDERS INC	0.000	OHB	686588104	28.3300	2,000.00	53,526.99	56,660.00
ORTHODONTIC CENTERS OF AMER	0.000	OCA	68750P103	8.0500	81,600.00	974,506.96	656,880.00
ORTHOLOGIC CORP	0.000	OLGC	68750J107	6.1300	39,700.00	205,207.90	243,361.00
OSHKOSH B'GOSH CL-A	2.050	GOSHA	688222207Q	21.4600	2,400.00	70,034.47	51,504.00
OSHKOSH TRUCK CORPORATION	0.450	OSK	688239201	51.0300	36,600.00	833,178.43	1,867,698.00
OSI PHARMACEUTICALS INC	0.000	OSIP	671040103	32.2100	46,800.00	1,560,067.98	1,507,428.01
OSI SYSTEMS INC	0.000	OSIS	671044105	19.2100	15,600.00	245,004.16	299,676.00
OTTER TAIL CORP	4.040	OTTR	689648103	26.7300	25,300.00	706,511.62	676,269.00
OVERLAND STORAGE INC	0.000	OVRL	690310107	18.8000	3,200.00	67,366.39	60,159.99
OVERSEAS SHIPHOLDING GROUP	2.055	OSG	690368105	34.0500	23,700.00	571,623.03	806,985.00
OWENS & MINOR INC.	1.643	OMI	690732102Q	21.9100	50,900.00	932,930.41	1,115,219.00
OXFORD INDUSTRIES INC.	1.416	MXO	691497309	33.8800	19,400.00	444,310.70	657,272.00
P A M TRANSN SVCS IN	0.000	PTSI	693149106	21.3300	6,900.00	166,455.35	147,177.00
P.F.CHANGS CHINA BISTRO INC	0.000	PFCB	69333Y108	50.8800	30,600.00	959,770.62	1,556,928.00
PAB BANKSHARES INC	1.801	PAB	69313P101	15.5400	8,500.00	111,282.13	132,090.00
PACER INTERNATIONAL INC	0.000	PACR	69373Н106	20.2200	19,500.00	367,247.01	394,290.00
PACIFIC CAP BANCORP	2.390	PCBC	69404P101	36.8200	41,500.00	1,452,534.98	1,528,030.00
PACIFIC SUNWEAR OF CALIFORN	0.000	PSUN	694873100	21.1200	92,100.00	1,313,304.10	1,945,152.00
PACIFIC UN BK CALIF	0.783	PUBB	695025106	25.5300	4,800.00	71,373.90	122,544.00
PACIFIC SUNWEAR OF CALIFORN PACIFIC UN BK CALIF PACKETEER INC PAIN THERAPEUTICS INC. PALM HARBOR HOMES PALMONE INC PALMSOURCE INC PANERA BREAD CO	0.000	PKTR	695210104	16.9800	28,000.00	489,902.43	475,440.00
PAIN THERAPEUTICS INC.	0.000	PTIE	69562K100	6.9500	27,900.00	199,537.95	193,905.00
PALM HARBOR HOMES	0.000	PHHM	696639103	17.8700	20,800.00	379,902.24	371,696.00
PALMONE INC	0.000	PLMO	69713P107	11.7500	44,596.00	525,458.35	524,003.01
PALMSOURCE INC	0.000	PSRC	697154102	21.7900	6,549.00	127,006.41	142,702.71
PANERA BREAD CO	0.000	PNRA	69840W108	39.5300	33,600.00	835,945.75	1.328.208.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - QN2		ANTITATIVE 200	00 (0			
	Instrument - COM	CO	ANIIIAIIVE 200	00 (Q			
	Instrument - com	COI	MMON STOCK				
PANTRY INC/THE PAPA JOHN'S INTERNATIONAL PARAMETRIC TECHNOLOGY CORP PAREXEL INT'L CORP. PARK ELECTROCHEMICAL CORP. PARKER DRILLING CO PARKVALE FINL CORP PARTMERS TRUST FINL PARTY CITY CORP PATHMARK STORES INC PATINA OIL & GAS CORP PATRIOT BANK CORP PAXAR CORP. PAXSON COMMUNICATION PAYLESS SHOESOURCE INC PC CONNECTION INC PC-TEL INC PDF SOLUTIONS INC PDI INC PEAPACK-GLADSTONE FI PEC SOLUTIONS INC PEILATRIX MEDICAL GROUP INC PEETS COFFEE & TEA I PEGASUS COMMUNICATIONS CORP PEGASYSTEMS INC PEMSTAR INC PEMSTAR INC PENN ENGR & MFG CORP PENN NATIONAL GAMING INC PENN VA CORP PENN VA CORP PENN-AMERICA GROUP INC PENNFED FINL SVCS IN PENNFED FINL SVCS IN PENNFOCK FINL SVCS C PENNS WOODS BANCORP INC PENWEST PHARMACEUTIC PEOPLES BANCORP INC PEOPLES HLDG CO PEP BOYS MM & J PER-SE TECHNOLOGIES	0.000	PTRY	698657103	22.7000	13,600.00	213,570.22	308,720.00
PAPA JOHN'S INTERNATIONAL	0.000	PZZA	698813102	33.3800	13,600.00	359,331.93	453,968.00
PARAMETRIC TECHNOLOGY CORP	0.000	PMTC	699173100	3.9400	258,500.00	213,570.22 359,331.93 1,328,051.31 624,456.25 557,738.50 304,302.18 131,827.21 173,798.88 140,475.83 413,746.95 730,322.61 148,906.33 467,963.94 208.941.83	1,018,490.00
PAREXEL INT'L CORP.	0.000	PRXL	699462107	16.2600	31,000.00	624,456.25	504,060.00
PARK ELECTROCHEMICAL CORP.	0.906	PKE	700416209	26.4900	26,600.00	557,738.50	704,634.00
PARKER DRILLING CO	0.000	PKD		2.5500	104,800.00	304,302.18	267,240.00
PARKVALE FINL CORP	2.681	PVSA	701492100	26.8500	5,100.00	131,827.21	136,935.00
PARTNERS TRUST FINL	1.176	PRTR	70213A103	34.0000	7,900.00	173,798.88	268,600.00
PARTY CITY CORP	0.000	PCTY	702145103	12.6900	12,900.00	140,475.83	163,701.00
PATHMARK STORES INC	0.000	PTMK	70322A101	7.6000	53,800.00	413,746.95	408,880.00
PATINA OIL & GAS CORP	0.653	POG	703224105	48.9900	36,000.00	730,322.61	1,763,640.00
PATRIOT BANK CORP	1.887	PBIX	70335P103	28.6100	8,100.00	148,906.33	231,741.00
PAXAR CORP.	0.000	PXR	704227107	13.4000	33,600.00	467,963.94	450,240.00
PAXSON COMMUNICATION	0.000	PAX	704231109	3.8500	35,800.00	467,963.94 208,941.83 1,057,154.93 63,865.99 224,492.86 361,122.64 266,453.33 258,303.39 25,737.19 1,230,179.09 75,648.64 102,473.54 442,294.14 236,074.58 285,846.94 181,538.95 549,276.94 386,939.70 125,719.91 125,454.77 266,274.82	137,830.00
PAYLESS SHOESOURCE INC	0.000	PSS	704379106	13.4000	70,300.00	1,057,154.93	942,020.00
PC CONNECTION INC	0.000	PCCC	69318J100	8.3700	8,100.00	63,865.99	67,797.00
PC-TEL INC	0.000	PCLI	69325Q105	10.6100 14.9000	23,700.00	224,492.86	251,457.01
PDF SULUTIONS INC	0.000	PDFS	693282105 69329V100	26.8100	29,900.00	361,122.64	445,510.00
DEVDYCK-CI YDGAONE EL	1 200	DCC	704699107	31.0000	9 150 00	200,453.33	360,702.00
DEC COLUTIONS INC	1.290	DECC	705107100	16.9500	1 500 00	250,303.39	252,030.00
DEDIATRIY MEDICAL CROUD INC	0.000	DDA	705324101	55.0900	31 400 00	1 230 170 00	1 729 826 00
DEFTS COFFEE & TEA T	0.000	DEET	705560100	17.4100	4 100 00	75 648 64	71 381 00
DECASIS COMMINICATIONS CORD	0.000	DCTV	705904605	28.0800	3 800 00	102 473 54	106 704 00
PEGASIS SOLUTIONS	0.000	PEGS	705906105	10.4700	30 000 00	442 294 14	314 100 00
PEGASYSTEMS INC	0.000	PEGA	705573103	8.6200	30.800.00	236.074.58	265,496.00
PEMSTAR INC	0.000	PMTR	706552106	3.2900	81,400.00	285,846.94	267,806.00
PENN ENGR & MFG CORP	1.261	PNN	707389300	19.0300	12,400.00	181,538.95	235,972.00
PENN NATIONAL GAMING INC	0.000	PENN	707569109	23.0800	30,900.00	549,276.94	713,172.00
PENN VA CORP	1.617	PVA	707882106	55.6500	8,800.00	386,939.70	489,720.00
PENN-AMERICA GROUP INC	1.620	PNG	707247102	13.2700	11,100.00	125,719.91	147,297.00
PENNFED FINL SVCS IN	1.194	PFSB	708167101	33.5000	4,500.00	125,454.77	150,750.00
PENNROCK FINL SVCS C	2.574	PRFS	708352109	31.0800	9,200.00 3,980.00	266,274.82	285,935.99 185,866.00
PENNS WOODS BANCORP INC	2.997	PWOD	708430103				
PENWEST PHARMACEUTIC	0.000	PPCO	709754105	17.2800	29,400.00	607,216.44	508,032.00
PEOPLES BANCORP INC	2.439	PEBO	709789101	29.5100	7,545.00	186,430.94	222,652.96
PEOPLES HLDG CO	2.424	PHC	711148106	33.0000	10,050.00	315,831.31	331,650.00
PEP BOYS MM & J	1.180	PBY	713278109Q	22.8700	58,000.00	156,767.08 607,216.44 186,430.94 315,831.31 731,949.95 400,805.65	1,326,460.00
PER-SE TECHNOLOGIES	0.000	PSTI	713569309	15.2600	32,400.00	400,805.65	494,424.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -							
	Portfolio -			ANTITATIVE 200	0 (0			
	Instrument -	COM	COI	MMON STOCK	, C ( Q			
		0 000		E12661106	0.0100	000 000 00	260 116 50	440 000 00
PEREGRINE PHARMACEUT PERICOM SEMICONDUCTOR CORP		0.000	PPHM	713661106 713831105	10.6600	200,000.00	369,116.58	442,000.00
PERICOM SEMICONDUCTOR CORP PERINI CORP PEROT SYSTEMS COPR. CL. A PERRIGO CO. PETCO ANIMAL SUPPLIES INC PETROLEUM DEVELOPMENT CORP PFF BANCORP INC PHARMACOPEIA INC PHILADELPHIA CONS HLDG CO PHILLIPS-VAN HEUSEN PHOENIX COMPANIES INC. PHOTON DYNAMICS INC PHOTRONICS INC PICO HOLDINGS INC PILGRIMS PRIDE CORP PINNACLE ENTERTAINMENT, INC PINNACLE SYSTEMS		0.000	PSEM		9.1500	38,400.00	774,577.52 325,885.55 1,030,145.11 784,259.18 1,144,574.38	226 720 00
DEPOT SYSTEMS CODD CI. A		0.000	DED	714265105	13.4800	88 500 00	1 020 145 11	1 192 980 00
PERRIGO CO.		0.890	PRGO	714290103	15.7200	73.800.00	784.259.18	1,160,136.00
PETCO ANIMAL SUPPLIES INC		0.000	PETC	716016209	30.4500	47,700.00	1.144.574.38	1,452,465.00
PETROLEUM DEVELOPMENT CORP		0.000	PETD	716578109	23.7000	29,300.00	364,504.70	694,410.00
PFF BANCORP INC		1.764	PFB	69331W104	36.2800	15,140.00	364,504.70 444,033.10	549,279.20
PHARMACOPEIA INC		0.000	PCOP	71713B104	14.2100	40,800.00	436,859.89 660,860.74 416,458.10 1,277,011.03	579,768.00
PHILADELPHIA CONS HLDG CO		0.000	PHLY	717528103	48.8300	18,800.00	660,860.74	918,004.00
PHILLIPS-VAN HEUSEN		0.845	PVH	718592108	17.7400	30,100.00	416,458.10	533,974.00
PHOENIX COMPANIES INC.		1.328	PNX	71902E109	12.0400	126,600.00	1,277,011.03	1,524,264.00
PHOTON DYNAMICS INC		0.000	PHTN	719364101	40.2400	19,300.00	1,277,011.03 662,971.94 788,247.17 246,703.46 394,281.13 194,858.05 1,151,400.00 282,503.81 492,318.09 202,996.90 347,390.17 1,060,675.09 249,277.00 385,583.07	776,632.00
PHOTRONICS INC.		0.000	PLAB	719405102	19.9200	34,500.00	788,247.17	687,240.00
PICO HOLDINGS INC		0.000	PICO	693366205	15.6700	17,700.00	246,703.46	277,359.00
PILGRIMS PRIDE CORP		0.367	PPC	721467108	16.3300	29,400.00	394,281.13	480,102.00
PINNACLE ENTERTAINMENT, INC		0.000	PNK	723456109	9.3200	26,000.00	194,858.05	242,320.00
PINNACLE SYSTEMS		0.000	PCLE	723481107 72581M107	8.5300 11.0400	72,800.00 41,600.00	1,151,400.00	620,984.00 4E0 264.00
DIVING EADIODALION & DD		0.000	DAD	726505100	15.3900	46,400.00	282,503.81 402 210 00	71/ 006 00
DIAINS EAPLORALION & PR		0.000	DIV	726540503	16.0500	14 500 00	202 006 00	714,090.00
DIANAR SYSTEMS INC.		0.000	DI.MP	726900103	24.3200	16 900 00	347 390 17	411 008 00
PLANTRONICS INC.		0.000	PLT	727493108	32.6500	48.400.00	1.060.675.09	1.580.260.00
PLAYBOY ENTERPRISES CL-B		0.000	PLA	728117300		17,600.00	249.277.00	284,416.00
PLAYTEX PRODUCTS INC		0.000	PYX	72813P100	7.7300	58,800.00	385,583.07	454,524.00
PLEXUS CORP		0.000	PLXS	729132100	17.1700	48,400.00	865,682.20	831,028.00
PLUG POWER INC		0.000	PLUG	72919P103	7.2500	5,700.00	33,174.00	41,325.00
PMA CAP CORP		8.203	PMACA	693419202	5.1200	60,200.00	458,834.17	308,224.00
POLYMEDICA CORP		2.280	PLMD	731738100	26.3100	27,400.00	536,546.47	720,894.00
POLYONE CORPORATION		3.912	POL	73179P106	6.3900	110,800.00	636,697.29	708,012.00
POMEROY COMPUTER RESOURCES		0.000	PMRY	731822102	14.7400	22,300.00	319,668.31	328,702.00
POPE & TALBOT INC		1.817	POP	732827100	17.6100	18,900.00	251,265.54	332,829.00
PORTAL SOFTWARE INC		0.000	PRSF	736126301	6.7300	13,920.00	171,063.99	93,681.60
PORTFOLIO RECOVERY ASSOCIAT	ES	0.000	PRAA	73640Q105	26.5500 19.7500	9,400.00	273,754.92	249,570.01
FOSSIS MEDICAL INC		1 705	DCD FOSS	737407106 7376281070	34.7700	18,900.00	340,113.15 720 026 75	3/3,4/3.00
POIDATOR CORP.		0 000	DOWI.	7376281070	19.1500	40,000.00 16 400 00	140,030.15 272 222 20	331,030.00 314 NAN NA
DOMES INLEGSTIONS INC		0.000	DOMIL	739276103	33.4600	31 000 00	272,323.30 710 120 01	1 037 260 00
POWER ONE INC		0.000	PWER	739308104	10.8300	76,600.00	249,277.00 385,583.07 865,682.20 33,174.00 458,834.17 536,546.47 636,697.29 319,668.31 251,265.54 171,063.99 273,754.92 320,113.15 720,836.75 272,323.30 710,120.01 2,254,550.45	829,578.00
PILIGRIMS PRIDE CORP PINNACLE ENTERTAINMENT, INC PINNACLE SYSTEMS PIXELWORKS INC PLAINS EXPLORATION & PR PLAINS RESOURCES INC. PLANAR SYSTEMS INC. PLANTRONICS INC. PLAYTEX PRODUCTS INC PLEXUS CORP PLUG POWER INC PMA CAP CORP POLYMEDICA CORP POLYMEDICA CORP POLYONE CORPORATION POMEROY COMPUTER RESOURCES POPE & TALBOT INC PORTAL SOFTWARE INC PORTAL SOFTWARE INC PORTFOLIO RECOVERY ASSOCIAT POSSIS MEDICAL INC POTLATCH CORP. POWELL INDS INC POWER INTEGRATIONS INC POWER ONE INC.		3.000	- 1121	. 37300101	20.0300	,0,000.00	2,231,330.13	025,575.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM Portfolio - ON2		ANTITATIVE 200	10 (0			
	Instrument - COM	CO.	MMON STOCK	00 (Q			
	211202 41110110 0011		111011 010011				
POWERWAVE TECHNOLOGIES	0.00	) PWAV	739363109	7.6500	101,700.00	690,060.84	778,005.00
POZEN INC	0.00	POZN	73941U102	10.2000	41,300.00 74,800.00	479,462.01 400,251.48	421,260.00
PRAECIS PHARMACEUTICALS INC	0.00	PRCS	739421105	6.4400	74,800.00	400,251.48	481,712.00
PRE-PAID LEGAL SVCS	0.00	) PPD	740065107	26.1200	24,400.00 24,900.00	598,134.81	637,328.00
PRESIDENTIAL LIFE	3.03	PLFE	740884101				
PRESSTEK INC	0.00	) PRST	741113104	7.2700	36,900.00	250,307.53	268,263.00
PRG-SCHULTZ INTL INC	0.00	PRGX	69357C107	4.9000	47,200.00 60,200.00	791,972.70	231,280.00
PRICE COMMUNICATIONS CORP	0.00	) PR	741437305 741503403	13.7300 17.9000	60,200.00	845,556.91	231,280.00 826,546.00 298,697.30 379,728.00
PRICELINE.COM INC	0.00	) PCTN	741901201	35.1600	16,687.00 10,800.00	242 200 02	298,097.30
DDIME HOCDITALITY CODD	0.00	) DDO	741901201	10.2000	10,800.00 50,600.00	722 407 46	5/9,/20.00
DRIME HOSPITALITI CORP	0.00	) DBW	741517108 74157K101	2.8300	121 600 00	417 807 01	344 128 00
PRIMIS TELECOMMUNICATIONS G	ROII 0.00	DETT.	741929103	10.1800	64 300 00	494 166 92	654 574 00
PRINCETON REVIEW INC	0.00	) BEALL	742352107	9.7500	19.300.00	242,209.93 733,407.46 417,807.01 494,166.92 137,857.14 786,605.84 274,065.58 668,428.52	188.175.00
PRIORITY HEALTHCARE CORPORA'	TIO 0.00	) PHCC	74264T102	24.1100	41.700.00	786.605.84	1.005.386.99
PRIVATEBANCORP INC	0.35	l PVTB	742962103	45.5200	8,200.00	274,065.58	373,264.00
PROASSURANCE CORP	0.00	) PRA	74267C106	32.1500	23,700.00	668,428.52	761,955.00
PROGENICS PHARMACEUT	0.00	) PGNX	743187106	18.8600	21,400.00	357,207.73 576,959.85 749,787.71 341,326.49 156,218.82	403,604.00
PROGRESS SOFTWARE	0.00	PRGS	743312100	20.4600	38,400.00	576,959.85	785,664.00
PROQUEST COMPANY	0.00	PQE	74346P102	29.4500	28,700.00	749,787.71	845,214.99
PROSPERITY BANCSHARE	1.11	) PRSP	743606105	22.5200	16,700.00	341,326.49	376,084.00
PROVIDENT BANCORP IN	1.27	PBCP	743835100	47.0000	4,300.00	156,218.82	202,100.00
PROVIDENT BANKSHARES CORPORA	ATI 3.26	) PBKS	743859100	29.4400	27,700.00	691,118.38	815,488.00
PROVIDENT FINANCIAL HLDGS	1.65	4 PROV	743868101	36.2700	8,800.00	277,468.12	319,176.00
PROVIDENT FINANCIAL SERVICES	1.05	3 PFS	74386T105	18.9000	57,200.00	1,077,635.96	1,081,080.00
PROVINCE HEALIHCARE COMPANY	0.00	) PRV	743977100 744283102	16.0000 1.6700	146 000 00	1,011,044.63	345 333 00
DOG WODID MEDICAL INC	0.00	) PROA	69366A100	12.0700	82 000 00	190,429.20 542 818 61	245,323.00 989 740 00
DTEK HIDGS INC.	0.00	אשיים (	69366M104	8.8100	51 600 00	334 066 42	454 596 00
PUBLIC SERVICE CO OF N MEX	3.27	4 PNM	69349H107	28.1000	47.300.00	1.250.534.48	1.329.130.00
PULITZER INC	1.40	7 PTZ	745769109	54.0000	5,500.00	272,460.66	297,000.00
PUMATECH INC	0.00	) PUMA	745887109	3.9800	19,300.00	73,734.16	76,814.00
QAD INC	0.00	) QADI	74727D108	12.2600	23,000.00	309,531.91	281,980.00
QUAKER CHEM CORP	2.73	l kwr	747316107Q	30.7500	3,600.00	76,811.20	110,700.00
POWERWAVE TECHNOLOGIES POZEN INC PRAECIS PHARMACEUTICALS INC PRE-PAID LEGAL SVCS PRESIDENTIAL LIFE PRESSTEK INC PRG-SCHULTZ INTL INC PRICE COMMUNICATIONS CORP PRICELINE.COM INC PRIMA ENERGY CORP PRIME HOSPITALITY CORP PRIME HOSPITALITY CORP PRIMEDIA INC PRIMUS TELECOMMUNICATIONS GOVERNING TO THE STREET OF THE	1.71	3 QCBC	74731K106	46.5500	6,100.00	156,218.82 691,118.38 277,468.12 1,077,635.96 1,011,044.63 198,429.26 542,818.61 334,066.42 1,250,534.48 272,460.66 73,734.16 309,531.91 76,811.20 252,518.63 298,645.38 601,239.93 528,845.79 1,350,376.23	283,955.00
QUALITY SYSTEMS INC	0.00	) QSII	747582104	44.5900	7,500.00	298,645.38	334,425.00
QUANEX CORP	1.47	5 NX	747620102	46.1000	19,600.00	601,239.93	903,560.00
QUANTA SERVICES INC.	0.00	) PWR		7.3000	68,400.00	528,845.79	499,320.00
QUANTUM CORPORATION- DLT & :	STO 0.00	DSS	747906204	3.1200	170,700.00	1,350,376.23	532,584.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMO	N STOCK					
	Portfolio -			ANTITATIVE 2000	( Q			
	Instrument -	- COM	COI	MMON STOCK				
QUEST SOFTWARE INC QUICKSILVER INC QUICKSILVER RESOURCE QUIDEL CORP QUIXOTE CORP R & G FINANCIAL CORP CL-B R.H. DONNELLEY CORP. RADIANT SYSTEMS INC RADISYS CORPORATION RAILAMERICA INC RAINBOW TECHNOLOGIES INC RAINDANCE COMMUNICATIONS INC RAICORP HOLDINGS RANGE RES CORP RARE HOSPITALITY INTL INC. RAVEN INDUSTRIES INC RAYOVAC CORP RAYTECH CORP DEL RC2 CORP RCN CORPORATION READING INTERNATIONAL INC RED ROBIN GOURMET BURGERS REDBACK NETWORKS REGAL BELOIT REGENERATION TECHNOLOGIES IN REGENERON PHARMACEUTICAL REGENT COMMUNICATIONS INC REGISTER.COM REHABCARE GROUP INC RELIANCE STEEL & ALUMINUM REMEC IN REMINGTON OIL & GAS CORP		0.000	QSFT	74834T103	14.2000	47,400.00	567,484.11 853,765.90	673,080.00 1,007,064.01
QUICKSILVER INC		0.000	ZQK	74838C106	17.7300	56,800.00	853,765.90	
QUICKSILVER RESOURCE		0.000	KWK	74837R104	32.3000	10,600.00	271,644.86	342,380.00
QUIDEL CORP		0.000	QDEL	74838J101	10.8200	32,800.00	271,644.86 211,906.87 40,864.84	354,896.00
QUIXOTE CORP		1.392	QUIX	749056107	24.4100	1,600.00	40,864.84	39,056.01
R & G FINANCIAL CORP CL-B		1.231	RGF	749136107	39.8000	22,100.00	694,079.93 769,904.80	879,580.00 800,784.00
R.H. DONNELLEY CORP.		0.000	RHD	74955W307Q	39.8400		769,904.80	800,784.00
RADIANT SYSTEMS INC		0.000	RADS	75025N102	8.4100	20,400.00	233,420.73	171,564.00
RADISYS CORPORATION		0.000	RSYS	750459109	16.8600	21,400.00	460,207.52	360,804.00
RAILAMERICA INC		0.000	RRA	750753105	11.8000	35,700.00	306,035.63	421,260.00
RAINBOW TECHNOLOGIES INC	_	0.000	RNBO	750862104	11.2600	28,700.00	260,750.87	323,162.00
RAINDANCE COMMUNICATIONS INC	3	0.000	RNDC	75086X106	2.7500	57,700.00	168,044.56	158,675.00
RALCORP HOLDINGS		0.000	RAH	751028101Q	31.3600	29,900.00	658,105.31 409,341.67	937,664.00
RANGE RES CORP		0.423	RRC	75281A109	9.4500	63,200.00	409,341.67	597,240.00
RARE HOSPITALITY INTL INC.		0.000	RARE	753820109	24.4400	35,600.00 8,000.00 30,800.00	680,202.72 170,202.97 415,286.46 32,816.81 281,525.49 370,289.25 92,098.55	870,064.00
RAVEN INDUSTRIES INC		1.220	RAVN	754212108	29.5000	8,000.00	170,202.97	236,000.00
RAYOVAC CORP		0.000	ROV	755081106		30,800.00	415,286.46	645,260.00
RAYTECH CORP DEL		0.000	RAY		3.3200	8,600.00	32,816.81	28,552.00
RCZ CORP		0.000	RCRC	749388104	20.7500	16,200.00	281,525.49	336,150.00 170,880.00 98,864.00
RCN CORPORATION		0.000	RCNC	749361101	0.8000	213,600.00	370,289.25	170,880.00
READING INTERNATIONAL INC		0.000	RDI.A	755408101	5.9200	16,700.00	92,098.55	98,864.00
RED ROBIN GOURMET BURGERS		0.000	RRGB	75689M101	30.4400	10,600.00	235,362.39 259,148.98	322,664.00
REDBACK NETWORKS		0.000	RBAKD	757209507	0.2310	607,300.00	259,148.98	140,286.30
REGAL BELUIT	T.O.	2.181	RBC	758750103	22.0000	28,400.00	684,291.35 194,986.96 523,730.48	624,800.00
REGENERATION TECHNOLOGIES IN	NC'	0.000	KIIX	75886N100 75886F107	10.9600 14.7100	14,000.00 29,100.00	194,986.96	153,440.00 428,061.00
REGENERON PHARMACEUTICAL		0.000	REGN	758865109	6.3500	42,100.00	252,947.10	267,335.00
REGENI COMMUNICATIONS INC		0.000	RGCI	75914G101	5.2500	22,500.00	136,593.55	118,125.00
REGISTER.COM		0.000	RCOM	759148109	21.2600	19,200.00	554,452.78	408,192.00
REHABCARE GROUP INC		0.000	KHB	759148109	33.2100	29,200.00	590,237.04	963,090.00
DEMEC IN		0.722	NS DEMC	759543101	8.4100	82,500.00	700,890.51	693,825.00
REMEC IN REMINGTON OIL & GAS CORP		0.000	REMC	759594302	19.6900	16,800.00	278,966.15	330,792.00
REMINGION OIL & GAS CORP		0.000		75968L105	24.0800	9,200.00	206,864.76	221,536.00
RENAISSANCE LEARNING INC		0.000		76009U104	8.1900	25,500.00		208,845.00
REMINGTON OIL & GAS CORP RENAISSANCE LEARNING INC RENT-WAY INC REPLIGEN CORP REPUBLIC BANCORP INC REPUBLIC BANCORP KY REPUBLIC BANCSHARES RESEARCH FRONTIERS I		0.000		759916109	4.3700	36,100.00	123,843.74 225,579.75	157,757.00
DEDIEDITO DANGODO TNO		2.816		760282103		50,100.00	828,883.58	922,446.20
DEDIETIC BYNCODD KA		1.351		760282103	19.5400	68,380.00 8,600.00	138,329.63	168,044.00
DEDIEDITO DANCCUAP VI		0.127		759929102	31.4700	5 300 00	130,329.63	166,791.00
DECEYDUR EDUNALEDG 1		0.127		760911107	9.2900	5,300.00 12,000.00	170,486.49	111,480.00
RESERVENT FRONTERIO I		0.000	KEFK	,00011101	J. 2JUU	12,000.00	1,0,100.19	111,400.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - Portfolio -		N STOCK OUZ	ANTITATIVE 200	10 (0			
	Instrument -	- QNZ	QUZ		10 (Q			
	Instrument -	- COM	COI	MINOIN STOCK				
RESOURCE AMERICA INC RESOURCE BANKSHARES CORP / RESOURCES CONNECTION INC RESTORATION HARDWARE INC RETEK INC RETRACTABLE TECHNOLOGIES I REWARDS NETWORK INC REX STORES CORP RF MICRO-DEVICES RICHARDSON ELECTRS L RIGGS NATL CORP WASH DC RIGHT MGMT CONSULTAN RIVIANA FOODS INC RLI CORP ROBBINS & MYERS INC. ROBERT MONDAVI CORP-CL A ROCK-TENN COMPANY CL A ROFIN-SINAR TECHNOLOGIES I ROGERS CORP. ROLLINS INC ROPER INDUSTRIES INC ROYAL BANCSHARES PA ROYAL BANCSHARES PA ROYAL GOLD INC ROYAL BANCSHARES PA ROYAL GOLD INC ROSA SECURITY INC. RTI INTERNATIONAL METALS RUDDICK CORP. RUDOLPH TECHNOLOGIES INC RUSS BERRIE & CO INC RUSS BERRIE & CO INC RUSSELL CORP RYANS FAMILY STEAK HOUSES RYERSON TULL, INC. S & T BANCORP INC S Y BANCORP INC S1 CORPORATION SAFEGUARD SCIENTIFIC SAFENET INC SAFETY INSURANCE GROUP INC		0.886	REXI	761195205	15.0000	17,900.00	196,188.33	268,500.00
RESOURCE BANKSHARES CORP /	VA	1.395	RBKV	76121R104	31.5300	5,450.00	126,860.62	171,838.50
RESOURCES CONNECTION INC		0.000	RECN	76122Q105	27.3100	18,200.00	467,546.33	497,042.00
RESTORATION HARDWARE INC		0.000	RSTO	760981100	4.7500	23,200.00	106,549.02 616,435.76	110,200.00
RETEK INC		0.000	RETK	76128Q109	9.2800	79,500.00	616,435.76	737,760.00
RETRACTABLE TECHNOLOGIES I	NC	0.000	RVP	76129W105	6.0200	31,800.00	207,456.39 419,353.99 281,452.81 1,356,438.03 66,726.54	191,436.00
REWARDS NETWORK INC		0.000	IRN	761557107	10.6600	29,100.00	419,353.99	310,206.00
REX STORES CORP		0.000	RSC	761624105	14.1600	18,300.00	281,452.81	259,128.00
RF MICRO-DEVICES		0.000	RFMD	749941100	10.0500	207,700.00	1,356,438.03	259,128.00 2,087,385.00 92,175.00
RICHARDSON ELECTRS L		1.301	RELL	763165107	12.2900	7,500.00	66,726.54	92,175.00
RIGGS NATL CORP WASH DC		1.209	RIGS	766570105	16.5300	18,900.00	306,338.39	312,417.00
RIGHT MGMT CONSULTAN		0.000	RHT	766573109	18.6600	19,800.00	255,004.32	369,468.00
RIVIANA FOODS INC		3.651	RVFD	769536103	27.3900	7,200.00	306,338.39 255,004.32 194,282.02 579,313.41 363,788.45 170,533.67 481,164.03	197,208.00
RLI CORP		1.174	RLI	749607107	37.4600	21,900.00	579,313.41	820,374.00
ROBBINS & MYERS INC.		1.158	KBN	770196103	18.9900	13,100.00	363,788.45	248,769.00
ROBERT MONDAVI CORP-CL A		1 060	MOND	609200100 772739207	38.8400 17.2600	6,900.00	1/0,533.6/	267,996.00 509,170.00
ROCK-IENN COMPANY CL A	NTCI	1.969	RKI	775043102	34.5600	29,500.00	481,164.03	509,170.00
ROFIN-SINAR LECHNOLOGIES I.	NC	0.000	KSII	775133102	44.1200	18,700.00	606 001 40	040,2/2.00 051 516 00
ROGERS CORP.		0.000	ROG	775711104	22.5500	19,300.00	446,800.52 686,881.49 525,483.43 1,153,968.32 446,105.16	631,310.00
DODED INDICADIES INC		0.000	DOD KOT	776696106	49.2600	23,000.00	1 152 068 32	1 640 358 00
POTO-POOTED INC		1 041	DDD	778787101	46.1000	11 900 00	446 105 16	548 590 00
ROXIO INC		0 000	ROXT	780008108	4.7900	60 701 00	718 624 64	290 757 79
ROYAL BANCSHARES PA		3.725	RBPAA	780081105	25.5000	5.200.00	718,624.64 118,682.09	132.600.00
ROYAL GOLD INC		0.716	RGLD	780287108	20.9300	12,100.00	257.324.12	253,253.00
RSA SECURITY INC.		0.000	RSAS	749719100	14.2000	68,200.00	1,019,232.65	968,440.00
RTI INTERNATIONAL METALS		0.000	RTI	74973W107	16.8700	22,900.00	257,324.12 1,019,232.65 283,476.67	386,323.00
RUDDICK CORP.		2.234	RDK	781258108Q	17.9000	39,400.00	424,049.12	705,260.00
RUDOLPH TECHNOLOGIES INC		0.000	RTEC	781270103	24.5400	14,100.00	424,049.12 445,338.77	346,014.00
RUSS BERRIE & CO INC		3.303	RUS	782233100	33.9000	10,900.00	304,587.38	369,510.00
RUSSELL CORP		0.911	RML	782352108Q	17.5600	31,800.00	552,916.09	558,408.00
RYANS FAMILY STEAK HOUSES		0.000	RYAN	783519101	15.1400	50,900.00	507,613.51	770,626.00
RYERSON TULL, INC.		1.746	RT	78375P107Q	11.4500	42,600.00	427,949.92	487,770.00
S & T BANCORP INC		3.478	STBA	783859101	29.9000	31,800.00	930,684.36	950,820.00
S Y BANCORP INC		1.556	SYI	785060104	20.5600	12,700.00	240,244.13	261,112.00
S1 CORPORATION		0.000	SONE	78463B101	8.0500	12,700.00 87,800.00 144,200.00	393,298.41	706,790.00
SAFEGUARD SCIENTIFIC		0.000	SFE	786449108			438,354.09 280,613.45	582,568.00
SAFENET INC		0.000	SFNT	78645R107	30.7700	8,200.00	280,613.45	252,314.00
SAFETY INSURANCE GROUP INC		2.337	SAFT	78648T100	17.1100	2,500.00	37,812.94	42,775.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - ON2	OU	ANTITATIVE 20	00 (Q			
	Instrument - COM	COI	MMON STOCK				
CACA COMMINICATIONS	0 000	CCA	786598102	18.5300	7 900 00	152 447 20	144 524 00
SAGA COMMUNICATIONS	0.000	CATM	794093104	27.1200	7,800.00	153,447.28 96,856.21 380,059.51	112 004 00
CALTY DUADMACEUTICAL	0.000	SALVD	795435104	22.6700	4,200.00	200 050 51	671 022 00
CANCUEZ COMDITTED ACCOUNTEC	0.000	SCAT	799702105	4.1500	16 700 00	93 492 91	69 305 00
SANDERS MORRIS HARRIS GROUP	TN 0.967	SMHG	80000Q104	12.4000	12 800 00	83,482.81 120,831.98	158 720 00
SANDERSON FARMS INC	1.191	SAFM	800013104	40.3000	6.300.00	197.929.44	253.890.00
SANDY SPRING BANCORP INC	2.032	SASR	800363103	37.4000	17,500.00	597,098.14	654,500.00
SANTANDER BANCORP	1.807	SBP	802809103	24.3500	6,300.00 17,500.00 5,800.00 64,900.00 12,100.00	102,525.45	253,890.00 654,500.00 141,230.00
SAPIENT CORP	0.000	SAPE	803062108	5.6000	64,900.00	221,803.62	363,440.00
SAUER-DANFOSS INC	1.728	SHS	804137107	16.2000	12,100.00	221,803.62 131,278.97	196,020.00
SAVIENT PHARMACEUTICALS INC	0.000	SVNT	80517Q100	4.6100	98,900.00	683,369.94	455,929.00
SAXON CAPITAL INC	0.000	SAXN	80556P302	20.9500	32,700.00	587,588.36	685,065.00
SBA COMMUNICATIONS CORP	0.000	SBAC	78388J106	3.7800	7,600.00	27,840.84	28,728.00
SBS TECHNOLOGIES INC	0.000	SBSE	78387P103	14.7100	17,600.00	233,651.30	258,896.00
SCANSOFT INC	0.000	SSFT	80603P107	5.3200	63,516.00	338,814.64	337,905.13
SCANSOURCE INC	0.000	SCSC	806037107	45.6200	12,900.00	385,969.68	588,498.00
SCHAWK INC	0.953	SGK	806373106	13.6300	9,100.00	131,278.97 683,369.94 587,588.36 27,840.84 233,651.30 338,814.64 385,969.68 101,264.53 463,584.89 458,392.46 541,253.76 371,867.24 461,693.22 637,103.60 608,806.24 223,430.20 88,851.40 298,162.37 228,060.57	124,033.00
SCHNITZER STL INDS	0.165	SCHN	806882106	60.5000	15,000.00	463,584.89	907,500.00
SCHOOL SPECIALTY INC.	0.000	SCHS	807863105	34.0100	19,700.00	458,392.46	669,997.00
SCHULMAN (A.) INC.	2.532	SHLM	808194104Q	21.3200 29.7800	35,600.00	541,253.76	758,992.00
SCHWEITZER-MAIDUIT INTL INC	2.014	SWIM	808541106 80862K104	6.7800	17,900.00	3/1,86/.24	333,002.00
SCICLONE PHARMACEUTICALS IN	0.000	SCTIA	80874P109	17.0100	59,500.00	637 103 60	1 012 005 00
SCIENTIFIC GAMES COR	0.000	DONT.	784028102	32.6800	36 150 00	608 806 24	1 181 382 00
SCS TRANSPORTATION INC	0.000	SCST	81111T102	17.5800	16 800 00	223 430 20	295 344 00
SEABOARD CORP	1.063	SEB	811543107	282.0000	400.00	88.851.40	112,800.00
SEACHANGE INTERNATIONAL	0.000	SEAC	811699107	15.4000	28,700.00	298,162.37	441,980.00
SEACOAST BKG CORP FL	2.995	SBCF	811707306	17.3600	13,779.00	298,162.37 228,060.57 679,963.54 869,089.07 255,475.29 265,424.62	239,203.44
SEACOAST FINL SERVICES COPR	1.897	SCFS	811700106	27.4100	32,000.00	679,963.54	877,120.01
SEACOR SMIT INC.	0.000	CKH	811904101	42.0300	20,600.00	869,089.07	865,818.00
SEATTLE GENETICS INC	0.000	SGEN	812578102	8.5800	47,600.00	255,475.29	408,408.00
SECOND BANCORP INC	2.878	SECD	813114105	26.4000	9,800.00	265,424.62	258,720.00
SECURE COMPUTING CORP	0.000	SCUR	813705100	17.9100	30,000.00	311,713.21	537,300.00
SEEBEYOND TECHNOLOGY CORP.	0.000	SBYN	815704101	4.2900	58,000.00	311,713.21 129,088.93	248,820.00
SELECT COMFORT CORP	0.000	SCSS	81616X103	24.7600	30,600.00	708,907.10 769,141.96 802,441.51 14,441.19 120,150.13	757,656.00
SELECT MEDICAL CORP	0.368	SEM	816196109	16.2800	55,800.00	769,141.96	908,424.00
SELECTIVE INSURANCE GROUP	2.101	SIGI	816300107	32.3600	32,500.00	802,441.51	1,051,700.00
SEMCO ENERGY INC	6.122	SEN	78412D109	4.9000	2,700.00	14,441.19	13,230.00
SAGA COMMUNICATIONS SALEM COMMUNICATIONS -CL A SALIX PHARMACEUTICAL SANCHEZ COMPUTER ASSOCIATES SANDERS MORRIS HARRIS GROUP SANDERSON FARMS INC SANDY SPRING BANCORP INC SANTANDER BANCORP SAPIENT CORP SAUER-DANFOSS INC SAVIENT PHARMACEUTICALS INC SAXON CAPITAL INC SBA COMMUNICATIONS CORP SBS TECHNOLOGIES INC SCANSOFT INC SCHAWK INC SCHNITZER STL INDS SCHOOL SPECIALTY INC. SCHULMAN (A.) INC. SCHWEITZER-MAIDUIT INTL INC SCIENTIFIC GAMES COR SCP POOL CORPORATION SCS TRANSPORTATION INC SEACHANGE INTERNATIONAL SEACCAST BKG CORP FL SEACOAST FINL SERVICES COPR SEACOR SMIT INC. SEATTLE GENETICS INC SECURE COMPUTING CORP SEEBEYOND TECHNOLOGY CORP. SELECT COMFORT CORP SELECT MEDICAL CORP SELECTIVE INSURANCE GROUP SEMCO ENERGY INC SEMITOOL INC	0.000	SMIL	816909105	10.7210	19,600.00	120,150.13	210,131.60

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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SEMTECH CORPORATION SENIOR HOUSING PROP TRUST SENSIENT TECHNOLOGIES SEQUA CORP - CL A SERENA SOFTWARE INC SEROLOGICALS CORP SFBC INTERNATIONAL INC SHARPER IMAGE CORP SHAW GROUP SHENANDOAH TELECOMMU SHOE CARNIVAL INC SHOPKO STORES INC SHOPKO STORES INC SHUFFLE MASTER INC SIERRA BANCORP SIERRA HEALTH SERVICES SIERRA PACIFIC RESOURCES SIGMA DESIGNS INC SILICON GRAPHICS COMPUTER SY SILICON IMAGE INC SILICON STORAGE TECH SILICON VALLEY BANCSHARES SILICONIX INC SIMMONS 1ST NATL COR SIMPLETECH INC SIMPSON MANUFACTURING CO SINCLAIR BROADCAST GROUP-A	0.000	SMTC	816850101	22.7300	71,000.00	1,467,050.07	1,613,830.00
SENIOR HOUSING PROP TRUST	7.196	SNH	81721M109	17.2300	54,900.00	1,467,050.07 755,627.34	945,927.00
SENSIENT TECHNOLOGIES	3.034	SXT	81725T100Q	19.7700	47,900.00	755,627.34 966,124.67 40,212.13 429,953.66 272,910.58 348,169.98 320,482.29 1,146,914.27	946,983.00
SEQUA CORP - CL A	0.000	SQA.A	817320104	49.0000	1,000.00	40,212.13	49,000.00
SERENA SOFTWARE INC	0.000	SRNA	817492101	18.3500	27,500.00	429,953.66	504,625.00
SEROLOGICALS CORP	0.000	SERO	817523103	18.6000	18,400.00	272,910.58	342,240.00
SFBC INTERNATIONAL INC	0.000	SFCC	784121105	26.5600	14,500.00	348,169.98	385,120.00
SHARPER IMAGE CORP	0.000	SHRP	820013100	32.6500	11,300.00	320,482.29	368,945.00
SHAW GROUP	0.000	SGR	820280105	13.6200	69,800.00	1,146,914.27 1,146,914.27 191,360.44 7,087.60 626,829.74 221,820.28 503,493.18 86,733.04 349,588.26 1,621,320.32 209,177.31 412,032.71 299,230.80 346,047.04 633,442.06 868,273.95 452,640.88 394,409.93 216,648.07 547,054.15 380,777.31 152,543.61 1,752,554.05 221,189.67	950,675.99
SHENANDOAH TELECOMMU	1.521	SHEN	82312B106	51.2600	3,900.00	191,360.44	199,914.00
SHOE CARNIVAL INC	0.000	SCVL	824889109	17.8000	500.00	7,087.60	8,900.00
SHOPKO STORES INC	0.000	SKO	824911101	15.2500	42,200.00	626,829.74	643,550.00
SHORE BANCSHARES INC	1.785	SHBI	825107105	38.0900	6,500.00	221,820.28	247,585.00
SHUFFLE MASTER INC	0.000	SHFL	825549108	34.6200	20,100.00	503,493.18	695,862.00
SIERRA BANCORP	2.040	BSRR	82620P102	15.6800	6,100.00	86,733.04	95,648.00
SIERRA HEALTH SERVICES	0.000	SIE	826322109	27.4500	28,100.00	349,588.26	771,345.00
SIERRA PACIFIC RESOURCES	10.899	SRP	826428104	7.3400	141,500.00	1,621,320.32	1,038,610.00
SIGMA DESIGNS INC	0.000	SIGM	826565103	7.5300	21,300.00	209,177.31	160,389.00
SILGAN HOLDINGS INC	0.000	SLGN	827048109	42.5900	13,100.00	412,032.71	557,929.00
SILICON GRAPHICS COMPUTER SY	ST 0.000	SGI	827056102	1.3700	246,900.00	299,230.80	338,253.00
SILICON IMAGE INC	0.000	SIMGE	82705T102	7.2300	61,500.00	346,047.04	444,644.99
SILICON STORAGE TECH	0.000	SSTI	827057100	11.0000	107,400.00	633,442.06	1,181,400.00
SILICON VALLEY BANCSHARES	0.000	SIVB	827064106	36.0700	35,600.00	868,273.95	1,284,092.00
SILICONIX INC	0.000	SILI	827079203	45.7000	10,000.00	452,640.88	457,000.00
SIMMONS 1ST NATL COR	2.007	SFNC	828730200	27.9000	17,100.00	394,409.93	477,090.00
SIMPLETECH INC	0.000	STEC	828823104	6.0100	32,800.00	216,648.07	197,128.00
SIMPSON MANUFACTURING CO	0.000	SSD	829073105	50.8600	17,900.00	547,054.15	910,394.00
SINCLAIR BROADCAST GROUP-A	0.000	SBGI	829226109	14.9200	32,200.00	380,777.31	480,424.00
SIPEX CORP	0.000	SIPX	029909100	7.7100	29,900.00	152,543.61	230,528.99
SIX FLAGS INC.	0.000		83001P109	7.5200	133,900.00	1,752,554.05	1,006,928.00
SJW CORP	3.260	SJW	784305104	89.2500	2,600.00	221,189.67	232,050.00
SIPEX CORP SIX FLAGS INC. SJW CORP SKECHERS U S A INC SKYLINE CORP. SKYWEST INC SKYWORKS SOLUTIONS INC SM&A	0.000	SKX	830566105	8.1500	22,500.00	183,85/./1	183,3/5.00
SKYLINE CORP.	2.064	SKY	830830105Q	34.8700	7,300.00	221,577.01 1,260,829.33	254,551.00
SKYWEST INC	0.441		830879102	18.1200	69,600.00	1,260,829.33	1,261,152.00
SKYWORKS SOLUTIONS INC	0.000	SWKS	83088M102	8.7000	179,500.00	8,546,869.77	1,561,650.00
SM&A	0.000		78465D105	11.7000	27,200.00	8,546,869.77 322,457.79 72,761.26	318,240.00
SMART & FINAL INC	0.000	SMF	831683107	10.0800	14,900.00	72,761.26	150,192.00
SMITH (A.O.) CORP	1.711	AOS	831865209	35.0500	20,100.00	545,363.44 969,848.70	704,505.00
SOHU.COM INC	0.000	SOHU	83408W103	30.0100	25,000.00	969,848.70	750,250.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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SOLA INTERNATIONAL INC SONIC AUTOMOTIVE INC. SONIC CORP SONIC SOLUTIONS SONICWALL INC SONOSIGHT INC. SONUS NETWORKS INC SOTHEBY'S HOLDINGS CL-A SOUND FEDERAL BANCORP INC SOUNDVIEW TECHNOLOGY SOURCE CORP SOURCE INTERLINK COS INC SOUTH FINANCIAL GROUP, INC SOUTH FINANCIAL BANCORP I SOUTHERN FINANCIAL BANCORP I SOUTHERN UNION COMPANY SOUTHSIDE BANCSHARES INC SOUTHWEST BANCORP IN SOUTHWEST BANCORP OF TEXAS SOUTHWEST GAS CORP SOUTHWEST WIT CO SOUTHWESTERN ENERGY COMPANY SPANISH BROADCASTING SYSTEM SPARTECH CORP		0 000	SOI.	834092108	18 8000	26 700 00	599,622.31	501 960 00
SONIC AUTOMOTIVE INC.		1.745	SAH	83545G102	22.9200	39.700.00	919.737.58	909.924.00
SONIC CORP		0.000	SONC	835451105	30.6200	39,700.00 46,800.00	919,737.58 740,411.69 170,094.79 449,760.10	1,433,016.00
SONIC SOLUTIONS		0.000	SNIC	835460106	15.3000	18,200.00	170,094.79	278,460.01
SONICWALL INC		0.000	SNWL	835470105	7.8000	82,500.00	170,094.79 449,760.10 368,752.43 1,625,979.05 439,976.08 222,733.16	643,500.00
SONOSIGHT INC.		0.000	SONO	83568G104	21.4400	17,200.00	368,752.43	368,768.00
SONUS NETWORKS INC		0.000	SONS	835916107	7.5600	241,000.00 53,900.00 16,000.00	1,625,979.05	1,821,960.00
SOTHEBY'S HOLDINGS CL-A		0.000	BID	835898107	13.6600	53,900.00	439,976.08	736,274.00
SOUND FEDERAL BANCORP INC		1.539	SFFS	83607V104	15.5900	16,000.00	222,733.16 212,604.88 638,769.71 267,279.51 1,544,410.12	249,440.01 306,794.94
SOUNDVIEW TECHNOLOGY		0.000	SNDV	83611Q406	15.4900	19,806.00	212,604.88	306,794.94
SOURCE CORP		0.000	SRCP	836167106	25.6300	24,300.00 30,300.00	638,769.71	622,809.00
SOURCE INTERLINK COS INC		0.000	SORC	836151209		30,300.00	267,279.51	321,786.00
SOUTH FINANCIAL GROUP, INC		2.153	TSFG	837841105	27.8600	69,800.00	1,544,410.12 426,965.36 210,796.84 848,932.48 182,151.53 181,476.03 983,025.93 665,878.49 46,598.49 466,380.72 190,246.23 461,074.84	1,944,627.99
SOUTH JERSEY INDS IN	-1-0	4.000	SJI	838518108	40.5000	11,100.00	426,965.36	449,550.00
SOUTHERN FINANCIAL BANCORP I	INC	1.578	SFFB	842870107	43.0700	7,280.00	210,796.84	313,549.60
SOUTHERN UNION COMPANY		0.000	SUG	844030106	18.4000 18.5000	58,400.00	848,932.48	1,074,560.00
SOUTHSIDE BANCSHARES INC		1 200	SRSI	84470P109 844767103	17.8800	10,720.00	101 476 02	198,320.00
SOUTHWEST BANCORP IN		1.390	TEMP	84476R109	38.8500	12,600.00 34 100 00	101,470.03	1 224 785 00
SOUTHWEST CAS CORD		3 652	SMRI	8448951020	22.4500	30,000.00	665 878 49	673 500 00
SOUTHWEST WTR CO		1 576	SWWC	845331107	16.0500	3 300 00	46 598 49	52 965 00
SOUTHWESTERN ENERGY COMPANY		0 000	SWN	845467109	23.9000	35 200 00	466 380 72	841 280 00
SPANISH BROADCASTING SYSTEM		0.000	SBSA	846425882	10.5000	22,400.00	190,246.23	235,200.00
SPARTECH CORP		1.785	SEH	847220209	24.6400	21,000.00	461,074.84	517,440.00
SPECIALTY LABORATORIES		0.000	SP	84749R100	16.7900	17,700.00	238,245.50	297,183.00
SPECTRALINK CORP		2.086	SLNK	847580107	19.1700	27,600.00	405,067.60	529,092.00
SPEEDWAY MOTORSPORTS		1.054	TRK	847788106	28.9200	17,000.00	458,722.09	491,640.00
SPHERION CORPORATION		0.000	SFN	848420105	9.7900	71,600.00	1,066,987.19	700,963.99 964,873.00
SPANISH BROADCASTING SYSTEM SPARTECH CORP SPECIALTY LABORATORIES SPECTRALINK CORP SPEEDWAY MOTORSPORTS SPHERION CORPORATION SPINNAKER EXPLORATION CO SPORTS AUTHORITY INC SPSS INC. SRA INTERNATIONAL INC - CLAS		0.000	SKE	84855W109	32.2700	29,900.00	238,245.50 405,067.60 458,722.09 1,066,987.19 626,789.22	964,873.00
SPORTS AUTHORITY INC		0.000	TSA	84917U109	38.4000	24,375.00	717,790.54 245,928.66	936,000.00
SPSS INC.		0.000	SPSS	78462K102	17.8800	14,800.00	245,928.66	264,624.00
SRA INTERNATIONAL INC - CLAS	SS	0.000	SRX		43.1000	6,700.00 13,900.00	209,177.21	288,770.00
SS&C TECHNOLOGIES IN		0.715	SSNC	85227Q100		13,900.00	368,743.80	388,505.00
SPSS INC. SRA INTERNATIONAL INC - CLAS SS&C TECHNOLOGIES IN ST MARY LAND & EXPLORATION STAAR SURGICAL CO STAGE STORES INC STAMPS COM INC STANDARD COMMERCIAL CORP		0.350	SM	792228108	28.5000	34,000.00	243,926.00 209,177.21 368,743.80 715,943.04 426,180.90 447,994.67	969,000.00
STAAR SURGICAL CO		0.000	STAA	852312305	11.2600	35,900.00	426,180.90	404,234.00
SIAGE STUKES INC		0.000	STGS	85254C305 852857101	27.9000 6.2000	17,700.00 44,100.00	44/,994.67	493,830.00
STANDADD COMMEDCIAL CODD		1 7/2	STML MLT C	853258101	20.0700	19,400.00	220,842.15 377,170.22	273,420.00 389,358.00
STANDARD MICROSYSTEMS CORP		0.000	SMCC	853626109	25.3000	14,500.00	251,154.78	366,850.00
DIAMPAND MICKODIBIEMS CORP		0.000	טויוטכ	033020109	23.3000	14,500.00	231,134.70	300,030.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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						216,805.99 1,053,159.50 300,671.25 147,221.91 477,873.87 358,802.09 175,243.50 148,708.62 877,615.91 422,157.05 700,530.67 279,478.56 85,336.03 307,081.06 150,548.30 364,166.73 645,997.45 377,709.99 523,726.62 471,266.18 688,760.58 686,576.93 673,869.50 294,969.92 1,260,138.75 225,783.69 428,577.45 535,408.29 209,157.99 900,819.84 643,106.38 296,787.78 472,498.80	
STANDARD REGISTER CO STANDARD-PACIFIC CORP STANDEX INTERNATIONAL CORP	5.466	SR	853887107	16.8300	14,200.00	216,805.99	238,986.00
STANDARD-PACIFIC CORP	0.659	SPF	85375C101	48.5500	40,800.00	1,053,159.50	1,980,840.00
STANDEX INTERNATIONAL CORP	3.000	SXI	854231107	28.0000	13,200.00	300,671.25	369,600.00
STANLEY FURNITURE CO INC	0.634	STLY	854305208	31.5000	5,400.00	147,221.91	170,100.00
STARTEK INC	3.628	SRT	85569C107	40.7900	12,700.00	477,873.87	518,033.00
STATE AUTO FINL CORP	0.684	STFC	855707105	23.3900	15,500.00	358,802.09	362,545.00
STATE BANCORP INC N.	2.308	STB	855716106 856855101	24.2600 26.5600	8,100.00	1/5,243.50	196,506.00
STATE FINANCIAL SERVICES CO	2 489	SFSW	857550107	22.5000	6,200.00	148,708.02 977 615 91	1 442 250 00
STATEN ISLAND BANCORP	0.000	SMS	857873103	17.8500	26 700 00	422 157 05	476 595 00
STEEL DYNAMICS INC	0.000	STLD	858119100	23.4900	45 400 00	700 530 67	1 066 446 00
STEIN MART INC.	0.000	SMRT	858375108	8.2400	24,500.00	279,478.56	201,880.00
STEINWAY MUSICAL INS	0.000	LVB	858495104	24.7000	5,300.00	85,336.03	130,910.00
STELLENT INC	0.000	STEL	85856W105	9.8400	37,000.00	307,081.06	364,080.01
STEPAN CO	3.001	SCL	858586100Q	25.6500	6,200.00	150,548.30	159,030.00
STERLING BANCORP	2.666	STL	859158107	28.5000	15,625.00	364,166.73	445,312.50
STERLING BANCSHARES INC	1.350	SBIB	858907108	13.3300	47,900.00	645,997.45	638,507.00
STERLING COMMERCE INC	0.000	SE	817826209	16.0500	29,400.00	377,709.99	471,870.00
STERLING FINL CORP	2.594	SLFI	859317109	27.7500	20,500.00	523,726.62	568,875.00
STERLING FINL CORP W	0.000	STSA	859319105	34.2300	17,900.00	471,266.18	612,717.00
STEWART & STEVENSON SERVICE	2.419	SVC	860342104Q	14.0500 5.6800	34,400.00	688,760.58	483,320.00
STEWART ENTERPRISES INC. CL	-A U.UUU	STEI	860370105 860372101	40.5500	24 100 00	672 960 E0	840,640.00
CTILWATED MINING COMDANY	0 000	SMC	860740102	9.5700	24,100.00 35 429 00	294 969 92	377,255.00
STILLWALER MINING COMPANI	0.000	SGV	861642106	42.4500	31 200 00	1 260 138 75	1 324 440 00
STONERIDGE INC	0.000	SRI	86183P102	15.0500	15,300.00	225.783.69	230,265.00
STRATASYS INC	0.000	SSYS	862685104	27.2600	15,300.00	428,577.45	417,078.00
STRATEX NETWORKS INC	0.000	STXN	86279T109	4.2500	140,500.00	535,408.29	597,125.00
STRATTEC SECURITY CORP	0.000	STRT	863111100	60.9100	3,900.00	209,157.99	237,549.01
STRAYER EDUCATION INC	0.238	STRA	863236105	108.8300	11,400.00	900,819.84	1,240,662.00
STRIDE RITE CORP	1.757	SRR	863314100Q	11.3800	57,300.00	643,106.38	652,074.00
STURM RUGER & CO INC	7.036	RGR	864159108	11.3700	25,700.00	296,787.78	292,209.00
SUFFOLK BANCORP	2.201	SUBK	864739107	34.5300	13,300.00	472,498.80	459,249.00
SUMMIT BANCSHARES IN	2.010	SBIT	866011109	27.8600	6,300.00	157,668.07	175,518.00
SUN BANCORP INC/NJ	0.000	SNBC	86663B102	26.4000	8,700.00	184,179.47	229,680.00
SUNKISE SENIUR LIVING INC	0.000	SRZ	86768K106 867931107	38.7400 5.5800	22,400.00	68U,725.54	357,775.00
SUPERCONDUCTOR LECHNOLOGIES	0.000	STIDG	868059106	11.0000	39,700.00	296,787.78 472,498.80 157,668.07 184,179.47 680,725.54 105,138.53 209,313.52	420 100 00
SUPERIOR ENERGY SVCS	0.000	SDN	868157108	9.4000	58,100.00	534,986.42	546,140.00
STANDARD-PACIFIC CORP STANDEX INTERNATIONAL CORP STANLEY FURNITURE CO INC STARTEK INC STATE AUTO FINL CORP STATE BANCORP INC N. STATE FINANCIAL SERVICES CO STATEN ISLAND BANCORP STEAK N SHAKE COMPANY STEEL DYNAMICS INC STEINWAY MUSICAL INS STELLENT INC STEINWAY MUSICAL INS STELLENT INC STEPAN CO STERLING BANCORP STERLING FINL CORP STEWART ENTERPRISES INC. CL STEWART INFO SVCS STILLWATER MINING COMPANY STONE ENERGY CORP STONERIDGE INC STRATASYS INC STRATEX NETWORKS INC STRATEC SECURITY CORP STRATE NETWORKS INC STRATTEC SECURITY CORP STRAYER EDUCATION INC STRATE CORP STURM RUGER & CO INC SUFFOLK BANCORP SUMMIT BANCSHARES IN SUN BANCORP INC/NJ SUNRISE SENIOR LIVING INC SUPERCONDUCTOR TECHNOLOGIES SUPERGEN INC	0.000	DIIV	550157100	J. 1000	30,100.00	331,700.42	510,110.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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SUPERIOR INDUSTRIES INTL	1.263	SUP	868168105	43.5200	27,000.00	1,037,025.73	1,175,040.00
SUPERIOR INDUSTRIES INTL SUPERTEX INC SUPERTEX INC SUPERMEST COMMUNICATI SURMODICS INC SUSQUEHANNA BANCSHARES INC. SWIFT ENERGY COMPANY SWS GROUP INC SYBASE INC. SYBRON DENTAL SPECIALTIES SYCAMORE NETWORKS INC SYKES ENTERPRISES SYLVAN LEARNING SYSTEMS INC SYMMETRICOM INC SYMYX TECHNOLOGIES INC. SYNAPTICS INC	0.000	SUPX	868532102	19.1000	10,700.00	238,335.63	204,370.00
SUPPORTSOFT INC	0.000	SPRT	868587106	13.1500	46,900.00	534,440.02	616,735.00
SUREWEST COMMUNICATI	2.474	SURW	868733106	40.4200	13,700.00	436,103.25 778,642.67	553,754.00
SURMODICS INC	0.000	SRDX	868873100	23.9000	16,900.00	778,642.67	403,910.00
SUSQUEHANNA BANCSHARES INC.	3.518	SUSQ	869099101	25.0100	47,900.00	1,020,199.90	1,197,979.00
SWIFT ENERGY COMPANY	0.000	SFY	870738101	16.8500	31,000.00	733,295.06	522,350.00
SWS GROUP INC	2.247	SWS	78503N107	17.8000	16,900.00	360,827.42	300,820.00
SYBASE INC.	0.000	SY	871130100	20.5800	105,300.00	1,997,902.95	2,167,074.00
SYBRON DENTAL SPECIALTIES	0.000	SYD	871142105	28.1000	46,100.00	936,588.68	1,295,410.00
SYCAMORE NETWORKS INC	0.000	SCMR	871206108	5.2400	228,200.00	1,037,515.67	1,195,768.00
SYKES ENTERPRISES	0.000	SYKE	871237103	8.5600	44,900.00	348,677.53	384,344.00
SYLVAN LEARNING SYSTEMS INC	0.000	SLVN	871399101	28.7900	42,200.00	714,269.91	1,214,938.00
SYMMETRICOM INC	0.000	SYMM	871543104	7.2800 20.5500	24,100.00	102,175.48	175,447.99
SYMYX TECHNOLOGIES INC.	0.000	SMMX	87155S108	14.9800	28,000.00 19,700.00	481,596.74 273,512.14	575,400.00
SYNAPTICS INC SYNOVIS LIFE TECHNOLOGIES IN	7C 0.000	SINA	87157D109 87162G105	20.3400	12,000.00	481,596.74 273,512.14 287,215.72	295,106.00 244,080.00
SYNOVIS LIFE TECHNOLOGIES IN SYNPLICITY INC SYNPLICITY INC SYNTEL INC SYPRIS SOLUTIONS INC SYSTEMAX INC SYSTEMS & COMPUTER TECH. TAKE-TWO INTERACTIVE SOFTWAIT TALK AMERICA HOLDINGS INC TALX CORP TANOX INC TBC CORP TECHNE CORPORATION TECHNICAL OLYMPIC US TECHNICAL OLYMPIC US TECHNITROL INC. TECUMSEH PRODUCTS CO CL-A TEJON RANCH CO DEL	0.000		87160Y108			88,736.75	113,535.00
SINPLICITI INC	0.000		87162H103	24.7100	14,500.00 7,700.00	157,381.94	190,267.01
SYDRIG SOLUTIONS INC	0.713		871655106	16.8100	6 500 00		109,265.00
SYSTEMAX INC	0.000		871851101	6.6600	6,500.00 11,100.00	89,753.97 45,737.51	73,926.00
SYSTEMS & COMPUTER TECH.	0.000		871873105	16.3500	40,600.00	587,858.80	663,810.00
TAKE-TWO INTERACTIVE SOFTWAI	RE 0.000		874054109	28.8100	49,700.00	1,196,665.28	1,431,857.01
TALK AMERICA HOLDINGS INC	0.000		87426R202	11.5200	45,200.00	503,443.32	520,704.00
TALX CORP	0.868		874918105	23.0300	22,400.00	500,639.00	515,872.00
TANOX INC	0.000	TNOX	87588Q109	14.8500	38,600.00	656,419.14	573,210.00
TBC CORP	0.000	TBCC	872180104	25.8100	20,300.00	295,854.30	523,943.00
TECHNE CORPORATION	0.000	TECH	878377100	37.7800	49,200.00	1,659,806.63	1,858,776.00
TECHNICAL OLYMPIC US	0.000	TOUS	878483106	27.5300	2,800.00	75,315.08	77,084.00
TECHNITROL INC.	0.675		878555101	20.7400	48,500.00	1,071,928.64	1,005,890.00
TECUMSEH PRODUCTS CO CL-A	2.643	TECUA	878895200	48.4300	23,100.00	864,120.91	1,118,733.00
TEJON RANCH CO DEL	0.000		879080109	41.0100	4,400.00	134,188.37	180,444.00
TEKELEC	0.000		879101103	15.5500	61,500.00	795,146.06	956,325.00
TELEDYNE TECHNOLOGIES INC	0.000		879360105	18.8500	38,900.00	601,361.97	733,265.00
TEJON RANCH CO DEL TEKELEC TELEDYNE TECHNOLOGIES INC TELETECH HOLDINGS INC TELIK INC TENNANT COMPANY TENNECO AUTOMOTIVE INC	0.000		879939106	11.3000	41,900.00	180,316.92	473,470.00
TELIK INC	0.000		87959M109	23.0100	53,100.00	961,712.61	1,221,831.00 445,990.00
TENNANT COMPANY	1.940		880345103	43.3000	10,300.00		
TENNECO AUTOMOTIVE INC	0.000		880349105Q	6.6900	80,200.00	407,382.28	536,538.00
TERAYON COMMUNICATION SYSTEM	4S 0.000	TERN	880775101	4.5000	52,900.00	205,565.93	238,050.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group	- COMMO	N STOCK					
	Portfolio	- QN2	QUZ	ANTITATIVE 2000	( Q			
	Portfolio Instrument	- COM	COI	MMON STOCK				
TEREX CORP TESORO PETROLEUM CORP TETRA TECH INC. TETRA TECHINC. TETRA TECHNOLOGIES INC. TEXAS INDUSTRIES INC TEXAS REGIONAL BANCSHARES I THE FINISH LINE-CL A THE MEN'S WEARHOUSE INC. THERAGENICS CORPORATION THERASENSE INC THESTREET.COM INC THIRD WAVE TECHNOLOGIES INC THOMAS & BETTS CORP. THOMAS INDUSTRIES INC THOMAS NELSON INC THOR INDUSTRIES INC THORATEC CORP THQ INC THEE-FIVE SYSTEMS INC TIBCO SOFTWARE INC TIER TECHNOLOGIES INC-CL B TIERONE CORP TIME WARNER TELECOM CL A TITAN CORP TIVO INC TOMPKINSTRUSTCO INC TOM BROWN INC TOMPKINSTRUSTCO INC TOM BROWN INC TOMPS INC TORO CO TOWER AUTOMOTIVE INC TRACTOR SUPPLY COMPANY TRADESTATION GROUP INC TRAMMELL CROW CO TRANS WORLD ENTERTAINMENT CO TRANSACTION SYSTEMS ARCHITE TRANSKARYOTIC THERAPIES INC TRANSMETA CORP		0.000	TEX	880779103	28.4800	58,700.00	1,115,208.42 662,734.98	1,671,776.00
TESORO PETROLEUM CORP		0.000	TSO	881609101	14.5700	81,400.00	662,734.98	1,185,998.00
TETRA TECH INC.		0.000	TTEK	88162G103	24.8600	60,600.00	974,374.59	1,506,516.00
TETRA TECHNOLOGIES INC.		0.000	TTI	88162F105	24.2400	24,150.00	662,734.98 974,374.59 415,934.37 807,169.49 971,424.46 675,820.39 992,373.39 419,344.32 328,019.49 83,110.97	585,396.00
TEXAS INDUSTRIES INC		0.810	TXI	882491103	37.0000	25,400.00	807,169.49	939,800.00
TEXAS REGIONAL BANCSHARES I	NC	1.297	TRBS	882673106	37.0000	28,300.00	971,424.46	1,047,100.00
THE FINISH LINE-CL A		0.000	FINL	317923100	29.9700	26,300.00	675,820.39	788,211.00
THE MEN'S WEARHOUSE INC.		0.000	MW	587118100	25.0100	39,200.00	992,373.39	980,392.00
THERAGENICS CORPORATION		0.000	TGX		5.4700	68,400.00	419,344.32	3/4,148.00
THERASENSE INC		0.000	THER	883381105	20.3000 4.1200	29,100.00	328,019.49	590,730.00
THESTREET.COM INC		0.000	TSCM	88368Q103	4.1200	15,300.00 29,000.00	83,110.97	63,036.00
THIRD WAVE LECHNOLOGIES INC		0.000	TMTT	88428W108 884315102Q	22.8900	51,600.00	1 006 014 64	1 101 104 00
THOMAS & BEITS CORP.		1 006	TIND	884425109	34.6600	11,500.00	83,110.97 119,310.27 1,096,914.64 275,903.20	200 500 00
THOMAS INDUSTRIES INC		1.090	TTT	6403761090	19.3300	17,500.00	2/5,903.20	346,590.00
THOMAS NELSON INC		0.027	TIM	885160101	56.2200	21 600 00	261,132.73 495,241.05 1,136,802.16	1 214 352 00
THORATEC CORD		0.213	THOR	885175307	13.0100	68 000 00	1 136 802 16	884 680 00
THO INC		0.000	THOT	872443403		45 900 00	910 058 57	776 169 00
THREE-FIVE SYSTEMS INC		0.000	TFS		5.2400	45,900.00 53,300.00	910,058.57 533,820.34	776,169.00 279,292.00
TIBCO SOFTWARE INC		0.000	TIBX		6.7700	101,400.00	572.764.01	686,478.00
TIER TECHNOLOGIES INC-CL B		0.000	TIER	886500100	6.7700 8.1700	34,900.00	284,625.25	285,133.00
TIERONE CORP		0.000	TONE	88650R108	22.9600	27,300.00	562,919.61	626,808.00
TIME WARNER TELECOM CL A		0.000	TWTC	887319101	10.1300	63,100.00	572,764.01 284,625.25 562,919.61 443,710.78 1,093,455.42	639,203.00
TITAN CORP		0.000	TTN	888266103	21.8100	63,100.00 88,900.00	1,093,455.42	1,938,909.00
TIVO INC		0.000	TIVO	888706108	7.4000	57,900.00	590,591.67	428,460.00 287,492.00 1,244,850.00 453,132.00
TOLLGRADE COMMUNICATIONS IN	rC C	0.000	TLGD	889542106	17.5300	16,400.00	413,961.17	287,492.00
TOM BROWN INC		0.000	TBI	115660201	32.2500	38,600.00	1,044,021.95	1,244,850.00
TOMPKINSTRUSTCO INC		2.605	TMP	890110109	46.0500	38,600.00 9,840.00	1,093,435.42 590,591.67 413,961.17 1,044,021.95 418,710.87 814,091.74 334,667.93 824,561.56	453,132.00
TOO INC		0.000	TOO	890333107	16.8800	32,900.00	814,091.74	555,352.00
TOPPS INC		1.559	TOPP	890786106	10.2600	37,700.00	334,667.93	386,802.00
TORO CO		0.517	TTC	891092108	46.4000	29,600.00	824,561.56	1,373,440.00
TOWER AUTOMOTIVE INC		0.000	TWR	891707101	6.8300	100,500.00	752,817.85	686,415.00
TRACTOR SUPPLY COMPANY		0.000	TSCO	892356106	38.8900	35,200.00	663,675.53	1,368,928.00
TRADESTATION GROUP INC		0.000	TRAD	89267P105	8.8600	21,000.00	752,817.85 663,675.53 229,772.85 425,768.27 242,200.48	186,060.00
TRAMMELL CROW CO	ID.	0.000	TCC	89288R106	13.2500	37,300.00	425,768.27	494,225.00
TRANS WORLD ENTERTAINMENT C	:P	0.000	TWMC		7.1200	37,100.00	242,200.48	264,152.00
TRANSACTION SYSTEMS ARCHITE	CTS	0.000	TSAL	893416107	22.6300 15.6100	48,500.00 35,600.00	704,175.80 438,582.77	494,225.00 264,152.00 1,097,555.00 555,716.00
TRANSKARYUTIC THERAPIES INC		0.000	TKTX	893735100 89376R109	3.4000	35,600.00 137 700 00	438,582.77	468,180.00
TRANSMETA CORP		0.000	T IM T.W	093/0KIU9	3.4000	137,700.00	220,310.39	408,180.00

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Ir		COMMON STOCK				
TRANSMONTAIGNE INC TREC COS INC TREDEGAR CORPORATION TREX COMPANY INC TRIAD GTY INC TRIARC COMPANIES, INCB TRICO BANCSHARES TRIMBLE NAVIGATION LTD TRIMERIS INC TRINITY INDUSTRIES TRIPATH IMAGING INC TRIQUENT SEMICONDUCTOR TRITON PCS HOLDINGS INC CL A TRIUMPH GROUP INC TRIZETTO GROUP INC TRUSTCO BANK CORP. NY TTM TECHNOLOGIES TUESDAY MORNING CORP TULARIK INC TUPPERWARE CORPORATION TWEETER HOME ENTERTAINMENT GRO TYLER TECHNOLOGIES I U S B HLDG INC U S PHYSICAL THERAPY U S XPRESS ENTERPRIS UCBH HOLDINGS INC ULICI ULI HOLDINGS CORPORATION ULTICOM INC. ULTIMATE ELECTRONICS INC	0.000 TMC	893934109	6.4500	20,900.00 14,200.00	125,800.53	134,805.00
TRC COS INC	0.000 TRF	872625108	21.0600	14,200.00	228,178.53	299,052.00
TREDEGAR CORPORATION	1.030 TG	894650100	15.5300	26,900.00	506,681.22	417,756.99
TREX COMPANY INC	0.000 TWE	89531P105	37.9800	4,800.00 9,200.00	186,965.70	182,304.00 463,220.00
TRIAD GTY INC	0.000 TG	C 895925105	50.3500	9,200.00	393,279.28	463,220.00
TRIARC COMPANIES, INCB	2.782 TRY	T.B 895927309	10.7800	27,100.00	277,464.06 161,786.81 832,307.80 473,663.28 986,259.31	292,137.99
TRICO BANCSHARES	2.534 TCE	8K 896095106	31.5600	6,300.00	161,786.81	198,828.00
TRIMBLE NAVIGATION LTD	0.000 TRM	IB 896239100	37.2400	38,200.00	832,307.80	1,422,568.00
TRIMERIS INC	0.000 TRN	IS 896263100	20.9800	9,800.00	473,663.28	205,604.00
TRINITY INDUSTRIES	0.778 TRN	896522109	30.8400	42,500.00	986,259.31	1,310,700.00
TRIPATH IMAGING INC	0.000 TPT	TH 896942109	7.8000	43,100.00	368,797.07 1,514,831.35	336,180.00
TRIQUENT SEMICONDUCTOR	0.000 TQN	T 89674K103	7.0700	160,900.00	1,514,831.35	1,137,563.00
TRITON PCS HOLDINGS INC CL A	0.000 TPC	89677M106	5.5800	59,400.00	312,841.70	331,452.00
TRIUMPH GROUP INC	0.000 TG	896818101	36.4000	17,300.00	368,797.07 1,514,831.35 312,841.70 698,055.90 258,286.12 226,374.29 712,713.66 943,740.49 270,466.20 460,769.53 692,229.12 1,025,859.98	629,720.00
TRIZETTO GROUP INC	0.000 TZJ	X 896882107	6.4500	37,400.00	258,286.12	241,230.00
TROY FINL CORP	1.828 TR)	F 897329108	35.0000	7,900.00	226,3/4.29	2/6,500.00
TRUST CO NJ JERSEY C	1.814 TCI	IJ 898304100	39.6800 13.1500	22,400.00	/12,/13.66	1 102 500 00
TRUSICO BANK CORP. NY	4.502 IK	T 898349105 II 87305R109	16.8800	90,000.00	943,740.49	1,183,500.00
THE CONTROL CODD	0.000 11	S 899035505	30.2500	16 500 00	460 760 E2	400 125 00
THE ADIK INC	0.000 10	K 899165104	16.1500	58 500 00	692 229 12	944 775 00
TUDDEDWADE CODDODATION	5 075 TH	899896104	17.3400	62 800 00	692,229.12 1,025,859.98	1 088 952 00
TWEETER HOME ENTERTAINMENT GRO	0.075 TU	R 901167106	9.4500	24,100.00	195 572 39	227 744 99
TYLER TECHNOLOGIES I	0.000 TYI	902252105	0 6200	66,900.00	195,572.39 438,868.39	644 247 00
II S B HLDG INC	2.062 IIBI	902910108	19.3900	15.035.00	266.895.26	291.528.65
U S PHYSICAL THERAPY	0.000 USE	PH 90337L108	15.7300	14.400.00	198.426.22	226.512.00
U S XPRESS ENTERPRIS	0.000 XPF	SA 90338N103	12.2500	6,800.00	80,762.52	83,300.00
UCBH HOLDINGS INC	0.307 UCE	BH 90262T308	38.9700	46,600.00	957,535.71	1,816,002.01
UICI	0.000 UCI	902737105	13.2800	45,100.00	436,808.39 266,895.26 198,426.22 80,762.52 957,535.71 798,405.37	598,928.00
UIL HOLDINGS CORPORATION	6.385 UII	902748102	45.1000	14,200.00	555,444.16	640,420.00 126,415.00 235,004.00
ULTICOM INC.	0.000 ULC	M 903844108	9.6500	13,100.00	137,711.60	126,415.00
ULTICOM INC. ULTIMATE ELECTRONICS INC	0.000 ULT	E 903849107	7.6300	30,800.00	379,382.75	235,004.00
ULTRATECH INC	0.000 UTE	K 904034105	29.3700	29,300.00	631,515.40	860,541.00
UMB FINL CORP	1.766 UME		47.5400	19,800.00	876,009.31	941,292.00
UMPQUA HLDGS CORP	0.769 UME		20.7900	27,000.00 78,800.00 10,900.00	510,368.40	561,330.00
UNIFI INC	0.000 UF		6.4500	78,800.00	514,952.33 272,813.17	508,260.00
UNIFIRST CORP	0.632 UNE	~	23.7100	10,900.00	272,813.17	258,439.00
UNION BANKSHARES COR	2.032 UBS		30.5000	9,200.00	261,115.56 450,090.03	280,600.00
UNISOURCE ENERGY CORP	2.433 UNS	909205106	24.6600	26,600.00	450,090.03	655,956.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO: Portfolio - QN2	OTT	ANTITATIVE 200	10 (0			
	Instrument - COM	COI	MMON GTOCK				
	Instrument - COM	COI	WINOIN STOCK				
UNIT CORP UNITED AUTO GROUP INC UNITED CAPITAL CORP UNITED CMNTY BKS BLA UNITED CMNTY FINL CO UNITED FIRE & CAS CO UNITED INDUSTRIAL CORP UNITED NATL BANCORP UNITED NATL BANCORP UNITED NATURAL FOODS INC. UNITED ONLINE INC UNITED PANAM FINANCIAL CORP UNITED SECURITIES BANCSHARES UNITED SECURITIES BANCSHARES UNITED STATIONERS INC UNITED SURGICAL PARTNERS UNITED STATIONERS INC UNITED SURGICAL PARTNERS UNITED THERAPEUTICS CORP UNIVERSAL AMERN FINL UNIVERSAL COMPRESSION HLDGS UNIVERSAL CORP-VA UNIVERSAL ELECTRONICS INC UNIVERSAL FOREST PRODUCTS UNIVERSAL FOREST PRODUCTS UNIZAN FINANCIAL COR UNOVA INC. URBAN OUTFITTERS INC URS CORPORATION US ONCOLOGY INC. USANA HEALTH SCIENCES INC USEC INC. USEC CORP USG CORPORATION USI HOLDINGS CORP VAIL RESORTS INC VALENCE TECHNOLOGY INC VALHI INC NEW VALMONT INDUSTRIES VALUECLICK, INC VALUEVISION INTL INC	0.000	UNT	909218109	23.5500	44,300.00	717,201.67 596,497.07 69,305.53 467,547.27 356,493.91 429,563.69 202,402.31 667,161.36 422,242.69 1,149,791.24 231,299.63 975,875.04 202,908.51 94,858.06 1,139,169.48 506,533.44 611,423.51 195,256.68 414,101.71 1,291,196.07 175,469.64 221,005.43 377,969.46 496,145.18 948,637.14 528,117.13 281,287.45 755,727.63 442,412.41 732,892.04 955,654.45 948,699.69 180,051.49 320,595.39	1,043,265.00
UNITED AUTO GROUP INC	0.319	UAG	909440109	31.3000	25,200.00	596,497.07	788,760.00
UNITED CAPITAL CORP	0.000	AFP	909912107	20.7200	3,400.00	69,305.53	70,448.00
UNITED CMNTY BKS BLA	0.911	UCBI	90984P105	32.9000	17,500.00	467,547.27	575,750.00
UNITED CMNTY FINL CO	2.629	UCFC	909839102	11.4100	36,500.00	356,493.91	416,465.00
UNITED FIRE & CAS CO	1.982	UFCS	910331107	40.3600	12,300.00	429,563.69	496,428.00
UNITED INDUSTRIAL CORP	2.216	UIC	910671106	18.0500	12,400.00	202,402.31	223,820.00
UNITED NATL BANCORP	2.239	UNBJ	910909100	35.7300	22,900.00	667,161.36	818,217.00
UNITED NATURAL FOODS INC.	0.000	UNFI	911163103	35.9100	19,200.00	422,242.69	689,472.00
UNITED ONLINE INC	0.000	UNTD	911268100	16.7900	59,800.00	1,149,791.24	1,004,042.00
UNITED PANAM FINANCIAL CORP	0.000	UPFC	911301109	16.7100	14,000.00	231,299.63	233,940.00
UNITED RENTALS INCORPORATED	0.000	URI	911363109	19.2600	64,200.00	975,875.04	1,236,491.99
UNITED SECURITIES BANCSHARE:	S 2.348	USBI	911459105	28.9500	7,800.00	202,908.51	225,810.00
UNITED SECURITY BANCSHARES	2.126	UBFO	911460103	27.2800	4,100.00	94,858.06	111,848.00
UNITED STATIONERS INC	0.000	USTR	913004107	40.9200	36,900.00	1,139,169.48	1,509,948.00
UNITED SURGICAL PARTNERS	0.000	USPI	913016309	33.4800	20,800.00	506,533.44	696,384.00
UNITED THERAPEUTICS CORP	0.000	UTHR	91307C102	22.9500	28,900.00	611,423.51	663,255.00
UNIVERSAL AMERN FINL	0.000	UHCO	913377107	9.9100	28,400.00	195,256.68	281,443.99
UNIVERSAL COMPRESSION HLDGS	0.000	000	913431102	26.1600	20,400.00	414,101./1	533,664.00
UNIVERSAL CORP-VA	3.531	UVV	913456109Q	44.1700	30,000.00	1,291,196.07	1,325,100.01
UNIVERSAL DISPLAY CO	0.000	PANL	91347P105	13.6/00	19,300.00	1/5,469.64	263,831.00
UNIVERSAL ELECTRONICS INC	0.000	ORIC	913483103	12.7400	16,400.00	221,005.43	208,936.00
UNIVERSAL FURESI PRODUCIS	0.310	UFPI	913543104 91528W101	32.1800	18,800.00	3//,969.46 406 14E 10	504,984.00
UNIZAN FINANCIAL COR	2.000	UIN I Z	91529B106	20.2500	20,100.00	490,145.10	1 425 105 00
UNOVA INC.	0.000	UINA	917047102	22.9500	20 700 00	540,037.14 520 117 12	1 100 205 00
TIDE CODDODATION	0.000	TIDC	903236107	25 0100	12 500 00	281 287 45	312 625 00
IIS ONCOLOGY INC	0.000	TICOM	90338W103	10 7600	76 800 00	755 727 63	826 368 00
IISANA HEALTH SCIENCES INC	0.000	IIGNIA	90328M107	30 6000	15 000 00	442 412 41	459 000 00
IISEC INC	6 547	IISII	90333E108	8.4000	99 200 00	732 892 04	833 280 00
HISE CORP	1 091	USEC	917290101	34 1900	32 600 00	955 654 45	1 114 594 00
IISG CORPORATION	0.603	USG	903293405	16 5700	53 600 00	948 699 69	888 152 00
UST HOLDINGS CORP	0.003	USTH	90333H101	13.0500	15.000.00	180.051.49	195.750.00
VAIL RESORTS INC	0.000	MTN	91879Q109	17.0000	15,000.00 22,600.00	320,595.39	195,750.00 384,200.00
VALENCE TECHNOLOGY INC	0.000	VLNC	918914102	3.8500	59,800.00	196,455.97 222,911.05 217,059.18 732,062.99 300,256.88	230,230.00
VALHI INC NEW	1.604	VHI	918905100	14.9600	20,800.00	222,911.05	311,168.00
VALMONT INDUSTRIES	1.382	VMI	920253101	23.1500	10,900.00	217,059.18	252,335.00
VALUECLICK, INC	0.000	VCLK	92046N102	9.0800	97,900.00	732,062.99	888,932.00
VALUEVISION INTL INC	0.000	VVTV	92047K107	16.7000	20,400.00	300,256.88	340,680.00
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VANS INC VARIAN INC. VARIAN SEMICONDUCTOR EQUIPMENT VASTERA INC VCA ANTECH INC VECTOR GROUP LTD VEECO INSTRUMENTS INC VENTANA MED SYS INC VENTAS INC. VERINT SYS INC VERITAS DGC INC. VERITAS DGC INC. VERITY INC. VERSO TECHNOLOGIES INC VERTEX PHARMAREUTICALS INC VIASAT INC. VIASAT INC. VIASYS HEALTHCARE INC VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRBAC CORP VIRGINIA COMMERCE BANCORP VIRGINIA FINL CORP VISTACARE INC-CL A VISTEON CORP VISTAL IMAGES INC VITAL SIGNS INC VITAL SIGNS INC VITAL SIGNS INC VITAL TECHNOLOGY VIVUS INC VITAL TECHNOLOGY VIVUS INC VITLA TECHNOLOGY VIVUS INC VILLA TECHNOLOGY VILLA TECHNOLOGY VIVUS INC VILLA TECHNOLOGY VIVUS INC VILLA TECHNOLOGY VILLA TECHNOLOG	Group - COMMON : Portfolio - QN2 Instrument - COM  0.000 V.	QUA COM ANS ARI	921930103 922206107 922207105	11.4100	33,100.00 35,400.00 34,300.00 32,400.00 31,500.00 19,105.00 27,500.00 14,900.00 81,800.00	311,342.40 1,152,454.01 933,406.84 166,405.88	377,671.00 1,477,242.00 1,498,567.00
VANS INC VARIAN INC. VARIAN SEMICONDUCTOR EQUIPMENT VASTERA INC VCA ANTECH INC VECTOR GROUP LTD VEECO INSTRUMENTS INC VENTANA MED SYS INC VENTANS INC. VERINT SYS INC VERITAS DGC INC. VERITY INC. VERSO TECHNOLOGIES INC VERTEX PHARMAREUTICALS INC VIASAT INC. VIASAT INC. VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE LOGIC CORPORATION VIRAGE LOGIC CORPORATION VIRAGE LOGIC CORPORATION VIRAGE LOGIC CORPORATION	0.000 V 0.000 V	ANS ARI	921930103 922206107 922207105 92239N109 918194101	11.4100	33,100.00 35,400.00 34,300.00 32,400.00	311,342.40 1,152,454.01 933,406.84 166,405.88	377,671.00 1,477,242.00 1,498,567.00
VANS INC VARIAN INC. VARIAN SEMICONDUCTOR EQUIPMENT VASTERA INC VCA ANTECH INC VECTOR GROUP LTD VEECO INSTRUMENTS INC VENTANA MED SYS INC VENTANS INC. VERINT SYS INC VERITAS DGC INC. VERITY INC. VERSO TECHNOLOGIES INC VERTEX PHARMAREUTICALS INC VIASAT INC. VIASAT INC. VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRAGE LOGIC CORPORATION VIRAGE LOGIC CORPORATION	0.000 V 0.000 V	ANS ARI	921930103 922206107 922207105 92239N109 918194101	11.4100	33,100.00 35,400.00 34,300.00 32,400.00	311,342.40 1,152,454.01 933,406.84 166,405.88	377,671.00 1,477,242.00 1,498,567.00
VASTERA INC VCA ANTECH INC VECTOR GROUP LTD VEECO INSTRUMENTS INC VENTANA MED SYS INC VENTAS INC. VERINT SYS INC VERITAS DGC INC. VERITY INC. VERSO TECHNOLOGIES INC VERTEX PHARMAREUTICALS INC VIASAT INC. VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRAGE LOGIC CORPORATION VIRAGE LOGIC CORPORATION VIRAGE LOGIC CORPORATION	0.000 V. 0.000 V. 0.000 V. 0.000 W. 0.000 W. 9.803 V. 0.000 V.	ANS ARI SEA AST OOF GR ECO	922206107 922207105 92239N109 918194101	11.4100 41.7300 43.6900 4.0000	33,100.00 35,400.00 34,300.00 32,400.00	311,342.40 1,152,454.01 933,406.84 166,405.88	377,671.00 1,477,242.00 1,498,567.00
VASTERA INC VCA ANTECH INC VECTOR GROUP LTD VEECO INSTRUMENTS INC VENTANA MED SYS INC VENTAS INC. VERINT SYS INC VERITAS DGC INC. VERITY INC. VERSO TECHNOLOGIES INC VERTEX PHARMAREUTICALS INC VIASAT INC. VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRAGE LOGIC CORPORATION VIRAGE LOGIC CORPORATION VIRAGE LOGIC CORPORATION	0.000 V. 0.000 V. 0.000 V. 0.000 V. 9.803 V. 0.000 V.	ARI SEA AST OOF GR ECO	922207105 92239N109 918194101	41.7300 43.6900 4.0000	35,400.00 34,300.00 32,400.00	1,152,454.01 933,406.84 166,405.88	1,477,242.00 1,498,567.00
VASTERA INC VCA ANTECH INC VECTOR GROUP LTD VEECO INSTRUMENTS INC VENTAS INC. VENTAS INC. VERINT SYS INC VERITAS DGC INC. VERITY INC. VERSO TECHNOLOGIES INC VERTEX PHARMAREUTICALS INC VIASAT INC. VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRAGE LOGIC CORPORATION VIRAGE LOGIC CORPORATION VIRAGE LOGIC CORPORATION	0.000 V: 0.000 V: 0.000 W: 9.803 V: 0.000 V: 0.000 V:	SEA AST OOF GR ECO	92239N109 918194101	43.6900 4.0000	34,300.00 32,400.00	933,406.84 166,405.88	1,498,567.00
VASTERA INC VCA ANTECH INC VECTOR GROUP LTD VEECO INSTRUMENTS INC VENTANA MED SYS INC VENTAS INC. VERINT SYS INC VERITAS DGC INC. VERITAS DGC INC. VERITAS INC VERSO TECHNOLOGIES INC VERTEX PHARMAREUTICALS INC VIASAT INC. VIASAT INC. VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION	0.000 V. 0.000 W 9.803 V 0.000 V. 0.000 V	AST OOF GR ECO	918194101	4.0000	32,400.00	166.405.88	100 500 00
VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRBAC CORP	0.000 W 9.803 V 0.000 V 0.000 V	OOF GR ECO		20 0000		100,100.00	129,600.00
VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRBAC CORP	9.803 V 0.000 V 0.000 V	GR ECO	92240M108	30.9000	31,500.00	657,881.03	975,870.00
VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRBAC CORP	0.000 VI 0.000 VI	ECO		16.3200	19,105.00	319,450.27	311,793.61
VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRBAC CORP	0.000 V		922417100	28.2000	27,500.00	791,584.73	775,500.00
VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRBAC CORP		MSI	92276H106	39.4000	14,900.00	482,317.30	587,060.00
VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRBAC CORP	4.863 V	TR	92276F100	22.0000	81,800.00	1,333,564.18	1,799,600.00
VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRBAC CORP	0.000 V	RNT	92343X100	22.5600	200.00	5,098.70 736,565.92 836,793.29 254,605.51 2,334,861.61	4,512.00
VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRBAC CORP	0.000 V	TS	92343P107	10.4800	53,300.00	736,565.92	558,584.00
VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRBAC CORP	0.000 V	RTY	92343C106	16.6900	25,300.00	836,793.29	422,257.00
VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRBAC CORP	0.000 V	RSO	925317109	3.2000	90,400.00	254,605.51	289,280.00
VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRBAC CORP	0.000 V	RTX	92532F100	10.2300	92,700.00	2,334,861.61	948,321.00
VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VINTAGE PETROLEUM INC. VIRAGE LOGIC CORPORATION VIRBAC CORP	0.000 V	SAT	92552V100	19.1400	32,300.00	659,052.51	618,222.00
	0.000 V	AS	925530209	20.6000	36,100.00	731,732.19	743,660.00
	0.000 V	ICR	925815102	11.4100	23,200.00	2,334,861.61 659,052.51 731,732.19 383,752.69 692,308.86 442,168.76 883,538.56 134,795.56 68,230.31 120,604.54	264,712.00
	0.000 M	ICU	926471103	18.6500	47,300.00	692,308.86	882,145.00
	0.000 V	IGN		2.2700	183,900.00	442,168.76	417,453.00
	1.496 V	ΡĪ		12.0300	59,800.00	883,538.56	719,393.99
	0.000 V	IRL	92763R104	10.1700	15,200.00	134,795.56	154.584.00
VIRGINIA COMMERCE BANCORP	0.000 V	BACE		6.5100	10,900.00	68,230.31	70,959.00
VIRGINIA FINI, CORP	0.000 V	CBI	927780109	32.0300	5,800.00	120,604.54	185,774.00
	2.139 V	FGT	927810101	35.5200	8.700.00	261.541.12	309.024.00
VISTACARE INC-CL A	0.000 V	STA	92839Y109	35.1500	13.900.00	421.102.53	488.585.00
VISTEON CORP	2.305 V	C	92839U107	10.4100	178 - 200 - 00	1.941.415.93	1.855.062.00
VISX INC	0.000 E	YE.	92844S105	23.1500	45.900.00	703.964.57	1.062.585.00
VITAL IMAGES INC	0 000 V	ΤΔΤ.	92846N104	17.8400	19 400 00	120,604.54 261,541.12 421,102.53 1,941,415.93 703,964.57 356,260.50 234,108.44 170,352.01 1,745,144.14 109,060.33	346 096 00
VITAL SIGNS INC	0.000 V	TTT.	928469105	32.7000	7 000 00	234 108 44	228 900 00
VITALWORKS INC	0.733 V	WKS		4.4200	45 200 00	170 352 01	199 784 00
VITESSE SEMICONDUCTOR CORD	0.000 7	TSS	928497106	5 8700	269 800 00	1 745 144 14	1 583 726 00
VITERA TECHNOLOGY	0.000 V	TTR	928490401	5.8700 7.1000	22 200 00	109 060 33	157 620 00
VIIKIA IECHNOLOGI	0.000 7	TIK	928551100	3.7900	45 500 00	100,000.33	177,020.00
VOLT INFO SCIENCES INC	0.000 V	OT.	928703107	22.6000	45,500.00 9,600.00	199,560.89 196,486.47	216 960 00
W HIDG CO INC	1 1 Q 2 TAT	UT HT	929251106	18.6100	83 859 00	958 949 89	1 560 615 00
M-H ENEBGA SEBALCES INC	1.102 W	HU TTT	92925E108	16.2000	16 900 00	303 848 15	1,560,615.99 273,780.00
WARASH NATIONAL CORP	0.000 WI ก 136 พา	NC 117	929566107	29.3000	31 000 00	438 865 02	908,300.00
WARTEC	0.130 W	ΔR	929740108	17.0400	28 600 00	401 960 70	487,344.00
MACKENHILL CODDECATOM	0.234 W	HC VD	929798106	22.8000	17 200 00	196,486.47 958,949.89 303,848.15 438,865.02 401,860.70 339,397.56	405,840.00
WACKENITO I CONNECTION	0.000 W	110	229190±00	22.0000	17,000.00	339,391.30	403,040.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group Portfolio		N STOCK OUZ	ANTITATIVE 20	00 (0			
	Instrument	- COM	Q02		00 (Q			
	THIS CT UNITED IC	- COM	COI	WINON STOCK				
WALTER INDS INC		0.898	WLT	933170105	13.3500	21,700.00	265,265.98	289,695.00
WARNACO GROUP INC/THE		0.000	WRNC	934390402	15.9500	52,200.00	765,828.70	832,590.00
WARWICK CMNTY BANCOR		1.744	WSBI	936559103	34.4000	52,200.00 3,500.00	102,828.29	832,590.00 120,400.00
WARWICK VALLEY TELEPHONE C	0	2.568	WWVY	936750108	29.5900	6,500.00 34,700.00	181,931.08	192,335.00 1,178,759.00
WASHINGTON GROUP INTERNATION	ONAL	0.000	WGII	938862208	33.9700		872,934.25	1,178,759.00
WASHINGTON TR BANCOR		2.442	WASH	940610108	26.2000	15,800.00	389,975.00	413,960.00 1,125,546.00 231,054.00 515,971.00 961,170.00
WASTE CONNECTIONS INC		0.000	WCN	941053100	37.7700	29,800.00	952,538.30	1,125,546.00
WATCHGUARD TECHNOLOGIES IN	C	0.000	WGRD	941105108	5.8200	39,700.00	178,056.87	231,054.00
WATSCO INC.		1.407	WSO	942622200 942712100	22.7300 24.1500	22,700.00 39,800.00	415,591.52	515,9/1.00
WAISON WIAII & CO HOLDINGS	NTC	1 261	W W	942712100	22.2000	15 700 00	910,760.96 274 126 60	249 540 00
WAITS WATER TECHNOLOGIES IN	ivc.	2 514	MMU	943315101	13.5200	44 500 00	531 715 75	601 640 00
WAYNE BANCORP INC/OH		2.673	WNNB	944293109	26.9300	1.995.00	58.446.21	53.725.35
WAYPOINT FINANCIAL CORP		2.213	WYPT	946756103	21.6900	36,917.00	663,245.38	800,729.73
WCI COMMUNITIES INC		0.000	WCI	92923C104	20.6100	20,400.00	408,458.87	420,444.00
WD-40 CO		2.262	WDFC	929236107	35.3600	20,000.00	910,780.98 274,136.60 531,715.75 58,446.21 663,245.38 408,458.87 567,349.42 483,099.06	707,200.00
WEBEX COMMUNICATIONS INC		0.000	WEBX	94767L109	20.1000	29,100.00	483,099.06	584,910.00
WEBMETHODS		0.000	WEBM	94768C108	9.1500	55,200.00	473,947.31 413,202.19 433,747.48 457,237.13 550,506.05	505,080.00
WEBSENSE INC		0.000	WBSN	947684106	29.2400	23,700.00	413,202.19	692,988.00
WEIS MKTS INC		3.085	WMK	948849104	36.3000	13,500.00	433,747.48	490,050.00
WELLMAN INC		3.526	WLM	949702104	10.2100	38,500.00	457,237.13	393,085.00
WESBANCO INC		3.467	WSBC	950810101	27.6900	21,700.00	550,506.05 165,825.96 352,445.14 342,510.79 154,524.10 351,194.34 1,453,395.38 462,933.11	600,873.00
WEST DANGODDODATION		2 600	WCC	95082P105 95123P106	8.8500 17.3000	19,200.00	105,825.90	169,920.00
WEST BANCORPORATION		1 502	WIDA	951232100	21.3400	19,400.00	352,445.14 242 E10 70	333,620.00
WEST MARINE INC		0 000	MMAB	954235107	27.8100	7 800 00	154 524 10	216 918 00
WEST PHARMACEUTICAL SERVIC	ES	2.477	WST	955306105	33.9000	13,000.00	351,194.34	440,700.00
WESTAR ENERGY INC.	-~	3.753	WR	95709T100	20.2500	80,800.00	1,453,395.38	1,636,200.00
WESTCORP INC		1.422	WES	957907108	36.5500	13,800.00	462,933.11	504,390.00
WESTELL TECHNOLOGIES INC-A		0.000	WSTL	957541105	6.3100	32,800.00	347,439.08 149,290.93 1,205,964.29	206,968.00
WESTERN SIERRA BANCORP		0.000	WSBA	959522103	47.0000	4,600.00	149,290.93	216,200.00
WESTERN WIRELESS COR		0.000	WWCA	95988E204	18.3600	81,200.00	1,205,964.29	1,490,832.00
WESTFIELD FINANCIAL		0.841	WFD	96008D101	23.7600	5,800.00	120,039.09 108,986.32	137 807 99
WESTMORELAND COAL CO		0.000	WLB	960878106	17.5000	7,600.00	108,986.32	133,000.00
WET SEAL INC		0.000	WTSLA	961840105	9.8900	26,900.00	323,047.26	266,040.99
WEYCO GROUP INC		T.188	WEYS	962149100	33.6490 42.4600	8,250.00	323,047.26 254,527.56 540,220.51 296,518.02	277,604.25 624,162.00
MED LINE INC.		0.306	MEDC	92923B106 963801105	8.8000	14,700.00 24 700 00	240,220.51 206 518 02	217,360.00
WHITTHAIT. TEWRITERS		0.000	TWT.	965063100	9.8700	12,900.00	127,453.32	127,323.00
WALTER INDS INC WARNACO GROUP INC/THE WARWICK CMNTY BANCOR WARWICK VALLEY TELEPHONE C WASHINGTON GROUP INTERNATION WASHINGTON TR BANCOR WASTE CONNECTIONS INC WATCHGUARD TECHNOLOGIES IN WATSCO INC. WATSON WYATT & CO HOLDINGS WATTS WATER TECHNOLOGIES IN WAUSAU-MOSINEE PAPER CORP. WAYNE BANCORP INC/OH WAYPOINT FINANCIAL CORP WCI COMMUNITIES INC WD-40 CO WEBEX COMMUNICATIONS INC WEBESENSE INC WEIS MKTS INC WEIS MKTS INC WEIS MKTS INC WEST BANCORPORATION WEST COAST BANCORP O WEST PHARMACEUTICAL SERVICE WESTERN SIERRA BANCORP WESTERN SIERRA BANCORP WESTERN SIERRA BANCORP WESTFIELD FINANCIAL WESTMORELAND COAL CO WET SEAL INC WEYCO GROUP INC WHITE ELECTR DESIGNS WHITEHALL JEWELLERS		0.000	C 1112	20000100	3.0700	12,500.00	12,,155.52	127,323.00

Investment Desc	Rating Coupon Yie	ld Ticke	r Identifier B	F Price	Par/Shares	Book Value	Market Value
	Group - CC						
	Portfolio - QN		r UANTITATIVE 2(	000 (0			
	Instrument - CO		OMMON STOCK	Q			
	THE CT AMETIC CO		ormore brock				
WILD OATS MARKETS INC.	0.	000 OATS	96808B107	12.9300	16,200.00	172,904.90	209,466.00
WILLOW GROVE BANCORP WILSON GREATBATCH TECHNOLOGI	2.	027 WGBC	97111W101	17.7600	12,400.00	210,686.33	220,224.00
WILSON GREATBATCH TECHNOLOG	ES 0.	000 GB	972232102	42.2700	20,100.00	752,645.48	849,627.00
WILSONS THE LEATHER	0.	000 WLSN	972463103	3.4900	44,800.00	354,444.06	156,352.00
WIND RIVER SYSTEMS	0.	000 WIND	973149107	8.7600	87,900.00	422,050.15	770,004.01
WINNEBAGO INDUSTRIES	0.	581 WGO	974637100	68.7500	13,900.00	414,803.67	955,625.01
WINTRUST FINANCIAL CORP	0.	354 WTFC	97650W108	45.1000	20,100.00	628,235.79	906,510.00
WIRELESS FACILITIES	0.	000 WFII	97653A103	14.8600	39,200.00	499,912.79	582,512.00
WMS INDUSTRIES INC	0.	000 WMS	929297109	26.2000	26,600.00	476,781.42	696,920.00
WOLVERINE WORLD WIDE	1.	079 WWW	978097103	20.3800	48,200.00	1,050,060.73	982,316.00
WOODHEAD INDUSTRIES	2.	366 WDHD	979438108	16.9000	11,800.00	189,830.70	199,420.00
WOODWARD GOVERNOR CO. WORLD ACCEP CORP DEL	1.	689 WGOV 000 WRLD	980745103 981419104	56.8300 19.9100	10,700.00 18,900.00	750,730.18 333,668.47	608,081.00 376,299.00
WORLD FUEL SVCS CORP	0.	883 INT	981475106	33.9500	11,400.00	296,944.49	387,030.00
WORLD WRESTLING ENTM	0.	221 WWE	981560108	13.1000	14,600.00	146,753.90	191,260.00
WRIGHT MEDICAL GROUP INC	1.	000 WMGI	98235T107	30.4400	19,000.00	416,111.83	578,360.00
WSFS FINL CORP	0.	445 WSFS	929328102	44.8500	10,400.00	442,114.22	466,440.00
X-RITE INC	0.	883 XRIT	983857103	11.3200	24,500.00	262,119.43	277,340.00
XICOR INC	0.	000 XICO	984903104	11.3400	32,000.00	275,061.30	362,880.00
YADKIN VALLEY BANK AND TRUST	. 2.	339 YAVY	984308106	17.1000	9,500.00	162,281.31	162,450.00
YANKEE CANDLE CO	0.	000 YCC	984757104	27.3300	35,000.00	859,455.54	956,549.99
YARDVILLE NATL BANCO	1.	787 YANB	985021104	25.7400	3,400.00	69,913.61	87,516.00
YELLOW ROADWAY CORP	0.	000 YELL	985577105	36.1700	46,857.10	899,268.44	1,694,821.31
YORK INTERNATIONAL CORP		630 YRK	986670107	36.8000	47,900.00	1,229,037.25	1,762,720.00
YOUNG BROADCASTING I		000 YBTVA		20.0400	6,700.00	150,245.89	134,268.01
YOUNG INNOVATIONS IN		333 YDNT	987520103	36.0000	4,900.00	148,852.61	176,400.00
ZALE CORP.		000 ZLC	988858106	53.2000	31,197.00	1,471,198.55	1,659,680.40
ZENITH NATIONAL INSURANCE CE		072 ZNT	989390109	32.5500	10,700.00	292,855.78	348,285.00
ZHONE TECHNOLOGIES INC		000 ZHNE	98950P108	4.9400	46,850.00	212,549.12	231,438.99
ZOLL MEDICAL CORP		000 ZOLL	989922109	35.4800	10,300.00	345,281.17 1,133,251.21 316,702.44	365,444.00
ZORAN CORP ZYGO CORP		000 ZRAN 000 ZIGO	98975F101 989855101	17.3900 16.4900	48,986.00 28,200.00	1,133,251.21	851,866.54 465,018.00
ZYMOGENETICS INC		000 ZIGO	98985T109	15.5000	17,400.00	220,344.11	269,700.01
ZIMOGENETICS INC	0.	UUU ZGEN	909051109	15.5000	17,400.00	220,344.11	209,700.01
Instrument Total 1,8	327				63,304,488.55	907,342,356.84	1,019,276,441.37
	Instrumer	t -REIT	REAL ESTAT	TE INVESTMENT	TRUST		
ACADIA RLTY TR	5.	120 AKR	004239109	12.5000	5,700.00	55,409.62	71,250.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - QN2 Instrument - REIT	QU	ANTITATIVE 200	00 (Q			
	Instrument - REIT	RE	AL ESTATE INVI	STMENT TRUST			
ALEXANDERS INC ALEXANDRIA REAL ESTATE AMERICAN LAND LEASE INC AMLI RESIDENTIAL PROP BEDFORD PROPERTY BOYKIN LODGING CO BRANDYWINE REALTY BRT REALTY TRUST CAPITAL AUTOMOTIVE CAPSTEAD MTG CORP COLONIAL PROPERTIES COMMERCIAL NET LEASE RE CORNERSTONE REALTY INC CORPORATE OFFICE PROPERTY CORPORATE OFFICE PROPERTY CORRECTIONAL PPTYS T CRIIMI MAE INC EASTGROUP PROPERTY INC ENTERTAINMENT PPTYS EQUITY INNS INC EQUITY INNS INC EQUITY ONE INC ESSEX PROPERTY TRUST INC. FELCOR LODGING TRUST FIRST INDUSTRIAL RE GABLES RESIDENTIAL TRUST GETTY RLTY CORP NEW GLENBOROUGH REALTY GLIMCHER REALTY TRUST GREAT LAKES REIT INC HEALTH CARE REIT INC HEALTH CARE REIT INC HOME PROPERTIES OF NY INC. IMPAC MTG HLDGS INC INVESTORS REAL ESTAT KEYSTONE PPTY TR COR KILROY RE CORP KRAMONT RLTY TR KROGER EQUITY INC LASALLE HOTEL PROPERTIES	0.000	ALX	014752109	124.6600	1,100.00	95,502.77	137,126.00
ALEXANDRIA REAL ESTATE	4.006	ARE	015271109	57.9000	20,200.00	933,636.54 107,138.31 501,892.40	1,169,580.00
AMERICAN LAND LEASE INC	5.012	ANL	027118108	19.9500	6,200.00 20,400.00	107,138.31	123,690.00
AMLI RESIDENTIAL PROP	7.164	AML	001735109	26.8000	20,400.00	501,892.40	546,720.00
BEDFORD PROPERTY	7.125	BED	076446301	28.6300	10,500.00 21,000.00	295,746.33 168,193.65	300,615.00
BOYKIN LODGING CO	7.868	BOY	103430104	9.1500	21,000.00	168,193.65	192,150.00
BRANDYWINE REALTY	6.5/4	BDN	105368203	26.7700	33,500.00 10,600.00 26,500.00 21,800.00 17,100.00 44,700.00 52,200.00	168,193.65 832,031.44 217,964.17 701,967.71 308,916.15 558,739.73 799,365.11 403,785.98	896,795.00
CADITAL AUTOMOTIVE	5.208	BK.I.	055645303 139733109	28.8500 32.0000	10,600.00	ZI/,964.I/	305,810.00 848,000.00
CAPITAL AUTOMOTIVE	15 017	CARS	14067E506	16.7800	20,500.00	701,907.71	365,804.00
COLONIAL DEODERTIES	6 717	CMO CT.D	195872106	39.6000	17 100 00	558 739 73	677,160.00
COMMERCIAL NET LEASE RE	7 191	NNN	202218103	17.8000	44 700 00	799 365 11	795,660.00
CORNERSTONE REALTY INC	9.132	TCR	21922V102	8.7600	52.200.00	403.785.98	457,272.00
CORPORATE OFFICE PROPERTY	4.476	OFC	22002T108	21.0000	27,800.00	403,785.98 492,230.77 333,374.17 320,611.91 469,723.07 596,165.64 232,439.59 449,366.95 1,056,485.35 634,697.80 1,278,922.60 808,060.89 513,528.42 258,451.56 675,815.75 124,705.66 1,755,140.98 531,614.12 1,340,368.30 1,212,042.65 946,557.08	583,800.00
CORRECTIONAL PPTYS T	6.250	CPV	22025E104	28.8000	12,500.00	333,374.17	360,000.00
CRIIMI MAE INC	0.000	CMM	226603504	10.4300	28,100.00	320,611.91	293,083.00
EASTGROUP PROPERTY INC	5.867	EGP	277276101	32.3800	16,600.00	469,723.07	537,507.99
ENTERTAINMENT PPTYS	5.762	EPR	29380T105	34.7100	19,900.00	596,165.64	690,729.00
EQUITY INNS INC	5.745	ENN	294703103	9.0500	32,400.00	232,439.59	293,220.00
EQUITY ONE INC	6.635	EQY	294752100	16.8800	26,500.00	449,366.95	447,319.99
ESSEX PROPERTY TRUST INC.	4.858	ESS	297178105	64.2200	19,300.00	1,056,485.35	1,239,446.00
FELCOR LODGING TRUST	5.415	FCH	31430F101	11.0800	72,900.00	634,697.80	807,732.00
FIRST INDUSTRIAL RE	8.118	FR	32054K103	33.7500	42,800.00	1,278,922.60	1,444,500.00
GABLES RESIDENTIAL TRUST	6.937	GBP	362418105	34.7400	28,600.00	808,060.89	993,564.00
GETTY RLTY CORP NEW	6.501	GTY	374297109	26.1500	21,500.00	513,528.42	562,225.00
GLENBOROUGH REALTY	7.017	GLB	37803P105	19.9500	13,200.00	258,451.56	263,340.00
GLIMCHER REALTY TRUST	8.592	GRT GT	379302102Q 390752103	22.3800 15.7000	30,100.00	6/5,815./5	6/3,638.00
GREAT LAKES REIT INC	6 500	GL HOM	42217K106	36.0000	7,600.00	1 755 140 00	1 002 600 00
TEDITAGE DDODEDTY INC	т 7 381 г	HCN UTC	42725M107	28.4500	19 000 00	1,755,140.96 531 614 19	540 550 00
HIGHWOODS DROD INC	6 692	HTW	431284108Q	25.4000	58 400 00	1 340 368 30	1 483 360 00
HOME PROPERTIES OF MY INC	6 140	HME:	437306103	40.3900	33 200 00	1 212 042 65	1 340 948 00
IMPAC MTG HIDGS INC	12.081	TMH	45254P102	18.2100	57.900.00	946.557.08	1.054.359.00
INVESTORS REAL ESTAT	6.444	IRETS	461730103	9.9000	28,800.00	946,557.08 301,200.80 365,164.27 825,665.11 295,459.19 398,483.90 421,543.07	285,120.00
KEYSTONE PPTY TR COR	5.975	KTR	493596100	22.0900	18,700.00	365,164.27	413,083.00
KILROY RE CORP	6.045	KRC	49427F108	32.7500	31,100.00	825,665.11	1,018,525.00
KRAMONT RLTY TR	7.182	KRT	50075Q107	18.1000	17,200.00	295,459.19	311,320.00
KROGER EQUITY INC	6.689	KE	500228101	20.9300	22,900.00	398,483.90	479,297.00
LASALLE HOTEL PROPERTIES	4.528	LHO	517942108	18.5500	26,000.00	421,543.07	482,300.00

Investment Desc	Rating Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value	
	Group - COMMO Portfolio - ON2	N STOCK QUANTITATIVE 20	100 (0				
			ייט (ע דיפיזארי דיםוופיז	r.			
	Instrument - REII	REAL ESTATE INV	ESIMENI IKUSI	<u>L</u>			
LEXINGTON CORP PPTYS MANUFACTURED HOME COMM MERISTAR HOSPITALITY CORP. MID-AMERICAN APARTMENT MISSION WEST PPTYS I 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 PRICE LEGACY CORP. PS BUSINESS PARKS INC/CA RAIT INVT TR RAMCO-GERSHENSON PPT RECKSON ASSOCIATES RE REDWOOD TR INC SAUL CENTERS INC SL GREEN RE CORP SOVRAN SELF STORAGE SUMMIT PROPERTIES INC TANGER FACTORY OUTLET TAUBMAN CENTERS INC TOWN & COUNTRY TRUST TRANSCONTINENTAL RLT II S RESTAURANT DPTYS	6.934	LXP 529043101	20.1900	35,900.00	667,524.04	724,821.00	
MANUFACTURED HOME COMM	5.259	MHC 564682102	37.6500	13,000.00	476,899.32	489,450.00	
MERISTAR HOSPITALITY CORP.	0.614	MHX 58984Y103	6.5100	69,000.00	443,668.24 422,788.32	449,190.00	
MID-AMERICAN APARTMENT	6.968	MAA 59522J103	33.5800	14,800.00	422,788.32	496,984.00	
MISSION WEST PPTYS I	7.413	MSW 605203108	12.9500	18,400.00	216 6/10 07	220 200 00	
NATIONAL HEALTH REAL	6.751	NHR 635905102	19.7000	7,500.00	119,415.46 1,069,823.91	147,750.00	
NATIONWIDE HEALTH PP	7.570	NHP 638620104	19.5500	62,400.00	1,069,823.91	1,219,920.00	
NEWCASTLE INVESTMENT CORP	7.380	NCT 65105M108	27.1000	26,600.00	558,746.14 953,098.20 214,465.09	720,860.01	
NOVASTAR FINL INC	11.638	NFI 669947400	42.9600	26,000.00	953,098.20	1,116,960.00	
OMEGA HEALTHCARE INV	6.430	OHI 681936100	9.3300	37,400.00	214,465.09	348,942.00	
PARKWAY PROPERTYS INC	6.250	PKY 70159Q104	41.6000	12,000.00	524,010.26 936,558.36	499,200.00	
PENNSYLVANIA RI	5.950	PEI 709102107	36.3000	30,528.00		1,108,166.39	
POST PROPERTIES, INC.	6.447	PPS 737464107Q	27.9200	38,100.00	1,015,802.66	1,063,752.00	
PRENTISS PROPERTIES TRUST	6.789	PP 740706106	32.9900	35,100.00	1,074,144.87 243,996.15	1,157,949.00	
PRICE LEGACY CORP.	0.000	XLG 74144P106	3.8100	67,300.00	243,996.15	256,413.00	
PS BUSINESS PARKS INC/CA	2.811	PSB 69360J107	41.2600	15,500.00	563,250.09 526,492.65	639,530.00 519,680.01	
RAIT INVT TR	9.375	RAS 749227104	25.6000	20,300.00	526,492.65	519,680.01	
RAMCO-GERSHENSON PPT	2.325	RPT 751452202	28.3000	7,100.00	170,742.48	200,930.00	
RECKSON ASSOCIATES RE	4.255	RA 75621K106Q	24.3000	54,100.00	170,742.48 1,157,798.15 569,485.99	1,314,630.00	
REDWOOD TR INC	5.113	RWT 758075402	50.8500	13,600.00	569,485.99	691,560.00	
SAUL CENTERS INC	5.441	BFS 804395101	28.6700	7,900.00	213,347.00	226,493.00	
SL GREEN RE CORP	4.872	SLG 78440X101	41.0500	34,100.00	1,256,085.95 531,900.59	1,399,805.00 616,690.00	
SOVRAN SELF STORAGE	6.487	SSS 84610H108	37.1500	16,600.00	531,900.59	616,690.00	
SUMMIT PROPERTIES INC	5.620	SMT 866239106	24.0200	24,000.00	504,745.15 497,469.48	576,480.00	
SUN COMMUNITIES INC	6.304	SUI 866674104	38.7000	12,500.00		483,750.00	
TANGER FACTORY OUTLET	6.044	SKT 875465106	40.7000	7,000.00	258,295.57		
TAUBMAN CENTERS INC	5.242	TCO 876664103Q	20.6000	53,100.00	1,030,438.23	1,093,860.00	
TOWN & COUNTRY TRUST	6.785	TCT 892081100	25.3500	11,100.00	266,004.11	281,385.00	
TRANSCONTINENTAL RLT	0.000	TCI 893617209	16.7300	12,300.00	185,653.35	205,779.00	
O D REDITIONENT TITLE	7.710	000	17.0400	18,000.00	282,301.50 367,281.55	306,720.00	
UNIVERSAL HEALTH RLT	6.578		30.1000	13,200.00	367,281.55	397,320.00	
URSTADT BIDDLE PPTYS	6.077		14.1500	25,300.00	343,855.41 1,158,253.48	357,994.99	
WASHINGTON RE INV	5.102		29.2000	41,300.00	1,158,253.48	1,205,960.00	
WINSTON HOTELS INC	5.882	WXH 97563A102	10.2000	11,000.00	99,112.15	112,200.00	
Instrument Total	74			1,951,628.00	41,538,212.28	46,543,823.38	
Portfolio Total 1	.,901			65,256,116.55	948,880,569.12	1,065,820,264.75	

ASOF02	Date 01/20/2004 Time 18:58:58	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2003 To 12/31/2003 Page 116
ADOLUZ	Date 01/20/2001 11mc 10.30.30	STATE TEACHERS RETIREMENT SISTEM OF OHIO	10110d 12/01/2003 10 12/31/2003 1 age 110

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	_	- 6TR		P600 TRANSITIO RPORATE NOTES/				
TIMCO AVIATION SERVICES, I	NC.	0.000		887151AB4S	0.0000	9,575.28	0.00	0.00
Instrument Total	1					9,575.28	0.00	0.00
	Instru	ıment -	WARRANT	WARRANT				
TIMCO AVIATION SERVICES IN	ICW	0.000	TMASW	887151116	0.0001	9,550.00	0.00	0.96
Instrument Total	1					9,550.00	0.00	0.96
Portfolio Total	2					19,125.28	0.00	0.96
Group Total	, 305				0.00 /	660,278,601.44 17	,317,805,989.80 21,	171,748,270.27

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 5RA	DΛI		MANAGED			
	Instrument - COM	COI	MMON STOCK				
	THE CT AMETIC COTT	001	THON BIOCH				
3COM CORP.	0.000	COMS	885535104	8.1700	159,439.00	1,109,851.01	1,302,616.63
3M COMPANY	1.552	MMM	88579Y101Q	85.0300	118,632.00	1,109,851.01 7,861,715.55 1,308,199.87 2,401,953.35 1,712,446.46 1,959,479.13 3,555,267.18 135,778.65 422,425.36 1,027,790.91 3,300,717.90 1,020,040.68 1,563,289.43 957,266.04	10,087,278.95
ABBOTT LABORATORIES	2.103	ABT	002824100Q	46.6000	29,031.00	1,308,199.87	1,352,844.60
ABERCROMBIE & FITCH CO	0.000	ANF	002896207	24.7100	85,361.00	2,401,953.35	2,109,270.31
ACCENTURE LTD - CL A	0.000	ACN	013330972	26.3200	74,472.00	1,712,446.46	1,960,103.06
ACE LTD	1.786	ACE	G0070K103	41.4200	57,836.00	1,959,479.13	2,395,567.13
ADOBE SYSTEMS INC.	0.127	ADBE	00724F101Q	39.3000	88,021.00	3,555,267.18	3,459,225.30
ADVANCE AUTO PARTS INC	0.000	AAP	00751Y106	81.4000	1,710.00	135,778.65	139,194.00
AFFYMETRIX INC	0.000	AFFX	00826T108	24.6100	17,122.00	422,425.36	421,372.42
AGILENT TECHNOLOGIES INC	0.000	A	00846U101	29.2400	37,404.00	1,027,790.91	1,093,692.96
ALCOA INC.	1.578	AA	013817101Q	38.0000	108,575.00	3,300,717.90	4,125,850.00
ALLIANCE DATA SYSTEM	0.000	ADS	018581108	27.6800	36,849.00	1,020,040.68	1,019,980.31
ALLSTATE CORP	2.138	ALL	020002101Q	43.0200	40,508.00	1,563,289.43	1,742,654.16
ALLTEL CORP	3.1//	AT.	020039103Q	46.5800 22.7000	16,620.00	957,266.04	1 170 401 00
ALTERA CORP	0.000	ALTR	021441100 02209S1030	54.4200	51,960.00	734,828.28	1,1/9,491.99
ALIRIA GROUP INC	4.990	MO	G02602103	22.4800	99,031.00	1,563,289.43 957,266.04 734,828.28 3,884,903.42 1,697,300.77 157,797.01 695,749.80 2,419,538.69 549,094.56	1 010 710 76
AMEDADA HECC CODD	2.256	NUC	023551104Q	53.1700	2 9 9 9 0	1,097,300.77	1,012,719.70
AMERICAN AXI.F & MEC HOLDING	2.230	Anc ΔYI.	024061103	40.4200	27 638 00	695 749 80	1 117 127 96
AMERICAN TATE & FIRS HOLDING	0.000	ATC	0268741070	66.2800	41 356 00	2 419 538 69	2 741 075 69
AMKOR TECHNOLOGY INC	0.352	AMKR	031652100	18.2100	31 256 00	549 094 56	569 171 77
ANADARKO PETROLEUM CORP	1.097	APC	0325111070	51.0100	37,606.00	1.761.425.70	1.918.282.06
ANDRX GROUP	0.000	ADRX	034553107	24.0400	4.176.00	97.403.12	100.391.04
ANHEUSER-BUSCH	1.670	BUD	0352291030	52.6800	103,881.00	4,716,853.45	5,472,451.07
APPLIED MICRO CIRCUITS CORP	0.000	AMCC		5.9800	10,140.00	54,137.46	60,637.20
AT&T WIRELESS SERVICES INC	0.000	AWE	00209A106	7.9900	79,180.00	577,010.09	632,648.20
AUTOLIV, INC	1.593	ALV	052800109	37.6500	29,676.00	761,997.29	1,117,301.40
BAKER HUGHES CORP	1.430	BHI	057224107Q	32.1600	3,411.00	2,419,538.69 549,094.56 1,761,425.70 97,403.12 4,716,853.45 54,137.46 577,010.09 761,997.29 102,593.37 10,318,720.55	109,697.77
BANK OF AMERICA CORP.	3.978	BAC	060505104Q	80.4300	155,970.00	10,318,720.55	12,544,667.09
BANK ONE CORPORATION	2.193	ONE	06423A103Q	43.3300	30,200.00	1,334,300.30	1,000,001.90
BANTA CORP	1.679	BN	066821109	40.5000	3,375.00	117,714.14 275,803.90	136,687.50
BARNES & NOBLE INC.	0.000	BKS	067774109	32.8500	10,584.00	275,803.90	347,684.40
BECKMAN COULTER INC.	0.865	BEC	075811109	50.8300	4,357.00	187,721.25 1,212,087.03	221,466.30
BECTON DICKINSON & COMPANY	1.458	BDX	075887109Q	41.1400	39,508.00	1,212,087.03	1,625,359.14
BELLSOUTH	3.533	BLS	079860102Q	28.3000	234,989.00	7,136,430.56	6,650,188.70
BERKLEY (WR) CORP	0.801	BER	084423102	34.9500	39,206.00	1,238,897.57	1,370,249.76
BIG LOTS, INC.	0.000	BLI	089302103	14.2100	32,108.00	484,702.67	456,254.68
BLYTH INC.	0.931	R.I.H	09643P108	32.2200 18.6500	23,538.00	7,136,430.56 1,238,897.57 484,702.67 652,927.58 1,962,724.59	758,394.36
3COM CORP. 3M COMPANY ABBOTT LABORATORIES ABERCROMBIE & FITCH CO ACCENTURE LTD - CL A ACE LTD ADOBE SYSTEMS INC. ADVANCE AUTO PARTS INC AFFYMETRIX INC AGILENT TECHNOLOGIES INC ALCOA INC. ALLIANCE DATA SYSTEM ALLSTATE CORP ALLTEL CORP ALTERA CORP ALTERA GROUP INC AMDOCS LIMITED AMERICAN AXLE & MFG HOLDING; AMERICAN INTL GROUP AMKOR TECHNOLOGY INC ANADARKO PETROLEUM CORP ANDRY GROUP ANHEUSER-BUSCH APPLIED MICRO CIRCUITS CORP ATAT WIRELESS SERVICES INC AUTOLIV, INC BAKER HUGHES CORP BANK OF AMERICA CORP. BANK ONE CORPORATION BANTA CORP BANKA COULTER INC. BECKMAN COULTER INC. BECKMAN COULTER INC. BECKMAN COULTER INC. BECKMEN (WR) CORP BIG LOTS, INC. BLYTH INC. BMC SOFTWARE	0.000	DIVIC	055921100	10.0000	102,883.00	1,902,724.59	1,910,/0/.95

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 5BA		- EXTERNALLY RCLAYS - 1000	MANAGED			
	Instrument - COM						
BORDERS GROUP INC BOSTON SCIENTIFIC CORP.	1.459	) BGP	099709107	21.9200	25,415.00	551,466.53	557,096.80
BOSTON SCIENTIFIC CORP. BRINKER INTERNATIONAL INC BUNGE LIMITED BURLINGTON NORTHERN SANTA F CAESARS ENTERTAINMENT INC CENDANT CORP. CENTEX CORP CHEVRONTEXACO CORP CIGNA CORP. CISCO SYSTEMS CITIGROUP INC. CLAIRE'S STORES INC COCA-COLA ENTERPRISE COLUMBIA SPORTSWEAR CO COMPUTER ASSOCIATE INTL. IN COMPUWARE CORP CONVERSE TECHNOLOGY INC. CONOCOPHILLIPS CONSTELLATION ENERGY GROUP	0.000	) BSX	101137107	36.7600	6,969.00	221,851.39	256,180.44
BRINKER INTERNATIONAL INC	0.000	) EAT	109641100	33.1600	25,792.00	824,261.44	855,262.72
BUNGE LIMITED	1.306	BG	G16962105	32.9200	9,346.00	287,716.21 2,128,833.77	307,670.32
BURLINGTON NORTHERN SANTA F	E 1.854	F BNT	12189T104Q	32.3500	74,619.00	2,128,833.77	2,413,924.65
CAESARS ENTERTAINMENT INC	0.000	CZR	127687101 151313103	10.8300 22.2700	73,620.00 65,837.00	647,524.91 1,412,213.67	797,304.60 1,466,189.99
CENDANI CORP.	0.000	CD	1523121040	107.6500	21,047.00	1,739,961.54	2,265,709.53
CHEVRONTEXACO CORP	3 380	) CAX	166764100Q	86.3900	2,478.00	187,507.20	214,074.42
CIGNA CORP	2.29	CVI	125509109Q	57.5000	20,417.00	1,457,816.94	1,173,977.51
CISCO SYSTEMS	0.000	) CSCO	17275R102	24.2900	142,768.00	3,301,718.34	3,467,834.73
CITIGROUP INC.	2.884	1 C	172967101Q	48.5400	417 432 00	16 804 399 78	20,262,149.28
CLAIRE'S STORES INC	1.27	3 CLE	179584107	18.8400	44,322.00	681,516.90	835,026.49
COCA-COLA ENTERPRISE	0.73	L CCE	191219104	21.8700	44,322.00 16,147.00	681,516.90 324,276.69 50,547.65	353,134.89
COLUMBIA SPORTSWEAR CO	0.000	COLM	198516106	54.5000	1,067.00	50,547.65	58,151.52
COMPUTER ASSOCIATE INTL. IN	C. 0.292	2 CA	204912109S	27.3400	42,327.00 132,070.00	1,322,389.75	1,157,220.18
COMPUWARE CORP	0.000	) CPWR	205638109		132,070.00	775,875.87	797,702.80
COMVERSE TECHNOLOGY INC.	0.000	) CMVT	205862402	17.5900	83,307.00	50,547.65 1,322,389.75 775,875.87 1,302,682.25 797,110.84 593,975.44	1,465,370.13
CONOCOPHILLIPS CONSTELLATION ENERGY GROUP CONVERGYS CORPORATION COORS (ADOLPH) CL-B COVENTRY HEALTH CARE INC. COX COMMUNICATIONS CVS CORP. DARDEN RESTAURANTS INC DAVITA INC. DEERE & CO.	2.62.	COP	20825C104Q	65.5700	14,943.00	797,110.84	979,812.52
CONSTELLATION ENERGY GROUP	INC 2.65	O CEG	210371100Q	39.1600 17.4600	17,765.00 119,792.00	593,975.44 2,015,751.73	095,677.41
CONVERGIS CORPORALION	1.46	) CVG	212485106 2170161040	56.1000	1,691.00	2,015,751.73 95,221.71	94,865.10
COVENTRY HEALTH CARE INC	0.00	CVH	222862104	64.4900	27,952.00	1,583,045.82	1,802,624.48
COX COMMUNICATIONS	0.000	) COX	224044107	34.4500	88,917.00	2,767,616.70	3,063,190.67
CVS CORP	0.73	CVS	1266501000	36.1200	96.566.00	2,748,917.72	3,487,963.93
DARDEN RESTAURANTS INC	0.380	DRI	237194105	21.0400	96,566.00 116,598.00	2.625.838.34	2,453,221.92
DAVITA INC.	0.000	) DVA	23918K108	39.0000	45,005.00	1,129,161.42	
DEERE & CO.	1.35	2 DE	244199105Q	65.0500	45,005.00 3,865.00	1,129,161.42 256,310.91 155,838.99	1,755,195.00 251,418.25
DELPHI AUTOMOTIVE SYSTEMS C	ORP 2.742	2 DPH	247126105	10.2100	17,285.00	155,838.99 108,703.10	176,479.87
DIAL CORP/AZ	1.26	1 DL	25247D101Q	28.4700	5,396.00	108,703.10	153,624.13
DIEBOLD INC	1.262	2 DBD	253651103	53.8700	45,091.00	2,325,998.89	2,429,052.17
DOLLAR GENERAL	0.66	7 DG	256669102	20.9900	158,319.00	2,703,076.45	3,323,115.79
DORAL FINANCIAL CORP.	1.15	DRL	25811P100	32.2800	65,796.00	2,123,228.54	2,123,894.88
E*TRADE GROUP INC.	0.000	) ET	269246104	12.6500	23,346.00	219,267.86	295,326.91
ELECTRONIC ARTS, INC	0.000	) ERTS	285512109	47.7800 12.9200	88,266.00	3,449,839.32	4,217,349.49
EMC CORP	0.000	) FMC	268648102 29264F205	12.9200	605,044.00 40,065.00	6,469,069.64 702,266.95	7,817,168.48 771,651.91
FULLEDGA GODD FULLEDGA GODD	0.000	מבים ( קרואה	29364G1030	57.1300	82,470.00	702,266.95 3,873,693.91	4,711,511.10
DEERE & CO. DELPHI AUTOMOTIVE SYSTEMS C DIAL CORP/AZ DIEBOLD INC DOLLAR GENERAL DORAL FINANCIAL CORP. E*TRADE GROUP INC. ELECTRONIC ARTS, INC EMC CORP ENDO PHARMACEUTICALS ENTERGY CORP. EVEREST RE GROUP LTD.	0 42	Z BE	G3223R108	84.6000	18,824.00	1,221,343.37	1,592,510.42
	0.12.		2322311200	31.000	10,021.00	_,221,010.07	1,0,2,010.12

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
	Portfolio - 5BA	BA	RCLAYS - 1000	11111011			
	Portfolio - 5BA Instrument - COM	CO	MMON STOCK				
EXELEON CORP EXXON MOBIL CORPORATION FAMILY DOLLAR STORES FED. NATL. MTG. ASSN. FEDERATED DEPARTMENT STORES FEDERATED INVESTORS INCCL FEDEX CORPORATION FIDELITY NATIONAL FINL INC FLEETBOSTON FINANCIAL CORP FLOWSERVE CORP. FORD MOTOR COMPANY FORTUNE BRANDS INC. FOX ENTERTAINMENT GRP INC. FREDDIE MAC	3.013	EXC	30161N1010	66.3600	76.292.00	4,380,578.05	5.062.737.11
EXXON MOBIL CORPORATION	2.439	XOM	30231G1020	41.0000	331,368.00	10,215,417.57	13,586,088.00
FAMILY DOLLAR STORES	0.947	FDO	307000109Q	35.8800	43,357.00	1,319,700.21	1,555,649.18
FED. NATL. MTG. ASSN.	2.398	FNM	313586109Q	75.0600	140,170.00	9,235,567.14	10,521,160.22
FEDERATED DEPARTMENT STORES	1.060	FD	31410H101	47.1300	140,665.00	5,408,838.75	6,629,541.46
FEDERATED INVESTORS INCCL	В 1.158	FII	314211103	29.3600	11,172.00	309,200.68	328,009.93
FEDEX CORPORATION	0.355	FDX	31428X106	67.5000	50,870.00	2,803,735.11	3,433,724.99
FIDELITY NATIONAL FINL INC	1.856	FNF	316326107	38.7800	62,558.00	1,833,650.00	2,425,999.25
FLEETBOSTON FINANCIAL CORP	3.207	FBF	339030108Q	43.6500	59,789.00	1,673,145.97	2,609,789.84
FLOWSERVE CORP.	0.000	FLS	34354P105Q	20.8800	6,984.00	126,879.69	145,825.92
FORD MOTOR COMPANY	2.500	F	345370860	16.0000	52,074.00	641,334.28	833,184.00
FORTUNE BRANDS INC.	1.678	FO	349631101Q	71.4900	52,230.00	2,851,038.62	3,733,922.69
FOX ENTERTAINMENT GRP INC. FREDDIE MAC FRIEDMAN BILLINGS RAMSEY -A GATEWAY INC. GENENTECH INC. GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GEORGIA PACIFIC GILLETTE CO GOLDEN WEST FINANCIAL CORP GOODRICH CORP. GREENPOINT FINANCIAL GTECH HOLDINGS CORP GUIDANT CORP. HARMAN INTERNATIONAL HARRAH'S ENTERTAINMENT INC. HARRIS CORP.	- C 0.000	FOX	35138T107	29.1500	162,383.00	4,588,522.67	4,733,464.44
FREDDIE MAC	1.783	FRE	313400301Q	58.3200	33,863.00	1,837,596.24	1,974,890.18
FRIEDMAN BILLINGS RAMSEY -A	5.892	FBR	358434108	23.0800	19,218.00	360,363.18	443,551.44
GATEWAY INC.	0.000	GTW		4.6000	66,044.00	368,165.66	303,802.40
GENENTECH INC.	0.000	DNA	368710406	93.5700	76,751.00	5,175,795.60	7,181,591.08
GENERAL DYNAMICS CORP.	1.416	GD	369550108Q	90.3900	11,764.00	834,586.62	1,063,347.96
GENERAL ELECTRIC CO	2.582	GE	369604103Q	30.9800 30.6700	3/8,116.00	1 012 600 07	11,/14,033.68
GEORGIA PACIFIC	1.030	GP	373298108Q 3757661020	36.7300	70,593.00	7 252 740 10	2,105,087.31
GILLEILE CO	1.709	GDM	3813171060	103.1900	231,332.00	7,352,748.19	0,490,824.3/
COODDICH CODD	2.50/	CDW	3823881060	29.6900	5,215.00	1 251 526 02	1 767 140 00
CDEENDOINT EINANCIAI	2.054	CDT	395384100	35.3200	27 711 00	1 200 152 02	1 221 052 52
CTECH HOLDINGS COPD	2.710 1 27 <i>4</i>	CTK	400518106	49.4900	6 529 00	323 901 97	202 100 01
CIITDANT CORD	0 531	CDT	401698105Q	60.2000	96 927 00	3 408 564 71	5 835 005 41
HARMAN INTERNATIONAL	0.551	HAR	413086109	73.9800	4 456 00	317 850 11	329 654 88
HARRAH'S ENTERTAINMENT INC	2 411	HET	413619107	49.7700	47 498 00	1 941 015 89	2 363 975 47
HARRIS CORP.	1.054	HRS	413875105Q	37.9500	41.310.00	1.167.239.61	1.567.714.50
HARSCO CORP	2.510	HSC	415864107Q	43.8200	1,858.00	67.631.89	81.417.56
HEALTH NET	0.000	HNT	42222G108	32.7000	964.00	31,222.38	31,522.80
HEARST-ARGYLE TELEVI	0.870	HTV	422317107	27.5600	10,752.00	261,932.94	296,325.12
HEINZ H. J. CO.	2.964	HNZ	423074103Q	36.4300	54,667.00	1,788,129.16	1,991,518.80
HENRY (JACK) & ASSOCIATES	0.680	JKHY	426281101	20.5800	9,358.00	176,086.32	192,587.64
HOME DEPOT INC.	0.789	HD	437076102Q	35.4900	61,325.00	1,881,533.64	2,176,424.26
HUMANA INC.	0.000	HUM	444859102	22.8500	94,768.00	4,380,578.05 10,215,417.57 1,319,700.21 9,235,567.14 5,408,838.75 309,200.68 2,803,735.11 1,833,650.00 1,673,145.97 126,879.69 641,334.28 2,851,038.62 4,588,522.67 1,837,596.24 360,363.18 368,165.66 5,175,795.60 834,586.62 10,650,153.63 1,813,698.97 7,352,748.19 321,619.59 1,251,536.92 1,288,152.03 323,901.97 3,408,564.71 317,850.11 1,941,015.89 1,167,239.61 67,631.89 1,167,239.61 67,631.89 1,167,239.61 67,631.89 1,167,239.61 67,631.89 1,167,239.61 67,631.89 1,167,239.61 67,631.89 1,167,239.61 67,631.89 1,167,239.61 67,631.89 1,167,239.61 67,631.89 1,167,239.61 67,631.89 1,167,239.61 67,631.89 1,169.59 1,212.38 261,932.94 1,788,129.16 176,086.32 1,881,533.64 1,869,668.77 2,179,908.12 12,874,346.70	2,165,448.80
IMS HEALTH INC.	0.321	RX	449934108	24.8600	103,198.00	2,179,908.12 12,874,346.70	2,565,502.28
INTEL CORP.	0.248	INTC	458140100Q	32.2000		12,874,346.70	18,270,859.60
HARRAH'S ENTERTAINMENT INC. HARRIS CORP. HARSCO CORP HEALTH NET HEARST-ARGYLE TELEVI HEINZ H. J. CO. HENRY (JACK) & ASSOCIATES HOME DEPOT INC. HUMANA INC. IMS HEALTH INC. INTEL CORP. INTERPUBLIC GROUP	2.435	IPG	460690100Q	15.6000		169,865.85	192,504.00

Group	Investment Desc	Rating Coupon Yield	Ticker Identif	ier F Price	e Par/Shares	Book Value	Market Value
Portfolio							
INTERSTATE BAKERIES  1.967 IBC 46072H108 14.2300 27,474.00 493,296.96 390,955.02 INTL BUS MACH CORP  0.690 IBM 459200101Q 92.6800 89.507.00 7,718.120.13 8,295.508.78 M9.507.00 17,718.120.13 8,295.508.78 M9.507.00 17,718.120.13 8,295.508.78 M9.507.00 17,718.120.13 8,295.508.78 M9.507.00 17,718.120.13 8,295.508.78 M9.507.00 18.000 INTU 46122103 52.9100 30.921.00 1.504,789.18 1,636,030.16 ITT EDUCATIONAL SERVICES INC 0.000 ESI 45068B109 46.9700 19,282.00 850.189.16 905.675.54 JOHN HANCOCK FINANCIAL SERVCS 0.933 JHF 41014S106 37.5000 16.440.00 488.602.03 616,500.13 JOHNSON & JOHNSON 1.858.19 178160104Q 51.6600 236,038.00 11.533.131.18 12.193,723.08 JOHNSON & JOHNSON 1.858.19 178160104Q 51.6600 236,038.00 11.533.131.18 12.193,723.08 JOHNSON & JOHNSON 1.858.20 46.633.00 1.612,055.72 1,642,880.59 JP MORGAN CHASE & CO. 3.702 JPM 46625H100Q 36.7300 282,919.00 8,549,764.88 10,391,614.88 KERR MCGEE CORP. 3.871 KMG 492386107Q 46.4900 9.275.00 412,536.91 431,194.75 KING PHARMACEUTICALS 0.000 KG 495582108 11.8500 54,043.00 1.154,644.13 824,696.18 KROGER CO. 0.000 KG 495582108 11.8500 54,043.00 1.154,644.13 824,696.18 KROGER CO. 0.000 KG 495582108 11.8500 54,043.00 1.154,644.13 824,696.18 KROGER CO. 0.000 KK 529771107 78.6400 86.090.00 5,515,509.41 6,770,117.57 LEXMARK INTERNATIONAL INC. 0.000 LKK 529771107 78.6400 86.090.00 5,515,509.41 6,770,117.57 LEXMARK INTERNATIONAL CORP 3.467 LNC 534187109Q 40.3700 14.965.00 5.063,655.88 5,587,883.85 LINCOLN NATIONAL CORP 3.422 KNOW 554447105Q 47.8800 74.776.00 3,565.91.30.65 85.558.7887,883.85 LINCOLN NATIONAL CORP 3.422 KNOW 554447105Q 47.8800 74.776.00 3,565.91.30.65 85.5587,107 MARATHON OIL CORP 1.609 KNR 554487105Q 47.8800 74.776.00 3,565.91.30.65 85.5587,107 MARATHON OIL CORP 1.609 KNR 554487105Q 47.8800 74.776.00 3,565.81 3,516.497 MAXIMI INTERNATION CORP 1.609 KNR 554487105Q 47.8800 74.776.00 3,565.81 3,516.00 6,002.000 LNR 546447105Q 47.8800 74.776.00 3,565.81 3,516.00 6,002.000 LNR 546447105Q 47.8800 74.776.00 3,565.81 3,516.90 4,955.90 3,976.10 MAXIMI INTERNATION CORP 1.609							
INTIL BUS MACH CORP  0.690 IBM 459200101Q 92.6800 89.507.00 7,718,120.13 8,295,508.78 INTILT INC. 0.000 INTU 461020103 30.921.00 1,504,789.18 1,636,030.16 ITT EDUCATIONAL SERVICES INC 0.903 JHF 41014S106 37.5000 16,440.00 488,602.03 616,500.01 JOHNSON & JOHNSON 1.858 JNJ 478160104Q 51.6600 236,038.00 11,353,131.18 12,193,723.08 JOHNSON & JOHNSON 1.858 JNJ 478160104Q 51.6600 236,038.00 11,353,131.18 12,193,723.08 JOHNSON & JOHNSON 1.858 JNJ 478160104Q 51.6600 236,038.00 11,353,131.18 12,193,723.08 JOHNSON & JOHNSON JOHNSON & JOHNSON 1.858 JNJ 478160104Q 36.7300 282,919.00 8,549,764.88 10,391,614.88 KEER MCCEE CORP. 3.871 KMG 492386107Q 46.4900 9,275.00 412,536.91 413,1594.79 413,194.75 KKING PHARMACEUTICALS 0.000 KG 495882108 15.2600 54,043.00 1,154,644.13 824,696.18 KROGER CO. 0.000 KR 501044101 18.5100 192,955.00 3,258,747.71 1,574,644.13 824,696.18 KROGER ONORTH AMERICA INC. 1.974 LAF 50562102 40.5200 19,738.00 618,802.31 79,798.77 LEXMARK INTERNATIONAL INC. 0.000 LKK 529771107 78.6400 86,090.00 5,515,509.41 6,770,111.57 LEMENTY MEDIA CORPP-A 0.000 L 530718105 11.8900 469,965.00 5,63,655.88 5,587,883.85 LINCOLN NATIONAL CORP 3.022 MBO 565849106Q 33,090 19,518.00 4,935,803.62 6,602,050.62 MARSH & MCLENNAN COS. 2.075 NAT 577781102Q 47.7800 312,048.00 6,172,937.06 6,013,164.97 MAXIM INTERTS PRDCTS INC. 0.642 MXIM 5777781102 49.800 134,170.00 5,056,415.24 6,681,666.01 MCCRAM HILL INC 1.544 MHP 580645109Q 44.8300 47,767.00 1,158,661.75 1,19,020.61 MCCRAM HILL INC 1.544 MHP 580645109Q 44.8300 47,767.00 1,158,661.75 1,19,020.61 MCCRAM HILL INC 1.544 MHP 580645109Q 44.8300 47,767.00 1,158,661.75 1,19,020.61 MCCRAM HILL INC 1.544 MHP 580645109Q 44.8300 47,767.00 1,158,661.75 1,19,020.61 MCCRAM HILL INC 1.544 MHP 580645109Q 44.8300 47,767.00 1,158,661.75 1,19,020.61 MCCRAM HILL INC 1.544 MHP 580645109Q 44.8300 47,967.00 1,158,661.75 1,19,020.61 MCCROCAL HILL INC 1.544 MHP 580645109Q 44.8300 47,967.00 1,159,768.14 201,99,793.00 14,503,79,790.00 14,503,790.00 195,758.14 201,99,780.77 1,19,020.61 1,19,020.61 1,19,020.61 1		Instrument - COM	COMMON STO	CK			
INTIL BUS MACH CORP  0.690 IBM 459200101Q 92.6800 89.507.00 7,718,120.13 8,295,508.78 INTILT INC. 0.000 INTU 461020103 30.921.00 1,504,789.18 1,636,030.16 ITT EDUCATIONAL SERVICES INC 0.903 JHF 41014S106 37.5000 16,440.00 488,602.03 616,500.01 JOHNSON & JOHNSON 1.858 JNJ 478160104Q 51.6600 236,038.00 11,353,131.18 12,193,723.08 JOHNSON & JOHNSON 1.858 JNJ 478160104Q 51.6600 236,038.00 11,353,131.18 12,193,723.08 JOHNSON & JOHNSON 1.858 JNJ 478160104Q 51.6600 236,038.00 11,353,131.18 12,193,723.08 JOHNSON & JOHNSON JOHNSON & JOHNSON 1.858 JNJ 478160104Q 36.7300 282,919.00 8,549,764.88 10,391,614.88 KEER MCCEE CORP. 3.871 KMG 492386107Q 46.4900 9,275.00 412,536.91 413,1594.79 413,194.75 KKING PHARMACEUTICALS 0.000 KG 495882108 15.2600 54,043.00 1,154,644.13 824,696.18 KROGER CO. 0.000 KR 501044101 18.5100 192,955.00 3,258,747.71 1,574,644.13 824,696.18 KROGER ONORTH AMERICA INC. 1.974 LAF 50562102 40.5200 19,738.00 618,802.31 79,798.77 LEXMARK INTERNATIONAL INC. 0.000 LKK 529771107 78.6400 86,090.00 5,515,509.41 6,770,111.57 LEMENTY MEDIA CORPP-A 0.000 L 530718105 11.8900 469,965.00 5,63,655.88 5,587,883.85 LINCOLN NATIONAL CORP 3.022 MBO 565849106Q 33,090 19,518.00 4,935,803.62 6,602,050.62 MARSH & MCLENNAN COS. 2.075 NAT 577781102Q 47.7800 312,048.00 6,172,937.06 6,013,164.97 MAXIM INTERTS PRDCTS INC. 0.642 MXIM 5777781102 49.800 134,170.00 5,056,415.24 6,681,666.01 MCCRAM HILL INC 1.544 MHP 580645109Q 44.8300 47,767.00 1,158,661.75 1,19,020.61 MCCRAM HILL INC 1.544 MHP 580645109Q 44.8300 47,767.00 1,158,661.75 1,19,020.61 MCCRAM HILL INC 1.544 MHP 580645109Q 44.8300 47,767.00 1,158,661.75 1,19,020.61 MCCRAM HILL INC 1.544 MHP 580645109Q 44.8300 47,767.00 1,158,661.75 1,19,020.61 MCCRAM HILL INC 1.544 MHP 580645109Q 44.8300 47,767.00 1,158,661.75 1,19,020.61 MCCRAM HILL INC 1.544 MHP 580645109Q 44.8300 47,967.00 1,158,661.75 1,19,020.61 MCCROCAL HILL INC 1.544 MHP 580645109Q 44.8300 47,967.00 1,159,768.14 201,99,793.00 14,503,79,790.00 14,503,790.00 195,758.14 201,99,780.77 1,19,020.61 1,19,020.61 1,19,020.61 1		1 065	TDG 460E0TT	100 14 0200	05 454 00	402 006 06	200 055 00
INTUIT INC.							
DOINSON & JOHNSON   1.858 JNN   478160104Q   51.6600   236,038.00   11,353,131.18   12,193,723.08	INIL BUS MACH CORP	0.690					
DOINSON & JOHNSON   1.858 JNN   478160104Q   51.6600   236,038.00   11,353,131.18   12,193,723.08	THT PHICATIONAL SPRATCES IN	7 0.000	ECT 15060D			1,504,769.16 850 180 16	
DOINSON & JOHNSON   1.858 JNN   478160104Q   51.6600   236,038.00   11,353,131.18   12,193,723.08	JOHN HANCOCK FINANCIAL SRVC	0.000	THE 41014S			488 602 03	
JONES APPAREL GROUP INC  0.908 JNY 480074103 35.2300 46,633.00 1,612,065.72 1,642,880.59  JP MORGAN CHASS & CO. 3.702 JPM 46625H100Q 36.7300 282,919.00 8,549,764.88  10.391,614.88  KERR MGGE CORP. 3.871 KMG 492386107Q 46,4900 9,275.00 412,536.91 431,194.75  KING PHARMACEUTICALS 0.000 KG 495582108 15.2600 54,043.00 1,154,644.13 824,696.18  KROGER CO. 0.000 KR 591044101 18.5100 192,955.00 3,258,747.71 3,571,597.01  LAFARGE NORTH AMERICA INC. 1.974 LAF 505862102 40.5200 19,738.00 618,802.31 799,783.77  LEMARK INTERNATIONAL INC. 0.000 LKK 529771107 78.6400 86,090.00 5,515,509.41 6,770,117.57  LIBERTY MEDIA CORP-A 0.000 L 530718105 11.8900 469,965.00 5,636,655.88 5,887,883.83  LINCOLN NATIONAL CORP 3.467 LNC 534187109Q 40.3700 14,865.00 524,304.41 600,100.04  LOUISIANNA PACIFIC 0.000 LEX 546347105Q 17.8800 30,841.00 370,433.19 5551,437.05  MARATHON OIL CORP 3.022 MRO 565849106Q 33.0900 199,518.00 4,935,803.62 6,602,050.62  MARSH & MCLENNAN COS. 2.589 MMC 571748102Q 47.8900 74,776.00 3,569,173.06 6,103,164.90  MAY DEPT STORES 3.302 MX 57772K101 49.8000 134,170.00 5,056,415.24 6,681,666.01  MAY DEPT STORES 3.302 MX 577778103 Q 9,0700 170,515.00 4,895,975.29 4,956,871.00  MEDIA GORPORATION 1.611 MCD 580135101Q 24.8500 127,515.00 2,752,873.18 3,168,747.75  MCCGRAW HILL INC 1.544 MHP 580645109Q 69.9200 100,370.00 6,600,111.77 7,017,870.40  MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10  MERCK & CO INC 1.091 MER 590188108Q 58.6500 106,170.00 448,159.39 489,662.80  METLIL LYNCH & CO. INC. 1.091 MER 590188108Q 58.6500 106,170.00 44,530,166.50 6,226,870.53  METLIF INC 0.683 MET 591568108 3.6600 14,570.00 195,768.14 201,994.00  MICCROSOFT CORP. 0.581 MSFT 59498104 27,5400 4,570.00 128,363.50 171,136.76	JOHNSON & JOHNSON	1.858	JNJ 478160				
LEMERTY MEDIA CORP—A  0.000 LX 529/7110/ 78.6400 469,095.00 5,515,599.41 6,777,171.57  LIBERTY MEDIA CORP—A  0.000 LY 530718105 11.8900 469,965.00 5,663,655.88 5,587,883.85  LINCOLN NATIONAL CORP 3.467 LNC 534187109Q 40.3700 14,865.00 524,304.41 600,100.04  LOUISIANNA PACIFIC 0.000 LPX 546347105Q 17.8800 30,841.00 370,433.19 551,437.05  MARATHON OIL CORP 3.022 MRO 656849106Q 33.0900 199,518.00 4,935,803.62 6,602,050.62  MARSH & MCLENNAN COS. 2.589 MMC 571748102Q 47.8900 74,776.00 3,569,173.06 3,581,022.64  MATTEL INC. 2.075 MAT 577081102Q 19.2700 312,048.00 6,172,937.06 6,013,164.97  MAXIM INTGRTD PRDCTS INC. 0.642 MXIM 577778103Q 29.0700 170,515.00 4,895,975.29 4,956,871.07  MENA CORP 1.609 KRB 55262L100Q 24.8500 127,515.00 2,752,873.18 3,168,747.75  MCDONALDS CORPORATION 1.611 MCD 580135101Q 24.8300 47,967.00 1,158,661.75 1,191,020.61  MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10  MERCK & CO INC 1.091 MER 584404107 65.1000 611.00 35,325.09 39,776.10  MERCK & CO INC 1.091 MER 590188108Q 58.6500 106,170.00 448,159.39 489,662.80  METILIF INC 0.683 MET 591567108 44.2000 45,530.00 195,768.14 201,302,512.81  METILIF INC 0.683 MET 59158104 27.5400 284,097.00 9,458,043.55 1.71,136.76  METILARLES STORES 0.000 MME 594087108 44.2000 4,570.00 195,768.14 201,932.512.81  MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	JONES APPAREL GROUP INC	0.908	JNY 480074				
LEMERTY MEDIA CORP—A  0.000 LX 529/7110/ 78.6400 469,965.00 5,663,655.88 5,87,883.85  LINCOLN NATIONAL CORP 3.467 LNC 530718105 11.8900 469,965.00 5,663,655.88 5,87,883.85  LINCOLN NATIONAL CORP 3.467 LNC 534187109Q 40.3700 14,865.00 524,304.41 600,100.04  LOUISIANNA PACIFIC 0.000 LPX 546347105Q 17.8800 30,841.00 370,433.19 551,437.05  MARATHON OIL CORP 3.022 MRO 65849106Q 33.0900 199,518.00 4,935,803.62 6,602,050.62  MARSH & MCLENNAN COS. 2.589 MMC 571748102Q 47.8900 74,776.00 3,569,173.06 3,581,022.64  MATTEL INC. 2.075 MAT 577081102Q 19.2700 312,048.00 6,172,937.06 6,013,164.97  MAXIM INTGRTD PRDCTS INC. 0.642 MXIM 57777X101 49.8000 134,170.00 5,056,415.24 6,681,666.01  MAY DEPT STORES 3.302 MAY 57777X103Q 29.0700 170,515.00 4,895,975.29 4,956,871.07  MENA CORP 1.609 KRB 55262L100Q 24.8500 127,515.00 2,752,873.18 3,168,747.75  MCDONALDS CORPORATION 1.611 MCD 580135101Q 24.8300 47,967.00 1,158,661.75 1,191,020.61  MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10  MERCK & CO INC 1.544 MHP 580645109Q 69,9200 100,370.00 6,060,111.77 7,017,870.40  MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10  MERCK & CO INC 1.091 MER 5890188108Q 58.6500 106,170.00 4,530,166.50 6,226,870.53  METILIF INC 0.683 MET 591586108 33.6700 14,543.00 448,159.39 489,662.80  METILIF INC 0.683 MET 591586108 33.6700 14,543.00 448,159.39 489,662.80  METILIF INC 0.683 MET 591586108 33.6700 14,543.00 448,159.39 489,662.80  METILIF INC 0.683 MET 591586108 44.2000 4,570.00 195,768.14 201,994.00  MICROSOFT CORP. 0.000 MME 594087108 44.2000 2,641.00 128,333.50 171,136.76	JP MORGAN CHASE & CO.	3.702	JPM 46625H				
LEMERTY MEDIA CORP—A  0.000 LX 529/7110/ 78.6400 469,095.00 5,515,599.41 6,777,171.57  LIBERTY MEDIA CORP—A  0.000 LY 530718105 11.8900 469,965.00 5,663,655.88 5,587,883.85  LINCOLN NATIONAL CORP 3.467 LNC 534187109Q 40.3700 14,865.00 524,304.41 600,100.04  LOUISIANNA PACIFIC 0.000 LPX 546347105Q 17.8800 30,841.00 370,433.19 551,437.05  MARATHON OIL CORP 3.022 MRO 656849106Q 33.0900 199,518.00 4,935,803.62 6,602,050.62  MARSH & MCLENNAN COS. 2.589 MMC 571748102Q 47.8900 74,776.00 3,569,173.06 3,581,022.64  MATTEL INC. 2.075 MAT 577081102Q 19.2700 312,048.00 6,172,937.06 6,013,164.97  MAXIM INTGRTD PRDCTS INC. 0.642 MXIM 577778103Q 29.0700 170,515.00 4,895,975.29 4,956,871.07  MENA CORP 1.609 KRB 55262L100Q 24.8500 127,515.00 2,752,873.18 3,168,747.75  MCDONALDS CORPORATION 1.611 MCD 580135101Q 24.8300 47,967.00 1,158,661.75 1,191,020.61  MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10  MERCK & CO INC 1.091 MER 584404107 65.1000 611.00 35,325.09 39,776.10  MERCK & CO INC 1.091 MER 590188108Q 58.6500 106,170.00 448,159.39 489,662.80  METILIF INC 0.683 MET 591567108 44.2000 45,530.00 195,768.14 201,302,512.81  METILIF INC 0.683 MET 59158104 27.5400 284,097.00 9,458,043.55 1.71,136.76  METILARLES STORES 0.000 MME 594087108 44.2000 4,570.00 195,768.14 201,932.512.81  MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	KERR MCGEE CORP.	3.871	KMG 492386				431 194 75
LEMERTY MEDIA CORP—A  0.000 LX 529/7110/ 78.6400 469,965.00 5,663,655.88 5,87,883.85  LINCOLN NATIONAL CORP 3.467 LNC 530718105 11.8900 469,965.00 5,663,655.88 5,87,883.85  LINCOLN NATIONAL CORP 3.467 LNC 534187109Q 40.3700 14,865.00 524,304.41 600,100.04  LOUISIANNA PACIFIC 0.000 LPX 546347105Q 17.8800 30,841.00 370,433.19 551,437.05  MARATHON OIL CORP 3.022 MRO 65849106Q 33.0900 199,518.00 4,935,803.62 6,602,050.62  MARSH & MCLENNAN COS. 2.589 MMC 571748102Q 47.8900 74,776.00 3,569,173.06 3,581,022.64  MATTEL INC. 2.075 MAT 577081102Q 19.2700 312,048.00 6,172,937.06 6,013,164.97  MAXIM INTGRTD PRDCTS INC. 0.642 MXIM 57777X101 49.8000 134,170.00 5,056,415.24 6,681,666.01  MAY DEPT STORES 3.302 MAY 57777X103Q 29.0700 170,515.00 4,895,975.29 4,956,871.07  MENA CORP 1.609 KRB 55262L100Q 24.8500 127,515.00 2,752,873.18 3,168,747.75  MCDONALDS CORPORATION 1.611 MCD 580135101Q 24.8300 47,967.00 1,158,661.75 1,191,020.61  MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10  MERCK & CO INC 1.544 MHP 580645109Q 69,9200 100,370.00 6,060,111.77 7,017,870.40  MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10  MERCK & CO INC 1.091 MER 5890188108Q 58.6500 106,170.00 4,530,166.50 6,226,870.53  METILIF INC 0.683 MET 591586108 33.6700 14,543.00 448,159.39 489,662.80  METILIF INC 0.683 MET 591586108 33.6700 14,543.00 448,159.39 489,662.80  METILIF INC 0.683 MET 591586108 33.6700 14,543.00 448,159.39 489,662.80  METILIF INC 0.683 MET 591586108 44.2000 4,570.00 195,768.14 201,994.00  MICROSOFT CORP. 0.000 MME 594087108 44.2000 2,641.00 128,333.50 171,136.76	KING PHARMACEUTICALS	0.000	KG 495582	108 15.2600	54,043.00	1,154,644.13	824,696.18
LEMERTY MEDIA CORP—A  0.000 LX 529/7110/ 78.6400 469,095.00 5,515,599.41 6,777,171.57  LIBERTY MEDIA CORP—A  0.000 LY 530718105 11.8900 469,965.00 5,663,655.88 5,587,883.85  LINCOLN NATIONAL CORP 3.467 LNC 534187109Q 40.3700 14,865.00 524,304.41 600,100.04  LOUISIANNA PACIFIC 0.000 LPX 546347105Q 17.8800 30,841.00 370,433.19 551,437.05  MARATHON OIL CORP 3.022 MRO 656849106Q 33.0900 199,518.00 4,935,803.62 6,602,050.62  MARSH & MCLENNAN COS. 2.589 MMC 571748102Q 47.8900 74,776.00 3,569,173.06 3,581,022.64  MATTEL INC. 2.075 MAT 577081102Q 19.2700 312,048.00 6,172,937.06 6,013,164.97  MAXIM INTGRTD PRDCTS INC. 0.642 MXIM 577778103Q 29.0700 170,515.00 4,895,975.29 4,956,871.07  MENA CORP 1.609 KRB 55262L100Q 24.8500 127,515.00 2,752,873.18 3,168,747.75  MCDONALDS CORPORATION 1.611 MCD 580135101Q 24.8300 47,967.00 1,158,661.75 1,191,020.61  MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10  MERCK & CO INC 1.091 MER 584404107 65.1000 611.00 35,325.09 39,776.10  MERCK & CO INC 1.091 MER 590188108Q 58.6500 106,170.00 448,159.39 489,662.80  METILIF INC 0.683 MET 591567108 44.2000 45,530.00 195,768.14 201,302,512.81  METILIF INC 0.683 MET 59158104 27.5400 284,097.00 9,458,043.55 1.71,136.76  METILARLES STORES 0.000 MME 594087108 44.2000 4,570.00 195,768.14 201,932.512.81  MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	KROGER CO.	0.000	KR 501044				3,571,597.03
LEMERTY MEDIA CORP—A  0.000 LX 529/7110/ 78.6400 469,095.00 5,515,599.41 6,777,171.57  LIBERTY MEDIA CORP—A  0.000 LY 530718105 11.8900 469,965.00 5,663,655.88 5,587,883.85  LINCOLN NATIONAL CORP 3.467 LNC 534187109Q 40.3700 14,865.00 524,304.41 600,100.04  LOUISIANNA PACIFIC 0.000 LPX 546347105Q 17.8800 30,841.00 370,433.19 551,437.05  MARATHON OIL CORP 3.022 MRO 656849106Q 33.0900 199,518.00 4,935,803.62 6,602,050.62  MARSH & MCLENNAN COS. 2.589 MMC 571748102Q 47.8900 74,776.00 3,569,173.06 3,581,022.64  MATTEL INC. 2.075 MAT 577081102Q 19.2700 312,048.00 6,172,937.06 6,013,164.97  MAXIM INTGRTD PRDCTS INC. 0.642 MXIM 577778103Q 29.0700 170,515.00 4,895,975.29 4,956,871.07  MENA CORP 1.609 KRB 55262L100Q 24.8500 127,515.00 2,752,873.18 3,168,747.75  MCDONALDS CORPORATION 1.611 MCD 580135101Q 24.8300 47,967.00 1,158,661.75 1,191,020.61  MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10  MERCK & CO INC 1.091 MER 584404107 65.1000 611.00 35,325.09 39,776.10  MERCK & CO INC 1.091 MER 590188108Q 58.6500 106,170.00 448,159.39 489,662.80  METILIF INC 0.683 MET 591567108 44.2000 45,530.00 195,768.14 201,302,512.81  METILIF INC 0.683 MET 59158104 27.5400 284,097.00 9,458,043.55 1.71,136.76  METILARLES STORES 0.000 MME 594087108 44.2000 4,570.00 195,768.14 201,932.512.81  MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	LAFARGE NORTH AMERICA INC.	1.974	LAF 505862				
LIBERTY MEDIA CORP—A  0.000 L 530718105 11.8900 469,965.00 5,063,655.88 5,587,883.85 LINCOLN NATIONAL CORP 3.467 LNC 534187109Q 40.3700 14,865.00 524,304.41 600,100.04 LOUISIANNA PACIFIC 0.000 LPX 546347105Q 17.8800 30,841.00 370,433.19 551,437.05 MARATHON OIL CORP 3.022 MRO 565849106Q 33.0900 199,518.00 4,935,803.62 6,602,050.62 MARSH & MCLENNAN COS. 2.589 MMC 571748102Q 47.8900 74,776.00 3,569,173.06 3,581,022.64 MAXIM INTGRTD PRDCTS INC. 0.642 MXIM 57772K101 49.8000 134,170.00 5,055,415.24 6,681,666.01 MAY DEPT STORES 3.302 MAY 577778103Q 29.0700 170,515.00 4,895,975.29 4,956,871.07 MENA CORP 1.609 KRB 55262L100Q 24.8500 127,515.00 2,752,873.18 3,168,747.75 MCDONALDS CORPORATION 1.611 MCD 580135101Q 24.8500 127,515.00 2,752,873.18 3,168,747.75 MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10 MERCK & CO INC MERCK & CO INC MERCK & CO INC MERCK & CO INC 1.91 MER 590188108Q 58.6500 106,170.00 4,530,166.50 6,226,870.53 METLIFE INC 0.683 MET 59156R108 33.6700 14,543.00 448,159.39 489,662.80 METRO GOLDWYN MAYER 0.000 MICHAELS STORES 0.000 MME 59523C107 64.8000 2,641.00 12,304,124.50 12,032,512.81 MICHAELS STORES 0.000 MME 59523C107 64.8000 2,641.00 12,8363.50 171,136.76 MICHAELS STORES 0.000 MME 59523C107 64.8000 2,641.00 12,8363.50 171,136.76							
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MBNA CORP MBNA CORP MBNA CORP MBNA CORP MCDONALDS CORPORATION 1.609 KRB 55262L1000 24.8500 127,515.00 2,752,873.18 3,168,747.75 MCDONALDS CORPORATION 1.611 MCD 5801351010 24.8300 47,967.00 1,158,661.75 1,191,020.61 MCGRAW HILL INC 1.544 MHP 5806451090 69.9200 100,370.00 6,060,111.77 7,017,870.40 MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10 MERCK & CO INC 3.203 MRK 5893311070 46.2000 260,444.00 12,304,124.50 12,032,512.81 MERILL LYNCH & CO. INC. 1.091 MER 5901881080 58.6500 106,170.00 4,530,166.50 6,226,870.53 METRO GOLDWYN MAYER 0.000 MGM 59160100 17.0900 54,378.00 874,025.94 929,320.02 MICHAELS STORES 0.905 MIK 594087108 44.2000 44.2000 4,570.00 195,768.14 201,994.00 MICROSOFT CORP. 0.581 MSFT 594918104 27.5400 284,097.00 9,458,843.05 7,824,031.38 MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	LINCOLN NATIONAL CORP	3.467	LNC 534187				
MBNA CORP MBNA CORP MBNA CORP MBNA CORP MCDONALDS CORPORATION 1.609 KRB 55262L1000 24.8500 127,515.00 2,752,873.18 3,168,747.75 MCDONALDS CORPORATION 1.611 MCD 5801351010 24.8300 47,967.00 1,158,661.75 1,191,020.61 MCGRAW HILL INC 1.544 MHP 5806451090 69.9200 100,370.00 6,060,111.77 7,017,870.40 MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10 MERCK & CO INC 3.203 MRK 5893311070 46.2000 260,444.00 12,304,124.50 12,032,512.81 MERILL LYNCH & CO. INC. 1.091 MER 5901881080 58.6500 106,170.00 4,530,166.50 6,226,870.53 METRO GOLDWYN MAYER 0.000 MGM 59160100 17.0900 54,378.00 874,025.94 929,320.02 MICHAELS STORES 0.905 MIK 594087108 44.2000 44.2000 4,570.00 195,768.14 201,994.00 MICROSOFT CORP. 0.581 MSFT 594918104 27.5400 284,097.00 9,458,843.05 7,824,031.38 MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	LOUISIANNA PACIFIC	0.000	LPX 546347				
MBNA CORP MBNA CORP MBNA CORP MBNA CORP MCDONALDS CORPORATION 1.609 KRB 55262L1000 24.8500 127,515.00 2,752,873.18 3,168,747.75 MCDONALDS CORPORATION 1.611 MCD 5801351010 24.8300 47,967.00 1,158,661.75 1,191,020.61 MCGRAW HILL INC 1.544 MHP 5806451090 69.9200 100,370.00 6,060,111.77 7,017,870.40 MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10 MERCK & CO INC 3.203 MRK 5893311070 46.2000 260,444.00 12,304,124.50 12,032,512.81 MERILL LYNCH & CO. INC. 1.091 MER 5901881080 58.6500 106,170.00 4,530,166.50 6,226,870.53 METRO GOLDWYN MAYER 0.000 MGM 59160100 17.0900 54,378.00 874,025.94 929,320.02 MICHAELS STORES 0.905 MIK 594087108 44.2000 44.8000 2,641.00 9,458,843.05 7,824,031.38 MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	MARATHON OIL CORP	3.022	MRO 565849.				
MBNA CORP MBNA CORP MBNA CORP MBNA CORP MCDONALDS CORPORATION 1.609 KRB 55262L1000 24.8500 127,515.00 2,752,873.18 3,168,747.75 MCDONALDS CORPORATION 1.611 MCD 5801351010 24.8300 47,967.00 1,158,661.75 1,191,020.61 MCGRAW HILL INC 1.544 MHP 5806451090 69.9200 100,370.00 6,060,111.77 7,017,870.40 MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10 MERCK & CO INC 3.203 MRK 5893311070 46.2000 260,444.00 12,304,124.50 12,032,512.81 MERILL LYNCH & CO. INC. 1.091 MER 5901881080 58.6500 106,170.00 4,530,166.50 6,226,870.53 METRO GOLDWYN MAYER 0.000 MGM 59160100 17.0900 54,378.00 874,025.94 929,320.02 MICHAELS STORES 0.905 MIK 594087108 44.2000 44.2000 4,570.00 195,768.14 201,994.00 MICROSOFT CORP. 0.581 MSFT 594918104 27.5400 284,097.00 9,458,843.05 7,824,031.38 MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	MARSH & MCLENNAN COS.	2.589	MMC 571748.				
MBNA CORP MBNA CORP MBNA CORP MBNA CORP MCDONALDS CORPORATION 1.609 KRB 55262L1000 24.8500 127,515.00 2,752,873.18 3,168,747.75 MCDONALDS CORPORATION 1.611 MCD 5801351010 24.8300 47,967.00 1,158,661.75 1,191,020.61 MCGRAW HILL INC 1.544 MHP 5806451090 69.9200 100,370.00 6,060,111.77 7,017,870.40 MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10 MERCK & CO INC 3.203 MRK 5893311070 46.2000 260,444.00 12,304,124.50 12,032,512.81 MERILL LYNCH & CO. INC. 1.091 MER 5901881080 58.6500 106,170.00 4,530,166.50 6,226,870.53 METRO GOLDWYN MAYER 0.000 MGM 59160100 17.0900 54,378.00 874,025.94 929,320.02 MICHAELS STORES 0.905 MIK 594087108 44.2000 44.2000 4,570.00 195,768.14 201,994.00 MICROSOFT CORP. 0.581 MSFT 594918104 27.5400 284,097.00 9,458,843.05 7,824,031.38 MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	MATIEL INC.	2.075	MAI 5//U81.				
MBNA CORP MBNA CORP MBNA CORP MBNA CORP MCDONALDS CORPORATION 1.609 KRB 55262L1000 24.8500 127,515.00 2,752,873.18 3,168,747.75 MCDONALDS CORPORATION 1.611 MCD 5801351010 24.8300 47,967.00 1,158,661.75 1,191,020.61 MCGRAW HILL INC 1.544 MHP 5806451090 69.9200 100,370.00 6,060,111.77 7,017,870.40 MEDIA GENERAL INC - CL A 1.167 MEG 584404107 65.1000 611.00 35,325.09 39,776.10 MERCK & CO INC 3.203 MRK 5893311070 46.2000 260,444.00 12,304,124.50 12,032,512.81 MERILL LYNCH & CO. INC. 1.091 MER 5901881080 58.6500 106,170.00 4,530,166.50 6,226,870.53 METRO GOLDWYN MAYER 0.000 MGM 59160100 17.0900 54,378.00 874,025.94 929,320.02 MICHAELS STORES 0.905 MIK 594087108 44.2000 44.8000 2,641.00 9,458,843.05 7,824,031.38 MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	MAXIM INIGRID PROCIS INC.	0.042	MAN 5///ZK.				
MERRILL LYNCH & CO. INC. 1.091 MER 590188108Q 58.6500 106,170.00 4,530,166.50 6,226,870.53 METLIFE INC 0.0683 MET 59156R108 33.6700 14,543.00 448,159.39 489,662.80 METRO GOLDWYN MAYER 0.000 MGM 591610100 17.0900 54,378.00 874,025.94 929,320.02 MICHAELS STORES 0.905 MIK 594087108 44.2000 4,570.00 195,768.14 201,994.00 MICROSOFT CORP. 0.581 MSFT 594918104 27.5400 284,097.00 9,458,843.05 7,824,031.38 MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	MAI DEFI SIORES	1 600	VDD 557671				
MERRILL LYNCH & CO. INC. 1.091 MER 590188108Q 58.6500 106,170.00 4,530,166.50 6,226,870.53 METLIFE INC 0.0683 MET 59156R108 33.6700 14,543.00 448,159.39 489,662.80 METRO GOLDWYN MAYER 0.000 MGM 591610100 17.0900 54,378.00 874,025.94 929,320.02 MICHAELS STORES 0.905 MIK 594087108 44.2000 4,570.00 195,768.14 201,994.00 MICROSOFT CORP. 0.581 MSFT 594918104 27.5400 284,097.00 9,458,843.05 7,824,031.38 MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	MCDONALDS CORPORATION	1 611	MCD 580135				
MERRILL LYNCH & CO. INC. 1.091 MER 590188108Q 58.6500 106,170.00 4,530,166.50 6,226,870.53 METLIFE INC 0.0683 MET 59156R108 33.6700 14,543.00 448,159.39 489,662.80 METRO GOLDWYN MAYER 0.000 MGM 591610100 17.0900 54,378.00 874,025.94 929,320.02 MICHAELS STORES 0.905 MIK 594087108 44.2000 4,570.00 195,768.14 201,994.00 MICROSOFT CORP. 0.581 MSFT 594918104 27.5400 284,097.00 9,458,843.05 7,824,031.38 MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	MCGRAW HILL INC	1 544	MHP 580645				
MERRILL LYNCH & CO. INC. 1.091 MER 590188108Q 58.6500 106,170.00 4,530,166.50 6,226,870.53 METLIFE INC 0.0683 MET 59156R108 33.6700 14,543.00 448,159.39 489,662.80 METRO GOLDWYN MAYER 0.000 MGM 591610100 17.0900 54,378.00 874,025.94 929,320.02 MICHAELS STORES 0.905 MIK 594087108 44.2000 4,570.00 195,768.14 201,994.00 MICROSOFT CORP. 0.581 MSFT 594918104 27.5400 284,097.00 9,458,843.05 7,824,031.38 MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	MEDIA GENERAL INC - CL A	1.167	MEG 584404				
METLIFE INC       0.683 MET       59156R108       33.6700       14,543.00       448,159.39       489,662.80         METRO GOLDWYN MAYER       0.000 MGM       591610100       17.0900       54,378.00       874,025.94       929,320.02         MICHAELS STORES       0.905 MIK       594087108       44.2000       4,570.00       195,768.14       201,994.00         MICROSOFT CORP.       0.581 MSFT       594918104       27.5400       284,097.00       9,458,843.05       7,824,031.38         MID ATLANTIC MEDICAL SERVICES       0.000 MME       59523C107       64.8000       2,641.00       128,363.50       171,136.76	MERCK & CO INC	3.203	MRK 589331				
METLIFE INC       0.683 MET       59156R108       33.6700       14,543.00       448,159.39       489,662.80         METRO GOLDWYN MAYER       0.000 MGM       591610100       17.0900       54,378.00       874,025.94       929,320.02         MICHAELS STORES       0.905 MIK       594087108       44.2000       4,570.00       195,768.14       201,994.00         MICROSOFT CORP.       0.581 MSFT       594918104       27.5400       284,097.00       9,458,843.05       7,824,031.38         MID ATLANTIC MEDICAL SERVICES       0.000 MME       59523C107       64.8000       2,641.00       128,363.50       171,136.76	MERRILL LYNCH & CO. INC.	1.091	MER 590188	108Q 58.6500	106,170.00	4,530,166.50	6,226,870.53
MICHAELS STORES 0.905 MIK 594087108 44.2000 4,570.00 195,768.14 201,994.00 MICROSOFT CORP. 0.581 MSFT 594918104 27.5400 284,097.00 9,458,843.05 7,824,031.38 MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	METLIFE INC	0.683	MET 59156R	108 33.6700		448,159.39	489,662.80
MICHAELS STORES 0.905 MIK 594087108 44.2000 4,570.00 195,768.14 201,994.00 MICROSOFT CORP. 0.581 MSFT 594918104 27.5400 284,097.00 9,458,843.05 7,824,031.38 MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	METRO GOLDWYN MAYER	0.000	MGM 591610	100 17.0900	54,378.00	874,025.94	929,320.02
MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 64.8000 2,641.00 128,363.50 171,136.76	MICHAELS STORES					195,768.14	201,994.00
4 000 000 00 000 000 00 00 00 00 00 00 0							
MONSANTO COMPANY 1.806 MON 61166W101 28.7800 132,831.00 2,679,990.58 3,822,876.17 MORGAN STANLEY DEAN WITTER & C 1.728 MWD 617446448Q 57.8700 136,638.00 6,808,665.64 7,907,241.02							
MORGAN STANLEY DEAN WITTER & C 1.728 MWD 6174464480 57.8700 136,638.00 6,808,665.64 7,907,241.02	MONSANTO COMPANY	1.806					
	MORGAN STANLEY DEAN WITTER	k C 1.728			136,638.00	6,808,665.64	7,907,241.02
MOTOROLA INC 1.137 MOT 620076109Q 14.0700 61,520.00 809,409.38 865,586.40	MOTOROLA INC	1.137			61,520.00	809,409.38	7,907,241.02 865,586.40 299,022.35
MPS GROUP INC 0.000 MPS 553409103 9.3500 31,981.00 252,205.56 299,022.35	MPS GROUP INC	0.000			31,981.00	252,205.56	
NICOR INC. 5.464 GAS 654086107Q 34.0400 1,890.00 67,333.23 64,335.60 NVR INC 0.000 NVR 62944T105 466.0000 8,795.00 3,359,001.68 4,098,469.99 OCCIDENTAL PETROLEUM CORP. 2.462 OXY 674599105Q 42.2400 172,971.00 4,882,930.27 7,306,295.02	NICOK INC.	5.464			1,890.00	6/,333.23	64,335.60
NVR INC 0.000 NVR 62944T105 466.0000 8,795.00 3,359,001.68 4,098,469.99 OCCIDENTAL PETROLEUM CORP. 2.462 OXY 674599105Q 42.2400 172,971.00 4,882,930.27 7,306,295.02	IVVIC IIVC	0.000			σ,/95.UU	3,359,001.68	7 206 205 02
OCCIDENTAL PETROLEUM CORP. 2.402 OAI 0/4555105Q 42.2400 1/2,5/1.00 4,882,930.2/ /,300,295.02	OCCIDENTAL PETROLEUM CORP.	2.462	OA1 0/4599.	1030 42.2400	1/2,9/1.00	4,002,730.21	1,300,293.02

Investment Desc	Rating Coupon Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STOCH Portfolio - 5BA BA	ARCLAYS - 1000	MANAGED			
		OMMON STOCK				
OLD REPUBLIC INT'L CORP. PACIFIC GAS & ELEC. CO. PACTIV CORPORATION PEPSI BOTTLING GROUP INC PEPSIAMERICAS INC PEPSICO INC. PERKIN ELMER INC PETSMART INC PFIZER INC. PNC FINANCIAL SERVICES GROUP PDG INDUSTRIES INC	1.786 ORI	680223104	25.3600	48,163.50	1,031,040.18	1,221,426.36
PACIFIC GAS & ELEC. CO.	0.000 PCG	69331C108Q	27.7700	21,490.00	634,351.25	596,777.30
PACTIV CORPORATION	0.000 PTV	695257105	23.9000	93,379.00	1,847,505.42	2,231,758.10
PEPSI BOTTLING GROUP INC	0.165 PBG	713409100	24.1800	149,733.00 23,039.00	3,467,072.71	3,620,543.94
PEPSIAMERICAS INC	0.233 PAS 1 272 DED	71343P200Q 7134481080	17.1200 46.6200	23,039.00 98,783.00	298,073.79 3,876,494.24	394,427.69 4,605,263.46
PEPSICO INC.	1.3/2 PEP 1.6/0 DVT	7140461090	17.0700	19,809.00	264,078.28	338,139.63
DETCHART INC	0.336 PETM	7140401090	23.8000	50,816.00	896,728.10	1,209,420.80
PETZER INC	1.924 PFE	717081103Q	35.3300	625,490.00	16,974,758.55	22,098,561.66
PNC FINANCIAL SERVICES GROU	P 3.654 PNC	6934751050	54.7300	25,885.00	1,262,581.28	1,416,686.05
PPG INDUSTRIES INC.	2.749 PPG	693506107Q	64.0200	5,033.00	311,288.07	322,212.66
PPG INDUSTRIES INC. PRIME MONEY MARKET ACCOUNT	0.000 IT-BAR	R IT-BAR	1.0000	3,999,246.52	3,999,246.50	3,999,246.56
PROCTER & GAMBLE CO	1.822 PG	742718109Q	99.8800	57,807.00	4,361,300.16	5,773,763.17
PRUDENTIAL FINANCIAL INC	1.197 PRU	744320102	41.7700	9,281.00	341,183.40	387,667.37
QUALCOMM INC	0.519 QCOM	747525103	53.9300	76,525.00	3,158,673.30	4,126,993.25
RADIOSHACK CORP	0.814 RSH	750438103Q	30.6800	143,535.00	4,040,911.39	4,403,653.80
PRIME MONEY MARKET ACCOUNT PROCTER & GAMBLE CO PRUDENTIAL FINANCIAL INC QUALCOMM INC RADIOSHACK CORP REGIS CORP RESPIRONICS INC RETEK INC ROCKWELL AUTOMATION INC ROCKWELL COLLINS ROSS STORES INC RYDER SYS. INC. SANMINA-SCI CORP SARA LEE CORP. SCHLUMBERGER SCIENTIFIC ATLANTA INC. SERVICEMASTER COMPANY SHERWIN-WILLIAMS CO SIGMA-ALDRICH SKYWEST INC SOUTHERN PERU COPPER CORP	0.303 RGS 0.000 RESP	758932107 761230101	39.5200 45.0900	1,820.00 3,143.00	55,924.20	71,926.40
RESPIRONICS INC	0.000 RESP 0.000 RETK	761230101 76128Q109	9.2800	3,143.00 3,155.00	138,854.09 31,673.92	141,717.87 29,278.40
POCKMELL AUTOMATION INC	1.853 ROK	7739031090	35.6000	15,270.00	427 979 46	543 612 01
ROCKWELL COLLINS	1.198 COL	774341101	30.0300	75,986.00	427,979.46 1,833,749.03	543,612.01 2,281,859.58
ROSS STORES INC	0.435 ROST	778296103	26.4300	34,754.00	685,338.12	918,548.23
RYDER SYS. INC.	1.757 R	783549108Q	34.1500	35,430.00	1,031,041.00	1,209,934.50
SANMINA-SCI CORP	0.000 SANM	800907107	12.6100	128,868.00	1,028,655.72	1,625,025.48
SARA LEE CORP.	3.454 SLE	803111103Q	21.7100	12,178.00	258,568.30	264,384.38
SCHLUMBERGER	1.370 SLB	806857108Q	54.7200	19,856.00	939,899.25	1,086,520.32
SCIENTIFIC ATLANTA INC.	0.146 SFA	808655104Q	27.3000	98,316.00	2,329,117.47	2,684,026.80
SERVICEMASTER COMPANY	3.605 SVM	81760N109	11.6500	75,270.00	799,261.12	876,895.50
SHERWIN-WILLIAMS CO	1.784 SHW 1.119 SIAL	824348106Q 8265521010	34.7400 57.1800	76,900.00 27,771.00	2,267,710.66 1,516,922.54	2,671,506.00 1,587,945.79
SIGNA-ALDRICH	0.441 SKYW	830879102	18.1200	22,045.00		399,455.39
SUIMERI THE	1.912 PCU	843611104	47.1600	1,391.00	49,353.14	65,599.56
SOUTHTRUST CORP	2.566 SOTR	844730101	32.7300	65,446.00	1,731,539.02	2,142,047.58
SOUTHWEST AIRLINES	0.111 LUV	8447411080	16.1400	64,651.00	1,173,024.56	1,043,467.14
SPRINT CORP.	3.045 FON	852061100Q	16.4200	349,833.00	5,559,454.69	5,744,257.87
SKYWEST INC SOUTHERN PERU COPPER CORP SOUTHTRUST CORP SOUTHWEST AIRLINES SPRINT CORP. ST JUDE MED. INC. STORAGE TECHNOLOGY CORP SUN MICROSYSTEMS INC. SUNGARD DATA SYSTEMS	0.000 STJ	790849103	61.3500	68,562.00	3,057,362.19	4,206,278.74
STORAGE TECHNOLOGY CORP	0.000 STK	862111200	25.7500	62,538.00	1,323,522.75	1,610,353.50
SUN MICROSYSTEMS INC.	0.000 SUNW	866810104				168,226.83
SUNGARD DATA SYSTEMS	0.000 SDS	867363103	27.7100	148,637.00	3,484,472.90	4,118,731.26

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5BA		RCLAYS - 1000	I II I			
	Instrument - COM		MMON STOCK				
SUNOCO, INC. SUPER VALU STORES INC. SWIFT TRANSPORTATION CO.	2.15	0 SUN	86764P109Q	51.1500	4,563.00	235,521.67	233,397.45
SUPER VALU STORES INC.	2.02	8 SVU	868536103Q	28.5900	92,742.00	2,032,538.76	2,651,493.78
SWIFT TRANSPORTATION CO. SYNOPSYS INC. SYSCO CORP. TALBOTS INC TEKTRONIX, INC. TELLABS INC. TEXAS INSTRS INC TRAVELERS PROPERTY CASUALTY TUPPERWARE CORPORATION TYSON FOODS INC. CL-A UNIONBANCAL CORPORATION UNITEDHEALTH GROUP INC UNIVERSAL HEALTH SERVICES CI UNIVERSITY OF PHOENIX ONLINE	0.00	0 SWFT	870756103	21.0200	6,258.00	122,982.09	131,543.16
SYNOPSYS INC.	0.00	0 SNPS	871607107	33.7600	9,634.00	320,941.63	325,243.84
SYSCO CORP.	1.39	6 SYY	871829107Q	37.2300	79,587.00	2,695,883.89	2,963,024.02
TALBOTS INC	1.29	9 TLB	874161102Q	30.7800	30,808.00	881,375.46	948,270.24
TEKTRONIX, INC.	0.50	6 TEK	879131100Q	31.6000	22,589.00	479,136.32	713,812.39
TELLABS INC.	0.00	0 TLAB	879664100	8.4300	60,318.00	453,655.28	508,480.74
TEXAS INSTRS INC	0.28	9 TXN	882508104Q	29.3800	94,224.00	2,679,547.47	2,768,301.12
TRAVELERS PROPERTY CASUALTY	- 1.88	5 TAP.B	89420G406	16.9700	49,590.00	843,198.00	841,542.29
TUPPERWARE CORPORATION	5.07	5 TUP	899896104	17.3400	1,193.00	20,716.33	20,686.62
TYSON FOODS INC. CL-A	1.20	8 TSN	902494103	13.2400	51,165.00	735,003.53	677,424.59
UNIONBANCAL CORPORATION	2.15	5 UB	908906100	57.5400	34,540.00	1,460,547.56	1,987,431.60
UNITEDHEALTH GROUP INC	0.02	5 UNH	91324P102A	58.1800	142,535.00	6,330,660.85	8,292,686.28
UNIVERSAL HEALTH SERVICES CI	LB 0.59	5 UHS	913903100	53.7200	6,924.00	363,417.31	371,957.28
UNIVERSITY OF PHOENIX ONLINE	0.00	0 UOPX	037604204	68.9300	18,848.00	881,783.08	1,299,192.64
US BANCORP	3.22	3 USB	902973304	29.7800	183,004.00	3,991,983.17	5,449,859.12
UST INC.	5.60	3 UST	902911106Q	35.6900	58,693.00	2,053,322.48	2,094,753.17
VALEANT PHARMACEUTICALS	1.23	2 VRX	91911X104Q	25.1500	17,819.00	289,528.49	448,147.85
VALERO ENERGY CORP.	1.03	5 VLO	91913Y100Q	46.3400	35,828.00	1,527,111.49	1,660,269.53
UNIVERSITY OF PHOENIX ONLINE US BANCORP UST INC. VALEANT PHARMACEUTICALS VALERO ENERGY CORP. VARCO INTERNATIONAL INC. VARIAN INC.	0.00	0 VRC	922122106	20.6300	5,036.00	102,320.48	103,892.68
VARIAN INC.	0.00	0 VARI	922206107	41.7300	6,652.00	222,690.19	277,587.95
VARIAN MEDICAL SYSTEMS	0.00	0 VAR	92220P105	69.1000	45,324.00	2,473,555.68	3,131,888.40
VERISIGN INC	0.00	0 VRSN	92343E102	16.3000	12,531.00	177,427.69	204,255.30
VERIZON COMMUNICATIONS	4.39	0 VZ	92343V104Q	35.0800	219,385.00	8,273,297.21	7,696,025.80
VIACOM INC-CLASS B	0.54	0 VIA.B	925524308	44.3800	147,993.00	6,127,135.82	6,567,929.35
VULCAN MATERIALS CO	2.06	0 VMC	929160109	47.5700	2,265.00	107,089.20	107,746.05
WACHOVIA CORP NEW	3.43	4 WB	929903102Q	46.5900	96,103.00	4,012,907.23	4,477,438.77
WAL MART STORES INC	0.67	8 WMT	931142103Q	53.0500	36,948.00	1,424,535.25	1,960,091.40
WELLS FARGO COMPANY	3.05	6 WFC	949746101	58.8900	55,876.00	2,107,743.95	3,290,537.64
WESTERN DIGITAL CORP	0.00	0 WDC	958102105	11.7900	16,956.00	219,020.98	199,911.24
WHIRLPOOL CORP	2.36	7 WHR	9633201060	72.6500	62,796.00	4,110,721.41	4,562,129.40
WYETH	2.16	7 WYE	983024100Q	42.4500	211,347.00	8,162,122.37	8,971,680.16
XILINX INC	0.00	0 XLNX	983919101	38.7400	11,641.00	345,706.83	450,972.33
YAHOO INC	0.00	0 YHOO	984332106	45.1700	5,820.00	245,363.57	262,889.40
YORK INTERNATIONAL CORP	1.63	0 YRK	986670107	36.8000	23,816.00	669,623.48	876,428.80
Instrument Total	1.03 0.00 0.00 0.00 4.39 0.54 2.06 3.43 0.67 3.05 0.00 2.36 2.16 0.00 0.00 1.63				21,243,125.02	523,828,474.17	612,254,411.25
	Instrument	-CP	COMMERCIAL	PAPER (DISC	OUNT)		
TREASURY BILL	0.00	0	912795PR6	0.9978	400,000.00	399,125.00	399,125.00

Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value	
	Group - COMMON ST Portfolio - 5BA Instrument - CP	BARCLAYS - 1000					
Instrument Total	1			400,000.00	399,125.00	399,125.00	
Instrument -FUTURES5 FUTURES EXPOSURE							
S&P FUTURES INDEX 03/04	0.000 CD:	SP04HCD:SP04H0 1	,110.6000	16.00	4,317,720.00	4,442,400.00	
Instrument Total	1			16.00	4,317,720.00	4,442,400.00	
	Instrument -REIT	REAL ESTATE	INVESTMENT	TRUST			
ARDEN REALTY GROUP INC GENERAL GROWTH PROP HOSPITALITY PROPERTIES ISTAR FINANCIAL INC THE MACERICH CO THORNBURG MTG INC VORNADO REALTY TRUST	6.657 ARI 4.324 GGP 6.976 HPT 6.812 SFI 5.483 MAC 9.411 TMA 5.187 VNO	370021107Q 44106M102 45031U101 554382101 885218107	30.3400 27.7500 41.2800 38.9000 44.5000 27.2000 54.7500	49,153.00 881.00 1,757.00 11,675.00	58,521.86 456,135.98 63,312.09	1,363,995.75 36,367.68 68,347.30 519,537.50 67,102.40	
Instrument Total	7			77,707.00	2,458,334.86	2,651,108.31	
Portfolio Total	240			21,720,848.02	531,003,654.03	619,747,044.56	

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5GS Instrument - COM	COI	MMON STOCK	1000			
3M COMPANY ABBOTT LABORATORIES ACCENTURE LTD - CL A ADOBE SYSTEMS INC. ADVANCED FIBRE COMMUNICATION AGILENT TECHNOLOGIES INC ALBERTSON'S, INC. ALLEGHENY ENERGY INC. ALLERGAN PHARMACEUTICALS INC ALTRIA GROUP INC AMAZON COM INC AMERICAN EXPRESS CO. AMERICAN INTL GROUP AMGEN INC ANADARKO PETROLEUM CORP APOLLO GROUP INC APPLEA CORP - APPLIED BIOSY APPLIED MATERIALS INC. APRIA HEALTHCARE GP. INC. ARAMARK CORP CL B ARCHER DANIELS MIDLAND CO ARROW ELECTRONICS AT&T WIRELESS SERVICES INC AUTONATION INC AUTOZONE INC	1.552	MMM	88579Y101Q	85.0300	79,400.00	4,251,343.04	6,751,382.00
ABBOTT LABORATORIES	2.103	ABT	002824100Q	46.6000	73,400.00	2,325,848.25 3,519,033.35 3,574,864.96 763,664.98 1,666,268.96	3,420,440.00
ACCENTURE LTD - CL A	0.000	ACN	013330972	26.3200	152,900.00	3,519,033.35	4,024,328.00
ADUBE SYSTEMS INC.	0.127	ADBE	00724F101Q 00754A105	39.3000 20.1500	92,200.00	3,5/4,864.96	3,623,460.00
ADVANCED FIBRE COMMUNICATION	0.000	AFCI	00754A105 00846U101	29.2400	30,700.00	763,664.98 1,666,268.96 958,470.52 725,712.49 1,387,558.33 2,087,521.00 4,177,801.87 3,992,375.38 4,553,108.95 6,093,417.43 764,455.32 476,583.37 616,406.97 793,906.79 892,410.54 478,441.36 3,772,728.76 577,280.10 1,997,268.72 2,133,524.26 1,685,506.80 1,805,924.39 2,972,284.51 8,171,686.45 4,257,139.21 1,978,191.61 3,218,552.27 456,992.40 613,600.00 1,254.911.55	739,505.00
AGILENI IECHNOLOGIES INC	3 355	A DC	013104104Q	22.6500	77,900.00 45 200 00	958 470 52	1 023 780 00
ALLECHENY ENERGY INC	13 479	ADD	0173611040	12.7600	81 900 00	725 712 49	1 045 044 00
ALLERGAN PHARMACEUTICALS INC	0.468	AGN	0184901020	76.8100	18,200.00	1.387.558.33	1,397,942.00
ALTRIA GROUP INC	4.998	MO	02209S103Q	54.4200	52,900.00	2,087,521.00	2,878,818.00
AMAZON COM INC	0.000	AMZN	023135106	52.6400	91,600.00	4,177,801.87	4,821,824.00
AMERICAN EXPRESS CO.	0.829	AXP	025816109Q	48.2300	114,400.00	3,992,375.38	5,517,512.00
AMERICAN INTL GROUP	0.392	AIG	026874107Q	66.2800	80,800.00	4,553,108.95	5,355,423.99
AMGEN INC	0.000	AMGN	031162100	61.8000	130,700.00	6,093,417.43	8,077,260.00
ANADARKO PETROLEUM CORP	1.097	APC	032511107Q	51.0100	15,300.00	764,455.32	780,453.00
APOLLO GROUP INC	0.000	APOL	037604105	68.0000	9,500.00	476,583.37	646,000.00
APPLERA CORP - APPLIED BIOSY	ST 0.820	ABI	038020103Q	20.7100	28,700.00	616,406.97	594,377.00
APPLIED MATERIALS INC.	0.000	AMA'I'	038222105	22.4500	32,900.00	793,906.79	738,605.00
APRIA HEALTHCARE GP. INC.	0.000	AHG	037933108 038521100	28.4700 27.4200	30,900.00	892,410.54	8/9,/23.00
ARAMARK CURP CL B	1 576	KIMK	0394831020	15.2200	23,400.00	4/8,441.30	4 406 100 00
ARCHER DANIELS MIDLAND CO	0.000	ADM	0427351020	23.1400	209,500.00	5,772,720.70	4,400,190.00
ARROW ELECTRONICS  ATAT WIDELESS SERVICES INC	0.000	AKW	00209A106	7.9900	287 900 00	1 997 268 72	2 300 321 00
AUTONATION INC	0.000	AN	05329W102	18.3700	134.100.00	2.133.524.26	2,463,417.00
AUTOZONE INC	0.000	AZO	0533332102	85.2100	20.000.00	1,685,506.80	1,704,200.00
AVNET INC.	1.385	AVT	0538071030	21.6600	161,900.00	1,805,924.39	3,506,754.00
AVON PRODUCTS	1.244	AVP	054303102Q	67.4900	61,500.00	2,972,284.51	4,150,635.00
BANK OF AMERICA CORP.	3.978	BAC	060505104Q	80.4300	132,300.00	8,171,686.45	10,640,889.00
BANK ONE CORPORATION	2.193	ONE	06423A103Q	45.5900	94,000.00	4,257,139.21	4,285,460.00
BEAR STEARNS COMPANIES INC	1.000	BSC	073902108	79.9500	33,700.00	1,978,191.61	2,694,315.00
BELLSOUTH	3.533	BLS	079860102Q	28.3000	112,700.00	3,218,552.27	3,189,410.00
BELO CORP	1.340	BLC	080555105Q	28.3400	22,900.00	456,992.40	648,986.00
BEST BUY COMPANY INC	0.765	BBY	086516101	52.2400	10,400.00	613,600.00 1,254,911.55	543,296.00
BIG LOTS, INC.	0.000	BLI	089302103	14.2100	79,500.00	1,254,911.55	1,129,695.00
BLUCKBUSTER INC. CLASS A	0.445	RRT	093679108Q	17.9500 18.6500	02,900.00	1,153,244.13	1,129,055.00
BOETNG CO	0.000	DIVIC.	055921100 0970231050	42.1400	124,800.00 80 900 00	2,0/8,202.32 3 075 878 00	2,341,540.00
BUICE CACCADE CORD	1 975	BCC	097023103Q 097383103Q	32.8600	104 300 00	3 045 044 90	3,409,120.00 3 427 298 NA
BOSTON SCIENTIFIC CORP	0 000	BSX	101137107	36.7600	99.900.00	1,153,244.13 2,078,202.32 3,075,878.00 3,045,044.90 2,151,325.84	3,427,230.00
AT&T WIRELESS SERVICES INC AUTONATION INC AUTOZONE INC AVNET INC. AVON PRODUCTS BANK OF AMERICA CORP. BANK ONE CORPORATION BEAR STEARNS COMPANIES INC BELLSOUTH BELO CORP BEST BUY COMPANY INC BIG LOTS, INC. BLOCKBUSTER INC. CLASS A BMC SOFTWARE BOEING CO BOISE CASCADE CORP BOSTON SCIENTIFIC CORP.	0.000		10110,10,	20.7000	22,200.00	2,232,323.01	5,5.2,521.00

Monthly	z Market	Portfolio

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - 5GS	CO.	LUMVM GYCRG -				
	Instrument - COM	COI	MMON STOCK				
BRISTOL-MYERS SQUIBB	3.916	BMY	110122108Q	28.6000	19,300.00	509,882.84 1,610,717.22 985,757.50	551,980.00
BURLINGTON RESOURCES	1.083	BR	122014103Q	55.3800	30,100.00	1,610,717.22	1,666,938.00
CAESARS ENTERTAINMENT INC	0.000	CZR	127687101	10.8300	91,000.00	985,757.50	985,530.00
CARLISLE COS INC	1.445	CSL	142339100	60.8600	12,100.00 14,600.00	513,913.62 1,023,433.12 1,994,956.17	736,406.00
CATERPILLAR INC.	1.782	CAT.	149123101Q		14,600.00 52,800.00	1,023,433.12	1,212,092.00
CBRL GROUP INC.	1.150	CBKL	12489V106Q 156700106	38.2600	52,800.00	1,422,706.87	1,366,778.00
CENTURITED, INC.	2 200	CIT	166764100Q	86.3900	41,900.00 21,800.00	1,422,706.87 1,705,951.22	1,883,302.00
CHICO'S FAS INC	0.000	CHS	168615102	36.9500	65 800 00	2 168 557 44	2,431,310.00
CHIEB CORP	2.114	CB	1712321010	68.1000	65,800.00 15,200.00	2,168,557.44 980,126.40	1,035,120.00
CISCO SYSTEMS	0.000	CSCO	17275R102	24.2900	270,500.00	7,765,769.94 2,714,247.90	6,570,445.00
CIT GROUP INC	1.335	CIT	125581108	35.9500	83,200.00	2,714,247.90	2,991,040.00
CITIGROUP INC.	2.884	C	172967101Q	48.5400	361.800.00	10.929.389.11	17.561.772.00
CITRIX SYSTEMS INC	0.000	CTXS	177376100	21.2100	40,500.00	785,720.25 484,585.62 1,129,541.35 3,354,490.05	859,005.00
CLEAR CHANNEL COMMUNICATIONS	0.854	CCU	184502102	46.8300	13,800.00	484,585.62	646,254.00
CLOROX COMPANY	2.224	CLX	189054109Q	48.5600	25,300.00	1,129,541.35	1,228,568.00
COACH INC	0.000	COH	189754104	37.7500	113,000.00	3,354,490.05	4,265,750.00
COCA COLA CO.	1.734	KO	191216100Q	50.7500	90,400.00 129,319.00	5,206,040.80 4,554,612.67 1,033,149.60 2,903,518.16 1,284,043.68	4,587,800.00
COMCAST CORP - CL A	0.000	CMCSA	20030N101	32.8700	129,319.00	4,554,612.67	4,250,715.51
COMPUTER ASSOCIATE INTL. INC	0.292	CA	204912109S	27.3400 44.2300	75,600.00	1,033,149.60	2,066,904.00 3,153,599.00
COMPUTER SCIENCES	0.000	CSC	205363104 205862402	17.5900	71,300.00 76,700.00	2,903,518.10	1,349,153.00
COMVERSE LECHNOLOGI INC.	2 623	CMAI	20825C104Q	65.5700	99 209 00	4 809 154 26	6 505 134 13
CONSTRILLATION ENERGY GROUP I	NC 2.655	CEG	2103711000	39.1600	46 400 00	4,809,154.26 1,530,787.02	1 817 024 00
CONVERGYS CORPORATION	0.000	CVG	212485106	17.4600	50.600.00	916.193.96	883.476.00
COOPER INDUSTRIES LTD - CLAS	S 2.416	CBE	G24182100Q	57.9300	18,200.00	678,750.80	1,054,326.00
COSTCO WHOLESALE CORP.	0.000	COST	22160K105	37.1800	21,800.00	789,034.50	810,524.00
COVENTRY HEALTH CARE INC.	0.000	CVH	222862104	64.4900	12,000.00	916,193.96 678,750.80 789,034.50 572,356.80 1,172,881.12	773,880.00
CVS CORP.	0.733	CVS	126650100Q	36.1200	38,400.00	1,172,881.12	1,387,008.00
DELL INC	0.000	DELL	24702R101	33.9600	186,100.00 186,400.00	6,316,053.05 1,505,373.50	6,319,956.00 1,903,144.00
DELPHI AUTOMOTIVE SYSTEMS CO	RP 2.742	DPH	247126105	10.2100	186,400.00	1,505,373.50	1,903,144.00
DELUXE CORP.	3.580	DLX	248019101Q	41.3300	66,000.00	2,807,651.97	2,727,780.00
DEVON ENERGY CORPORATION	0.349	DVN	25179M103	57.2600	23,800.00	1,300,329.57	1,362,788.00
DILLARDS INC. CL-A	0.972	DDS	254067101Q	16.4600 23.3300	37,600.00	896,817.61	618,896.00
DISNEY (WALT) CO.	0.900	DIED	254687106Q	30.0600	117,800.00	3,821,702.51	2,748,274.00
DOMES GOED  DOMES GOED	0.000 1 50a	DOM חדות	256747106 2600031080	30.0600	∠8,500.00 16 100 00	1,035,914.30 473 847 15	639 975 NN
DOW CHEMICAL CO	2 222	DOM	2605431030	41.5700	17 300 00	557 729 81	719 161 00
E*TRADE GROUP INC.	0.000	ET	269246104	12.6500	99,400.00	2,807,651.97 1,300,329.57 896,817.61 3,821,702.51 1,035,912.30 473,847.15 557,729.81 992,638.22	1,257,410.00
BRISTOL-MYERS SQUIBB BURLINGTON RESOURCES CAESARS ENTERTAINMENT INC CARLISLE COS INC CATERPILLAR INC. CBRL GROUP INC. CENTURYTEL, INC. CHEVRONTEXACO CORP CHICO'S FAS INC CHUBB CORP CISCO SYSTEMS CIT GROUP INC CITIGROUP INC CITIGROUP INC CITIGROUP INC CITRIX SYSTEMS INC CLEAR CHANNEL COMMUNICATIONS CLOROX COMPANY COACH INC COCA COLA CO. COMCAST CORP - CL A COMPUTER ASSOCIATE INTL. INC COMPUTER SCIENCES COMVERSE TECHNOLOGY INC. CONOCOPHILLIPS CONSTELLATION ENERGY GROUP I CONVERGYS CORPORATION COOPER INDUSTRIES LTD - CLAS COSTCO WHOLESALE CORP. COVENTRY HEALTH CARE INC. CVS CORP. DELL INC DELPHI AUTOMOTIVE SYSTEMS CO DELUXE CORP. DEVON ENERGY CORPORATION DILLARDS INC. CL-A DISNEY (WALT) CO. DOLLAR TREE STORES INC DOVER CORP. DOW CHEMICAL CO E*TRADE GROUP INC.	3.000			,	22,200.00	,000.22	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,

	ortfolio - 5GS	TOCK - EXTERNALLY GOLDMAN SACHS - COMMON STOCK  277461109Q X 281020107Q E 281760108	1000	89,300.00	2,234,250.28	
Tr	ortfolio - 5GS	GOLDMAN SACHS -	1000 25.6700		2.234.250.28	
Ir EASTMAN KODAK EDISON INTERNATIONAL	1.947 EK 3.648 EI 1.766 AG 2.019 LI	COMMON STOCK  277461109Q X 281020107Q E 281760108	25.6700		2.234.250.28	
EASTMAN KODAK EDISON INTERNATIONAL	1.947 EK 3.648 EI 1.766 AG 2.019 LI	277461109Q X 281020107Q E 281760108			2.234.250.28	
EASTMAN KODAK EDISON INTERNATIONAL	1.947 EK 3.648 EI 1.766 AG 2.019 LI 1 469 EC	277461109Q X 281020107Q E 281760108			2.234.250.28	
EDISON INTERNATIONAL	3.648 EI 1.766 AG 2.019 LI 1 469 EC	X 281020107Q E 281760108	21.9300			2,292,331.00
	1.766 AG 2.019 LI 1 469 EC	E 281/60108		197,300.00	3,404,614.40	4,326,789.00
EDWARDS (A.G.) INC	2.019 LL 1 469 EC	E204E71000	36.2300 70.3300	27,200.00 45,200.00	1,064,079.76 2,494,546.39	985,456.00 3,178,916.00
ELI LILLI & COMPANI		Y 532457108Q 2928451040	29.9500	45,200.00	1,073,365.71	1,117,135.00
ENGELHARD CORP.	2 150 ET	R 29364G103Q	E7 1200	37,300.00 52,600.00	2,592,048.38	3,005,038.00
EXELEON CORP	3.130 E1	C 30161N101Q	66.3600	46,000.00 311,300.00	2,659,710.00	3,052,560.00
EXXON MOBIL CORPORATION	2.439 XC	M 30231G102Q	41.0000	311.300.00	8,500,566.97	12,763,300.00
FED. NATL. MTG. ASSN.	2.398 FN	M 313586109Q	75.0600	8,600.00	482,061.20	645,516.00
FEDERATED DEPARTMENT STORES	1.060 FD	31410H101	47.1300	95,700.00	4,430,643.11	4,510,341.00
FEDERATED INVESTORS INCCL B	1.158 FI	I 314211103	29.3600	39,300.00	1,127,314.03	1,153,848.00
FIDELITY NATIONAL FINL INC	1.856 FN	F 316326107	38.7800	110,875.00	3,205,027.74	4,299,732.49
FIRST AMERICAN CORP.	2.015 FA	F 318522307	29.7700	33,200.00	673,270.98 2,359,740.67	988,364.00
FORD MOTOR COMPANY	2.500 F	345370860	16.0000	219,000.00	2,359,740.67	3,504,000.00
FOUNDRY NETWORKS INC	0.000 FD	RY 35063R100	27.3600	26,900.00	641,532.72	735,984.00
FOX ENTERTAINMENT GRP INC C	0.000 FC	X 35138T107	29.1500	145,000.00	3,257,795.29	4,226,750.00
FPL GROUP INC.	3.668 FP	L 302571104Q	65.4200	145,000.00 38,700.00 29,900.00	2,181,142.15	2,531,754.00
FREDDIE MAC	1.783 FR	E 313400301Q	58.3200	29,900.00 30,300.00	1,697,518.68	1,743,768.00
FREEPORT MCMORAN CLASS B FRIEDMAN BILLINGS RAMSEY -A GENERAL ELECTRIC CO GENERAL MOTORS CORP GEORGIA PACIFIC GILEAD SCIENCES INC. GILLETTE CO GRAINGER W W INC GTECH HOLDINGS CORP GUIDANT CORP. HALLIBURTON COMPANY HASBRO BRADLEY HEALTH NET HEWLETT-PACKARD CO HOME DEPOT INC. HUDSON CITY BANCORP INC HUGHES ELECTRONICS CORP	1.898 FC	X 35671D857 R 358434108	42.1300 23.0800	50,800.00	486,124.18 1,068,443.40	1,276,539.00 1,172,464.00
FRIEDMAN BILLINGS RAMSEY -A	5.892 FE	A 368710406	93.5700	29,500.00	1,785,734.74	2,760,315.00
CENEDAL ELECTRIC CO	0.000 DN	3696041030	30.9800	492,400.00	13,870,702.65	15,254,552.00
GENERAL MOTORS CORP	2.302 GE 3 745 GN	3704421050	53.4000	102,700.00	4,803,707.67	5,484,180.00
GEORGIA PACIFIC	1.630 GF	3732981080	30.6700	24,200.00	607,170.74	742,214.00
GILEAD SCIENCES INC.	0.000 GI	LD 375558103	58.1400		3,345,266.97	4,174,451.99
GILLETTE CO	1.769 G	375766102Q	36.7300	71,800.00 48,100.00	1,671,267.27	1,766,713.00
GRAINGER W W INC	1.561 GW	W 384802104Q	47.3900	12,100.00	593,978.51	573,419.00
GTECH HOLDINGS CORP	1.374 GT	K 400518106	49.4900	12,100.00 40,700.00	1,851,148.19	2,014,243.00
GUIDANT CORP.	0.531 GD	T 401698105Q	60.2000	84,900.00	4,474,751.28 567,810.43 831,922.88	5,110,980.00 728,000.01
HALLIBURTON COMPANY	1.923 HA	L 406216101Q	26.0000	28,000.00	567,810.43	728,000.01
HASBRO BRADLEY	0.563 HA	S 418056107Q			831,922.88	832,048.00
HEALTH NET	0.000 HN	T 42222G108	32.7000	21,800.00	653,265.70	712,860.00
HEWLETT-PACKARD CO	1.393 HF	Q 428236103Q	22.9700	183,800.00	4,256,691.28	4,221,886.00
HOME DEPOT INC.	0.789 HD	437076102Q	35.4900	39,500.00	1,304,999.92	1,401,855.01
HUDSON CITY BANCORP INC	1.571 HC	BK 443683107	38.1800	30,400.00	574,271.84 924,970.85	1,160,672.00
HUGHES ELECTRONICS CORP HUMANA INC.	0.000 HS 0.000 HU	444418107 M 444859102	16.5500 22.8500	78,699.46 115,800.00	2,249,910.64	1,302,476.07 2,646,030.00
IMS HEALTH INC.	0.000 HC 0.321 RX		24.8600		3,369,393.14	3,594,756.00
HUGHES ELECTRONICS CORP HUMANA INC. IMS HEALTH INC. INTEL CORP.	0.321 KA 0.248 IN		32.2000	513,500.00	14,468,751.83	16,534,700.00
	0.210 11	1301101000	52.2000	313,300.00	11,100,751.05	10,001,700.00

Investment Desc	Rating Coupon Yield T	Ticker :	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
	Portfolio - 5GS	GOL	DMAN SACHS -	1000			
	Instrument - COM	COM	MON STOCK	1000			
INTERNATIONAL RECTIFIER COR INTL BUS MACH CORP INTUIT INC.  J C PENNEY INC JANUS CAPITAL GROUP INC JOHNSON & JOHNSON JOHNSON OCONTROLS  JP MORGAN CHASE & CO. KRAFT FOODS INC - A KROGER CO. LEHMAN BROTHERS HOLDING LEXMARK INTERNATIONAL INC. LOEWS CORP LSI LOGIC CORP M&T BANK CORPORATION MBIA INC. MBNA CORP MCGRAW HILL INC MCKESSON CORP MEADWESTVACO MEDCO HEALTH SOLUTIONS INC METLIFE INC MICROSOFT CORP. MONSANTO COMPANY MOODY'S CORPORATION MOTOROLA INC MYLAN LABS NATIONAL CITY CORP NATIONAL COMPETIONAL SEMICONDUCTOR CORP NATIONWIDE FINANCIAL SERVIC NATIONWIDE FINANCIAL SERVIC NETWORK APPLIANCE INC.	P 0.000 I	IRF	460254105	49.4100	19,300.00 75,100.00 39,400.00	839,648.43	953,613.00
INTL BUS MACH CORP	0.690 I	IBM	459200101Q	92.6800	75,100.00	6,924,846.56	6,960,268.00
INTUIT INC.	0.000 I	INTU	461202103	52.9100	39,400.00	1,863,549.06	2,084,654.00
J C PENNEY INC	1.902 J	JCP	708160106Q	26.2800	90,800.00 42,200.00	1,879,262.56	2,386,224.00
JANUS CAPITAL GROUP INC	0.243 J	INS	47102X105	16.4100	42,200.00 259,400.00	681,973.10	692,502.00
JOHNSON & JOHNSON	1.858 J	JNJ	478160104Q	51.6600	259,400.00	9,532,913.63	13,400,604.00
JOHNSON CONTROLS	0.775 J	ICT	478366107Q	116.1200 36.7300	12,100.00 232,100.00	925,261.55 8,354,235.23	1,405,052.00 8,525,033.00
UP MORGAN CHASE & CO.	3.702 U 2.224 E	) PM	46625H100Q 50075N104				4,030,722.00
KRAFI FOODS INC - A	0 000 K	CF I	501044101				
I.FHMAN BROTHERS HOLDING	0.000 K	.FH	5249081000	77.2200	27 900 00	1 438 256 28	2 154 438 00
LEXMARK INTERNATIONAL INC.	0.000 1	XK	529771107	78.6400	14.200.00	879.523.56	1.116.688.00
LOEWS CORP	1.213 L	TR	540424108Q	49.4500	77.600.00	3.534.574.96	3,837,320.00
LSI LOGIC CORP	0.000 L	LSI	502161102	8.8700	101,100.00 27,900.00 14,200.00 77,600.00 158,200.00 8,500.00 51,600.00 88,000.00	1,365,629.86	1,403,234.00
M&T BANK CORPORATION	1.220 M	MTB	55261F104	98.3000	8,500.00	687,077.10	835,550.00
MBIA INC.	1.350 M	/BI	55262C100Q	59.2300	51,600.00	3,016,075.62	3,056,268.00
MBNA CORP	1.609 K	KRB	55262L100Q	24.8500	88,000.00	2,151,448.02	2,186,800.00
MCGRAW HILL INC	1.544 M	MHP	580645109Q	69.9200	24,100.00 92,300.00	1,412,778.51	1,685,072.00
MCKESSON CORP	0.746 M	1CK	58155Q103Q	32.1600	92,300.00	3,047,309.38	2,968,368.00
MEADWESTVACO	3.092 M	WV	583334107	29.7500	21,700.00	608,770.29	645,575.00
MEDCO HEALTH SOLUTIONS INC	0.000 M	MHS	58405U102	33.9900	23,263.00	506,599.08	790,709.37
MEDTRONIC INC	0.596 M	IDT	585055106Q	48.6100	43,700.00	1,331,480.84	2,124,257.00
MERCK & CO INC	3.203 M	IKK IED	589331107Q 5901881080	46.2000 58.6500	24,100.00 92,300.00 91,700.00 21,700.00 23,263.00 43,700.00 182,200.00 73,800.00	8,458,542.47	8,417,640.00
MERRILL LINCH & CO. INC.	1.091 M	IEK IET	590188108Q 59156R108	33.6700	131,800.00	3,320,793.80	4,328,370.00
MICROSOFT CORD	0.003 M 0.581 M	ACET.	594918104	27.5400	514,100.00	3,442,177.26 17,841,346.87	14,158,314.00
MONSANTO COMPANY	1.806 M	ION	61166W101	28.7800		2,859,540.55	4,397,583.99
MOODY'S CORPORATION	0.495 M	ICO	615369105	60.5500	72.400.00	3.397.214.00	4.383.819.98
MOTOROLA INC	1.137 M	TON	6200761090	14.0700	183,700.00	3,397,214.00 4,467,246.61 721,826.97 458,961.07	2,584,659.00
MYLAN LABS	0.475 M	MYL	628530107Q	25.2600	27,800.00	721,826.97	702,228.00
NATIONAL CITY CORP	3.771 N	ICC	635405103Q	33.9400	16,700.00	458,961.07	566,798.00
NATIONAL COMMERCE FINANCIAL	2.932 N	ICF	63545P104	27.2800	20,000.00	501,162.00	545,600.00
NATIONAL SEMICONDUCTOR CORP	0.000 N	ISM	637640103	39.4100	28,200.00	641,592.30	1,111,362.00
NATIONWIDE FINANCIAL SERVIC	E 1.572 N	IFS	638612101	33.0600	29,400.00	817,525.08	971,964.00
NETWORK APPLIANCE INC.	0.000 N	ITAP	64120L104	20.5300	41,900.00	951,825.54	860,207.00
NEUROCRINE BIOSCIENCES INC	0.000 N	JBIX	64125C109	54.5400	11,900.00	575,763.65	649,026.00
NETWORK APPLIANCE INC. NEUROCRINE BIOSCIENCES INC NVIDIA CORP NVR INC	0.000 N	NVDA	67066G104 62944T105	23.2500 466.0000	36,200.00	611,537.46	841,650.00
OCCIDENTAL PETROLEUM CORP.		VVV	6745991050	42.2400	16,700.00 20,000.00 28,200.00 29,400.00 41,900.00 11,900.00 1,900.00 17,200.00	/05,941.8/ 2 /17 271 /2	4 050 520 00
OCCIDENTAL PETROLEUM CORP.	2.402 0	WI	014399103Q	42.2400	117,200.00	5,411,511.45	4,990,920.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
		- COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Instrument -	- SGS - COM	CON	LDMAN SACHS - MMON STOCK	1000			
OFFICE DEPOT INC PANAMSAT CORP PEPSICO INC. PHARMACEUTICAL RESOURCES IN PRECISION CASTPARTS CORP PRIME MONEY MARKET ACCOUNT PRINCIPAL FINANCIAL GROUP PROCTER & GAMBLE CO PRUDENTIAL FINANCIAL INC QUALCOMM INC R.J. REYNOLDS TOBACCO HOLDI RADIAN GROUP INC. RADIOSHACK CORP REPUBLIC SERVICES INC ROCKWELL AUTOMATION INC ROYAL CARIBBEAN CRUISES LTD SANDISK CORP SANMINA-SCI CORP SBC COMMUNICATIONS INC. SCIENTIFIC ATLANTA INC. SCIENTIFIC ATLANTA INC. SEALED AIR CORP. SHERWIN-WILLIAMS CO SILICON LABORATORIES SLM CORP SPRINT CORP. STAPLES INC STARBUCKS CORP. STORAGE TECHNOLOGY CORP STRYKER CORP. SUNOCO, INC. SUNTRUST BANKS INC. SUPER VALU STORES INC. SYSCO CORP. TELEPHONE & DATA TEXAS INSTRS INC THERMO ELECTRON CORP. TIME WARNER INC. TRANSOCEAN SEDCO FOREX INC.		0.000	ODP	676220106	16.7100	39,700.00		663,387.00
PANAMSAT CORP		0.000	SPOT	697933109	21.5600	35,700.00 28,400.00	752,298.66	769,692.00 1,324,008.00
PEPSICO INC.		1.372	PEP	713448108Q 7170811030	46.6200 35.3300	28,400.00	1,073,498.98 11,210,168.60	1,324,008.00
Prizek inc.	rc	0 000	DDY	717125108	65.1500	491,920.00 8,600.00		560,290.00
DDFCIGION CACTDADTC CODD	C	0.000	DCD	740189105	45.4100	21 000 00		
PRIME MONEY MARKET ACCOUNT		0.000	TT-GOL	IT-GOL	1.0000	1.479.024.07	670,046.37 1,479,024.08	953,610.00 1,479,024.09
PRINCIPAL FINANCIAL GROUP		1.360	PFG	74251V102		133,000.00	3,981,687.25	4,398,310.00
PROCTER & GAMBLE CO		1.822	PG	742718109Q	99.8800	93,400.00	6,099,667.32	9,328,792.00
PRUDENTIAL FINANCIAL INC		1.197	PRU	744320102	41.7700	128,000.00	4,360,527.92	5,346,559.99
QUALCOMM INC		0.519	QCOM	747525103	53.9300	83,200.00 72,200.00	3,082,704.19	4,486,975.99
R.J. REYNOLDS TOBACCO HOLDI	NGS	6.534	RJR	76182K105			3,306,890.87	4,198,430.00
RADIAN GROUP INC.		0.164	RDN	750236101	48.7500	40,500.00 50,000.00	1,975,123.91	1,974,375.00
RADIOSHACK CORP		0.814	RSH	750438103Q	30.6800	50,000.00	1,444,955.00	1,534,000.00
REPUBLIC SERVICES INC		0.936	RSG	760759100	25.6300	72,400.00 43,600.00	1,464,136.82	1,855,612.00
ROCKWELL AUTOMATION INC		1.853	ROK	773903109Q	35.6000	43,600.00 33,600.00	866,253.42	1,552,160.00
ROYAL CARIBBEAN CRUISES LTD		1.494	RCL	V7780T103 80004C101	34.7900 61.1400	28,100.00	1,055,268.48 613,251.25	1,168,944.00 1,718,034.00
GANMINA_GCT CODD		0.000	SNDV	800907107	12.6100	107 200 00	1 120 600 20	1 251 702 00
SANITINA SCI CORE		4 794	SEC	78387G1030		259 600 00	9 717 258 93	6,767,772.00
SCIENTIFIC ATLANTA INC.		0.146	SFA	8086551040	27.3000	259,600.00 87,200.00	2.726.956.81	2,380,560.00
SEALED AIR CORP.		0.000	SEE	81211K100	54.1400	19,200.00	959,477.76	1,039,488.00
SHERWIN-WILLIAMS CO		1.784	SHW	824348106Q	34.7400	23,400.00	587,340.00	812,916.00
SILICON LABORATORIES		0.000	SLAB	826919102	43.2200	14,400.00	628,927.20	622,368.00
SLM CORP		1.804	SLM	78442P106	37.6800	38,400.00	9,717,258.93 2,726,956.81 959,477.76 587,340.00 628,927.20 1,409,616.90 5,082,626.76 3,033,917.23 1,236,468.96	1,446,912.00 4,911,222.00
SPRINT CORP.		3.045	FON	852061100Q	16.4200	299,100.00	5,082,626.76	4,911,222.00
STAPLES INC		0.000	SPLS	855030102	27.3000	167,400.00 55,200.00 35,500.00	3,033,917.23	4,570,020.01
STARBUCKS CORP.		0.000	SBUX	855244109	33.0600	55,200.00	1,236,468.96	
STORAGE TECHNOLOGY CORP		0.000	STK	862111200	23.7500	35,500.00	847,588.55 411,137.22 3,081,312.55	914,125.00
STRYKER CORP.		0.164	SYK	863667101	85.0100 51.1500	9,600.00 80,600.00	411,137.22	816,096.00 4,122,690.00
SUNUCU, INC.		2.150	SUN	86764P109Q 8679141030	71.5000	37,300.00	2,343,826.87	2,666,950.00
SUNIRUSI BANKS INC.		2.517	SII	8685361030	28.5900	52,600.00	1,092,840.97	1,503,834.00
SUPER VALU STORES INC.		1 396	SVU	871829107Q	37.2300	144,900.00	3,641,670.83	5,394,627.00
TELEPHONE & DATA		0.991	TDS	879433100	62.5500	18,900.00	1.119.809.40	1.182.195.00
TEXAS INSTRS INC		0.289	TXN	8825081040	29.3800	194,500.00	5,001,349.40	5,714,410.00
THERMO ELECTRON CORP.		0.000	TMO	883556102	25.2000	28,700.00	5,001,349.40 494,980.57 2,033,775.18	723,240.00
TIME WARNER INC.		3.001	TWX	887317105	17.9900	74,000.00	2,033,775.18	1,331,260.00
TRANSOCEAN SEDCO FOREX INC.		0.499	RIG	G90078109	24.0100	158,600.00	3,577,697.85	3,807,986.00

Investment Desc	Rating Coupon Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STOCK					
	Portfolio - 5GS GO Instrument - COM CO		1000			
	IIISCI dillette – COM — CO	MINON STOCK				
TRAVELERS PROPERTY CASUALTY	- 1.885 TAP.B	89420G406	16.9700	54,417.00	824,387.38	
TRIBUNE CO	0.852 TRB	896047107Q	51.6000	39,200.00	1,549,261.61 1,202,106.20	2,022,720.00
TYCO INT'L. LTD NEW	0.188 TYC	902124106Q	26.5000	70,600.00		
TYSON FOODS INC. CL-A	1.208 TSN	902494103	13.2400	290,400.00	3,331,951.44	3,844,896.00
UNION PACIFIC CORP. UNION PLANTERS CORP.	1.727 UNP	907818108Q	69.4800	22,300.00	1,117,703.57	1,549,404.00
UNION PLANTERS CORP.	4.236 UPC	908068109		35,500.00	1,040,726.05	1,117,895.00
UNIUNDANCAL CORPORATION	2.133 00	908906100	57.5400	21,300.00 60,800.00	1,010,416.66	1,225,602.00
UNITED PARCEL SERVICES INC	1.341 UPS	911312106	74.5500	60,800.00	4,049,417.32	4,532,640.00
UNITED STATES STEEL CORP.		912909108Q	35.0200	44,400.00 67,700.00	671,844.32 2,151,423.95	1,554,888.01
UNITEDHEALTH GROUP INC	0.025 UNH 3.223 USB	91324P102A	58.1800 29.7800	252,100.00	2,151,423.95 5,465,517.94	3,938,786.00 7,507,538.01
US BANCORP	3.223 USB 0.000 USM	902973304 911684108	29.7800 35.5000	252,100.00	657,500.48	883,950.00
US CELLULAR CORP. VALERO ENERGY CORP.	1.035 VLO	91913Y100Q	46.3400	50,700.00	1,868,227.03	2,349,438.00
VERITAS SOFTWARE CORPORATION		923436109	37.1600	104,900.00	2,626,538.65	3,898,084.00
VERIZON COMMUNICATIONS	4.390 VZ	92343V1040	35.0800	147,500.00	6,595,096.13	5,174,300.00
VIACOM INC-CLASS B	0.540 VIA.B	925524308	44.3800	185,900.00	7,780,827.61	8,250,242.00
VISTEON CORP	2.305 VC	92839U107	10.4100	85,800.00	790 876 65	893 177 99
		929160109	47.5700	14,100.00	790,876.65 679,600.26	670,737.00
WACHOVIA CORP NEW	3.434 WB	9299031020		156,200.00	5,517,624.87	7,277,358.01
WAL MART STORES INC	0.678 WMT	931142103Q	53.0500	156,200.00 153,400.00	5,517,624.87 5,680,669.12	8,137,870.00
WALGREEN CO.	2.060 VMC 3.434 WB 0.678 WMT 0.472 WAG 4.087 WM	931422109Q	36.3800	18,600.00	377,658.20	676,668.00
WASHINGTON MUTUAL INC.	4.087 WM	939322103	40.1200	43,100.00	1 280 477 72	1,729,172.00
WASTE MANAGEMENT INC.	0.033 WMI	94106L109	29.6000	28,800.00	695,749.95	852,480.00
WELLS FARGO COMPANY	3.056 WFC	949746101	58.8900	121,400.00	4,362,786.94 544,240.44 2,757,497.46	7,149,246.00
WYETH	2.167 WYE		42.4500	12,700.00	544,240.44	539,115.00
ZIMMER HOLDINGS INC	0.000 ZMH	98956P102	70.4000	71,100.00	2,757,497.46	5,005,439.99
Instrument Total 2	221			19,975,726.53	553,581,977.36	654,198,440.75
	Instrument -REIT	REAL ESTATE	E INVESTMENT	TRUST		
ARCHSTONE COMMUNITIES	6.111 ASN	0395831090	27.9800	26,900.00	658,708.37	752,662.00
EOUITY OFFICE PROP	6.980 EOP	294741103	28.6500	156,400.00	658,708.37 4,169,888.66	4,480,859.98
EQUITY RESIDENTIAL PROP	5.862 EQR	29476L107Q		73,300.00		
Instrument Total	3			256,600.00	6,864,856.44	7,396,604.98
Portfolio Total 2	224			20,232,326.53	560,446,833.80	661,595,045.73

Investment Desc	Rating Coupon Yield T	icker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK	- EXTERNALLY				
	Portfolio - 5IN Instrument - COM	CON	MMON STOCK				
3M COMPANY 99 CENTS ONLY STORES ABBOTT LABORATORIES ABERCROMBIE & FITCH CO ADOBE SYSTEMS INC. ADTRAN INC. ADVANCE AUTO PARTS INC ADVANCE PCS ADVANCED FIBRE COMMUNICATION ADVANCED MICRO DEVICES INC. AETNA INC. AFFILIATED COMPUTER SERVICES AFLAC INC AGL RESOURCES INC AIL PROD. & CHEM. ALCOA INC. ALLERGAN PHARMACEUTICALS INC ALLETE, INC. ALLIANT ENERGY CORPORATION ALLIED CAP CORP NEW ALLSTATE CORP ALITEL CORP ALTRIA GROUP INC AMAZON COM INC AMBAC FINANCIAL GROUP INC. AMERICAN CAPITAL STRATEGIES AMERICAN CAPITAL STRATEGIES AMERICAN INTL GROUP AMERICAN TOWER CONVERSION AMERICAN TOWER CORP AMERICAN INC AMGEN INC AMKOR TECHNOLOGY INC AMSOUTH BANCORPORATION	1.552 M	IMM	88579Y101Q	85.0300	18,000.00	1,030,425.88 170,216.76 501,730.46 209,487.28 272,987.01 133,073.17 161,696.92 342,545.44 57,064.48 292,758.34 249,862.83 152,955.00 467,161.39 50,860.08 168,754.77 190,878.91 276,955.74 102,635.10 120,399.27 139,809.00 311,786.96 830,453.36 401,689.32 253,788.20 773,965.49 217,984.96 217,984.96 217,984.96 217,984.96 217,984.96 217,984.96 217,984.96 258,582.69 48,505.68 1,067,041.96 2,161,505.80 261,289.36 49,679.80 187,755.76 57,654.14 327,056.92 47,394.00 726,705.44 267,384.18 292,999.09	1,530,540.00
99 CENTS ONLY STORES	0.000 N	IDN	65440K106	27.2300	5,200.00	170,216.76	141,596.01
ABBOTT LABORATORIES	2.103 A	BT	002824100Q	46.6000	15,900.00	501,730.46	740,940.00
ABERCROMBIE & FITCH CO	0.000 A	NF	002896207	24.7100	7,400.00	209,487.28	182,854.00
ADOBE SYSTEMS INC.	0.127 A	DBE	00724F101Q	39.3000	8,800.00	272,987.01	345,840.00
ADTRAN INC.	0.967 A	D'I'N	00738A106	31.0000	4,800.00	133,073.17	148,800.00
ADVANCE AUTO PARTS INC	A 000.0	AP	00751Y106 00790K109	81.4000	2,100.00	161,696.92	170,940.00
ADVANCED FIRDE COMMINICATION	A 000.0	DVP	00754A105	20 1500	8,100.00	542,545.44 57 064 49	420,540.00 62.46E.00
ADVANCED FIBRE COMMUNICATION ADVANCED MICRO DEVICES INC	Δ 000.0 Δ 000 0	MD	007903107	14 9000	19 500 00	292 758 34	290 550 00
ARTNA INC	0.000 A	ET	007303107 00817Y108	67 5800	5 800 00	249 862 83	391 963 99
AFFILIATED COMPUTER SERVICES	S 0.000 A	CS	008190100	54.4600	3,300.00	152,955.00	179,718.00
AFLAC INC	0.884 A	FL	001055102	36.1800	18,100.00	467,161.39	654,858.00
AGL RESOURCES INC	3.848 A	TG	001204106	29.1000	1,800.00	50,860.08	52,380.00
AIR PROD. & CHEM.	1.741 A	PD	009158106Q	52.8300	4,000.00	168,754.77	211,320.00
ALCOA INC.	1.578 A	A	013817101Q	38.0000	6,800.00	190,878.91	258,400.00
ALLERGAN PHARMACEUTICALS INC	C. 0.468 A	GN	018490102Q	76.8100	4,100.00	276,955.74	314,920.99
ALLETE, INC.	3.692 A	LE	018522102	30.6000	3,600.00	102,635.10	110,160.00
ALLIANT ENERGY CORPORATION	4.016 L	NT	018802108	24.9000	5,100.00	120,399.27	126,990.00
ALLIED CAP CORP NEW	8.177 A	LD	01903Q108	27.8800	5,600.00	139,809.00	156,128.00
ALLSTATE CORP	2.138 A	TLL	020002101Q	43.0200	8,400.00	311,786.96	361,368.00
ALLTEL CORP	3.1// A	T LLD T.	020039103Q 021441100	46.5800	16,000.00	830,453.36	745,280.00
ALIERA CORP	0.000 A	IU TUTK	021441100 02209S103Q	ZZ./000 E4 4200	7 500 00	252 700 20	400 1E0 00
ALIRIA GROUP INC	4.996 M	M7N	023135106	54.4200	20 600 00	772 065 40	1 00/ 202 00
AMBAC FINANCIAL GROUP INC	0.000 A	RK	0231391080	69 3900	4 400 00	217 984 96	305 316 00
AMEREN CORP	5.521 A	EE	023608102Q	46.0000	6.300.00	258.582.69	289.799.99
AMERICAN CAPITAL STRATEGIES	9.283 A	CAS	024937104	29.7300	1,800.00	48.505.68	53,514.00
AMERICAN EXPRESS CO.	0.829 A	XP	0258161090	48.2300	29,800.00	1,067,041.96	1,437,254.00
AMERICAN INTL GROUP	0.392 A	IG	026874107Q	66.2800	38,600.00	2,161,505.80	2,558,407.99
AMERICAN POWER CONVERSION	1.308 A	PCC	029066107	24.4500	18,900.00	261,289.36	462,105.01
AMERICAN STANDARD COMPANIES	0.000 A	SD	029712106	100.7000	500.00	49,679.80	50,350.00
AMERICAN TOWER CORP	0.000 A	MT	029912201	10.8200	17,200.00	187,755.76	186,104.00
AMERICREDIT CORP.	0.000 A	CF	03060R101	15.9300	3,700.00	57,654.14	58,941.00
AMERITRADE HLDG CORP	0.000 A	MTD	03074K100	14.0700	29,300.00	327,056.92	412,251.00
AMETEK INC.	0.497 A	ME	031100100Q	48.2600	1,200.00	47,394.00	57,912.00
AMGEN INC	0.000 A	MGN	031162100	61.8000	16,600.00	726,705.44	1,025,879.99
AMKOR TECHNOLOGY INC	0.000 A	MKR	031652100	18.2100	16,100.00	267,384.18	293,181.00
AMBOUTH BANCORPORATION	3.918 A	120	032165102	24.5000	15,500.00	292,999.09	3/9,/50.00

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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			
	Portfolio - 5IN Instrument - COM	IN	TECH - 1000				
	Instrument - COM	CO	MMON STOCK				
AMYLIN PHARMACEUTICALS INC	0.000	AMLN	032346108	22.2200	2,900.00	66,647.80 426,226.27 574,945.73 172,838.58 201,485.56 50,896.93 251,915.87 551,828.83 206,503.60 202,659.52 257,526.37 158,206.16 54,734.02 73,968.02 93,525.00 204,509.64 260,552.93 87,275.00 276,673.77 203,017.16 355,999.04 66,736.74 437,207.63 182,778.45 50,738.00 1,307,051.10 338,821.00 291,264.53 885,428.65 151,217.00 384,315.78 520,828.85 700,178.03 131,466.52 793,264.00 163,309.85 98,012.68 221,624.65 1,202,659.06	64,438.00
ANALOG DEVICES	0.087	ADI	032654105	45.6500	10,900.00	426,226.27	497,585.00
ANALOG DEVICES ANHEUSER-BUSCH ANNALY MORTGAGE MANAGEMENT	1.670	BUD	035229103Q	52.6800	15,700.00	574,945.73	827,075.99
ANNALY MORTGAGE MANAGEMENT	10.217	NLY	035710409	18.4000	9,000.00	172,838.58	165,600.00
ANTHEM INC	0.000	ATH	03674B104	75.0000	3,100.00	201,485.56	232,500.01
AON CORP	2.506	AOC	037389103Q	23.9400	2,300.00	50,896.93	55,062.00
APACHE CORP.	0.295	APA	037411105	81.1000	5,405.00	251,915.87	438,345.50
APOLLO GROUP INC	0.000	APOL	037604105	68.0000	11,800.00	551,828.83	802,400.00
APPLE COMPUTER INC.	0.000	AAPL	037833100	21.3700	8,500.00	206,503.60	181,645.00
APPLEBEES INT'L. INC.	0.178	APPB	037899101	39.2700 22.4500	6,200.00	202,659.52	243,474.00
APPLIED MATERIALS INC.	0.000	AMA.I.	038222105 038336103Q	39.0000	12,200.00	25/,526.3/ 150 206 16	2/3,890.00
APIAR GROUP INC.	0.717	MIK	03836W103Q	22.1000	2 075 00	156,206.16 E4 724 02	62 527 50
AQUA AMERICA INC	2.1/1	VGH	044204105Q	44.0600	1 700 00	73 968 02	74 902 00
ASSIDAND INC ASSOCIATED RANC-CORD	2.450	ASRC	045487105	42.6500	2 500 00	93 525 00	106 625 00
AUTODESK INC.	0.488	ADSK	0527691060	24.5800	13.600.00	204.509.64	334.288.00
AUTOLIV. INC	1.593	ALV	052800109	37.6500	9.700.00	260.552.93	365.205.00
AUTOMATIC DATA PROC.	1.413	ADP	0530151030	39.6100	2,500.00	87.275.00	99.025.00
AUTONATION INC	0.000	AN	05329W102	18.3700	16,200.00	276,673.77	297,594.00
AUTOZONE INC	0.000	AZO	053332102	85.2100	3,000.00	203,017.16	255,630.00
AVAYA INC	0.000	AV	053499109	12.9400	27,900.00	355,999.04	361,026.00
AVOCENT CORPORATION	0.000	AVCT	053893103	36.5200	2,100.00	66,736.74	76,692.00
AVON PRODUCTS	1.244	AVP	054303102Q	67.4900	9,800.00	437,207.63	661,402.00
BALL CORPORATION	1.007	$_{ m BLL}$	058498106Q	59.5700	3,900.00	182,778.45	232,323.00
BANCORPSOUTH INC	3.035	BXS	059692103	23.7200	2,300.00	50,738.00	54,556.00
BANK OF AMERICA CORP.	3.978	BAC	060505104Q	80.4300	20,700.00	1,307,051.10	1,664,901.00
BANK OF HAWAII CORP	2.843	BOH	062540109	42.2000	9,700.00	338,821.00	409,340.00
BANK OF NEW YORK CO, INC	2.294	BK	064057102Q	33.1200	9,300.00	291,264.53	308,016.00
BANK ONE CORPORATION	2.193	ONE	06423A103Q	45.5900	21,000.00	885,428.65	957,390.00
BANKNORTH GROUP INC.	2.336	BNK	06646R107	32.5300 81.2500	5,900.00	151,217.00	191,927.00
BARD C. R. INC.	1.132	BCK	067383109Q 068306109	76.9500	0,500.00	384,315./8	707 040 00
BARK PHARMACEUTICALS INC.	0.000	BKL	054937107	38.6400	9,200.00	520,828.85 700 179 03	707,940.00
DDXI CORPORALION	3.312 0.000	BEVG	073325102	12.3000	11 900 00	131 466 52	007,373.99 146 370 00
ANNALY MORTGAGE MANAGEMENT ANTHEM INC AON CORP APACHE CORP. APOLLO GROUP INC APPLEE COMPUTER INC. APPLEBEES INT'L. INC. APPLIED MATERIALS INC. APPLIED MATERIALS INC. APPLIED MATERIALS INC. AQUA AMERICA INC ASSOCIATED BANC-CORP. AUTODESK INC. AUTOLIV, INC AUTOMATIC DATA PROC. AUTOMATIC DATA PROC. AUTOMATION INC AVOCENT CORPORATION AVON PRODUCTS BALL CORPORATION BANK OF AMERICA CORP. BANK OF HAWAII CORP BANK OF HAWAII CORP BANK OF INC BANK OF INC BANK ONE CORPORATION BANKNORTH GROUP INC. BARR PHARMACEUTICALS INC. BB&T CORPORATION BEAR SYSTEMS INC BEAR STEARNS COMPANIES INC BECKMAN COULTER INC.	1 000	BSC	073902108	79.9500	13 100 00	793 264 00	1 047 345 00
BEAR SIEARNS COMPANIES INC BECKMAN COULTER INC. BECTON DICKINSON & COMPANY BED BATH & BEYOND INC BELLSOUTH	1.000 0.865	BEC	075811109	50.8300	3 300 00	163 309 85	167 739 00
BECTON DICKINSON & COMPANY	1.458	BDX	075887109Q	41.1400	3,600.00	98.012.68	148,104.00
BED BATH & BEYOND INC	0.000	BBBY	075896100	43.3500	9,400.00	221,624.65	407.490.01
BELLSOUTH	3.533	BLS	0798601020	28.3000	34 500 00	1 202 659 06	976 349 90

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
				- EXTERNALLY				
	Portfolio -			rech - 1000	MANAGED			
	Instrument -	COM	CON	MMON STOCK				
BELO CORP		1.340	BLC	080555105Q	28.3400	12,700.00	297,307.00	359,918.00
BERKLEY (WR) CORP		0.801	BER	084423102	34.9500	9,450.00	312,647.00 583,113.99	330,277.50
BEST BUY COMPANY INC		0.765	BBY	086516101	52.2400	11,700.00	583,113.99	611,208.00
BIOGEN IDEC INC		0.000	BIIB	09062X103	36.7800	690.00	23,507.82	25,378.20
BIOMET INC.		0.412	BMET	090613100	36.4100	10,100.00	232,169.16	367,741.00
BJ SERVICES CO		0.000	BJS	055482103	35.9000	5,000.00	141,332.89	179,500.00
BMC SOFTWARE		0.000	BMC	055921100	18.6500 85.0700	1,700.00	38,387.77	31,705.00
BORG WARNER INC.		1.1/5	BWA	099724106 101137107	36.7600	3,200.00 45,400.00	213,420.98	1 660 002 00
BOWNTED INC		1 727	BOM	101137107 102183100Q	46.3100	100.00	3 920 00	1,000,903.99 4 631 00
BRINKER INTERNATIONAL INC		0 000	EAT	109641100	33.1600	1 400 00	48 221 74	46 424 00
BRISTOL-MYERS SOUIBB		3.916	BMY	110122108Q	28.6000	25,900.00	906.201.01	740.740.01
BROADCOM CORP CL A		0.000	BRCM	111320107	34.0900	8,100.00	500,790.43	276,129.01
BROWN & BROWN INC		0.858	BRO	115236101	32.6100	2,600.00	90,494.47	84,786.00
BROWN-FORMAN -CL B		1.819	BF.B	115637209Q	93.4500	6,000.00	413,026.79	560,700.00
BRUNSWICK CORP		1.570	BC	117043109Q	31.8300	7,600.00	217,251.76	241,908.00
BURLINGTON NORTHERN SANTA FE	1	1.854	BNI	12189T104Q	32.3500	15,300.00	420,180.96	494,955.00
BURLINGTON RESOURCES		1.083	BR	122014103Q	55.3800	4,800.00	207,974.87	265,824.00
C.H.ROBINSON WORLDWIDE INC		1.266	CHRW	12541W100	37.9100	10,400.00	387,983.56	394,264.00
CABLEVISION SYSTEMS NEW YORK	G	0.000	CVC	12686C109	23.3900	7,700.00	150,837.91	180,103.00
CABOT CORP		1.884	CBT	127055101	31.8400	3,800.00	106,957.46	120,992.00
CARPBELL SOUP CO.		2.350	CAR	134429109Q 14040H105	26.8000 61.2900	3,100.00	87,024.83	83,080.00
CADDINAL DEALTH INC		0.1/4	COL	14149Y1080	61.1600	4 700 00	227 701 00	200,127.00
CARDINAL REALIR INC.		0.190	CECO	141665109	40.0700	10 500 00	400 331 23	420 735 00
CAREMARK RX INC		0.000	CMX	141705103	25.3300	6.900.00	163.065.10	174.777.00
CARLISLE COS INC		1.445	CSL	142339100	60.8600	1,000.00	58,911.00	60.860.00
CARMAX INC.		0.000	KMX	143130102	30.9300	13,700.00	427,360.89	423,741.00
CATERPILLAR INC.		1.782	CAT	149123101Q	83.0200	13,300.00	735,848.14	1,104,166.00
CBRL GROUP INC.		1.150	CBRL	12489V106Q	38.2600	4,200.00	153,354.92	160,692.00
CDW CORP		0.519	CDWC	12512N105	57.7600	2,900.00	118,175.00	167,504.00
CELGENE CORP		0.000	CELG	151020104	45.0200	11,600.00	382,139.04	522,232.00
CENDANT CORP.		0.000	CD	151313103	22.2700	26,600.00	445,074.99	592,382.00
CENTEX CORP		0.148	CTX	152312104Q	107.6500	4,600.00	287,986.48	495,190.00
CENTURYTEL, INC.		0.674	CTL	156700106	32.6200	28,200.00	850,712.39	919,884.00
CERIDIAN CORP - NEW		0.000	CEN	156779100	20.9400	8,000.00	155,374.50	167,520.00
CHECKERE CURP		1 020	CKFR	162813109 165167107	27.6500 13.5800	3,200.00 12,200.00	/5,6/9.80	88,48U.UU
CHESAPLARE ENERGEI CORP		3 30U T.030	CUV	166764100Q	86.3900	16 200 00	1 220 061 74	1 200,014.00
BELO CORP BERKLEY (WR) CORP BEST BUY COMPANY INC BIOGEN IDEC INC BIOMET INC. BJ SERVICES CO BMC SOFTWARE BORG WARNER INC. BOSTON SCIENTIFIC CORP. BOWATER INC. BRINKER INTERNATIONAL INC BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BROWN & BROWN INC BROWN-FORMAN -CL B BRUNSWICK CORP BURLINGTON NORTHERN SANTA FF BURLINGTON NORTHERN SANTA FF BURLINGTON SYSTEMS NEW YORK CABOT CORP CAMPBELL SOUP CO. CAPITAL ONE FINANCIAL CORP. CARDINAL HEALTH INC. CAREER EDUCATION CORP CAREMARK RX INC CARLISLE COS INC CARMAX INC. CATERPILLAR INC. CBRL GROUP INC. CDW CORP CENTEX CORP CENTEX CORP CENTURYTEL, INC. CERIDIAN CORP - NEW CHECKFREE CORP CHEVRONTEXACO CORP		3.300	C V 21	100/011000	30.3200	10,200.00	312,647.00 583,113.99 23,507.82 232,169.16 141,332.89 38,387.77 213,420.98 827,400.38 3,920.00 48,221.74 906,201.01 500,790.43 90,494.47 413,026.79 217,251.76 420,180.96 207,974.87 387,983.56 150,837.91 106,957.46 87,024.83 324,964.60 237,791.00 409,331.23 163,065.10 58,911.00 427,360.89 735,848.14 153,354.92 118,175.00 382,139.04 445,074.99 287,986.48 850,712.39 155,374.50 75,679.80 145,957.11 1,229,061.74	1,355,310.00

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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			
	Portfolio - 5IN	IN	TECH - 1000				
	Instrument - COM	COI	MMON STOCK				
CHICO'S FAS INC CHIRON CORP CHOICEPOINT INC. CHUBB CORP CINCINNATI FINANCIAL CORP. CINERGY CORP CIRCUIT CITY STORES CISCO SYSTEMS CIT GROUP INC CITIZENS COMMUNICATIONS CO CITIZENS COMMUNICATIONS CO CITRIX SYSTEMS INC CLAIRE'S STORES INC CLARC CHANNEL COMMUNICATIONS CLOROX COMPANY COACH INC COCA COLA CO. COCA-COLA ENTERPRISE COGNIZANT TECH SOLUTIONS COR COLGATE PALMOLIVE COLONIAL BANCGROUP INC. COMCAST CORP - CL A COMMERCE BANCSHARES COMPUTER ASSOCIATE INTL. INC COMPUTER ASSOCIATE INTL. INC COMPUTER SCIENCES COMVERSE TECHNOLOGY INC. CONAGRA FOODS, INC. CONOCOPHILLIPS CONSOLIDATED EDISON INC. CONSTELLATION BRANDS INC-A CONSTELLATION ENERGY GROUP I COOPER CAMERON CORP. CORINTHIAN COLLEGES INC CORNING INC CORPORATE EXECUTIVE BOARD CO COUNTRYWIDE FINANCIAL CORP COVENTRY HEALTH CARE INC. COX COMMUNICATIONS	0.000	CHS	168615102	36.9500	10,800.00	231,228.00 370,714.66 45,240.00 178,126.63 73,429.06 331,602.46 61,822.20 1,414,005.57 251,579.40 2,474,065.67	399,060.00
CHIRON CORP	0.000	CHIR	170040109	56.9900	10,400.00	370,714.66	592,696.00
CHOICEPOINT INC.	0.000	CPS	170388102	38.0900	1,200.00	45,240.00	45,708.00
CHUBB CORP	2.114	CB	171232101Q	68.1000	3,300.00	178,126.63	224,730.00
CINCINNATI FINANCIAL CORP.	2.387	CINF	172062101Q	41.8800	1,900.00	73,429.06	79,572.00
CINERGY CORP	4.844	CIN	172474108Q	38.8100	10,300.00	331,602.46	399,743.02
CIRCUIT CITY STORES	0.691	CC	172737108Q	10.1300	5,500.00	61,822.20	55,715.00
CISCO SYSTEMS	0.000	CSCO	17275R102	24.2900	57,300.00	1,414,005.57	1,391,817.00
CIT GROUP INC	1.335	CIT	125581108	35.9500	8,900.00	251,579.40	319,955.00
CITIGROUP INC.	2.884	C	172967101Q	48.5400	81,900.00	2,474,065.67 230,477.60 479,702.86 162,462.86 308,362.38 358,931.98 797,659.50 966,577.45 239,695.27 51,361.09 621,947.06 52,409.10 1,069,989.54 129,536.00	3,975,426.00
CITIZENS COMMUNICATIONS CO	0.000	CZN	17453B101	12.4200	18,500.00	230,477.60	229,770.00
CITRIX SYSTEMS INC	0.000	CTXS	177376100	21.2100	29,400.00	479,702.86	623,574.01
CLAIRE'S STORES INC	1.273	CLE	179584107	18.8400	9,600.00	162,462.86	180,864.00
CLEAR CHANNEL COMMUNICATIONS	0.854	CCU	184502102	46.8300	5,200.00	308,362.38	243,516.00
CLOROX COMPANY	2.224	CLX	189054109Q	48.5600	8,800.00	358,931.98	427,328.00
COACH INC	0.000	COH	189754104	37.7500	30,900.00	797,659.50	1,166,475.00
COCA COLA CO.	1./34	KO	191216100Q	50.7500	17,300.00	966,577.45	877,975.00
COCA-COLA ENTERPRISE	0.731	CCE	191219104 192446102	21.8700 45.6400	9,900.00	239,695.27	216,513.00
COGNIZANI IECH SOLUTIONS COR		CISH	1941621030	50.0500	1,100.00	51,361.09	50,204.00
COLGATE PALMOLIVE	1.910	CLI	195493309	17.3200	2 000 00	621,947.06	E1 060 00
COLUNIAL BANCGROUP INC.	3.233	CNB	20030N101	32.8700	3,000.00	1 060 000 54	1 122 002 54
COMMEDGE BANGGUADEG	1 836	CMCSA	200525103	49.0200	34,165.00	129 536 00	1,123,003.34
COMPAGE BANCSHARES	2 849	CBSII	20449H109	39.3100	5,300.00	213 788 00	227 998 00
COMPLITED ASSOCIATE INTL. INC.	0 2012	CDSS	204912109S	27.3400	28 200 00	626 303 95	770 988 02
COMPUTER SCIENCES	0.252	CSC	205363104	44.2300	900.00	129,536.00 213,788.00 626,303.95 34,994.14 284,138.26	39 807 00
COMVERSE TECHNOLOGY INC	0.000	CMVT	205862402	17.5900	22 400 00	284 138 26	394 016 00
CONAGRA FOODS INC.	3.940	CAG	2058871020	26.3900	14.700.00	346.860.79	387.933.00
CONOCOPHILLIPS	2.623	COP	20825C104O	65.5700	13.401.00	672.638.99	878.703.57
CONSOLIDATED EDISON INC.	5.208	ED	209115104Q	43.0100	7,100.00	252,585.52	305,371.00
CONSTELLATION BRANDS INC-A	0.000	STZ	21036P108	32.9300	4,000.00	110,320.00	131,720.00
CONSTELLATION ENERGY GROUP I	NC 2.655	CEG	210371100Q	39.1600	7,000.00	201,716.22	274,119.99
COOPER CAMERON CORP.	0.000	CAM	216640102	46.6000	900.00	49,140.00	41,940.00
CORINTHIAN COLLEGES INC	0.000	COCO	218868107	55.5600	1,300.00	284,138.26 346,860.79 672,638.99 252,585.52 110,320.00 201,716.22 49,140.00 65,239.98 189,644.44 47,949.96 622,968.32 397.867.58	72,228.00
CORNING INC	0.000	GLW	219350105Q	10.4300	16,900.00	189,644.44	176,267.00
CORPORATE EXECUTIVE BOARD CO	0.000	EXBD	21988R102	46.6700	1,200.00	47,949.96	56,004.00
COUNTRYWIDE FINANCIAL CORP	0.791	CFC	222372104Q	75.8500	15,200.00	622,968.32	1,152,920.01
COVENTRY HEALTH CARE INC.	0.000	CVH	222862104	64.4900	8,400.00	397,867.58 300,603.00	541,716.00
COX COMMUNICATIONS	0.000	COX	224044107	34.4500	9,700.00	300,603.00	334,165.00

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	CO	MMON STOCK				
CRANE CO CSX CORP. CUMMINS INC. CVS CORP. CYPRESS SEMICONDUCTOR CORP	1.301		224399105Q	30.7400	4,200.00	104,116.26 225,506.84	129,108.00
CSX CORP.	1.113		126408103Q	35.9400	5,500.00	225,506.84	197,670.00
CUMMINS INC.	2.452		231021106Q	48.9400	7,900.00	354,734.76	386,626.00
CVS CORP.	0.733	CVS	126650100Q	36.1200	7,900.00 3,500.00 17,000.00	354,734.76 117,793.29 345,774.99	126,420.00
CYPRESS SEMICONDUCTOR CORP	0.000	CY	232806109	21.3600	17,000.00	345,774.99	363,120.00
CYTEC INDUSTRIES	0.000	CYT	232820100Q	38.3900	4,700.00 7,100.00	172,668.88 238,294.95	180,433.00
D.R. HORTON INC.	0.739	DHI	23331A109	43.2600	7,100.00	238,294.95	307,146.00
DANAHER CORP	0.109	DHR	235851102	91.7500	4,100.00 1,400.00 16,800.00	225,715.07 53,684.12 513,542.02	376,175.00 54,600.00 552,216.00
DAVITA INC.	0.000	DVA	23918K108	39.0000	1,400.00	53,684.12	54,600.00
DEAN FOODS CO	0.000	DF.	242370104	32.8700	16,800.00 7,400.00 41,900.00	513,542.02	552,216.00
DEERE & CO.	1.352	DE	244199105Q	65.0500	7,400.00	318,930.22 1,392,639.52	481,370.01 1,422,924.00
DELEG AND LINES INC	0.000	DYT	24702R101 2473611080	33.9600 11.8100	41,900.00	1,392,639.52	1,422,924.00
DELINE CODD	0.840	DAL	248019101Q	41.3300	3,100.00 6,900.00	42,046.08 288,512.53	36,611.00 285,177.00
DELUXE CORP.	3.580	DLYA	2490301070	45.1700	6,900.00	288,512.53	285,1//.00
DENISPLY INTERNALIONAL INC	. 0.404	DIM	25179M103	57.2600	6,600.00 5 500 00	246,840.00	298,122.00 314,930.00 71,175.00
DIAL CODD/AZ	1 264	DI	25247D1010	28.4700	6,600.00 5,500.00 2,500.00	71 140 00	71 175 00
DIEBOLD INC	1 262	ממט חמ	253651103	53.8700	9 700 00	415 424 50	522,539.00
DISNEY (WALT) CO	0 900	DIS	254687106Q	23.3300	9,700.00 24,200.00	652 647 53	564,586.00
DOLLAR GENERAL	0.500	DG	256669102	20.9900	22 800 00	447 686 06	478,572.00
DOLLAR TREE STORES INC	0.000	DIATE	256747106	30.0600	22,800.00 4,800.00	170.070.84	144,288.00
DOMINION RESOURCES INC-VA	4.042	D	25746U1090	63.8300	1,700.00	74.364.36	108,511.00
DONALDSON CO INC	0.642	DCI	257651109	59.1600	7,000.00	288,512.53 246,840.00 252,047.80 71,140.00 415,424.50 652,647.53 447,686.06 170,070.84 74,364.36 342,585.12 481,013.08	414,120.00
DORAL FINANCIAL CORP.	1.155	DRL	25811P100	20 0000	17,100.00	481,013.08	551,988.01
DOUBLECLICK INC	0.000	DCLK	258609304	10.2200	8,500.00	100,378.05	86,870.00
DOVER CORP.	1.509	DOV	260003108Q	39.7500	7,000.00	233,317.30	86,870.00 278,250.00
DOW CHEMICAL CO	3.223	DOW	260543103Q	41.5700	12,900.00	401,956.20	536,253.00
DOW JONES & CO INC	2.006	DJ	260561105Q	49.8500	1,800.00	481,013.08 100,378.05 233,317.30 401,956.20 81,139.77 59,024.10 110,732.92 62,176.00 1,196,916.59 14,992.70	536,253.00 89,730.00 62,640.00 114,260.01 81,136.00
DPL INC	4.597	DPL	233293109Q	20.8800	3,000.00	59,024.10	62,640.00
DTE ENERGY COMPANY	5.228	DTE	233331107Q	39.4000	2,900.00	110,732.92	114,260.01
DUN & BRADSTREET CORP	0.000	DNB	26483E100	50.7100	1,600.00	62,176.00	81,136.00
E I DUPONT DE NEM.	3.050	DD	263534109Q	45.8900	21,500.00	1,196,916.59	986,634.99 10,268.02
EASTMAN KODAK	1.947	EK	277461109Q	25.6700	400.00	14,992.70	10,268.02
CVS CORP. CYPRESS SEMICONDUCTOR CORP CYTEC INDUSTRIES D.R. HORTON INC.  DANAHER CORP DAVITA INC. DEAN FOODS CO DEERE & CO. DELL INC DELITA AIR LINES, INC. DELUXE CORP. DENTSPLY INTERNATIONAL INC DEVON ENERGY CORPORATION DIAL CORP/AZ DIEBOLD INC DISNEY (WALT) CO. DOLLAR GENERAL DOLLAR TREE STORES INC DOMINION RESOURCES INC-VA DONALDSON CO INC DORAL FINANCIAL CORP. DOW CHEMICAL CO DOW JONES & CO INC DPL INC DTE ENERGY COMPANY DUN & BRADSTREET CORP E I DUPONT DE NEM. EASTMAN KODAK EATON CORP. EBAY INC ECHOSTAR COMMUNICATIONS - ECOLAB INC EDISON INTERNATIONAL	1.778	ETN	278058102Q	107.9800	1,600.00 21,500.00 400.00 5,300.00 3,500.00 21,800.00	43/,191.99	572,294.00
EATON VANCE CORP.	1.310	EV	278265103	36.6400	3,500.00	112,969.75	128,240.00 1,408,061.99
EBAY INC	0.000	EBAY	278642103	64.5900	21,800.00	782,589.82	1,408,061.99
ECHOSTAR COMMUNICATIONS	A 0.000	DISH	278762109	34.0000	30,300.00	1,043,575.48	1,030,200.00 741,726.99
ECOLAB INC	1.169	ECL	278865100Q	27.3700	27,100.00	592,754.89	741,726.99
EDISON INTERNATIONAL	3.648	EIX	281020107Q	21.9300	15,700.00	307,534.55	344,301.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5IN	INT	TECH - 1000				
	Instrument - COM	COI	MMON STOCK				
EDUCATION MANAGEMENT COPR EDWARDS (A.G.) INC EDWARDS LIFESCIENCES ELECTRONIC ARTS, INC ELECTRONIC DATA SYSTEMS ELI LILLY & COMPANY EMC CORP EMERSON ELECTRIC CO EMULEX CORP ENERGIZER HOLDINGS INC. ENERGY EAST CORP. ENTERGY CORP. EQUITABLE RESOURCES INC ESTEE LAUDER CO. EXELEON CORP EXPEDITORS INT'L. WASH INC. EXPRESS SCRIPTS EXXON MOBIL CORPORATION FAIR ISAAC INC. FAMILY DOLLAR STORES FEDENATED DEPARTMENT STORES FEDERATED INVESTORS INCCL FEDEX CORPORATION FIDELITY NATIONAL FINL INC FIFTH THIRD BANCORP FIRST DATA CORP. FIRST DATA CORP FIRST DATA CORP FIRST ENERGY CORP. FIRST TENNESSEE NATL CORP FIRST ENERGY CORP. FIRST SCIENTIFIC INT'L. FLEETBOSTON FINANCIAL CORP FLUOR CORP (NEW) FMC TECHNOLOGIES INC FOREST CITY ENTERPRI	0.000	EDMC	28139T101	31.0400	9,400.00	269,116.32 312,645.00 12,132.00 297,857.12 51,221.00 678,768.38 247,718.68 316,159.75 22,239.00 143,055.00 266,125.00 309,289.31 338,268.00 56,996.70 205,907.39 195,720.00 281,540.77 3,605,966.45 278,064.84 345,471.59 759,797.25 243,516.62 30,657.00 643,805.41 381,836.53 434.414.07	291,776.00
EDWARDS (A.G.) INC	1.766	AGE	281760108	36.2300	9,500.00	312,645.00	344,185.00
EDWARDS LIFESCIENCES	0.000	EW	28176E108	30.0800	400.00	12,132.00	12,032.00
ELECTRONIC ARTS, INC	0.000	ERTS	285512109	47.7800	9,600.00	297,857.12	458,688.00
ELECTRONIC DATA SYSTEMS	2.445	EDS	285661104Q	24.5400	2,300.00	51,221.00	56,442.00
ELI LILLY & COMPANY	2.019	LLY	532457108Q	70.3300	13,200.00	678,768.38	928,356.00
EMC CORP	0.000	EMC	268648102	12.9200	18,500.00	247,718.68	239,020.00
EMERSON ELECTRIC CO	2.471	EMR	291011104Q	64.7500	6,300.00	316,159.75	407,925.00
EMULEX CORP	0.000	ELX	292475209	26.6800 37.5600	900.00	22,239.00	24,012.00
ENERGIZER HOLDINGS INC.	0.000	ENR	29266R108 29266M109	22.4000	4,500.00	143,055.00	169,020.00
ENERGY EAST CORP.	4.042	LAS	29364G1030	57.1300	12,500.00	200,125.00	470 902 01
ENIERGI CORP.	2 705	EUT.	294549100	42.9200	0,400.00	309,209.31	260 520 00
EQUITABLE RESOURCES INC	0.754	E.I.	518439104	39.2600	1 500 00	550,200.00	500,528.00
ESTEE LAUDER CO.	3 013	EAC	30161N1010	66.3600	4 200 00	205 907 39	278 712 00
EXELEON CORP	0 424	EXDD	302130109	37.6600	5 600 00	195 720 00	210 896 00
EXPRESS SCRIPTS	0.121	ESRX	302182100	66.4300	4 300 00	281 540 77	285 649 00
EXXON MOBIL CORPORATION	2.439	XOM	30231G102O	41.0000	125.200.00	3.605.966.45	5.133.200.01
FAIR ISAAC INC.	0.162	FIC	303250104	49.1600	5,000.00	278,064.84	245,800.00
FAMILY DOLLAR STORES	0.947	FDO	3070001090	35.8800	11,100.00	345,471.59	398,268.00
FED. NATL. MTG. ASSN.	2.398	FNM	3135861090	75.0600	13,000.00	759,797.25	975,780.01
FEDERATED DEPARTMENT STORES	1.060	FD	31410H101	47.1300	5,800.00	243,516.62	273,354.00
FEDERATED INVESTORS INCCL	B 1.158	FII	314211103	29.3600	1,100.00	30,657.00	32,296.00
FEDEX CORPORATION	0.355	FDX	31428X106	67.5000	13,500.00	643,805.41	911,250.00
FIDELITY NATIONAL FINL INC	1.856	FNF	316326107	38.7800	12,300.00	381,836.53 434,414.07	476,994.00
FIFTH THIRD BANCORP	1.962	FITB	316773100Q	59.1000	7,700.00	434,414.07	455,070.00
FIRST AMERICAN CORP.	2.015	FAF	318522307	29.7700	9,700.00	434,414.07 257,760.17 55,330.65 553,010.08 216,191.97 296,644.83	288,769.00
FIRST BANCORP PR	1.112	FBP	318672102	39.5500	1,500.00	55,330.65	59,325.00
FIRST DATA CORP	0.194	FDC	319963104Q	41.0900	21,300.00	553,010.08	875,216.99
FIRST ENERGY CORP.	4.261	FE	337932107Q	35.2000	7,900.00	216,191.97	278,080.00
FIRST TENNESSEE NATL CORP	3.628	FTN	337162101	44.1000	7,800.00	296,644.83	343,980.01
FISERV INC. WISCONSIN	0.000	FISV	337738108	39.5100	3,500.00	105,361.02	138,285.00
FISHER SCIENTIFIC INT'L.	0.000	FSH	338032204	41.3700	4,600.00	296,644.05 105,361.02 145,820.00 706,487.73 156,886.10 55,850.00 66,330.00 169,626.18	190,302.00
FLEETBOSTON FINANCIAL CORP	3.207	FBF	339030108Q	43.6500	25,600.00	706,487.73	1,117,440.00
FLUUK CORP (NEW)	1.614	F'LK	343412102	39.6400	4,400.00	156,886.10	1/4,416.00
FMC TECHNOLOGIES INC	0.000	L.I.T	30249U101	23.3000	2,500.00	55,850.00	58,250.00
FND CUKP	2.708	L IND	302520101 344849104	35.4500 23.4500	2,200.00	00,330.00	11,990.00
FOUL LOCKER INC	1.023	FCE.A		47.5100	1,400.00	63,917.00	66,514.00
FOREST CITT ENTERPRI	0.757	rce.A	242220TO/	47.5100	1,400.00	03,917.00	00,514.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
		- COMMO	N STOCK	- EXTERNALLY				
	Portfolio	- 5IN	IN'	TECH - 1000				
	Instrument	- COM	COI	MMON STOCK				
FOREST LABORATORIES INC. FORTUNE BRANDS INC. FOUNDRY NETWORKS INC FOX ENTERTAINMENT GRP INC. FPL GROUP INC. FRANKLIN RESOURCES INC FREDDIE MAC FREEDORT MCMORAN CLASS B FRIEDMAN BILLINGS RAMSEY -A FULTON FINANCIAL CORP GALLAGHER (ARTHUR) J & CO. GANNETT INC GAP INC GENERAL DYNAMICS CORP. GENERAL DYNAMICS CORP. GENERAL MILLS INC GENERAL MILLS INC GENERAL MOTORS CORP GENZYME CORP. GEN. DIV. GEORGIA PACIFIC GETTY IMAGES INC. GILEAD SCIENCES INC. GILLETTE CO GLOBAL PAYMENTS INC-W/I GOLDEN WEST FINANCIAL CORP GOODRICH CORP. GRACO INC. GRAINGER W W INC GREAT PLAINS ENERGY INC GREENPOINT FINANCIAL GTECH HOLDINGS CORP GUIDANT CORP. H & R BLOCK INC. HALLIBURTON COMPANY HARLEY-DAVIDSON INC HARRAH'S ENTERTAINMENT INC. HARSCO CORP		0.000	FRX	345838106	61.8000	11,600.00	451,826.32 264,332.53 408,713.84	716,880.00
FORTUNE BRANDS INC.		1.678	FO	349631101Q	71.4900	5,600.00	264,332.53	400,344.00
FOUNDRY NETWORKS INC		0.000	FDRY	35063R100	27.3600	19,300.00	408,713.84	528,048.00
FOX ENTERTAINMENT GRP INC.	- C	0.000	FOX	35138T107	29.1500	15,100.00 6,600.00	424,612.00 370,558.49	440,165.00
FPL GROUP INC.		3.668	FPL	302571104Q	65.4200	6,600.00	370,558.49	431,772.01
FRANKLIN RESOURCES INC		0.653	BEN	354613101Q	52.0600	6,600.00 13,800.00 4,800.00 21,200.00	514,754.86 223,680.84 491,147.81 169,584.99 272,385.92	718,427.99
FREDDIE MAC		1.783	FRE	313400301Q	58.3200	4,800.00	223,680.84	279,936.00
FREEPORT MCMORAN CLASS B		1.898	FCX	35671D857	42.1300	21,200.00 7,800.00 13,300.00	491,147.81	893,156.01
FRIEDMAN BILLINGS RAMSEY -A	•	5.892	FBR	358434108	23.0800	7,800.00	169,584.99	180,024.00
FULTON FINANCIAL CORP		2.921	FULT	360271100	21.9100	13,300.00	272,385.92	291,403.00
GALLAGHER (ARTHUR) J & CO.		2.216	AJG	363576109Q	32.4900	4,900.00 10,600.00	133,574.00	159,201.00
GANNETT INC		1.121	GCI	364730101Q	89.1600	10,600.00	/21,/34.21	945,096.00
GAP INC		0.383	GPS	364760108Q 368710406	23.2100 93.5700	22,700.00	4/0,130.51	526,867.00
GENERAL DYNAMICS CORD		1 416	DNA		90.3900	6,600.00	11 007 54	017,502.00
CENERAL DINAMICS CORP.		7.410	GD CE	369550108Q 3696041030	30.9800	197 900 00	11,907.54	TO,U/O.UU
CENERAL ELECTRIC CO		2.302	CIC	370334104Q	45.3000	2 500 00	133,574.00 721,734.21 470,130.51 462,707.20 11,987.54 5,230,086.94 359,313.50	3,021,141.99
GENERAL MILLS INC		2.720	GID	3704421050	53.4000	4 900 00	206,716.23 483,530.62 224,190.24 219,926.07 759,724.07	261 660 00
GENZYME CORP GEN DIV		0 000	GENZ	372917104	49.3400	4,900.00 13,500.00	483 530 62	261,660.00 666,090.01
GEORGIA PACIFIC		1.630	GP	3732981080	30.6700	8,900.00	224.190.24	272,963.00
GETTY IMAGES INC		0.000	GYT	374276103	50.1300	5.600.00	219.926.07	280,728.00
GILEAD SCIENCES INC.		0.000	GILD	375558103	58.1400	5,600.00 13,900.00	759.724.07	808,146.00
GILLETTE CO		1.769	G	3757661020	36.7300	5,400.00	186,768.27	198,342.00
GLOBAL PAYMENTS INC-W/I		0.339	GPN	37940X102	47.1200	5,400.00 3,400.00	186,768.27 115,634.00 244,251.39 622,767.78 160,468.60	160,208.00
GOLDEN WEST FINANCIAL CORP		0.387	GDW	381317106Q	103.1900	4,500.00	244,251.39	464,355.00
GOLDMAN SACHS GROUP INC		1.012	GS	38141G104	98.7300	4,500.00 8,400.00 6,300.00	622,767.78	829,332.00
GOODRICH CORP.		2.694	GR	382388106Q	29.6900	6,300.00	160,468.60	187,047.00
GRACO INC.		1.396	GGG	384109104	40.1000	7,200.00	230,821.06 322,010.96	288,720.00
GRAINGER W W INC		1.561	GWW	384802104Q	47.3900	7,200.00 6,900.00 14,200.00	322,010.96	326,991.00
GREAT PLAINS ENERGY INC		5.216	GXP	391164100	31.8200	14,200.00	407,811.94 214,630.00 372,313.66	451,844.00
GREENPOINT FINANCIAL		2.718	GPT	395384100	35.3200	6,350.00	214,630.00	224,282.00
GTECH HOLDINGS CORP		1.374	GTK	400518106	49.4900	9,200.00	372,313.66	455,308.00
GUIDANT CORP.		0.531	GDT	401698105Q	60.2000	7,600.00 2,500.00	365,782.41 101,143.99	457,520.00
H & R BLOCK INC.		1.444	HRB	093671105Q	55.3700	2,500.00	101,143.99	138,425.01
HALLIBURTON COMPANY		1.923	HAL	406216101Q	26.0000	2,500.00 38,100.00 8,300.00 8,600.00	805,963.49 339,249.79 339,550.32	990,600.01
HARLEY-DAVIDSON INC		0.673	HDI	412822108Q	47.5300	8,300.00	339,249.79	394,499.00
HARMAN INTERNATIONAL		0.067	HAR	413086109	73.9800	8,600.00	339,550.32	394,499.00 636,228.00
HARRAH'S ENTERTAINMENT INC.		2.411	HE.I.	413619107	49.7700	1,300.00	43,881.34 222,906.33	64,701.01
HARBOU CORP		∠.510	нSС	415864107Q	43.8200	5,900.00	222,906.33	∠58,538.UU

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	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5IN	IN	TECH - 1000	THEWIGED			
	Portfolio - 5IN Instrument - COM	CO	MMON STOCK				
HARTE-HANKS INC. HARTFORD FINL SERVICES HASBRO BRADLEY HCC INSURANCE HOLDINGS INC. HEALTH NET HENRY (JACK) & ASSOCIATES HENRY SCHEIN INC HERSHEY FOODS CORP. HEWLETT-PACKARD CO HIBERNIA CORP CL-A HILTON HOTELS CORP. HOME DEPOT INC. HON INDUSTRIES HONEYWELL INTERNATIONAL INC HOVNANIAN ENTERPRISES-A	0 554			04 7500	4 000 00	<b>50.000.00</b>	.=
HARTE-HANKS INC.	0.551	HHS	416196103	21.7500	4,000.00	73,200.00 203,112.96 436,521.34 268,3344.55 66,482.23 103,000.68 93,423.00 394,514.88 1,100,399.57 69,552.00 30,858.76 228,667.99 241,781.84 52,164.50 146,738.18 154,882.00 322,319.67 251,617.00 212,827.59 48,906.00 247,793.33 274,372.43 386,503.27 76,298.29 518,168.72 367,117.33 84,710.80 106,591.85 200,970.00 67,754.00 2,422,747.44 823,825.43 175,310.51	87,000.00
HARTFORD FINL SERVICES	1.897	HIG	416515104	59.0300	3,900.00	203,112.96	230,217.00
HASBRO BRADLEY	0.563	HAS	418056107Q	21.2800	24,200.00	436,521.34	514,976.00
HCC INSURANCE HOLDINGS INC.	0.943	HCC	404132102	31.8000	9,200.00	268,344.55	292,560.00
HEALTH NET	0.000	HNT	42222G108	32.7000	2,200.00	66,482.23	71,940.00
HENRY (JACK) & ASSOCIATES	0.680	JKHY	426281101	20.5800	5,200.00	103,000.68	107,016.00
HENRY SCHEIN INC	0.000	HSIC	806407102	67.5800	1,900.00	93,423.00	128,402.00
HERSHEY FOODS CORP.	2.052	HSY	427866108Q	76.9900	6,200.00	394,514.88	477,338.00
HEWLETT-PACKARD CO	1.393	HPQ	428236103Q	22.9700	47,100.00	1,100,399.57	1,081,887.00
HIBERNIA CORP CL-A	3.062	HIB	428656102	23.5100	3,600.00	69,552.00	84,636.00
HILTON HOTELS CORP.	0.467	$_{ m HLT}$	432848109Q	17.1300	2,700.00	30,858.76	46,251.01
HOME DEPOT INC.	0.789	HD	437076102Q	35.4900	6,600.00	228,667.99	234,234.00
HON INDUSTRIES	1.200	HNI	438092108	43.3200	7,100.00	241,781.84	307,572.00
HONEYWELL INTERNATIONAL INC	2.243	HON	438516106Q	33.4300	1,700.00	52,164.50	56,831.00
HOVNANIAN ENTERPRISES-A	0.000	HOV	442487203	87.0600	1,800.00	146,738.18	156,708.00
HUBBELL INC	2.993	HUB.B	443510201Q	44.1000	4,600.00	154,882.00	202,860.00
HUDSON CITY BANCORP INC	1.571	HCBK	443683107	38.1800	12,400.00	322,319.67	473,432.00
HUDSON UNITED BANCORP	3.247	HU	444165104	36.9500	7,100.00	251,617.00	262,345.00
HUGHES ELECTRONICS CORP	0.000	HS	444418107	16.5500	16,381.68	212,827.59	271,116.80
HUMAN GENOME SCIENCE	0.000	HGSI	444903108	13.2500	3.800.00	48,906.00	50,350.00
HIIMANA INC	0.000	HIIM	444859102	22.8500	12.100.00	247.793.33	276.485.00
HINT (JB) TRANSPRT SVCS INC	0.000	TRHT	445658107	27.0100	11 600 00	274 372 43	313 316 00
HINTINGTON BANCSHARES	3 111	HRAN	446150104	22.5000	19 900 00	386 503 27	447 750 01
TOS CORDORATION	0.000	TCOS	449295104	41.2800	2 300 00	76 298 29	94 944 00
TILINOIS TOOL WORKS	1 144	TTW	452308109Q	83.9100	8 200 00	518 168 72	688 062 00
IMCLONE SYSTEMS	0 000	TMCT.	45245W109	39.6600	9 700 00	367 117 33	384 702 00
TMC HEALTH TMC	0.000	DY	449934108	24 8600	4 200 00	84 710 80	104 412 00
THOUGHTONICE COMMINITY DAME	2 224	TCDC	453414104	35.9700	2 000 00	106 501 95	104,412.00
THE COMPONED CIDCUIT CYCTEMS	0.000	TCBC	45811K208	28.4900	7 700 00	200,591.85	210 272 00
INTEGRALED CIRCUIT SISTEMS	0.000	TCSI	458118106	17.1700	7,700.00	200,970.00	219,373.00
INTEGRALED DEVICE TECH INC	0.000	TDIT	450110100	32.2000	3,800.00	2 422 747 44	05,240.00
INIEL CORP.	0.248	INIC	458140100Q	32.2000	85,200.00	2,422,747.44	2,743,440.00
INTERACTIVE CORP	0.000	IACI	45840Q101	33.9300	22,238.00	823,825.43	/54,535.35
INTERNATIONAL BANCSH	2.120	TROC	459044103	47.1500	3,900.00	823,825.43 175,310.51 409,042.29	183,885.00
INTERNATIONAL PAPER	2.319	Th	460146103Q	43.1100	11,400.00	409,042.29	491,453.99
INTERNATIONAL RECTIFIER CORP	0.000	IRF	460254105	49.4100	5,400.00	243,111.83	266,814.00
INTERNATL FLAVORS & FRAGRANC	LES 1.832	IFF	459506101Q	34.9200	12,300.00	371,671.07	429,516.00
INTERSIL HOLDINGS CORP	0.482	ISIL	46069S109	24.8500	6,200.00	162,410.34	154,070.00
HON INDUSTRIES HONEYWELL INTERNATIONAL INC HOVNANIAN ENTERPRISES-A HUBBELL INC HUDSON CITY BANCORP INC HUDSON UNITED BANCORP HUGHES ELECTRONICS CORP HUMAN GENOME SCIENCE HUMANA INC. HUNT (JB) TRANSPRT SVCS INC HUNTINGTON BANCSHARES ICOS CORPORATION ILLINOIS TOOL WORKS IMCLONE SYSTEMS IMS HEALTH INC. INDEPENDENCE COMMUNITY BANK INTEGRATED CIRCUIT SYSTEMS INTEGRATED DEVICE TECH INC INTEL CORP. INTERNATIONAL BANCSH INTERNATIONAL BANCSH INTERNATIONAL PAPER INTERNATIONAL RECTIFIER CORP INTERNATIONAL RECTIFIER CORP INTERNATIONAL RECTIFIER CORP INTERNATIONAL FARGRANC INTERSIL HOLDINGS CORP INTL BUS MACH CORP INTL GAME TECHNOLOGY	0.690	IBM	459200101Q	92.6800	22,600.00	243,111.83 371,671.07 162,410.34 1,978,409.48 465,341.99	2,094,568.00
INTL GAME TECHNOLOGY	1.120	IGT	459902102	35.7000	26,000.00	465,341.99	928,199.98

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	Portfolio - 5IN	IN	TECH - 1000				
	Instrument - COM	CO	MMON STOCK				
INTUIT INC. INVITROGEN CORP IRON MTN INC PA ITT EDUCATIONAL SERVICES INC	0.00	) INTU	461202103	52.9100	1,500.00	59,909.66 107,764.65	79,365.00
INVITROGEN CORP	0.00	) IVGN	46185R100	70.0000	1,800.00	107,764.65	126,000.00
IRON MTN INC PA	0.00	) IRM	462846106	39.5400	11,800.00 7,500.00	107,764.65 464,867.06 343,348.64 98,226.97 360,319.71 22,484.07 192,925.66 296,780.00 61,197.06 162,522.72	466,572.00
ITT EDUCATIONAL SERVICES INC	0.00	) ESI	45068B109	46.9700	7,500.00	343,348.64	352,275.00
ITT INDUSTRIES INC IVAX CORP J C PENNEY INC JABIL CIRCUIT INC JACOBS ENGINEERING GROUP	0.86	2 ITT	450911102	74.2100	1,900.00 20,600.00	98,226.97	140,999.00
IVAX CORP	0.00	XVI C	465823102	23.8800	20,600.00	360,319.71	491,928.00
J C PENNEY INC	1.90	2 JCP	708160106Q	26.2800	1,100.00	360,319.71 22,484.07 192,925.66 296,780.00 61,197.06 162,522.72 647,356.27 1,946,184.84	28,908.00
JABIL CIRCUIT INC	0.00	) JBL	466313103	28.3000	10,300.00	192,925.66	291,490.00
JACOBS ENGINEERING GROUP JEFFERSON PILOT JEFFERIES GROUP INC JETBLUE AIRWAYS CORP JOHNSON & JOHNSON JOHNSON CONTROLS JP MORGAN CHASE & CO. JUNIPER NETWORKS INC KB HOME KELLOGG CO. KEYCORP KEYSPAN CORPORATION KINDER MORGAN INC. KLA-TENCOR CORP. KNIGHT RIDDER KOHLS CORP KRISPY KREME DOUGHNUTS INC	0.00	) JEC	469814107	48.0100	7,600.00	296,780.00	364,876.00
JEFFERSON PILOT	2.60	5 JP	475070108Q	50.6500	1,500.00	61,197.06	75,975.00
JEFFRIES GROUP INC	0.96	) JEF	472319102	33.0200	5,500.00	162,522.72	181,610.00
JETBLUE AIRWAYS CORP	0.00	) JBLU	477143101	26.5200			
JOHNSON & JOHNSON	1.85	3 JNJ	478160104Q	51.6600	50,300.00	1,946,184.84 402,137.95 1,215,601.12 236,093.10 94,804.95 151,900.17 268,644.16 233,567.95 256,101.19 242,137.73 398,727.17 59,753.54 110,491.43 20,434.10 171,674.12 116,100.00 209,396.01 886,037.04 593,239.02 210,563.02	2,598,498.00
JOHNSON CONTROLS	0.77	5 JCI	478366107Q	116.1200	5,100.00	402,137.95	592,211.99
JP MORGAN CHASE & CO.	3.70	2 JPM	46625H100Q	36.7300	35,700.00	1,215,601.12	1,311,261.00
JUNIPER NETWORKS INC	0.00	) JNPR	48203R104	18.6800	17,500.00	236,093.10	326,900.00
KB HOME	1.37	3 KBH	48666K109Q	72.5200	2,000.00	94,804.95	145,040.00
KELLOGG CO.	2.65	2 K	487836108Q	38.0800	4,700.00	151,900.17	178,976.00
KEYCORP	4.22	9 KEY	493267108Q	29.3200	11,000.00	268,644.16	322,520.00
KEYSPAN CORPORATION	4.83	7 KSE	49337W100	36.8000	6,900.00	233,567.95	253,920.00
KINDER MORGAN INC.	2.70	7 KMI	49455P101	59.1000	5,500.00	256,101.19	325,050.00
KLA-TENCOR CORP.	0.00	) KLAC	482480100	58.6700	5,500.00	242,137.73	322,685.00
KNIGHT RIDDER	1.65	4 KRI	499040103Q	77.3700	6,800.00	398,727.17	526,115.99
KOHLS CORP	0.00	) KSS	500255104	44.9400	1,200.00	59,753.54	53,928.00
KRISPY KREME DOUGHNUTS INC	0.00	) KKD	501014104	36.6000	3,000.00	110,491.43	109,800.00
KROGER CO.	0.00	) KR	501044101	18.5100	1,100.00	20,434.10	20,361.00
LAM RESEARCH CORP	0.00	) LRCX	512807108	32.3000	6,700.00	171,674.12	216,410.00
LANCASTER COLONY CORP	2.03	7 LANC	513847103	45.1600	3,000.00	116,100.00	135,480.00
KROGER CO. LAM RESEARCH CORP LANCASTER COLONY CORP LEAR CORP. LEGG MASON INC. LEHMAN BROTHERS HOLDING	1.30	4 LEA	521865105	61.3300	4,000.00	209,396.01	245,320.00
LEGG MASON INC.	0.77	7 LM	524901105	77.1800	13,300.00	886,037.04	1,026,494.00
LEHMAN BROTHERS HOLDING	0.62	l LEH	524908100Q	77.2200	11,968.00	593,239.02	924,168.96
LENNAR CORPORATION	0.52	) LEN	526057104	96.0000	2,900.00 4,800.00	210,563.02 183,120.00	278,400.00 221,280.00
LEUCADIA NATIONAL CORP	0.54	2 LUK	527288104	46.1000	4,800.00	183,120.00	221,280.00
LEXMARK INTERNATIONAL INC.	0.00	) LXK	529771107	78.6400	7,100.00	183,120.00 422,667.35 60,525.08 18,528.00 45,474.01 364,399.86	558,344.00
LIBERTY MEDIA CORP-A	0.00	) L	530718105	11.8900	5,100.00	60,525.08	60,639.00
LINCARE HOLDINGS INC.	0.00	) LNCR	532791100	30.0300	600.00	18,528.00	18,018.00
LINCOLN NATIONAL CORP	3.46	7 LNC	534187109Q	40.3700	1,200.00	45,474.01	48,444.00
LEHMAN BROTHERS HOLDING LENNAR CORPORATION LEUCADIA NATIONAL CORP LEXMARK INTERNATIONAL INC. LIBERTY MEDIA CORP-A LINCARE HOLDINGS INC. LINCOLN NATIONAL CORP LINEAR TECHNOLOGY CORP	0.76	) LLTC	535678106	42.0700	12,100.00	364,399.86	509,047.00
LIZ CLAIBORNE	0.63	4 LIZ	5393201010	35.4600	13,500.00	436,564.11	478,710.00

Group = COMMON STOCK = EXTERNALLY MANAGED   FORT 611s0 = 51N	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
Portfolio								
LOWE'S COS  LOWE'S COS  LOWES COS					MANAGED			
LONE'S COS  O.216 LOW 5486611070 55.3900 11,300.00 383,083.24 625,907.00 LYONDELL CHENICAL COMPANY 5.309 LYO 5520781070 16.9500 13,800.00 198,858.00 233,910.00 MACT BANK CORPORATION 1.220 MTB 552561104 98.3000 2,300.00 204,838.00 226,090.00 MACROMEDIA INC 0.000 MACR 556100105 17.8400 5,200.00 111,971.27 92,768.00 MANDRALAY RESORT GROUP 2.415 MBG 562567107 44.7200 2,500.00 1109,845.83 111,800.00 MARNOR CARE INC. 1.446 HCR 564055101 34.7700 9,700.00 308,253.95 335,329.00 MANFOWER INC 0.424 MANN 56418H100 47.0800 1,300.00 45,227.00 61,204.00 MARATHON OIL CORP 3.302.2 MRO 565849106C 33.0900 6,200.00 147,531.54 205,158.00 MARRACH CORP 0.000 MKL 570535104 253.5100 1,800.00 457,486.60 456,318.00 MARRACH CORP 0.000 MKL 570535104 253.5100 1,800.00 457,486.60 456,318.00 MARSHALL SULVEY CORP 1.882 MI 571841002 47.8900 31,600.00 147,332.63 170,940.00 MARSHALL S LISLEY CORP 1.882 MI 571841002 47.8900 31,600.00 1438,703.24 1,513,324.00 MARSHALL S LISLEY CORP 1.882 MI 57184100 46.9000 1,200.00 48,020.40 56,364.00 MARSHALL S LISLEY CORP 1.882 MI 57184100 47.0800 5,300.00 86,524.76 126,225.00 MARTIOTT MATERIALS 1.532 MLM 573284106 46.9700 1,200.00 48,020.40 56,364.00 MASCO CORP 2.334 MAS 57459106C 47.400 2,000.00 54,060.00 54,080.00 MAXION CORP 0.000 MKC 57778205 11.100 4,900.00 53,666.28 61,047.00 MAXION CORP 1.660 MKC 57978026C 30.100 8,400.00 53,666.28 61,047.00 MAXION CORP 1.660 MKC 57978026C 30.100 8,400.00 32,749.86 335,205.00 MCDATATOROPARITION 1.611 MCD 580135101Q 24.8800 33,000.00 32,449.86 335,205.00 MCDATATOROPARITION 1.611 MCD 580135101Q 24.8800 34,400.00 32,438.40 32,466.95 24,590.00 MCDATATOROPARITION 1.611 MCD 580135101Q 24.8								
MEDITION INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00								
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	LOWE'S COS	0.216	LOW		55.3900	11,300.00	383,083.24	625,907.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	LYONDELL CHEMICAL COMPANY	5.309	LYO		16.9500	13,800.00		
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	M&T BANK CORPORATION	1.220	MTB					
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MACROMEDIA INC	0.000	MACR				111,971.27	92,768.00
MEDITION INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MANDALAY RESORT GROUP	2.415	MBG				109,845.83	111,800.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MANOR CARE INC.	1.446	HCR			9,700.00	308,253.95	335,329.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MANPOWER INC	0.424	MAN			1,300.00	45,227.00	61,204.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MARATHON OIL CORP	3.022	MRO			6,200.00 1 000 00	147,531.54	205,158.00 456 219 00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MARAEL CORP MARAEL CORP	0.000	MVD			1,000.00 3 700 00	147 732 63	170 040 00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MARCH & MCLENNAN COS	2 580	MMC			3,700.00	1 438 703 24	1 513 324 00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MARSHALL & ILSLEY CORP	1.882	MT			3.300.00	86.524.76	126.225.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MARTIN MARIETTA MATERIALS	1.532	MLM			1,200.00	48,020.40	56,364.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MASCO CORP.	2.334	MAS			2,000.00	54,060.00	54,820.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MAXIM INTGRTD PRDCTS INC.	0.642	MXIM			5,300.00	166,130.60	263,939.99
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MAXTOR CORP	0.000	MXO	577729205	11.1000	4,900.00	53,964.68	54,390.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MAY DEPT STORES	3.302	MAY	577778103Q	29.0700	2,100.00	53,606.28	61,047.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MBIA INC.	1.350	MBI			6,000.00	290,019.44	355,380.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MBNA CORP	1.609	KRB		24.8500	34,400.00	569,795.03	854,840.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	McCORMICK & CO	1.860	MKC		30.1000	8,400.00	231,725.72	252,840.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MCDATA CORPORATION-A	0.000	MCDTA		9.5300	3,200.00	37,175.89	30,496.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MCDONALDS CORPORATION	1.611	MCD		24.8300	13,500.00	329,449.86	335,205.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MCGRAW HILL INC	1.544	MHP		69.9200	6,300.00	306,917.39	440,496.00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MEADWEGENAGO	2.855	MINT		23.8100	11,600.00	254,382.48 101 104 E4	270,190.00 120,025,00
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MEDCO DENITE COLUTTONS INC	0.000	MIIC		29.7500	10 744 00	200 210 10	139,023.00 365 188 56
MEDITRINIC INC 0.596 MDT 585055106Q 48.6100 24,800.00 893,451.31 1,205,527.99 MELLON FINANCIAL CORP. 1.993 MEL 58551A108Q 32.1100 6,900.00 221,963.87 221,559.00 MERCANTILE BANC. 2.896 MRBK 587405101Q 45.5800 3,900.00 158,067.00 177,762.00 MERCK & CO INC 3.203 MRK 589331107Q 46.2000 48,700.00 2,293,466.95 2,249,940.00	MEDICIS PHARMACEUTICAL CORE	0.000	MRX		71 3000	4 500 00	252 045 00	320 850 00
MEDTRONIC INC         0.596 MDT         585055106Q         48.6100         24,800.00         893,451.31         1,205,527.99           MELLON FINANCIAL CORP.         1.993 MEL         58551A108Q         32.1100         6,900.00         221,963.87         221,559.00           MERCANTILE BANC.         2.896 MRBK         587405101Q         45.5800         3,900.00         158,067.00         177,762.00           MERCK & CO INC         3.203 MRK         589331107Q         46.2000         48,700.00         2,293,466.95         2,249,940.00           MERCURY INTERACTIVE CORP.         0.000 MERQ         589405109         48.6400         11,500.00         343,234.21         559,359.99           MERREDITH CORPORATION         0.778 MDP         589433101Q         48.8100         6,100.00         244,297.98         297,740.98           MERRILL LYNCH & CO. INC.         1.091 MER         590188108Q         58.6500         20,300.00         792,418.62         1,190,595.01           METLIFE INC         0.683 MET         59156R108         33.6700         11,700.00         337,199.36         393,939.00           METTO GOLDWYN MAYER         0.000 MGM         591610100         17.0900         3,200.00         51,695.04         54,688.00           METTLER-TOLEDO INTERNATIONAL         0.000 MTD </td <td>MEDIMMUNE INC</td> <td>0.000</td> <td>MEDI</td> <td></td> <td>25.4000</td> <td>8,700.00</td> <td>272.294.66</td> <td>220,980.00</td>	MEDIMMUNE INC	0.000	MEDI		25.4000	8,700.00	272.294.66	220,980.00
MELLON FINANCIAL CORP.         1.993 MEL         58551A108Q         32.1100         6,900.00         221,963.87         221,559.00           MERCANTILE BANC.         2.896 MRBK         587405101Q         45.5800         3,900.00         158,067.00         177,762.00           MERCK & CO INC         3.203 MRK         589331107Q         46.2000         48,700.00         2,293,466.95         2,249,940.00           MERCURY INTERACTIVE CORP.         0.000 MERQ         589405109         48.6400         11,500.00         343,234.21         559,359.99           MERRILL LYNCH & CORPORATION         0.778 MDP         589433101Q         48.8100         6,100.00         244,297.98         297,740.98           MERRILL LYNCH & CO. INC.         1.091 MER         590188108Q         58.6500         20,300.00         792,418.62         1,190,595.01           METLIFE INC         0.683 MET         59156R108         33.6700         11,700.00         337,199.36         393,939.00           METRO GOLDWYN MAYER         0.000 MGM         591610100         17.0900         3,200.00         51,695.04         54,688.00           METTLER-TOLEDO INTERNATIONAL         0.000 MTD         592688105         42.2100         1,700.00         65,288.84         71,757.00           MGIC INVESTMENT CORP         0.26	MEDTRONIC INC	0.596	MDT				893,451.31	1,205,527.99
MERCANTILE BANC.         2.896 MRBK         587405101Q         45.5800         3,900.00         158,067.00         177,762.00           MERCK & CO INC         3.203 MRK         589331107Q         46.2000         48,700.00         2,293,466.95         2,249,940.00           MERCURY INTERACTIVE CORP.         0.000 MERQ         589405109         48.6400         11,500.00         343,234.21         559,359.99           MEREDITH CORPORATION         0.778 MDP         589433101Q         48.8100         6,100.00         244,297.98         297,740.98           MERRILL LYNCH & CO. INC.         1.091 MER         590188108Q         58.6500         20,300.00         792,418.62         1,190,595.01           METLIFE INC         0.683 MET         59156R108         33.6700         11,700.00         337,199.36         393,939.00           METRO GOLDWYN MAYER         0.000 MGM         591610100         17.0900         3,200.00         51,695.04         54,688.00           METTLER-TOLEDO INTERNATIONAL         0.000 MTD         592688105         42.2100         1,700.00         65,288.84         71,757.00           MGIC INVESTMENT CORP         0.263 MTG         552848103Q         56.9400         1,000.00         55,129.50         56,940.00	MELLON FINANCIAL CORP.	1.993	MEL	~		6,900.00	221,963.87	221,559.00
MERCK & CO INC         3.203 MRK         589331107Q         46.2000         48,700.00         2,293,466.95         2,249,940.00           MERCURY INTERACTIVE CORP.         0.000 MERQ         589405109         48.6400         11,500.00         343,234.21         559,359.99           MEREDITH CORPORATION         0.778 MDP         589433101Q         48.8100         6,100.00         244,297.98         297,740.98           MERRILL LYNCH & CO. INC.         1.091 MER         590188108Q         58.6500         20,300.00         792,418.62         1,190,595.01           METLIFE INC         0.683 MET         59156R108         33.6700         11,700.00         337,199.36         393,939.00           METRO GOLDWYN MAYER         0.000 MGM         591610100         17.0900         3,200.00         51,695.04         54,688.00           METLLER-TOLEDO INTERNATIONAL         0.000 MTD         592688105         42.2100         1,700.00         65,288.84         71,757.00           MGIC INVESTMENT CORP         0.263 MTG         552848103Q         56.9400         1,000.00         55,129.50         56,940.00	MERCANTILE BANC.	2.896	MRBK	587405101Q	45.5800	3,900.00	158,067.00	177,762.00
MERCURY INTERACTIVE CORP.         0.000 MERQ         589405109         48.6400         11,500.00         343,234.21         559,359.99           MEREDITH CORPORATION         0.778 MDP         589433101Q         48.8100         6,100.00         244,297.98         297,740.98           MERRILL LYNCH & CO. INC.         1.091 MER         590188108Q         58.6500         20,300.00         792,418.62         1,190,595.01           METLIFE INC         0.683 MET         59156R108         33.6700         11,700.00         337,199.36         393,939.00           METRO GOLDWYN MAYER         0.000 MGM         591610100         17.0900         3,200.00         51,695.04         54,688.00           METTLER-TOLEDO INTERNATIONAL         0.000 MTD         592688105         42.2100         1,700.00         65,288.84         71,757.00           MGIC INVESTMENT CORP         0.263 MTG         552848103Q         56.9400         1,000.00         55,129.50         56,940.00	MERCK & CO INC	3.203	MRK	589331107Q	46.2000	48,700.00	2,293,466.95	2,249,940.00
MEREDITH CORPORATION         0.778 MDP         589433101Q         48.8100         6,100.00         244,297.98         297,740.98           MERRILL LYNCH & CO. INC.         1.091 MER         590188108Q         58.6500         20,300.00         792,418.62         1,190,595.01           METLIFE INC         0.683 MET         59156R108         33.6700         11,700.00         337,199.36         393,939.00           METRO GOLDWYN MAYER         0.000 MGM         591610100         17.0900         3,200.00         51,695.04         54,688.00           METTLER-TOLEDO INTERNATIONAL         0.000 MTD         592688105         42.2100         1,700.00         65,288.84         71,757.00           MGIC INVESTMENT CORP         0.263 MTG         552848103Q         56.9400         1,000.00         55,129.50         56,940.00	MERCURY INTERACTIVE CORP.	0.000	MERQ	589405109	48.6400	11,500.00	343,234.21	559,359.99
MERRILL LYNCH & CO. INC.         1.091 MER         590188108Q         58.6500         20,300.00         792,418.62         1,190,595.01           METLIFE INC         0.683 MET         59156R108         33.6700         11,700.00         337,199.36         393,939.00           METRO GOLDWYN MAYER         0.000 MGM         591610100         17.0900         3,200.00         51,695.04         54,688.00           METTLER-TOLEDO INTERNATIONAL         0.000 MTD         592688105         42.2100         1,700.00         65,288.84         71,757.00           MGIC INVESTMENT CORP         0.263 MTG         552848103Q         56.9400         1,000.00         55,129.50         56,940.00	MEREDITH CORPORATION	0.778	MDP	~	48.8100	6,100.00	244,297.98	297,740.98
METLIFE INC         0.683 MET         59156R108         33.6700         11,700.00         337,199.36         393,939.00           METRO GOLDWYN MAYER         0.000 MGM         591610100         17.0900         3,200.00         51,695.04         54,688.00           METTLER-TOLEDO INTERNATIONAL         0.000 MTD         592688105         42.2100         1,700.00         65,288.84         71,757.00           MGIC INVESTMENT CORP         0.263 MTG         552848103Q         56.9400         1,000.00         55,129.50         56,940.00	MERRILL LYNCH & CO. INC.	1.091	MER		58.6500	20,300.00	792,418.62	1,190,595.01
METRO GOLDWYN MAYER 0.000 MGM 591610100 17.0900 3,200.00 51,695.04 54,688.00 METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 42.2100 1,700.00 65,288.84 71,757.00 MGIC INVESTMENT CORP 0.263 MTG 552848103Q 56.9400 1,000.00 55,129.50 56,940.00	METLIFE INC	0.683	MET		33.6700	11,700.00	337,199.36	393,939.00
MEITTEER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 42.2100 1,700.00 65,288.84 71,757.00 MGIC INVESTMENT CORP 0.263 MTG 552848103Q 56.9400 1,000.00 55,129.50 56,940.00	METRO GOLDWYN MAYER	0.000	MGM		17.0900	3,200.00	51,695.04	54,688.00
MGIC INVESTMENT CORF 0.203 MIG 5520461U3Q 50.940U 1,000.00 55,129.50 56,940.00	METTLER-TOLEDO INTERNATIONA	AL 0.000	MTC		42.2100	1,700.00	65,288.84	71,757.00
	MGTC TIMESTMENT COKE	0.263	MIG	227040T03Å	30.9400	1,000.00	33,149.50	30,940.00

						Book Value	
	- COMMOI	N STOCK	- EXTERNALLY 1				
	- 5IN	IN	ГЕСН - 1000				
Instrument -	- COM	COI	MMON STOCK				
	0.905	MIK	594087108	44.2000	400.00	15,048.00	17,680.00
	0.581	MSFT	594918104	27.5400	171,400.00	5,800,865.72	4,720,356.00
ICES	0.000	MME	59523C107	64.8000	6,300.00	307,600.98	408,240.00
3	0.000	MLNM	599902103	18.6700	12,300.00	177,112.13	229,641.00 80,091.00
	0.597	MLHR	600544100	24.2700	3,300.00	79,919.40	80,091.00
	1.022	MIL	601073109Q	43.0500	400.00	17,638.66	17,220.00
	0.000	MHK	608190104	70.5400	3,900.00	225,108.00	275,106.00
	1 006	MOLX	611667101	34.8900	7,500.00	203,548.31	261,674.99
	1.806	MNTCT	611742107	28.7800	7,200.00	108,380.73	207,210.00
	0.000	MOO	615260105	21.9000 60 EE00	2,500.00 E 700.00	25,073.25	24,900.00
2 2 9	1 729	MMD	6174464480	57 9700	19 800 00	1 067 947 20	1 145 826 00
. a c	1 137	MOT	6200761090	14 0700	4 300 00	58 001 41	60 501 00
	1 224	MIIR	6267171020	65 3100	6 600 00	334 762 50	431 046 00
	0.475	MYT	6285301070	25.2600	37.100.00	745.063.32	937.146.00
	3.771	NCC	6354051030	33.9400	14.700.00	412.429.38	498,918.00
	4.419	NFG	6361801010	24.4400	8,000.00	206,547.82	937,146.00 498,918.00 195,520.00
	0.439	NATI	636518102	45.4700	2,500.00	90,900.00	113,675.00
RP.	0.000	NSM	637640103	39.4100	6,500.00	248,773.81	256,165.00
	0.000	NAV	63934E108	47.8900	4,500.00	164,233.99	215,505.00
LASS	0.968	NMG.A	640204202	53.6700	5,200.00	218,239.34	215,505.00 279,084.00 106,425.00 418,812.01 443,282.50
3	0.000	NSCN	64117V107	24.7500	4,300.00	105,325.40	106,425.00
	0.000	NTAP	64120L104	20.5300	20,400.00	282,240.43	418,812.01
5	2.628	NYB	649445103	38.0500	11,650.00	318,829.62	443,282.50
	1.213	NYT	650111107Q	47.7900	10,100.00	388,709.39	482,679.00
	3.689	NWL	651229106Q	22.7700	4,200.00	128,249.91	95,634.00
3	0.411	NEM	2636607 Q	48.6100	4,600.00	195,877.34	223,606.00
?RF	0.578	NWS/A	652487802	30.2500	1,832.79	37,404.81	55,441.90
A	0.000	NXTL	65332V103	28.0600	32,200.00	405,298.93	903,532.00
	5.464	GAS	654086107Q	34.0400	7,400.00	215,044.49	251,896.00
	1.168	NKE	654106103Q	68.4600	6,000.00	293,816.89	410,760.00
	4.193	NI	654/3P105Q	21.9400	2,100.00	40,8/1.88	46,074.01 243,530.00
	1.282	JWIN	655664100Q	34.3000	/,IUU.UU	221,585.12	243,530.00
	1 627	MULDG	665859104	46 4200	4,500.00 3 100 00	125 106 22	106,425.00 143,902.00 67,206.79
	1 672	MUC	6668071020	95 6000	3,100.00 703.00	143,190.43 67 015 70	143,302.00 67 206 70
	0 000	MVI.C	6700071020	42 0500	2 600 00	82 952 32	100.79
	4 577	NST	67019E107	48 5000	4 400 00	205 216 00	109,330.00 213,400.00
	0.000	NTLT	62940M104	69.7500	6.000.00	231.918.50	418,500.00
I ( ) ( ) ( ) ( )	Portfolio Instrument -  ICES S  R & C	Portfolio - 5IN Instrument - COM  0.905 0.581  ICES 0.000 0.597 1.022 0.000 0.286 1.806 0.000 0.495 R & C 1.728 1.137 1.224 0.475 3.771 4.419 0.439 RP. 0.000	Portfolio - 5IN INTINSTRUMENT - COM CON	Portfolio - 5IN INTECH - 1000 COMMON STOCK  0.905 MIK 594087108 0.581 MSFT 594918104 0.000 MME 59523C107 0.000 MLNM 599902103 0.597 MLHR 600544100 1.022 MIL 601073109Q 0.000 MHK 608190104 0.286 MOLX 608554101 1.806 MON 61166W101 0.000 MNST 611742107 0.495 MCO 615369105 1.728 MWD 617446448Q 1.137 MOT 620076109Q 1.224 MUR 626717102Q 0.475 MYL 628530107Q 3.771 NCC 635405103Q 4.419 NFG 636180101Q 0.439 NATI 636518102 RP. 0.000 NSM 637640103 0.000 NSM 637640103 0.000 NSCN 64117V107	Instrument - COM COMMON STOCK  0.905 MIK 594087108 44.2000 0.581 MSFT 594918104 27.5400 ICES 0.000 MME 59523C107 64.8000 S 0.000 MLNM 599902103 18.6700 0.597 MLHR 600544100 24.2700 1.022 MIL 601073109Q 43.0500 0.000 MHK 608190104 70.5400 0.286 MOLX 608554101 34.8900 1.806 MON 61166W101 28.7800 0.000 MNST 611742107 21.9600 0.000 MNST 611742107 21.9600 0.495 MCO 615369105 60.5500 R & C 1.728 MWD 617446448Q 57.8700 1.137 MOT 620076109Q 14.0700 1.224 MUR 626717102Q 65.3100 0.475 MYL 628530107Q 25.2600 3.771 NCC 635405103Q 33.9400 4.419 NFG 636180101Q 24.4400 0.439 NATI 636518102 45.4700 RP. 0.000 NSM 637640103 39.4100	Portfolio - 5IN INTECH - 1000 Instrument - COM COMMON STOCK   0.905 MIK 594087108 44.2000 400.00 0.581 MSFT 594918104 27.5400 171,400.00 ICES 0.000 MME 59523C107 64.8000 6,300.00 S 0.000 MLNM 599902103 18.6700 12,300.00 0.597 MLHR 600544100 24.2700 3,300.00 1.022 MIL 601073109Q 43.0500 400.00 0.000 MHK 608190104 70.5400 3,900.00 0.286 MOLX 608554101 34.8900 7,500.00 1.806 MON 61166W101 28.7800 7,200.00 0.495 MCO 615369105 60.5500 5,700.00 0.495 MCO 615369105 60.5500 5,700.00 1.728 MWD 617446448Q 57.8700 19,800.00 1.137 MOT 620076109Q 14.0700 4,300.00 1.224 MUR 626717102Q 65.3100 6,600.00 0.475 MYL 628530107Q 25.2600 37,100.00 1.224 MUR 626717102Q 65.3100 6,600.00 0.475 MYL 628530107Q 25.2600 37,100.00 3.771 NCC 635405103Q 33.9400 14,700.00 4.419 NFG 636180101Q 24.4400 8,000.00 CRP. 0.000 NSM 637640103 39.4100 6,500.00 0.000 NSM 637640103 39.4100 6,500.00	Portfolio - 5IN INTECH - 1000 COMMON STOCK  0.905 MIK 594087108 44.2000 400.00 15,048.00 0.581 MSFT 594918104 27.5400 171,400.00 5,800,865.72 1000 MME 59523C107 64.8000 6,300.00 307,600.98 S 0.000 MLNM 599902103 18.6700 12,300.00 177,112.13 0.597 MLHR 600544100 24.2700 3,300.00 79,919.40 1.022 MIL 601073109Q 43.0500 400.00 17,638.66 0.000 MHK 608190104 70.5400 3,900.00 225,108.00 0.286 MOLX 608554101 34.8900 7,500.00 225,108.00 0.286 MON 61166W101 28.7800 7,200.00 168,386.73 0.000 MNST 611742107 21.9600 2,500.00 53,073.25 0.495 MCO 615369105 60.5500 5,700.00 256,374.62 1.728 MWD 617446448Q 57.8700 19,800.00 1,067,947.20 1.137 MOT 620076109Q 14.0700 4,300.00 58,001.41 1.224 MUR 626717102Q 65.3100 6,600.00 334,762.50 0.475 MYL 628530107Q 25.2600 37,100.00 745,063.32 3.771 NCC 635405103Q 33.9400 14,700.00 412,429.38 4.419 NFG 636180101Q 24.4400 8,000.00 206,547.82 0.439 NATI 636518102 45.4700 2,500.00 90,900.00 RP. 0.000 NSM 637640103 39.4100 6,500.00 248,773.81 0.000 NSM 637640103 39.4100 6,500.00 1664.233.99

EXTERNALLY H - 1000 N STOCK  70346105Q 7066G104 2944T105 86091109 74599105Q 70837103 80223104 81919106 81904108 8389X105 88899102 90768403 93718108Q 9331C108Q 95112102 95257105 96429307Q 00658107 00458107 004326107	56.0000 23.2500 466.0000		42,162.72 39,339.44 373,426.67 52,687.83 458,614.30 121,492.20 296,744.40 314,056.38 356,521.52 807,880.42 107,184.00 32,088.00 987,927.42 406,930.86 234,218.16 51,760.64 228,221.50 234,550.00 53,688.00 112,186.47 198,910.81 254,307.38 108,379.09 167,615.38 883,685.31 314,697.25 69,200.00 3,363,677.28 449,453.15	
H - 1000 N STOCK 70346105Q 7066G104 2944T105 86091109 74599105Q 70837103 80223104 81919106 81904108 8389X105 89899102 90768403 93718108Q 9331C108Q 95112102 95257105 96429307Q 00658107 03412106 03481101 04326107	56.0000 23.2500 466.0000			
70346105Q 7066G104 2944T105 86091109 74599105Q 70837103 80223104 81919106 81994108 8389X105 89899102 90768403 93718108Q 9531C108Q 95112102 95257105 96429307Q 00658107 03481101 04326107				
7066G104 2944T105 86091109 74599105Q 70837103 80223104 81919106 81904108 8389X105 89899102 90768403 93718108Q 95112102 95257105 96429307Q 00658107 003412106 03481101 04326107				
7066G104 2944T105 86091109 74599105Q 70837103 80223104 81919106 81904108 8389X105 89899102 90768403 93718108Q 95112102 95257105 96429307Q 00658107 003412106 03481101 04326107				
86091109 74599105Q 70837103 80223104 81919106 81994108 8389X105 89899102 90768403 9331C108Q 95112102 95257105 96429307Q 00658107 03412106 03481101 04326107				
74599105Q 70837103 80223104 81919106 819910105 89899102 90768403 93718108Q 9531C108Q 95112102 95257105 96429307Q 00658107 03412106 03481101 04326107				
70837103 80223104 81919106 81904108 8389X105 89899102 90768403 93718108Q 9331C108Q 95112102 95257105 96429307Q 00658107 03481101 04326107	42.2400 24.1900 25.3600 87.3300 40.3900 13.2000 44.2100 11.8900 85.1200 27.7700 67.6000 23.9000 26.8300 113.1500 64.1600 32.9200	17,700.00 5,200.00 12,750.00 4,700.00 11,100.00 64,400.00 2,900.00 2,800.00 19,300.00 17,600.00 4,500.00 2,600.00 9,800.00 2,100.00 800.00	458,614.30 121,492.20 296,744.40 314,056.38 356,521.52 807,880.42 107,184.00 32,088.00 987,927.42 406,930.86 234,218.16 51,760.64 228,221.50 234,550.00 53,688.00	747,647.99 125,788.00 323,340.00 410,451.00 448,329.00 850,080.01 128,209.00 33,292.00 1,642,816.00 488,752.00 304,200.00 62,140.00 262,934.00 237,615.00
80223104 81919106 81904108 83899102 90768403 93718108Q 9331C108Q 95112102 95257105 96429307Q 00658107 03412106 03481101 04326107	24.1900 25.3600 87.3300 40.3900 13.2000 44.2100 11.8900 85.1200 27.7700 67.6000 23.9000 26.8300 113.1500 64.1600 32.9200	5,200.00 12,750.00 4,700.00 11,100.00 64,400.00 2,900.00 2,800.00 19,300.00 17,600.00 4,500.00 2,600.00 9,800.00 2,100.00 800.00	121,492.20 296,744.40 314,056.38 356,521.52 807,880.42 107,184.00 32,088.00 987,927.42 406,930.86 234,218.16 51,760.64 228,221.50 234,550.00 53,688.00	125,788.00 323,340.00 410,451.00 448,329.00 850,080.01 128,209.00 33,292.00 488,752.00 304,200.00 62,140.00 262,934.00 237,615.00
81919106 81904108 8389X105 89899102 90768403 93718108Q 95112102 95257105 96429307Q 00658107 03412106 03481101 04326107	25.3600 87.3300 40.3900 13.2000 44.2100 11.8900 85.1200 27.7700 67.6000 23.9000 26.8300 113.1500 64.1600 32.9200	12,750.00 4,700.00 11,100.00 64,400.00 2,900.00 19,300.00 17,600.00 4,500.00 2,600.00 9,800.00 2,100.00 800.00	296,744.40 314,056.38 356,521.52 807,880.42 107,184.00 32,088.00 987,927.42 406,930.86 234,218.16 51,760.64 228,221.50 234,550.00 53,688.00	323,340.00 410,451.00 448,329.00 850,080.01 128,209.00 33,292.00 1,642,816.00 488,752.00 304,200.00 62,140.00 262,934.00 237,615.00
81904108 8389X105 89899102 90768403 93718108Q 9331C108Q 95112102 95257105 96429307Q 00658107 03412106 03481101 04326107	87.3300 40.3900 13.2000 44.2100 11.8900 85.1200 27.7700 67.6000 23.9000 26.8300 113.1500 64.1600 32.9200	4,700.00 11,100.00 64,400.00 2,900.00 2,800.00 19,300.00 17,600.00 4,500.00 2,600.00 9,800.00 2,100.00 800.00	314,056.38 356,521.52 807,880.42 107,184.00 32,088.00 987,927.42 406,930.86 234,218.16 51,760.64 228,221.50 234,550.00 53,688.00	410,451.00 448,329.00 850,080.01 128,209.00 33,292.00 1,642,816.00 488,752.00 304,200.00 62,140.00 262,934.00 237,615.00
8389X105 89899102 90768403 93718108Q 9331C108Q 95112102 95257105 96429307Q 00658107 03412106 03481101 04326107	40.3900 13.2000 44.2100 11.8900 85.1200 27.7700 67.6000 23.9000 26.8300 113.1500 64.1600 32.9200	11,100.00 64,400.00 2,900.00 2,800.00 19,300.00 17,600.00 4,500.00 2,600.00 9,800.00 2,100.00 800.00	356,521.52 807,880.42 107,184.00 32,088.00 987,927.42 406,930.86 234,218.16 51,760.64 228,221.50 234,550.00 53,688.00	448,329.00 850,080.01 128,209.00 33,292.00 1,642,816.00 488,752.00 304,200.00 62,140.00 262,934.00 237,615.00 51,328.00
89899102 90768403 93718108Q 9331C108Q 95112102 95257105 96429307Q 00658107 03412106 03481101 04326107	13.2000 44.2100 11.8900 85.1200 27.7700 67.6000 23.9000 26.8300 113.1500 64.1600 32.9200	2,900.00 2,800.00 19,300.00 17,600.00 4,500.00 2,600.00 9,800.00 2,100.00 800.00	807,880.42 107,184.00 32,088.00 987,927.42 406,930.86 234,218.16 51,760.64 228,221.50 234,550.00 53,688.00	850,080.01 128,209.00 33,292.00 1,642,816.00 488,752.00 304,200.00 62,140.00 262,934.00 237,615.00
90768403 93718108Q 9331C108Q 95112102 95257105 96429307Q 00658107 03412106 03481101 04326107	44.2100 11.8900 85.1200 27.7700 67.6000 23.9000 26.8300 113.1500 64.1600 32.9200	2,900.00 2,800.00 19,300.00 17,600.00 4,500.00 2,600.00 9,800.00 2,100.00 800.00	107,184.00 32,088.00 987,927.42 406,930.86 234,218.16 51,760.64 228,221.50 234,550.00 53,688.00	128,209.00 33,292.00 1,642,816.00 488,752.00 304,200.00 62,140.00 262,934.00 237,615.00
93718108Q 9331C108Q 95112102 95257105 96429307Q 00658107 03412106 03481101 04326107	85.1200 27.7700 67.6000 23.9000 26.8300 113.1500 64.1600 32.9200	2,800.00 19,300.00 17,600.00 4,500.00 2,600.00 9,800.00 2,100.00 800.00	987,927.42 406,930.86 234,218.16 51,760.64 228,221.50 234,550.00 53,688.00	33,292.00 1,642,816.00 488,752.00 304,200.00 62,140.00 262,934.00 237,615.00 51,328.00
9331C108Q 95112102 95257105 96429307Q 00658107 03412106 03481101 04326107	27.7700 67.6000 23.9000 26.8300 113.1500 64.1600 32.9200	19,300.00 17,600.00 4,500.00 2,600.00 9,800.00 2,100.00 800.00	406,930.86 234,218.16 51,760.64 228,221.50 234,550.00 53,688.00	1,042,816.00 488,752.00 304,200.00 62,140.00 262,934.00 237,615.00 51,328.00
95112102 95257105 96429307Q 00658107 03412106 03481101 04326107	67.6000 23.9000 26.8300 113.1500 64.1600 32.9200	4,500.00 2,600.00 9,800.00 2,100.00 800.00	234,218.16 51,760.64 228,221.50 234,550.00 53,688.00	304,200.00 62,140.00 262,934.00 237,615.00
95257105 96429307Q 00658107 03412106 03481101 04326107	23.9000 26.8300 113.1500 64.1600 32.9200	2,600.00 9,800.00 2,100.00 800.00	234,210.10 51,760.64 228,221.50 234,550.00 53,688.00	62,140.00 262,934.00 237,615.00
96429307Q 00658107 03412106 03481101 04326107	26.8300 113.1500 64.1600 32.9200	9,800.00 2,100.00 800.00	228,221.50 234,550.00 53,688.00	262,934.00 267,615.00 51,328.00
00658107 03412106 03481101 04326107	113.1500 64.1600 32.9200	2,100.00	234,550.00 53,688.00	237,615.00
03412106 03481101 04326107	64.1600 32.9200	800.00	53,688.00	51 328 00
03481101 04326107	32.9200	2 100 00		
		3,100.00	112,186.47	102,052.00
	37.2000	6,100.00	198,910.81	226,920.00
11030106Q	42.0400	6,800.00	254,307.38	285,872.01
12713106	22.8000	7,149.55	108,379.09	163,009.74
13409100	24.1800	6,900.00	167,615.38	166,842.00
13448108Q	46.6200	26,600.00	883,685.31	1,240,092.00
14046109Q	17.0700	20,800.00	314,697.25	355,056.00
16768106	23.8000	4,000.00	69,200.00	95,200.00
~	35.3300	137,180.00	3,363,677.28	4,846,569.41
	65.1500	7,300.00	449,453.15	475,595.00
	76.0900	6,800.00	220,581.08	517,412.01
	31.9300	800.00	21,400.00	25,544.00
	40.6200	1,100.00	44,842.97	44,682.00
	69.2900	1,500.00	84,690.00	103,935.00
	30.4500	8,800.00	23/,4U4.88	26/,960.00
	ZU.15UU	11,700.00	1/5,909.64	435,755.00
	48 3000	11 600 00	334,307.87 405 552 05	5/4,104.00 560 280 00
	98 E8UU	2 000.00	941 572 82	256 QQ2 NN
	19 5200	14 500.00	252 908 90	283,040.00
	16768106 177081103Q 177125108 177265102Q 23787107 24479100Q 25811103 29251108 9344F106 93475105Q 30448107 31068102 3172K104	76.0900 23787107 31.9300 24479100Q 40.6200 25811103 69.2900 29251108 30.4500 9344F106 20.1500 93475105Q 54.7300 30448107 48.3000 31068102 88.5800	17263102Q 76.0900 6,800.00 23787107 31.9300 800.00 24479100Q 40.6200 1,100.00 25811103 69.2900 1,500.00 29251108 30.4500 8,800.00 9344F106 20.1500 11,700.00 93475105Q 54.7300 6,800.00 30448107 48.3000 11,600.00 31068102 88.5800 2,900.00	17263102Q     76.0900     6,800.00     220,581.08       23787107     31.9300     800.00     21,400.00       24479100Q     40.6200     1,100.00     44,842.97       25811103     69.2900     1,500.00     84,690.00       29251108     30.4500     8,800.00     237,404.88       9344F106     20.1500     11,700.00     175,909.64       93475105Q     54.7300     6,800.00     332,587.87       30488107     48.3000     11,600.00     495,552.95       31068102     88.5800     2,900.00     241,573.83

Investment Desc	Rating Coupon Yield T	Cicker Identifier F	Price	Par/Shares	Book Value	Market Value
		STOCK - EXTERNALLY				
	Portfolio - 5IN	TNTECH _ 1000	HANAGED			
	Instrument - COM	COMMON STOCK				
POPULAR INC	2.403 B	3POP 733174106	44.9400	7,900.00 6,800.00 7,500.00	312,057.90	355,026.00
PPG INDUSTRIES INC.	2.749 P	PPG 693506107Q	64.0200	6,800.00	337,411.12 273,130.08	435,336.01
PPL CORPORATION	3.520 P	PPL 69351T106Q	43.7500	7,500.00	273,131.0.08 272,770.65 287,928.18 1,276,804.71 287,749.10 783,565.61 554,778.62 55,261.66 139,939.16 185,791.74 70,681.10 239,292.00 162,790.24 165,785.64 456,911.45 459,769.19 96,856.70 97,790.00 107,597.02 41,428.72 96,856.70 97,790.00 107,597.02 41,484.59 53,984.70 158,792.01 319,718.23	328,125.00
PRAXAIR INC.	1.413 P	PX 74005P104Q	38.2000	10,600.00	272,770.65	404,920.00
PRECISION CASTPARTS CORP	0.264 P	PCP 740189105	45.4100	8,200.00	287,928.18	372,362.00
PRIME MONEY MARKET ACCOUNT	0.000 I	T-INT IT-INT	1.0000	1,276,804.65	1,276,804.71	1,276,804.62
PRINCIPAL FINANCIAL GROUP	1.360 P	PFG 74251V102	33.0700	10,300.00	287,749.10	340,621.01
PROCTER & GAMBLE CO	1.822 P	PG 742718109Q	99.8800	12,300.00	783,565.61	1,228,524.00
PROGRESSIVE CORP	U.119 P	PGR 743315103	83.5900	11,400.00	554,778.62	952,926.00
PROTEIN DESIGN LABS INC	0.000 P	PDLI 74369L103	17.9000	4,700.00	55,261.66	84,130.00
PROVIDIAN FINANCIAL CORP	1.030 P	PVN 74406A102 PRU 744320102	11.6400 41.7700	11,500.00	139,939.16	133,860.00
PRUDENTIAL FINANCIAL INC	1.19/ P	7KU /44320102	43.8000	5,000.00	185,/91./4	250,620.00
PUBLIC SVC ENTERPRISES	4.931 P	PEG 744573106Q PSD 745310102Q	23.7700	1,900.00	70,681.10	83,220.00
PUGET ENERGY INC	4.207 P	PHM 7458671010	93.6200	2 200 00	239,292.00	242,454.00
OT OCIC CORDODATION	0.213 P	DLGC 747277101	51.6000	4 700 00	165 705 64	249,564.00
OUNTCOMM INC	0.000 Q 0.510 O	OCOM 747525103	53.9300	8 600 00	456 911 45	463 798 00
OTTEGETAD CODD	2 332 0	TR 748356102Q	35.1500	14 200 00	450,511.45	499 130 00
RADIAN GROUP INC	0 164 R	RDN 750236101	48.7500	2 200 00	96 857 80	107 250 00
RADIOSHACK CORP	0.101 R	RSH 7504381030	30.6800	2 300 00	71 428 72	70 564 00
RAMBUS INC DEL	0.000 R	RMBS 750917106	30.7000	5.400.00	96.856.70	165.780.00
RAYMOND JAMES FINANCIAL INC	0.954 R	RJF 754730109	37.7000	2.800.00	97.790.00	105,760.00
RAYONIER INC.	2.601 R	2YN 7549071030	41.5100	3,086.00	107,597.02	128,099.86
RAYTHEON COMPANY	2.663 R	TN 7551115070	30.0400	1,200.00	41,484.59	36,048.00
RED HAT INC	0.000 R	RHAT 756577102	18.7700	4,500.00	53,984.70	84,465.00
REEBOK INTERNATIONAL LTD.	0.763 R	RBK 7581101000	39.3200	5,800.00	158,792.01	228,056.01
REGIONS FINANCIAL CORP.	3.440 R	RF 7589401000	37.2000	10,400.00	319,718.23	386,880.00
RENT-A-CENTER INC	0.000 R	RCII 76009N100	29.8800	14,700.00	401,108.57	439,236.00
REPUBLIC SERVICES INC	0.936 R	RSG 760759100	25.6300	3,700.00	88,504.00	94,831.00
RESMED INC	0.000 R	RMD 761152107	41.5400	2,500.00	103,251.92	103,850.00
REYNOLDS & REYNOLDS CL-A	1.514 R	REY 761695105	29.0500	2,900.00	85,869.00	84,245.00
ROCKWELL AUTOMATION INC	1.853 R	ROK 773903109Q	35.6000	24,600.00	509,280.73	875,759.99
ROHM & HAAS CO	2.060 R	ROH 775371107Q	42.7100	3,500.00	119,293.33	149,485.00
ROSS STORES INC	0.435 R	ROST 778296103	26.4300	20,600.00	434,866.00	544,458.00
ROWAN COS.	0.000 R	RDC 779382100	23.1700	1,100.00	21,989.93	25,487.00
RUBY TUESDAY INC	0.158 R	781182100	28.4900	4,200.00	158,792.01 319,718.23 401,108.57 88,504.00 103,251.92 85,869.00 509,280.73 119,293.33 434,866.00 21,989.93 106,099.38 136,501.25 367,527.46 47,474.90	119,658.00
RYDER SYS. INC.	1.757 R	783549108Q	34.1500	5,100.00	136,501.25	174,165.00
RYLAND GROUP INC	0.451 R	RYL 783764103	88.6400	4,900.00	367,527.46	434,336.00
SABRE HOLDINGS CORP.	1.296 T	TSG 785905100	21.5900	2,200.00	47,474.90	47,498.00
POPULAR INC PPG INDUSTRIES INC. PPL CORPORATION PRAXAIR INC. PRECISION CASTPARTS CORP PRIME MONEY MARKET ACCOUNT PRINCIPAL FINANCIAL GROUP PROCTER & GAMBLE CO PROGRESSIVE CORP PROTEIN DESIGN LABS INC PROVIDIAN FINANCIAL INC PUBLIC SVC ENTERPRISES PUGET ENERGY INC PULTE HOMES, INC. QLOGIC CORPORATION QUALCOMM INC QUESTAR CORP RADIAN GROUP INC. RADIOSHACK CORP RAMBUS INC DEL RAYMOND JAMES FINANCIAL INC RAYONIER INC. RAYTHEON COMPANY RED HAT INC REEBOK INTERNATIONAL LTD. REGIONS FINANCIAL CORP. RENT-A-CENTER INC REPUBLIC SERVICES INC RESMED INC REYNOLDS & REYNOLDS CL-A ROCKWELL AUTOMATION INC ROMAN COS. RUBY TUESDAY INC RYLAND GROUP INC SABRE HOLDINGS CORP.						

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 5TN	TN	FECH - 1000	PIANAGED			
	Instrument - COM	COI					
SAFECO CORP. SANDISK CORP SANMINA-SCI CORP SARA LEE CORP. SBC COMMUNICATIONS INC. SCANA CORP SCIENTIFIC ATLANTA INC. SCOTTS COMPANY SCRIPPS CO. E.W. CL A SEALED AIR CORP. SEARS ROEBUCK & CO. SEI INVESTMENTS CO SEMPRA ENERGY SEPRACOR INC. SHERWIN-WILLIAMS CO SICOR INC SIGMA-ALDRICH SILICON LABORATORIES SLM CORP SMITH INTERNATIONAL INC SMITHFIELD FOODS INC SMURFIT-STONE CONTAINER COR SNAP-ON TOOLS CORP. SOUTHBERN CO SOUTHBERN CO SOUTHWEST AIRLINES SOVEREIGN BANCORP INC SPRINT CORP. ST JUDE MED. INC. ST. PAUL COMPANIES STANCORP FINANCIAL GROUP STAPLES INC STARBUCKS CORP. STARWOOD RESORTS STATE STREET CORP STATION CASINOS INC STERICYCLE INC STORAGE TECHNOLOGY CORP STRYKER CORP.							
SAFECO CORP.	1.900	SAFC	786429100Q	38.9300	12,700.00	396,418.28 749,918.27 62,839.14 260,346.14 1,465,373.56	494,410.99
SANDISK CORP	0.000	SNDK	80004C101	61.1400	12,700.00	749,918.27	776,478.00
SANMINA-SCI CORP	0.000	SANM	800907107	12.6100	5,100.00	62,839.14	64,311.00
SARA LEE CORP.	3.454	SLE	803111103Q 78387G1030	21.7100 26.0700	13,800.00	260,346.14	1 007 546 00
SBC COMMUNICATIONS INC.	4.794	SBC	80589M102Q	34.2500	12 700 00	1,465,3/3.56	1,097,546.99
COTENTIETO ATTANTA INO	0 146	SCG	8086551040	27.3000	26 900 00	772 106 61	721 640 00
SCIENTIFIC ATLANTA INC.	0.140	CMC	810186106	59.1600	20,800.00	162 202 00	105 220 00
SCRIPPS CO E W CL A	0.000	SSP	811054204Q	94.1400	5 800 00	510 864 00	546 012 00
SEALED ATR CORP.	0.000	SEE	81211K100	54.1400	11.000.00	462.345.23	595.540.00
SEARS ROEBUCK & CO.	2.022	S	812387108Q	45.4900	7,200.00	349.416.24	327,528.00
SEI INVESTMENTS CO	0.590	SEIC	784117103	30.4700	3,300.00	95,898.00	100,551.00
SEMPRA ENERGY	3.326	SRE	816851109	30.0600	19,200.00	456,322.38	577,152.00
SEPRACOR INC.	0.000	SEPR	817315104	23.9300	14,100.00	345,398.50	337,413.00
SHERWIN-WILLIAMS CO	1.784	SHW	824348106Q	34.7400	4,600.00	113,329.14	159,804.00
SICOR INC	0.000	SCRI	825846108	27.2000	8,500.00	195,972.04	231,200.00
SIGMA-ALDRICH	1.119	SIAL	826552101Q	57.1800	1,000.00	45,446.22	57,180.01
SILICON LABORATORIES	0.000	SLAB	826919102	43.2200	2,300.00	111,365.58	99,406.00
SLM CORP	1.804	SLM	78442P106	37.6800	18,300.00	440,056.55	689,544.00
SMITH INTERNATIONAL INC	0.000	SII	832110100	41.5200	6,400.00	256,224.17	265,728.00
SMITHFIELD FOODS INC	0.000	SFD	832248108	20.7000	2,100.00	48,007.25	43,470.00
SMURFIT-STONE CONTAINER COR	POR 0.000	SSCC	832727101	18.5700	12,200.00	179,982.71	226,554.00
SNAP-ON TOOLS CORP.	3.101	SNA	833034101Q	32.2400 30.2500	4,400.00	127,987.51	141,856.00
SOUTHERN CO	4.628	SO	842587107Q 844730101	30.2500	17,000.00	363,042.20	514,250.00
SOUTHINGST CORP	2.500 0 111	SUIK	8447411080	16.1400	17,500.00	309,085.55	202 440 00
COMPOSI AIRLINES	0.111	GUM TOA	845905108	23.7500	26 100 00	451 985 24	610 875 NN
SOVEREIGN BANCORF INC	3 045	FON	8520611000	16.4200	25,100.00	456 443 27	420 352 01
ST JUDE MED INC	0.000	STIT	790849103	61.3500	13 000 00	489 861 73	797 549 99
ST. PAUL COMPANIES	2.925	SPC	7928601080	39.6500	2,000.00	71,647.21	79,300.00
STANCORP FINANCIAL GROUP	1.113	SFG	852891100	62.8800	1,200.00	64,872.00	75,456.00
STAPLES INC	0.000	SPLS	855030102	27.3000	13,400.00	233,289.04	365,820.00
STARBUCKS CORP.	0.000	SBUX	855244109	33.0600	2,800.00	53,659.14	92,568.00
STARWOOD RESORTS	2.335	HOT	85590A203	35.9700	2,900.00	100,979.48	104,313.00
STATE STREET CORP	1.152	STT	857477103	52.0800	7,600.00	260,346.14 1,465,373.56 459,160.00 772,106.61 163,383.00 510,864.00 462,345.23 349,416.24 95,898.00 456,322.38 345,398.50 113,329.14 195,972.04 45,446.22 111,365.58 440,056.55 256,224.17 48,007.25 179,982.71 127,987.51 363,042.20 309,685.55 240,354.90 451,985.24 456,443.27 489,861.73 71,647.21 64,872.00 233,289.04 53,659.14 100,979.48 297,103.38 100,519.02 159,743.30 426,854.73 494,635.13	395,808.00
STATION CASINOS INC	1.632	STN	857689103	30.6300	3,600.00	100,519.02	110,268.00
STERICYCLE INC	0.000	SRCL	858912108	46.7000	3,400.00	159,743.30	158,780.00
STORAGE TECHNOLOGY CORP	0.000	STK	862111200	25.7500	15,900.00	426,854.73	409,425.00
STRYKER CORP.	0.164	SYK	863667101	85.0100	9,800.00	494,635.13	833,097.99

Investment Desc	Rating Coupon Yiel	d Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COM	MON STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5IN	II IN	TECH - 1000				
	Instrument - COM	CC	MMON STOCK				
SUNGARD DATA SYSTEMS SUNOCO, INC. SUNTRUST BANKS INC. SUPER VALU STORES INC. SWIFT TRANSPORTATION CO. SYMANTEC CORP SYMBOL TECHNOLOGIES INC SYNOPSYS INC. SYNOVUS FINANCIAL CORP SYSCO CORP. T ROWE PRICE GROUP INC. TARGET CORP TEKTRONIX, INC. TEMPLE-INLAND INC. TEXAS INSTRS INC THE MONY GROUP INC. THERMO ELECTRON CORP. TIFFANY & CO TIME WARNER INC. TUX COS. INC. TOLL BROTHERS INC TORCHMARK CORP TRAVELERS PROPERTY CASUALTY TRIBUNE CO TYSON FOODS INC. CL-A	0.0	00 SDS	867363103	27.7100	1,400.00 9,500.00	30,850.37 345,291.42	38,794.00
SUNOCO, INC.	2.1	50 SUN	86764P109Q	51.1500			485,924.99
SUNTRUST BANKS INC.	2.5	17 STI	867914103Q	71.5000	2,500.00	154,631.73	178,750.00
SUPER VALU STORES INC.	2.0	28 SVU	868536103Q	28.5900	10,200.00	250,667.90	291,618.00
SWIFT TRANSPORTATION CO.	0.0	00 SWFT	870756103	21.0200	4,800.00	116,842.80	100,896.00
SYMANTEC CORP	0.0	00 SYMC	871503108	34.6500	20,800.00	467,005.08 189,349.41	720,720.00
SYMBOL TECHNOLOGIES INC	0.1	18 SBL	871508107	16.8900	13,600.00	189,349.41	229,704.00
SYNOPSYS INC.	0.0	00 SNPS	871607107	33.7600	13,700.00	419,144.89 60,309.27	462,512.00
SYNOVUS FINANCIAL CORP	2.2	82 SNV	87161C105	28.9200	2,100.00	60,309.27	60,732.00
SYSCO CORP.	1.3	96 SYY	871829107Q	37.2300 47.4100	17,400.00	391,362.06	834,416.00
T ROWE PRICE GROUP INC.	1.6	03 TROW	74144T108Q 87612E1060	38.4000	17,600.00	534,857.67 564,237.29	691,200.01
TERTEONITY INC	0.7	29 IGI	8791311000	31.6000	2 200 00	20 271 00	60 520 00
TENTRONIA, INC.	2 1	70 TEN	879868107Q	62.6700	2,200.00	30,371.90 44,035.88	56 402 00
TEMPLE-INLAND INC.	0.3	20 TYN	8825081070		1,900.00	55 024 00	55,822.00
THE MONY CROID INC	1 4	38 MMV	615337102	31.2900	1 700 00	54 349 00	53,193.00
THERMO ELECTRON CORP	0.0	00 TMO	883556102	25.2000	11 000 00	55,024.00 54,349.00 197,330.96	277,200.01
TIFFANY & CO	0.4	42 TTF	886547108	45.2000	8,000.00	280,546.06	361,600.00
TIME WARNER INC.	3.0	01 TWX	887317105	17 0000	21 200 00	280,546.06 955,281.11	561,288.00
TJX COS. INC.	0.6	34 TJX	8725401090	22.0500	20.700.00	326,417.52	
TOLL BROTHERS INC	0.0	00 TOL	889478103	39.7600	20,700.00 2,900.00 9,100.00	326,417.52 108,641.43	115,304.00
TORCHMARK CORP	0.9	66 TMK	8910271040	45.5400	9,100.00	331,919.71	414,414.00
TRAVELERS PROPERTY CASUALTY	1.8	85 TAP.B	89420G406 <sup>~</sup>	16.9700	22,675.00	347,452.52	384,794.76
TRIBUNE CO	0.8	52 TRB	896047107Q	51.6000	15,800.00	654,098.39	815,280.00
TYSON FOODS INC. CL-A	1.2	08 TSN	902494103	13.2400	7,800.00	109,039.32	103,272.00
UGI CORP	3.3	62 UGI	902681105	33.9000	7,800.00 1,400.00	109,039.32 46,333.00	47,460.00
UNION PACIFIC CORP.	1.7	27 UNP	907818108Q	69.4800	5,700.00	325,396.72	396,036.00
UNION PLANTERS CORP.	4.2	36 UPC	908068109	31.4900	9,600.00	325,396.72 273,074.97 101,424.00	302,304.01
UNIONBANCAL CORPORATION	2.1	55 UB	908906100	57.5400	2,400.00	101,424.00	138,096.00
UNISYS CORP.	0.0	00 UIS	909214108	14.8500	12,900.00	167,619.74	191,565.00
UNITED PARCEL SERVICES INC	1.3	41 UPS	911312106	74.5500	12,900.00	521,295.90	588,945.00
UNITED STATES STEEL CORP.	0.5	71 X	912909108Q	35.0200	11,600.00	203,787.05	406,232.00
UNITED TECHNOLOGIES	1.4	77 UTX	913017109Q	94.7700	7,900.00 11,600.00 5,800.00 9,900.00	347,736.81	549,666.00
UNITEDHEALTH GROUP INC	0.0	25 UNH	91324P102A	58.1800	9,900.00	294,391.94	575,982.00
UNIVISION COMMUNICATIONS	0.0	UU UVN	914906102	39.6900	2,945.00	86,964.12	116,887.05
US BANCORP	3.2	23 USB	902973304	29.7800	29,500.00	591,325.72	878,510.00
UST INC.	5.6	U3 UST	902911106Q	35.6900	9,000.00 8,700.00	249,524.69 313,781.45	321,210.00
TRIBUNE CO TYSON FOODS INC. CL-A UGI CORP UNION PACIFIC CORP. UNION PLANTERS CORP. UNIONBANCAL CORPORATION UNISYS CORP. UNITED PARCEL SERVICES INC UNITED STATES STEEL CORP. UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC UNIVISION COMMUNICATIONS US BANCORP UST INC. UTSTARCOM, INC VALEANT PHARMACEUTICALS	0.0	OU UTSI	918076100				
VALEANT PHARMACEUTICALS	1.2	32 VRX	91911X104Q	25.1500	10,800.00	197,229.86	271,620.00

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	CO	TECH - 1000 MMON STOCK				
VALERO ENERGY CORP. VALLEY NATL BANCORP VALISPAR CORP VARIAN MEDICAL SYSTEMS VECTREN CORPORATION VERISIGN INC VERITAS SOFTWARE CORPORATI	1.035	VLO	91913Y100Q	46.3400	2,600.00 8,500.00	97,526.00	120,484.00
ALLEY NATL BANCORP	3.082	VLY	919794107	29.2000	8,500.00	229,585.00	248,200.00
ALSPAR CORP	1.456	VAL	920355104	49.4200	5,000.00 6,000.00	218,000.00	247,100.00
ARIAN MEDICAL SYSTEMS	0.000	) VAR	92220P105	69.1000	6,000.00	334,560.00	414,600.00
ECTREN CORPORATION	4.624	VVC	92240G101	24.6500	10,200.00	252,246.00	251,430.00
ERISIGN INC	0.000	VRSN	92343E102	16.3000	16,900.00	240,861.44	275,470.01
ERITAS SOFTWARE CORPORATI	ON 0.000	VRTS	923436109	37.1600	8,800.00	225,465.32	327,008.00 1,424,247.99 781,088.01
ERIZON COMMUNICATIONS	4.390	) VZ	92343V104Q	35.0800	40,600.00	1,703,018.33	1,424,247.99
WERITAS SOFTWARE CORPORATI VERIZON COMMUNICATIONS VIACOM INC-CLASS B VIACHOVIA CORP NEW VIALOBELL & REED FINANCIAL-C VIAL MART STORES INC VIALOBEEN CO. VIASHINGTON FEDERAL INC. VIASHINGTON MUTUAL INC. VIASHINGTON POST CL. B VIATERS CORPORATION VIATOR PHARMACEUTICALS INC VIENSTER FINANCIAL CORPORAT	0.540	VIA.B	925524308	44.3800	17,600.00	225,465.32 1,703,018.33 733,486.94 1,109,548.39	781,088.01
ACHOVIA CORP NEW	3.434	WB	929903102Q	46.5900	27,100.00	1,109,548.39	1,262,589.00
ADDELL & REED FINANCIAL-C	L A 2.55	WDR	930059100	23.4600	3,000.00	1,109,548.39 91,362.45 1,585,463.41 390,232.85	84,456.00
IAL MART STORES INC	0.678	8 WMT	931142103Q	53.0500	37,800.00	1,585,463.41	2,005,290.01
ALGREEN CO.	0.472	2 WAG	931422109Q	36.3800	37,800.00 16,900.00	390,232.85	614,822.00
ASHINGTON FEDERAL INC.	3.098	WFSL	938824109	28.4000	2,200.00	390,232.85 51,700.00 302,252.16 362,255.00 118,013.49 327,685.20 90,864.00 72,403.00 41,295.40 868,997.47 51,417.99	62,480.00
ASHINGTON MUTUAL INC.	4.087	WM	939322103	40.1200	9,800.00	302,252.16	393,176.00
ASHINGTON POST CL. B	0.884	WPO	939640108Q	791.4000	500.00	362,255.00	395,700.00
ATERS CORPORATION	0.000	) WAT	941848103	33.1600	4,500.00	118,013.49	149,220.00
MATSON PHARMACEUTICALS INC	0.000	WPI	942683103	46.0000	9,600.00	327,685.20	441,600.01
				45.8600	2,400.00	90,864.00	110,064.00
EIGHT WATCHERS INTL	0.000	) M.I.M	948626106	38.3700	1,700.00	72,403.00	65,229.00
ELLPOINT HEALTH NETWORKS	0.000	WLP	94973H108	96.9900	900.00	41,295.40	87,291.00
IELLS FARGO COMPANY	3.056	WFC	949746101	58.8900	23,500.00	868,997.47	1,383,915.00
ENDY'S INTL	0.611	WEN	950590109Q	39.2400	1,300.00	51,417.99	51,012.00
ESTERN DIGITAL CORP	0.000	WDC	958102105	11.7900	6,200.00	75,632.56	73,098.00
ESTWOOD ONE	0.000	WON	961815107	34.2100	1,800.00	51,417.99 75,632.56 60,966.00 257,040.61 167,289.30	61,578.00
MEYERHAEUSER CO.	2.500	WY THIT	962166104Q	64.0000 72.6500	4,700.00	257,040.61	101 605 00
HIRLPOOL CORP	2.30	WHR WFMI	963320106Q	67.1300	2,500.00	377,004.27	181,025.00
HOLE FOODS MARKET INC	0.893	JW.A	966837106	26.0300	7,000.00 3,800.00	100,544.56	469,910.00 98,914.00
ILLEY JOHN & SONS IN	0.998	O UW.A	968223206 969904101	34.7700	3,800.00 6,700.00		232,959.00
TECONGIN EMEDGY CODD	0.000	MSM	9766571060	33.4500	6,700.00 11,800.00	190,548.00 335,524.00	394,710.00
DICTES WIN ID CO	2.391	. WEC	9825261050	56.2100	11,800.00	462,148.10	663,278.00
KIGLEI WM OK CO	2.16	) WWI	983024100Q	42.4500	20,100.00	845,645.88	853,245.00
WEIGHT WATCHERS INTL WELLPOINT HEALTH NETWORKS WELLS FARGO COMPANY WENDY'S INTL WESTERN DIGITAL CORP WESTWOOD ONE WEYERHAEUSER CO. WHIRLPOOL CORP WHOLE FOODS MARKET INC WILLIAMS-SONOMA INC WISCONSIN ENERGY CORP. WRIGLEY WM JR CO WYETH WECKLE ENERGY INC WERDEN WESTERN CORP.	Z.10.	WIE VET.	983024100Q 98389B100Q	16.9800	17,400.00	273,129.36	295,452.00
LEDUA CUBB	0 000	VET	9841211030	13.8000	6 900 00		
ILINX INC	0.000	XLNX	983919101	38.7400	7,500.00	72,619.58 233,132.70	290,550.00
M SATELLITE RADIO HOLD-CL	ο.υυ. Δ ο ο ο ο ο	XMSR	983759101	26.3600	19 400 00	233,132.70 300 162 72	511,384.00
TO ENEBGY INC	0.000			28 3000	18 200.00	386 103 05	515,060.02
				45 1700	26 400 00	1 348 126 20	1,192,487.99
TO ENERGY INC. ZAHOO INC	0.141	XTO YHOO	98385X106 984332106	28.3000 45.1700	19,400.00 18,200.00 26,400.00	300,162.72 386,103.95 1,348,126.29	

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group – COMMC	N STOCK	- EXTERNALLY 1	MANAGED			
	Portfolio - 5IN		TECH - 1000				
	Instrument - COM	CO	MMON STOCK				
YUM BRANDS, INC. ZEBRA TECHNOLOGIES CORP CL	0.000	YUM	988498101	34.4000	1,900.00	64,407.53 182,497.50 316,391.13	65,360.00
ZEBRA TECHNOLOGIES CORP CL	-A 0.000	ZBRA	989207105	66.3700	3,750.00	182,497.50	248,887.50
ZIMMER HOLDINGS INC	0.000	ZMH	98956P102	70.4000	8,200.00	316,391.13	577,280.00
ZIONS BANCORPORATION	1.956	ZION	989701107	61.3300	1,800.00	108,332.73	110,394.00
Instrument Total	628				7,956,153.67	213,230,220.93	258,372,897.93
	Instrument -	REIT	REAL ESTATE	INVESTMENT	TRUST		
AMB PROPERTY CORP.	5.048	AMB	00163T109	32.8800	1,900.00	52,098.00	62,472.00
ARDEN REALTY GROUP INC	6.657		039793104Q	30.3400	5,500.00	157,393.06	166,870.00
			053484101Q	47.8000	1,100.00	50,355.47	52,580.00
BOSTON PROPERTIES INC	5.857 5.229	BXP	101121101	48.1900	6,400.00	268,352.00	308,416.00
CAMDEN PROPERTY TRUST	5.733 6.715 2.363	CPT	133131102	44.3000	1,300.00	56,990.96	57,590.00
CARRAMERICA RE CORP	6.715	CRE	144418100	29.7800	800.00	56,990.96 22,232.00	23,824.00
CATELLUS DEVELOP CORP	2.363	CDX	149113102	24.1200	2,400.00	56,094.00	57,888.00
CBL & ASSOC PROP	5.132	CBL	124830100	56.5000	2,100.00	114,642.99	118,650.00
CENTERPOINT PROP CORP.	5.132 4.165 3.904	CNT	151895109	74.9000	2,000.00	118,920.00	149,800.00
CHELSEA PROP GROUP INC	3.904 5.481 5.935	CPG	163421100	54.8100	3,300.00	170,495.89	180,873.00
DEVELOPERS DIVERSIFIED RE	5.481	DDR	251591103Q	33.5700	12,200.00	346,774.15	409,554.00
DUKE RE CORPORATION	5.935	DRE	264411505	31.0000	6,500.00	184,535.00	201,500.00
EQUITY OFFICE PROP EQUITY RESIDENTIAL PROP	6.980	FOP	294741103	28.6500	17,400.00	457,727.13	498,510.02
EQUITY RESIDENTIAL PROP	5.862	EQR	29476L107Q	29.5100	8,500.00	215,351.87	250,835.00
FEDERAL REALTY INV.	5.105 4.324 6.812 5.095 6.221	FRT	313747206Q	38.3900	3,000.00	112,512.96	115,170.00
GENERAL GROWTH PROP	4.324	GGP	370021107Q	27.7500	27,800.00	566,686.00	771,450.00
ISTAR FINANCIAL INC	6.812	SFI	45031U101	38.9000	14,100.00	487,995.96	548,490.00
KIMCO REALTY CORP	5.095	KIM	49446R109Q	44.7500	14,600.00	552,738.00	653,350.00
LIBERTY PROPERTY TRUST	6.221	LRY	531172104Q	38.9000	6,600.00	219,648.00	256,740.00
MACK-CALI RE CORP.	6.054	CLI	554489104	41.6200	6,000.00	221,300.02	249,720.00
MILLS CORP.	5.136		601148109	44.0000	2,700.00	114,381.40	118,800.00
NEW PLAN EXCEL RE TRUST	6.688		648053106Q	24.6700	18,500.00	390,036.50	456,395.00
PROLOGIS TRUST	4.487		743410102Q	32.0900	10,200.00	274,380.00	327,318.00
PUBLIC STORAGE INC	4.148		74460D109	43.3900	1,600.00	69,416.00	69,424.00
ROUSE CO	4.000		779273101	47.0000	9,100.00	358,783.79	427,700.00
SIMON PROP GROUP INC.	5.179		828806109Q	46.3400	11,500.00	428,528.46	532,909.98
THE MACERICH CO	5.483		554382101	44.5000	2,900.00	121,007.47	129,050.00
THORNBURG MTG INC UNITED DOMINION RE TRUST	9.411 5.937		885218107	27.2000	4,000.00	100,606.45	108,800.00
VORNADO REALTY TRUST	5.937		910197102 929042109	19.2000 54.7500	5,400.00 4,800.00	92,394.00 224,744.45	103,680.00 262,800.00
VORNADO REALIT IRUSI	5.187	VINO	242U441U3	54./500	4,000.00	224,/44.45	202,000.00

ASOF02 Date 01/20/2004	Time 18:59:05	STATE TEACHER	S RETIREMENT SY	STEM OF OHIO	Period	12/01/2003 To 12/	31/2003 Page 147			
Monthly Market Portfolio										
Investment Desc	Rating Coup	on Yield Ticke:	r Identifier F	Price	Par/Shares	Book Value	Market Value			
Group - COMMON STOCK - EXTERNALLY MANAGED Portfolio - 5IN INTECH - 1000 Instrument - REIT REAL ESTATE INVESTMENT TRUST										
WEINGARTEN RE INVST		5.276 WRI	948741103	44.3500	6,300.00	260,442.00	279,405.00			
Instrument Total	31				220,500.00	6,867,563.98	7,950,564.00			
Portfolio Total	659				8,176,653.67	220,097,784.91	266,323,461.93			

Investment Desc	Rating Coupon Yield T	icker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK - EXTERNALLY	MANAGED			
	Portfolio - 5JL	JACOBS LEVY - 10	000			
	Instrument - COM	COMMON STOCK				
3M COMPANY	1.552 M	MM 88579Y101Q	85.0300	131,500.00	9,441,508.34	11,181,445.00
ABBOTT LABORATORIES	2.103 A	BT 002824100Q	46.6000	195,100.00	7,660,809.15	9,091,660.00
ACTIVISION INC	0.000 A	TVI 004930202	18.2000	25,500.00	462,465.84	464,100.00 1,121,175.00
ADC COMMUNICATIONS INC	0.000 A	DCT 000886101	2.9700	377,500.00	1,013,101.47	1,121,175.00
ADVANCE PCS	0.000 A	DVP 00790K109		19,602.00	1,058,066.91	1,032,241.32
AETNA INC.	0.059 A	ET 00817Y108	67.5800	48,700.00	2,685,875.08 183,533.00	3,291,146.00 226,500.00
ALBERTSON'S, INC.	3.355 A	BS 013104104Q	22.6500	10,000.00	183,533.00	226,500.00
ALLEGHENY ENERGY INC.	13.479 A	YE 017361106Q	12.7600	11,000.00	112,586.10 105,665.19	140,360.00 133,522.00
ALLEGHENY TECHNOLOGIES INC	1.815 A	TI 01741R102	13.2200 27.6800	10,100.00	105,665.19	902,368.00
ALLIANCE DATA SYSTEM	0.000 A	DS 018581108 LL 0200021010	43.0200	32,600.00 261,100.00	955,843.95 9,277,690.64 989,316.70	11,232,522.00
ALLSIAIE CORP	2.138 A	T 020002101Q	46.5800	21,800.00	9,2//,690.64	1,015,444.00
ALLIEL CORP	3.1// A	02209S103Q 0 02209S1030	54.4200	229,500.00	8,599,160.75	12,489,390.00
AMEDADA HEGG CODD	2 256 A	HC 0235511040	53.1700	101,100.00	5,055,390.72	5,375,487.00
AMEDICAN FIRCTRIC DOWER	2.230 A 4 588 A	EP 025537104Q	30.5100	165,500.00	4,455,534.05	5,049,405.00
AMERISOURCEBERGEN CORP	0 178 A	BC 03073E105	56.1500	50,900.00	3,251,867.22	2,858,035.00
AMGEN INC	0.000 A	MGN 031162100	61.8000	249,000.00	15,159,653.21	15,388,200.00
ANADARKO PETROLEUM CORP	1.097 A	PC 0325111070	51.0100	134,600.00	5,987,759.73	6,865,946.00
ANALOG DEVICES	0.087 A	DI 032654105	4E 6E00	140.600.00	6.719.222.59	6,418,390.00
ANNTAYLOR STORES CORP	0.000 A	NN 036115103	39.0000	26,500.00 26,300.00	831,127.30 977,924.73 2,241,613.73	1,033,500.00
ANTEON INTERNATIONAL CORP	0.000 A	NT 03674E108	36.0500	26,300.00	977,924.73	948,115.00
APOLLO GROUP INC	0.000 A	POL 037604105	68.0000	32,700.00	2,241,613.73	2,223,600.00
APTAR GROUP INC.	0.717 A	TR 038336103Q	39.0000	32,700.00	202,297.62	304,200.00
ARCHER DANIELS MIDLAND CO	1.576 A	DM 039483102Q	15.2200	321,700.00	3,640,556.56	4,896,274.00
ARROW ELECTRONICS	0.000 A	RW 042735100	23.1400	45,300.00	587,966.82	1,048,242.00
AT&T CORPORATION	4.679 T	001957505Q	20.3000	280,800.00	6,088,700.31	5,700,240.00
ATMEL CORP	0.000 A	TML 049513104	6.0100	71,700.00	413,128.23	430,917.00
AUTOLIV, INC	1.593 A	LV 052800109	37.6500	14,200.00	425,014.34	534,630.00
AUTOMATIC DATA PROC.	1.413 A	DP 053015103Q	39.6100	100,000.00	3,970,350.00	3,961,000.00
AUTONATION INC	0.000 A	N 05329W102	18.3700	139,800.00	2,497,332.33	2,568,126.00
AXCELIS TECHNOLOGIES INC	0.000 A	CLS 054540109	10.2200	37,400.00	375,709.18	382,228.00
BB&T CORPORATION	3.312 B	BT 054937107	38.6400	113,100.00	4,262,997.79	4,370,184.00
BED BATH & BEYOND INC	0.000 B	BBY 075896100	43.3500	105,200.00	4,478,623.30	4,560,420.00
BERKLEY (WR) CORP	0.801 B	ER 084423102	34.9500	48,500.00	1,659,994.54	1,695,075.00
BU'S WHOLESALE CLUB INC.	U.000 B	J 05548J106	22.9600	159,200.00	3,903,606.36	3,655,232.00
BORDEDS CHOID ING	1.613 B	A 097023105Q	42.1400 21.9200	199,200.00	7,822,890.33	8,394,288.00
DDIGGE CERRETON	1.459 B	GP 099709107 GG 1090431090	67.4000	74,800.00 22,100.00	1,445,397.76 1,423,762.35	1,639,616.00
DRICTOL MYEDS SOUIDD	1.958 B	MY 1101221080	28.6000	340,400.00	8,936,731.04	1,489,540.00 9,735,440.00
3M COMPANY ABBOTT LABORATORIES ACTIVISION INC ADC COMMUNICATIONS INC ADVANCE PCS AETNA INC. ALLEGHENY ENERGY INC. ALLEGHENY TECHNOLOGIES INC ALLIANCE DATA SYSTEM ALLSTATE CORP ALLITEL CORP ALTRIA GROUP INC AMERADA HESS CORP. AMERICAN ELECTRIC POWER AMERISOURCEBERGEN CORP AMADARKO PETROLEUM CORP ANADARKO PETROLEUM CORP ANTAYLOR STORES CORP ANTEON INTERNATIONAL CORP APOLLO GROUP INC APTAR GROUP INC. ARCHER DANIELS MIDLAND CO ARROW ELECTRONICS ATAT CORPORATION ATMEL CORP AUTOLIV, INC AUTOMATIC DATA PROC. AUTOMATIC DATA PROC. AUTONATION INC BEKLEY (WR) CORP BJ'S WHOLESALE CLUB INC. BOEING CO BORDERS GROUP INC BRISGS & STRATTON BRISTOL-MYERS SQUIBB	3.910 B	mi 110122108Q	20.0000	340,400.00	0,930,731.04	9,733,440.00

	JAC	COBS LEVY - 10		146,700.00 86,800.00 102,800.00 186,000.00 221,500.00 20,000.00 19,300.00 7,300.00	1,357,574.11 1,322,818.77 449,601.71 4,376,101.53 5,946,718.65 273,106.00 881,840.40	1,588,761.00 1,462,580.01 494,468.00 7,453,020.00 5,610,595.00 278,200.00 868,886.00
folio - 5JL	JAC	**COBS LEVY - 10 **MON STOCK**  127687101 131193104 131347106 141665109 141705103 038020202 151020104 170388102	10.8300 16.8500 4.8100 40.0700 25.3300 13.9100 45.0200	86,800.00 102,800.00 186,000.00 221,500.00 20,000.00 19,300.00	1,322,818.77 449,601.71 4,376,101.53 5,946,718.65 273,106.00 881,840.40	1,462,580.01 494,468.00 7,453,020.00 5,610,595.00 278,200.00 868,886.00
0.000 C 1.661 E 0.000 C 0.000 C 0.000 C 0.000 C 0.000 C 0.000 C 0.000 C 0.000 C 0.000 C	COM CZR ELY CPN CECO CMX CRA CELG CPS CIEN	127687101 131193104 131347106 141665109 141705103 038020202 151020104 170388102	16.8500 4.8100 40.0700 25.3300 13.9100 45.0200	86,800.00 102,800.00 186,000.00 221,500.00 20,000.00 19,300.00	1,322,818.77 449,601.71 4,376,101.53 5,946,718.65 273,106.00 881,840.40	1,462,580.01 494,468.00 7,453,020.00 5,610,595.00 278,200.00 868,886.00
0.000 C 1.661 F 0.000 C 0.000 C 0.000 C 0.000 C 0.000 C 2.295 C 0.000 C	CZR ELY CPN CECO CMX CRA CELG CPS CIEN CI	131193104 131347106 141665109 141705103 038020202 151020104 170388102	16.8500 4.8100 40.0700 25.3300 13.9100 45.0200	86,800.00 102,800.00 186,000.00 221,500.00 20,000.00 19,300.00	1,322,818.77 449,601.71 4,376,101.53 5,946,718.65 273,106.00 881,840.40	1,462,580.01 494,468.00 7,453,020.00 5,610,595.00 278,200.00 868,886.00
1.661 E 0.000 C	ELY CPN CECO CMX CRA CELG CPS CIEN CI	131347106 141665109 141705103 038020202 151020104 170388102	4.8100 40.0700 25.3300 13.9100 45.0200	102,800.00 186,000.00 221,500.00 20,000.00 19,300.00	449,601.71 4,376,101.53 5,946,718.65 273,106.00 881,840.40	494,468.00 7,453,020.00 5,610,595.00 278,200.00 868,886.00
0.000 C 0.000 C 0.000 C 0.000 C 0.000 C 0.000 C 2.295 C 0.000 C	CPN CECO CMX CRA CELG CPS CIEN CI	141665109 141705103 038020202 151020104 170388102	40.0700 25.3300 13.9100 45.0200	186,000.00 221,500.00 20,000.00 19,300.00	4,376,101.53 5,946,718.65 273,106.00 881,840.40	7,453,020.00 5,610,595.00 278,200.00 868,886.00
0.000 C 0.000 C 0.000 C 0.000 C 0.000 C 2.295 C 0.000 C	CECO CMX CRA CELG CPS CIEN	141705103 038020202 151020104 170388102	25.3300 13.9100 45.0200	221,500.00 20,000.00 19,300.00	5,946,718.65 273,106.00 881,840.40	5,610,595.00 278,200.00 868,886.00
0.000 C 0.000 C 0.000 C 0.000 C 2.295 C 0.000 C	CMX CRA CELG CPS CIEN	038020202 151020104 170388102	13.9100 45.0200	20,000.00	273,106.00 881,840.40	278,200.00 868,886.00
0.000 C 0.000 C 0.000 C 2.295 C 0.000 C	CRA CELG CPS CIEN CI	151020104 170388102	45.0200	20,000.00 19,300.00 7,300.00	273,106.00 881,840.40	278,200.00 868,886.00
0.000 C 0.000 C 0.000 C 2.295 C 0.000 C	CELG CPS CIEN	170388102		7,300.00	881,840.40	868,886.00
0.000 C 0.000 C 2.295 C 0.000 C	CIEN CI		38.0900	/ 5 U U . U U		270 057 00
2.295 C 0.000 C 0.000 C	CI		6.6400	80,800.00	280,357.96	278,057.00 536,512.00
0.000 C	·	1255091090	57.5000	121,100.00	489,987.52 6,099,518.48	536,512.00 6,963,250.00
0.000 0	'BB	171871106	5.0500	80,000.00	398,789.65	404,000.00
	CSCO	17275R102	24.2900		21,733,030.97	25,378,192.00
2.884 0	2	172967101Q	48.5400	399,000.00	15,963,697.50	19,367,460.00
1.273 0	CLE	179584107	18.8400	17,900.00	215,023.46	337,236.00
0.000 C	CNA	126117100	24.1000	10,000.00	230,521.00	241,000.00
0.000 0	COH			300,900.00	4,138,425.84	11,358,975.00
0.000 C	CMCSA			123,300.00	3,887,755.68	4,052,871.00
0.000 C	CTV			33,300.00	503,878.71	543,789.00
0.000 C	CYH				371,203.69	380,094.00
0.000 0	CSC					5,082,027.00
0.000 0	JOD JMA.I.					1,250,649.00 10,242,034.00
2.023 C	ארד זאד			150,200.00	/,/53,961.06 652.960.40	657,308.00
0.000 C	-ALI MΔ°					2,973,080.00
0.000 0	T.W					4,288,816.00
0.000 0	CVH	222862104				1,831,516.00
0.000 C	COX	224044107	34.4500			4,120,220.00
0.000 0	CMOS	225302108	13.1600	35,000.00	448,120.14	460,600.00
0.000 C	CCI	228227104	11.0300	0,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		746,731.00
1.113 C	CSX	126408103Q		107,100.00	3,773,237.54	3,849,174.00
0.000 C						1,136,352.00
0.000 C		~				925,199.00
0.739 D						2,764,314.00
0.000 D						943,536.00
0.000 L	JVA					1,368,900.00 1,962,362.00
2.742 L 0 Q16 F	DEH DAT.					2,311,217.00
0.040 L	777 727					2,311,217.00
0.000 E	DDS					1,188,412.00
	0.000 ( 0.739 I 0.000 I	Tument - COM COM  0.000 CZR 1.661 ELY 0.000 CPN 0.000 CECO 0.000 CMX 0.000 CECG 0.000 CRA 0.000 CELG 0.000 CIEN 2.295 CI 0.000 CSCO 2.884 C 1.273 CLE 0.000 CNA 0.000 CNA 0.000 CMCSA 0.000 CTV 0.000 CYH 0.000 CSC 0.000 CTV 0.000 CSC 0.000 CMCSA 0.000 CTV 0.000 CSC 0.000 CMCSA 0.000 CTV 0.000 CSC 0.000 CMVT 2.623 COP 0.000 CAM 0.000 CAM 0.000 CAM 0.000 CYH 0.000 CON 0.000 CWH 0.000 CON 0.000 CWH 0.000 CYT 0.739 DHI 0.000 DADE 0.000 DVA 2.742 DPH 0.846 DAL 0.000 DV	0.000 CYT 232820100Q 0.739 DHI 23331A109 0.000 DADE 23342J206	0.000 CYT 232820100Q 38.3900 0.739 DHI 23331A109 43.2600 0.000 DADE 233427206 35.7400	0.000 CYT 232820100Q 38.3900 24,100.00 0.739 DHI 23331A109 43.2600 63,900.00 0.000 DADE 23342J206 35.7400 26,400.00	0.000 CYT 232820100Q 38.3900 24,100.00 708,931.06 0.739 DHI 23331A109 43.2600 63,900.00 1,204,409.47 0.000 DADE 23342J206 35.7400 26,400.00 640,835.94

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value		
Group - COMMON STOCK - EXTERNALLY MANAGED									
	Portfolio - 5JL Instrument - COM	COI	MMON STOCK	00					
DOLLAR GENERAL DOMINION RESOURCES INC-VA	0.667	DG	256669102	20.9900	193,800.00	3,704,012.97 3,050,395.63 4,426,998.65 5,283,087.00 198,170.52 6,230,985.03 6,093,445.91 1,308,525.37 1,828,174.58 7,979,394.40 778,617.97 7,178,587.93 299,287.94 73,094.42 10,712,542.86 6,287,047.58	4,067,862.00		
DOMINION RESOURCES INC-VA	4.042	D	25746U109Q	63.8300	48,500.00	3,050,395.63	3,095,755.00		
DOMINION RESOURCES INC-VA DTE ENERGY COMPANY DUKE ENERGY CORPORATION EARTHLINK INC EASTMAN KODAK ECOLAB INC EDUCATION MANAGEMENT COPR ELI LILLY & COMPANY EMC CORP ENDO PHARMACEUTICALS EXELEON CORP EXTENDED STAY AMERICA INC EXXON MOBIL CORPORATION FED. NATL. MTG. ASSN. FEDERATED DEPARTMENT STORES FIDELITY NATIONAL FINL INC FIRST ENERGY CORP. FISERV INC. WISCONSIN FISHER SCIENTIFIC INT'L. FORTUNE BRANDS INC. FOX ENTERTAINMENT GRP INC. FRED'S INC	5.228	DTE	23333110/Q	39.4000	113,500.00	4,426,998.65	4,471,900.00		
DUKE ENERGY CORPORATION	5.379	DUK	264399106Q	20.4500	260,600.00	5,283,087.00	5,329,270.00		
EARTHLINK INC	0.000	ELNK	270321102	10.0000 25.6700	22,200.00	198,170.52	222,000.00		
EASTMAN KODAK	1.94/	EK	277461109Q 2788651000	25.6700	260,600.00	6,230,985.03	0,089,002.00		
ECOLAB INC	1.109	FCT	28139T101	31.0400	50 000.00	1 200 525 27	1 025 152 00		
ELT LILLY & COMPANY	2 019	I.I.Y	532457108Q	70.3300	27 400 00	1 828 174 58	1 927 042 00		
EMC CORP	0.000	EMC	268648102	12.9200	690.700.00	7.979.394.40	8.923.844.00		
ENDO PHARMACEUTICALS	0.000	ENDP	29264F205	19.2600	43,491.00	778,617.97	837,636.66		
EXELEON CORP	3.013	EXC	30161N101Q	66.3600	113,100.00	7,178,587.93	7,505,316.00		
EXTENDED STAY AMERICA INC	1.105	ESA	30224P101 <sup>~</sup>	14.4800	21,000.00	299,287.94	304,080.00		
EXULT INC	0.000	EXLT	302284104	7.1200	10,600.00	73,094.42	75,472.00		
EXXON MOBIL CORPORATION	2.439	MOX	30231G102Q	41.0000	369,100.00	10,712,542.86	15,133,100.00		
FED. NATL. MTG. ASSN.	2.398	FNM	313586109Q	75.0600	89,700.00	6,287,047.58	6,732,882.00		
FEDERATED DEPARTMENT STORES	1.060	FD	31410H101	47.1300	139,500.00	10,712,542.86 6,287,047.58 6,104,015.62 2,216,817.95 2,541,488.79 2,036,650.50 2,811,443.10 6,791,276.21 6,644,601.93 1,146,782.23 11,290,604.39 7,418,006.16	6,574,635.00		
FIDELITY NATIONAL FINL INC	1.856	FNF	316326107	38.7800	74,700.00	2,216,817.95	2,896,866.00		
FIRST ENERGY CORP.	4.261	FE	337932107Q	35.2000	72,100.00	2,541,488.79	2,537,920.00		
FISERV INC. WISCONSIN	0.000	FISV	337738108	39.5100	59,000.00	2,036,650.50	2,331,090.00		
FISHER SCIENTIFIC INT'L.	0.000	FSH	338032204	41.3700	73,200.00	2,811,443.10	3,028,284.00		
FORTUNE BRANDS INC.	1.678	FO	349631101Q	71.4900 29.1500	131,600.00	6,791,276.21	9,408,084.00		
FOX ENTERTAINMENT GRP INC	- C 0.000	FOX	35138T107 356108100	30.9800	227,700.00	0,644,601.93	0,63/,455.00		
FRED 5 INC	U.258 1 702	FRED	3134003010	58.3200	35,000.00	1,140,782.23	1,084,300.00		
CAD INC	U 383	CDC	3647601080	23.2100	346 800 00	7 418 006 16	9 049 228 00		
CATEWAY INC	0.303	CTW		4.6000	122 900 00	7,418,006.16 549,181.48	565 340 00		
GEMSTAR-TV GUIDE INTL INC	0.000	GMST	36866W106	5.0500	82,100.00	281.558.14	414.605.01		
GENERAL ELECTRIC CO	2.582	GE	3696041030	30 9800	1,265,500.00	281,558.14 36,776,482.19	39,205,190.00		
GENERAL MILLS INC	2.428	GIS	370334104Q	45.3000	132,500.00	5,480,023.59 1,806,441.50 3,967,852.62 901,526.92 7,297,459.14	6,002,250.00		
GENERAL MOTORS CORP	3.745	GM	370442105Q	53.4000	34,900.00	1,806,441.50	1,863,660.00		
GILEAD SCIENCES INC.	0.000	GILD	375558103	58.1400	67,800.00	3,967,852.62	3,941,892.00		
GLOBAL PAYMENTS INC-W/I	0.339	GPN	37940X102	47.1200	20,400.00	901,526.92	961,248.00		
GOLDMAN SACHS GROUP INC	1.012	GS	38141G104	98.7300	74,900.00	7,297,459.14	7,394,877.00		
GOODYEAR T & R	6.106	GT	382550101Q	7.8600	223,900.00	1,583,412.87	1,759,854.00		
GTECH HOLDINGS CORP	1.374	GTK	400518106	49.4900	88,300.00	3,568,437.99	4,369,967.00		
GUIDANT CORP.	0.531	GDT	401698105Q	60.2000	190,700.00	7,934,751.49	11,480,140.00		
HALLIBURTON COMPANY	1.923	HAL	406216101Q	26.0000	93,300.00	1,583,412.87 3,568,437.99 7,934,751.49 1,660,666.35 450,279.30	2,425,800.00		
FOX ENTERTAINMENT GRP INC FRED'S INC FREDDIE MAC GAP INC GATEWAY INC. GEMSTAR-TV GUIDE INTL INC GENERAL ELECTRIC CO GENERAL MILLS INC GENERAL MOTORS CORP GILEAD SCIENCES INC. GLOBAL PAYMENTS INC-W/I GOLDMAN SACHS GROUP INC GOODYEAR T & R GTECH HOLDINGS CORP GUIDANT CORP. HALLIBURTON COMPANY HARRIS CORP.	1.054	HRS	413875105Q	37.9500	18,000.00	450,279.30	683,100.00		

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMN	ION STOCK	C - EXTERNALLY	MANAGED			
	Portfolio - 5JL		COBS LEVY - 10				
	Instrument - COM	CC	MMON STOCK				
HARTE-HANKS INC. HECLA MINING CO. HIBERNIA CORP CL-A HOME DEPOT INC. HUMAN GENOME SCIENCE IMATION CORP IMCLONE SYSTEMS IMS HEALTH INC. INTEL CORP. INTL GAME TECHNOLOGY ITT INDUSTRIES INC JETBLUE AIRWAYS CORP JM SMUCKER CO JOHNSON & JOHNSON JOHNSON CONTROLS JP MORGAN CHASE & CO. JUNIPER NETWORKS INC KB HOME KELLOGG CO. KEMET CORP. KEYCORP KIMBERLY-CLARK CORP KROGER CO. KYPHON INC LA QUINTA INNS INC LANDAMERICA FINANCIAL GR LEHMAN BROTHERS HOLDING	0.55	1 HHS	416196103	21.7500	50,300.00	943,551.39	1,094,025.00
HECLA MINING CO.	0.00	0 HL	422704106	8.2900	90,200.00	694,022.28	747,758.00
HIBERNIA CORP CL-A	3.06	2 HIB	428656102	23.5100	65,000.00	1,132,273.09	1,528,150.00
HOME DEPOT INC.	0.78	9 HD	437076102Q	35.4900	464,100.00	12,488,981.61	16,470,909.00
HUMAN GENOME SCIENCE	0.00	0 HGSI	444903108	13.2500	50,600.00	653,490.56	670,450.00
IMATION CORP	0.91	.O IMN	45245A107	35.1500	48,900.00	1,525,698.86	1,718,835.00
IMCLONE SYSTEMS	0.00	0 IMCL	45245W109	39.6600	6,100.00	248,487.16	241,926.00
IMS HEALTH INC.	0.32	1 RX	449934108	24.8600	111,200.00	2,130,661.33	2,764,432.00
INIEL CORP.	1 12	8 INTC 0 IGT	458140100Q 459902102	32.2000 35.7000	959,100.00 267,000.00	18,435,399.54 6,943,432.29	30,883,019.99 9,531,900.00
INIL GAME LECHNOLOGY	1.12	2 ITT	459902102	74.2100	80,500.00	5,135,409.16	5,973,905.00
TETRITE ATRAVE CODD	0.00	0 JBLU	477143101	26.5200	64,255.00	1,789,394.36	1,704,042.60
.TM CMIICKER CO	2 03	1 SJM	832696405	45.2900	22,100.00	771,541.94	1,000,909.00
JOHNSON & JOHNSON	1 8	8 JNJ	478160104Q	51.6600	456,400.00	22,773,758.38	23,577,624.01
JOHNSON CONTROLS	0.75	5 JCI	4783661070	116.1200	49,900.00	4,977,540.23	5,794,387.99
JP MORGAN CHASE & CO.	3.70	2 JPM	46625H1000	36.7300	414,200.00	10,141,306.95	15,213,566.00
JUNIPER NETWORKS INC	0.00	0 JNPR	48203R104	18.6800	40,400.00	733,389.28	754,672.00
KB HOME	1.37	8 KBH	48666K109Q	72.5200	37,900.00	2,777,653.84	2,748,508.00
KELLOGG CO.	2.65	2 K	487836108Q	38.0800	70,500.00	2,352,069.27	2,684,640.00
KEMET CORP.	0.00	0 KEM	488360108	13.6900	10,000.00	129,284.00	136,900.00
KEYCORP	4.22	9 KEY	493267108Q	29.3200	124,200.00	3,097,552.59	3,641,544.00
KIMBERLY-CLARK CORP	2.30	1 KMB	494368103Q	59.0900	135,600.00	7,180,086.60	8,012,604.00
KROGER CO.	0.00	0 KR	501044101	18.5100	244,000.00	4,423,879.89	4,516,440.00
KYPHON INC	0.00	0 KYPH	501577100	24.8300	9,500.00	251,160.05	235,885.00
LA QUINTA INNS INC	1.09	2 LQI	50419U202	6.4100	55,900.00	341,541.61 947,979.74	358,319.00
LANDAMERICA FINANCIAL GR	OUP 0.76	5 LFG	514936103	52.2600	19,900.00	947,979.74	1,039,974.00
LEHMAN BROTHERS HOLDING	0.62 0.52	1 LEH	524908100Q	77.2200	78,400.00	5,871,496.25	6,054,048.00
LENNAR CORPORATION	0.52	0 LEN	526057104	96.0000	44,900.00	4,381,608.89	4,310,400.00
LOCKHEED MARTIN CORPORAT LOEWS CORP - CAROLINA GR	OUP 7.21	2 LMT	539830109Q 540424207	51.4000 25.2400	114,300.00 25,200.00	6,731,593.51 605,964.20	5,875,020.00 636,048.00
LONGS DRUG STORES INC	.00P	3 LDG	5431621010	24.7400	17,100.00	386,173.49	423,054.00
LOWE'S COS	0.21	6 LOW	548661107Q	55.3900	101,600.00	4,392,654.01	5,627,624.00
LSI LOGIC CORP	0.23	0 LSI	5021611070	8.8700	293,700.00	2,542,717.86	2,605,119.00
MACROMEDIA INC		0 MACR	556100105	17.8400	47,100.00	602,291.39	840,264.00
MASCO CORP.	2 33	4 MAS	574599106Q	27.4100	201,400.00	4,185,232.98	5,520,374.00
MAY DEPT STORES	3.30	2 MAY	5777781030	29.0700	23,600.00	601,772.84	686,052.00
MBNA CORP	1.60	9 KRB	55262L100Q	24.8500	442,200.00	9,738,413.24	10,988,670.00
MCDONALDS CORPORATION	1.61	1 MCD	580135101Q	24.8300	496,900.00	12,732,701.98	12,338,027.00
MEDCO HEALTH SOLUTIONS I	NC 0.00	0 MHS	58405U102	33.9900	64,100.00	2,151,824.77	2,178,759.00

Investment Desc	Rating Coupon Yield T	icker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK - EXTERNALLY	MANAGED			
	Portfolio - 5.TT.	JACOBS LEVY - 1	000			
	Instrument - COM	COMMON STOCK				
MEDIA GENERAL INC - CL A MEDTRONIC INC MERRILL LYNCH & CO. INC. MERTILE TOLEDO INTERNATIONA MICROSOFT CORP. MKS INSTRUMENTS INC MOHAWK INDUSTRIES INC. MONSANTO COMPANY MORGAN STANLEY DEAN WITTER MYLAN LABS NATIONAL CITY CORP NATIONAL FUEL & GAS NATIONAL FUEL & GAS NATIONAL FUEL & GAS NATIONAL SEMICONDUCTOR CORP NEKTAR THERAPEUTICS NEWMONT MNG. CORP. HLDG CO NEXTEL COMMUNICATIONS CL-A NII HOLDINGS INC NORTHWEST AIRLINES CORP NORTHWEST AIRLINES CORP OHIO CASUALTY CORP. OSHKOSH TRUCK CORPORATION PACIFIC SUNWEAR OF CALIFORN PEPCO HOLDINGS INC. PERKIN ELMER INC PERRIGO CO. PETCO ANIMAL SUPPLIES INC PETSMART INC PETSMART INC PETSMART INC PHARMACEUTICAL RESOURCES IN PINNACLE WEST CAPITAL CORP POLO RALPH LAUREN CORP POLO RALPH LAUREN CORP POLYCOM INC. PRIME MONEY MARKET ACCOUNT PROCTER & GAMBLE CO PROTECTIVE LIFE CORP	1.167 M	EG 584404107	65.1000	5,700.00 21,600.00	288,001.84 988,052.41	371,070.00 1,049,976.00
MEDTRONIC INC	0.596 M	DT 585055106Q	48.6100	21,600.00		
MERRILL LYNCH & CO. INC.	1.091 M	ER 590188108Q	58.6500	173,900.00 19,100.00	6,946,887.64	10,199,235.00
METTLER-TOLEDO INTERNATIONA	L 0.000 M	TD 592688105	42.2100	19,100.00	731,215.30	806,211.00
MICROSOFT CORP.	0.581 M	SFT 594918104	27.5400	1,128,100.00	35,861,423.35	31,067,874.00
MKS INSTRUMENTS INC	0.000 M	KSI 55306N104	29.0000	3,196.00	89,443.26	92,684.00
MOHAWK INDUSTRIES INC.	0.000 M	HK 608190104	70.5400	40,800.00	2,824,142.35	2,878,032.00
MONSANTO COMPANY	1.806 M	ON 61166W101	28.7800	12,300.00 124,700.00	202,248.92	353,994.00
MORGAN STANLEY DEAN WITTER	& C 1.728 M	WD 617446448Q			5,677,705.70	7,216,389.00
MYLAN LABS	0.475 M	YL 628530107Q	25.2600	197,400.00	3,558,173.86	4,986,324.01
NATIONAL CITY CORP	3.771 N	CC 635405103Q	33.9400	272,300.00	8,835,100.48	9,241,862.00
NATIONAL FUEL & GAS	4.419 N	FG 636180101Q	24.4400	39,800.00	801,835.13 1,972,535.83 774,135.02	972,712.00
NATIONAL SEMICONDUCTOR CORP	. 0.000 N	SM 637640103	39.4100	59,200.00	1,972,535.83	2,333,072.00
NEKTAR THERAPEUTICS	0.000 N	KTR 640268108	13.6100	58,611.00	774,135.02	972,712.00 2,333,072.00 797,695.71
NEWMONT MNG. CORP. HLDG CO	0.411 N	EM 2636607 Q	48.6100	102,500.00 263,500.00	4,576,037.52	4,982,525.00
NEXTEL COMMUNICATIONS CL-A	0.000 N	XTL 65332V103	28.0600	263,500.00	6,222,761.17	7,393,810.00
NII HOLDINGS INC	0.000 N	IHD 62913F201	74.6300	27,000.00 67,800.00	2,094,476.70	2,015,010.00
NORTHROP GRUMMAN CORP.	1.673 N	OC 666807102Q	95.6000	67,800.00	2,094,476.70 6,308,350.34 2,274,706.92 612,439.81 895,921.16	6,481,680.00
NORTHWEST AIRLINES CORP	0.000 N	WAC 667280101	12.6200	181,151.00	2,274,706.92	2,286,125.62
NUVEEN INVESTMENTS INC-CL A	2.250 J	NC 67090F106	26.6600	27,300.00	612,439.81	727,818.00
OGE ENERGY CORP	5.498 O	GE 670837103	24.1900	34,400.00	895,921.16	832,136.00
OHIO CASUALTY CORP.	0.000 0	CAS 677240103Q	17.3600	13,700.00 558,300.00	232,078.00 7,535,666.11	237,832.00
ORACLE SYS. CORP.	0.000 0	RCL 68389X105	13.2000	558,300.00	7,535,666.11	7,369,560.00
OSHKOSH TRUCK CORPORATION	0.450 O	SK 688239201	51.0300	4,800.00 39,700.00	162,748.76	244,943.99
PACIFIC SUNWEAR OF CALIFORN	IA 0.000 P	SUN 694873100	21.1200	39,700.00	949,913.81	838,464.00
PEPCO HOLDINGS INC.	5.117 P	OM 713291102	19.5400	41,400.00	771,344.85	808,956.00
PERKIN ELMER INC	1.640 P	KI 714046109Q	17.0700	27,000.00 16,800.00	452,287.22	460,890.01
PERRIGO CO.	0.890 P	RGO 714290103	15.7200	16,800.00	162,748.76 949,913.81 771,344.85 452,287.22 248,841.89	264,096.00
PETCO ANIMAL SUPPLIES INC	0.000 P	ETC 716016209	30.4500	37,150.00 63,200.00	1,149,226.30 1,132,305.06 30.624.434.08	1,131,217.50 1,504,160.00
PETSMART INC	0.336 P	ETM 716768106	23.8000	63,200.00	1,132,305.06	1,504,160.00
PFIZER INC.	1.924 P	FE 717081103Q	35.3300	953,300.00 6,100.00 48,000.00	30,624,434.08	33,680,089.00
PHARMACEUTICAL RESOURCES IN	C 0.000 P	RX 717125108	65.1500	6,100.00	249,273.75	397,415.00
PINNACLE WEST CAPITAL CORP	4.497 P	NW 723484101Q	40.0200	48,000.00	1,874,369.17	1,920,960.00
PLEXUS CORP	0.000 P	LXS 729132100	17.1700	25,900.00	1,874,369.17 432,879.06 741,319.57 834,480.77 9,615,635.07 5,839,252.65	444,703.00
POLO RALPH LAUREN CORP	0.694 R	L 731572103	28.8000	28,300.00	741,319.57	815,040.00
POLYCOM INC.	0.000 P	LCM 73172K104	19.5200	51,700.00	834,480.77	1,009,184.00
PRIME MONEY MARKET ACCOUNT	0.000 I	T-JAC5 IT-JAC5	1.0000	9,615,635.07	9,615,635.07	9,615,635.09
PROCTER & GAMBLE CO	1.822 P	G 742718109Q	99.8800	59,500.00	5,839,252.65	5,942,860.00
PROTECTIVE LIFE CORP	1.891 P	L 743674103	33.8400	27,900.00	757,875.99	944,136.00

ASOF02 Date 01/20/2004 Time 18:59:06 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2003 To 12/31/2003 Page 153

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC						
			COBS LEVY - 10				
	Instrument - COM	COI	MMON STOCK				
DIII TE HOMES INC	0.213	рим	745867101Q	93.6200	29,400.00	1,839,897.11	2,752,428.00
OUALCOMM INC	0.213	OCOM	747525103	53.9300	231,472.00	11,305,903.85	12,483,284.96
OUICKSILVER INC	0.000	ZOK	74838C106	17.7300	17,300.00	312,338.47	306,729.00
RADIAN GROUP INC.	0.164	RDN	750236101	48.7500	61,200.00	3,074,807.87	2,983,500.00
RADIOSHACK CORP	0.814	RSH	750438103Q	30.6800	E 6 200 00	1 602 000 00	1 727 284 00
RED HAT INC	0.000	RHAT	756577102	18.7700	51,500.00	699,977.70	966,655.00
REGIONS FINANCIAL CORP.	3.440	RF	758940100Q	37.2000	20,200.00	699,977.70 733,687.00	/51,440.00
RELIANT RESOURCES INC	0.000	RRI	75952B105	7.3600	25,000.00		184,000.00
REPUBLIC SERVICES INC	0.936	RSG	760759100	25.6300	35,200.00	731,357.44	184,000.00 902,176.00 902,980.00 1,119,280.00
RITE AID CORP.	0.000	RAD	767754104Q	6.0400	149,500.00	932,727.20	902,980.00
RPM INTERNATIONAL INC.	3.402	RPM	749685103Q	16.4600	68,000.00	966,524.96	1,119,280.00
SABRE HOLDINGS CORP.	1.296	TSG	785905100	21.5900	44,700.00	220,112.00	203,013.00
SAFECO CORP.	1.900	SAFC	786429100Q	38.9300	47,300.00	1,440,258.60	1,841,389.00
SCHERING-PLOUGH	1.265	SGP	806605101Q	17.3900	510,300.00	9,326,630.83	8,874,117.00
SELECT MEDICAL CORP	0.368	SEM	816196109	16.2800 18.1200	65,200.00 70,170.00	1,178,182.48	1,061,456.00
SKIWESI INC	0.441	SKIW	830879102 834182107	5.9100	42,400.00	1,265,464.19 247,459.40	1,271,480.40 250,584.00
SOLECIRON CORP	0.000	ATC	8447411080			4,266,669.73	3,830,022.00
ST PAUL COMPANIES	2 925	SPC	792860108Q	39.6500	237,300.00 36,200.00	1,206,678.52	1,435,330.00
STANDARD-PACIFIC CORP	0.659	SPF	85375C101	48.5500	56,100.00	1,924,708.00	2.723.655.00
STEELCASE INC	1.671	SCS	858155203	14.3600	20,100.00	1,924,708.00 257,741.90 867,191.52	2,723,655.00 288,636.00
STERIS CORP	0.000	STE	8591521000	22.6000	42,300.00	867,191.52	955,980.00
STRAYER EDUCATION INC	0.238	STRA	863236105	108.8300	6,100.00	405,187.62	663,863.00
SUPER VALU STORES INC.	2.028	SVU	868536103Q	28.5900	37,400.00	867,191.52 405,187.62 684,594.75	1,069,266.00
SYNOPSYS INC.	0.000	SNPS	871607107	33.7600	13,750.00	429,058.23	464,200.00
TARGET CORP	0.729	TGT	87612E106Q	38.4000	13,700.00	538,193.54	526,080.00
TECO ENERGY	5.274	TE	872375100Q	14.4100	106,100.00	1,528,003.50	1,528,901.00
TELIK INC	0.000	TELK	87959M109	23.0100	106,100.00 10,000.00	212,634.00	230,100.00
TELLABS INC.	0.000	TLAB	879664100	0.4300	23,200.00	187,838.80	195,576.00
TESORO PETROLEUM CORP	0.000	TSO	881609101	14.5700	40,200.00	545,323.75	585,714.00
TEXAS INSTRS INC	0.289	TXN	882508104Q	29.3800	429,000.00	11,956,130.63	12,604,020.00
TRIAD HOSPITALS INC	0.000	TRI	89579K109	33.2700	7,600.00	250,496.00	252,852.00
TRIBUNE CO	0.852	TRB	896047107Q	51.6000 37.2400	100,400.00 25,100.00	4,242,079.70	5,180,640.01
TRIMBLE NAVIGATION LID	0.000	TKMB	896239100 89674K103	7.0700	89,549.00	720,593.39 634,696.19	934,724.00 633,111.43
INION DACTETO CODD	1 727	T ÕIN T	9078181080	69.4800	35,000.00	2,374,433.40	2,431,800.00
INITED DEFENSE INDISTRIES	TNC 0 000	IIDI	91018B104	31.8800	28,800.00	779,552.90	918,144.00
UNITED PARCEL SERVICES INC	1 341	UPS	911312106	74.5500	192,900.00	11,675,718.68	14,380,695.00
UNITEDHEALTH GROUP INC	0.025	UNH	91324P102A	58.1800	205,200.00	7,598,432.27	11,938,536.00
PULTE HOMES, INC. QUALCOMM INC QUICKSILVER INC RADIAN GROUP INC. RADIOSHACK CORP RED HAT INC REGIONS FINANCIAL CORP. RELIANT RESOURCES INC REPUBLIC SERVICES INC RITE AID CORP. RPM INTERNATIONAL INC. SABRE HOLDINGS CORP. SAFECO CORP. SCHERING-PLOUGH SELECT MEDICAL CORP SKYWEST INC SOLECTRON CORP SOUTHWEST AIRLINES ST. PAUL COMPANIES STANDARD-PACIFIC CORP STEELCASE INC STERIS CORP STRAYER EDUCATION INC SUPER VALU STORES INC. SYNOPSYS INC. TARGET CORP TECO ENERGY TELLABS INC. TESORO PETROLEUM CORP TEXAS INSTRS INC TRIAD HOSPITALS INC TRIBUNE CO TRIMBLE NAVIGATION LTD TRIQUENT SEMICONDUCTOR UNION PACIFIC CORP. UNITED DEFENSE INDUSTRIES I UNITED PARCEL SERVICES INC	3.023	~ <b>*</b>				.,,	,,,

Investment Desc	Rating Coupon Yield	Ticker	Identifier F			Book Value	Market Value
		N STOCK	- EXTERNALLY 1				
	Instrument - COM		COBS LEVY - 10 MMON STOCK	00			
UNIVERSAL CORP-VA	3.531		913456109Q	44.1700	17,400.00	565,553.48	768,558.00
UNIVERSITY OF PHOENIX ONLINE		UOPX	037604204	68.9300	4,200.00	288,755.88	289,506.00
UNOVA INC.	0.000	-	91529B106	22.9500	52,800.00	1,206,464.28	1,211,760.00
URBAN OUTFITTERS INC		URBN	917047102	37.0500	12,300.00	393,239.91	455,714.99
VALERO ENERGY CORP.	1.035		91913Y100Q	46.3400	51,800.00	1,339,875.90	2,400,411.99
VERITAS SOFTWARE CORPORATION		VRTS	923436109	37.1600	128,200.00	3,918,099.68	4,763,912.00
VERIZON COMMUNICATIONS	4.390		92343V104Q	35.0800	370,200.00	13,046,665.56	12,986,616.00
VIACOM INC-CLASS B		VIA.B	925524308	44.3800	346,400.00	13,859,768.59	15,373,232.00
WACHOVIA CORP NEW	3.434		929903102Q	46.5900	317,200.00	11,968,012.35	14,778,348.00
WATSON PHARMACEUTICALS INC.	0.000		942683103	46.0000	167,900.00	6,599,479.84	7,723,400.00
WEBSTER FINANCIAL CORPORATION			947890109	45.8600	17,300.00	572,000.31	793,378.00
WELLS FARGO COMPANY	3.056		949746101	58.8900	215,600.00	10,365,494.62	12,696,684.00
WENDY'S INTL	0.611		950590109Q	39.2400	41,600.00	1,617,824.00	1,632,384.00
WGL HOLDINGS, INC.	4.606		92924F106	27.7900	33,700.00	857,368.62	936,523.00
WINN-DIXIE STORES INC.	2.010		974280109M	9.9500	65,200.00	639,618.42	648,740.00
WMS INDUSTRIES INC	0.000		929297109	26.2000	29,300.00	758,818.50	767,660.00
XCEL ENERGY INC	4.417		98389B100Q	16.9800	90,800.00	1,394,370.20	1,541,784.00
XILINX INC		XLNX	983919101	38.7400	78,200.00	2,906,029.30	3,029,468.00
YAHOO INC		YHOO	984332106	45.1700	158,300.00	6,692,736.13	7,150,411.00
YANKEE CANDLE CO	0.000	YCC	984757104	27.3300	10,200.00	248,802.12	278,766.00
Instrument Total	254				41,522,632.07	931,618,298.06	1,059,017,765.30
	Instrument -	REIT	REAL ESTATE	INVESTMENT	TRUST		
BRANDYWINE REALTY	6.574	BDN	105368203	26.7700	9,800.00	250,996.62	262,346.00
EOUITY OFFICE PROP	6.980	) EOP	294741103	28.6500	99,200.00	2,799,182.12	2,842,080.00
HEALTH CARE REIT INC	6.500	) HCN	42217K106	36.0000	22,500.00	776,571.33	810,000.00
IMPAC MTG HLDGS INC	12.081	IMH	45254P102	18.2100	63,500.00	1,149,327.04	1,156,335.00
KIMCO REALTY CORP	5.095	KIM	49446R109Q	44.7500	41,700.00	1,783,000.26	1,866,075.00
REDWOOD TR INC	5.113	RWT	758075402	50.8500	11,400.00	541,400.19	579,690.00
Instrument Total	6				248,100.00	7,300,477.56	7,516,526.00
Portfolio Total	260				41,770,732.07	938,918,775.62	1,066,534,291.30

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - 6CH	CH	ARTWET.T 2000				
	Instrument - COM	COI	MMON STOCK				
ALBANY INTL CL-A	0.826	ATN	012348108Q	33.9000	26.600.00	750,778.40	901,740.00
ALBEMARLE CORP	1.935	ALB	012653101		26,600.00 23,100.00 53,200.00	660,216.17	
ALLEGHENY TECHNOLOGIES INC	1.815	ATI	01741R102	13.2200	23,100.00 53,200.00	480,456.55	703,304.00
AMERICAN EAGLE OUTFITTERS	0.000	AEOS	02553E106	16.4000	32,500.00 20,300.00	530,991.48	
AMERUS GROUP CO	1.143	AMH	03072M108	34.9700	20,300.00	530,991.48 594,300.48	709,891.00
ANIXTER INTERNATIONAL INC.	0.000	AXE	035290105	25.8800	20,300.00 22,900.00 35,900.00 16,400.00 62,600.00 28,300.00 31,300.00 41,600.00 54,500.00 17,200.00 67,200.00 33,900.00 19,700.00 36,900.00 47,000.00 51,400.00 12,300.00 34,400.00	523,291.73 567,820.12 441,985.56 517,990.21 609,050.52 404,983.26 603,660.67	592,652.00
ARGONAUT GROUP INC	0.000	AGII	040157109	15.5400	35,900.00	567,820.12	557,886.00
ATWOOD OCEANICS	0.000	ATW	050095108	31.9400	16,400.00	441,985.56	523,816.00
AXCELIS TECHNOLOGIES INC	0.000	ACLS	054540109	10.2200	62,600.00	517,990.21	639,772.00
BANCORPSOUTH INC	3.035	BXS	059692103	23.7200	28,300.00	609,050.52	671,276.00
BANKATLANTIC BANCORP INC	0.694	BBX	065908501	19.0000	31,300.00	404,983.26	594,699.98
BROOKLINE BANCORP IN	2.216	BRKL	11373M107	15.3400	41,600.00	603,660.67	638,144.00
CASELLA WASTE SYS IN	0.000	CWST	147448104	13.6900	54,500.00	504,945.08	746,105.00
CHOICE HOTELS INTL INC	2.269	CHH	169905106	35.2500	17,200.00	509,497.98	746,105.00 606,300.00 581,952.00 652,236.00 743,675.00 955,710.00 1,004,860.00
CIBER INC.	0.000	CBR	17163B102	8.6600	67,200.00	596,788.44	581,952.00
CLARK INC	7.484	CLK	181457102	19.2400	33,900.00	525,430.87	652,236.00
COMMONWEALTH TELEPHONE ENTER	RPR 0.000	CTCO	203349105	37.7500	19,700.00	801,868.69	743,675.00
CONSOL ENERGY INC.	2.162	CNX	20854P109	25.9000	36,900.00	805,030.38	955,710.00
COOPER TIRE & RUBBER	1.964	CTB	216831107Q	21.3800	47,000.00	814,580.96	1,004,860.00
COPART INC	0.000	CPRT	217204106	16.5000	51,400.00	551,640.47	848,099.99 423,735.00 653,944.00 504,913.00 823,571.00 445,327.00 432,540.01
CORN PRODUCTS INT'L INC.	1.393	CPO	219023108	34.4500	12,300.00	380,253.26	423,735.00
COVENANT TRANSPORT INC CL-A	0.000	CVTI	22284P105	19.0100	12,300.00 34,400.00 26,900.00 20,300.00 9,700.00 32,400.00	678,167.60	653,944.00
CSK AUTO CORP	0.000	CAO	125965103	18.7700	26,900.00	389,751.37	504,913.00
CULLEN/FROST BANKERS INC	2.366	CFR	229899109	40.5700	20,300.00	668,719.90	823,571.00
DIAGNOSTIC PRODUCTS CORP	0.522	DP	252450101	45.9100	9,700.00	401,708.49	445,327.00
EL PASO ELECTRIC COMPANY	0.000	EE	283677854 286082102	13.3500 26.0200	32,400.00	402,762.11	858,660.01
ELECTRONICS FOR IMAGING	0.000	FLTT	287456107	26.7000	33,000.00 24,400.00	685,909.58 555,697.98	651,480.00
ETVCOKL	0.749	FTV	29270U105	13.9000	55,600.00	555,697.96	772,840.00
EIDOT MIDWEOT DANCODD INC	2 715	EMDI	320867104	32.4100	26,200.00	587,226.20 768,321.74 656,052.92	849,142.00
FORGIL INC	0.000	FOST	349882100	28.0100	25,550.00	656 052 92	715,655.50
FRONTIFR OIL CORD	1 161	ETO DI	35914P105	17.2200	40,400.00	625,204.23	695,688.00
FILLER H B CO	1 513	FIII.	3596941060	29.7400	21,150.00	517,747.24	629,001.00
FURNITURE BRANDS INTERNATION	TAT, 1 704	FBN	360921100	29.3300	31.550.00	802.583.24	925,361.50
G & K SERV. CL-A	0.190	GKSRA	361268105Q	36.7500	31,550.00 12,000.00	802,583.24 367,739.98	441,000.00
GARDNER DENVER MACHINERY	0.150	GDI	3655581050	23.8700	36,500.00	771,651.29	871,255.00
GLOBAL IMAGING SYSTEMS INC	0.000	GISX	37934A100	31.7500	36,500.00 27,800.00 67,200.00	771,651.29 654,871.11 488,836.16	882,650.00
GRAFTECH INTERNATIONAL LTD	0.000	GTI	384313102	13.5000	67,200.00	488,836.16	907,200.00
GYMBOREE CORP	0.000	GYMB	403777105	17.2300	42,600.00	692,252.98	733,998.00
ALBANY INTL CL-A ALBEMARLE CORP ALLEGHENY TECHNOLOGIES INC AMERICAN EAGLE OUTFITTERS AMERUS GROUP CO ANIXTER INTERNATIONAL INC. ARGONAUT GROUP INC ATWOOD OCEANICS AXCELIS TECHNOLOGIES INC BANCORPSOUTH INC BANKATLANTIC BANCORP INC BROOKLINE BANCORP IN CASELLA WASTE SYS IN CHOICE HOTELS INTL INC CIBER INC. CLARK INC COMMONWEALTH TELEPHONE ENTER COPER TIRE & RUBBER COPART INC COOPER TIRE & RUBBER COPART INC COVENANT TRANSPORT INC CL-A CSK AUTO CORP CULLEN/FROST BANKERS INC DIAGNOSTIC PRODUCTS CORP EL PASO ELECTRIC COMPANY ELECTRONICS FOR IMAGING ELKCORP ENERGY PARTNERS LTD FIRST MIDWEST BANCORP INC. FOSSIL INC. FRONTIER OIL CORP FULLER H B CO FURNITURE BRANDS INTERNATION G & K SERV. CL-A GARDNER DENVER MACHINERY GLOBAL IMAGING SYSTEMS INC GRAFTECH INTERNATIONAL LTD GYMBOREE CORP					,	, , , , , , , , , , , , , , , , , , , ,	,

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMON	I STOCK	- EXTERNALLY	MANAGED			
	Portfolio -	- 6CH	CHZ	ARTWELL - 2000				
	Instrument -	- COM	COI	MMON STOCK				
HELMERICH & PAYNE, INC HERLEY INDS INC DEL HYPERION SOLUTIONS CORP. INDEPENDENCE COMMUNITY BANK INTEGRATED DEVICE TECH INC IPC HOLDINGS LTD KADANT INC KAYDON CORP KEY ENERGY SERVICES INC LAWSON SOFTWARE LENNOX INTERNATIONAL INC. LINENS 'N THINGS INC. LOEWS CORP - CAROLINA GROUP MESA AIR GROUP INC METHODE ELECTRONICS CL-A NN INC NORDSON CORP PACKAGING CORP OF AMERICA PARK ELECTROCHEMICAL CORP. PIEDMONT NATURAL GAS CO INC PLATINUM UNDERWRITERS HOLDIN POLYONE CORPORATION PRIME MONEY MARKET - 6CH PUBLIC SERVICE CO OF N MEX QUICKSILVER INC REGAL BELOIT RENAL CARE GROUP INC. RLI CORP RUBY TUESDAY INC SCOTTISH RE GROUP LTD SCS TRANSPORTATION INC SELECTIVE INSURANCE GROUP SMITH (A.O.) CORP SOUTHWEST BANCORP OF TEXAS STANCORP FINANCIAL GROUP STERIS CORP STILLWATER MINING COMPANY TOLLGRADE COMMUNICATIONS INC TOM BROWN INC		1.145	HP	423452101Q	27.9300	18,600.00	530,234.60	519,498.01
HERLEY INDS INC DEL		0.000	HRLY	427398102	20.7000	35,500.00	639,316.11	734,849.99
HYPERION SOLUTIONS CORP.		0.000	HYSL	44914M104	30.1400	14,700.00	467,196.86	443,058.00
INDEPENDENCE COMMUNITY BANK		2.224	ICBC	453414104	35.9700	17,400.00	506,937.35	625,878.00
INTEGRATED DEVICE TECH INC		0.000	IDTI	458118106	17.1700	26,300.00	306,954.55	451,571.01
IPC HOLDINGS LTD		1.849	IPCR	G4933P101	38.9400	19,900.00	680,128.70	774,906.00
KADANT INC		0.000	KAI	48282T104	21.6500	30,000.00	599,465.69	649,500.01
KAYDON CORP		1.857	KDN	486587108Q	25.8400	25,300.00	680,128.70 599,465.69 543,636.90	653,752.00
KEY ENERGY SERVICES INC		0.000	KEG	492914106	10.3100	60,900.00	635,045.48 786,648.36	627,879.00
LAWSON SOFTWARE		0.000	LWSN	520780107	8.2300	107,500.00	786,648.36	884,725.00
LENNOX INTERNATIONAL INC.		2.275	LII	526107107	16.7000	39,900.00	558,425.16	666,330.00
LINENS 'N THINGS INC.		0.000	LIN	535679104	30.0800	25,900.00	648,662.54	779,072.01
LOEWS CORP - CAROLINA GROUP		7.210	CG	540424207	25.2400	28,800.00	677,035.48	726,912.00
MESA AIR GROUP INC		0.000	MESA	590479101	12.5200	32,100.00	677,035.48 387,076.60 486,910.42 297,835.36 340,934.33	401,892.01
METHODE ELECTRONICS CL-A		1.635	METH	591520200	12.2300 12.5900	41,300.00	486,910.42	505,099.00
NN INC		2.541	NNBKE	629337106	34.5300	24,200.00	297,835.36	304,678.00
DAGNACING CORP OF AMERICA		2.795	NDSN	655663102 695156109	21.8600	11,500.00	340,934.33 733,603.32 342,905.25 483,944.16 716,832.83 594,266.12 1,835,525.46 689,570.23 585,013.87	397,095.00
DADE FIRCTROCUPMICAL CORD		0 006	DVE	700416209	26.4900	16 900 00	733,603.32	445 022 00
DIFDMONT NATIDAL CAS CO INC	NO	2 210	DMV	720186105	43.4600	12 300 00	483 944 16	534 558 NO
DIATINIM INDEDMETTERS HOLDIN	ווט ווט	1 066	DUD	G7127P100	30.0000	25 600 00	716 932 93	768 000 00
DOI.VONE CORDORATION	105	3 912	DOT.	73179P106	6.3900	101 000 00	594 266 12	645 390 00
PRIME MONEY MARKET - 6CH		0.000	TT-CTP	IT-CIP	1.0000	1.835.525.50	1.835.525.46	1.835.525.49
PUBLIC SERVICE CO OF N MEX		3.274	PNM	69349H107		25,500.00	689.570.23	716.550.00
OUICKSILVER INC		0.000	ZOK	74838C106	17.7300	33,600.00	585.013.87	595,728.00
REGAL BELOIT		2.181	RBC	758750103	22.0000	26,300.00	585,013.87 516,056.85	578,600.00
RENAL CARE GROUP INC.		0.000	RCI	759930100	41.2000	14,200.00	506,808.53	585,040.01
RLI CORP		1.174	RLI	749607107	37.4600	21,100.00	737,584.39	790,406.00
RUBY TUESDAY INC		0.158	RI	781182100	28.4900	14,350.00	353,185.56	408,831.50
SCOTTISH RE GROUP LTD		0.962	SCT	G7885T104	20.7800	23,900.00	511,737.63	496,642.00
SCS TRANSPORTATION INC		0.000	SCST	81111T102	17.5800	26,300.00	353,048.20	462,354.00
SELECTIVE INSURANCE GROUP		2.101	SIGI	816300107	32.3600	22,200.00	569,609.61	718,392.02
SMITH (A.O.) CORP		1.711	AOS	831865209	35.0500	22,200.00 8,500.00	266,161.32	297,924.99
SOUTHWEST BANCORP OF TEXAS		0.514	SWBT	84476R109	38.8500	13,900.00	464,851.74	540,015.00
STANCORP FINANCIAL GROUP		1.113	SFG	852891100	62.8800	13,400.00	704,424.68	842,592.00
STERIS CORP		0.000	STE	859152100Q	22.6000	38,600.00	862,516.67 160,593.45 753,489.89	872,360.00
STILLWATER MINING COMPANY		0.000	SWC	86074Q102	9.5700	16,400.00	160,593.45	156,948.00
TOLLGRADE COMMUNICATIONS INC	1	0.000	TLGD	889542106		44,900.00	753,489.89	787,097.00
TOM BROWN INC		0.000	TBI	115660201	32.2500	25,200.00	682,174.56	812,700.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM Portfolio - 6CH Instrument - COM	СН	- EXTERNALLY ARTWELL - 2000 MMON STOCK	-			
UNIFIRST CORP URS CORPORATION VAIL RESORTS INC VECTREN CORPORATION WCI COMMUNITIES INC WESTAMERICA BANCORPORATION WOLVERINE WORLD WIDE	0.00 0.00 4.62 0.00 2.09	2 UNF 0 URS 0 MTN 4 VVC 0 WCI 2 WABC 9 WWW	904708104Q 903236107 91879Q109 92240G101 92923C104 957090103 978097103	23.7100 25.0100 17.0000 24.6500 20.6100 49.7000 20.3800	19,400.00 26,800.00 17,700.00 24,300.00 13,500.00 11,500.00 19,400.00	442,108.02 520,680.80 295,638.14 599,545.14 281,697.46 504,674.04 380,800.52	459,974.00 670,268.00 300,900.00 598,995.00 278,235.00 571,550.00 395,372.00
Instrument Total	85				4,394,325.50	48,432,258.33	55,300,276.04
	Instrument	-REIT	REAL ESTATE	E INVESTMENT	TRUST		
ALEXANDRIA REAL ESTATE AMERICAN FINANCIAL REALTY CEDAR SHOPPING CENTERS INC HERSHA HOSPITALITY TRUST HOME PROPERTIES OF NY INC. PS BUSINESS PARKS INC/CA SL GREEN RE CORP	TRUS 5.86 0.00 7.12 6.14 2.81	6 ARE 5 AFR 0 CDR 8 HT 0 HME 1 PSB 2 SLG	015271109 02607P305 150602209 427825104 437306103 69360J107 78440X101	57.9000 17.0500 12.4200 10.1000 40.3900 41.2600 41.0500	10,100.00 36,000.00 48,800.00 36,600.00 16,400.00 17,100.00 16,700.00	462,227.49 534,177.00 562,644.00 320,664.00 590,704.08 612,701.90 604,111.18	613,800.00 606,096.00 369,660.00
Instrument Total	7				181,700.00	3,687,229.65	4,227,823.00
Portfolio Total	92				4,576,025.50	52,119,487.98	59,528,099.04

Investment Desc	Rating Coupon Yield Ti	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON S	TOCK - EXTERNALLY	MANAGED			
	Portfolio - 6DG	DAVID J. GREENE				
	Instrument - COM	COMMON STOCK				
ABERCROMBIE & FITCH CO ACTIVISION INC ALLETE, INC. ALLIANCE SEMICONDUCTOR CORP ALPHARMA, INCCL A ANDREW CORP. ARRIS GROUP INC. ASCENTIAL SOFTWARE CORP AVAYA INC BAUSCH & LOMB INC BEARINGPOINT INC BRINKS COMPANY CALGON CARBON CORP. CELERA GENOMICS GROUP CMS ENERGY CORP CNH GLOBAL N.V. COMMUNITY HEALTH SYS CONSTAR INTL INC COORS (ADOLPH) CL-B COVANCE INC CROWN CORK & SEAL INC. CYTEC INDUSTRIES DUANE READE INC E.PIPHANY INC EARTHLINK INC FAIRCHILD SEMICONDUTOR CORP FIRST AMERICAN CORP. GATX CORP GENENCOR INTERNATIONAL INC GRUPO TMM SA - ADR A HARRIS CORP. HEALTH NET HEALTH NET HEALTH NET HEALTHSOUTH CORP HERCULES INCORPORATED HOLLINGER INTERNATIONAL INC INFOCUS CORPORATION INTERNET SECURITY SYSTEMS JACUZZI BRANDS INC	0.000 AN	F 002896207	24.7100	21,100.00	501,230.80 166,037.22 1,009,373.08 38,524.80 729,659.35 866,446.18 654,389.77 352,613.11 475,763.76 792,200.59 1,146,555.41 940,840.55	521,381.00
ACTIVISION INC	0.000 AT	VI 004930202	18.2000	13,650.00	166,037.22	248,429.99
ALLETE, INC.	3.692 AL	E 018522102	30.6000	38,800.00	1,009,373.08	1,187,280.00
ALLIANCE SEMICONDUCTOR CORP	0.000 AL	SC 01877H100	7.1100	5,400.00	38,524.80	38,394.00
ALPHARMA, INCCL A	0.895 AL	O 020813101Q	20.1000	38,000.00	729,659.35	763,800.01
ANDREW CORP.	0.000 AN	DW 034425108 RS 042690100	11.5100 7.2400	106,005.00	866,446.18	1,220,117.55
ARRIS GROUP INC.	0.000 AR	CL 04362P207	25.9300	94,700.00 22 550 00	054,389.//	085,027.99
ANDVA THO	CA 000.0 VΔ 000 0	053499109	12.9400	119 200 00	475 763 76	1 542 447 97
BAUSCH & LOMB INC	1.001 BO	L 0717071030	51.9000	20.400.00	792.200.59	1.058.760.00
BEARINGPOINT INC	0.000 BE	074002106	10.0900	127.800.00	1.146.555.41	1.289.502.00
BRINKS COMPANY	0.442 BC	0 1096961040	22.6100	45,800.00	940,840.55	1,035,538.00
CALGON CARBON CORP.	1.932 CC	C 129603106Q	6.2100	132,600.00	997,400.36	823,446.00
CELERA GENOMICS GROUP	0.000 CR	A 038020202	13.9100	105,000.00	997,400.36 1,390,933.79	1,460,550.00
CMS ENERGY CORP	8.450 CM	S 125896100Q	8.5200	63,300.00	1,390,933.79 497,065.37 871,602.82 569,686.44 247,228.25 548,729.51 504,203.12 741,074.58 1,214,352.96 607,033.86 380,404.22 573.026.69	539,316.00
CNH GLOBAL N.V.	1.132 CN	H N20935206	16.6000	62,200.00	871,602.82	1,032,520.00
COMMUNITY HEALTH SYS	0.000 CY	H 203668108	26.5800	26,300.00	569,686.44	699,054.00
CONSTAR INTL INC	0.000 CN	ST 21036U107	5.3900	43,900.00	247,228.25	236,621.00
COORS (ADOLPH) CL-B	1.461 RK	Y 217016104Q	56.1000	10,800.00	548,729.51	605,880.00
COVANCE INC	0.000 CV	D 222816100	26.8000	27,700.00	504,203.12	742,360.00
CROWN CORK & SEAL INC.	11.037 CC	K 228368106	9.0600	113,800.00	741,074.58	1,031,028.00
CYTEC INDUSTRIES	0.000 CY	T 232820100Q D 263578106	38.3900 16.9200	38,400.00	1,214,352.96	770 220 00
DUANE READE INC	0.000 DR	NY 26881V100	7.2100	46,000.00	200 404 22	178,320.00
E.PIPHANI INC	0.000 EP	NK 270321102	10.0000	66 900 00	573 026 69	669 000 00
FAIRCHILD SEMICONDUTOR CORP	0.000 ED	S 303726103	24.9700	39.800.00	438.879.48	993.806.02
FIRST AMERICAN CORP.	2.015 FA	F 318522307	29.7700	43,100.00	812.342.92	1,283,087.00
GATX CORP	4.574 GM	T 361448103	27.9800	21,000.00	922,858.56	587,580.00
GENENCOR INTERNATIONAL INC	0.000 GC	OR 368709101	15.7500	51,000.00	530,404.22 573,026.69 438,879.48 812,342.92 922,858.56 580,994.01 70,002.31 1,033,086.75	803,250.00
GRUPO TMM SA - ADR A	0.000 TM	M 40051D105	4.2400	20,100.00	70,002.31	85,224.00
HARRIS CORP.	1.054 HR	S 413875105Q	37.9500	39,000.00	1,033,086.75	1,480,050.01
HEALTH NET	0.000 HN	T 42222G108	32.7000	46,900.00 182,600.00	1,037,157.84	1,533,630.00 838,134.02
HEALTHSOUTH CORP	0.000 HL	SH 421924101	4.5900	182,600.00	1,935,582.75	838,134.02
HERCULES INCORPORATED	0.000 HP	C 427056106Q	12.2000	20,000.00	238,403.42	244,000.00
HOLLINGER INTERNATIONAL INC	1.280 HL	R 435569108	15.6200	50,000.00	585,247.50	781,000.00
IMC GLOBAL INC.	0.805 IG	L 449669100Q	9.9300	45,000.00	238,403.42 585,247.50 605,001.88 195,258.93 760,882.01	446,850.00
INFOCUS CORPORATION	U.000 IN	FS 45665B106	9.6800 18.8300	38,400.00	195,258.93	3/1,/12.00
INTERNET SECURITY SYSTEMS	0.000 IS	SX 46060X107 Z 469865109	7.0900	192,500.00	760,882.01 876,272.53	1,127,917.02
UACUZZI BRANDS INC	0.000 33	7 403000T03	7.0900	192,500.00	0/0,2/2.53	1,304,023.00

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

ASOF02	Date 01/20/2004 Time 18:59:07	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2003 To 12/31/2003 Page 160

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Investment Desc	Rating Coupo	n Yield T	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group Portfolio Instrument	- 6DG	DAV	- EXTERNALLY ID J. GREENE L ESTATE INVE				
RECKSON ASSOCIATES RE		4.255 R	AS	75621K106Q	24.3000	9,000.00	211,924.73	218,700.00
Instrument Total	1					9,000.00	211,924.73	218,700.00
	Inst	rument -WA	ARRANT	WARRANT				
DIME BANCORP-WT		0.000 D	DIMEZ	25429Q110	0.1700	431,800.00	115,334.87	73,406.00
Instrument Total	1					431,800.00	115,334.87	73,406.00
Portfolio Total	79					8,124,140.32	56,538,636.70	66,443,877.42

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6BB	DA	VID L BABSON	- 200			
	Instrument - COM	CO	MMON STOCK				
ADVISORY BOARD CO/THE	0.00	O ABCO	00762W107	34.9100	10,700.00	432,953.90	373,537.00
ADVISORY BOARD CO/THE ANSOFT CORP BANK OF BERMUDA LTD BOSTON PRIVATE FINL HOLDING	0.00	O ANST	036384105	12.8300	10,700.00 55,000.00	432,953.90 592,422.72	705,650.00
BANK OF BERMUDA LTD	2.58	O BBDA	G07644100	44.9500	8,100.00	295,073.58 194,660.24 163,636.29	364,095.02
BOSTON PRIVATE FINL HOLDING	0.80	5 BPFH	101119105	24.8400	8,100.00 8,600.00	194,660.24	213,624.00
C.H.ROBINSON WORLDWIDE INC	1.26	6 CHRW	12541W100	37.9100	4,500.00 8,200.00 19,700.00	163,636.29	170,595.01
CHOICEPOINT INC.	0.00	0 CPS	170388102	38.0900	8,200.00	300,952.34	312,338.00
CHOICEPOINT INC. CITADEL BROADCASTING CORP	0.00	0 CDL	17285T106	22.3700	19,700.00	300,952.34 381,025.07	312,338.00 440,689.00
CONCERT CORP COGNEX CORP. COHERENT INC. CONCORD COMMUNICATIONS INC CORVEL CORP EMMIS COMMUNICATIONS CL A ESPEED INC	0.84	9 CGNX	192422103	28.2400	23,100.00 27,100.00	561,962.64	652,344.00
COHERENT INC.	0.00	0 COHR	192479103	23.8000	27,100.00	561,962.64 664,369.00	652,344.00 644,980.00
CONCORD COMMUNICATIONS INC	0.00	0 CCRD	206186108	19.9700	10,900.00 7,800.00 24,800.00 12,900.00 16,400.00	222,747.98	217,673.00
CORVEL CORP	0.00	0 CRVL	221006109	37.6000	7,800.00	222,747.98 282,983.80	217,673.00 293,280.00
EMMIS COMMUNICATIONS CL A	0.00	0 EMMS	291525103	27.0500	24,800.00	543,454.98	670,839.98
ESPEED INC	0.00	0 ESPD	296643109	23.4100	12,900.00	282,983.80 543,454.98 295,823.69 586,428.91 380,544.82 87,096.31 15,950.00 396,200.28 466,602.61 77,495.26 225,183.46 289,917.49 277,341.61 426,014.07	301,989.00
EXPEDITORS INT'L. WASH INC.	0.42	4 EXPD	302130109	37.6600	16,400.00	586,428.91	617,624.00
FIRST CMNTY BANCORP	2.07	5 FCBP	31983B101	36.1400	11,900.00	380,544.82	430,066.00
FOSSIL INC.	0.00	0 FOSL	349882100	28.0100	3,100.00	87,096.31	86,831.00
FRANKLIN BANK CORP	0.00	0 FBTX	352451108	19.0000	1,100.00	15,950.00	20,900.00
HELIX TECHNOLOGY	0.77	7 HELX	423319102	20.5800	27,100.00	396,200.28	557,718.00
II VI INC	0.00	O IIVI	902104108	25.8000	19,600.00	466,602.61	505,680.00
INET TECHNOLOGIES INC	0.00	O INTI	45662V105	12.0000	6,900.00	77,495.26	82,800.00
IPAYMENT INC	0.00	O IPMT		34.0000	9.000.00	225.183.46	306,000.00
JETBLUE AIRWAYS CORP	0.00	О ЈВЦИ	477143101	26.5200	10.100.00	289.917.49	267.852.01
KAYDON CORP	1.85	7 KDN	4865871080	25.8400	12.300.00	277.341.61	317.832.00
KETTHLEY INSTRUMENTS INC	0.81	9 KET	487584104	18.3000	27.500.00	426.014.07	503,249.99
KNIGHT TRANSPORTATION INC	0.00	O KNGT	499064103	25.6500	13.600.00	426,014.07 352,127.69	348,840.00
MB FINI, INC	1.97	8 MBFT	55264U108	36.4000	10.000.00	295.855.08	364,000.00
MICHAELS STORES	0.90	5 MTK	594087108	44.2000	27,500.00 13,600.00 10,000.00 5,900.00	295,855.08 224,867.35	260,780.00
MICREL INCORPORATED	0.00	0 MCRI	594793101	15.5800	26.600.00	305.187.64	
EXPEDITORS INT'L. WASH INC. FIRST CMNTY BANCORP FOSSIL INC. FRANKLIN BANK CORP HELIX TECHNOLOGY II VI INC INET TECHNOLOGIES INC IPAYMENT INC JETBLUE AIRWAYS CORP KAYDON CORP KEITHLEY INSTRUMENTS INC KNIGHT TRANSPORTATION INC MB FINL INC MICHAELS STORES MICREL INCORPORATED MYKROLIS CORP PHARMACEUTICAL RESOURCES INC	0.00	U WAK	62852D103	16.0800	30 900 00	305,187.64 374,902.05 139,039.67	414,428.00 496,872.00
PHARMACEUTICAL RESOURCES INC	0.00	O PRX	717125108	65.1500	2.500.00	139.039.67	162,875.00
DINNACLE FINANCIAL DARTNERS	TN 0.00	O PNFP	723460104	23.5000	27 600 00	505 630 93	648,599.99
PHARMACEUTICAL RESOURCES INC PINNACLE FINANCIAL PARTNERS PRIME MONEY MARKET - 6BB	0.00	ת.זת_חד.ם ח.זת	TT-DLR	1.0000	26,600.00 30,900.00 2,500.00 27,600.00 740,935.00	505,630.93 740,935.00	740,935.03
PARE HOSDITALITY INTL. INC	0.00	O EYBE	753820109	24.4400	12 050 00	283 612 29	294,502.00
RESPIRANTES INC	0.00	O RESP	761230101	45.0900	12,050.00 14,500.00	283,612.29 575,454.38	653,805.00
ROPER INDUSTRIES INC	0.00	1 ROP	776696106	49.2600	15 500 00	604 312 48	
SKAMEST ING	0.78	1 GKVW	830879102	18.1200	15,500.00 12,200.00	221 249 59	763,530.00 221,064.00
SOUTHCOAST FINANCIAL CORD	0.44	1 SATW		21.0000	8 700 00	176 158 89	182,700.00
TARO DHARMACEITTICAI, INDIIC	0.00	DOCD ORAT N	M8737E108	64.5000	5,700.00	307 134 49	341,850.00
PRIME MONEY MARKET - 6BB RARE HOSPITALITY INTL INC. RESPIRONICS INC ROPER INDUSTRIES INC SKYWEST INC SOUTHCOAST FINANCIAL CORP TARO PHARMACEUTICAL INDUS TECHNE CORPORATION	0.00	O TANO	878377100	37.7800	8,700.00 5,300.00 4,500.00	604,312.48 221,249.59 176,158.89 307,134.49 171,210.32	170,010.00
IECHNE CONFORMITON	0.00	0 111011	0/03//100	37.7000	4,500.00	1/1,210.32	170,010.00

ASOF02	Date 01/20/2004 Time 18:59:08	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2003 To 12/31/2003 Page 162
1100101	2400 01/20/2001 11mc 10 0/ 00	DITTE TELLOTER TELLITERIE DIDIET OF OHIO	101100 12/01/2000 10 12/01/2000 1030 102

Investment Desc	Rating Coupon Yield T	icker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON Portfolio - 6BB Instrument - COM	STOCK - EXTERNALLY DAVID L BABSON - COMMON STOCK				
TRANSACTION SYSTEMS ARCHITULTRALIFE BATTERIES INCUNIT CORPVALEANT PHARMACEUTICALSW-H ENERGY SERVICES INCWINTRUST FINANCIAL CORP		SAI 893416107 LBI 903899102 NT 909218109 RX 91911X104Q HQ 92925E108	22.6300 12.3800 23.5500 25.1500 16.2000 45.1000	10,200.00 20,100.00 19,200.00 15,400.00 18,800.00 12,700.00	207,510.88 287,445.15 400,093.60 271,444.43 348,313.60 411,845.05	230,826.00 248,838.00 452,160.00 387,310.00 304,560.00 572,770.00
Instrument Total	45			1,393,585.00	15,365,171.61	17,319,442.03
Portfolio Total	45			1,393,585.00	15,365,171.61	17,319,442.03

Investment Desc F	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6EA	EAG	GLE ASSET - 20	00 C			
	Instrument - COM	COI	MMON STOCK				
ACETO CORP ACTUANT CORP CL A ALBANY INTL CL-A ALLIANCE DATA SYSTEM AMCOL INTERNATIONAL CORP. AMETEK INC. AMPHENOL CORP-CL A ARBITRON INC ASE TEST LIMITED AVOCENT CORPORATION BANK MUT CORP BLACKROCK INC BRIGGS & STRATTON CCC INFORMATION SVCS CHICAGO MERCANTILE EXCHANGE CHURCH & DWIGHT INC CLARCOR INC. COGNEX CORP. COLLAGENEX PHARMACEUTICALS IN COMMSCOPE INC. CONCORDE CAREER COLLEGES INC CUMULUS MEDIA INC. CL. A DAKTRONICS INC DIAGNOSTIC PRODUCTS CORP DIGITAS INC DIODES INC DIONEX CORP. DORAL FINANCIAL CORP. DUN & BRADSTREET CORP EDWARDS LIFESCIENCES ENERGY PARTNERS LTD ENTEGRIS INC EPICOR SOFTWARE CORPORATION ESCO TECHNOLOGIES INC ESPEED INC EXCEL TECHNOLOGY INC FACTSET RESEARCH SYSTEMS INC FINDWHAT.COM	0.442	ACET	004446100	25.5400	30,800.00 17,660.00	550,021.92 419,524.78	786,632.00
ACTUANT CORP CL A	0.165	ATU	00508X203	36.2000	17,660.00	419,524.78	639,292.00
ALBANY INTL CL-A	0.826	AIN	012348108Q	33.9000	17,290.00	500,196.75	586,130.99 546,680.00 283,692.49
ALLIANCE DATA SYSTEM	0.000	ADS	018581108	27.6800	19,750.00	555,328.29	546,680.00
AMCOL INTERNATIONAL CORP.	0.985	ACO	02341W103	20.3000	13,975.00	209,781.73	283,692.49
AMETEK INC.	0.497	AME	031100100Q	48.2600	18,035.00 17,445.00	718,143.60	870,369.10 1,115,258.85
AMPHENOL CORP-CL A	0.000	APH	032095101	63.9300	17,445.00	888,490.14	1,115,258.85
ARBITRON INC	0.000	ARB	03875Q108	41.7200	22,270.00 21,530.00	817,375.61	929,104.40
ASE TEST LIMITED	0.000	ASTSF	Y02516105	14.9700	21,530.00	122,086.76	929,104.40 322,304.10 656,264.40 310,673.64 586,599.95
AVOCENT CORPORATION	0.000	AVC.I.	053893103	36.5200	17,970.00	528,223.00	656,264.40
BANK MUT CORP	1.229	BKMU	063750103	11.3900 53.1100	27,276.00 11,045.00	250,370.09 FOE 422.42	310,6/3.64
BLACKROCK INC	1.500	BUK	09247X101 1090431090	67.4000	11,045.00	505,433.42	815,540.00
CCC INFORMATION CVCC	1.950	CCCC	12487Q109	16.9000	16,000.00	615,816.36 258,651.98	270,400.00
CCC INFORMATION SVCS	1 160	CME	167760107	72.3600	2 560 00	230,031.90 500 122 77	619,401.60
CHICAGO MERCANTILE EXCHANGE	0 808	CME	171340102Q	39.6000	7 465 00	257 220 57	295,614.00
CLARCOR INC	1 133	CT.C	1798951070	44.1000	12,100.00 16,000.00 8,560.00 7,465.00 15,235.00	599,122.77 257,320.57 595,675.05	671,863.50
COGNEX CORP	0.849	CGNX	192422103	28.2400	11,075.00 44,950.00 36,070.00 24,395.00 33,925.00 14,600.00 12,080.00	285,502.25 528,302.54 575,307.93 537,293.93 618,861.44 276,681.37 553,938.06	312,758.01
COLLAGENEX PHARMACEUTICALS IN	VC 0.000	CGPI	19419B100	11.2100	44.950.00	528.302.54	503,889.50
COMMSCOPE INC.	0.000	CTV	203372107	16.3300	36,070.00	575,307.93	589,023.10
CONCORDE CAREER COLLEGES INC	0.000	CCDC	20651H201	24.9700	24,395.00	537,293.93	609,143.15
CUMULUS MEDIA INC. CL. A	0.000	CMLS	231082108	22.0000	33,925.00	618,861.44	746,350.00
DAKTRONICS INC	0.000	DAKT	234264109	25.1600	14,600.00	276,681.37	367,336.00
DIAGNOSTIC PRODUCTS CORP	0.522	DP	252450101	45.9100	12,080.00	553,938.06	554,592.80
DIGITAS INC	0.000	DTAS	25388K104	9.3200	61,005.00 22,785.00	467,124.85 431,335.52	568,566.60
DIODES INC	0.000	DIOD	254543101	19.0000	22,785.00	431,335.52	432,915.00
DIONEX CORP.	0.000	DNEX	254546104	46.0200	6,370.00	270,115.79	293,147.40
DORAL FINANCIAL CORP.	1.155	DRL	25811P100	32.2800	6,370.00 18,705.00 15,700.00	270,115.79 546,245.67 649,627.49	603,797.40
DUN & BRADSTREET CORP	0.000	DNB	26483E100	50.7100	15,700.00	649,627.49	796,147.00
EDWARDS LIFESCIENCES	0.000	EW	28176E108	30.0800	17,940.00	502,362.56 289,188.91	539,635.20
ENERGY PARTNERS LTD	0.000	EPL	29270U105	13.9000	21,010.00	289,188.91	292,039.00
ENTEGRIS INC	0.000	ENTG	29362U104	12.8500	20,555.00	274,458.58	264,131.75
EPICOR SOFTWARE CORPORATION	0.000	EPIC	29426L108	12.7600	34,910.00	431,529.87	445,451.60
ESCO TECHNOLOGIES INC	0.000	ESE	296315104	43.6500	16,100.00	729,695.54 748,128.70 275,180.09 290,224.29 816,679.92	702,765.00
ESPEED INC	0.000	ESPD	296643109	23.4100	32,940.00	748,128.70	771,125.40
EXCEL TECHNOLOGY INC	0.000	XLTC	30067T103	32.8600 38.2100	9,015.00	275,180.09	296,232.90
FACISEI KESEARCH SYSTEMS INC.	. 0.628	F DS	303075105 303250104	38.2100 49.1600	/,Z15.UU	290,224.29 016 670 00	275,685.15 753,622.80
FAIR ISAAC INC.	0.162	L TC	303250104	49.1600 18.7500	15,330.00 38,785.00	678,427.22	753,622.80
FINDWRAT.COM	0.000	LMUI	31//34103	10./500	30,703.00	0/0,42/.22	121,216.15

Investment Desc	Rating Coupon Yield '	Ticker Ident	ifier F	Price Par/Sha	res Book Value	Market Value
	Group - COMMON	STOCK - EXT	TERNALLY MANAGI	ED		
	Portfolio - 6EA	EAGLE AS	SSET - 2000 C			
	Instrument - COM	COMMON S	JTOCK			
FLIR SYSTEMS INC FMC TECHNOLOGIES INC FORWARD AIR CORPORATION GABELLI ASSET MGMT I GAYLORD ENTMT CO NEW GETTY IMAGES INC. GLOBAL PAYMENTS INC-W/I GRAY TELEVISION INC GROUP 1 SOFTWARE INC GTECH HOLDINGS CORP GULF ISLAND FABRICAT IDEX CORPORATION INAMED CORP INFORMATION HOLDINGS INC. INGRAM MICRO INC CL A INTERACTIVE DATA CORP INTERGRAPH CORP. INTERMAGNETICS GENERAL CORP INVERESK RESEARCH GROUP INC KANSAS CITY SOUTHERN INDS KERZNER INTERNATIONAL LTD LANDSTAR SYSTEM INC. LEUCADIA NATIONAL CORP LIBERTY CORP S C LIONS GATE ENTERTAINMENT COM	0.000	FLIR 3024	145101 36.5	5000 17,110	.00 504,744.98 .00 290,805.06	624,515.00
FMC TECHNOLOGIES INC	0.000	TI 3024	49U101 23.3	3000 12,625	.00 290,805.06	294,162.50
FORWARD AIR CORPORATION	0.000	FWRD 3498	353101 27.5	5000 21,540	.00 290,805.06 .00 588,557.98 .00 533,334.03 .00 775,985.40 .00 729,151.04 .00 794,256.92 .00 918,199.29 .00 370,378.45 .00 1,040,282.49 .00 756,327.14 .00 705,086.55 .00 350,506.84	592,350.00
GABELLI ASSET MGMT I	0.050	GBL 3623	39Y102 39.8	3000 14,455	.00 533,334.03	575,309.00
GAYLORD ENTMT CO NEW	0.000	GET 3679	905106 29.8	3500 28,730	.00 775,985.40	857,590.50
GETTY IMAGES INC.	0.000	GYI 3742	276103 50.1	17,785	.00 729,151.04	891,562.05
GLOBAL PAYMENTS INC-W/I	0.339	GPN 3794	40X102 47.1	1200 21,990	.00 794,256.92	1,036,168.80
GRAY TELEVISION INC	0.529	GTN 3893	375106 15.1	L200 74,425	.00 918,199.29	1,125,306.00
GROUP 1 SOFTWARE INC	0.000	GSOF 3994	13Y103 17.6	5200 20,455	.00 370,378.45	360,417.10
GTECH HOLDINGS CORP	1.374	GTK 4005	518106 49.4	1900 26,800	.00 1,040,282.49	1,326,332.00
GULF ISLAND FABRICAT	0.000	GIFI 4023	307102 17.0	300 44,100	.00 756,327.14	751,023.00
IDEX CORPORATION	1.346	IEX 4516	57R104 41.5	5900 17,200	.00 705,086.55	715,348.00
INAMED CORP	0.000	IMDC 4532	235103 48.0	7,697	.00 350,506.84	369,917.83
INFORMATION HOLDINGS INC.	0.000	IHI 4567	727106 22.1	13,100	.00 241,405.33 .00 590,481.65 .00 878,552.99 .00 755,745.70	296,140.00 589,413.00
INGRAM MICRO INC CL A	0.000	IM 4571	L53104 15.9	37,070	.00 590,481.65	589,413.00
INTERACTIVE DATA CORP	0.000	IDC 4584	10J107 16.5		.00 878,552.99	856,152.00
INTERGRAPH CORP.	0.000	INGR 4586	583109 23.9	9200 33,730	.00 755,745.70	806,821.60
INTERMAGNETICS GENERAL CORP	0.000	IMGC 4587	771102 22.1		.00 276,769.43	273,454.40
INVERESK RESEARCH GROUP INC	. 0.000	IRGI 4612	238107 24.7	7300 12,300	.00 257,785.86	304,179.00
CANSAS CITY SOUTHERN INDS	0.000	KSU 4851	L70302Q 14.3	7300 12,300 3200 41,900	.00 257,785.86 .00 534,516.35 .00 491,912.45 .00 550,063.05	304,179.00 600,008.00 596.088.00
KERZNER INTERNATIONAL LTD	0.000	KZL P606	55Y107 38.9	•	.00 491,912.45	596,088.00
LANDSTAR SYSTEM INC.	0.000	LSTR 5150	098101 38.0		.00 550,063.05	599,700.60
LEUCADIA NATIONAL CORP	0.542	LUK 5272	288104 46.1	13,520 1900 12,220	.00 522,009.96 .00 525,898.16	623,272.00 552,221.80
LIBERTY CORP S C	2.124	LC 5303	370105 45.1	12,220	.00 525,898.16	552,221.80
LIONS GATE ENTERTAINMENT CO	RP 0.000	LGF 5359	919203 4.4		.00 356,285.14	692,092.80
MARTEK BIOSCIENCES CORP	0.000	MATK 5729	901106 64.9	9700 4,695	.00 271,447.16	305,034.15
MEDIWARE INFORMATION SYSTEMS	S 0.000 I	MEDW 5849	946107 15.9		.00 148,290.92	165,585.00
MENTOR GRAPHICS CORP.	0.000 1	MENT 5872	200106 14.5	•	.00 500,834.13 .00 420,755.64	471,459.50 433,210.05
MERIDIAN BIOSCIENCE INC	3.451	/IVO 5895	584101 10.4	1300 41,535	.00 420,755.64	433,210.05
MARTEK BIOSCIENCES CORP MEDIWARE INFORMATION SYSTEMS MENTOR GRAPHICS CORP. MERIDIAN BIOSCIENCE INC MICROS SYSTEMS INC. MINE SAFETY APPLIANCES CO	0.000 1	MCRS 5949	901100 43.3		.00 720,560.02	
MINE SAFETY APPLIANCES CO	1.006	MSA 6027	720104 79.5	3,665	.00 170,693.49	
MOOG INC. CL A	0.000 1	MOG.A 6153	394202 49.4	· · · · · · · · · · · · · · · · · · ·	.00 331,313.04 .00 339,949.36	461,643.00
MYKROLIS CORP	0.000 1	MYK 6285	52P103 16.0	0800 22,500	.00 339,949.36	361,800.00
NDC HEALTH CORP	0.624	NDC 6394	180102 25.6		.00 339,949.30 .00 517,772.32 .00 281,798.69 .00 361,482.63	561,718.50
NETRATINGS INC	0.000	NTRT 6411	L6M108 11.4	1300 27,675	.00 281,798.69	316,325.25
NEXTEL PARTNERS INC	0.000	NXTP 6533	33F107 13.4	1500 44,750	.00 361,482.63	601,887.50
NII HOLDINGS INC	0.000	NIHD 6291	L3F201 74.6	7,085	.00 488,049.21 .00 490,502.39	528,753.55 579,758.70
MINE SAFETY APPLIANCES CO MOOG INC. CL A MYKROLIS CORP NDC HEALTH CORP NETRATINGS INC NEXTEL PARTNERS INC NII HOLDINGS INC NORDSON CORP ORTHOFIX INTERNATIONAL N.V.	1.795	NDSN 6556	563102 34.5		.00 490,502.39	579,758.70
ORTHOFIX INTERNATIONAL N.V.	0.000	OFIX N674	48L102 48.9	9800 12,995	.00 472,691.54	636,495.10

Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON ST					
	Portfolio - 6EA		000 C			
	Instrument - COM	COMMON STOCK				
PATTERSON-UTI ENERGY INC	በ በበበ ውጥ	N 703481101	32 9200	19 995 00	601,429.71	658 235 40
PHILADELPHIA CONS HLDG CO	0.000 PTE 0.000 PHL	Y 717528103	48.8300	6,300.00	261,648.66	307,629.00
PLATINUM UNDERWRITERS HOLD	INGS 1.066 PTP	G7127P100	30.0000	19.235.00	538.687.50	577.050.00
PLATINUM UNDERWRITERS HOLD: PRIME MONEY MARKET - 6EA PROGRESS SOFTWARE QUICKSILVER RESOURCE RESPIRONICS INC RIMAGE CORP RLI CORP ROPER INDUSTRIES INC SALEM COMMUNICATIONS -CL A SEI INVESTMENTS CO STANCORP FINANCIAL GROUP STANCORP FINANCIAL GROUP STANDARD MICROSYSTEMS CORP STERICYCLE INC STUDENT LN CORP TALBOTS INC TEKTRONIX, INC. THOMAS INDUSTRIES INC TRIARC COM TRIARC COMPANIES, INCB UTAH MEDICAL PRODUCTS INC	0.000 IT-	EAG IT-EAG	1.0000	1,786,170.77	1,786,170.83 673,976.43 445,858.41	1,786,170.79
PROGRESS SOFTWARE	0.000 PRG	S 743312100	20.4600	32,560.00	673,976.43	666,177.60
QUICKSILVER RESOURCE	0.000 KWK	74837R104	32.3000	13,435.00	445,858.41	433,950.50
RESPIRONICS INC	0.000 RES	P 761230101	45.0900	12.305.00	576.740.65	554.832.45
RIMAGE CORP	0.000 RIM	G 766721104	15.8310	23,305.00	315,816.81 364,861.78 259,895.81 554,773.85	368,941.45
RLI CORP	1.174 RLI	749607107	37.4600	10,525.00	364,861.78	394,266.50
ROPER INDUSTRIES INC	0.781 ROP	776696106	49.2600	5,825.00	259,895.81	286,939.50
SALEM COMMUNICATIONS -CL A	0.000 SAL	M 794093104	27.1200	22,865.00	554,773.85	620,098.80
SEI INVESTMENTS CO	0.590 SEI	C 784117103	30.4700	18,690.00	560,469.66	569,484.30
STANCORP FINANCIAL GROUP	1.113 SFG	852891100	62.8800	9,250.00	523,108.36 291,175.78 567,884.38	581,640.00
STANDARD MICROSYSTEMS CORP	0.000 SMS	C 853626109	25.3000	11,565.00	291,175.78	292,594.50
STERICYCLE INC	0.000 SRC	L 858912108	46.7000	12,440.00	567,884.38	580,948.00
STUDENT LN CORP	2.109 STU	863902102	146.0000	1,995.00	259,906.69	291,270.00
TALBOTS INC	1.299 TLB	874161102Q	30.7800	16,990.00 23,500.00 9,100.00	542,528.40	522,952.20
TEKTRONIX, INC.	0.506 TEK	879131100Q	31.6000	23,500.00	517,168.98 251,025.32	742,600.00
THOMAS INDUSTRIES INC	1.096 TII	884425109	34.6600	9,100.00	251,025.32	315,406.00
TRIARC COM	2.199 TRY	895927101	11.8200	19,400.00	173,485.05	229,308.00
TRIARC COMPANIES, INCB	2.782 TRY	.B 895927309	10.7800	38,800.00	415,460.94	418,264.00
UTAH MEDICAL PRODUCTS INC VARIAN INC.	0.000 UTM	D 917488108	25.9200	6,420.00	149,452.75 495,541.86	166,406.40
VARIAN INC.	0.000 VAR	I 922206107	41.7300	14,050.00	495,541.86	586,306.51
VARIAN SEMICONDUCTOR EQUIPM	MENT 0.000 VSE	A 922207105	43.6900	6,945.00	297,477.27	
VCA ANTECH INC	0.000 WOO	F 918194101	30.9800	9,250.00	277,526.82	286,565.00
WARWICK VALLEY TELEPHONE CO	O 2.568 WWV	Y 936750108	29.5900	6,380.00	175,616.16 617,246.70 284,361.28	188,784.20
WATSON WYATT & CO HOLDINGS	0.000 WW	942712100	24.1500	26,390.00	617,246.70	637,318.50
WATTS WATER TECHNOLOGIES II	NC. 1.261 WTS	942749102Q	22.2000	14,100.00	284,361.28	313,020.00
WILEY JOHN & SONS IN	0.998 JW.	A 968223206	26.0300	11,355.00	300,647.28	295,570.65
VARIAN INC.  VARIAN SEMICONDUCTOR EQUIPMONT OF THE PROPERTY OF	-A 0.000 ZBR	A 989207105	66.3700	4,545.00	234,291.08	301,651.65
Instrument Total				4,038,423.77	52,337,193.32	58,941,402.12
Portfolio Total	108			4,038,423.77	52,337,193.32	58,941,402.12

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - 6FT	TIT	LLER & THALER				
	Instrument - COM	COI	MMON STOCK				
ANACOMP INC-CL A	0.000	ANCPA		22.5000	52,700.00	845,835.00	
ANSWERTHINK INC	0.000	ANSR		5.5500	163,200.00 32,100.00	903,015.92	905,760.00 738,621.00
APPLIED SIGNAL TECHNOLOGY IN	IC 2.173	APSG	038237103	23.0100	32,100.00	760,160.10	738,621.00
ASK JEEVES INC	0.000	ASKJ	045174109 04523Q102	18.1200 15.7600	32,100.00 57,000.00 59,553.00 54,600.00 16,750.00 66,400.00 21,000.00 44,900.00	254,972.40 189,675.18	1,032,840.00 938,555.29 1,012,830.00
ASPECT COMMUNICATIONS CORP	0.000	ASPI	05106U105	18.5500	59,553.00	978,131.28	1 012 020 00
AVID TECHNOLOGY INC	0.000	AUGI	05367P100	48.0000	16 750 00	219 462 80	804 000 00
BIO-REFERENCE LARS I	0.000	BRIT	09057G602	13.1000	66 400 00	651 111 70	804,000.00 869,840.00
BON-TON STORES	0.900	BONT	09776J101	11.1000	21,000.00	60,378.10	233,100.00
BRIGHTPOINT INC.	0.000	CELL	109473405	17.2500	44,900.00	60,378.10 555,636.12	774,525.00
BROOKTROUT INC	0.000	BRKT	114580103	12.5800	54,700.00	752,477.05 685,977.38 650,229.28	688,126.00
BUCA INC.	0.000	BUCA		6.8100	122,100.00	685,977.38	831,501.00
CALIFORNIA AMPLIFIER INC	0.000	CAMP		14.0700	44,900.00	650,229.28	631,743.00
CALIFORNIA MICRO DEVICES COR	0.000	CAMD	130439102	9.1300	99,800.00	755,197.72	911,174.00 779,922.00 697,000.00 1,051,680.00
CANDELA CORP	0.000	CLZR	136907102	18.1800	42,900.00	388,691.19	779,922.00
CARMIKE CINEMAS INC	0.000	CKEC	143436400	34.8500	20,000.00	419,812.50	697,000.00
CARRIER ACCESS CORP	0.000	CACS	144460102	12.5200	44,900.00 54,700.00 122,100.00 44,900.00 99,800.00 42,900.00 20,000.00 84,000.00	812,221.20	1,051,680.00
CENTILLIUM COMMUNICATIONS IN	0.000	C.I.TM	152319109 208192104	5.6300	84,000.00 96,900.00 47,600.00 78,800.00 100,400.00 47,600.00 166,433.00 58,700.00	323,832.17	1,031,080.00 545,547.00 864,416.00 866,800.00 830,308.00 518,840.00 1,697,616.58 1,121,170.00
CONNETTCS CORP	0.000	CINCI	208192104 22281W103	18.1600	70 000 00	557,580.30 766 052 21	864,416.00
CDOWN MEDIA HIDGS IN	0.000	CAIND	228411104	2 2700	100 400 00	700,632.31	830 308 00
CHOWN MEDIA HEDGS IN	0.000	CET	230215105	10 9000	47 600 00	721, <del>1</del> 07.27 315 731 96	518 840 00
DIAMONDCLUSTER INTERNATIONAL	, I 0.000	DTPI	25278P106	10.2000	166,433.00	529,617.02	1.697.616.58
DITECH COMMUNICATIONS CORP	0.000	DITC	25500M103	19.1000	58,700.00	671,069.34	1,121,170.00
ENCORE WIRE CORP	0.000	WIRE	292562105	17.7100	58,800.00	593,582.62	1,041,348.00
FIRST HORIZON PHARMACEUTICAL	0.000	FHRX	32051K106	11.2000	92,500.00	948,797.38	1,036,000.00
FRONTIER AIRLINES INC	0.000	FRNT	359065109	14.2600	66,800.00	903,386.17	952,568.00
GADZOOKS INC	0.000	GADZ		1.5500	139,200.00	671,069.34 593,582.62 948,797.38 903,386.17 624,739.18 260,098.06 93,315.30 470,601.96	215,760.00
GENERAL CABLE CORP	2.454	BGC	369300108	8.1500	93,100.00	260,098.06	758,765.00
GREAT AMERN FINL RES	0.616	GFR	389915109	16.2200	5,800.00	93,315.30	94,076.00
GSI COMMERCE INC	0.000	GSIC	36238G102	9.7610	73,100.00	470,601.96	713,529.10
IMPERIAL SUGAR COMPANY	0.000	IPSU	453096208	14.1300	68,500.00	504,378.79	967,905.00
INTERVOICE INC.	0.000	TMJ.A	461142101	11.8700	68,400.00	103,633.70	811,908.00
TWILKONIY INC	0.000	TCVV	516548104 501803308	1.1700 21.1700	73,100.00 68,500.00 68,400.00 372,799.00 45,550.00 114,600.00 64,800.00 35,600.00	504,378.79 103,633.70 298,957.45 234,766.94 607,039.96 560,158.04 514,079.24	436,174.83 964,293.50
MACNA ENTERTATNMENT-CT. A	0.000	MECA	559211107	5.0700	114 600 00	607 039 96	581,022.00
MAPICS INC	0.000	MAPX	564910107	13.0900	64,800.00	560,158.04	848,232.00
MATRIXX INITIATIVES INC	0.000	MTXX	57685L105	17.7390	35,600.00	514,079.24	631,508.40
MEASUREMENT SPECIALITIES INC	0.000	MSS	583421102	20.4300	38,700.00	213,280.80	790,641.01
ANACOMP INC-CL A ANSWERTHINK INC APPLIED SIGNAL TECHNOLOGY IN ASK JEEVES INC ASPECT COMMUNICATIONS CORP AUGUST TECHNOLOGY INC. BIO-REFERENCE LABS I BON-TON STORES BRIGHTPOINT INC. BROOKTROUT INC BUCA INC. CALIFORNIA AMPLIFIER INC CALIFORNIA MICRO DEVICES COF CANDELA CORP CARMIKE CINEMAS INC CARRIER ACCESS CORP CENTILLIUM COMMUNICATIONS IN CONNETICS CORP COVANSYS CORP COVANSYS CORP CROWN MEDIA HLDGS IN CULP INC DIAMONDCLUSTER INTERNATIONAL DITECH COMMUNICATIONS CORP ENCORE WIRE CORP FIRST HORIZON PHARMACEUTICAL FRONTIER AIRLINES INC GADZOOKS INC GENERAL CABLE CORP GREAT AMERN FINL RES GSI COMMERCE INC IMPERIAL SUGAR COMPANY INTERVOICE INC. LANTRONIX INC LCA-VISION INC. MAGNA ENTERTAINMENT-CL A MAPICS INC MATRIXX INITIATIVES INC MEASUREMENT SPECIALITIES INC					,	,	,

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6FT	FU	LLER & THALER	- 20			
	Instrument - COM						
MERIX CORP MIDWAY GAMES INC. NEOFORMA INC NETEGRITY INC NETOPIA INC OMI CORPORATION ONYX SOFTWARE CORP PICO HOLDINGS INC PRIME MONEY MARKET ACCOUNT PRIMUS TELECOMMUNICATIONS GOUANTUM FUEL SYSTEMS TECH W	0.000	MERX	590049102	24.5300	31,600.00	788,327.24 97,171.25	775,148.00
MIDWAY GAMES INC.	0.000	MWY	598148104	3.8800	24,300.00	97,171.25	
NEOFORMA INC	0.000	NEOF	640475505	10.6400	33,520.00 94,300.00	377,337.49 839,218.72	356,652.80
NETEGRITY INC	0.000	NETE	64110P107	10.3100	94,300.00		972,233.00
NETOPIA INC	0.000	NTPA	64114K104	14.5800	59,800.00 22,800.00	808,277.08	871,884.00
NETSOLVE INC	0.000	NTSL	64115J106	8.1000	22,800.00	178,275.40	184,680.00
OMI CORPORATION	0.000	OMM	Y6476W104	8.9300	48,500.00	299,201.53	433,105.00 483,438.00 468,533.00
ONYX SOFTWARE CORP	0.000	ONXS	683402200		122,700.00	476,126.79	483,438.00
PICO HOLDINGS INC	0.000	PICO	693366205	15.6700	29,900.00	370,137.38	468,533.00
PRIME MONEY MARKET ACCOUNT	0.000	IT-FUL	IT-FUL	1.0000	502,222.59	502,222.58	502,222.62 1,037,342.00
PRIMUS TELECOMMUNICATIONS G	ROU 0.000	PRTL	741929103	10.1800	101,900.00	396,595.23	1,037,342.00
QUANTUM FUEL SYSTEMS TECH W	W I 0.000	QTWW		8.0400	91,800.00	642,615.22	738,072.00 943,640.00
QUANTUM FUEL SYSTEMS TECH WI RED ROBIN GOURMET BURGERS REPUBLIC FIRST BANCORP INC RESTORATION HARDWARE INC RTI INTERNATIONAL METALS SABA SOFTWARE INC SANTANDER BANCORP SECURE COMPUTING CORP SEEBEYOND TECHNOLOGY CORP.	0.000	RRGB	75689M101	30.4400	31,000.00	380,694.62	943,640.00
REPUBLIC FIRST BANCORP INC	0.000	FRBK	760416107	12.1500	34,200.00 79,000.00	186,667.50	415,530.00
RESTORATION HARDWARE INC	0.000	RSTO	760981100	4.7500	79,000.00	388,685.02	375,250.00
RTI INTERNATIONAL METALS	0.000	RTI	74973W107	16.8700	49,600.00 141,224.00	705,753.90	836,752.00
SABA SOFTWARE INC	0.000	SABA	784932600	3.4500	141,224.00	541,501.56	415,530.00 375,250.00 836,752.00 487,222.83 808,420.00 1,287,729.00
SANTANDER BANCORP	1.807	SBP		24.3500	33,200.00	500,575.31	808,420.00
SECURE COMPUTING CORP	0.000	SCUR		17.9100	71,900.00	400,867.21	1,287,729.00 555,984.00 588,714.00 584,462.20 455,304.00 807,410.00 795,224.00 1,871.23 475,820.00 797,671.00
SEEBEYOND TECHNOLOGY CORP.	0.000	SBYN		4.2900	129,600.00	353,228.16	555,984.00
SELECTICA INC SOUTHERN ENERGY HOMES INC SRS LABS INC	0.000		816288104	4.2800	137,550.00	433,633.57	588,714.00
SOUTHERN ENERGY HOMES INC	0.000				259,300.00	350,946.59	584,462.20
SRS LABS INC	0.000	SRSL	78464M106	9.3300	48,800.00	119,897.88	455,304.00
SRS LABS INC SUPPORTSOFT INC SYKES ENTERPRISES THE 3DO CO TIVO INC TRANSKARYOTIC THERAPIES INC	0.000	SPRT	868587106	13.1500	61,400.00	506,047.88	807,410.00
SYKES ENTERPRISES	0.000	SYKE	871237103	8.5600	92,900.00 74,849.00	610,297.51	795,224.00
THE 3DO CO	0.000	THDOQ	88553W204	0.0250	74,849.00	316,508.64	1,871.23
TIVO INC	0.000	TIVO	888706108	7.4000	64,300.00 51,100.00	276,895.49 216,692.18	475,820.00
TRANSKARYOTIC THERAPIES INC	. 0.000	TKTX	893735100	15.6100	51,100.00	216,692.18	797,671.00
TRICO MARINE SERVICES INC	0.000	TMAR	896106101	1.7900	281,200.00 81,600.00	424,904.49 221,552.16 357,904.51 136,331.93	503,348.00
UBIQUITEL INC	0.000	UPCS	903474302	2.6890	81,600.00	221,552.16	219,422.40
ULTRATECH INC	0.000	UTEK	904034105	29.3700	35,500.00	357,904.51	1,042,635.00
UNIVERSAL ELECTRONICS INC	0.000	UEIC	913483103	12.7400	14,800.00	136,331.93	188,552.00
TRANSKARYOTTC THERAPTES INC TRICO MARINE SERVICES INC UBIQUITEL INC ULTRATECH INC UNIVERSAL ELECTRONICS INC VANS INC VENTIV HEALTH INC. WESTMORELAND COAL CO	0.000	VANS	921930103	11.4100	72,700.00	359,643.24	829,507.00
VENTIV HEALTH INC.	0.000	A.I.T A	922793104	9.1500	83,500.00	815,266.09	764,025.00
WESTMORELAND COAL CO	0.000	MTR	960878106	17.5000	22,100.00	357,450.88	386,750.00
WITNESS SYS INC	0.000	WITS	977424100	9.3300	119,800.00	221,352.16 357,904.51 136,331.93 359,643.24 815,266.09 357,450.88 1,016,149.82	1,117,734.00
Instrument Total	75				6,205,750.59	36,453,578.99	53,561,967.80
Portfolio Total	75				6,205,750.59	36,453,578.99	53,561,967.80

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC	N STOCE	C - EXTERNALLY	MANAGED			
	Portfolio - 6FC	FT	JLLER THALER -				
	Instrument - COM	CC	OMMON STOCK				
21ST CENTY INS GROUP 4KIDS ENTERTAINMENT INC. ACTIVISION INC ADTRAN INC. ADVANCED FIBRE COMMUNICATION ADVANCED FIBRE COMMUNICATION ADVENT SOFTWARE INC AEROPOSTALE INC ALLEGIANT BANCORP IN AMERICAN CAPITAL STRATEGIES AMERICAN FINANCIAL GROUP IN AMERICAN WEST HOLDINGS CORE AMERITRADE HLDG CORP ANDRX GROUP ARQULE INC ARTHROCARE CORP ASCENTIAL SOFTWARE CORP AUTODESK INC. AZTAR CORP. BANNER CORP BE AEROSPACE INC. BEVERLY ENTERPRISES CASH AMERICAN INT'L. INC. CENTURY BUSINESS SVC CHECKPOINT SYSTEMS INC. CHILDREN'S PLACE CHIQUITA BRANDS CITY HLDG CO COACH INC COPART INC COPART INC CORRECTIONS CORP OF CRAY INC CSG SYSTEMS INTL. INC. CURAGEN CORP CYPRESS SEMICONDUCTOR CORP DORAL FINANCIAL CORP. DSP GROUP INC. EARTHLINK INC EDGEWATER TECHNOLOGIN INC.	0 581	тw	90130N103	13 7500	16 200 00	228 248 97	222,750.00
4KIDS ENTERTAINMENT INC	0.301	KDE:	350865101	26 0200	15,700.00	228,248.97 445,162.40	408,514.00
ACTIVISION INC	0.000	ΔΤΊ/Τ	004930202	18.2000	26,000.00	340,328.82	473,200.00
ADTRAN INC	0.000	ADTN	00738A106	31 0000	18 400 00	502 924 83	
ADVANCED FIBRE COMMUNICATIO	0.000	AFCT	00754A105	20.1500	18,400.00 23,700.00 11,600.00 16,500.00	502,924.83 526,325.61	477,555.00
ADVENT SOFTWARE INC	0.000	ADVS	007974108	17.4300	11.600.00	184.922.69	202,188.00
AEROPOSTALE INC	0.000	ARO	007065100	27 4200	16 500 00	184,922.69 375,127.08	452,430.00
ALLEGIANT BANCORD IN	1 568	AT.T.F.	017476102	28 0500	9 200 00	192 165 63	258,060.00
AMERICAN CAPITAL STRATEGIES	9.283	ACAS	024937104	29.7300	9,200.00 14,400.00 12,400.00 32,200.00 19,600.00 30,900.00 30,800.00	375,127.08 192,165.63 358,602.47 312,843.72 436,445.25 153,640.15 674,687.34 135,164.87	428,111.99
AMERICAN FINANCIAL GROUP IN	ic. 1.889	AFG	0259321040	26.4600	12.400.00	312.843.72	328,104.00
AMERICAN WEST HOLDINGS CORE	0 000	ΔWΔ	0235522012	12 4000	32 200 00	436 445 25	399,280.00
AMERITRADE HIDG CORP	0.000	AMTD	03074K100	14.0700	19.600.00	153,640,15	275,772.00
ANDRY GROUP	0.000	ADRX	034553107	24.0400	30.900.00	674.687.34	742,836.00
AROULE INC	0.000	AROL	04269E107	4.8800	30.800.00	135.164.87	150,304.00
ARTHROCARE CORP	0.000	ARTC	043136100	24.5000	17.900.00	294.021.34	438,550.01
ASCENTIAL SOFTWARE CORP	0.000	ASCL	04362P207	25.9300	17,900.00 26,200.00	294,021.34 566,005.52	679,366.00
AUTODESK INC.	0.488	ADSK	0527691060	24.5800	19,500.00	566,005.52 441,253.02 449,719.60 257,351.66 104,964.61 449,956.52	479,310.00
AZTAR CORP.	0.000	AZR	054802103	22.5000	19,600.00	449,719.60	441,000.00
BANNER CORP	2.544	BANR	06652V109	25.1500	12,200.00	257,351.66	306,830.00
BE AEROSPACE INC.	0.000	BEAV	073302101	5.4000	27,500.00	104,964.61	148,500.00
BEVERLY ENTERPRISES	0.000	BEV	087851309	8.5900	53,900.00	449,956.52	463,001.00
CASH AMERICAN INT'L. INC.	0.330	PWN	14754D100	21.1800	21,800.00	455,470.92	461,724.00
CENTURY BUSINESS SVC	0.000	CBIZ	156490104	4.4700	54,600.00	455,470.92 188,486.18	244,062.00
CHECKPOINT SYSTEMS INC.	0.000	CKP	162825103	18.9100	22,300.00	416,623.52	421,693.00
CHILDREN'S PLACE	0.000	PLCE	168905107	26.7300	18,000.00	416,623.52 438,299.59	481,140.00
CHIQUITA BRANDS	0.000	COB	1700328090	22.5300	14,600.00	222,551.00	328,938.00
CITY HLDG CO	2.285	CHCO	177835105	35.0000	10,400.00	310,003.40	364,000.00
COACH INC	0.000	COH	189754104	37.7500	30,300.00	771,603.73	1,143,825.00
COPART INC	0.000	CPRT	217204106	16.5000	26,200.00 19,500.00 19,600.00 12,200.00 27,500.00 23,900.00 21,800.00 24,600.00 18,000.00 14,600.00 10,400.00 30,300.00 24,200.00 9,300.00 55,700.00 18,000.00	303,679.42	481,140.00 328,938.00 364,000.00 1,143,825.00 399,300.00 516,708.00 144,150.00 354,501.00
CORINTHIAN COLLEGES INC	0.000	COCO	218868107	55.5600	9,300.00	470,528.35	516,708.00
CORRECTIONS CORP OF	0.000	CXW	22025Y407	28.8300	5,000.00	130,366.00	144,150.00
CRAY INC	0.000	CRAY	225223106	9.9300	35,700.00	402,033.28	354,501.00
CSG SYSTEMS INTL. INC.	0.000	CSGS	126349109	12.4900	18,000.00	255,767.67	224,820.00
CURAGEN CORP	0.000	CRGN	22126D101	7 3300	27 000 00	145 250 12	197,910.00
CYPRESS SEMICONDUCTOR CORP	0.000	CY	232806109	21.3600	42,900.00 10,600.00 16,300.00 50,100.00 56,500.00	528,703.29 322,018.68 359,248.91 421,675.12 267,432.16	916,344.00
DORAL FINANCIAL CORP.	1.155	DRL	25811P100	32.2800	10,600.00	322,018.68	342,168.00
DSP GROUP INC.	0.000	DSPG	23332B106	24.9100	16,300.00	359,248.91	406,033.00
EARTHLINK INC	0.000	ELNK	270321102	10.0000	50,100.00	421,675.12	501,000.00
EDGEWATER TECHNOLOGIN INC.	0.000	EDGW	280358102	4 8600	56 500 00	267 432 16	274,590.00

Investment Desc	Rating Coupon Y	ield T	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - (	COMMON	STOCK	- EXTERNALLY	MANAGED			
	Portfolio -	6FC	FUI	LLER THALER -	2000			
	Instrument - 0	COM	CON	MMON STOCK				
EMERSON RADIO CORP ENTRUST INC EPICOR SOFTWARE CORPORATION ESS TECHNOLOGY FIRST HORIZON PHARMACEUTICA FOUNDRY NETWORKS INC	(	0.000 M	MSN	291087203	3.7600	57,900.00	269,299.51 252,984.34	217,704.00
ENTRUST INC	(	0.000 E	ENTU	293848107	4.0800	50,000.00	252,984.34	204,000.00
EPICOR SOFTWARE CORPORATION		0.000 E	EPIC	29426L108	12.7600	35,300.00	217,085.17 417,943.87 218,365.58	450,428.00
ESS TECHNOLOGY	(	0.000 E	ESST	269151106	17.0100	26,400.00	417,943.87	449,064.00
FIRST HORIZON PHARMACEUTICA	L	0.000 F	HRX	32051K106	11.2000	30,800.00	218,365.58	344,960.00
FOUNDRY NETWORKS INC		0.000 F	DRY	35063R100	27.3600	34,000.00	537,800.87	930,239.99
GALYAN'S TRADING COMPANY		0.000 6	LYN	36458R101	12.0400	26,900.00	289,448.83	323,876.00
GEN-PROBE INC		0.000 6	PRO	36866T103	36.4700	41,600.00	884,006.70 366,467.93 546,443.15 254,891.60 544,842.62	1,517,152.00
GENERAL CABLE CORP		2.454 E	3GC	369300108	8.1500	64,600.00	366,467.93	526,490.00
GETTY IMAGES INC.		0.000 0	JYI	374276103	50.1300	13,200.00	546,443.15	661,716.00
GLOBAL INDUSTRIES LTD.		0.000 0	LBL	379336100	5.1500	51,700.00	254,891.60	266,255.00
GOLD BANC CORP INC		0.853	FIDR	379907108	14.0600 20.2600	51,300.00	544,842.62	721,278.00
GRIFFON CORPORATION		0.000	3F.F.	398433102	9.7610	16,400.00	264,/10.09	332,264.00
GSI COMMERCE INC		0.000 6	SIC	36238G102	12.0700	26,200.00	264,710.09 173,461.39 425,683.40 188,569.97 93,699.79	255,738.20
GUESS INC		0.000 6	ida ida	401617105 427056106Q	12.0700	32,100.00 18,400.00	425,683.40	387,447.00
HERCULES INCORPORATED		0.000 F	IIICD	443792106	23.8500	3,900.00	100,509.97	387,447.00 224,480.00 93,015.00
HIDCON HIGHLAND GROUP INC		0.000 r 2 247 t	IIGP III	444165104	36.9500	7,900.00	270 624 50	291,905.00
TNAMED CORD		3.247 F	IMDC	453235103	48.0600	11,550.00	270,624.50 500,109.47	555,093.00
INCYTE CORD		1 000.00 T	INCV	45337C102	6.8400	19,400.00	104 310 41	132,696.00
INCITE CORE		1 000.00 T	INEC	45665B106	9.6800	28,500.00	104,310.41 225,924.60 578,742.86 256,038.50 419,241.99	275,880.00
TNFOSPACE INC		0.000 I	INSP	45678T201	23.0500	22,100.00	578 742 86	509,405.00
INPUT/OUTPUT INC		0.000 I	[0	457652105	4.5100	45,500.00	256.038.50	205,205.00
INTEGRATED DEVICE TECH INC		0.000 I	TTT	458118106	17.1700	26,600.00	419.241.99	456,722.00
INTERFACE INC		1.085 I	IFSIA	458665106	5.5300	46,100.00	217,260.84	254,933.00
INTL GAME TECHNOLOGY		1.120 I	IGT	459902102	35.7000	24,700.00	633,773.65	881,790.00
ITT EDUCATIONAL SERVICES IN	C	0.000 E	ESI	45068B109	46.9700	14,200.00	429,001.58 302,457.40 350,303.60	666,974.00
IVAX CORP	(	0.000 I	IVX	465823102	23.8800	16,500.00	302,457.40	394,020.00
JACUZZI BRANDS INC		0.000	JJZ	469865109	7.0900	60,900.00	350,303.60	431,781.00
JDA SOFTWARE GROUP INC		0.000 J	JDAS	46612K108	16.5100	21,000.00	448,881.29	346,710.00
JM SMUCKER CO	:	2.031 8	SJM	832696405	45.2900	16,200.00	448,881.29 658,805.76	733,698.00
JOY GLOBAL INC		0.764 J	JOYG	481165108	26.1500	17,700.00	445,243.60	462,855.00
K-SWISS INC CL-A		0.166 K	CSWS	482686102	24.0600	20,000.00	445,243.60 352,853.80	481,200.00
KYPHON INC		0.000 K	YPH	501577100	24.8300	19,100.00	552,109.58	474,253.00
ESS TECHNOLOGY FIRST HORIZON PHARMACEUTICA FOUNDRY NETWORKS INC GALYAN'S TRADING COMPANY GEN-PROBE INC GENERAL CABLE CORP GETTY IMAGES INC. GLOBAL INDUSTRIES LTD. GOLD BANC CORP INC GRIFFON CORPORATION GSI COMMERCE INC GUESS INC HERCULES INCORPORATED HUDSON HIGHLAND GROUP INC HUDSON HIGHLAND GROUP INC HUDSON UNITED BANCORP INAMED CORP INFOCUS CORPORATION INFOSPACE INC INPUT/OUTPUT INC. INTEGRATED DEVICE TECH INC INTERFACE INC INTL GAME TECHNOLOGY ITT EDUCATIONAL SERVICES IN IVAX CORP JACUZZI BRANDS INC JDA SOFTWARE GROUP INC JM SMUCKER CO JOY GLOBAL INC K-SWISS INC CL-A KYPHON INC LONGVIEW FIBRE CO MAPICS INC MARVEL ENTERPRISES I MCDERMOTT INTERNATIONAL MCG CAPITAL CORP	(	0.647 I	LFB	543213102	12.3500	47,200.00	552,109.58 393,712.05 144,325.00	582,920.00
MAPICS INC	(	0.000 N	IAPX	564910107	13.0900	11,500.00	144,325.00	150,535.00
MARVEL ENTERPRISES I	(	0.000 M	IVL	57383M108	29.1100	21,200.00	405,836.60 235,493.44	617,132.00
MCDERMOTT INTERNATIONAL	(	0.000 M	/IDR	580037109Q	11.9500	36,900.00	235,493.44	440,955.00
MCG CAPITAL CORP		8.615 M	1CGC	58047P107	19.5000	34,700.00	532,717.77	676,650.00

				identifier F	Price	Par/Snares	Book Value	Market Value
	Group -	- COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio -	- 6FC	FUI	LER THALER -	2000			
	Instrument -	- COM	CON	MON STOCK				
MCLEODUSA INC NETIQ CORP NETSCREEN TECHNOLOGIES INC NEMPARK RESOURCES INC. NMS COMMUNICATIONS CORP NOVELL INC NYFIX INCORPORATED OHIO CASUALTY CORP. OMI CORPORATION ON SEMICONDUCTOR COR OPENWAVE SYS INC ORTHOLOGIC CORP PACIFIC SUNWEAR OF CALIFORN: PAPA JOHN'S INTERNATIONAL PARAMETRIC TECHNOLOGY CORP PARKER DRILLING CO PDI INC PEETS COFFEE & TEA I PENN NATIONAL GAMING INC PEP BOYS MM & J PETCO ANIMAL SUPPLIES INC PINNACLE ENTERTAINMENT, INC PINNACLE ENTERTAINMENT, INC PINNACLE SYSTEMS PLANTRONICS INC. POLYCOM INC. PRESIDENTIAL LIFE PRIME HOSPITALITY CORP PRIME MONEY MARKET - 6FC PRIMEDIA INC PRIMES TELECOMMUNICATIONS GI PSS WORLD MEDICAL INC. PTEK HLDGS INC REGENERATION TECHNOLOGIES IN RESTORATION HARDWARE INC RF MICRO-DEVICES RITE AID CORP. RSA SECURITY INC. SABA SOFTWARE INC		0.000	MCLD	582266706	1.4800	191,700.00	272,446.40 410,187.81	283,716.00 459,775.00
NETIQ CORP		0.000	NTIQ	64115P102	13.2500		410,187.81	459,775.00
NETSCREEN TECHNOLOGIES INC		0.000	NSCN	64117V107	24.7500	19,100.00	450,472.63	472,725.00
NEWPARK RESOURCES INC.		0.000	NR	651718504	4.7900	19,100.00 77,500.00 37,700.00	450,472.63 444,355.00 227,821.46	371,225.00 235,248.00 1,099,340.00 355,365.00
NMS COMMUNICATIONS CORP		0.000	NMSS	629248105	6.2400	37,700.00	227,821.46	235,248.00
NOVELL INC		0.000	NOVL	670006105	10.5200	104,500.00 44,700.00 28,600.00	542,277.12 298,721.46	1,099,340.00
NYFIX INCORPORATED		0.000	NYFX	670712108	7.9500	44,700.00	298,721.46	355,365.00
OHIO CASUALTY CORP.		0.000	OCAS	677240103Q	17.3600	28,600.00	408,713.04 208,263.46 197,904.10 145,703.65 309,167.68	496,496.00
OMI CORPORATION		0.000	OMM	Y6476W1U4	8.9300	33,600.00	208,263.46	496,496.00 300,048.00 199,950.00
ON SEMICONDUCTOR COR		0.000	ONNN	682189105	6.4500	31,000.00	197,904.10	199,950.00
OPENWAVE SYS INC		0.000	OPWV	683/18308	11.0000 6.1300	21,666.00	145,703.65	238,326.00
DAGTETO CUNIERAD OF CALTEODAY	Γ <b>λ</b>	0.000	OFF	60/50010/		64,200.00	309,167.68	393,546.00 456,192.00
DADA TOUNIC THEEDNATIONAL	LA	0.000	PSUN	600013100	33.3800	21,600.00 8,000.00	339,604.26	267,039.99
DADAMETRIC TECHNOLOGY CODD		0.000	DMTC	60013102	3.9400	49,500.00	222,429.30 154 000 11	195,030.00
DARK NATT. CORD		3 110	DBK	700658107	113.1500	3,600.00	411 299 12	407,340.00
PARKER DRILLING CO		0 000	DKD	701081101		125,700.00	359,804.28 222,429.38 154,899.11 411,299.12 278,617.37	320,535.00
PDT INC		0.000	PDTT	693297100	26.8100	125,700.00 17,200.00 11,800.00	452 274 99	461,132.00
PEETS COFFEE & TEA I		0.000	PEET	705560100	17.4100	11,800.00	452,274.99 205,019.16	205,438.00
PENN NATIONAL GAMING INC		0.000	PENN	707569109	23.0800	18,400.00	386,024.88	424,672.00
PEP BOYS MM & J		1.180	PBY	7132781090	22.8700	18,400.00 6,600.00	147,267.45	424,672.00 150,942.00 432,390.00
PETCO ANIMAL SUPPLIES INC		0.000	PETC	716016209	30.4500	14,200.00	396,938.56	432,390.00
PINNACLE ENTERTAINMENT, INC		0.000	PNK	723456109	9.3200	14,200.00 41,600.00 34,000.00	386,024.88 147,267.45 396,938.56 292,411.55 267,765.90 399,674.33 500,488.84	387,712.00
PINNACLE SYSTEMS		0.000	PCLE	723481107	8.5300	34,000.00	267,765.90	387,712.00 290,020.00
PLANTRONICS INC.		0.000	PLT	727493108	32.6500	17,900.00	399,674.33	584,435.00 622,688.00
POLYCOM INC.		0.000	PLCM	73172K104	19.5200	31,900.00	500,488.84	622,688.00
PRESIDENTIAL LIFE		3.039	PLFE	740884101	13.1600	11,500.00	170,237.60	151,339.99 490,620.00
PRIME HOSPITALITY CORP		0.000	PDQ	741917108	10.2000	48,100.00	378,696.80	490,620.00
PRIME MONEY MARKET - 6FC		0.000	IT-FUL6	5 IT-FUL6	1.0000	1,256,367.93	170,237.60 378,696.80 1,256,367.89 636,529.60 429,300.80	1,256,367.90
PRIMEDIA INC		0.000	PRM	74157K101	2.8300	197,300.00 40,600.00	636,529.60	558,359.01
PRIMUS TELECOMMUNICATIONS G	ROU	0.000	PRTL	741929103		40,600.00	429,300.80	413,308.00
PSS WORLD MEDICAL INC.		0.000	PSSI	69366A100	12.0700	32,900.00	202,637.61	397,102.99 238,751.00
PTEK HLDGS INC		0.000	PTEK	69366M104	8.8100	27,100.00	140,845.01	
REGENERATION TECHNOLOGIES II	NC	0.000	RTIX	75886N100	10.9600	16,300.00 55,200.00	202,637.61 140,845.01 189,591.36 225,006.64 443,749.07	178,648.00
RESTORATION HARDWARE INC		0.000	RSTO	760981100		55,200.00	225,006.64	262,200.00
RF MICRO-DEVICES		0.000	KFMD	749941100	10.0500	37,500.00	443,749.07	376,875.00
RITE AID CORP.		0.000	RAD DOM	/b//54104Q	6.0400 14.2000	60,800.00 16,900.00	274,922.06 191,909.05	367,231.99 239,980.01
KSA SECURITY INC.		0.000	KSAS	749/19100	3.4500	16,900.00 53,000.00	191,909.05 239,464.88	182,850.00
DADA BUFIWAKE INC		0.000	SABA	104932000	3.4500	53,000.00	239,404.88	102,050.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 6FC	FU	LLER THALER -	2000			
	Portfolio - 6FC Instrument - COM	CC	MMON STOCK				
SANDISK CORP	0.00	0 SNDK	80004C101	61.1400	16,800.00	709,375.31	1,027,152.00
SERBEYOND TECHNOLOGY CORP. SELECTICA INC SERVICE CORP INTERNATIONAL	0.00	0 SBYN	815704101	4.2900	164,400.00 75,100.00 65,700.00	456,173.72	705,276.00 321,428.00 354,123.00
SELECTICA INC	0.00	0 SLTC		4.2800	75,100.00	296,611.98	321,428.00
SERVICE CORP INTERNATIONAL	6.67	9 SRV	817565104Q			260,956.08	354,123.00
SOLA INTERNATIONAL INC	0.00	0 SOL	834092108	18.8000	27,200.00	473,213.27	511,360.00
SERVICE CORP INTERNATIONAL SOLA INTERNATIONAL INC SOTHEBY'S HOLDINGS CL-A SOUTHERN UNION COMPANY STEAK N SHAKE COMPANY SYMBOL TECHNOLOGIES INC TELEDYNE TECHNOLOGIES INC TELETECH HOLDINGS INC TELIK INC	0.00	0 BID	835898107	13.6600	27,200.00 19,300.00 12,070.00	473,213.27 228,010.52 196,149.72	263,638.00
SOUTHERN UNION COMPANY	0.00	0 SUG	844030106	18.4000	12,070.00	196,149.72	222,088.00
STEAK N SHAKE COMPANY	0.00	O SNS	857873103	17.8500	17,100.00 21,100.00 26,100.00	260,415.45 289,153.50 364,896.00	305,235.00
SYMBOL TECHNOLOGIES INC	0.11	8 SBL	871508107	16.8900	21,100.00	289,153.50	356,379.00 491,985.00
TELEDYNE TECHNOLOGIES INC	0.00	O LDX	879360105 879939106	18.8500 11.3000	26,100.00	364,896.00	491,985.00
TELLETECH HOLDINGS INC	0.00	O TELK	87959M109	23.0100	9 200 00	319,010.91 176 164 26	100 002 00
TELIK INC THE MONY GROUP INC. THERASENSE INC TITAN INT'L INC. TRANSWITCH CORP	1 /2	O IELIK	615337102	31.2900	1 700 00	319,616.91 176,164.26 46,736.91 475,748.65	52 102 00
THE MONI GROUP INC.	0.00	O MINI	883381105	20.3000	27 900 00	40,730.91	566 370 00
TITENASENSE INC	0.00	איזיים 2 נייניים	88830M1020	3.0600	79 800 00	98 211 36	244,188.00
TRANSWITCH CORP	0.03	O TXCC	894065101	2.3000	51 400 00	147 457 76	118,220.00
TRANSWITCH CORP TWEETER HOME ENTERTAINMENT UBIQUITEL INC UNIFI INC UNITED ONLINE INC UNITRIN INC. UNOVA INC. USI HOLDINGS CORP VARIAN MEDICAL SYSTEMS VENTANA MED SYS INC VERITY INC. VERTEX PHARMAREUTICALS INC VITESSE SEMICONDUCTOR CORP	'GRO 0.00	0 11CC 0 TWTR	901167106	9 4500	32 800 00	98,211.36 147,457.76 282,349.04	309,960.00
UBIOUTEL INC	0.00	O HPCS	903474302	2.6890	104.900.00	204.515.30	282.076.10
UNIFI INC	0.00	O UFI	904677101	6.4500	45.700.00	295.636.30	294.765.00
UNITED ONLINE INC	0.00	0 UNTD	911268100	16.7900	104,900.00 45,700.00 25,150.00 6,200.00 20,800.00 25,800.00	462,137.75	282,076.10 294,765.00 422,268.50
UNITRIN INC.	4.00	8 UTR	913275103	41.4100	6,200.00	180,582.66	256,742.00
UNOVA INC.	0.00	0 UNA	91529B106	22.9500	20,800.00	253,280.94	477,359.99
USI HOLDINGS CORP	0.00	0 USIH	90333H101	13.0500	25,800.00	322,969.77	477,359.99 336,690.00 1,001,950.00
VARIAN MEDICAL SYSTEMS	0.00	0 VAR	92220P105	69.1000	14,500.00	838,182.97	1,001,950.00
VENTANA MED SYS INC	0.00	0 VMSI	92276H106	39.4000	14,500.00 26,600.00 22,100.00	421,988.89	571,300.00 443,954.00 226,083.00
VERITY INC.	0.00	0 VRTY	92343C106	16.6900	26,600.00	442,929.30	443,954.00
VERTEX PHARMAREUTICALS INC	0.00	0 VRTX	92532F100	10.2300	22,100.00	196,407.36	226,083.00
VITESSE SEMICONDUCTOR CORP	0.00	0 VTSS	928497106	5.8700	32,900.00	167,625.49 254,958.94 241,180.55 259,473.48	193,123.00
WARNACO GROUP INC/THE	0.00 0.00 0.00	0 WRNC	934390402	15.9500	18,400.00	254,958.94	293,479.99
WESTERN WIRELESS COR	0.00	0 WWCA	95988E204	18.3600	20,000.00	241,180.55	367,200.01
WIND RIVER SYSTEMS	0.00	0 WIND		8.7600	42,900.00	259,473.48	375,804.00
WRIGHT MEDICAL GROUP INC	0.00	0 WMGI	98235T107	30.4400	21,800.00	432,877.52	663,592.00
Instrument Total	149				6,151,403.93	51,469,280.31	61,987,722.66
Portfolio Total	149				6,151,403.93	51,469,280.31	61,987,722.66

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - 6JL	JA	COBS LEVY - 20	V 00			
	Instrument - COM	COI	MMON STOCK				
ACTIVCARD CORP ACTIVISION INC ADC COMMUNICATIONS INC ADVANCED MARKETING SERVICES ADVO INC. AGL RESOURCES INC ALBANY INTL CL-A ALDERWOODS GROUP INC ALLIANCE IMAGING INC ALLOS THERAPEUTICS I AMC ENTMT INC AMERICAN MED SEC GRO AMERICAN WEST HOLDINGS CORP ANALOGIC CORP. ANNTAYLOR STORES CORP ANTHRACITE CAPITAL INC ANWORTH MORTGAGE ASS APPLIED INDUSTRIAL TECH INC APTAR GROUP INC. ASBURY AUTOMOTIVE GROUP ASIAINFO HLDGS INC ASTEC INDUSTRIES INC ATTARI INC ATLANTIC COAST AIRLINES HOLD AVIALL INC. BANCFIRST CORP BANNER CORP BASSETT FURNITURE INDS. BERKSHIRE HILLS BANC BEVERLY ENTERPRISES BIG 5 SPORTING GOODS CORP BJ'S WHOLESALE CLUB INC. BOB EVANS FARMS BOK FINL CORP BRIGGS & STRATTON BROOKSTONE INC BROOKTROUT INC BUCKLE INC	0.000	ACTT	00506J107	7.8800	37,300.00	299.556.66	293.924.00
ACTIVISION INC	0.000	ATVI	004930202	18.2000	55,500.00	299,556.66 1,009,208.10 47,720.70	1,010,100.00
ADC COMMUNICATIONS INC	0.000	ADCT	000886101	2.9700	17,000.00	47,720.70	50,490.00
ADVANCED MARKETING SERVICES	0.350	MKT	00753T105	11.4000	10,600.00	108,472.19	120,840.00
ADVO INC.	1.385	AD	007585102	31.7600	13,012.00	369,966.28 610,883.03 762,435.18 101,385.79 119,124.50 14,602.00 361,128.44 194,873.37 340,242.27 143,009.28 504,345.51 682,834.19 139,100.00 311,327.05 165,886.16 406,606.44	413,261.12
AGL RESOURCES INC	3.848	ATG	001204106	29.1000	23,100.00	610,883.03	672,210.00
ALBANY INTL CL-A	0.826	AIN	012348108Q	33.9000	28,000.00	762,435.18	949,200.00
ALDERWOODS GROUP INC	0.000	AWGI		9.4200	15,000.00	101,385.79	141,300.00
ALLIANCE IMAGING INC	0.000	AIQ	018606202	3.7000	24,500.00	119,124.50	90,650.00
ALLOS THERAPEUTICS I	0.000	ALTH	019777101 001669100	3.5900 15.2100	4,900.00	14,602.00	17,591.00
AMC ENTMI INC	0.000	AEN	001669100 02744P101	22.4200	37,700.00	361,128.44 104 072 27	5/3,41/.00
AMERICAN MED SEC GRO	0.000	ΔΜΔ	023657208	12.4000	47 300.00	340 242 27	586 520 00
ANALOGIC CORP	0.000	ALOG	032657207	41.0000	3 200 00	143 009 28	131 200 00
ANNTAYLOR STORES CORP	0.700	ANN	036115103	39.0000	17.500.00	504.345.51	682.499.99
ANTHRACITE CAPITAL INC	10.117	AHR	037023108	11.0700	66,100.00	682,834.19	731,727.00
ANWORTH MORTGAGE ASS	9.476	ANH	037347101	13.9300	10,000.00	139,100.00	139,300.00
APPLIED INDUSTRIAL TECH INC	. 2.011	AIT	03820C105	23.8600	16,700.00	311,327.05	398,462.00
APTAR GROUP INC.	0.717	ATR	038336103Q	39.0000	5,600.00	165,886.16	218,400.00
ARCH CHEMICALS INC.	3.117	ARJ	03937R102	25.6600	19,500.00	406,606.44	500,370.00
ASBURY AUTOMOTIVE GROUP	0.000	ABG	043436104	17.9100	10,700.00	186,352.31	191,637.00
ASIAINFO HLDGS INC	0.000	ASIA	04518A104	6.6800	18,600.00	129,155.36	124,248.00
ASTEC INDUSTRIES INC	0.000	ASTE	046224101	12.2700	12,600.00	215,700.26	154,602.00
ATARI INC	0.000	ATAR		4.2000	11,500.00	47,873.35	48,300.00
ATLANTIC COAST AIRLINES HOLD	DIN 0.000	ACAL	048396105 05366B1020	9.9000 15.5100	51,500.00	466,575.15	509,850.00
AVIALL INC.	1 703	BVME	05945F103	58.7020	13,300.00	140,910.00 48 214 35	200,203.00 52 831 80
BANNER CORD	2 544	BVMB DVM.	06652V109	25.1500	4 598 00	95 036 57	115 639 70
BASSETT FURNITURE INDS	4 848	BSET	0702031040	16.5000	3 900 00	52 318 50	64 350 00
BERKSHIRE HILLS BANC	1.326	BHL	084680107	36.2000	500.00	16,591.00	18,100.00
BEVERLY ENTERPRISES	0.000	BEV	087851309	8.5900	14,000.00	117,628.00	120,260.00
BIG 5 SPORTING GOODS CORP	0.000	BGFV	08915P101	20.9500	24,900.00	391,699.86	521,655.00
BJ'S WHOLESALE CLUB INC.	0.000	BJ	05548J106	22.9600	47,700.00	1,170,806.60	1,095,192.00
BOB EVANS FARMS	1.478	BOBE	096761101Q	32.4600	2,300.00	66,715.87	74,658.00
BOK FINL CORP	0.000	BOKF	05561Q201	38.7200	401.00	15,493.04	15,526.72
BRIGGS & STRATTON	1.958	BGG	109043109Q	67.4000	8,200.00	363,916.00	552,680.00
BROOKSTONE INC	0.000	BKST	114537103	21.3100	3,900.00	42,447.60	83,109.00
BROOKTROUT INC	0.000	BRKT	114580103	12.5800	4,300.00	50,525.00	54,094.00
BUCKLE INC	1.805	BKE	118440106	22.1500	4,400.00	139,100.00 311,327.05 165,886.16 406,606.44 186,352.31 129,155.36 215,700.26 47,873.35 466,575.15 146,910.88 48,214.35 95,036.57 52,318.50 16,591.00 117,628.00 391,699.86 1,170,806.60 66,715.87 15,493.04 363,916.00 42,447.60 50,525.00 88,977.75	97,460.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value					
Group - COMMON STOCK - EXTERNALLY MANAGED Portfolio - 6JL												
	Instrument - COM	CON		00 V								
BUILDING MATERIALS HLDG. ( BURLINGTON COAT FACTORY WE BUTLER MANUFACTURING CO. CALLAWAY GOLF COMPANY CAPITAL CITY BK GROU CAPITAL CORP OF THE WEST CAPTARIS INC. CARPENTER TECHNOLOGY CASH AMERICAN INT'L. INC. CCC INFORMATION SVCS CDI CORP. CELERA GENOMICS GROUP CELL GENESYS INC CENTEX CONSTRUCTION CENTRAL PACIFIC FINANCIAL CFS BANCORP INC CHARMING SHOPPES CHARTER MUNICIPAL MTG ACCE CHESAPEAKE UTILITIES CORP CHITTENDEN CORPORATION CHURCHILL DOWNS INC CITIZENS FIRST BANCO CLAIRE'S STORES INC CLECO CORP. HOLDING CO. CMS ENERGY CORP COLLINS & AIKMAN CORP COMMERCIAL BANKSHARES INC COMMERCIAL FEDERAL CORP. COMMERCIAL FEDERAL CORP. COMMERCIAL FEDERAL CORP. COMMERCIAL FEDERAL CORP. COMMENCIAL FEDERAL CORP. COMMENCIAL BANK SYSTEM INC COMMUNITY BANK SYSTEM INC COMMUNITY BANK SYSTEM INC COMMUNITY TR BANCORP COMPUCREDIT CORP COMVERSE TECHNOLOGY INC. CONSOLIDATED GRAPHICS INC.				45 5000	10.000.00	166 004 70	100 155 00					
BUILDING MATERIALS HLDG. (	CORP. 1.545	BMHC	120113105 121579106	15.5300	12,200.00 13,900.00 2,500.00 44,000.00 2,100.00 3,700.00 10,600.00 26,100.00 21,500.00 597.00 8,800.00 45,100.00 12,000.00 7,200.00 1,600.00 33,200.00 13,100.00	166,894.78	189,466.00					
BURLINGTON COAT FACTORY WA	AREHO 0.141	BCF.	121579106	21.1600	13,900.00	205,004.19 F2 024 01	294,124.00					
CALLAWAY COLE COMPANY	1 661	DDK.	131193104	16 8500	44 000 00	549 124 45	741 400 00					
CAPITAL CITY BK GROU	1.565	CCBG	139674105	45.9900	2.100.00	75.444.60	96.579.00					
CAPITAL CORP OF THE WEST	0.000	CCOW	140065103	39.6400	3,700.00	120,657.34	146,668.00					
CAPTARIS INC.	0.000	CAPA	14071N104	5.6200	10,600.00	59,319.72	59,572.00					
CARPENTER TECHNOLOGY	1.116	CRS	144285103	29.5700	26,100.00	794,294.75	771,777.00					
CASH AMERICAN INT'L. INC.	0.330	PWN	14754D100	21.1800	21,500.00	166,418.52	455,370.00					
CCC INFORMATION SVCS	0.000	CCCG	12487Q109	16.9000	597.00	10,142.31	10,089.30					
CDI CORP.	1.099	CDI	125071100	32.7500	8,800.00	239,226.10	288,200.00					
CELERA GENOMICS GROUP	0.000	CRA	038020202	13.9100	28,600.00	301,518.36	397,826.00					
CELL GENESYS INC	0.000	CEGE	150921104	12.9400	45,100.00	568,393.09	583,594.00					
CENTEX CONSTRUCTION	0.331	CXP	15231R109	60.2700	12,000.00	699,902.40	723,240.00					
CES DANGORD ING	CORP 2.130	CPF.	154760102 12525D102	30.0400	7,200.00	182,858.16	216,288.00					
CHARMING SHODDES	0.000	CIIZ	161133103	5 4000	33 200 00	104 878 80	170 280 00					
CHARTER MINICIPAL MTG ACCE	7 0.000 7 0.000 7 0.000	CHC	160908109	21.1300	33,200.00 13,100.00 2,700.00 28,400.00 2,300.00 16,800.00 2,322.00 35,300.00 46,600.00 20,000.00 33,600.00 800.00	266 557 35	276 803 00					
CHESAPEAKE UTILITIES CORP	4.222	CPK	165303108	26.0500	2.700.00	57.781.27	70,335.00					
CHITTENDEN CORPORATION	2.378	CHZ	170228100	33.6400	28,400.00	807,038.37	955,376.00					
CHURCHILL DOWNS INC	1.381	CHDN	171484108	36.2010	2,300.00	82,904.65	83,262.30					
CIBER INC.	0.000	CBR	17163B102	8.6600	16,800.00	163,380.00	145,488.00					
CITIZENS FIRST BANCO	1.578	CTZN	17461R106	22.8000	2,322.00	49,035.53	52,941.60					
CLAIRE'S STORES INC	1.273	CLE	179584107	18.8400	35,300.00	406,767.19	665,052.00					
CLECO CORP. HOLDING CO.	5.005	CNL	12561W105	17.9800	46,600.00	566,177.80	837,868.00					
CMS ENERGY CORP	8.450	CMS	125896100Q	8.5200	20,000.00	161,816.00	170,400.00					
COLLINS & AIKMAN CORP	0.000	CKC	194830204	4.3300	33,600.00	141,550.93	145,488.00					
COLUMBIA BANCORP	1.877	CBMD	197227101	31.9500	800.00	19,310.80	25,560.00					
COMMERCIAL BANKSHARES INC/	/FL 1.90/ 1.972	CEB	201607108 201647104	33.5600	486.00	15,164.81 720 786 07	10,310.16					
COMMERCIAL FEDERAL CORP.	1 052	CMC	201723103	30.7100	21 800 00	720,790.07 516 836 58	662 720 00					
COMMONWEALTH INDUSTRIES IN	IC 1 992	CMIN	203004106	10 0400	8 300 00	66 256 83	83 332 00					
COMMSCOPE INC.	0.000	CTV	203372107	16.3300	58.600.00	642.099.33	956.938.00					
COMMUNITY BANK SYSTEM INC	2.612	CBU	203607106	49.0000	4,800.00	141,850.67	235,200.00					
COMMUNITY TR BANCORP	2.768	CTBI	204149108	30.2000	2,200.00	58,660.00	66,440.00					
COMPUCREDIT CORP	0.000	CCRT	20478N100	21.2800	35,300.00 46,600.00 20,000.00 33,600.00 800.00 486.00 29,100.00 21,800.00 8,300.00 58,600.00 4,800.00 2,200.00 7,700.00 44,600.00 5,100.00 63,108.00	183,645.00	163,856.00					
COMVERSE TECHNOLOGY INC.	0.000	CMVT	205862402	17.5900	44,600.00	663,559.06	784,514.00					
CONSOLIDATED GRAPHICS INC.	0.000	CGX	209341106	31.5800	5,100.00	121,179.45	161,058.01					
COPART INC	0.000	CPRT	217204106	16.5000	63,108.00	579,813.10	1,041,282.00					

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group – COMMO	N STOCK	- EXTERNALLY	MANAGED			
			COBS LEVY - 20				
CORN PRODUCTS INT'L INC. CORRECTIONS CORP OF CROWN CASTLE INTL CO CSS INDS INC CT COMMUNICATIONS IN CTS CORP. CURAGEN CORP CYPRESS SEMICONDUCTOR CORP D&K HEALTHCARE RESOURCES DADE BEHRING HOLDINGS INC DATASCOPE CORP DECODE GENETICS INC DEPARTMENT 56 INC DILLARDS INC. CL-A DIMON INC. DOMINION HOMES INC DOVER MOTORSPORTS IN DRIL-QUIP INC DRS TECHNOLOGIES INC DUCOMMUN INC DEL DURA AUTOMOTIVE SYST E.PIPHANY INC EFUNDS CORP EL PASO ELECTRIC COMPANY EMERSON RADIO CORP EMS TECHNOLOGIES INC ENCORE WIRE CORP ENCORE WIRE CORP ENERGEN CORP. ESS TECHNOLOGY ESTERLINE TECHNOLOGIES CORP EXPONENT INC EXTENDED STAY AMERICA INC FAIRCHILD SEMICONDUTOR CORP FIRST FINANCIAL HOLDINGS IN FIRST HORIZON PHARMACEUTICAL FIRST MERCHANTS CORP	1.393	CPO	219023108	34.4500	17,600.00	501,204.35	606,320.00
CORRECTIONS CORP OF	0.000	CXW	22025Y407	28.8300	12,900.00 5,700.00	254,884.65 63,327.00	371,907.00 62,871.00
CROWN CASTLE INTL CO	0.000	CCI	228227104	11.0300	5,700.00	63,327.00	62,871.00
CSS INDS INC	1.031	CSS	125906107	31.0100	3,400.00	63,327.00 87,181.27 1,244.00 249,144.43 10,121.40 65,928.01 70,072.55 627,934.87 150,507.82 315,373.05	105,434.00 1,350.00 386,400.00 12,461.00 66,216.00 61,047.12 832,599.04
CT COMMUNICATIONS IN	1.925	CTCI	126426402	13.5000	100.00	1,244.00	1,350.00
CTS CORP.	1.043	CTS	126501105	11.5000	33,600.00	249,144.43	386,400.00
CURAGEN CORP	0.000	CRGN	23126R101	7.3300	1,700.00	10,121.40	12,461.00
CYPRESS SEMICONDUCTOR CORP	0.000	CY	232806109	21.3600	3,100.00	65,928.01	66,216.00
D&K HEALTHCARE RESOURCES	0.442	DKHR	232861104	13.5600	4,502.00	70,072.55	61,047.12
DADE BEHRING HOLDINGS INC	0.000	DADE	23342J206	35.7400	23,296.00 6,500.00 40,800.00	627,934.87	832,599.04
DEGODE GENERAGE ING	0.557	DSCP	238113104 243586104	35.8500 8.1900	6,500.00	150,507.82	233,025.00 334,152.00
DECODE GENETICS INC	0.000	DEGN		13.1000	40,800.00	315,3/3.05	
DEPARTMENT 50 INC	0.000	DDC	249509100 254067101Q	16.4600	12,300.00 60,000.00	1/2,30/.25	161,130.00 987,600.00
DIMON INC	0.972	DMM	254394109	6.7500	35,900.00	172,307.25 961,908.32 237,349.25 151,863.37 12,983.33	242,325.00
DOMINION HOMES INC	0.000	DHUM	257386102	30.3300	6,900.00	151 062 27	
DOMINION HOMES INC	1 142	DIOM		3.5000	2,900.00	12 003.37	209,277.00 10,150.00
DRIIOUID INC	0 000	DBU	262037104	16.3000	10,400.00	167 594 77	169 520 00
DRS TECHNOLOGIES INC	0.000	DRS	23330X100	27.7800	32,100.00	167,594.77 873,546.24	169,520.00 891,738.00
DUCOMMUN INC DEL	0.000	DCO	264147109	22.3500	3.700.00	60.544.70	82.695.00
DURA AUTOMOTIVE SYST	0.000	DRRA	265903104	12.7700	3,700.00 21,500.00	203.679.38	274.555.00
E.PIPHANY INC	0.000	EPNY	26881V100	7.2100	39,100.00	193.331.82	281,911.00
EFUNDS CORP	0.000	EFD	28224R101	17 3500	59,400.00	60,544.70 203,679.38 193,331.82 690,814.17 84,072.52	1,030,590.00
EL PASO ELECTRIC COMPANY	0.000	EE	283677854	13.3500	7,100.00	84,072.52	94,785.00
EMERSON RADIO CORP	0.000	MSN	291087203	3.7600	16,900.00	120,683.63	94,785.00 63,544.00 155,960.22 221.850.00
EMS TECHNOLOGIES INC	0.000	ELMG	26873N108	20.5400	7,100.00 16,900.00 7,593.00 9,000.00	120,683.63 142,214.69	155,960.22
ENCORE ACQUISITION CO	0.000	EAC	29255W100	24.6500	9,000.00	200,995.32 58,589.44	221,850.00 92,092.00
ENCORE WIRE CORP	0.000	WIRE	292562105	17.7100	9,000.00 5,200.00	58,589.44	92,092.00
ENERGEN CORP.	1.803	EGN	29265N108	41.0300	20,000.00	584,615.52	820,599.99
ESS TECHNOLOGY	0.000	ESST	269151106	17.0100	39,100.00	599,238.78	665,091.00 474,726.00
ESTERLINE TECHNOLOGIES CORP	0.000	ESL	297425100	26.6700	17,800.00	372,880.50	474,726.00
EXPONENT INC	0.000	EXPO	30214U102	21.4000	900.00	18,963.90	19,260.00
EXTENDED STAY AMERICA INC	1.105	ESA	30224P101	14.4800	67,500.00	971,681.30	977,400.00
FAIRCHILD SEMICONDUTOR CORP	0.000	FCS	303726103	24.9700	4,600.00 3,200.00	110,784.10 77,695.68	114,862.00
FIRST FINANCIAL HOLDINGS IN	C 2.815	FFCH	320239106		3,200.00	77,695.68	100,032.00
FIRST HORIZON PHARMACEUTICA	L 0.000 3.605 1.609	FHRX	32051K106	11.2000	29,100.00	143,752.88 105,012.40 237,822.51	325,920.00
FIRST MERCHANTS CORP	3.605	FRME	320817109	25.5200	3,900.00 17,700.00	105,012.40	99,528.00
FIRST NIAGARA FINL G	1.609	FNFG	33582V108		17,700.00	237,822.51	
FIRST REPUBLIC BANK	1.396	FRC	336158100	35.8000	21,000.00	463,050.00	751,800.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6JL	JA	COBS LEVY - 20	V 00			
	Instrument - COM	COI	MMON STOCK				
FIRST UNITED CORP FIRSTFED FINANCIAL CORP FLUSHING FINL CORP FRONTIER AIRLINES INC GARDNER DENVER MACHINERY GEMSTAR-TV GUIDE INTL INC GENCORP INC GLATFELTER GRANITE CONSTRUCTION INC GREIF INC HANGER ORTHOPEDIC GROUP INC HAVERTY FURNITURE HAWTHORNE FINL CORP HEALTHTRONICS SURGIC HICKORY TECH CORP HORIZON FINANCIAL CORP HORIZON OFFSHORE INC HOUSTON EXPL CO HUMAN GENOME SCIENCE HYPERCOM CORP INCYTE CORP INFORTE CORP INNKEEPERS USA TRUST INSURANCE AUTO AUCTIONS INC INTEGRA BK CORP INTERLAND INC INVESTMENT TECHNOLOGY GROUP ITLA CAPITAL CORPORATION J & J SNACK FOODS CORP JOHNSON OUTDOORS INC - CL A JONES LANG LASALLE I K2 INC. KADANT INC KINDRED HEALTHCARE I LA QUINTA INNS INC LACLEDE GROUP HLDG. CO. LANCE INC LANDRY'S RESTAURANTS INC.	2.954	FUNC	33741H107	24.3700	1,800.00	41,846.40 536,554.12	43,866.00
FIRSTFED FINANCIAL CORP	0.000	FED	337907109	43.5000	18,700.00	536,554.12	813,450.00
FLUSHING FINL CORP	1.602	FFIC	343873105	18.2800	7,300.00	134,265.54 487,354.65 103,379.32	133,444.00
FRONTIER AIRLINES INC	0.000	FRNT	359065109	14.2600	33,500.00	487,354.65	477,710.00
GARDNER DENVER MACHINERY	0.000	GDI	365558105Q	23.8700	4,700.00	103,379.32	112,189.00
GEMSTAR-TV GUIDE INTL INC	0.000	GMST	36866W106	5.0500	74,200.00 61,500.00	352,032.10 603,815.49	374,710.00
GENCORP INC	1.114	GY	368682100Q	10.7700	61,500.00	603,815.49	662,355.00
GLATFELTER	2.891	GLT	377316104	12.4500	16,500.00	352,032.10 603,815.49 202,940.46 240,850.50 98,279.94 297,133.18 424,244.44 10,080.75 33,880.80 17,227.67 49,944.00 5,318.42 248,016.18 73,873.62 10,850.28 107,095.76 31,098.82 235,825.80 36,382.55 27,332.00 263,597.85 725,525.61 33,789.00 109,516.75 35,284.72 20,247.60 598,683.75	205,425.00
GRANITE CONSTRUCTION INC	1.702	GVA	387328107	23.4900	15,000.00	240,850.50	352,350.00
GREIF INC	1.577	GEF	397624107	35.5100	4,500.00	98,279.94	159,795.00
HANGER ORTHOPEDIC GROUP INC	. 0.000	HGR	41043F208	15.5700	21,800.00	297,133.18	339,426.00
HAVERTY FURNITURE	1.258	HVT	419596101	19.8600	24,200.00	424,244.44	480,612.00
HAWTHORNE FINL CORP	0.000	HTHR	420542102	27.9800	450.00	10,080.75	12,591.00
HEALTHTRONICS SURGIC	0.000	HTRN	42222L107	6.2500	5,800.00	33,880.80	36,250.00
HICKORY TECH CORP	3.842	HTCO	429060106	11.4500	1,502.00	17,227.67	17,197.90
HORIZON FINANCIAL CORP	2.855	HRZB	44041F105	17.5100	3,000.00	49,944.00	52,530.00
HORIZON OFFSHORE INC	0.000	HOF F		4.4000	1,300.00	5,318.42	5,720.00
HOUSION EXPL CO	0.000	IHA	442120101 444903108	30.5200 12.2500	8,600.00 E 400.00	248,010.18	71 550 00
HUMAN GENOME SCIENCE	0.000	IIVO	44913M105	4.7600	2 900 00	10 050 20	12 220 00
TNOVER CORP	0.000	TNOV	45337C102	6 9400	10 400 00	107.005.20	132,526.00
INCITE CORP	0.000	TINCI	45677R107	0.0400	2 900 00	21 000 02	21 502 00
INFORTE CORP	1 433	KDY	4576J0104	8 3700	3,800.00	235 825 80	280 395 00
THREEFERS OSA IROSI	0.000	TAAT	457875102	13 0500	2 300 00	26 382 55	30 015 00
INTEGRA BY CORD	4 277	IBNK	45814P105	21 9769	1 600 00	27 332 00	35 163 04
INTERLAND INC	0.000	TNLD	458727203	6.5300	34 860 00	263 597 85	227 635 80
INVESTMENT TECHNOLOGY GROUP	TN 0.000	TTG	46145F105	16.1500	38.500.00	725.525.61	621.775.00
ITLA CAPITAL CORPORATION	0.000	ITLA	450565106	50.1000	1,000.00	33.789.00	50,100.00
J & J SNACK FOODS CORP	0.000	JJSF	466032109	37.7600	3,500.00	109.516.75	132,160.00
JOHNSON OUTDOORS INC - CL A	0.000	JOUT	479167108	15.0030	2,554.00	35,284.72	38,317.66
JONES LANG LASALLE I	0.000	JLL	480200107	20.7300	1,200.00	20,247.60	24,876.00
K2 INC.	0.000	KTO	482732104	15.2100	35,000.00	598,683.75	532,350.00
KADANT INC	0.000	KAI	48282T104	21.6500	9,100.00	162,371.68	197,015.00
KINDRED HEALTHCARE I	0.000	KIND	494580103	51.9800	20,200.00	646,486.65	1,049,996.00
LA QUINTA INNS INC	1.092	LQI	50419U202	6.4100	71,500.00	427,608.54	458,315.00
LACLEDE GROUP HLDG. CO.	4.693	LG	505597104	28.5500	6,300.00	20,247.60 598,683.75 162,371.68 646,486.65 427,608.54 181,470.38 301,751.04 678,255.63	179,865.00
LANCE INC	4.258	LNCE	514606102Q	15.0300	27,600.00	301,751.04	414,828.00
LANDAMERICA FINANCIAL GROUP	0.765	LFG	514936103	52.2600	18,700.00	678,255.63	977,262.00
LANDRY'S RESTAURANTS INC.	0.388	LNY	51508L103	25.7200	2,500.00	39,916.28	64,300.00

Investment Desc	Rating Coupon Yield	Ticker Iden 	tifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
	Portfolio - 6JL	JACOBS	LEVY - 200	00 V			
	Instrument - COM		STOCK				
LAWSON SOFTWARE LENNOX INTERNATIONAL INC. LINCOLN ELEC HLDGS I LITHIA MOTORS INC - CL A LITTELFUSE INC LONE STAR STEAKHOUSE & SALOG LONGS DRUG STORES INC LONGVIEW FIBRE CO LSI LOGIC CORP LTC PROPERTIES INC LUBYS INC. LUFKIN INDUSTRIES INC MAF BANCORP INC	0.000	LWSN 520	780107	8.2300	64,800.00 34,100.00	515,594.88	533,304.00
LENNOX INTERNATIONAL INC.	2.275	LII 526	107107	16.7000	34,100.00	479,874.49	569,470.01
LINCOLN ELEC HLDGS I	2.586	LECO 533	900106	24.7400	6,900.00 22,300.00	171,327.00 474,709.71 328,938.42	170,706.00
LITHIA MOTORS INC - CL A	1.110	LAD 536	797103	25.2100	22,300.00	474,709.71	
LITTELFUSE INC	0.000	LFUS 537	008104	28.8200	22,300.00 11,000.00 14,067.00 37,300.00 19,100.00 7,700.00 12,300.00 10,800.00 2,200.00 2,414.00 2,000.00 8,300.00 7,300.00 16,200.00 8,163.00 2,200.00 16,400.00 3,700.00 2,000.00 6,100.00 4,700.00 16,125.00 20,300.00 12,400.00 72,100.00 72,100.00 35,800.00 10,000.00	328,938.42	317,020.00
LONE STAR STEAKHOUSE & SALO	ON 3.019	STAR 542	307103	23.1800	14,067.00	274,171.33	326,073.06
LONGS DRUG STORES INC	2.263	LDG 543	1621010	24.7400	37,300.00	783,866.22	922,802.00
LONGVIEW FIBRE CO	0.647	LFB 543	213102	12.3500	19,100.00	234,324.75	235,885.00
LSI LOGIC CORP	0.000	LSI 502		8.8700	7,700.00	64,694.63	68,299.00
LTC PROPERTIES INC	6.784	LTC 502		14.7400	12,300.00	163,058.76	181,302.00
LUBYS INC.	0.000	LUB 549		3.6900	10.800.00	39.385.80	39.852.00
LUFKIN INDUSTRIES INC	2.500	LUFK 549	764108	28.7900	2,200.00	58,274.92	63,338.00
MAF BANCORP INC	1.718	MAFB 552		41.9000	2.414.00	57,758.93	101,146.60
MAIR HOLDINGS INC	0.000	MAIR 560		7.2800	2.000.00	18,304.90	14.560.00
MARCUS CORPORATION	1.341	MCS 566		16.4000	8.300.00	123,875.01	136,120,00
MARINEMAX INC	0.000	HZO 567		19.4300	7,300.00	125,683.36	141,839.00
MAXYGEN INC	0.000	MAXY 577	776107	10.6300	16,200.00	164,756.58	172,206.00
MEDALLION FINANCIAL CORP	2.107	TAXI 583		9.4900	8.163.00	52,198.39	77.466.87
MERCHANTS BANCSHARES	3.535	MBVT 588	448100	30.5500	2,200.00	58,853.74	67,210.00
METHODE ELECTRONICS CL-A	1.635	METH 591		12.2300	16.400.00	134,152.00	200.572.00
MID-STATE BANCSHARES	2.044	MDST 595	440108	25.4400	3.700.00	64,971.63	94,128.00
MIDLAND CO	0.804	MLAN 597	486109	23.6200	2.000.00	42,200.00	47,240.00
MOOG INC. CL A	0.000	MOG.A 615		49.4000	6.100.00	228,140.00	301,340.00
MRO SOFTWARE INC	0.000	MROT 553	47W105	13.4600	4.700.00	55.084.00	63.262.00
MYERS INDUSTRIES INC.	1.650	MYE 628		12.1200	16.125.00	189.467.79	195.435.00
NATIONAL HEALTH INVESTORS IN	NC 6.430	NHT 636	33D104	24.8800	20.300.00	418.204.36	505.064.00
NATIONAL PROCESSING	0.000	NAP 637	229105	23.5500	2.200.00	41.197.20	51.810.00
N.T RESOURCES CORP COMMON	3 375	NITR 646	025106	38.5100	12 400 00	387 346 13	477 524 00
NORTHWEST ATRITUES CORD	0.000	NWAC 667	280101	12.6200	72 100 00	824 687 03	909 902 00
NORTHWEST NATURAL CAS CO	4 227	NWAC 667	655104	30.7500	5 200 00	134 056 00	159 900 00
MIIT CORD	6 079	MIII 629	431107	16.1200	35 800 00	604 550 25	577 096 00
OCWEN FINANCIAL CORD	0.075	NOI 625		8.8600	10 000 00	26 590 00	88 600 00
OFFGUODE LOGISTICS	0.000	OCN 075	255102	24.5200	21 000 00	427 513 03	514 920 00
LUFKIN INDUSTRIES INC MAF BANCORP INC MAIR HOLDINGS INC MARCUS CORPORATION MARINEMAX INC MAXYGEN INC MEDALLION FINANCIAL CORP MERCHANTS BANCSHARES METHODE ELECTRONICS CL-A MID-STATE BANCSHARES MIDLAND CO MOOG INC. CL A MRO SOFTWARE INC MYERS INDUSTRIES INC. NATIONAL HEALTH INVESTORS IN NATIONAL PROCESSING NJ RESOURCES CORP. COMMON NORTHWEST ARLINES CORP NORTHWEST NATURAL GAS CO. NUI CORP OCWEN FINANCIAL CORP OFFSHORE LOGISTICS ON ASSIGNMENT INC OSHKOSH TRUCK CORPORATION	0.000	ASGN 682		5.2100	21,000.00 15,000.00 8,300.00 12,900.00 4,700.00 1,700.00 9,300.00	76 440 96	78 150 00
USHKUSH ABIICK CUBDUBYALOM	0.000	JCK 688		51.0300	8 300 00	335 327 00	423 540 00
OVERSEAS SHIDHOLDING CROUD	2 055	JSG 600		34.0500	12 900 00	284 620 51	439 245 00
OWENS-ILLINOIS INC	0.000	OT 690		11.8900	4 700 00	56 741 22	55 883 NN
DACTETC IN BK CALTE	0.783	DITER 605	025106	25.5300	1,700.00	25 366 72	43 401 00
OSHKOSH TRUCK CORPORATION OVERSEAS SHIPHOLDING GROUP OWENS-ILLINOIS INC PACIFIC UN BK CALIF PANTRY INC/THE	0.000	DADA YOUN	657103	22.7000	7,700.00	197 217 19	211 110 00
I ANTIKI TINC/ IIIE	0.000	1111 090	03/103	22.7000	9,300.00	191,211.10	211,110.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6.TT.	.T Δ	CORS LEVY - 2	000 W			
	Instrument - COM	COI	MMON STOCK				
PAREXEL INT'L CORP. PARK ELECTROCHEMICAL CORP. PARK NATL CORP PARK NATL CORP PARKER DRILLING CO PATHMARK STORES INC PEMSTAR INC PENN-AMERICA GROUP INC PEOPLES BANCORP INC PETROLEUM DEVELOPMENT CORP PETROQUEST ENERGY INC PFF BANCORP INC PHILLIPS-VAN HEUSEN PLEXUS CORP POLO RALPH LAUREN CORP POLYCOM INC. POMEROY COMPUTER RESOURCES POWELL INDS INC PRAECIS PHARMACEUTICALS INC PRESIDENTIAL LIFE PRG-SCHULTZ INTL INC PRIME MONEY MARKET ACCOUNT PROVIDENT BANKSHARES CORPORA' PROVINCE HEALTHCARE COMPANY R & G FINANCIAL CORP CL-B RADISYS CORPORATION RAILAMERICA INC REGAL BELOIT RELIANCE STEEL & ALUMINUM REX STORES CORP ROBERT MONDAVI CORP-CL A RUSSELL CORP S Y BANCORP INC S1 CORPORATION SAFETY INSURANCE GROUP INC SANDERSON FARMS INC SANMINA-SCI CORP SANTANDER BANCORP SAUER-DANFOSS INC SBS TECHNOLOGIES INC	0 000	חסעד	600462107	16 2600	14 400 00	165,648.50	224 144 00
DARK FIRCTPOCHEMICAL CODD	0.000	DKL	700416200	26 4900	11 500 00	266 491 93	304,635.00
PARK NATI CORP	3 110	DBK	700410203	113 1500	1 400 00	266,491.93 149,447.34	158,410.00
PARKER DRILLING CO	0.000	PKD	701081101	2.5500	85.600.00	149,447.34 233,592.28 91,833.55 9,195.68 131,916.00 66,183.00 131,684.00 58,248.72 39,806.00 326,056.12 258,748.38 162,744.12	218.280.00
PATHMARK STORES INC	0.000	PTMK	70322A101	7.6000	13,050.00	91,833.55	99,180.00
PEMSTAR INC	0.000	PMTR	706552106	3.2900	2,600.00	9,195.68	8,554.00
PENN-AMERICA GROUP INC	1.620	PNG	707247102	13.2700	8,800.00	131,916.00	116,776.00
PEOPLES BANCORP INC	2.439	PEBO	709789101	29.5100	2,730.00	66,183.00	80,562.30
PETROLEUM DEVELOPMENT CORP	0.000	PETD	716578109	23.7000	14,000.00	131,684.00	331,800.00
PETROQUEST ENERGY INC	0.000	PQUE	716748108	3.1200	21,600.00	58,248.72	67,392.00
PFF BANCORP INC	1.764	PFB	69331W104	36.2800	1,400.00	39,806.00	50,792.00
PHILLIPS-VAN HEUSEN	0.845	PVH	718592108	17.7400	24,400.00	326,056.12	432,856.00
PLEXUS CORP	0.000	PLXS	729132100	17.1700	15,700.00	258,748.38	269,569.00
POLO RALPH LAUREN CORP	0.694	RL	731572103	28.8000	6,300.00	162,744.12	181,440.00
POLYCOM INC.	0.000	PLCM	73172K104	19.5200	12,000.00	162,744.12 188,510.91 102,706.52 55,241.50 162,521.73 28,808.27 160,506.30 249,631.92	234,240.00
POMEROY COMPUTER RESOURCES	0.000	PMRY	731822102	14.7400	9,700.00	102,706.52	142,978.00
POWELL INDS INC	0.000	POWL	739128106	19.1500	3,400.00	55,241.50	65,110.00
PRAECIS PHARMACEUTICALS INC	0.000	PRCS	739421105	6.4400	35,500.00	162,521.73	228,620.00
PRESIDENTIAL LIFE	3.039	PLFE	740884101	13.1600	2,100.00	28,808.27	27,636.00
PRG-SCHULTZ INTL INC	0.000	PRGX	69357C107	4.9000	32,717.00	160,506.30	160,313.30
PRIME MONEY MARKET ACCOUNT	0.000	IT-JAC	IT-JAC	1.0000	249,631.92	249,631.92	249,631.92
PROVIDENT BANKSHARES CORPORA	TI 3.260	PBKS	743859100	29.4400	13,730.00	320,100.00	TU3,000.00
PROVINCE HEALTHCARE COMPANY	0.000	PRV	743977100	16.0000	44,500.00	476,290.51	712,000.00
R & G FINANCIAL CORP CL-B	1.231	RGF	749136107	39.8000	13,000.00	284,450.52	517,400.00
RADISYS CORPORATION	0.000	RSYS	750459109	16.8600	39,500.00	715,071.50	665,970.00
RAILAMERICA INC	0.000	RRA	750753105	11.8000	26,300.00	293,178.91	310,340.00
REGAL BELOIT	2.181	RBC	758750103	22.0000	6,800.00	108,909.48	149,600.00
RELIANCE STEEL & ALUMINUM	0.722	RS	759509102	33.2100	10,500.00	280,852.56	348,705.00
REX STORES CORP	0.000	RSC	761624105	14.1600	6,400.00	80,282.48	90,624.00
ROBERT MONDAVI CORP-CL A	0.000	MOND	609200100	38.8400	1,534.00	48,938.66	59,580.56
RUSSELL CORP	0.911	RML	782352108Q	17.5600	31,600.00	557,780.86	554,896.00
S Y BANCORP INC	1.556	SYI	785060104	20.5600	3,600.00	71,183.70	74,016.00
S1 CORPORATION	0.000	SONE	78463B101	8.0500	106,122.00	901,767.40	854,282.10
SAFETY INSURANCE GROUP INC	2.337	SAFT	78648T100	17.1100	4,100.00	66,087.08	70,151.00
SANDERSON FARMS INC	1.191	SAFM	800013104	40.3000	7,600.00	476,290.51 284,450.52 715,071.50 293,178.91 108,909.48 280,852.56 80,282.48 48,938.66 557,780.86 71,183.70 901,767.40 66,087.08 273,425.20 84,751.80 101,516.83 40,983.00 77,645.00	306,280.00
SANMINA-SCI CORP	0.000	SANM	800907107	12.6100	6,800.00	84,751.80	85,748.00
SANTANDER BANCORP	1.807	SBP	802809103	24.3500	4,300.00	101,516.83	104,705.00
SAUER-DANFOSS INC	1.728	SHS	804137107	16.2000	3,800.00	40,983.00	61,560.00
SBS TECHNOLOGIES INC	0.000	SBSE	78387P103	14.7100	9,000.00	77,645.00	132,390.00

Investment Desc	Rating Coupon Yield Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STO	OCK - EXTERNALLY	MANAGED			
	Portfolio - 6JL Instrument - COM	JACOBS LEVY - 2	000 V			
	Instrument - COM	COMMON STOCK				
SEACOAST FINL SERVICES COPE SECOND BANCORP INC SELECTIVE INSURANCE GROUP SEMCO ENERGY INC SEMITOOL INC SIX FLAGS INC. SKYWEST INC SOLA INTERNATIONAL INC SOLA INTERNATIONAL INC SOLUTIA INC. SONICWALL INC SOUTHEST BANCORP IN SOUTHWEST BANCORP IN SOUTHWEST BANCORP IN SOUTHWEST GAS CORP SPHERION CORPORATION STANDARD COMMERCIAL CORP STANDARD REGISTER CO STANDARD PACIFIC CORP STANLEY FURNITURE CO INC STEAK N SHAKE COMPANY STEEL TECHNOLOGIES INC STEIN MART INC. STERLING BANCORP STERLING FINL CORP STEWART INFO SVCS STRATOS LIGHTWAVE INC. SUSQUEHANNA BANCSHARES INC. SYKES ENTERPRISES SYSTEMAX INC TBC CORP TECUMSEH PRODUCTS CO CL-A TELETECH HOLDINGS INC THE FINISH LINE-CL A THE MEN'S WEARHOUSE INC. THOMAS INDUSTRIES INC THOMAS INDUSTRIES INC THOMAS INDUSTRIES INC THOMAS NELSON INC TIER TECHNOLOGIES INC-CL B TOM BROWN INC	1.897 SCFS	81170Q106	27.4100	18,300.00	390,958.00 98,231.29 148,483.82 126,216.15 41,362.62 100,883.72 958,937.32 306,733.27 181,488.85 418,941.20 340,513.25 504,442.80 82,581.83 17,892.72 326,645.40 78,211.54 51,047.54 439,289.17 98,409.60 183,914.28 117,273.00 59,211.41 196,650.75 122,798.90 75,395.42 585,327.59 52,939.20 472,685.27 118,560.90 56,004.00 210,694.00 210,694.00 297,698.30 259,628.39 271,600.92 417,145.29 80,587.53 253,332.00 90,702.81 608,972.99	501,603.00
SECOND BANCORP INC	2.878 SECI	813114105	26.4000	3,500.00	98,231.29	92,400.00
SELECTIVE INSURANCE GROUP	2.101 SIG	816300107	32.3600	7,965.00	148,483.82	257,747.40
SEMCO ENERGY INC	6.122 SEN	78412D109	4.9000	26,100.00	126,216.15	127,890.00
SEMITOOL INC	0.000 SMTI	816909105	10.7210	3,800.00	41,362.62	40,739.80
SIX FLAGS INC.	0.000 PKS	83001P109	7.5200	12,700.00	100,883.72	95,504.00
SKYWEST INC	0.441 SKYV	830879102	18.1200	48,300.00	958,937.32	875,196.00
SOLA INTERNATIONAL INC	0.000 SOL	834092108	18.8000	22,500.00	306,733.27	423,000.00
SOLUTIA INC.	10.958 SULU	IQ 834376105 . 835470105	0.3650 7.8000	63,000.00	181,488.85	402 260 00
SOUTHWALL INC	0.000 SNWI	836167106	7.8000	14 200 00	418,941.20	403,200.00
SOURCE CORP	0.000 SRC	837841105	25.0300	19 200 00	504 442 80	503,940.00
SOUTH FINANCIAL GROUP, INC	1 398 OKG	844767103	17 8800	5 100 00	82 581 83	91 188 00
SOUTHWEST GAS CORP	3.652 SWX	8448951020	22.4500	800.00	17.892.72	17.960.00
SPHERION CORPORATION	0.000 SFN	848420105	9.7900	37.400.00	326.645.40	366.146.00
STANDARD COMMERCIAL CORP	1.743 STW	853258101	20.0700	4,800.00	78,211.54	96,336.00
STANDARD REGISTER CO	5.466 SR	853887107	16.8300	2,900.00	51,047.54	48,807.00
STANDARD-PACIFIC CORP	0.659 SPF	85375C101	48.5500	15,500.00	439,289.17	752,525.00
STANLEY FURNITURE CO INC	0.634 STL	854305208	31.5000	3,600.00	98,409.60	113,400.00
STEAK N SHAKE COMPANY	0.000 SNS	857873103	17.8500	19,300.00	183,914.28	344,505.00
STEEL TECHNOLOGIES INC	1.130 STT	858147101	17.6900	6,200.00	117,273.00	109,678.00
STEELCASE INC	1.671 SCS	858155203	14.3600	6,300.00	59,211.41	90,468.01
STEIN MART INC.	0.000 SMR	858375108	8.2400	26,900.00	196,650.75	221,656.00
STERLING BANCORP	2.666 STL	859158107	28.5000	6,125.00	122,798.90	174,562.50
STERLING FINL CORP	2.594 SLF	859317109	27.7500	2,900.00	75,395.42	80,475.00
STEWART INFO SVCS	1.134 STC	860372101	40.5500 6.7800	26,600.00	585,327.59	1,078,630.00
STRATOS LIGHTWAVE INC.	0.000 STL	863100202 869099101	0.7800	8,200.00	52,939.20 470.69E.27	55,596.00
SUSQUEHANNA BANCSHARES INC.	3.518 SUS	871237103	8.5600	22,6/3.00	110 560 00	100 616 00
SIRES ENIERPRISES	0.000 51ki	871851101	6.6600	21,100.00 6 500 00	110,500.90 56 004 00	43 290 00
TRC CORD	0.000 BIX	872180104	25 8100	18 000 00	210 694 00	464 580 00
TECHMSEH PRODUCTS CO CL-A	2.643 TECT	72100101 7A 878895200	48.4300	7.400.00	297.698.30	358.382.00
TELETECH HOLDINGS INC	0.000 TTE	879939106	11.3000	27.300.00	259.628.39	308.490.00
THE FINISH LINE-CL A	0.000 FINI	317923100	29.9700	18,600.00	271,600.92	557,442.00
THE MEN'S WEARHOUSE INC.	0.000 MW	587118100	25.0100	24,200.00	417,145.29	605,242.00
THOMAS INDUSTRIES INC	1.096 TII	884425109	34.6600	2,900.00	80,587.53	100,514.00
THOMAS NELSON INC	0.827 TNM	640376109Q	19.3300	14,800.00	253,332.00	286,084.00
TIER TECHNOLOGIES INC-CL B	0.000 TIE	88650Q100	8.1700	9,900.00	90,702.81	80,883.00
TOM BROWN INC	0.000 TBI	115660201	32.2500	21,700.00	608,972.99	699,825.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
			COBS LEVY - 20 MMON STOCK	100 V			
	Instrument - COM	CO	MIMON STOCK				
TORO CO TRAMMELL CROW CO TRAMS WORLD ENTERTAINMENT OF TRANSKARYOTIC THERAPIES INCOME TREDEGAR CORPORATION TRIAD HOSPITALS INCOME TIM TECHNOLOGIES USBHLDGINC USSPRESSENTERPRIS UGICORP UMBFINL CORP UNIFI INCOME UNIFIRST CORP UNITED FIRE & CAS COME UNIVERSAL FOREST PRODUCTS UNIVER	0.517	TTC	891092108	46.4000	18,600.00	661,374.69	863,040.00
TRAMMELL CROW CO	0.000	TCC	89288R106	13.2500	10 500 00	100 000 00	165,625.00
TRANS WORLD ENTERTAINMENT O	CP 0.000	TWMC	89336Q100	7.1200	11,100.00	71,108.71 208.24	79,032.00
TRANSKARYOTIC THERAPIES INC	0.000	TKTX	893735100	15.6100	19.00	71,108.71 208.24	296.59
TREDEGAR CORPORATION	1.030	TG	894650100	15.5300	15,300.00	237,607.47 115,607.80 151,090.73	237,609.00
TRIAD HOSPITALS INC	0.000	TRI	89579K109	33.2700	3,500.00	115,607.80	116,445.00
TTM TECHNOLOGIES	0.000	TTMI	87305R109	16.8800	16,800.00	151,090.73	283,584.00
U S B HLDG INC	2.062	UBH	902910108	19.3900	1,470.00	25,744.90 57,161.57 40,430.16	28,503.30
U S XPRESS ENTERPRIS	0.000	XPRSA	90338N103	12.2500	4,834.00	57,161.57	59,216.50
UGI CORP	3.362	UGI	902681105	33.9000	1,200.00	40,430.16	40,680.00
UMB FINL CORP	1.766	UMBF	902788108	47.5400	194.00	9,286.00 247,365.00	9,222.76
UNIFI INC	0.000	UFI	904677101	6.4500	54,100.00	247,365.00	348,945.00
UNIFIRST CORP	0.632	UNF	904708104Q	23.7100	5,300.00	131,656.77 110,858.97 466,369.00	125,663.00
UNITED FIRE & CAS CO	1.982	UFCS	910331107	40.3600	2,900.00	110,858.97	117,044.00
UNIVERSAL FOREST PRODUCTS	0.310	UFPI	913543104	32.1800	22,000.00	466,369.00	707,960.00
UNIZAN FINANCIAL COR	2.666	UNIZ	91528W101	20.2500	22,000.00 1,900.00 41,600.00	33,748.37	38,475.00
UNOVA INC.	0.000	UNA	91529B106	22.9500	41,600.00	33,748.37 490,224.88 129,680.00	954,720.00
US ONCOLOGY INC.	0.000	USON	90338W103	10.7600	16,000.00	129,680.00	172,160.00
USEC INC.	6.547	USU	90333E108	8.4000	44,300.00	256,618.86 347,256.50	372,120.00
VAIL RESORTS INC	0.000	MTN	91879Q109	17.0000	24,400.00	347,256.50	414,800.00
VANS INC	0.000	VANS	921930103	11.4100	32,800.00	307,591.78	374,248.00
VENTIV HEALTH INC.	0.000	VTIV	922793104	9.1500	5,800.00	307,591.78 51,917.54 362,594.41	53,070.00
VIASYS HEALTHCARE INC	0.000	VAS	92553Q209	20.6000	24,900.00	362,594.41	512,940.00
VICAL INC	0.000	VICL	925602104	4.9200	12,400.00	62,682.44	61,008.00
VOLT INFO. SCIENCES INC.	0.000	VOL	928703107	22.6000	5,300.00	62,682.44 69,893.40 149,095.76	119,780.00
WASHINGTON FEDERAL INC.	3.098	WFSL	938824109	28.4000	6,929.00	149,095.76	196,783.60
WASHINGTON GROUP INTERNATION	NAL 0.000	WGII	938862208	33.9700	26,300.00 8,500.00	659,715.57	893,411.00
WATSCO INC.	1.407	WSO	942622200	22.7300	8,500.00	104,541.00	193,205.00
WAYPOINT FINANCIAL CORP	2.213	WYPT	946756103	21.6900	22,260.00	381,792.45	482,819.40
WCI COMMUNITIES INC	0.000	WCI	92923C104	20.6100	22,260.00 14,000.00 5,800.00	275,048.25 157,835.18	288,540.00
WEST PHARMACEUTICAL SERVICE	S 2.477	WST	955306105	33.9000	5,800.00	157,835.18	196,619.99
WHITNEY HOLDING CORP	3.220	WTNY	966612103	40.9900	11,401.00	379,575.05	467,326.99
WMS INDUSTRIES INC	0.000	WMS	929297109	26.2000	11,401.00 12,800.00	379,575.05 326,976.00 469,196.15	335,360.00
WOLVERINE WORLD WIDE	1.079	WWW	978097103	20.3000	33,300.00	469,196.15	690,882.00
WSFS FINL CORP	0.445	WSFS	929328102	44.8500	9,300.00 5,200.00	410,625.89 99,996.00	417,105.00
WASHINGTON GROOF INTERNATION WATSCO INC. WAYPOINT FINANCIAL CORP WCI COMMUNITIES INC WEST PHARMACEUTICAL SERVICE WHITNEY HOLDING CORP WMS INDUSTRIES INC WOLVERINE WORLD WIDE WSFS FINL CORP YARDVILLE NATL BANCO	1.787	YANB	985021104	25.7400	5,200.00	99,996.00	133,848.00
Instrument Total	309				5,448,654.92	74,063,956.20	90,007,772.75

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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 6LC	LC	RD. ABBETT - 1				
	Instrument - COM	CC	MMON STOCK				
ANALOGIC CORP. ANTIGENICS INC DEL ARTHROCARE CORP BEI TECHNOLOGIES INC BROOKLINE BANCORP IN CELL THERAPEUTICS INC CENTEX CORP CENTRAL FREIGHT LINES INC CLEAN HARBORS INC COMPUTER PROGRAMS & ELKCORP ENTRAVISION COMMUNIC ENZON PHARMACEUTICALS INC FIRST CONSULTING GRO GREY WOLF INC HANMI FINL CORP HCC INSURANCE HOLDINGS INC.	0.70	0 7100	032657207	41 0000	12 000 00	559,735.50	F.CO. 000. 00
ANALOGIC CORP.	0.78	O ALOG	037032109	11.3200	32,200.00	559,735.5U 400,604,52	264 504 00
ANTIGENICS INC DEL	0.00	O AGEN	043136100	24.5000	23,500.00	400,604.52 352 301 37	575 750 01
BET TECHNOLOGIES INC	0.00	O BETO	05538P104	20.0000	78,100.00	937 832 06	1 562 000 00
BROOKLINE BANCORP IN	2.21	6 BRKL	11373M107	15.3400	55,527.00	400,604.52 352,391.37 937,832.06 811,685.11 311,441.60 849,460.34 291,000.00	851.784.18
CELL THERAPEUTICS INC	0.00	0 CTIC	150934107	8.7000	34,400.00	311,441.60	299,280.00
CENTEX CORP	0.14	8 CTX	1523121040	107.6500	11,100.00	849,460.34	1,194,915.01
CENTRAL FREIGHT LINES INC	0.00	0 CENF	153491105	17.7500	19,400.00	291,000.00	344,350.00
CLEAN HARBORS INC	0.00	0 CLHB	184496107	8.9100	39,100.00	300,354.79 307,452.23 1,276,912.88 481,127.01 1,016,723.30	348,381.00
COMPUTER PROGRAMS &	1.68	9 CPSI	205306103	20.1200	15,800.00	307,452.23	317,896.00
ELKCORP	0.74	9 ELK	287456107	26.7000	56,100.00	1,276,912.88	1,497,869.99
ENTRAVISION COMMUNIC	0.00	0 EVC	29382R107	11.1000	44,200.00	481,127.01	490,620.01
ENZON PHARMACEUTICALS INC	0.00	0 ENZN	293904108	12.0000	91,800.00	1,016,723.30	1,101,600.00
FIRST CONSULTING GRO	0.00	0 FCGI	31986R103	5.6300	210,500.00	1,055,368.00 1,473,529.42	1,185,114.95 1,455,234.00
GREY WOLF INC	0.00	0 GW	397888108	3.7400	389,100.00	1,473,529.42	1,455,234.00
HANMI FINL CORP	2.02	3 HAFC	410495105	19.7700	41,800.00	745,553.61 1,525,794.22	826,386.00
HCC INSURANCE HOLDINGS INC.	0.94	3 HCC	404132102 421906108	31.8000 19.2900	50,400.00	1,525,794.22	746 020 00
UFALTHCARE SVCS GRP	1.45	T HCSG	422211102	13.4000	30,721.00	202 914 90	212 550 00
HELLY TECHNOLOGY	0.00	7 HELX	423319102	20.5800	72 500 00	1 199 757 73	1 492 050 00
HILB ROGAL & HAMIL	1 15	3 HRH	431294107Q	32.0700	72,300.00	2 349 263 12	2 350 731 00
TCU MEDICAL INC	0.00	O TCUT	44930G107	34.2800	27.000.00	670.055.41	925.559.99
IMMUCOR INC	0.00	0 BLUD	452526106	20.3900	16,900.00	233,906.42	344,591.01
INTERLAND INC	0.00	0 INLD	458727203	6.5300	55,503.00	438,942.65	362,434.59
J & J SNACK FOODS CORP	0.00	0 JJSF	466032109	37.7600	33,731.00	1,134,356.76	1,273,682.56
KEITH CO INC	0.00	0 TKCI	487539108	13.6200	3,400.00	43,844.80	46,308.00
KENSEY NASH CORP	0.00	0 KNSY	490057106	23.2500	43,900.00	941,709.50	1,020,675.00
KEY ENERGY SERVICES INC	0.00	0 KEG	492914106	10.3100	153,000.00	1,525,794.22 573,254.76 202,914.80 1,199,757.73 2,349,263.12 670,055.41 233,906.42 438,942.65 1,134,356.76 43,844.80 941,709.50 1,564,562.19 237,145.42 1,062,251.77	1,577,430.00
KEYNOTE SYSTEMS INC	0.00	0 KEYN	493308100	11.9000	20,400.00	237,145.42	242,760.00
LA QUINTA INNS INC	1.09	2 LQI	50419U202		197,900.00	1,062,251.77 1,607,047.00	1,268,539.00
LAMAR ADVERTISING CO	0.00	0 LAMR	512815101	37.3200	49,800.00	1,607,047.00	1,858,536.00
LOJACK CORP	0.00	0 LOJN	539451104	8.0600	112,461.00	616,040.02	906,435.67
LONE STAR STEAKHOUSE & SALO	OON 3.UI	9 STAR	542307103 589889104	23.1800 22.2600	54,800.00	1,212,1/1.9/	1,2/0,264.00
MODTECH HIDGE INC	0.00	U MUDT	60783C100	8.4100	140 051 00	1 317 704 04	1 177 929 91
MOLECH HIDGS INC	0.00	0 MDCC	60851C107	18.9900	26 800 00	460 096 37	508 032 00
MOLINA HEALTHCARE INC	0.00	0 MOH	60855R100	25.2300	26,500.00	1,007,047.00 616,040.02 1,212,171.97 317,720.02 1,317,704.04 460,096.37 608,306.03 614,309.95	668,595.00
NOVEN PHARMACEUTICALS INC	0.00	0 NOVN	670009109	15.2100	55,483.00	614,309.95	843,896.44
OHIO CASUALTY CORP.	0.00	0 OCAS	6772401030	17.3600	123,400.00	1,739,598.55	2,142,223.98
HCC INSURANCE HOLDINGS INC. HEALTHCARE SVCS GRP HEALTHEXTRAS INC HELIX TECHNOLOGY HILB ROGAL & HAMIL. ICU MEDICAL INC. IMMUCOR INC INTERLAND INC J & J SNACK FOODS CORP KEITH CO INC KENSEY NASH CORP KEY ENERGY SERVICES INC KEYNOTE SYSTEMS INC LA QUINTA INNS INC LAMAR ADVERTISING CO LOJACK CORP LONE STAR STEAKHOUSE & SALO MERIT MED SYS INC MODTECH HLDGS INC MODTECH HLDGS INC MOLECULAR DEVICES CORP MOLINA HEALTHCARE INC NOVEN PHARMACEUTICALS INC OHIO CASUALTY CORP.	3.00				-,	,,	, -,

Investment Desc	Rating Coupon N	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	COMMO	T STOCK	- EXTERNALLY	MANAGED			
	Portfolio -			D, ABBETT - 2				
	Instrument -			,				
OPTION CARE INC		0.000	OPTN	683948103			1,052,581.26	
ORTHOLOGIC CORP		0.000	OLGC	68750J107	6.1300	84,419.00	418,550.43	517,488.47
PENFORD CORP.		1.748		707051108	13.7300	44,600.00	631,841.41	612,358.00
PRAECIS PHARMACEUTICALS INC		0.000		739421105	6.4400	69,100.00	444,215.90	445,004.00
PRIDE INTERNATIONAL INC.		0.000		74153Q102			1,480,436.69	
PRIME MONEY MARKET - 6LC				IT-LOR6			1,134,894.79	
PROVINCE HEALTHCARE COMPANY		0.000		743977100		93,400.00	1,056,775.02	1,494,400.00
REGENT COMMUNICATIONS INC		0.000		758865109	6.3500	252,200.00	1,485,226.95	1,601,469.99
RYLAND GROUP INC		0.451		783764103	88.6400			904,128.00
SM&A		0.000		78465D105			1,459,341.46	
SURMODICS INC		0.000		868873100	23.9000	23,200.00	474,672.07	554,480.00
SYLVAN LEARNING SYSTEMS INC		0.000		871399101	28.7900	8,807.00	218,697.50 1,636,250.72	253,553.54
TAKE-TWO INTERACTIVE SOFTWA		0.000		874054109	28.8100	57,200.00	1,636,250.72	1,647,932.00
THERAGENICS CORPORATION		0.000	-	883375107	5.4700		1,175,378.56	1,334,133.03
UICI		0.000		902737105	13.2800	89,700.00 91.800.00	1,353,480.61	1,191,216.02
UNIVERSAL ELECTRONICS INC		0.000		913483103	,	21,000.00	1,211,000.00	1,100,002.00
USI HOLDINGS CORP		0.000		90333H101	13.0500	95,900.00	1,196,285.78	1,251,495.00
WABASH NATIONAL CORP WATSCO INC.		0.136		929566107 942622200	29.3000 22.7300	59,700.00	916,671.74	1,749,210.00 1,095,586.02
WEBSENSE INC		0.000		942622200		48,200.00	829,391.56 1,268,361.52	
WESSENSE INC WESTERN DIGITAL CORP		0.000		958102105	11.7900		1,376,894.08	
WESTERN DIGITAL CORP WINN-DIXIE STORES INC.		2.010		974280109M	9.9500	138,300.00	1,154,644.95	1,432,465.00
WININ-DIALE STOKES INC.		∠.∪⊥∪	AA TIA	21420UIU9M	3.3300	130,300.00	1,134,044.95	1,3/0,003.00
Instrument Total	61					5,650,125.82	54,548,197.12	62,602,778.06
Portfolio Total	61					5,650,125.82	54,548,197.12	62,602,778.06

Investment Desc	Rating Coupon Yiel	d Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COM	MON STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6LA		RD, ABBETT - 2	000			
	Instrument - COM	CC	MMON STOCK				
ALASKA AIRGROUP INC AMERICAN AXLE & MFG HOLDING	0.0	00 ALK	011659109	27.2900	5,700.00 30,900.00	131,668.68 852,226.54	155,553.00 1,248,978.03
AMERICAN AXLE & MFG HOLDING	GS 0.0	00 AXL	024061103		30,900.00	852,226.54	
AMERICAN MANAGEMENT SYSTEMS	0.0	00 AMSY	027352103	15.0700	24,500.00	367,823.15 190,024.02 139,076.81 1,563,137.56 233,086.95	369,215.00
AMETEK INC.	0.4	97 AME	031100100Q	48.2600	7,400.00	190,024.02	357,124.00
ANALOGIC CORP.	0.7	80 ALOG	032657207		2,800.00	139,076.81	114,800.01
AQUA AMERICA INC	2.1	71 WTR	03836W103	22.1000	97,875.00	1,563,137.56	2,163,037.50 403,991.99
ARRIS GROUP INC.	0.0	00 ARRS	04269Q100	7.2400	55,800.00	233,086.95	403,991.99
ASPEN TECHNOLOGY INC	0.0	00 AZPN	045327103	10.2600	33,900.00	202,759.39 250,195.78 557,414.65	347,813.99 247,598.00
ATMI INC	0.0	00 ATMI	00207R101	23.1400	10,700.00	250,195.78	247,598.00
ATWOOD OCEANICS	0.0	WTA 00	050095108	31.9400	18,700.00	557,414.65	597,278.00
BANK MUT CORP	1.2	29 BKMU	063750103	11.3900	34,043.00	398,203.21 1,031,624.69	387,749.76
BARNES & NOBLE INC.	0.0	00 BKS	067774109	32.8500	40,500.00	1,031,624.69	
BEI TECHNOLOGIES INC	0.2	00 BEIQ	05538P104	20.0000	86,900.00 5,300.00	1,264,613.92	1,738,000.00
BEL FUSE INC-CL B	0.6	12 BELFB	077347300	32.6300	5,300.00	1,264,613.92 160,636.03	172,939.00
BLYTH INC.	0.9	31 BTH	09643P108	32.2200	20,500.00	605,225.21 801,564.74 1,375,691.83	660,510.00 1,037,854.00
BORG WARNER INC.	1.1	/5 BWA	099724106	85.0700	12,200.00	801,564.74	1,037,854.00
BRIGGS & STRATTON	1.9	58 BGG	109043109Q	67.4000 21.3100	33,100.00	1,3/5,691.83	2,230,939.98
G GOD ELEGEDONICS	0.0	00 BKSI	114537103 125010108	11.1300	27,100.00 98,800.00	265,743.81 408,887.86	577,501.00 1,099,644.00
C-COR ELECTRONICS	0.0	OO CUBL	147448104	13.6900		400,007.00 601 240 EE	601 245 00
CASELLA WASIE SIS IN	0.0	OO CWSI	147528103	17.6600	87,800.00	621,340.55 1,145,981.95	691,345.00 1,550,548.00
CHSEL S GENERAL SIORES INC	. 0.7	O CITE	165167107	13.5800	53,100.00	1,145,961.95	
CIADCOD INC	1.0	33 CIC	179895107Q	44.1000	8,800.00	403,264.20 195,792.83 259,153.26	721,097.99 388,080.00
CONCIDENT COMPITTE COPP	0.0	00 CCITE	206710204	4.3700	78,300.00	250 153 26	388,080.00 342,170.99
CONCORRENT COMPOTER CORE	3 1	68 CORS	220873103	31.5600	16,600.00	465 618 26	523 896 00
COVANCE INC	0.0	00 CAD	222816100	26.8000	67,100.00	465,618.26 1,293,703.35	523,896.00 1,798,280.00
CULLEN/FROST BANKERS INC	2.3	66 CFR	229899109	40.5700	44,500.00	1.462.054.41	1.805.365.00
CURTISS-WRIGHT CORP.	0.7	99 CW	231561101	45.0100	15,400.00	1,462,054.41 636,996.65	1,805,365.00 693,154.00
CYTEC INDUSTRIES	0.0	00 CYT	2328201000		3,300.00	127,032.25	126,687.00
DATASTREAM SYSTEMS INC.	0.0	00 DSTM	238124101	7.8500	38,300.00	417,630.14	300,655.00
DELTA & PINE LAND CO.	1.5	74 DLP	247357106	25.4000	68,300.00	417,630.14 1,407,638.02	1,734,819.99
DIONEX CORP.	0.0	00 DNEX	254546104	46.0200	32,500.00	912,216.18	1,495,650.00
DORAL FINANCIAL CORP.	1.1	55 DRL	25811P100	32.2800	69,000.00	1,407,638.02 912,216.18 854,132.20	2,227,320.00
AMERICAN AXLE & MFG HOLDING AMERICAN MANAGEMENT SYSTEMS AMETEK INC. ANALOGIC CORP. AQUA AMERICA INC ARRIS GROUP INC. ASPEN TECHNOLOGY INC ATMI INC ATMI INC ATMOOD OCEANICS BANK MUT CORP BARNES & NOBLE INC. BEI TECHNOLOGIES INC BEI TECHNOLOGIES INC BEI TECHNOLOGIES INC BEI TECHNOLOGIES INC BEL FUSE INC-CL B BLYTH INC. BORG WARNER INC. BRIGGS & STRATTON BROOKSTONE INC C-COR ELECTRONICS CASELLA WASTE SYS IN CASEY'S GENERAL STORES INC CHESAPEAKE ENERGEY CORP CLARCOR INC. CONCURRENT COMPUTER CORP COVANCE INC CULLEN/FROST BANKERS INC CULLEN/FROST BANKERS INC CULTISS-WRIGHT CORP. CYTEC INDUSTRIES DATASTREAM SYSTEMS INC. DELTA & PINE LAND CO. DIONEX CORP. DORAL FINANCIAL CORP. ELECTRONICS FOR IMAGING FEDERAL SIGNAL CORP FRANKLIN BANK CORP GENESEE & WYO INC GRAFTECH INTERNATIONAL LTD	0.0	00 EFII	286082102	26.0200	76,400.00	1,513,420.77	1,987,928.00
FEDERAL SIGNAL CORP	2.2	83 FSS	313855108	17.5200	9,700.00	171,220.03	169,944.00
FRANKLIN BANK CORP	0.0	00 FBTX	352451108	19.0000	1,300.00	171,220.03 18,850.00	24,700.00
GENESEE & WYO INC	0.0	00 GWR	371559105	31.5000	19,100.00	608,649.56 1,399,200.55	601,650.00
GRAFTECH INTERNATIONAL LTD	0.0	00 GTI	384313102	13.5000	197,100.00	1,399,200.55	2,660,850.00
GRANT PRIDECO INC.	0.0	00 GRP	38821G101	13.0200	89,500.00	1,003,202.52	1,165,290.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - 6LA	LO					
	Instrument - COM	COI	MMON STOCK				
GREY WOLF INC HAEMONETICS CORP/MASS HASBRO BRADLEY HELMERICH & PAYNE, INC HEXCEL CORP HUGHES SUPPLY INC. ICU MEDICAL INC. IDEX CORPORATION INTERMAGNETICS GENERAL CORF JLG INDUSTIRES, INC. JOURNAL REGISTER CO KBNT BANCORP INC KEYSTONE AUTOMOTIVE KIRBY CORP. LIBBEY INC MANOR CARE INC. MARCUS CORPORATION MARINEMAX INC MARKEL CORP MAVERICK TUBE CORP MERCURY COMPUTER SYSTEMS IN MICROS SYSTEMS INC. MINERALS TECHNOLOGIES INC MOLECULAR DEVICES CORP MOOG INC. CL A MUELLER INDUSTRIES INC. NAVIGATORS GROUP INC NCI BUILDING SYS INC ODYSSEY HOLDINGS CORP OFFSHORE LOGISTICS OM GROUP, INC. ORBITAL SCIENCES CORP. P A M TRANSN SVCS IN PAREXEL INT'L CORP. PATINA OIL & GAS CORP PERRY ELLIS INTERNATIONAL PHARMACEUTICAL PRODUCT DEVE PHILADELPHIA CONS HLDG CO PIER 1 IMPORTS INC/DEL	0 000	CM	397888108	3.7400	324,500.00	1,183,020.78	1,213,630.00
HARMONETICS CORD/MASS	0.000	HVL	405024100	23.8900	48,400.00	931 636 93	1,156,275.99
HASBRO BRADILEY	0.000	HAS	4180561070	21.2800	75,300.00	931,636.93 884,984.89 1,111,753.66 72,514.64	1,602,384.00
HELMERICH & PAYNE INC	1 145	HP	423452101Q	27.9300	41,500.00	1 111 753 66	1,159,095.00
HEXCEL CORP	0.000	HXL	428291108	7.4100	10,500.00	72,514.64	77,805.00
HUGHES SUPPLY INC.	0.806	HUG	444482103	49.6200	24,100.00	72,514.04 574,750.65 892,305.45 438,655.71 1,389,887.60 771,696.67 1,175,724.91 546,448.94	1,195,841.98
ICU MEDICAL INC.	0.000	ICUI	44930G107	34.2800	32,100.00	892,305.45	1,195,841.98 1,100,388.01
IDEX CORPORATION	1.346	IEX	45167R104	41.5900	15,200.00	438,655.71	632,168.00 1,664,216.08 925,984.00
INTERMAGNETICS GENERAL CORF	0.000	IMGC	458771102	22.1600	75,100.00	1,389,887.60	1,664,216.08
JLG INDUSTIRES, INC.	0.131	JLG	466210101	15.2300	60,800.00	771,696.67	925,984.00
JOURNAL REGISTER CO	0.000	JRC	481138105	20.7000	67,200.00	1,175,724.91	1,391,040.00
KBNT BANCORP INC	0.000	KNBT	482921103	17.5800	33,160.00	546,448.94	582,952.80
KEYSTONE AUTOMOTIVE	0.000	KEYS	49338N109	25.3600	24,900.00	483,318.66 1,337,329.13	631,464.00
KIRBY CORP.	0.000	KEX	497266106	34.8800	49,300.00	1,337,329.13	1,719,584.00
LIBBEY INC	1.404	LBY	529898108	28.4800	1,900.00	53,258.62	54,111.99
MANOR CARE INC.	1.446	HCR	564055101	34.5700	38,500.00	748,856.76	1,330,945.00
MARCUS CORPORATION	1.341	MCS	566330106	16.4000	25,000.00	1,337,329.13 53,258.62 748,856.76 396,011.66 257,296.00 509,455.24 453,677.62 932,808.24 919,404.84 916,165.19 668,175.29	410,000.00
MARINEMAX INC	0.000	HZO	567908108 570535104	19.4300 253.5100	15,900.00	257,296.00	308,937.00
MAKKEL CORP	0.000	MZZZ	577914104	19.2500	2,900.00	509,455.24 452,677,62	735,179.00
MEDGIDY COMDITTED SYSTEMS IN	0.000 0.000	MDCA	589378108	24.9000	40 700 00	453,677.62	1 012 425.00
MICROS SVETEMS IN	0.000	MCDC	594901100	43.3600	40,700.00	010 101 01	2 1/1 00/ 00
MINERALS TECHNOLOGIES INC.	0.000	MTY	603158106	59.2500	18 900 00	916 165 19	1 119 825 00
MOLECILAR DEVICES CORP	0.100	MDCC	60851C107	18.9900	40 300 00	668 175 29	765 297 00
MOOG INC. CL A	0.000	MOG.A	615394202	49.4000	25,750.00	705.154.54	1.272.050.00
MUELLER INDUSTRIES INC.	0.000	MLI	624756102	34.3600	45,800.00	705,154.54 1,475,959.11	1,272,050.00 1,573,688.00
NAVIGATORS GROUP INC	0.000	NAVG	638904102	30.8700	15,800.00	468,723.89	487,746.00
NCI BUILDING SYS INC	0.000	NCS	628852105	23.9000	23,700.00	468,723.89 577,767.00	487,746.00 566,430.00
ODYSSEY HOLDINGS CORP	0.554	ORH	67612W108	22.5500	94,100.00	1,640,775.90	2,121,954.99
OFFSHORE LOGISTICS	0.000	OLG	676255102	24.5200	14,900.00	289 526 05	365,348.00
OM GROUP, INC.	2.138	OMG	670872100Q	26.1900	65,300.00	923,774.55	1,710,207.00
ORBITAL SCIENCES CORP.	0.000	ORB	685564106	12.0200	128,000.00	1,297,013.91	1,538,560.00
P A M TRANSN SVCS IN	0.000	PTSI	693149106	21.3300	29,500.00	564,247.21	629,235.00
PAREXEL INT'L CORP.	0.000	PRXL	699462107	16.2600	29,500.00 5,900.00 24,606.00	101,982.44	95,934.00
PATINA OIL & GAS CORP	0.653	POG	703224105	48.9900	24,606.00	923,774.55 1,297,013.91 564,247.21 101,982.44 611,334.93 656,779.20 803,752.68 371,274.66	1,205,447.95
PERRY ELLIS INTERNATIONAL	0.000	PERY	288853104	25.7800	25,900.00	656,779.20	667,702.00
PHARMACEUTICAL PRODUCT DEVE	LOP 0.000	PPDI	717124101	26.9700	27,900.00	803,752.68	752,462.98
PHILADELPHIA CONS HLDG CO	0.000	PHLY	717528103	48.8300	11,500.00	371,274.66	561,544.99
PIER 1 IMPORTS INC/DEL	1.463	PIR	720279108	21.8600	104,900.00	1,908,872.32	2,293,114.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
Group - COMMON STOCK - EXTERNALLY MANAGED							
	Portfolio - 6LA		RD, ABBETT - 2				
	Instrument - COM	COI	MMON STOCK				
PRIDE INTERNATIONAL INC.	0.000	PDE	741530102	18.6400	59,800.00	1,002,255.42	1,114,672.00
PRIME MONEY MARKET - 6LC	0.000		5 IT-LOR6	1.0000	0.01	0.01	0.01
PRIME MONEY MARKET ACCOUNT	0.000	IT-LOR	IT-LOR	1.0000	4,008,320.65	4,008,320.87	4,008,320.68
QUAKER CHEM CORP	2.731	KWR	747316107Q	30.7500	21,500.00	462,671.12	661,125.00
QUANEX CORP	1.475	NX	747620102	46.1000	61,100.00	2,159,059.54	2,816,710.00
QUANTA SERVICES INC.	0.000	PWR	74762E102	7.3000	28,000.00	198,127.45	204,400.00
REYNOLDS & REYNOLDS CL-A	1.514	REY	761695105	29.0500	29,100.00	795,485.91	845,355.01
QUAKER CHEM CORP QUANEX CORP QUANTA SERVICES INC. REYNOLDS & REYNOLDS CL-A ROGERS CORP.	0.000	ROG	775133101	44.1200	63,500.00	2,051,166.17	2,801,620.00
SCANSOURCE INC	0.000	SCSC	806037107	45.6200	67,500.00	1,562,715.88	3,079,350.01
SCHOOL SPECIALTY INC.	0.000		807863105	34.0100	23,500.00	755,549.44	799,235.00
SELECTIVE INSURANCE GROUP	2.101		816300107	32.3600	39,300.00	871,520.88 950,158.04	1,271,748.02
SIERRA HEALTH SERVICES	0.000		826322109	27.4500			2,327,760.02
SIMPSON MANUFACTURING CO	0.000		829073105	50.8600	17,300.00	474,804.27	879,878.00
SKECHERS U S A INC	0.000		830566105	8.1500	59,700.00	431,357.43	486,555.00
SMITHFIELD FOODS INC	0.000		832248108	20.7000	50,100.00	913,246.78	1,037,070.00
STEWART ENTERPRISES INC. CL-			860370105	5.6800	202,400.00	876,870.10	1,149,632.00
TAKE-TWO INTERACTIVE SOFTWAR	RE 0.000		874054109	28.8100	48,500.00	1,365,110.70	1,397,285.00
TBC CORP TECHNITROL INC. TENNANT COMPANY TRINITY INDUSTRIES UNIVERSAL FOREST PRODUCTS	0.000		872180104	25.8100	23,200.00	299,987.66	598,792.01
TECHNITROL INC.	0.675 1.940		878555101 880345103	20.7400 43.3000	35,900.00 36,900.00	659,913.90 1,542,220.18	744,566.02 1,597,770.00
TENNANI COMPANI	0.778		896522109	30.8400	53,200.00	1,441,946.83	
INITITED CAL EODECE DEODIGEC	0.776		913543104	32.1800	12,800.00	343,836.20	1,640,688.00 411,904.00
URS CORPORATION	0.000		903236107	25.0100	35,600.00	706,793.96	890,356.00
USF CORP	1.091		91729Q101	34.1900	8,700.00	298,176.55	297,453.00
VARIAN INC.	0.000		922206107	41.7300	43,700.00	1,615,141.85	1,823,601.00
VISHAY INTERTECHNOLOGY INC.	0.000		928298108	22.9000	59,900.00	712,575.24	1,371,710.00
THE THE CO. THE	1 100	T-77.7	929251106	18.6100	31,986.00	549.873.30	595,259.46
W HIDG CO INC WARNACO GROUP INC/THE WEBSTER FINANCIAL CORPORATIO WESTPORT RESOURCES CORP	0.000	WRNC	934390402	15.9500	44,500.00	701,367.44	709,775.00
WEBSTER FINANCIAL CORPORATION	ON 1.831	WBS	947890109	45.8600	26,000.00	819,142.39	1,192,359.99
WESTPORT RESOURCES CORP	0.000	WRC	961418100	29.8600	56,500.00	1,246,862.96	1,687,090.00
WOODWARD GOVERNOR CO.	1.689	WGOV	980745103	56.8300	25,600.00	1,161,589.04	1,454,848.00
YANKEE CANDLE CO	0.000	YCC	984757104	27.3300	59,700.00	1,302,745.31	1,631,601.00
ZEBRA TECHNOLOGIES CORP CL-F	0.000 A	ZBRA	989207105	66.3700	19,300.00	557,684.47	1,280,941.00
Instrument Total 1	111				8,896,440.66	88,601,056.27	118,336,201.23
	Instrument -	REIT	REAL ESTATE	INVESTMENT	TRUST		
BRANDYWINE REALTY	6.574	BDN	105368203	26.7700	20,400.00	482,378.38	546,108.00

ASOF02	Date 01/20/2004 Time 18:59:13	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2003 To 12/31/2003	Page 186
Monthly	Market Portfolio			

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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 6MA		A. WEATHERBIE	- 20			
	Instrument - COM	CO	MMON STOCK				
99 CENTS ONLY STORES	0 000	) NDN	65440K106	27.2300	17,342.00	472,267.73	472,222.67
A DELT TAMED MANAGED COOLD	0 00	) AMG	008252108	69.5900	14,540.00	690,085.37	1,011,838.60
AGILE SOFTWARE CORP. AT RD INC AVID TECHNOLOGY INC. BRIGHT HORIZON FAMIL BROWN & BROWN INC CHEESECAKE FACTORY (THE)	0.00	AGIL	00846X105	9.9000	51,090.00	368,268.83	505,791.00
AT RD INC	0.00	ARDI	04648K105	12 2000	27 007 00	445,939.09	504,030.10
AVID TECHNOLOGY INC.	0.00	) AVID	05367P100	48.0000	9,142.00	204,825.37	438,816.00
BRIGHT HORIZON FAMIL	0.00	) BFAM	109195107	42.0000	11,254.00	451,981.87	472,668.00
BROWN & BROWN INC	0.85	B BRO	115236101	32.6100	29,470.00	1,010,789.90	961,016.70
CHEESECAKE FACTORY (THE)	0.00	CAKE	163072101	44.0300	57,573.00	1,989,462.49	2,534,939.19
CHILDREN'S PLACE	0.00	) PLCE	168905107	26.7300	53,656.00	982,194.27	1,434,224.88
CINTAS CORP	0.53	3 CTAS	172908105	50.1300	20,954.00	806,802.06	1,050,424.03
CITADEL BROADCASTING CORP	0.00		17285T106	22.3700	41,570.00	893,918.83	929,920.90
COGNEX CORP.		9 CGNX	192422103	28.2400	68,590.00	1,328,460.22	1,936,981.60
CORPORATE EXECUTIVE BOARD CO		) EXBD	21988R102	46.6700	48,358.00	1,918,902.44	2,256,867.86
DOLLAR TREE STORES INC E.PIPHANY INC EDUCATION MANAGEMENT COPR	0.00	DLTR	256747106	30.0600	99,310.00	2,348,917.41	2,985,258.60
E.PIPHANY INC	0.00	) EPNY	26881V100	7.2100	127,911.00	626,344.94	922,238.31
EDUCATION MANAGEMENT COPR	0.00	DEDMC	28139T101	31.0400	87,784.00	1,830,045.67	2,724,815.36
ENZON PHARMACEUTICALS INC	0.00	) ENZN	293904108	12.0000	59,534.00	743,911.35	714,408.00
FAMILY DOLLAR STORES FASTENAL CO FINANCIAL FEDERAL CORP.	0.94	7 FDO ) FAST	307000109Q	35.8800 49.9400	53,015.00	1,665,147.41	1,902,178.20
FASTENAL CO	0.600		311900104	30.5500	74,860.00 46,495.00	2,559,529.43 1,179,032.56	3,738,508.40 1,420,422.25
FINANCIAL FEDERAL CORP.	0.00		317492106 374276103	50.1300	91,350.00	2,196,207.08	4,579,375.50
GETTY IMAGES INC. INTERNATIONAL SPEEDWAY CORPO	0.000 0.12	ISCA	460335201	44.6600	49,640.00	1,933,977.95	2,216,922.40
INTERNATIONAL SPEEDWAT CORPO	0.13	) IWOV	46114T508	12.6400	35,255.00	303,197.40	445,623.20
INVERESK RESEARCH GROUP INC		) IRGI	461238107	24.7300	23,730.00	350,550.87	586,842.91
INVESTMENT TECHNOLOGY GROUP			46145F105	16.1500	56,024.00	1,066,827.99	904,787.59
TIMEARE HOLDINGS INC	0 00	T.NCD	532791100	30.0300	76,078.00	2,356,471.57	2,284,622.36
MARTEK BIOSCIENCES CORP MEDICIS PHARMACEUTICAL CORP MICROCHIP TECHNOLOGY INC. MONTPELIER RE HOLDINGS LTD	0.00	) MATK	572901106	64.9700	45,462.00	1,288,834.96	2,953,666.13
MEDICIS PHARMACEUTICAL CORP	0.28	MRX	584690309	71.3000	20,690.00	1,335,694.92	1,475,197.00
MICROCHIP TECHNOLOGY INC.	0.35	9 MCHP	595017104	33.3600	55,449.00	1,278,214.21	1,849,778.63
MONTPELIER RE HOLDINGS LTD	3.70	5 MRH	G62185106	36.7000	27,778.00	905,948.50	1,019,452.60
NAME ON A TAXABLE PART OF THE	0 43	NATI	636518102	45.4700	84,100.00	2,443,930.40	3,824,027.00
NETFLIX.COM INC	0.00	) NFLX	64110L106	54.6900	30,488.00	888,853.68	1,667,388.72
ORBITZ INC-CLASS A	0.00	ORBZ	68556Y100	23.2000	17,953.00	490,587.45	416,509.60
OUTBACK STEAKHOUSE INC	1.17		689899102	44.2100	35,133.00	1,177,567.45	1,553,229.94
P.F.CHANGS CHINA BISTRO INC	0.00	) PFCB	69333Y108	50.8800	19,167.00	881,422.84	975,216.96
PACKETEER INC	0.00	) PKTR	695210104	16.9800	50,847.00	417,080.45	863,382.06
NATIONAL INSTRUMENTS CORP. NETFLIX.COM INC ORBITZ INC-CLASS A OUTBACK STEAKHOUSE INC P.F.CHANGS CHINA BISTRO INC PACKETEER INC PATTERSON DENTAL COMPANY PATTERSON-UTI ENERGY INC	0.00	) PDCO	703412106	64.1600	50,640.00	2,136,228.79	3,249,062.40
		) PTEN	703481101	32.9200	42,270.00	1,225,983.59	1,391,528.40
PLATINUM UNDERWRITERS HOLDIN	NGS 1.06	o PTP	G7127P100	30.0000	30,188.00	828,349.96	905,640.00

Investment Desc	Rating Coupon Y	ield 	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - (	COMMON	I STOCK	- EXTERNALLY	MANAGED			
		бма		. WEATHERBIE				
	Instrument - 0	COM	COM	MON STOCK				
POLYCOM INC.	(	0.000	PLCM	73172K104	19.5200	104,606.00	1,391,120.73	2,041,909.12
POLYMEDICA CORP		2.280	PLMD	731738100	26.3100	83,366.00	1,145,416.39	2,193,359.45
POWER INTEGRATIONS INC		0.000	POWI	739276103	33.4600	27,457.00	880,777.21	918,711.22
PRIDE INTERNATIONAL INC.		0.000	PDE	74153Q102	18.6400	74,614.00	1,059,098.06	1,390,804.96
PRIME MONEY MARKET ACCOUNT		0.000	IT-MAW	IT-MAW	1.0000	3,700,069.02	3,700,069.20	3,700,069.04
QLT INC.	(	0.000	QLTI	746927102	18.8500	82,830.00	805,837.41	1,561,345.49
RESMED INC	(	0.000	RMD	761152107	41.5400	65,570.00	2,189,333.10	2,723,777.80
RETEK INC		0.000	RETK	76128Q109	9.2800			558,303.36
RITE AID CORP.		0.000	RAD	767754104Q	6.0400	151,128.00	613,748.61	912,813.12
SEMTECH CORPORATION		0.000	SMTC	816850101	22.7300	61,928.00	958,981.99	1,407,623.44
SRA INTERNATIONAL INC - CLA		0.000		78464R105	43.1000	32,879.00	1,109,593.08	1,417,084.90
TIDEWATER INC		2.008		886423102Q	29.8800			911,907.71
UNIVERSAL TECHNICAL INSTITU		0.000		913915104	30.0000	18,200.00	467,814.68	546,000.00
UTI WORLDWIDE INC		0.250		G87210103	37.9300	66,834.00	2,068,948.24	
WEBEX COMMUNICATIONS INC		0.000		94767L109	20.1000	63,407.00	995,866.54	1,274,480.70
WEST CORP.		0.000		952355105	23.2300	60,659.00	1,268,662.27	1,409,108.57
WESTWOOD ONE		0.000	WON	961815107	34.2100	69,012.00	2,312,621.40	2,360,900.53
ZEBRA TECHNOLOGIES CORP CL-	-A	0.000	ZBRA	989207105	66.3700	40,102.00	1,617,126.52	2,661,569.73
Instrument Total	57					6,645,929.02	69,763,482.26	92,604,606.81
Portfolio Total	57					6,645,929.02	69,763,482.26	92,604,606.81

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
				- EXTERNALLY				
	Portfolio -			KT CENTURY - 2				
	Instrument -	COM	CON	MON STOCK				
02MICRO INTERNATIONAL LTD ADVANCED NEUROMODULATION ST ALTIRIS INC		0.000	OIIM	G6797E106	22.4000	28,655.00	438,436.81	641,872.00
ADVANCED NEUROMODULATION S	YSTE	0.000	ANSI	00757T101	45.9800 36.4800	23,047.50 29,920.00	280,861.27 588,912.70 1,123,777.99 733,901.04	1,059,724.05
ALTIRIS INC		0.000	ATRS	02148M100 02649V104	23.8700	29,920.00 51,190.00	588,912./U 1 102 777 00	1,091,481.61 1,221,905.30
ALTIRIS INC AMERICAN HEALTHWAYS AMERICAN PHARMACEUTICAL PAI AMSURG CORP ASV INC CABOT MICROELECTRONICS CORP CALLIDUS SOFTWARE INC CERNER CORP. CHICAGO PIZZA & BREWERY INC CIPHERGEN BIOSYSTEMS COGNEX CORP. CORINTHIAN COLLEGES INC CORPORATE EXECUTIVE BOARD ( CREE INC	οm	0.000	V DDA	02849V104 02886P109	33.6000	41,790.00	733 901 04	1,404,144.00
AMERICAN FINANACEOTICAL FAI	XI	0.000	AMCC	03232P405	37.8900	20,270.00	649 676 06	768 030 30
ASV INC		0.000	ASVI	001963107	37.3600	6,890.00	649,676.06 223,553.93 495,407.13 224,430.61 472,834.71	768,030.30 257,410.40
CABOT MICROELECTRONICS COR	PORA	0.000	CCMP	12709P103		9,665.00	495.407.13	473,585.00
CALLIDUS SOFTWARE INC		0.000	CALD	13123E500	17.6900	12,195.00	224,430.61	215,729.55
CERNER CORP.		0.000	CERN	156782104	37.8500	11,605.00	472,834.71	120 240 25
CHICAGO PIZZA & BREWERY INC	C	0.000	CHGO	167889104	14.9200	58,300.00	429,478.29	869,836.00
CIPHERGEN BIOSYSTEMS		0.000	CIPH	17252Y104	11.2400	76,885.00	831,012.34	864,187.40
COGNEX CORP.		0.849	CGNX	192422103	28.2400	27,220.00	770,322.85	768,692.80
CORINTHIAN COLLEGES INC		0.000	COCO	218868107	55.5600	28,710.00	472,034.71 429,478.29 831,012.34 770,322.85 763,683.98 328,519.18 1,321,336.14 288,790.97	1,595,127.60
CORPORATE EXECUTIVE BOARD (	20	0.000	EXBD	21988R102	46.6700	10,405.00	328,519.18	485,601.35
CREE INC		0.000	CREE	225447101	17.6900	76,315.00	1,321,336.14	1,350,012.35
CORPORATE EXECUTIVE BOARD OF CREE INC CYBERONICS INC ERESEARCH TECHNOLOGY EVERGREEN RESOURCES INC FRED'S INC HARRIS INTERACTIVE INC HEARTLAND EXPRESS INC. HOT TOPIC INC HUNT (JB) TRANSPRT SVCS INC IDC SYSTEMS CORP INTEGRATED CIRCUIT SYSTEMS INTEGRATED SILICON SOLUTION INVESTORS FINANCIAL SERVICE IPASS INC IDAYMENT INC		0.000	CYBX	23251P102	32.0100	15,830.00	288,790.97	506,718.29
ERESEARCH TECHNOLOGY		0.000	ERES	29481V108	25.4200	58,470.00	288,790.97 822,062.77 723,788.85 283,386.78 379,004.46 471,201.72 599,686.07 646,643.53 487,932.62 713,654.46	1,486,307.41 930,436.20
EVERGREEN RESOURCES INC		0.000	EVG	299900308	32.5100 30.9800	28,620.00	723,788.85	930,436.20
FRED'S INC		0.258	FRED	356108100	8.3000	20,160.00	283,386.78	624,556.80
HARRIS INIERACTIVE INC		0.000	HPOL	414549105 422347104	24.1900	78,520.00	3/9,004.46	051,710.00 E06 206 70
HOT TODIC INC.		0.330	חתת מחודם	441339108	29.4600	41 597 NN	4/1,201./2 500 686 07	1 225 153 02
HINT (.TR) TRANSPRT SVCS INC	7	0.000	TRHT	445658107	27.0100	44 160 00	646 643 53	1 192 761 60
TOO SYSTEMS CORP	-	0.000	TDXC	449491109	26.8200	20 020 00	487 932 62	536 936 40
INTEGRATED CIRCUIT SYSTEMS		0.000	ICST	45811K208	28.4900	31.690.00	713.654.46	902.848.10
INTEGRATED SILICON SOLUTION	N	0.000	ISSI	45812P107	15.6700	31,295.00	501,826.80	490,392.65
INVESTORS FINANCIAL SERVICE	ES C	0.156	IFIN	461915100	38.4100	33,650.00	501,826.80 1,006,598.30	490,392.65 1,292,496.50
IPASS INC		0.000	IPAS	46261V108	16.0300	23,695.00	441,763.15 388,750.57 713,838.81	379,830.85
IPAYMENT INC		0.000	IPMT	46262E105	34.0000	18,325.00	388,750.57	623,049.99
KNIGHT TRANSPORTATION INC		0.000	KNGT	499064103	25.6500	36,580.00	713,838.81	938,277.00
KYPHON INC		0.000	KYPH	501577100	24.8300	58,595.00	712,555.80	1,454,913.84
LCA-VISION INC.		0.000	LCAV	501803308	21.1700	28,880.00	493,088.13	611,389.60
LEXAR MEDIA INC		0.000	LEXR	52886P104	17.4300	72,885.00	666,334.60	1,270,385.55
MAGMA DESIGN AUTOMATION		0.000	LAVA	559181102	23.3400	48,345.00	908,200.28	1,128,372.30
KNIGHT TRANSPORTATION INC KYPHON INC LCA-VISION INC. LEXAR MEDIA INC MAGMA DESIGN AUTOMATION NETFLIX.COM INC NETSCREEN TECHNOLOGIES INC ODYSSEY HEALTHCARE INC		0.000	NFLX	64110L106	54.6900	25,345.00	666,334.60 908,200.28 551,715.57 680,053.51 742,769.09	1,386,118.05
NETSCREEN TECHNOLOGIES INC		0.000	NSCN	64117V107	24.7500	38,090.00 56,852.50	680,053.51	942,727.49
				67611V101		56,852.50	742,769.09	1,663,504.15
OMNIVISION TECHNOLOGIES INC	J	0.000	OVTI	682128103	55.2500	24,490.00	409,352.31	1,353,072.51

	Rating Coupon Yield						Market Value
	Group - COMMO						
	Portfolio - 6NC		XT CENTURY - :				
	Instrument - COM						
P.F.CHANGS CHINA BISTRO INC	0.000	PFCB	69333Y108	50.8800	23,585.00	417,878.60	1,200,004.80
PORTFOLIO RECOVERY ASSOCIAT	res 0.000	PRAA	73640Q105	26.5500	15,540.00	415,993.58	412,587.00
POWER INTEGRATIONS INC	0.000	POWI	739276103	33.4600	15,185.00	283,188.45	508,090.10
PRIME MONEY MARKET ACCOUNT	0.000	IT-NEX	IT-NEX	1.0000	56,318.17	56,318.18	56,318.18
PROASSURANCE CORP	0.000	PRA	74267C106	32.1500		485,935.18	562,946.50
RUDOLPH TECHNOLOGIES INC	0.000	RTEC	781270103	24.5400	20,200.00	456,260.12	495,708.00
SALIX PHARMACEUTICAL	0.000	SLXP	795435106	22.6700	25,860.00		
SHARPER IMAGE CORP	0.000		820013100	32.6500	34,775.00	774,598.36	1,135,403.74
SILICON LABORATORIES	0.000		826919102	43.2200	26,320.00	786,185.68	1,137,550.40
SONIC SOLUTIONS	0.000	SNIC	835460106		63,355.00	497,048.33	969,331.48
STRAYER EDUCATION INC	0.238		863236105	108.8300	5,005.00	423,567.94	544,694.15
TRACTOR SUPPLY COMPANY	0.000	TSCO	892356106	38.8900	14,130.00	442,695.39	549,515.70
TRIDENT MICROSYSTEMS INC	0.000	TRID	895919108	17.4200	31,527.00	516,890.65	549,200.33
TTM TECHNOLOGIES	0.000	TTMI	87305R109	16.8800		459,749.88	
UNITED ONLINE INC	0.000	UNTD	911268100	16.7900	78,540.00	1,358,627.71	1,318,686.61
UNITED PANAM FINANCIAL COR	0.000	UPFC	911301109		14,415.00	243,313.08	240,874.65
UTI WORLDWIDE INC	0.250		G87210103	37.9300	27,810.00	648,998.05	1,054,833.30
VISTACARE INC-CL A	0.000	VSTA	92839Y109	35.1500	35,700.00	604,288.40	1,254,855.01
WET SEAL INC	0.000	WTSLA	961840105	9.8900	41,055.00	496,876.26	406,033.95
WILSON GREATBATCH TECHNOLOG	GIES 0.000	GB	972232102	42.2700	16,645.00	458,613.37	703,584.15
Instrument Total	59				1,971,927.17	33,639,957.34	49,939,084.21
IIID CI americ Total					1,7,1,72,1,1	33,032,237.34	10,000,001.21
Portfolio Total	59				1,971,927.17	33,639,957.34	49,939,084.21

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
				- EXTERNALLY				
	Portfolio			STCAP INVESTOR				
	Instrument							
99 CENTS ONLY STORES AAR CORPORATION ADAPTEC INC		0.000	NDN	65440K106	27.2300	4,654.00	159,614.51	126,728.42
AAR CORPORATION		0.668	AIR	000361105Q	14.9500	1,164.00 29,320.00	13,401.12	17,401.80
ADAPTEC INC ADVANCED NEUROMODULATION SY. AFFILIATED MANAGERS GROUP ALLIANCE GAMING CORP AMERICAN MEDICAL SYS HLDING, ANDREW CORP. AVOCENT CORPORATION BENCHMARK ELECTRONICS INC CABOT MICROELECTRONICS CORP. CAL DIVE INTERNATIONAL INC CATAPULT COMMUNICATIONS CORP. CIBER INC.		0.000	ADPT		8.8300	29,320.00	232,704.04	258,895.60
ADVANCED NEUROMODULATION SY	STE	0.000	ANSI	00757T101	45.9800	816.00 4,810.00	232,704.04 36,354.31 288,315.72 192,412.63 243,542.40 160,013.57	37,519.68
AFFILIATED MANAGERS GROUP		0.000	AMG	008252108	69.5900	4,810.00	288,315.72	334,727.90
ALLIANCE GAMING CORP		0.000	AGI	01859P609	24.6500	8,566.00 13,054.00 14,402.00	192,412.63	211,151.90
AMERICAN MEDICAL SYS HLDING	S	0.000	AMMD	02744M108	21.8000	13,054.00	243,542.40	284,577.20
ANDREW CORP.		0.000	ANDW	034425108	11.5100	14,402.00	160,013.57	165,767.02
AVOCENT CORPORATION		0.000	AVCT	053893103	36.5200	10.362.00	301.198.80	1/8.4/0./5
BENCHMARK ELECTRONICS INC		0.000	BHE	08160H101	34.8100	11,775.00	231,537.32	409,887.75
CABOT MICROELECTRONICS CORP	ORA	0.000	CCMP	12709P103	49.0000	4,274.00	219,182.43	209,426.00
CAL DIVE INTERNATIONAL INC	<b>.</b>	0.000	CDIS	127914109	24.1100	4,805.00	106,589.32	115,848.55
CATAPULT COMMUNICATIONS COR.	Р	0.000	CATT	149016107	14.5000	8,665.00	98,724.64	125,642.50
CIBER INC.		0.000	CBK	17163B102	8.6600 23.8000	14,349.00	13/,455.55	124,262.34
CONNED CORPORATION		0.000	CNMD	207410101	18.1600	4,490.00	82,705.80	106,862.00
CUNNETICS CURP		0.000	CNCI	208192104 23251P102	32.0100	1,325.00	24 175 02	24,002.00
CIBERONICS INC		0.000	CIBA	232861104	13.5600	11,775.00 4,274.00 4,805.00 8,665.00 14,349.00 1,325.00 1,184.00 4,645.00 2,087.00 4,740.00 10,116.00 13,690.00 13,760.00 3,030.00 4,992.00 3,609.00 9,751.00 4,261.00	34,173.93 76,640.E0	62 096 20
DIGITAL INCIGUT		0.442	DCTN	25385P106	24.9000	2 087 00	70,042.50 50 801 5 <i>4</i>	51 966 30
DETI_OUID INC		0.000	DBU	262037104	16.3000	4 740 00	95 921 49	77 262 00
EMMIS COMMINICATIONS CL. A		0.000	FMMC	291525103	27.0500	10 116 00	221 028 71	273 637 80
EMILEY CODD		0.000	EINNS ET.Y	292475209	26.6800	13 690 00	211,030.71	365 249 20
ENTRAVISION COMMUNIC		0.000	EVC	29382R107	11.1000	13 760 00	153 879 46	152 736 00
ENZON PHARMACEUTICALS INC		0.000	ENZN	293904108	12.0000	3 030 00	35 028 67	36 360 00
ESPEED INC		0.000	ESPD	296643109	23.4100	4 992 00	114 046 27	116 862 72
FACTSET RESEARCH SYSTEMS IN	С.	0.628	FDS	303075105	38.2100	3,609.00	160,619.99	137.899.89
FINANCIAL FEDERAL CORP.		0.000	FIF	317492106	30.5500	9,751.00	238,405.12	297,893.05
FISHER SCIENTIFIC INT'L.		0.000	FSH	338032204	41.3700	4,261.00	157,865.44	176,277.57
FORWARD AIR CORPORATION		0.000	FWRD	349853101	27.5000	4,634.00	118,913.26	127,435.00
GABELLI ASSET MGMT I		0.050	GBL	36239Y102	39.8000	6,734.00 4,026.00	243,442.85	268,013.20 201,823.38 4,191.00
GETTY IMAGES INC.		0.000	GYI	374276103	50.1300	4,026.00	165,961.78	201,823.38
GLOBAL IMAGING SYSTEMS INC		0.000	GISX	37934A100	31.7500	132.00	4,138.20	4,191.00
HENRY (JACK) & ASSOCIATES		0.680	JKHY	426281101	20.5800	13,093.00	233,092.06	269,453.94
CATAPULT COMMUNICATIONS COR. CIBER INC. CONMED CORPORATION CONNETICS CORP CYBERONICS INC D&K HEALTHCARE RESOURCES DIGITAL INSIGHT DRIL-QUIP INC EMMIS COMMUNICATIONS CL A EMULEX CORP ENTRAVISION COMMUNIC ENZON PHARMACEUTICALS INC ESPEED INC FACTSET RESEARCH SYSTEMS INFINANCIAL FEDERAL CORP. FISHER SCIENTIFIC INT'L. FORWARD AIR CORPORATION GABELLI ASSET MGMT I GETTY IMAGES INC. GLOBAL IMAGING SYSTEMS INC HENRY (JACK) & ASSOCIATES HYDRIL ICT GROUP INC INAMED CORP INVESTORS FINANCIAL SERVICE. JEFFRIES GROUP INC KEANE INC.		0.000	HYDL	448774109	23.9300	132.00 13,093.00 5,070.00	136,741.96	121,325.10
ICT GROUP INC		0.000	ICTG	44929Y101	11.7500	9,622.00 4,126.00 7,322.00 12,756.00 16,718.00	100,944.00	113,058.50
INAMED CORP		0.000	IMDC	453235103	48.0600	4,126.00	145,909.12	198,295.56
INVESTORS FINANCIAL SERVICE	S C	0.156	IFIN	461915100	38.4100	7,322.00	215,932.36	281,238.02
JEFFRIES GROUP INC		0.969	JEF	472319102	33.0200	12,756.00	322,554.59	421,203.12
KEANE INC.		0.000	KEA	486665102	14.6400	16,718.00	236,948.96	244,751.52

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	F Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 6WE		STCAP INVESTO	DRS -			
	Instrument - COM	CO	MMON STOCK				
KOPIN CORP KROLL INC KVH INDUSTRIES INC LIFEPOINT HOSPITALS INC. MERITAGE CORP	0.00	0 KOPN	500600101	6.7100	15,143.00	124,905.40	101,609.53
KROLL INC	0.00	0 KROL	501049100	26.0000	14,878.00	333,754.10	386,828.00
KVH INDUSTRIES INC	0.00	0 KVHI	482738101	27.4700	2,290.00	53,320.52	62,906.30
LIFEPOINT HOSPITALS INC.	0.00	0 LPNT	53219L109	29.4500	811.00	23,816.94	23,883.95
MERITAGE CORP	0.00	0 MTH	59001A102	66.3100	1,106.00	71,613.50	73,338.86
MERITAGE CORP MONACO COACH CORPORATION	0.00	0 MNC	60886R103	23.8000	6,248.00	23,816.94 71,613.50 121,939.47	148,702.40
NEWFIELD EXPLORATION COMPAN	0.00	0 NFX	651290108	44.5400	7,111.00	265,488.98	316,723.94
PERFORMANCE FOOD GROUP COMP	ANY 0.00	0 PFGC	713755106	36.1700	3,140.00	116,462.60	113,573.80
PERFORMANCE FOOD GROUP COMP PLANAR SYSTEMS INC.	0.00	0 PLNR	726900103	24.3200	3,140.00 9,840.00	203,076.01	239,308.80
PRIME MONEY MARKET - 6WE	0.00	0 IT-WST	IT-WST	1 0000	519 333 61	519,333.74	519,333.60
PRIORITY HEALTHCARE CORPORA			74264T102	24.1100	4,913.00	111,198.33	118,452.43
RARE HOSPITALITY INTL INC.	0.00	0 RARE	753820109	24.4400	7,573.00	189,849.35	185,084.12
REGENT COMMUNICATIONS INC	0.00	0 RGCI	758865109	6.3500	8,957.00	59,749.71	56,876.95
RESMED INC			761152107	41.5400	99.00	111,198.33 189,849.35 59,749.71 4,092.68 202,544.56 136,711.19 8,237.81	4,112.46
ROGERS CORP.	0.00	0 ROG	775133101	44.1200	6,125.00	202,544.56	270,235.00
SBS BROADCASTING SA	0.00	0 SBTV	L8137F102	32.6000	7,576.00	136,711.19	246,977.60
SEACHANGE INTERNATIONAL	0.00 0.00 0.00	0 SEAC	811699107	15.4000	848.00	8,237.81	13,059.20
SEMIECH CORPORALION	0.00	U SIVITE	816850101	22./300	13,935.00	195,0/5.2/	310,/42.55
SHUFFLE MASTER INC SOUTHWEST BANCORP OF TEXAS TRACTOR SUPPLY COMPANY	0.00	0 SHFL	825549108	34.6200	3,745.00	109,556.24 93,347.00 98,593.85	129,651.90
SOUTHWEST BANCORP OF TEXAS	0.51	4 SWBT	84476R109	38.8500	2,890.00	93,347.00	112,276.50
TRACTOR SUPPLY COMPANY	0.00	0 TSCO	892356106	38.8900	2,812.00	98,593.85	109,358.68
VALUECLICK, INC	0.00	0 VCLK	92046N102	9 0800	13,766.00	98,371.41	124,995.28
VALUEVISION INTL INC	0.00	VTVV 0	92047K107	16.7000	34,818.00	487,862.30	581,460.60
			M97385112			487,862.30 124,072.63 123,779.58	124,287.00
VERSO TECHNOLOGIES INC	0.00	0 VRSO	925317109	3.2000	27,745.00	123,779.58	88,784.00
WESTERN GAS RESOURCES INC	0.42	3 WGR	958259103	47.2500	1,459.00	55,335.47	68,937.75
WILSON GREATBATCH TECHNOLOG	SIES 0.00	0 GB	972232102	42.2700	1,765.00	62,321.80 95,692.33 69,024.34	74,606.55
WINNEBAGO INDUSTRIES	0.58	1 WGO	974637100	68.7500	1,913.00	95,692.33	131,518.75
WOODHEAD INDUSTRIES	2.36	6 WDHD	979438108	16.9000	5,485.00	69,024.34	92,696.50
ZOLL MEDICAL CORP	0.00		989922109	35.4800	2,088.00	68,787.07	74,082.24
Instrument Total	69				1,035,089.61	10,318,809.04	11,879,405.06
Portfolio Total	69				1,035,089.61	10,318,809.04	11,879,405.06

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC	N STOCK	- EXTERNALLY				
	Portfolio - 6CO	COI	MPLETION FUND				
	Instrument - COM	COI	MMON STOCK				
AAR CORPORATION	0.668	AIR	000361105Q	14.9500	24,795.00	258,828.66	370,685.25
ADVANTA CORP	2.374	ADVNB	007942204	12.7200	20,231.00	262,884.64	
ALLEGHENY ENERGY INC.	13.479	AYE	017361106Q	12.7600	24,127.00	262,884.64 259,744.04	307,860.52
ALLIANCE SEMICONDUCTOR CORE	0.000	ALSC	01877H100	7.1100	31,211.00 9,483.00	251,940.71 259,739.37	221,910.21
ALLMERICA FINANCIAL CORP.	0.812	AFC	019754100	30.7700	9,483.00	259,739.37	291,791.91
AMERICAN HOME MTG HL	9.773	AHH	02660R107	22.5100	17,782.53	424,121.74 257,040.84 264,388.98	400,284.75
AMERICAN MED SEC GRO	0.000	AMZ	02744P101	22.4200	11,532.00	257,040.84	258,547.44
AMERICAN PHYSICIANS	0.000	ACAP	028884104	18.4000	15,719.00	264,388.98	289,229.60
AMERICAN REALTY INVESTORS 1	INC 0.000	ARL	029174109	9.1300	2,500.00	26,727.37 266,614.00	22,825.00
AMERON INTERNATIONAL CORP	2.306	AMN	030710107	34.6900	8,000.00 7,214.00 17,291.00 35,529.00	266,614.00	277,520.00
AMERUS GROUP CO	1.143	AMH	03072M108	34.9700	7,214.00	264,322.40	252,273.58
ANAREN MICROWAVE INC	0.000	ANEN	032744104	14.1200	17,291.00	257,227.88	244,148.92
APPLICA	0.000	APN	03815A106	7.6000	35,529.00	259,460.17	270,020.40
ADENA DIADMAGRITHTOAT C INC	20.649	A DATA	03840P102 040047102	3.3900 6.2000	73,200.00 36,657.00	264,322.40 257,227.88 259,460.17 249,988.98 282,570.61	248,148.00 227,273.40
ARENA PHARMACEUTICALS INC	0.000	ARNA	040047102	15.5400	16 210 00	262,570.01	251,903.40
ACTAINED HIDGE INC	0.000	AGII	04518A104	6.6800	16,210.00 34,300.00	263,419.32 238,607.52	229,124.00
ASIAINFO HEDGS INC	0.000 0.00 0 NTO	ACAT	048396105	9.9000	23,578.00 18,565.00 37,051.00 4,608.00 22,475.00	267 020 85	233, 422.20 238,374.60 259,357.00 270,498.82 255,990.25
AUDIOVOX CORP	0.000	VOXX	050757103	12.8400	18.565.00	283.629.10	238.374.60
BALLY TOTAL FITNESS HLDGS	0.000	BFT	05873K108	7.0000	37.051.00	252.690.79	259.357.00
BANCFIRST CORP	1.703	BANF	05945F103	58.7020	4,608.00	266.641.26	270,498.82
BANK MUT CORP	1.229	BKMU	063750103	11.3900	22,475.00	264,989.24	255,990.25
BEAZER HOMES USA INC	0.409	BZH	07556Q105	97.6600	2,431.00	264,657.62	237,411.46
BENCHMARK ELECTRONICS INC	0.000	BHE	08160H101	34.8100	2,431.00 7,061.00	264,657.62 267,538.47	245,793.41
BRUSH ENGINEERED MATERIALS	3.135	BW	117421107	15.3100	19,240.00	268,590.36	294,564.40
BRYN MAWR BK CORP	1.633	BMTC	117665109	24.4900	10,807.00	262,205.92	264,663.43
CABLE DESIGN TECHNOLOGIES	0.000	CDT	126924109	8.9900	25,528.00	268,590.36 262,205.92 262,217.54	229,496.72
CELERA GENOMICS GROUP	0.000	CRA	038020202	13.9100	22,500.00	260,808.86	312,975.00
CHESAPEAKE CORP	3.323	CSK	165159104	26.4800	11,277.00	265,655.61	298,614.96
CHIQUITA BRANDS	0.000	CQB	170032809Q	22.5300	12,240.00	263,468.07	275,767.20
COMPUTER HORIZONS CO	0.000	CHRZ	205908106	3.9300	69,720.00	258,864.67	273,999.60
CROWN MEDIA HLDGS IN	0.000	CRWN	228411104	8.2700	7.99 10,100.00	67.48	66.16
CSS INDS INC	1.031	CSS	125906107	31.0100		256,571.93	313,201.00
DEPARTMENT 56 INC	0.000	DFS	249509100	13.1000	18,355.00	259,616.17	240,450.50
DUMINION HOMES INC	0.000	DHOM	257386102	30.3300 24.1400	18,355.00 8,546.00 11,200.00	283,531.08 260,961.12 283,629.40 277,844.46	259,200.18
DUPUNI PHUTUMASKS INC	0.000	DELDC	26613X101 285218103	13.3400	11,200.00	20U,90I.I2	270,368.00 274,804.00
ENDER INDIGEDIES INC	0.000	NDO	285218103 29355X107	13.3400	20,000.00 26 172 00	203,029.40	365,099.40
EGR FINANCIAL CORD	2 440	RCBE	26884F102	16.3900	4,664.00	283,531.08 260,961.12 283,629.40 277,844.46 71,058.05	76,442.96
AAR CORPORATION ADVANTA CORP ALLEGHENY ENERGY INC. ALLIANCE SEMICONDUCTOR CORE ALLMERICA FINANCIAL CORP. AMERICAN HOME MTG HL AMERICAN MED SEC GRO AMERICAN PHYSICIANS AMERICAN REALTY INVESTORS I AMERON INTERNATIONAL CORP AMERUS GROUP CO ANAREN MICROWAVE INC APPLICA AQUILA INC ARENA PHARMACEUTICALS INC ARGONAUT GROUP INC ASIAINFO HLDGS INC ATLANTIC COAST AIRLINES HOI AUDIOVOX CORP BALLY TOTAL FITNESS HLDGS BANCFIRST CORP BANK MUT CORP BEAZER HOMES USA INC BENCHMARK ELECTRONICS INC BRUSH ENGINEERED MATERIALS BRYN MAWR BK CORP CABLE DESIGN TECHNOLOGIES CELERA GENOMICS GROUP CHESAPEAKE CORP CHIQUITA BRANDS COMPUTER HORIZONS CO CROWN MEDIA HLDGS IN CSS INDS INC DEPARTMENT 56 INC DUPONT PHOTOMASKS INC ELECTRO RENT CORP ENPRO INDUSTRIES INC ESB FINANCIAL CORP	2.110	HODE	200011102	10.3500	1,001.00	71,030.03	70,112.90

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio -	- 6CO	COI	MPLETION FUND				
	Instrument -			MMON STOCK				
ETHYL CORP FAIRCHILD CORP/THE FINANCIAL INDS CORP FINLAY ENTERPRISES I FIRST FINL CORP IND FIRST UNITED CORP FRIEDMANS INC GAMESTOP CORP. GENE LOGIC INC GENESIS MICROCHIP INC. GLOBAL INDUSTRIES LTD. GOODY'S FAMILY CLOTHING INC GREAT ATL & PAC TEA GUNDLE/SLT ENVIRONMENTAL INC HAMPSHIRE GROUP LTD HANDLEMAN CO. HARVEST NATURAL RESO HAWTHORNE FINL CORP HOLLY CORP HORIZON OFFSHORE INC HOUSTON EXPL CO HYPERCOM CORP INFINITY PROPERTY & CASUALT' INFOCUS CORPORATION INFONET SERVICES INTERCEPT GROUP INC INTERLAND INC INVISION TECHNOLOGIES INC INVISION TECHNOLOGIES INC INVISION TECHNOLOGIES INC INVISION STORES INC KEMET CORP. KEYNOTE SYSTEMS INC KINDRED HEALTHCARE I LANDAMERICA FINANCIAL GROUP LIGHTBRIDGE INC LTC PROPERTIES INC M&F WORLDWIDE CORP		0.000	EY	297659609	21.8700	12,714.00 53,200.00	268,055.47 266,952.00	278,055.18
FAIRCHILD CORP/THE		0.000	FA	303698104		53,200.00	266,952.00	268,128.00
FINANCIAL INDS CORP		0.709	FNIN	317574101	14.1000	17,700.00	253,812.80	249,570.00
FINLAY ENTERPRISES I		0.000	FNLY	317884203	14.1300	16,500.00 8,712.00	253,812.80 245,723.02 256,433.06	233,145.00
FIRST FINL CORP IND		2.399	THFF	320218100	30.0100	8,712.00	256,433.06	261,447.12
FIRST UNITED CORP		2.954	FUNC	33741H107	24.3700	10,424.00	254,771.08 254,893.84	254,032.88
FRIEDMANS INC		1.341	F'RM	358438109	6.7100	17,700.00	254,893.84	118,767.00
GAMESTOP CORP.		0.000	GME	36466R101	15.4100	16,059.00 51,600.00	246,263.70 242,481.30 250,006.16 265,953.04 262,225.94	247,469.19
GENE LOGIC INC		0.000	GLGC			51,600.00	242,481.30	267,804.00
GENESIS MICROCHIP INC.		0.000	GNSS	37184C103		21,900.00	250,006.16	395,076.00
GLOBAL INDUSTRIES LTD.		0.000	GLBL	379336100	5.1500 9.3600	59,200.00	265,953.04	304,880.00
GOODY'S FAMILY CLOTHING INC	•	0.854	GDIS	382588101		24,422.00	262,225.94	228,589.92
GREAL ALL & PAC LEA	7	0.000	GAP	390064103Q 402809107	20.7600	34,126.00 2,600.00	254,010.93 51,092.00	286,658.40 53,976.00
GUNDLE/SLI ENVIRONMENTAL INC	ن	0.000	GSE	402809107	31.3700	2,000.00	51,092.00	250,960.00
HAMPSHIRE GROUP LID		1 262	HAMP	410252100	20.5300	8,000.00 14,736.00 35,001.00	268,899.00 266,081.73 280,516.62	250,960.00 302,530.08 348,259.95
HADIFOT NATIDAL DECO		0 000	UND		9.9500	35,001.00	200,001.73	348,259.95
HAWTHODNE ETNI. CODD		0.000	UTUD	420542102	27.9800	9 652 00	265,981.82	270,062.96
HOLLY CORP		1 600	HOC	435758305	27.5000	9,652.00 9,765.00	261 605 70	268,537.50
HORIZON OFFSHORE INC		0 000	HOFF	44043J105	4.4000	62 800 00	265 527 82	276,320.00
HOUSTON EXPL CO		0.000	THX	442120101	36.5200	62,800.00 7,604.00	266.078.80	277,698.08
HYPERCOM CORP		0.000	HYC	44913M105	4.7600	50,955.00	259.339.47	242,545.80
INFINITY PROPERTY & CASUALTY	r C	0.665	IPCC	45665Q103	33.0500	50,955.00 7,857.00 51,500.00	265,527.82 266,078.80 259,339.47 262,375.36 256,702.04	259,673.85
INFOCUS CORPORATION		0.000	INFS		9.6800	51,500.00	256,702.04	498,520.00
INFONET SERVICES		0.000	IN	45666T106	1.7000	127,300.00	266,769.28	216,410.00
INTERCEPT GROUP INC		0.000	ICPT	45845L107	11.2900	24,537.00	266,769.28 272,544.20	277,022.73
INTERLAND INC		0.000	INLD	458727203	6.5300	31,600.00	244,217.44	206,348.00
INVISION TECHNOLOGIES INC		0.000	INVN	461851107	33.5700	31,600.00 8,698.00	244,217.44 261,198.33 239,183.04 256,539.74 260,044.83	291,991.86
IONICS INC		0.000	ION	462218108	31.8500	9,600.00	239,183.04	305,760.00
ITLA CAPITAL CORPORATION		0.000	ITLA	450565106	50.1000	5,164.00 9,588.00	256,539.74	258,716.40
JARDEN CORP		0.000	JAH	471109108	27.3400	9,588.00	260,044.83	262,135.92
JO-ANN STORES INC		0.000	JAS	47758P307	20.4000	12,936.00	270,238.09	263,894.40
KEMET CORP.		0.000	KEM	488360108	13.6900	19,648.00	262,102.36	268,981.12
KEYNOTE SYSTEMS INC		0.000	KEYN	493308100	11.9000	21,018.00	266,323.94 267,553.07 264,108.14	250,114.20
KINDRED HEALTHCARE I		0.000	KIND	494580103	51.9800	5,038.00	267,553.07	261,875.24
LANDAMERICA FINANCIAL GROUP		0.765	LFG	514936103	52.2600	5,046.00	264,108.14	263,703.96
LIGHTBRIDGE INC		0.000	LTBG	532226107	9.1000	26,933.00	261,086.31 264,957.13	245,090.30
LTC PROPERTIES INC		6.784	LTC	502175102	14.7400	18,420.00	264,957.13	271,510.80
M&F WORLDWIDE CORP		0.000	MFW	552541104	13.3600	18,726.00	269,779.22	250,179.36

Investment Desc		a			Price	Par/Snares	Book Value	Market Value
	Group -	COMMON	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio -	6CO	COI	MPLETION FUND				
	Instrument -	COM	COI	MMON STOCK				
MARITRANS INC MATRIX SERVICE CO MCLEODUSA INC MESTEK INC METRO ONE TELECOMMUNICATION		2.633	TUG	570363101	16.7100	2,214.00 16,261.00	35,710.24 286,466.78	36,995.94 295,137.15
MATRIX SERVICE CO		0.000		576853105			286,466.78	295,137.15
MCLEODUSA INC		0.000		582266706	1.4800	178,100.00	253,596.09	263,588.00
MESTEK INC		0.000	MCC	590829107	19.2600	15,400.00	271,076.00 257,306.53	296,604.00
METRO ONE TELECOMMUNICATION MPS GROUP INC NACCO INDUSTRIES -CL A NASH FINCH CO. NATIONAL WESTN LIFE NETRATINGS INC NEW FOCUS INC NYMAGIC INC OCTEL CORP OM GROUP, INC. ONEIDA LTD ORTHODONTIC CENTERS OF AMED PHOENIX COMPANIES INC. PICO HOLDINGS INC PMA CAP CORP POMERCY COMPUTER RESOURCES POWELL INDS INC PROVIDENT FINANCIAL HLDGS ROXIO INC	NS	0.000	MTON	59163F105	2.6000	70,300.00		182,780.00
MPS GROUP INC		0.000	MPS	553409103	9.3500	28,191.00 3,325.00	270,003.86	263,585.85
NACCO INDUSTRIES -CL A		1.698	NC	629579103Q	89.4800	3,325.00	272,058.34	297,521.00
NASH FINCH CO.		1.611	NAFC	631158102	22.3400	12,897.00 1,723.00 26,400.00	264,379.45 261,918.06 247,418.16 260,117.55 252,252.75	288,118.98
NATIONAL WESTN LIFE		0.000	NWLIA	638522102	154.8500	1,723.00	251,918.06	266,806.55
NETRATINGS INC		0.000	NTRT	64116M108	11.4300	26,400.00	247,418.16	301,752.00
NEW FOCUS INC		0.000	NUFO	644383101	5.0200	57,700.00 9,667.00	260,117.55	289,654.00
NYMAGIC INC		0.875	NYM	629484106Q	27.4200	9,667.00	252,252.75	265,069.14
OCTEL CORP		0.507	OTL	675727101	19.6900	1,700.00	31,918.99 273,171.86	33,473.00 280,573.47
OM GROUP, INC.		2.138	OMG	670872100Q	26.1900	10,713.00	273,171.86	
ONEIDA LID	_	0.000	QCQ	682505102	5.8900	63,100.00	210,104.07	371,659.00
ORTHODONTIC CENTERS OF AME	₹	1 220	OCA	68750P103	8.0500	36,581.00 22,700.00	210,104.07 258,637.00 262,359.81	294,477.05
PHOENIX COMPANIES INC.		1.328	PNX	71902E109 693366205	12.0400 15.6700	19,200.00	262,359.81	273,308.00 300,864.00
PICO HOLDINGS INC		8.203	PICO	693419202	5.1200	65,330.00	269,667.20 273,086.44	334,489.60
PMA CAP CORP		0.203	PMACA	731822102	14.7400	17,752.00	251,538.71	261,664.48
DOWELL INDO ING		0.000	DOM:	739128106	19.1500	15,176.00	251,336.71	290,620.40
DDOMEDE ENVIOLAT IN DGG		1 654	DDOM	743868101	36.2700	25.00	255,372.79	906.75
ROXIO INC		0.000	PAUV	780008101	4.7900	48,030.00	838.60 257,676.15 262,018.86	230,063.70
CANTENT DUADMACEUTICATO TNO	7	0.000	CLUVIL	805170100	4.6100	52,502.00	262 010 06	242,034.22
CIEDDA DACTETO DECOTIDOS IN	-	10.000	SAMI	826428104	7.3400	54,800.00	268,081.60	402,232.00
SIERRA PACIFIC RESOURCES	•	0.099	DKG	83001P109	7.5200	50,700.00	268,184.33	381,264.00
SMART & FINAL INC		0.000	SME	831683107	10.0800	28,407.00	264 422 01	286,342.56
SONTOWALL INC		0.000	SNWT.	835470105	7.8000	32,461.00	264,422.01 266,468.05 259,535.82	253,195.80
SOUNDVIEW TECHNOLOGY		0.000	SNDV	836110406	15.4900	16,798.00	259 535 82	260,201.02
STAGE STORES INC		0.000	STGS	85254C305	27.9000	8,399.00	263,890.70	234,332.10
STAMPS COM INC		0.000	STMP	852857101	6 2000	46 000 00	263,554.70	285,200.00
STANDARD COMMERCIAL CORP		1.743	STW	853258101	20.0700	12.439.00	259,770.30	249,650.73
STEWART INFO SVCS		1.134	STC	860372101	40.5500	6.714.00	262 678 82	272,252.70
STONE ENERGY CORP		0.000	SGY	861642106	42.4500	12,439.00 6,714.00 6,942.00	267,949.41	294,687.90
ROXIO INC SAVIENT PHARMACEUTICALS INC SIERRA PACIFIC RESOURCES SIX FLAGS INC. SMART & FINAL INC SONICWALL INC SOUNDVIEW TECHNOLOGY STAGE STORES INC STAMPS COM INC STAMPS COM INC STANDARD COMMERCIAL CORP STEWART INFO SVCS STONE ENERGY CORP SUNRISE SENIOR LIVING INC TEREX CORP TESORO PETROLEUM CORP THREE-FIVE SYSTEMS INC TIER TECHNOLOGIES INC-CL B		0.000	SRZ	86768K106	38.7400	6,942.00 7,513.00 10,057.00	267,949.41 260,961.05 267,447.81	291,053.62
TEREX CORP		0.000	TEX	880779103	28.4800	10,057.00	267,447.81	286,423.36
TESORO PETROLEUM CORP		0.000	TSO	881609101	14.5700	20,454.00	270,459.15	298,014.78
THREE-FIVE SYSTEMS INC		0.000	TFS		5.2400	41,800.00	270,459.15 239,158.70	219,032.00
TIER TECHNOLOGIES INC-CL B		0.000	TIER	886500100	8.1700	33,209.00	259,753.72	271,317.53

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

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Investment Desc		d Ticker Identifier F				
		ERNATIVE INVESTMENTS				
	Portfolio - AI-1		~	Da		
	instrument - Air	ALTERNATIVE INV	ESIMENI FUN	DS		
APOLLO INVESTMENT FUND IV	0.0	00 9940479WAAPOLLOIV	0.0000	49,365,717.00	49,365,715.67	66,128,568.00
		00 9940510BABAPOLLO5	0.0000	31,949,211.00	31,949,210.81	40,225,254.01
BAIN CAPITAL FUND VII	0.0	0 9940479XABBAIN7	0.0000	39,367,024.07	39,367,023.87	39,493,366.03
BLACKSTONE CAPITAL PTNRS II	0.0	00 BCPMB VEA02554	0.0000	32,577,780.15	32,577,777.71	42,109,797.01
BLACKSTONE COMMUNICATION I	0.0	00 9940479ZABBCOM1	0.0000	10,755,440.00	10,755,439.80	9,476,811.98
BLACKSTONE MANAGEMENT PARTY	TERS 0.0	00 9940728SABBCP4	0.0000	10,945,773.00	10,945,772.98	10,544,897.00
CID MEZZANINE CAPITAL	0.0	00 CIDMEZ VEA02624	0.0000	8,464,790.31	8,464,790.01	6,786,434.01
CLAYTON, DUBLILIER & RICE V	71 0.0	0 CLDURI ACLAYDURI	0.0000	29,707,831.00	29,707,830.80	17,013,011.00
FOX PAINE CAPITAL FUND	0.0	0 FOXPAINEAFOXPAINE	0.0000	19,852,588.64	19,852,588.58	26,148,797.63
		00 9940480DABFOXPAIN	0.0000	27,960,015.85	27,960,015.71	23,836,624.08
FRANCISCO PARTNERS		00 9940480EABFRISCO1	0.0000	23,466,107.00	23,466,106.86	17,995,980.99
FS EQUITY PARTNERS IV		00 FSEP4 VEA02586	0.0000	1,003,365.00	1,003,364.64	34,655,788.03
FS EQUITY PARTNERS V		00 9940729MABFSV	0.0000	1,816,149.00	1,816,149.00	977,113.00
HARBOURVEST PARTNERS VII BU		00 9940735PABHVP7	0.0000	1,750,000.00	1,750,000.00	1,638,409.01
HEARTLAND INDUSTRIAL PARTNE		00 9940480GABHEART	0.0000	23,587,733.00	23,587,732.94	23,536,551.00
LEHMAN BROTHERS II		00 LBBP VEA02551	0.0000	45,274,218.54	45,274,218.08	37,244,772.02
LINSALATA CAPITAL PARTNERS		00 9940480JALINCAP	0.0000	4,860,170.81	4,860,170.69	13,317,063.00
LINSALATA CAPITAL PARTNERS		00 ABLINCAPABLINCAP4	0.0000	16,143,587.00	16,143,587.00	15,639,362.01
MONITOR CLIPPER EQUITY PART		00 9940776UABMONITOR	0.0000	193,029.90	193,029.90	193,029.90
OAK HILL CAPITAL PARTNERS		00 9940480LAOAKHILL	0.0000	20,940,299.49	20,940,298.58	18,008,812.16
PROVIDENCE EQUITY PARTNERS		00 9940480MABPROV4	0.0000	34,579,618.03	34,579,617.56	31,401,116.01
SILVER LAKE PARTNERS		00 ASILLAKEASILLAKE	0.0000	4,884,735.51	4,884,734.90	18,248,396.33
SKM EQUITY FUND III		00 9940480PABSKM3	0.0000	19,359,710.00		14,144,752.97
TPG PARTNERS IV	0.0	00 9940778TABTPG4	0.0000	4,906,937.00	4,906,936.98	646,822.00
Instrument Total	24			463,711,831.30	463,711,821.19	509,411,529.18
Portfolio Total	24			463,711,831.30	463,711,821.19	509,411,529.18

ASOF02	Date 01/20/2004 Time 18:59:15	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2003 To 12/31/2003	Page 198
Monthly	Market Portfolio			

-							
Investment Desc	Rating Coupon Yie	eld T	icker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - AL	TERNA	ATIVE INVESTMENTS				
	Portfolio - AI	-GIP	GLOBAL/INT'L PR	IVATE			
	Instrument - AI	F	ALTERNATIVE INV	ESTMENT FUNI	DS		
AIG GLOBAL EMERGING MARKET	rs 0.	000 A	AIGG VEA02504	0.0000	43,764,272.26	43,764,271.23	44,551,107.93
GILBERT GLOBAL EQUITY PART	INERS 0.	000 G	FILBERTGAGILBERTG	0.0000	56,406,893.62	56,406,892.86	40,209,644.99
HARBOURVEST INT'L III-DIRE	ECT 0.	000 H	IVIPE VEA02633	0.0000	15,066,809.00	15,066,808.71	8,965,573.98
HARBOURVEST INT'L III-PART	TNERS 0.	000 9	940482FAHARBPART	0.0000	46,278,635.00	46,278,634.42	39,278,737.98
HARBOURVEST INT'L IV-DIREC	CT 0.	000 9	940550GAGHIPEP4D	0.0000	16,200,000.00	16,200,000.00	15,375,552.98
HARBOURVEST INT'L IV-PARTN	NERSH 0.	000 9	940510DAGHIPEP4P	0.0000	20,400,000.00	20,400,000.00	17,375,681.99
Instrument Total	6				198,116,609.88	198,116,607.22	165,756,299.85
Portfolio Total	6				198,116,609.88	198,116,607.22	165,756,299.85

ASOF02 Date 01/20/2004 Ti	me 18:59:15	STATE I	EACHERS	RETIREMENT	SYSTEM	OF OHIO	Period	12/01/2003 To 12/3	31/2003 Page 199
Monthly Market Portfolio									
Investment Desc	Rating Coupo	n Yield	Ticker	Identifier	F	Price	Par/Shares	Book Value	Market Value
Group - ALTERNATIVE INVESTMENTS  Portfolio - AI-OTH ALTERNATIVE INVESTME  Instrument - AIF ALTERNATIVE INVESTMENT FUNDS									
ARES CORPORATE OPPORTUNITES	FU	0.000	994074	XAOARES	0.	0000	12,484,844.26	12,484,844.23	13,021,069.30
BEACON GROUP ENERGY FUND II		0.000	9940482	2GABEACONGR	0.	0000	18,550,529.99	18,550,529.34	9,282,114.97
BROOKSIDE CAPITAL PARTNERS	FUN	0.000	994073	7YAOBROOKSI	0.	0000	20,000,000.00	20,000,000.00	21,349,736.00
LIME ROCK PARTNERS II		0.000	994066	7TAOLIMEROC	0.	0000	8,695,731.00	8,695,731.00	8,034,814.98
SUNRISE CAPITAL PARTNERS		0.000	ASUNRI	SEASUNRISE	0.	0000	24,338,242.00	24,338,241.81	13,635,412.98
Instrument Total	5						84,069,347.25	84,069,346.38	65,323,148.23

Portfolio Total 5

84,069,347.25 84,069,346.38 65,323,148.23

Investment Desc	Rating Coupon Yiel	d Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - ALT						
	Portfolio - AI-		OCK DISTRIBUTI	ON			
	Instrument - COM	CC	MMON STOCK				
AKAMAI TECHNOLOGIES	0.0	00 AKAM	00971T101	10.7500	327,314.00	1,217,608.08	3,518,625.50
AMERICAN MEDICAL SYS HLDING	GS 0.0	00 AMMD	02744M108	21.8000	114,375.00	2,418,273.38	2,493,375.00
ARADIGM CORP	0.0	00 ARDM	038505103	1.7100	60,268.00	125,796.59	103,058.28
CORINTHIAN COLLEGES INC	0.0	0 COCO	218868107	55.5600	139,160.00	0.00	7,731,729.60
CORVIS	0.0	0 CORV	221009103	1.7000	307,584.00	7,391,643.38	522,892.80
COVENTRY HEALTH CARE INC.	0.0	0 CVH	222862104	64.4900	75,000.00	4,192,605.00	4,836,750.00
EXACT SCIENCES CORP	0.0	00 EXAS	30063P105	10.1200	26,276.00	435,657.00	265,913.12
HEWLETT-PACKARD CO	1.3	3 HPQ	428236103Q	22.9700	29,726.00	535,662.52	682,806.22
JUNIPER NETWORKS INC	0.0	00 JNPR	48203R104	18.6800	43,049.00		804,155.32
MELLON FINANCIAL CORP.	1.9	3 MEL	58551A108Q	32.1100	40,200.00	1,527,238.20	
NDC HEALTH CORP	0.6	24 NDC	639480102	25.6200	43,228.00	988,840.50	1,107,501.36
NETSCREEN TECHNOLOGIES INC	0.0	00 NSCN	64117V107	24.7500	6,585.00	168,576.00	162,978.75
NEW FOCUS INC	0.0	00 NUFO	644383101	5.0200	99,000.00	5,352,188.00	496,980.00
NUANCE COMMUNICATIONS INC	0.0	00 NUAN	669967101	7.6400	20,715.00	0.00	158,262.60
PAIN THERAPEUTICS INC.	0.0	00 PTIE	69562K100	6.9500	7,191.00	70,112.25	49,977.45
RADWARE LTD	0.0	00 RDWR	M81873107	27.2500			481,126.00
SONICWALL INC	0.0	00 SNWL	835470105	7.8000	32,019.00	602,350.92	249,748.20
TIVO INC	0.0	OVIT 00	888706108	7.4000	33,214.00	295,970.38	245,783.60
US INTERNETWORKING INC		00 USIXQ	917311805	0.0001	186,422.00	0.00	18.64
WRIGHT MEDICAL GROUP INC	0.0	00 WMGI	98235T107	30.4400	112,500.00	2,754,371.25	3,424,500.00
Instrument Total	20				1,721,482.00	29,181,757.82	28,627,004.44
Portfolio Total	20				1,721,482.00	29,181,757.82	28,627,004.44

Investment Desc	Rating Coupon Yield	Ticker Identifier F		Par/Shares	Book Value	Market Value				
	Group - ALTERNATIVE INVESTMENTS									
	Portfolio - AI-VC									
	Instrument - AIF	ALTERNATIVE INVI	ESTMENT FUND	S						
ADAMS CAPITAL MANAGEMENT III	0 000	9940480QAVADAMS3	0.0000	9,500,000.00	9,500,000.00	7,117,417.98				
ADVANCED TECHOLOGY VII		9940550HAVATV7	0.0000	4,253,573.32	4,253,573.28	3,467,344.30				
ALPHA CAPITAL FUND II	0.000		0.0000	2,098,870.56	2,098,870.56	393,289.00				
ATHENIAN VENTURE PARTNERS	0.000		0.0000	274,624.31	274,624.30	1,434,800.00				
BAIN CAPITAL VENTURE FUND	0.000	9940510CAVBAIN	0.0000	4,525,000.00	4,525,000.00	3,372,860.04				
BAKER COMMUNICATIONS FUND	0.000	BAKERCOMAVBAKERCO	0.0000	14,922,659.20	14,922,658.57	8,396,415.55				
BAKER COMMUNICATIONS FUND II		AVBAKER2ABAKERCOM	0.0000	34,566,525.00	34,566,524.85	14,131,097.06				
BLUE CHIP CAPITAL FUND	0.000		0.0000	1,000.00	1,000.00	548,278.00				
BLUE CHIP CAPITAL FUND II		BCCII VEA01432	0.0000	2,473,770.69	2,473,770.70	3,887,105.01				
BLUE CHIP CAPITAL FUND III		A01433 A01433	0.0000	21,325,000.00	21,324,999.91	8,273,351.98				
BLUE CHIP CAPITAL FUND IV		AVBLUECHAVBLUECHI	0.0000	12,589,474.00	12,589,473.96	9,791,894.99				
BLUE CHIP OPPORTUNITY FUND BRANTLEY VENTURE PARTNERS II	0.000		0.0000	1,025,000.00 1,000.00	1,025,000.00 1,000.00	73,173.00 714,369.00				
BRANTLEY VENTURE PARTNERS II			0.0000	4,935,280.08	4,935,280.04	9,293,943.00				
CARDINAL HEALTH PARTNERS	0.000		0.0000	3,774,591.37	3,774,591.09	1,565,631.64				
CB HEALTHCARE FUND		CBHCF VEA02614	0.0000	10,165,053.51	10,165,052.91	10,011,754.01				
CB HEALTHCARE FUND II		9940550JAVCBHF2	0.0000	8,968,018.00	8,968,018.00	7,588,843.01				
CHP II		9940481EAVCHP2	0.0000	15,006,609.00	15,006,609.00	9,802,260.00				
COMMONWEALTH CAPITAL III	0.000	9940481GAVCCV3	0.0000	9,685,000.00	9,684,999.58	5,802,198.01				
FOUNDATION MEDICAL PARTNERS	0.000	9940550KAVFNDMED	0.0000	8,400,000.00	8,400,000.00	7,216,222.01				
GENERAL CATALYST GROUP II	0.000	9940585QAVGCG2	0.0000	4,000,000.00	4,000,000.00	3,257,269.01				
GLOBESPAN CAPITAL PARTNERS I		9940746QAVGLBSPN4	0.0000	2,223,000.00	2,223,000.00	1,744,294.00				
HARBOURVEST PARTNERS VI DIRE		9940481HAHARBOURD	0.0000	20,255,000.00	20,254,999.85	14,404,755.98				
HARBOURVEST PARTNERS VI PART		9940481JAHARBOURP	0.0000	34,402,134.00	34,402,133.69	22,175,086.99				
HARBOURVEST PARTNERS VII VEN		9940736BAVHVP7	0.0000	1,250,000.00	1,250,000.00	1,119,892.00				
LIGHTHOUSE CAPITAL PARTNERS MERITAGE PRIVATE EQUITY I		9940778UAVLIGHTHS AMERIT AMERIT	0.0000	2,500,000.00 23,750,000.00	2,500,000.00 23,750,000.00	2,500,000.00 12,158,814.02				
MERITAGE PRIVATE EQUITY II		AVMERIT2AVMERIT2	0.0000	8,750,000.00	8,750,000.00	7,555,242.02				
MIAMI VALLEY VENTURE FUND	0.000		0.0000	2,689,429.37	2,689,429.19	1,302,161.08				
MORGENTHALER PARTNERS IV	0.000		0.0000	999.99	999.99	298,114.98				
MORGENTHALER PARTNERS V		MGVPV VEA01177	0.0000	8,720,492.21	8,720,492.07	4,813,293.04				
MORGENTHALER PARTNERS VI		MGVPVI AVMORG6	0.0000	18,507,838.52	18,507,838.50	9,448,856.55				
MORGENTHALER PARTNERS VII	0.000	9940550LAVMORG7	0.0000	11,840,464.93	11,840,464.92	9,716,831.94				
NEW ENTERPRISE ASSOCIATES 10	0.000	AVNEA10 AVNEA10	0.0000	11,123,483.66	11,123,483.32	9,025,741.00				
NORTHCOAST FUND	0.000		0.0000	2,500,000.00	2,500,000.00	1,322,830.00				
NORTHCOAST FUND II	0.000	9940481FAVCNC	0.0000	10,200,000.00	10,200,000.00	8,725,764.01				
NW OHIO VENTURE FUND	0.000	NOVF VEA05606	0.0000	1,934,649.88	1,934,649.87	218,229.88				
OHIO INNOVATION FUND I	0.000	OIF1 VEA02581	0.0000	1,800,000.00	1,800,000.00	1,977,038.01				
PARK ST CAPITAL PRIVATE EQUI	TY 0.000	AVPARK5 AVPARK5	0.0000	303,550.68	303,550.68	303,550.68				

ASOF02 Date 01/20/2004 Time 18:59:16 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 1.	.2/01/2003 To 12/31/2003	Page 202
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Investment Desc	Rating Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - ALTE Portfolio - AI-V Instrument - AIF	RNATIVE INVESTMENTS C VENTURE CAPITAL ALTERNATIVE INV		S		
PRIMUS CAPITAL FUND III-A PI PRIMUS CAPITAL FUND III-B PRIMUS CAPITAL FUND IV PRIMUS CAPITAL FUND V PRISM VENTURE PARTNERS IV SPACEVEST II TAPE III TUCKER ANTHONY PRIVATE EQUIT WARBURG PINCUS EQUITY PARTNE	0.00 0.00 0.00 0.00 0.00 0.00 TY 0.00 ERS 0.00	0 PCFZ VEA06130 0 PCFY VEA06129 0 PCF4 VEA02451 0 9940481YAVPRIMUS5 0 9940608YAVPRISM4 0 VEASPVE VEASPVE 0 AVTAPE3 AVTAPE3 0 9940608ZAVTAPE4 0 994048ZBAWARBURG	0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000	1,000.00 1,000.00 12,007,737.72 18,697,500.00 7,800,000.00 10,159,155.70 4,900,000.00 3,600,000.00 39,292,308.97 15,776,925.00	999.99 1,000.00 12,007,737.60 18,697,500.00 7,800,000.00 10,159,154.74 4,900,000.00 3,600,000.00 39,292,304.82 15,776,924.69	651,031.98 743,666.80 8,020,400.46 12,032,916.82 5,863,416.00 7,337,404.88 3,548,550.02 3,298,986.00 46,773,971.98 16,325,133.01
Instrument Total	49	AWARDORGAWARDORGO	0.0000	447,477,719.67	447,477,710.67	329,545,490.73
Portfolio Total  Group Total	49 104		0.00 / 1	447,477,719.67	447,477,710.67 1,222,557,243.28	329,545,490.73

ASOF10	Date 01/20/2004 Time 18:59:18	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2003 To 12/31/2003	Page 001

Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - Instrument -	COMMON STO	OCK WARRANT				
DIME BANCORP-WT TIMCO AVIATION SERVICES INC.	WARRANTS	0.000	25429Q110 887151116	DIMEZ TMASW	431,800 9,550	115,334.87	73,406.00 0.96
Instrument Total	2				441,350	115,334.87	73,406.96

ASOF10	Date 01/20/2004 T	ime 18:59:18	STATE TEACHE	ERS RETIREMENT	F SYSTEM OF	OHIO	Period 12/01/2003 To 1	.2/31/2003 Page 002
Monthly	Market Portfolio							
Investme	ent Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - COMMON STOCK Instrument - FUTURES5 FUTURES EXPOSURE							
S&P FUTU	JRES INDEX 03/04		0.000	CD:SP04H0	CD:SP	16	4,317,720.00	4,442,400.00
Instrume	ent Total	1				16	4,317,720.00	4,442,400.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	p - COMMON ST				
Instrumen		REAL ESTATE INVESTMENT T	RUST		
ACADIA RLTY TR	5.120	004239109 AKR	5,700	55,409.62	71,250.00
ALEXANDERS INC	0.000	014752109 ALX	1,100		137,126.00 1,754,370.00
ALEXANDRIA REAL ESTATE	4.006	015271109 ARE	30,300	95,502.77 1,395,864.03	1,754,370.00
AMB PROPERTY CORP.	5.048	00163T109 AMB	142,600	3,952,189.26	4,688,687.98
AMERICAN FINANCIAL REALTY TRUST	5.865	02607P305 AFR	36,000	534,177.00	613,800.00 205,485.00 546,720.00 6,051,300.00
AMERICAN LAND LEASE INC	5.012	027118108 ANL	10,300	177,503.74	205,485.00
AMLI RESIDENTIAL PROP	7.164	001735109 AML	20,400	501,892.40	546,720.00
APARTMENT INVT & MGMT	6.956	03748R101 AIV	175,400	6,384,717.88	6,051,300.00
ARCHSTONE COMMUNITIES	6.111	039583109 Q ASN	367,200	9,040,454.89	10,274,256.00
ARDEN REALTY GROUP INC	6.657	039793104 Q ARI	113,502	3,079,727.89	3,443,650.67
ASSOCIATED ESTATES	9.302	045604105 AEC	7,000	46,148.18	51,170.00
AVALONBAY COMMUNITIES	5.857	053484101 Q AVB	116,200	5,084,859.99	5,554,360.01
BEDFORD PROPERTY	7.125	076446301 BED	10,500	295,746.33	300,615.00
BOSTON PROPERTIES INC	5.229	101121101 BXP	136,100	5,940,633.96	6,558,658.99
BOYKIN LODGING CO	7.868	103430104 BOY	27,900	223,310.01	255,285.00
BRANDYWINE REALTY	6.574	105368203 BDN	90,600	2,282,790.48	2,425,362.00
BRE PROPERTIES -CL A	5.838	05564E106 BRE	3,599	119,179.17	120,239.98 311,580.00 2,569,400.00 1,526,400.00 365,804.00 2,909,506.00 2,026,562.39
BRT REALTY TRUST	5.268	055645303 BRT	10,800	222,790.17	311,580.00
CAMDEN PROPERTY TRUST	5.733	133131102 CPT	58,000	2,090,917.87	2,569,400.00
CAPITAL AUTOMOTIVE	5.175	139733109 CARS	47,700	1,236,074.86	1,526,400.00
CAPSTEAD MTG CORP	15.017	14067E506 CMO	21,800	308,916.15	365,804.00
CARRAMERICA RE CORP	6.715	144418100 CRE	97,700	2,824,500.96	2,909,506.00
CATELLUS DEVELOP CORP	2.363	149113102 CDX	84,020	1,453,552.98	2,026,562.39
CBL & ASSOC PROP	5.132	124830100 CBL	41,200	1,001,400.01	2,321,000.02
CEDAR SHOPPING CENTERS INC	0.000	150602209 CDR	48,800	562,644.00	606,096.00
CENTERPOINT PROP CORP.	4.165	151895109 CNT	4,900	307,965.00	367,010.00
CHELSEA PROP GROUP INC	3.904 6.717	163421100 CPG	28,300	1,256,947.06	1,551,123.00
COLONIAL PROPERTIES	6.717 7.191	195872106 CLP 202218103 NNN	17,100	558,739.73	677,160.00
CONNERCIAL NET LEASE RE	7.191 9.132	202218103 NNN 21922V102 TCR	87,900 52,200	1,555,080.47 403,785.98 492,230.77	1,564,620.00 457,272.00
CORNERSIONE REALIT INC	9.132 4.476	21922V102 ICR 22002T108 OFC	27,800	403,785.98	583,800.00
CORPORATE OFFICE PROPERTY	6.250	220021108 OFC 22025E104 CPV	21,400	547,619.61	616,320.00
CONCENS DECEMBER INC	4.836	22025E104 CPV 222795106 CUZ	56,400	1,589,185.31	1,725,840.02
COUSING PROPERILES INC	8.756	222795106 C0Z 225756105 CEI	146,200	2,461,908.35	2,504,406.00
CRESCENT RE EQT. CO.	0.000	226603504 CMM	51,257	572,555.44	534,610.51
CKIIMI MAE INC	5.481	251591103 O DDR	55,400	1,615,716.19	1,859,778.00
ALEXANDRIA REAL ESTATE AMB PROPERTY CORP. AMERICAN FINANCIAL REALTY TRUST AMERICAN LAND LEASE INC AMLI RESIDENTIAL PROP APARTMENT INVT & MGMT ARCHSTONE COMMUNITIES ARDEN REALTY GROUP INC ASSOCIATED ESTATES AVALONBAY COMMUNITIES BEDFORD PROPERTY BOSTON PROPERTIES INC BOYKIN LODGING CO BRANDYWINE REALTY BRE PROPERTIES -CL A BRT REALTY TRUST CAMDEN PROPERTY TRUST CAPITAL AUTOMOTIVE CAPSTEAD MTG CORP CARRAMERICA RE CORP CATELLUS DEVELOP CORP CEDL & ASSOC PROP CEDAR SHOPPING CENTERS INC CENTERPOINT PROP CORP. CHELSEA PROP GROUP INC COLONIAL PROPERTIES COMMERCIAL NET LEASE RE CORNERSTONE REALTY INC CORPORATE OFFICE PROPERTY CORRECTIONAL PPTYS T COUSINS PROPERTIES INC CRESCENT RE EQT. CO. CRIIMI MAE INC DEVELOPERS DIVERSIFIED RE DUKE RE CORPORATION EASTGROUP PROPERTY INC	5.935	264411505 DRE	259,400	7,301,786.62	8,041,400.00
EASTGROUP PROPERTY INC	5.867	277276101 EGP	56,300	1,538,423.94	1,822,993.99
ENTERTAINMENT PPTYS	5.762	29380T105 EPR	27,400	830,159.24	951,054.00
EQUITY INNS INC	5.745	294703103 EPR 294703103 ENN	75,300	570,991.83	681,465.00
DXOTIL THIND TIME	5.715	271703103 11414	,5,500	370,331.03	001,103.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
	Instrument - REIT		TRUST		
EQUITY OFFICE PROP EQUITY ONE INC EQUITY RESIDENTIAL PROP	6.980	294741103 EOP		19,225,818.80	20,092,245.00
EQUITY ONE INC	6.635	294752100 EQY	49,700 590,900	799,539.92 14,589,332.53	838,935.99 17,437,459.00 1,239,446.00
EQUITY RESIDENTIAL PROP	5.862	29476L107 Q EQR	590,900	14,589,332.53	17,437,459.00
ESSEX PROPERTY TRUST INC.	4.858	297178105 ESS	19,300	1,056,485.35	1,239,446.00
FEDERAL REALTY INV. FELCOR LODGING TRUST FIRST INDUSTRIAL RE GABLES RESIDENTIAL TRUST	5.105	313747206 Q FRT	10,500 72,900	1,056,485.35 376,956.94 634,697.80 1,278,922.60 808,060.89 9,979,679.89 513,528.42 681,005.94 675,815.75 317,603.68 2,369,346.25 2,531,712.31 2,474,707.25	403,095.01
FELCOR LODGING TRUST	5.415	31430F101 FCH	72,900	634,697.80	807,732.00
FIRST INDUSTRIAL RE	8.118	32054K103 FR	42,800 28,600	1,278,922.60	1,444,500.00
GABLES RESIDENTIAL TRUST	6.937	362418105 GBP	28,600	808,060.89	993,564.00
GABLES RESIDENTIAL TRUST GENERAL GROWTH PROP GETTY RLTY CORP NEW GLENBOROUGH REALTY GLIMCHER REALTY TRUST GREAT LAKES REIT INC HEALTH CARE PPTY INV HEALTH CARE REIT INC HEALTHCARE RLTY TR HERITAGE PROPERTY INV TRUST HERSHA HOSPITALITY TRUST	4.324	370021107 Q GGP	444,653 21,500	9,979,679.89	12,339,120.76
GETTY RLTY CORP NEW	6.501	374297109 GTY	21,500	513,528.42	562,225.00
GLENBOROUGH REALTY	7.017	37803P105 GLB	38,900	681,005.94	776,055.00
GLIMCHER REALTY TRUST	8.592	379302102 Q GRT	30,100	675,815.75	673,638.00
GREAT LAKES REIT INC	10.318	390752103 GL	20,800	317,603.68	326,560.00
HEALTH CARE PPTY INV	6.535	421915109 HCP	38,900 30,100 20,800 53,300 77,600	2,369,346.25	2,707,640.01
HEALTH CARE REIT INC	6.500	42217K106 HCN	77,600	2,531,712.31	2,793,600.00
HEALTHCARE RLTY TR	6.993	421946104 HR	78,400 48,900	2,474,707.25 1,387,672.05 320,664.00 1,340,368.30 1,802,746.73	2,802,800.01
HERITAGE PROPERTY INV TRUST	7.381	42725M107 HTG	48,900	1,387,672.05	1,391,205.00
HERSHA HOSPITALITY TRUST	7.128	427825104 HT	36,600 58,400	320,664.00	369,660.00
HIGHWOODS PROP INC.	6.692	431284108 Q HIW	58,400	1,340,368.30	1,483,360.00
HOME PROPERTIES OF NY INC.	6.140	437306103 HME	49,600	1,802,746.73	2,003,344.00
HOSPITALITY PROPERTIES	6.976	44106M102 HPT	110,381	3,407,718.70	4,556,527.68
HOST MARRIOTT CORP	8.441	44107P104 HMT	466,800	4,637,686.35	5,750,976.00
HRPT PROPERTIES TRUST	7.928	40426W101 HRP	502,800	4,826,053.48	5,073,252.01 3,117,552.00
IMPAC MTG HLDGS INC	12.081	45254P102 IMH	171,200	3,000,124.10	3,117,552.00
INVESTORS REAL ESTAT	6.444	461730103 IRETS	28,800 201,257	301,200.80	285,120.00
ISTAR FINANCIAL INC	6.812	45031U101 SFI	201,257	7,441,689.87	7,828,897.30
KEYSTONE PPTY TR COR	5.975	493596100 KTR	18,700	365,164.27	413,083.00
KILROY RE CORP	6.045	49427F108 KRC	18,700 43,200	1,096,599.68	1,414,800.00
KIMCO REALTY CORP	5.095	49446R109 Q KIM	237,100	9,511,403.99	10,610,225.00
KRAMONT RLTY TR	7.182	500750107 KRT	17,200	3,000,124.10 301,200.80 7,441,689.87 365,164.27 1,096,599.68 9,511,403.99 295,459.19 594,759.53 800,296.67 1,001,579.84	311,320.00
KROGER EQUITY INC	6.689	500228101 KE	34,200	594,759.53	715,806.00
LASALLE HOTEL PROPERTIES	4.528		48,200	800,296.67	894,110.00
LEXINGTON CORP PPTYS	6.934	529043101 LXP	48,200 55,300	1,001,579.84	1,116,507.00
LIBERTY PROPERTY TRUST	6.221	531172104 O LRY	153,000	5,210,516.26	5,951,700.02
HERSHA HOSPITALITY TRUST HIGHWOODS PROP INC. HOME PROPERTIES OF NY INC. HOSPITALITY PROPERTIES HOST MARRIOTT CORP HRPT PROPERTIES TRUST IMPAC MTG HLDGS INC INVESTORS REAL ESTAT ISTAR FINANCIAL INC KEYSTONE PPTY TR COR KILROY RE CORP KIMCO REALTY CORP KRAMONT RLTY TR KROGER EQUITY INC LASALLE HOTEL PROPERTIES LEXINGTON CORP PPTYS LIBERTY PROPERTY TRUST MACK-CALI RE CORP. MANUFACTURED HOME COMM MERISTAR HOSPITALITY CORP. MID-AMERICAN APARTMENT MILLS CORP. MISSION WEST PPTYS I	6.054	554489104 CLI	153,000 113,800	1,001,379.84 5,210,516.26 3,984,260.29 476,899.32 443,668.24 702,940.74 1,088,539.65 321,445.27	4,736,356.00
MANUFACTURED HOME COMM	5.259	564682102 MHC	13,000	476,899.32	489,450.00
MERISTAR HOSPITALITY CORP.	0.614	58984Y103 MHX	69,000	443,668.24	449,190.00
MID-AMERICAN APARTMENT	6.968	59522J103 MAA	26,200	702,940.74	879,796.00
MILLS CORP.	5.136	601148109 MLS	28,800	1,088,539.65	1,267,200.00
MISSION WEST PPTYS I	7.413	605203108 MSW	27 600	321 445 27	357 420 00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
	Instrument - REIT	REAL ESTATE INVESTMENT T			
NATIONAL HEALTH REAL NATIONWIDE HEALTH PP NEW PLAN EXCEL RE TRUST NEWCASTLE INVESTMENT CORP NOVASTAR FINL INC OMEGA HEALTHCARE INV PAN PACIFIC RETAIL PARKWAY PROPERTYS INC PENNSYLVANIA RI POST PROPERTIES, INC. PRENTISS PROPERTIES TRUST PRICE LEGACY CORP.	6.751	635905102 NHR	7,500	119,415.46 2,199,550.94 4,346,662.38 558,746.14 953,098.20 477,512.00	147,750.00
NATIONWIDE HEALTH PP	7.570	638620104 NHP	127,900	2,199,550.94	2,500,445.00
NEW PLAN EXCEL RE TRUST	6.688	648053106 Q NXL	199,800	4,346,662.38	4,929,065.98
NEWCASTLE INVESTMENT CORP	7.380	65105M108 NCT	26,600	558,746.14	720,860.01
NOVASTAR FINL INC	11.638	669947400 NFI	26,000 70,230	953,098.20	1,116,960.00
OMEGA HEALTHCARE INV	6.430	681936100 OHI	70,230	477,512.00	655,245.90
PAN PACIFIC RETAIL	4.281	69806L104 PNP	12,100 12,000	512,676.20 524,010.26 936,558.36 1,015,802.66 1,745,178.09	576,565.01
PARKWAY PROPERTYS INC	6.250	70159Q104 PKY	12,000	524,010.26	499,200.00
PENNSYLVANIA RI	5.950	709102107 PEI	30,528	936,558.36	1,108,166.39
POST PROPERTIES, INC.	6.447	737464107 Q PPS	30,528 38,100 59,600 67,300 315,200	1,015,802.66	1,063,752.00
PRENTISS PROPERTIES TRUST	6.789	740706106 PP	59,600	1,745,178.09	1,966,204.00
PRICE LEGACY CORP.	0.000	74144P106 XLG	67,300	243,996.15 8,656,747.33	256,413.00
PROLOGIS TRUST	4.487	743410102 Q PLD	315,200	8,656,747.33	10,114,768.01
PS BUSINESS PARKS INC/CA	2.811	69360J107 PSB	32,600 169,400	1,175,951.99 5,988,438.65	1,345,076.00
PUBLIC STORAGE INC	4.148	74460D109 PSA	169,400	5,988,438.65	7,350,265.99
RAIT INVT TR	9.375	749227104 RAS	20,300 7,100	526,492.65	519,680.01
RAMCO-GERSHENSON PPT	2.325	751452202 RPT	7,100	170,742.48	200,930.00
REALTY INCOME CORP	6.000	756109104 O	7,100 63,100 63,100	5,988,438.65 526,492.65 170,742.48 2,530,864.53	2,524,000.00
RECKSON ASSOCIATES RE	4.255	75621K106 Q RA	63,100 25,000	1,369,722.88 1,110,886.18	1,533,330.00
REDWOOD TR INC	5.113		25,000	1,110,886.18	1,271,250.00
REGENCY CENTERS CORP	5.219	758849103 REG	47,800 139,100	1,702,537.63	1,904,830.01 6,537,699.99
ROUSE CO	4.000	779273101 RSE	139,100	5,509,087.13	6,537,699.99
SAUL CENTERS INC	5.441	804395101 BFS	10,600	277,734.17	303,902.00
SHURGARD STORAGE CTRS	5.737	82567D104 SHU	2,200	74,322.34	82,829.99
SIMON PROP GROUP INC.	5.179	828806109 Q SPG	236,800	8,939,169.17	10,973,311.98
SL GREEN RE CORP	4.872	78440X101 SLG	50,800 16,600	1,860,197.13	2,085,340.00
SOVRAN SELF STORAGE	6.487	84610H108 SSS	16,600	531,900.59	616,690.00
SUMMIT PROPERTIES INC	5.620	866239106 SMT	47,900 12,500	1,007,026.65	1,150,558.00
SUN COMMUNITIES INC	6.304	866674104 SUI	12,500	497,469.48	483,750.00
TANGER FACTORY OUTLET	6.044	875465106 SKT	7,000	258,295.57	284,900.00
TAUBMAN CENTERS INC	5.242	876664103 Q TCO	53,100	1,030,438.23	1,093,860.00
THE MACERICH CO	5.483	554382101 MAC	49,875	1,893,866.90	2,219,437.50
THORNBURG MTG INC	9.411	885218107 TMA	41,266	1,082,742.49	1,122,462.36
TOWN & COUNTRY TRUST	6.785	892081100 TCT	11,100	266,004.11	281,385.00
TRANSCONTINENTAL RLT	0.000	893617209 TCI	17,400	254,780.22	291,102.00
TRIZEC PROPERTIES INC	5.194	89687P107 TRZ	152,200	1,705,737.03 5,509,087.13 277,734.17 74,322.34 8,939,169.17 1,860,197.13 531,900.59 1,007,026.65 497,469.48 258,295.57 1,030,438.23 1,893,866.90 1,082,742.49 266,004.11 254,780.22 1,990,771.82 282,301.50 1,161,062.78 367,281.55	2,343,880.01
U S RESTAURANT PPTYS	7.746	902971100 USV	18,000	282,301.50	306,720.00
UNITED DOMINION RE TRUST	5.937	910197102 UDR	65,100	1,161,062.78	1,249,919.99
UNIVERSAL HEALTH RLT	6.578	91359E105 UHT	13,200 25,300	367,281.55 343,855.41	397,320.00
URSTADT BIDDLE PPTYS	6.447 6.789 0.000 4.487 2.811 4.148 9.375 2.325 6.000 4.255 5.113 5.219 4.000 5.441 5.737 5.179 4.872 6.487 5.620 6.304 6.044 5.242 5.483 9.411 6.785 0.000 5.194 7.746 5.937 6.578	917286205 UBA	25,300	343,855.41	357,994.99

ASOF10	Date 01/20/2004 Time 18:59:18	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2003 To 12/31/2003	Page 006
Monthly	Market Portfolio			

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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	ip - COMMON S				
Instrumen	nt - COM				
02MICRO INTERNATIONAL LTD 1 800 FLOWERS COM 1-800 CONTACTS INC 1ST SOURCE CORP 21ST CENTY INS GROUP 3COM CORP. 3M COMPANY 4KIDS ENTERTAINMENT INC. 99 CENTS ONLY STORES AAIPHARMA INC AAON INC AAR CORPORATION AARON RENTS INC ABBOTT LABORATORIES ABC BANCORP ABERCROMBIE & FITCH CO ABGENIX INC ABLE LABORATORIES INC ABM INDUSTRIES INC ACCENTURE LTD - CL A	0.000	G6797E106 OIIM 68243Q106 FLWS 681977104 CTAC 336901103 SRCE 90130N103 TW 885535104 COMS 88579Y101 Q MMM 350865101 KDE 65440K106 NDN 00252W104 AAII 000360206 AAON 000361105 Q AIR 002535201 RNT 002824100 Q ABT 000400101 ABCB 002896207 ANF	28.655	438.436.81	641.872.00
1 800 FLOWERS COM	0.000	682430106 FLWS	9,900	90,971.96	109,494.00
1-800 CONTACTS INC	0.000	681977104 CTAC	6,400	146,230.70	134,400.01
1ST SOURCE CORP	1.859	336901103 SRCE	15,300	312,307.02	329,103.00
21ST CENTY INS GROUP	0.581	90130N103 TW	44,100	638,146.69	606,375.00
3COM CORP.	0.000	885535104 COMS	1,106,839	9,370,512.90	9,042,874.61
3M COMPANY	1.552	88579Y101 Q MMM	1,829,232	91,760,693.41	155,539,596.94
4KIDS ENTERTAINMENT INC.	0.000	350865101 KDE	24,500	615,352.69	637,490.00
99 CENTS ONLY STORES	0.000	65440K106 NDN	61,296	1,913,624.50	1,669,090.09
AAIPHARMA INC	0.000	00252W104 AAII	16,800	361,791.93	422,016.00
AAON INC	0.000	000360206 AAON	11,000	212,144.95	213,510.00
AAR CORPORATION	0.668	000361105 Q AIR	79,359	911,544.04	1,186,417.05
AARON RENTS INC	0.134	002535201 RNT	28,800	377,474.44	579,743.99
ABBOTT LABORATORIES	2.103	002824100 Q ABT	3,159,431	104,455,743.44	147,229,484.60
ABC BANCORP	3.506	000400101 ABCB	11,800	185,381.39	188,446.00
ABERCROMBIE & FITCH CO	0.000	002896207 ANF	254,861 119,900	7,393,926.55	6,297,615.30
ABGENIX INC	0.000	00339B107 ABGX	119,900	1,472,458.21	1,493,954.01
ABLE LABORATORIES INC	0.000	00371N407 ABRX	10,800	230,765.93	195,156.00
ABM INDUSTRIES INC.	2.297	000957100 ABM	45,500	632,409.28	792,155.00
AC MOORE ARTS & CRAFTS INC	0.000	00086T103 ACMR	15,200	373,136.93	292,752.00
ACCENTURE LTD - CL A	0.000	013330972 ACN	227,372 6,400	5,231,479.81	5,984,431.06
ACCREDITED HOME LENDERS HOLDING CO	0.000	00437P107 LEND	6,400	146,215.25	195,840.00
ACCREDO HEALTH INC	0.000	00437V104 ACDO	52,500 57,836	1,279,773.20	1,659,525.00
ACE LTD	1.786	G0070K103 ACE	57,836	1,959,479.13	2,395,567.13
ACETO CORP	0.442	004446100 ACET	41,500 29,200 10,100	765,745.06	1,059,910.00
ACLARA BIOSCIENCES INC	0.000	00461P106 ACLA	29,200	119,592.48	106,580.00
ACME COMMUNICATION I	0.000	004631107 ACME	10,100	80,231.08	88,779.00
ACTEL CORPORATION	0.000	004934105 ACTL	26,500	675,485.03	638,650.00
ACTION PERFORMANCE CO	1.020	004933107 ATN	18,600	269,652.58	364,560.00
ACTIVCARD CORP	0.000	00506J107 ACTI	98,800	875,995.17	778,544.00
ACTIVISION INC	0.000	004930202 ATVI	226,850	3,428,823.05	4,128,669.99
ACTUANT CORP CL A	0.165	00508X203 ATU	43,160	1,046,599.46	1,562,392.00
ACUITY BRANDS INC	2.325	00508Y102 AYI	50,200	821,333.11	1,295,160.00
ACXIOM CORP.	0.000	005125109 ACXM	121,800	2,049,976.02	2,261,825.99
ADAPTEC INC	0.000	00651F108 ADPT	158,820	104,455,743.44 185,381.39 7,393,926.55 1,472,458.21 230,765.93 632,409.28 373,136.93 5,231,479.81 146,215.25 1,279,773.20 1,959,479.13 765,745.06 119,592.48 80,231.08 675,485.03 269,652.58 875,995.17 3,428,823.05 1,046,599.46 821,333.11 2,049,976.02 2,450,542.72	1,402,380.60
ADC COMMUNICATIONS INC	0.000	000886101 ADCT	2,101,400	18,554,759.68	6,241,158.01
ADMINISTAFF INC	0.000	007094105 ASF	23,700 666,821	355,243.81	411,906.00
ADOBE SYSTEMS INC.	0.127	00724F101 Q ADBE	666,821	21,554,809.69	26,206,065.30
ADOLOR CORP	0.000	00724X102 ADLR	45,300 115,200	662,056.55	906,906.00
AC MOORE ARTS & CRAFTS INC ACCENTURE LTD - CL A ACCREDITED HOME LENDERS HOLDING CO ACCREDO HEALTH INC ACE LTD ACETO CORP ACLARA BIOSCIENCES INC ACME COMMUNICATION I ACTEL CORPORATION ACTION PERFORMANCE CO ACTIVCARD CORP ACTIVISION INC ACTUANT CORP CL A ACUITY BRANDS INC ACXIOM CORP. ADAPTEC INC ADC COMMUNICATIONS INC ADMINISTAFF INC ADOBE SYSTEMS INC. ADOLOR CORP ADTRAN INC.	0.967	00738A106 ADTN	115,200	2,450,542.72 18,554,759.68 355,243.81 21,554,809.69 662,056.55 2,451,895.19	3,571,200.01

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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value				
	Investment Desc Yield Identifier F Ticker Shares Cost Market Value								
	Group - COMMON ST								
	Instrument - Com	COMMON STOCK							
ALBANY MOLECULAR RESEARCH	0.000	012423109 AMRI	42,200	634,623.08	633,844.00				
ALBEMARLE CORP	1.935	012653101 ALB	61,600	1,721,819.26	1,846,152.00				
ALBERTO CULVER CL-B	0.665	013068101 O ACV	76,200	3,570,723.29	4,806,696.00				
ALBERTSON'S, INC.	3.355	013104104 Q ABS	76,200 814,900	23.637.512.07	18.457.485.02				
ALCOA INC.	1.578	013817101 Q AA	1,812,075	47,226,057.03	68,858,849.99 730,050.00 1,684,500.00				
ALDERWOODS GROUP INC	0.000	014383103 AWGI	77,500	498,405.33	730,050.00				
ALEXANDER & BALDWIN INC	2.671	014482103 ALEX	50,000	1,300,167.00	1,684,500.00				
ALEXION PHARMACEUTICALS INC	0.000	015351109 ALXN	23,700	420,226.13	1,684,500.00 403,374.00 524,688.00 145,992.00 1,029,196.00 1,048,950.00 1,379,500.00				
ALFA CORP	2.488	015385107 ALFA	40,800	420,226.13 534,167.56	524,688.00				
ALICO INC	1.726	016230104 ALCO	4,200	107,190.68 831,984.07	145,992.00				
ALIGN TECHNOLOGY INC	0.000	016255101 ALGN		831,984.07	1,029,196.00				
ALKERMES INC.	0.000	01642T108 ALKS	77,700	889,395.12	1,048,950.00				
ALLEGHANY CORP DEL	0.000	017175100 Y	6,200	1,200,561.89	1,379,500.00				
ALLEGHENY ENERGY INC.	13.479	017361106 Q AYE	283,527	1 66N 102 N2	2 617 004 52				
ALLEGHENY TECHNOLOGIES INC	1.815	01741R102 ATI	161,100	1,568,956.36 408,166.67 13,819,120.69	2,129,742.00				
		017476102 ALLE	19,200	408,166.67	538,560.00				
ALLEGIANT BANCORP IN ALLERGAN PHARMACEUTICALS INC.	0.468	018490102 Q AGN	231,100	13,819,120.69	17,750,790.99				
ALLIANCE SEMICONDURATION	3.692	018522102 ALE	203,300	4,661,583.71	6,220,980.00				
ALLIANCE DATA SYSTEM	0.000	018581108 ADS	117,699	3,296,211.79	3,257,908.31				
ALLIANCE GAMING CORP	0.000	01859P609 AGI	73,866	1,637,097.96 119,124.50 544,302.01 3,529,925.57 2,324,993.97	1,820,796.90				
ALLIANCE IMAGING INC	0.000	018606202 AIQ	24,500	119,124.50	90,650.00				
ALLIANCE SEMICONDUCTOR CORP	0.000	01877H100 ALSC	81,311	544,302.01	578,121.21				
ALLIANI ENERGI CORPORATION	4.010	018802108 LNT	187,000	3,529,925.57	4,656,299.99				
ALLIANT TECHSYSTEMS INC. ALLIED CAP CORP NEW	0.000 8.177	018804104 ATK 019030108 ALD	58,300	2,324,993.97	3,367,407.99				
ALLIED WASTE INDUSTRIES	0.000	01903Q108 ALD 019589308 AW	217,200	5,221,274.19 2,585,881.78	6,055,536.02 2,827,356.01				
ALLIED WASIE INDUSTRIES ALLMERICA FINANCIAL CORP.	0.000	019589308 AW 019754100 AFC	203,700 79,183	2,448,811.63	2,827,356.01				
ALLOS THERAPEUTICS I	0.000	0197734100 AFC 019777101 ALTH	4,900	14,602.00	17,591.00				
ALLOY INC	0.000	019855105 ALOY	72,300	465,252.42	376,683.00				
ALLSCRIPTS INC	0.000			289,354.66	319,200.00				
ALLSTATE CORP	2.138	020002101 O ALL	60,000 1,790,808	59,164,149.38	77,040,560.16				
ALLTEL CORP	3.177	020039103 O AT	573,220	31,526,987.44	26,700,587.62				
ALPHARMA, INCCL A	0.895	020813101 Q ALO	92,500	2,039,535.61	1,859,250.01				
ALTERA CORP	0.000	021441100 ALTR	822,360	14,802,649.60	18,667,571.97				
ALTIRIS INC	0.000	02148M100 ATRS	41.520	856,183.05	1,514,649.61				
ALTRIA GROUP INC	4.998	02209S103 Q MO	4,390,631	143,620,109.10	238,938,139.03				
AMAZON COM INC	0.000	023135106 AMZN	337,400						
AMBAC FINANCIAL GROUP INC.	0.634	023139108 Q ABK	337,400 157,600	13,572,962.91 8,481,755.80	10,935,864.03				
AMBASSADORS GROUP IN	1.873	023177108 EPAX	6,300	104,405.35	147,987.00				
AMBASSADORS INTERNATIONAL INC	3.200	023178106 AMIE	7,200	86,471.57	90,000.00				

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	LOCK			
		COMMON STOCK			
AMC ENTMT INC AMCOL INTERNATIONAL CORP.	0.000	001669100 AFN	64 700	657 282 01	984 087 00
AMCOL INTERNATIONAL CORP.	0.985	02341W103 ACO	47.175	576.103.28	957.652.49
AMCORE FINI, INC	2.516	023912108 AMET	30.000	723.928.08	810.600.00
AMCORE FINL INC AMDOCS LIMITED AMERADA HESS CORP. AMEREN CORP. AMERICAN AXLE & MFG HOLDINGS	0.000	G02602103 DOX	80.637	1.697.300.77	1.812.719.76
AMERADA HESS CORP.	2.256	023551104 O AHC	237.898	13.760.274.30	12,649,036,67
AMEREN CORP.	5.521	023608102 O AEE	225,900	9,082,394.86	10,391,400.01
AMERICAN AXLE & MFG HOLDINGS	0.000	024061103 AXL	112,138	3,089,783.56	4,532,617.99
AMERICAN CAPITAL STRATEGIES	9.283	024937104 ACAS	32,400	881,444.15	963,251.99
AMERICAN AXLE & MFG HOLDINGS AMERICAN CAPITAL STRATEGIES AMERICAN EAGLE OUTFITTERS AMERICAN ELECTRIC POWER AMERICAN EXPRESS CO. AMERICAN FINANCIAL GROUP INC. AMERICAN GREETING CL A AMERICAN HEALTHWAYS AMERICAN HOME MTG HL AMERICAN INTL GROUP AMERICAN INTL GROUP AMERICAN MANAGEMENT SYSTEMS AMERICAN MEDICAL SYS HLDINGS AMERICAN MEDICAL SYS HLDINGS AMERICAN NATL BANKSH AMERICAN NATL BANKSH AMERICAN PHARMACEUTICAL PART AMERICAN PHYSICIANS AMERICAN POWER CONVERSION	0.000	02553E106 AEOS	95,600	1,696,916.89	1,567,840.00
AMERICAN ELECTRIC POWER	4.588	025537101 Q AEP	849,400	26,278,126.06	25,915,194.01
AMERICAN EXPRESS CO.	0.829	025816109 Q AXP	2,296,200	73,497,306.59	110,745,726.00
AMERICAN FINANCIAL GROUP INC.	1.889	025932104 Q AFG	149,270	3,566,117.67	3,949,684.20
AMERICAN GREETING CL A	1.829	026375105 Q AM	74,500	1,392,593.61	1,629,315.00
AMERICAN HEALTHWAYS	0.000	02649V104 AMHC	89,790	1,888,795.01	2,143,287.30
AMERICAN HOME MTG HL	9.773	02660R107 AHH	54,377	1,211,459.40	1,224,038.19
AMERICAN INTL GROUP	0.392	026874107 Q AIG	4,522,156	194,545,274.14	299,728,499.67
AMERICAN ITALIAN PASTA COMPANY	1.790	027070101 PLB	18,000	561,870.14	754,200.00
AMERICAN MANAGEMENT SYSTEMS	0.000	027352103 AMSY	75,500	1,460,473.16	1,137,785.00
AMERICAN MED SEC GRO	0.000	02744P101 AMZ	41,432	882,215.72	928,905.44
AMERICAN MEDICAL SYS HLDINGS	0.000	02744M108 AMMD	37,954	679,595.01	827,397.20
AMERICAN MORTGAGE ACCEPTANCE	9.816	027568104 AMC	9,700	161,694.77	158,110.00
AMERICAN NATL BANKSH	2.870	027745108 AMNB	5,500	151,616.38	145,640.00
AMERICAN NATL INS CO	3.508	028591105 ANAT	28,457	2,388,035.05	2,400,917.09
AMERICAN PHARMACEUTICAL PART	0.000	02886P109 APPX	94,139	2,282,197.44	3,163,104.00
AMERICAN PHYSICIANS	0.000	028884104 ACAP	34,819	694,650.88	640,669.60
AMERICAN POWER CONVERSION	1.308	029066107 APCC	204,100	3,430,457.23	4,990,245.01
AMERICAN REALTY INVESTORS INC	0.000	029174109 ARL	2,500	26,727.37	22,825.00
AMERICAN STANDARD COMPANIES	0.000	029712106 ASD	106,300	6,916,130.92	10,704,410.00
AMERICAN PHYSICIANS AMERICAN POWER CONVERSION AMERICAN REALTY INVESTORS INC AMERICAN STANDARD COMPANIES AMERICAN STATES WATER CO. AMERICAN TOWER CORP	3.536	029899101 AWR	12,200	315,670.96	305,000.00
AMERICAN TOWER CORP	0.000	029912201 AMT	369,300	3,626,283.46	3,995,826.01
AMERICAN WEST HOLDINGS CORP.	0.000	023657208 AWA	104,800	992,734.88	1,299,520.00
AMERICAN WOODMARK CORP.	0.363	030506109 AMWD	6,600	332,761.12	363,330.00
AMERICANWEST BANCORP	0.000	03058P109 AWBC	11,100	193,316.55	253,080.00
AMERICAS CAR-MART INC	0.000	03062T105 CRMT	5,200	153,602.47	139,984.00
AMERICREDIT CORP.	0.000	03060R101 ACF	109,700	1,342,312.44	1,747,521.01
AMERIGROUP CORPORATION	0.000	03073T102 AGP	32,200	1,222,287.62	1,373,330.00
AMERISOURCEBERGEN CORP	0.178	03073E105 ABC	233,800	14,573,597.82	13,127,870.01
AMERISTAR CASINOS IN	0.000	03070Q101 ASCA	12,900	284,946.41	315,663.00
AMERITRADE HLDG CORP	0.000	03074K100 AMTD	560,900	5,198,009.64	7,891,862.99
AMERICAN TOWER CORP  AMERICAN WEST HOLDINGS CORP.  AMERICAN WOODMARK CORP.  AMERICANWEST BANCORP  AMERICAS CAR-MART INC  AMERICADIT CORP.  AMERIGROUP CORPORATION  AMERISOURCEBERGEN CORP  AMERISTAR CASINOS IN  AMERITRADE HLDG CORP  AMERON INTERNATIONAL CORP	2.306	COMMON STOCK  001669100 AEN 02341W103 ACO 023912108 AMFI G02602103 DOX 023551104 Q AHC 023608102 Q AEE 024061103 AXL 024937104 ACAS 02553E106 AEOS 02553F101 Q AEP 025816109 Q AXP 025932104 Q AFG 026375105 Q AM 02649V104 AMHC 02660R107 AHH 026874107 Q AIG 027070101 PLB 027352103 AMSY 02744P101 AMZ 02744M108 AMMD 027568104 AMC 027745108 AMNB 028591105 ANAT 02886P109 APX 028884104 ACAP 029066107 APCC 029174109 ARL 029712106 ASD 029899101 AWR 029912201 AMT 029657208 AWA 030506109 AMWD 03058P109 AWBC 03058P109 AWBC 03058P109 AWBC 03058P109 AWBC 03062T105 ABC 03070Q101 ASCA 030710107 AMN	16,000	540,552.81	555,039.99

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value				
	Group - COMMON ST Instrument - COM								
	Instrument - com								
AMERUS GROUP CO AMETEK INC. AMGEN INC AMKOR TECHNOLOGY INC AMN HEALTHCARE SERVICES INC AMPCO-PITTSBURGH CORP AMPHENOL CORP-CL A AMR CORP. AMSOUTH BANCORPORATION AMSURG CORP AMYLIN PHARMACEUTICALS INC ANACOMP INC-CL A ANADARKO PETROLEUM CORP ANALOG DEVICES ANALOGIC CORP. ANAREN MICROWAVE INC ANCHOR BANCORP WISCONSIN INC. ANDREW CORP.	1.143	03072M108 AMH 031100100 Q AME 031162100 AMGN 031652100 AMKR 001744101 AHS 032037103 AP 032095101 APH 001765106 AMR 032165102 ASO 03232P405 AMSG	78 714	2 607 597 52	2 752 628 58				
AMETEK INC.	0.497	031100100 O AME	91.835	2.972.101.79	4,431,957.10				
AMGEN INC	0.000	031162100 AMGN	2,788,700	105,687,754.40	172,341,659.99				
AMKOR TECHNOLOGY INC	0.000	031652100 AMKR	210,456	3,373,368.63	3,832,403.77				
AMN HEALTHCARE SERVICES INC	0.000	001744101 AHS	15,996	228,214.31	274,491.36				
AMPCO-PITTSBURGH CORP	2.926	032037103 AP	19,600	216,354.48	267,932.00				
AMPHENOL CORP-CL A	0.000	032095101 APH	88,745	4,671,961.35	5,673,467.85				
AMR CORP.	0.000	001765106 AMR	189,000	2,096,421.84	2,447,550.00				
AMSOUTH BANCORPORATION	3.918	032165102 ASO	671,500	13,915,905.76	16,451,750.03				
AMSURG CORP	0.000	03232P405 AMSG	41,570	1,257,001.68 4,155,060.23 845,835.00 38,153,952.06 31,211,356.49	1,575,087.30				
AMYLIN PHARMACEUTICALS INC	0.000	032346108 AMLN	181,100	4,155,060.23	4,024,041.99				
ANACOMP INC-CL A	0.000	03237E108 ANCPA	52,700	845,835.00	1,185,750.00				
ANADARKO PETROLEUM CORP	1.097	032511107 Q APC	868,406	38,153,952.06	44,297,390.06				
ANALOG DEVICES	0.087	032654105 ADI	805,800	31,211,356.49	36,784,770.00				
ANALOGIC CORP.	0.780	032657207 ALOG	29,400	31,211,356.49 1,275,658.07 701,471.45 459,563.17 2,914,666.93 3,371,041.98 154,206.37 45,735,184.95 1,467,714.84 3,379,117.15 2,524,711.17 686,521.48 903,015.92 527,452.77 1,659,216.36 23,894,855.99	1,205,400.01				
ANAREN MICROWAVE INC	0.000	032744104 ANEN	53,791	701,471.45	759,528.92				
ANCHOR BANCORP WISCONSIN INC.	1.767	032839102 ABCW	23,600	459,563.17	587,640.00				
ANDREW CORP.	0.000	034425108 ANDW	285,307	2,914,666.93	3,283,883.57				
ANDRX GROUP	0.000	034553107 ADRX	142,676	3,371,041.98	3,429,931.06				
ANGELICA CORP	2.000	034663104 AGL	10,600	154,206.37	233,200.00				
ANHEUSER-BUSCH	1.670	035229103 Q BUD	1,488,781	45,735,184.95	78,428,983.08				
ANIXTER INTERNATIONAL INC.	0.000	035290105 AXE	66,800	1,467,714.84	1,728,784.00				
ANNALY MORTGAGE MANAGEMENT	10.217	035710409 NLY	167,200	3,379,117.15	3,076,480.00				
ANNTAYLOR STORES CORP	0.000	036115103 ANN	97,900	2,524,711.17	3,818,099.99				
ANSOFT CORP	0.000	036384105 ANST	62,800	686,521.48	805,724.00				
ANSWERTHINK INC	0.000	036916104 ANSR	163,200	903,015.92	905,760.00				
ANSYS INC	0.000	03662Q105 ANSS	17,900	527,452.77	710,630.00				
ANTEON INTERNATIONAL CORP	0.000	03674E108 ANT	48,800	1,659,216.36	1,759,240.00				
ANTHEM INC	0.000	03674B104 ATH	347,700 123,900 56,000	23,894,855.99 1,402,954.45 714,067.60 713,491.21 14,940,131.69	26,077,500.01				
ANTHRACITE CAPITAL INC	10.117	037023108 AHR 037032109 AGEN	123,900	1,402,954.45	1,371,573.00				
ANTIGENICS INC DEL	0.000	037032109 AGEN 037347101 ANH	36,000	712 401 21	633,920.00				
ANWORTH MORIGAGE ASS	9.476	037347101 ANH 037389103 O AOC	46,200 478,300	14 040 121 60	11 450 502 02				
AON CORP	2.506	037389103 Q AOC 00185E106 APAC	4/8,300	14,940,131.69	11,450,502.02				
APAC CUSTOMER SERVIC	0.000	00185E106 APAC 037411105 APA	30,400 106 705	107,817.45 8,990,528.70 368,635.76 365,503.51 3,486,671.68	94,120.00 15 052 775 40				
APACHE CORP.	0.295	037411105 APA 03759P101 APHT	£2 100	0,990,520.70 260 625 76	212 600 00				
ADOCEE ENTERDRICES INC	2 114	037598101 APH1 037598109 APOG	26 900	365 503 51	312,000.00				
ADOCENT TECHNOLOGY	0.000	037598109 APOG 03760A101 AOT	179 200	3 486 671 68	4 128 768 00				
ADOLLO CROUD INC	0.000	037604101 A01 037604105 APOL	295 200	8 442 051 03	20,073,600.00				
ADDIE COMDITEE INC	0.000	037804103 APOL 037833100 AAPL	295,200 691,700	8,442,051.03 13,668,095.75	14,781,628.99				
ANCHOR BANCORP WISCONSIN INC. ANDREW CORP. ANDRX GROUP ANGELICA CORP ANHEUSER-BUSCH ANIXTER INTERNATIONAL INC. ANNALY MORTGAGE MANAGEMENT ANNTAYLOR STORES CORP ANSOFT CORP ANSWERTHINK INC ANYS INC ANTEON INTERNATIONAL CORP ANTHEM INC ANTHEM INC ANTIGENICS INC DEL ANWORTH MORTGAGE ASS AON CORP APAC CUSTOMER SERVIC APACHE CORP. APHTON CORP APOGEE ENTERPRISES INC. APOGENT TECHNOLOGY APOLLO GROUP INC APPLE COMPUTER INC.	3.000	03,033100 AALD	051,700	13,000,003.73	11,701,020.77				

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	oup - COMMON ST ent - COM				
IIISCI UIII	enc - com	COMMON STOCK			
APPLEBEES INT'L. INC. APPLERA CORP - APPLIED BIOSYSTEM APPLICA APPLIED FILMS CORP APPLIED INDUSTRIAL TECH INC. APPLIED MATERIALS INC.	0 178	037899101 APPR	132 100	3 091 771 50	5 187 566 99
APPLERA CORP - APPLIED BIOSYSTEM	0.820	037899101 APPB 038020103 Q ABI	463.100	11.062.706.86	9.590.800.96
APPI,TCA	0.000	03815A106 APN	80.329	574.491.73	610.500.40
APPLIED FILMS CORP	0.000	038197109 AFCO	17.800	537.918.87	587.756.00
APPLIED INDUSTRIAL TECH INC.	2.011	03820C105 AIT	37,200	722.863.94	887.592.00
APPLIED MATERIALS INC. APPLIED MICRO CIRCUITS CORP	0.000	038222105 AMAT	2,983,600	55,591,873.36	66,981,820.00
APPLIED MICRO CIRCUITS CORP	0.000	03822W109 AMCC	495,040	3,762,763.60	2,960,339.20
APPLIED SIGNAL TECHNOLOGY INC	2.173	038237103 APSG	42,700	970,783.86	982,527.00
APRIA HEALTHCARE GP. INC.	0.000	037933108 AHG	128,200	3,181,997.34	3,649,854.01
APTAR GROUP INC.	0.717	038336103 Q ATR	81,000	2,443,742.00	3,159,000.00
AQUA AMERICA INC	2.171	03836W103 WTR	122,125	2,022,775.70	2,698,962.53
AQUANTIVE INC	0.000	03839G105 AQNT	62,500	668,392.76	640,625.00
AQUILA INC	20.649	03840P102 ILA	334,800	4,019,160.58	1,134,972.00
ARAMARK CORP CL B	0.729	038521100 RMK	143,600	3,155,754.09	3,937,512.02
ARBITRON INC	0.000	03875Q108 ARB	58,270	1,950,006.66	2,431,024.40
ARCH CHEMICALS INC.	3.117	03937R102 ARJ	43,400	883,665.81	1,113,644.00
ARCH COAL INC.	0.737	039380100 Q ACI	55,700	1,125,467.87	1,736,169.00
ARCHER DANIELS MIDLAND CO	1.576	039483102 Q ADM	1,715,200	21,920,223.22	26,105,344.00
ARCTIC CAT INC.	1.133	039670104 ACAT	17,900	279,568.39	442,130.00
ARDEN GROUP INC	1.290	039762109 ARDNA	1,700	108,147.30	131,750.00
ARENA PHARMACEUTICALS INC	0.000	040047102 ARNA	79,557	586,668.14	493,253.41
ARGONAUT GROUP INC	0.000	040157109 AGII	91,610	1,413,254.84	1,423,619.40
ARGOSY GAMING COMPANY	0.000	040228108 AGY	27,500	723,620.78	714,725.00
ARIAD PHARMACEUTICAL	0.000	04033A100 ARIA	29,200	132,664.76	217,540.01
ARIBA INC	0.000	04033V104 ARBA	324,300	1,086,345.69	972,900.01
ARKANSAS BEST CORP	1.019	040790107 ABFS	26,200	563,625.34	822,418.00
ARMOR HOLDINGS INC	0.000	042260109 AH	24,600	463,601.68	647,226.00
ARQULE INC	0.000	04269E107 ARQL	30,800	135,164.87	150,304.00
ARRIS GROUP INC.	0.000	04269Q100 ARRS	239,100	1,341,979.75	1,731,083.98
ARROW ELECTRONICS	0.000	042735100 ARW	289,600	5,337,941.43	6,701,344.00
ARROW FINL CORP	3.168	042744102 AROW	10,075	280,858.80	279,782.75
ARROW INTL INC	1.281	042764100 ARRO	33,300	755,695.16	831,834.00
ARTESYN TECHNOLOGIES	0.000	043127109 ATSN	57,800	399,336.15	492,456.00
ARTHRUCARE CURP	0.000	0431361UU ARTC	62,800	1,044,349.16	1,538,600.02
ARIISAN COMPONENTS INC	0.000	042923102 ARTI	13,800	328,042.54	282,900.00 6 112 000 00
ARVINMERIIUK INC.	1.058	0433331U1 ARM	∠53,400 34 300	5,U25,433.Ub	0,112,008.00
ASBURI AUTUMOTIVE GROUP	0.000	0434301U4 ABG	34,ZUU	555,41/.32 2 FE4 240 21	012,522.00
ACCENTIAL SUFTWAKE COKP	0.000	V02516105 ASTSF	⊥34,99∠ 21 E20	2,334,24U.3L	3,500,342.56 222 204 10
VCAI VND ING WOE TEOT TIMITED	2.000	037899101 APPB 038020103 Q ABI 03815A106 APN 038197109 AFCO 03820C105 AIT 038222105 AMAT 03822W109 AMCC 038237103 APSG 037933108 AHG 038336103 Q ATR 03836W103 WTR 03839G105 AQNT 03840P102 ILA 038521100 RMK 03875Q108 ARB 03937R102 ARJ 039380100 Q ACI 039483102 Q ADM 039670104 ACAT 039762109 ARDNA 040047102 ARNA 040157109 AGII 040228108 AGY 04033A100 ARIA 04033V104 ARBA 040790107 ABFS 042260109 AH 04269E107 ARQL 04269E107 ARGD 043136100 ARTC 042923102 ARTI 043353101 ARM 043436104 ABG 04362P207 ASCL V02516105 ASTSF 044204105 Q ASH	41,53U 170 000	122,086.76 6,860,428.56	322,304.10 7 977 929 FF
APPLIED MATERIALS INC. APPLIED MICRO CIRCUITS CORP APPLIED SIGNAL TECHNOLOGY INC APPLA HEALTHCARE GP. INC. APTAR GROUP INC. AQUA AMERICA INC AQUANTIVE INC AQUILA INC ARAMARK CORP CL B ARBITRON INC ARCH CHEMICALS INC. ARCHE DANIELS MIDLAND CO ARCTIC CAT INC. ARCHER DANIELS MIDLAND CO ARCTIC CAT INC. ARGONAUT GROUP INC ARROW ELECTRONICS ARROW FINL CORP ARROW FINL CORP ARROW INTL INC ARTESYN TECHNOLOGIES ARTHROCARE CORP ARTISAN COMPONENTS INC ARVINMERITOR INC. ASBURY AUTOMOTIVE GROUP ASCENTIAL SOFTWARE CORP ASE TEST LIMITED ASHLAND INC	2.490	DIIZUIIUS Q ASH	170,000	0,000,420.50	1,011,343.33

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value				
Group - COMMON STOCK									
Instrument	- COM	COMMON STOCK							
ASIAINFO HLDGS INC	0.000	04518A104 ASIA	88,800	752,529.16	593,184.00				
ASK JEEVES INC	0.000	045174109 ASKJ	109,900	1,174,805.97	1,991,388.00				
ASPECT COMMUNICATIONS CORP	0.000	045230102 ASPT	107 053	512 728 18	1,687,155.29				
ASPECT MEDICAL SYSTEMS INC	0.000	045235108 ASPM	26,400	234,949.50	301,224.00				
ASPEN TECHNOLOGY INC	0.000	045327103 A7DN	76,400	395,267.15 3,896,389.11	783,863.99				
ASSOCIATED BANC-CORP.	3.188	045487105 ASBC	131,100	3,896,389.11	5,591,415.00				
ASTEC INDUSTRIES INC	0.000	046224101 ASTE	30,500 160,900	476,778.40 4,888,351.78	374,235.00				
ASTORIA FINANCIAL CORP.	2.365	046265104 AF	160,900	4,888,351.78	374,235.00 5,985,479.99				
ASV INC	0.000	001963107 ASVI	20,290	497,070.79 603,491.93	758,034.40 957,720.00 1,121,150.10				
ASYST TECHNOLOGIES INC	0.000	04648X107 ASYT	55,200	603,491.93	957,720.00				
AT RD INC	0.000	04648K105 ARDI	84,297	1,019,853.95	1,121,150.10				
AT&T CORPORATION	4.679	001957505 Q T	1,358,900 5,150,880	43,841,802.32 71,567,052.68	27,585,669.99				
AT&T WIRELESS SERVICES INC	0.000	00209A106 AWE	5,150,880	71,567,052.68	41,155,531.20				
ATARI INC	0.000	04651M105 ATAR	11,500	47,873.35 704,155.19	48,300.00 657,800.00				
ATHEROGENICS INC	0.000	047439104 AGIX	11,500 44,000	704,155.19	657,800.00				
ATLANTIC COAST AIRLINES HOLDINGS INC.	0.000	048396105 ACAI	125,278	1,340,090.63 2,459,518.08	1,240,252.20				
ATMEL CORP	0.000	049513104 ATML	125,278 459,900	2,459,518.08	1,240,252.20 2,763,998.99 997,334.00 1,314,630.00 596,192.00				
ATMI INC	0.000	00207R101 ATMI	43,100	984,679.16 1,340,734.57 598,345.54	997,334.00				
ATMOS ENERGY CORP.	5.020		54,100	1,340,734.57	1,314,630.00				
ATRIX LABS INC	0.000	04962L101 ATRX	24,800	598,345.54	596,192.00				
ATWOOD OCEANICS	0.000	050095108 ATW	38,700	1,127,323.51 645,913.17	1,236,078.01				
AUDIOVOX CORP	0.000	050757103 VOXX	38,700 49,965	645,913.17	641,550.60				
AUGUST TECHNOLOGY INC	0.000	05106U105 AUGT	54,600	978,131.28 439,042.56	1,012,830.00 513,020.00 6,358,846.00 11,523,761.42 48,435,108.01				
AUTOBYTEL INC	0.000	05275N106 ABTL	54,600 56,500	439,042.56	513,020.00				
AUTODESK INC.	0.488	052769106 O ADSK	258,700	4,851,902.26	6,358,846.00				
AUTOLIV, INC	1.593	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	306,076	4,851,902.26 9,094,603.30 43,220,781.88	11,523,761.42				
AUTOMATIC DATA PROC.	1.413	053015103 O ADP	1,222,800	43,220,781.88	48,435,108.01				
AUTONATION INC	0.000	05329W102 AN	758,100	12,659,405.82	13,926,297.00				
AUTOZONE INC	0.000	053332102 AZO	758,100 136,900	9,380,401.48	11.665.249.01				
AVANEX CORP	0.000	05348W109 AVNX	69,800	290,690.54	348,301.99 214,267.99 258,580.00 13,834,153.97 7,019,306.01				
AVANT IMMUNOTHERAPEUTICS INC	0.000	053491106 AVAN	78,200	290,690.54 193,109.09	214,267.99				
AVATAR HLDGS INC	0.000	053494100 AVTR	7,000 1,069,099	193,109.09 229,102.34 9,740,077.08	258,580.00				
AVAYA INC	0.000	053499109 AV	1.069.099	9.740.077.08	13.834.153.97				
AVERY DENNISON	2.641	053611109 O AVY	125,300	6,145,676.34	7.019.306.01				
AVIALL INC.	0.257	05366B102 O AVL		494,730.33	640,562.99				
AVID TECHNOLOGY INC.	0.000	05367P100 AVID	61,892	494,730.33 1,595,951.10	2,970,816.00				
AVISTA CORP	2.759		58,200	991,965,00	1.054.584.00				
AVNET INC.	1.385	053807103 O AVT	58,200 510,200	8.718.305.59	11.050.932.00				
AVOCENT CORPORATION	0.000	053893103 AVCT	135,332	4.003.447.33	4.942.324.65				
AVON PRODUCTS	1.244	054303102 Q AVP	462,400	991,965.00 8,718,305.59 4,003,447.33 16,851,154.51	31.207.376.00				
		x	,	-,,	,,				

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
I	nstrument - COM	COMMON STOCK			
AVX CORP.	0.902	002444107 AVX	98,500	1,132,624.68	1,637,070.01
AXCELIS TECHNOLOGIES INC	0.000	054540109 ACLS	218,900	1,849,282.76	2,237,158.01
AZTAR CORP.	0.000	054802103 AZR	53,700	882,015.72	1,208,250.00
BAKER HUGHES CORP	1.430	057224107 Q BHI	425,011	12,214,841.79	13,668,353.76
BALDOR ELECTRIC	2.450	057741100 BEZ	35,400	781,806.98	808,890.00
BALDWIN & LYONS INC	1.425	057755209 BWINB	9,100	226,405.57	255,346.00
BALL CORPORATION	1.007	058498106 Q BLL	111,500	4,865,739.32	6,642,054.98
BALLY TOTAL FITNESS HLDGS	0.000	05873K108 BFT	96,751	1,224,263.48	677,257.00
BANCFIRST CORP	1.703	05945F103 BANF	9,808	552,486.05	575,749.22
BANCORPSOUTH INC	3.035	059692103 BXS	175,400	3,795,447.56	4,160,487.98 129,762.00
BANCTRUST FINANCIAL GROUP INC	3.245	05978R107 BTFG	8,100	129,276.42	129,762.00
BANDAG INC	3.155	059815100 Q BDG	10,000		
BANK MUT CORP	1.229	063750103 BKMU	10,000 141,485	1,465,481.76	1,611,514.14
BANK OF AMERICA CORP.	3.978	060505104 Q BAC	3,1/3,4/0	178,687,835.89	255,242,192.09
BANK OF BERMUDA LTD	2.580	G07644100 BBDA	8,100	295,073.58	364,095.02
BANK OF GRANITE CORP	3.978 2.580 2.203 2.843 2.294	062401104 GRAN	16,000	299,086.15	348,480.00
BANK OF HAWAII CORP	2.843	062540109 BOH	115,000	3,087,071.46	4,853,000.00
BANK OF NEW YORK CO, INC	2.294	064057102 Q BK	1,493,200	45,700,183.21	49,454,784.01
BANK OF THE OZARKS I	1.155	063904106 OZRK	11,800	234,217.65	265,618.00
BANK ONE CORPORATION	2.193	06423A103 Q ONE	2,291,300	91,878,694.55	104,460,366.97
BANKATLANTIC BANCORP INC	0.694		82,100		1,559,899.98
BANKNORTH GROUP INC.	2.336	06646R107 BNK	309,800	5,752,170.40	10,077,794.01
BANKRATE INC	0.000	06646V108 RATE	17,400	240,087.94	215,412.00
BANKUNITED FINANCIAL CORP-A	0.000	06652B103 BKUNA	28,400	510,835.80	732,436.00
BANNER CORP	2.544	06652V109 BANR	28,798	609,167.87	724,269.70
BANTA CORP	1.679	066821109 BN	31,775	1,055,402.09	1,286,887.50
BANKUNITED FINANCIAL CORP-A BANNER CORP BANTA CORP BARD C. R. INC. BARNES & NOBLE INC. BARNES GROUP INC.	1.132	067383109 Q BCR	90,700	5,030,925.18	7,369,375.03
BARNES & NOBLE INC.	0.000	067774109 BKS	201,784	5,886,026.00	6,628,604.41
BARNES GROUP INC.	2.476	067806109 B	9,600	194,707.26	310,176.00
BARR PHARMACEUTICALS INC.	0.000	068306109 BRL	112,500	5,764,557.86	8,656,875.00
BARRA INC	0.000	068313105 BARZ	18,000	582,897.56	638,820.00
BASSETT FURNITURE INDS.	4.848	070203104 Q BSET	25,400	435,984.67	419,100.00
BAUSCH & LOMB INC	1.001	071707103 Q BOL	125,400	5,581,734.63	6,508,260.01
BAXTER INTL	1.906	071813109 Q BAX	1,199,300	31,514,833.10	36,602,635.99
BAY VIEW CAPITAL COPR	28.504 3.312	07262L101 BVC	76,900	449,508.36	164,566.00
BB&T CORPORATION		054937107 BBT	992,000	32,377,923.14	38,330,879.98
BE AEROSPACE INC.	0.000	073302101 BEAV	27,500	104,964.61	148,500.00
BEA SYSTEMS INC	1.000	073325102 BEAS 073902108 BSC	981,300	12,222,565.22	12,069,990.00
BEAR STEARNS COMPANIES INC BEARINGPOINT INC	0.000	073902108 BSC 074002106 BE	266,700 249,900	15,466,857.99	21,322,665.00 2,521,491.00
BEARINGPOINT INC	0.000	0.4007100 RF	249,900	2,375,728.03	2,521,491.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value				
	Group - COMMON ST Instrument - COM								
		COMMON STOCK							
BEAZER HOMES USA INC BEBE STORES INC BECKMAN COULTER INC. BECTON DICKINSON & COMPANY BED BATH & BEYOND INC	0.409	075560105 BZH	19.631	1,768,431.66	1.917.163.46				
BEBE STORES INC	0.000	075571109 BEBE	5,700	151,227.68	148,143.00 6,249,904.30 15,831,001.14				
BECKMAN COULTER INC.	0.865	075811109 BEC	122,957	4,465,097.46	6,249,904.30				
BECTON DICKINSON & COMPANY	1.458	075887109 O BDX	384,808	4,465,097.46 11,241,987.62	15,831,001.14				
BED BATH & BEYOND INC	0.000	075896100 BBBY	644,900	16,687,739.58	27,956,415.02				
BEI TECHNOLOGIES INC	0.200	05538P104 BEIQ	644,900 178,300	11,241,987.62 16,687,739.58 2,444,712.17 348,385.92 689,921.45 115,595,301.87 3,818,880.10 3,286,548.52 1,812,961.75 236,042.53 6,780,306.77 201,935.83 345,189.12 24,789,294.36 1,003,174.17 113,898.47	3,566,000.00				
BEL FUSE INC-CL B	0.612	077347300 BELFB	12,000	348,385.92	391,560.00				
BELDEN INC.	0.948	077459105 BWC	27,100 3,599,689 210,600	689,921.45	571,539.00				
BELLSOUTH	3.533	079860102 Q BLS	3,599,689	115,595,301.87	101,871,198.72				
BELO CORP	1.340	080555105 Q BLC	210,600 79,000	3,818,880.10	5,968,404.01				
BEMIS CO.	2.240	081437105 Q BMS	79,000	3,286,548.52	3,950,000.02				
BENCHMARK ELECTRONICS INC	0.000	08160H101 BHE	72,036 16,800	1,812,961.75	2,507,573.16				
BENTLEY PHARMACEUTIC	0.000	082657107 BNT	16,800	236,042.53	223,440.00				
BERKLEY (WR) CORP	0.801	084423102 BER	212,805	6,780,306.77	7,437,569.74				
BERKSHIRE HILLS BANC	1.326	084680107 BHL	7,000	201,935.83	253,400.00				
BERRY PETE CO	2.172	085789105 BRY	19,100	345,189.12	386,775.00				
BEST BUY COMPANY INC	0.765	086516101 BBY	637,200	24,789,294.36	33,287,328.00				
BEVERLY ENTERPRISES	0.000	087851309 BEV	637,200 158,000 4,700	1,003,174.17 113,898.47 797,951.43 8,104,785.90 2,474,012.02 651,111.70 19,391,931.33 301,027.43 569,562.78 11,968,247.10 136,666.99 196,418.94 3,132,175.43 6,726,611.92 6,857,724.83 6,432,490.06 1,036,095.93	1,357,220.00				
BHA GROUP HOLDINGS INC	1.988	055446108 BHAG	4,700 47,300	113,898.47	118,205.00				
BIG 5 SPORTING GOODS CORP	0.000	08915P101 BGFV	47,300	797,951.43	990,935.00				
BIG LOTS, INC.	0.000	089302103 BLI	470,408	8,104,785.90	6,684,497.70				
BIO RAD LABS INC	0.000	090572207 BIO	44,200 66,400	2,474,012.02	2,549,014.01				
BIO-REFERENCE LABS I	0.000	09057G602 BRLI	66,400	651,111.70	869,840.00				
BIOGEN IDEC INC	0.000	09062X103 BIIB	542,635 22,800	19,391,931.33	19,958,115.31				
BIOLASE TECHNOLOGY INC	0.000	090911108 BLTI	ZZ,800	301,027.43	378,480.00				
BIOMARIN PHARMACEUII	0.000	09061G101 BMRN 090613100 BMET	55,300	11 060 247 10	10 405 254 00				
DIODELLANCE CODD	0.412	090013100 BME1 090951104 BREL	55,300 505,500 6,100	126 666 00	201 702 00				
DIOCITE INC	0.000	090931104 BREL 090945106 BSTE	6,100	106 /10 0/	101 070 00				
BIOSILE INC.	0.000	055472104 BSG	6,600 173,000	2 122 175 42	2 574 240 01				
BI SERVICES CO	0.000	055482103 BJS	257 800	6 726 611 92	9 255 020 02				
B.T'S WHOLESALE CLUB INC	0.000	05548J106 BJ	257,800 290,600	6 857 724 83	6 672 176 00				
BLACK & DECKER	1 703	091797100 O BDK	159,400	6 432 490 06	7 861 607 98				
BLACK BOX CORPORATION	0 434	091826107 BBOX	22 700	1,036,095.93	1,045,789.00				
BLACK HILLS CORP	4.022	092113109 BKH	22,700 33,900	1 005 538 10	1 011 237 00				
BLACKROCK INC	1.506	09247X101 BLK	42.845	1,960,539.30	2.275.497.93				
BLAIR CORP.	2.465	092828102 O BL	42,845 8,000	179,531.44	194,720.00				
BLOCKBUSTER INC. CLASS A	0.445	093679108 Q BBI	219,400 800	1/9,531.44 3,865,016.11 10.040.10	3,938,230.01				
BLUE RHINO CORP	0.000	095811105 RINO		10,040.10	11,112.00				
BELO CORP BEMIS CO. BENCHMARK ELECTRONICS INC BENCHMARK ELECTRONICS INC BENTLEY PHARMACEUTIC BERKLEY (WR) CORP BERKSHIRE HILLS BANC BERRY PETE CO BEST BUY COMPANY INC BEVERLY ENTERPRISES BHA GROUP HOLDINGS INC BIG 5 SPORTING GOODS CORP BIG LOTS, INC. BIO RAD LABS INC BIO-REFERENCE LABS I BIOGEN IDEC INC BIOLASE TECHNOLOGY INC BIOMARIN PHARMACEUTI BIOMET INC. BIORELIANCE CORP BIOSITE INC. BISYS GROUP INC. BJ SERVICES CO BJ'S WHOLESALE CLUB INC. BLACK & DECKER BLACK BOX CORPORATION BLACK HILLS CORP BLACKROCK INC BLAIR CORP. BLOCKBUSTER INC. CLASS A BLUE RHINO CORP BLYTH INC.	0.931	09643P108 BTH	104,538	2,884,399.67	2,275,497.93 194,720.00 3,938,230.01 11,112.00 3,368,214.37				
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S				
		COMMON STOCK			
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BMC SOFTWARE	0.000	055921100 BMC	938,183	20,007,466.05	17,497,112.95
BOB EVANS FARMS	1.478	096761101 Q BOBE	44,600	1,272,136.91	1,447,716.00
BOCA RESORTS INC	0.000	09688T106 RST	30.100	401,188.79	450,296.00
BOEING CO	1.613	097023105 Q BA	30,100 1,394,600	50,296,442.79 6,472,268.78 1,217,275.13 321,665.92 60,378.10 160,655.22 4,976,432.03 3,876,807.60 871,271.75 125,141.06 318,401.39 760,347.10 19,497,328.21 3,944,973.39 641,863.39 504,242.20 111,904.33 292,915.01 492,259.62 4,979,571.23 953,115.67	58,768,444.01
BOISE CASCADE CORP	1.825	097383103 Q BCC 05561Q201 BOKF	224,188	50,296,442.79 6,472,268.78 1,217,275.13	7,366,817.68
BOK FINL CORP	0.000	05561Q201 BOKF	31,901	1,217,275.13	1,235,206.73
BOMBAY COMPANY	0.000	097924104 BBA	26,500	321,665.92	215,710.00
BON-TON STORES	0.900	09776J101 BONT	21,000	60,378.10	233,100.00
BONE CARE INTL INC	0.000	098072101 BCII	26,500 21,000 11,300 247,215 65,400 85,500	160,655.22	143,962.00
BORDERS GROUP INC	1.459	099709107 BGP	247,215	4,976,432.03	5,418,952.79
BORG WARNER INC.	1.175	099724106 BWA	65,400	3,876,807.60	5,563,578.01
BORLAND SOFTWARE CORPORATION	0.000	099849101 BORL	85,500 8,400	871,271.75	831,915.00
BOSTON BEER INC	0.000	100557107 SAM	8,400	125,141.06	152,376.00
BOSTON COMMUNICATIONS GROUP	0.000	100582105 BCGI	19,300	318,401.39	179,297.00
BOSTON COMMUNICATIONS GROUP BOSTON PRIVATE FINL HOLDING BOSTON SCIENTIFIC CORP. BOWATER INC. BOWNE & CO INC. BOYD GAMING COPR BOYDS COLLECTION LTD BRADLEY PHARMACEUTIC BRADY CORPORATION BRIGGS & STRATTON BRIGGTHORIZON FAMIL BRIGHTPOINT INC. BRINKER INTERNATIONAL INC BRINKS COMPANY BRISTOL—MYERS SQUIBB BROADCOM CORP CL A BROADVISION INC BROCADE COMMUNICATIONS SYSTEM	0.805	101119105 BPFH	34,500 1,359,069	760,347.10	856,980.00
BOSTON SCIENTIFIC CORP.	0.000	101137107 BSX	1,359,069	19,497,328.21	49,959,376.43
BOWATER INC.	1.727	102183100 Q BOW	86,900 40,600	3,944,973.39	4,024,338.99
BOWNE & CO INC.	1.622	103043105 BNE	40,600	641,863.39	550,536.00
BOYD GAMING COPR	1.858	103304101 BYD	29,200	504,242.20	471,288.00
BOYDS COLLECTION LTD	0.000	103354106 FOB	22,900	111,904.33	97,325.00
BRADLEY PHARMACEUTIC	0.000	104576103 BDY	13,600	292,915.01	345,848.00
BRADY CORPORATION	2.061 1.958	104674106 BRC	17,200 101,600	492,259.62	700,900.00
BRIGGS & STRATION	0.000	109043109 Q BGG 109195107 BFAM	101,600	4,9/9,5/1.23	6,847,839.98
BRIGHT HORIZON FAMIL	0.000	109195107 BFAM 109473405 CELL	25,554 44,900	953,115.07	1,073,268.00 774,525.00
BRIGHIPUINI INC.	0.000	1094/3405 CELL 109641100 EAT	100 000	5,091,680.72	6,303,450.73
BRINGER INTERNALIONAL INC	0.000	109691100 EAT 109696104 O BCO	190,092	2,146,114.03	2,516,493.00
DDICTOL MVEDC COLLED	3.916	110122108 O BMY	190,092 111,300 3,866,200	127,300,711.49	2,516,493.00 110,573,320.01
BROADCOM CORD CI. A	0.000	111320107 BRCM	3,800,200	51,134,916.66	13 584 865 00
BROADUTSTON INC	0.000	111412607 BVSN	398,500 31,000	178,866.10	13,584,865.00 132,060.00 1,720,128.00 489,630.00 2,557,592.18
BROCADE COMMUNICATIONS SYSTEM	0.000	111412007 BVSN 111621108 BRCD	297 600	2,265,639.96	1 720 128 00
BROOKFIELD HOMES CORP	0.620	112723101 BHS	297,600 19,000	327,898.62	489 630 00
BROOKLINE BANCORP IN	2.216	11373M107 BRKL	166,727	2,431,176.45	2 557 592 18
BROOKS AUTOMATION INC	0.000	114340102 BRKS	52,200	1 426 588 52	1,261,674.00
BROOKSTONE INC	0.000	114537103 BKST	51,800	720.498.01	1 102 050 00
BROOKTROUT INC	0.000	114580103 BRKT	59,000	1,426,588.52 720,498.01 803,002.05	742,220.00
BROWN & BROWN INC	0.858	115236101 BRO	91,770	2,977,553.42	2,992,619.70
BROWN SHOE COMPANY INC	1.054	115736100 Q BWS	21,500	518,035.76	815,495.00
BROWN-FORMAN -CL B	1.819	115637209 Q BF.B	21,500 30,400	2,142,664.59	2,840,879.99
BRUNSWICK CORP	1.570	117043109 Q BC	185,400	4,166,038.73	7,103,838.00 742,220.00 2,992,619.70 815,495.00 2,840,879.99 5,901,281.99
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value		
Group - COMMON STOCK							
	- COM						
BRUSH ENGINEERED MATERIALS	3.135	117421107 BW	46,640	512,904.31	714,058.40		
BRYN MAWR BK CORP	1.633	117665109 BMTC	25,507	512,904.31 583,027.97 256,879.93 685,977.38 393,035.76 272,587.52 351,986.25 287,716.21 761,313.73 24,494.953.82	624,666.43		
BSB BANCORP	2.531	055652101 BSBN	9 700	256,879.93	383,150.00		
BUCA INC.	0.000	117769109 BUCA	122,100	685,977.38	831,501.00		
BUCA INC. BUCKEYE TECHNOLOGIES INC. BUCKEYE TNC	0.000	118255108 BKI	32,300 13,500	393,035.76	324,614.99		
		118440106 BKE	13,500	272,587.52	299,024.99		
BUILDING MATERIALS HLDG. CORP.	1.545	120113105 BMHC	27,000	351,986.25	419,310.00		
BUNGE LIMITED	1.306	G16962105 BG	9.346	287,716.21	307,670.32		
BUNGE LIMITED BURLINGTON COAT FACTORY WAREHOUSE	0.141	121579106 BCF	42,800	761,313.73	905,648.00		
BURLINGTON NORTHERN SANTA FE	1.854	12189T104 Q BNI	868,919	24,494,953.82 12,795,929.42	28,109,529.66 17,101,344.01 55,000.00 1,677,291.00 5,595,516.00		
BURLINGTON RESOURCES	1.083	122014103 Q BR	308,800	12,795,929.42	17,101,344.01		
BUTLER MANUFACTURING CO.	0.727	123655102 BBR	2,500	53,034.01	55,000.00		
C-COR ELECTRONICS	0.000	125010108 CCBL	150,700	623,117.76	1,677,291.00		
C-COR ELECTRONICS C.H.ROBINSON WORLDWIDE INC	1.266	12541W100 CHRW	2,500 150,700 147,600	4,189,500.10	5,595,516.00		
C&D TECHNOLOGIES INC. C&F FINANCIAL CORP CABLE DESIGN TECHNOLOGIES	0.286	124661109 CHP	24,700	577,957.23	473,499.00		
C&F FINANCIAL CORP	2.015	124660104 CFFI	24,700 7,200	316,128.14	285,840.00		
CABLE DESIGN TECHNOLOGIES	0.000	126924109 CDT	88,228	1,031,621.65	793,169.72		
CABLEVISION SYSTEMS NEW YORK GROUP-A	0.000	126960100 000	216,100	4,458,170.72	5,054,578.99		
CABOT CORP	1.884	127055101 CBT	113,500	2,645,265.32	3,613,839.98		
CABOT MICROELECTRONICS CORPORATION	0.000		36,139	1,854,997.31	1,770,811.00		
CABOT MICROELECTRONICS CORPORATION CABOT OIL & GAS CORP.	0.545	127097103 O COG	36,139 24,500	543,501.04	719,075.00		
CACI INTERNATIONAL INCCL A CADENCE DESIGN SYS INC CAESARS ENTERTAINMENT INC	0.000	127190304 CAI	34,700	907,672.91	1,687,114.00		
CADENCE DESIGN SYS INC	0.000	127387108 CDN	569,200	9,681,276.74	10,234,216.03		
CAESARS ENTERTAINMENT INC	0.000	127687101 CZR	842,620	8,804,557.41	9,125,574.61		
CAL DIVE INTERNATIONAL INC	0.000	127914109 CDIS	40,005	848,293.50	964,520.55		
CALGON CARBON CORP.	1.932	129603106 O CCC	40,005 149,300	1,098,928.83	927,153.00		
CALIFORNIA AMPLIFIER INC	0.000		44,900	650,229.28	631,743.00		
CAESARS ENTERTAINMENT INC CAL DIVE INTERNATIONAL INC CALGON CARBON CORP. CALIFORNIA AMPLIFIER INC CALIFORNIA MICRO DEVICES CORP CALIFORNIA PIZZA KITCHEN INC	0.000	130439102 CAMD	99,800	755,197.72	911,174.00		
CALIFORNIA PIZZA KITCHEN INC	0.000	13054D109 CPKI	11,700	254,114.97	235,521.00		
CALIFORNIA WTR SVC G	4.105	130788102 CWT	13,100	377,361.90	358,940.00		
CALLAWAY GOLF COMPANY	1.661	131193104 ELY	210,300	3,003,226.48	3,543,555.01		
CALLIDUS SOFTWARE INC	0.000	13123E500 CALD	12,195	224.430.61	215,729.55		
CALPINE CORPORATION	0.000	131347106 CPN	1,266,000	13.756.523.47	6.089.459.98		
CAMBREX CORP.	0.475	132011107 CBM	17,100	411.894.21	431,946.00		
CAMCO FINANCIAL CORP	3.346	132618109 CAFI	9,100	150,246.09	157,703.00		
CAMDEN NATL CORP	2.635	133034108 CAC	9,700	268.990.81	294,492.00		
CALIFORNIA PIZZA KITCHEN INC CALIFORNIA WTR SVC G CALLAWAY GOLF COMPANY CALLIDUS SOFTWARE INC CALPINE CORPORATION CAMBREX CORP. CAMCO FINANCIAL CORP CAMDEN NATL CORP CAMPBELL SOUP CO. CANDELA CORP CANTEL MEDICAL CORP CAPITAL CITY BK GROU	2.350		415,100	4,189,500.10 577,957.23 316,128.14 1,031,621.65 4,458,170.72 2,645,265.32 1,854,997.31 543,501.04 907,672.91 9,681,276.74 8,804,557.41 848,293.50 1,098,928.83 650,229.28 755,197.72 254,114.97 377,361.90 3,003,226.48 224,430.61 13,756,523.47 411,894.21 150,246.09 268,990.81 10,952,901.43 558,429.34 110,629.51 495,582.26	11.124.680.00		
CANDELA CORP	0.000	136907102 CLZR	52,200	558,429.34	948,996.00		
CANTEL MEDICAL CORP	0.000	138098108 CMN	8,200	110,629.51	132,758.00		
CAPITAL CITY BK GROU	1.565		12,700	495,582.26	584,073.00		
	1.555		12,.00	130,002.20	201,0.2.00		

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON SI	OCK.			
	Instrument - COM	COMMON STOCK			
CAPITAL CORP OF THE WEST CAPITAL ONE FINANCIAL CORP. CAPITOL BANCORP LTD CAPITOL FED FINL CAPTARIS INC. CARAUSTAR INDUSTRIES INC.	0.000	140065103	9,700	321,890.37	384,508.00
CAPITAL CORP OF THE WEST	0.000	140065103 CCOW 14040H105 COF		19,437,860.18	25,594,703.99
CAPITAL ONE FINANCIAL CORP.	2.112	14040H105 COF 14056D105 CBC	417,600 11,700	322,874.72	332,280.00
CAPITOL BENCORP LID	5.546	14050D105 CBC 14057C106 CFFN	35,200	1,040,984.21	1,269,312.00
CAPITOL FED FINL	0.000	14057C106 CFFN 14071N104 CAPA	10,600	59,319.72	59,572.00
CAPIARIS INC.	0.869	14071N104 CAPA 140909102 CSAR	31,700	337,740.43	437,460.00
CARBO CERAMICS, INC.	0.780	140709102 CSAR 140781105 CRR	12,400	424,049.76	635,500.00
CARDIAC SCIENCE INC	0.000	141410209 DFIB	62,000	177,056.42	247,380.00
CARDINAL HEALTH INC.	0.196	141410209 DF1B	837,900	37,877,957.16	51,245,963.99
CARDIODYNAMICS INTL	0.000	141597108 Q CAR 141597104 CDIC	40,100	140,799.92	239,397.00
CAREER EDUCATION CORP	0.000	141665109 CECO	355,500	9,401,421.11	14,244,884.99
CAREMARK RX INC	0.000	141705103 CMX	751,200	19,334,263.29	19,027,895.98
CARLISLE COS INC	1.445	142339100 CSL	70,400	3,216,699.40	4,284,544.02
CARMAX INC.	0.000	143130102 KMX	198,600	6,005,213.33	6,142,698.00
CARMIKE CINEMAS INC	0.000	143436400 CKEC	05.000	624,432.17	902 615 00
CARPENTER TECHNOLOGY	1.116	144285103 CRS	56,000	1,463,009.31	902,615.00 1,655,920.00 1,051,680.00
CARRIER ACCESS CORP	0.000	144460102 CACS	84,000	812,221.20	1.051.680.00
CASCADE BANCORP	1.661	147154108 CACB	15,200	272.858.55	292,752.00
GIGGIRE GORR	1 000	147195101 O CAE	12,400	231,573.52	276,520.00
CASCADE CORP. CASCADE NATURAL GAS CORP. CASELLA WASTE SYS IN CASEY'S GENERAL STORES INC.	4.551	147339105 CGC		109.766.78	124,431.01
CASELLA WASTE SYS IN	0.000	147448104 CWST	108,600	109,766.78 1,159,462.09	124,431.01 1,486,734.00
CASEY'S GENERAL STORES INC.	0.792	147528103 CASY	141,300	1 004 000 00	0 405 350 00
CASH AMERICAN INT'L. INC.	0.330	14754D100 PWN	69,100	975,456.84	1,463,538.00
CASUAL MALE RETAIL GROUP INC	0.000	148711104 CMRG	18,100	104,182.33	125,614.00
CATALINA MARKETING CORP	0.000	148867104 POS	38,000	647,755.69	766,080.00
CATAPULT COMMUNICATIONS CORP	0.000	149016107 CATT	8,665	98,724.64	125,642.50
CATERPILLAR INC.	1.782	149123101 Q CAT	576,900	26,880,480.99	47,894,238.01
CATHAY GENERAL BANCORP	1.005	149150104 CATY	23,992	1,117,340.78	1,335,874.56
CATO CORP CL A	3.122	149205106 CTR	16,300	266,823.04	334,150.00
CAVALRY BANCORP INC	1.366	149547101 CAVB	6,200	105,392.94 323,364,38	2,495,358.00 1,463,538.00 125,614.00 766,080.00 125,642.50 47,894,238.01 1,335,874.56 334,150.00 108,934.00 327,470.00 8.026.947.99
CB BANCSHARES INC HA	2.286	124785106 CBBI	5,200	323,364.38	327,470.00
CBRL GROUP INC.	1.150	12489V106 Q CBRL	209,800	7,759,520.53	8,026,947.99
CCBT FINL COS INC	2.174	12500Q102 CCBT	4,300	112,934.79	150,285.00
CCC INFORMATION SVCS	0.000	12487Q109 CCCG	31,597	500,798.49	533,989.30
CDI CORP.	1.099	125071100 CDI	23,500	691,445.92	769,625.00
CDW CORP	0.519	12512N105 CDWC	114,900	4,728,801.35	6,636,624.00
CEC ENTERTAINMENT, INC.	0.000	125137109 CEC	28,300	742,409.30 3,332,554.76	1,341,137.00
CELERA GENOMICS GROUP	0.000	038020202 CRA			3,811,339.99
CELGENE CORP	0.000	151020104 CELG	150,600	5,352,618.89	6,780,012.00
CELL GENESYS INC	0.792 0.330 0.000 0.000 0.000 1.782 1.005 3.122 1.366 2.286 1.150 2.174 0.000 1.099 0.519 0.000 0.000 0.000	150921104 CEGE	86,600	1,002,142.78	1,120,604.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group -	- COMMON ST	OCK			
Instrument		COMMON STOCK			
CELL THERAPEUTICS INC	0.000	150934107 CTIC	88,100	905,008.44	766,470.00
CENDANT CORP.	0.000	151313103 CD	2,027,937		45,162,156.99
CENTENE CORP	0.000	15135B101 CNC	21,100	502,556.80	591,011.00
CENTER BANCORP INC	1.831	151408101 CNBC	9,100	502,556.80 149,567.37	178,906.00
CENTER FINANCIAL CORP	1.174	15146E102 CLFC	5,600	88,152.18	152,600.00 7,418,664.00
CENTERPOINT ENERGY INC	4.128	15189T107 Q CNP	5,600 765,600	9,867,355.87	7,418,664.00
CENTEX CONSTRUCTION	0.331	15231R109 CXP	19,900	9,867,355.87 1,036,218.18 7,366,873.25 878,872.85 174,359.95 170,829.22 291,000.00 518,141.63 700,853.24 651,122.63 627,244.96 253,628.88 74,423.16 122,565.66 481,855.44	1,199,373.00
CENTEX CORP	0.148	152312104 Q CTX	112,047	7,366,873.25	12,061,859.55
CENTEX CORP CENTILLIUM COMMUNICATIONS INC CENTRAL COAST BANCOR CENTRAL EUROPEAN DISTRIBUTION CORP CENTRAL FREIGHT LINES INC CENTRAL GARDEN & PET CENTRAL HUDSON GAS & ELEC.	0.000	152319109 CTLM	112,047 160,500	878,872.85	903,615.00
CENTRAL COAST BANCOR	0.000	153145107 CCBN	9,900	174,359.95	179,586.00
CENTRAL EUROPEAN DISTRIBUTION CORP	0.000	153435102 CEDC	8,400	170,829.22	265,440.00
CENTRAL FREIGHT LINES INC	0.000	153491105 CENF	19,400	291,000.00	344,350.00
CENTRAL GARDEN & PET	0.000	153527106 CENT	19,100	518,141.63	535,373.01
CENTRAL HUDSON GAS & ELEC.	4.605	12541M102 CHG	17,400	700,853.24	816,060.00
CENTRAL PACIFIC FINANCIAL CORP	2.130	154760102 CPF	24,500	651,122.63	735,980.00
CENTRAL HUDSON GAS & ELEC. CENTRAL PACIFIC FINANCIAL CORP CENTRAL PARKING CORP. CENTRAL VERMONT PUB SERV CENTURY ALUMINUM COMPANY CENTURY BANCORP INC CENTURY BUSINESS SVC CENTURYTEL, INC. CEPHALON INC CEPHEID CERADYNE INC CERIDIAN CORP - NEW CERNER CORP. CERTEGY INC CFS BANCORP INC CHAMPION ENTERPRISES INC. CHARLES RIVER ASSOCI CHARLES RIVER LABORATORIES CHARLOTTE RUSSE HOLDING INC	0.401	154785109 CPC	21,900	627,244.96	326,967.00
CENTRAL VERMONT PUB SERV	3.914	155771108 CV	14,300	253,628.88	336,050.00
CENTURY ALUMINUM COMPANY	1.052	156431108 CENX	5,500	74,423.16	104,555.00
CENTURY BANCORP INC	1.353	156432106 CNBKA	3,900	122,565.66	138,294.00
CENTURY BUSINESS SVC	0.000	156490104 CBIZ	142,500 337,500	481,855.44 10,834,887.83	636,975.00
CENTURYTEL, INC.	0.674	156700106 CTL	337,500	10,834,887.83	11,009,250.00
CEPHALON INC	0.000		95,400	4,500,318.98	4,618,314.00
CEPHEID	0.000	15670R107 CPHD	14,200	69,402.33	136,035.99
CERADYNE INC	0.000		10,000	284,006.10	340,600.00
CERIDIAN CORP - NEW	0.000	156779100 CEN	253,600 45,805	4,980,790.60	5,310,383.98
CERNER CORP.	0.000	156782104 CERN	45,805	1,346,117.81	1,733,719.25
CERTEGY INC	0.609	156880106 CEY	102,500	2,912,545.81	3,362,000.00
CFS BANCORP INC	2.965	12525D102 CITZ	13,200	195,631.34	195,888.00
CHAMPION ENTERPRISES INC.	0.000	158496109 CHB	41,000	4,300,318.96 69,402.33 284,006.10 4,980,790.60 1,346,117.81 2,912,545.81 195,631.34 240,168.53	287,000.00
CHARLES RIVER ASSOCI	0.000	159852102 CRAI	9,500	301,757.17 2,747,374.14	303,905.00
CHARLES RIVER LABORATORIES	0.000	159864107 CRL		2,747,374.14	2,698,337.99
	0.000	161048103 CHIC	13,700	159,428.76	189,882.00 844,020.00 1,105,499.99
CHARMING SHOPPES	0.000	161133103 CHRS	156,300	762,880.62	844,020.00
CHARTER COMMUNICATIONS	0.000	16117M107 CHTR	275,000	963,994.60	1,105,499.99
		16122M100 CHFN	300	9,192.22	11,181.01 1,329,077.00
CHARTER MUNICIPAL MTG ACCEPTANCE COMPANY	7.004	160908109 CHC	62,900	1,232,047.45	1,329,077.00
CHARTER ONE FNCL INC.	3.010	160903100 Q CF	420,500	9,617,695.79	14,528,275.00
CHATTEM INC	0.000	162456107 CHTT	7,200	122,201.75 3,539,412.52	14,528,275.00 128,880.00 3,456,250.02
CHECKFREE CORP	0.000	162813109 CKFR		3,539,412.52	3,456,250.02
CHECKPOINT SYSTEMS INC.	0.000	162825103 CKP	63,700	1,040,785.55	1,204,567.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
CHEESECAKE FACTORY (THE)	0.000	163072101 CAKE	96,173	3,056,175.48	4,234,497.19
CHEMICAL FINL CORP	2.912	163731102 CHFC	28,600	927,284.73	1,040,754.00
CHEROKEE INC DEL NEW	1.649	16444H102 CHKE	14,100	306,365.41	320,634.00
CHESAPEAKE CORP	3.323	165159104 CSK	34,777	806,218.80	920,894.96
CHESAPEAKE ENERGEY CORP	1.030	165167107 CHK	380,800	3,698,322.12	5,171,263.98
CHESAPEAKE UTILITIES CORP	4.222	165303108 CPK	3,300	71,888.25	85,965.00
CHEVRONTEXACO CORP	3.380	166764100 Q CVX	2,211,678	160,399,396.20	191,066,862.41
CHICAGO MERCANTILE EXCHANGE	1.160	167760107 CME	9,460	666,569.13	684,525.60
CHICAGO PIZZA & BREWERY INC	0.000	167889104 CHGO	71,300		1,063,796.00
CHICO'S FAS INC	0.000	168615102 CHS	273,000	6,853,137.68	10,087,350.01
CHILDREN'S PLACE	0.000	168905107 PLCE	86,756	1,899,920.32	2,318,987.88
CHIPPAC INC	0.000	169657103 CHPC	37,800	336,174.22	286,902.00
CHIQUITA BRANDS	0.000	170032809 Q CQB	75,640	1,250,588.46	1,704,169.20
CHIRON CORP	0.000	170040109 CHIR	179,600	5,214,118.82	10,235,404.01
CHITTENDEN CORPORATION	2.378 2.269 0.000 0.000	170228100 CHZ	68,900	1,903,024.51	2,317,796.00 1,290,150.00 5,987,748.00 125,132.00
CHOICE HOTELS INTL INC	2.269	169905106 CHH	36,600	1,074,548.87	1,290,150.00
CHOICEPOINT INC.	0.000	170388102 CPS	157,200	5,295,413.84	5,987,748.00
		170393102 CTEC	16,400	157,352.61	125,132.00
CHRISTOPHER & BANKS CORP	0.819	171046105 CBK	42,450	897,545.87	829,048.50
CHRONIMED INC	0.000	171164106 CHMD	32,200	297,806.72	273,056.00
CHUBB CORP	2.114	171232101 Q CB	465,500	25,717,637.50	31,700,550.00
CHURCH & DWIGHT INC	0.808	171340102 Q CHD	68,465	2,241,102.48	2,711,214.00
CHURCHILL DOWNS INC	1.381	171484108 CHDN	9,500	364,545.78	343,909.50
CIBER INC.	0.000	17163B102 CBR	175,149	1,797,550.15	1,516,790.34
CIENA CORP.	0.000	171779101 CIEN	932,600	6,864,644.53	6,192,464.02
CIGNA CORP.	2.295	125509109 Q CI	403,517	23,708,609.58	23,202,227.52
CIMA LABS INC	0.000	171796105 CIMA	17,300	490,361.13	564,326.00
CIMAREX ENERGY	0.000	171798101 XEC 171871106 CBB	50,200 338,700	913,417.01	1,339,838.00
CINCINNATI BELL INC CINCINNATI FINANCIAL CORP. CINERGY CORP	2.387	171871106 CBB 172062101 O CINF	338,700 256,600	2,152,338.81 8,866,138.94	1,710,434.99 10,746,408.00
CINCINNAIL FINANCIAL CORP. CINERGY CORP	4.844	172474108 Q CIN	313,000	10,017,308.46	12,147,530.03
CINERGI CORP CINTAS CORP	0.538	172474106 Q CIN 172908105 CTAS	228,854	8,781,912.16	11,472,451.02
CINIAS CORP CIPHERGEN BIOSYSTEMS	0.000	172508105 CIAS 17252Y104 CIPH	118,685	1,245,380.99	1,334,019.40
CIRCOR INTERNATIONAL INC	0.622	172521104 CIPH 17273K109 CIR	14,900	271,584.28	359,090.00
CIRCUIT CITY STORES	0.622	17273K109 CIR 172737108 O CC	570,300	6,456,781.04	5,777,139.00
CIRCUIT CITT STORES CIRRUS LOGIC INC	0.000	172737108 Q CC 172755100 CRUS	102,100	665,849.63	783,107.00
CISCO SYSTEMS	0.000	172755100 CR05 17275R102 CSCO	14,782,868	312,706,385.34	359,075,863.73
CIT GROUP INC	1.335	17275R102 CSCO 125581108 CIT	521,900	14,736,868.37	18,762,304.98
CITADEL BROADCASTING CORP	0.000	17285T106 CDL	61,270	1,274,943.90	1,370,609.90
CITIGROUP INC.	2.884	172831100 CDE 172967101 O C	10,907,032	282,057,651.60	529,427,333.30
CIIIOM INC.	2.004	1,2,0,101 Q C	10,001,002	202,037,031.00	327,121,333.30

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S' Instrument - COM	COMMON STOCK			
CITIZENS BKG CORP MI	3.484	174420109 CBCF	52,300	1,412,519.54	1,711,256.00
CITIZENS COMMUNICATIONS CO	0.000		495,500	6,463,545.48	6,154,110.02
CITIZENS FIRST BANCO	1.578	17461R106 CTZN	12,622	269,570.61	287,781.60
CITIZENS COMMUNICATIONS CO CITIZENS FIRST BANCO CITIZENS INC CITIZENS SOUTH BANKING CORP CITRIX SYSTEMS INC CITY BK LYNNWOOD WAS CITY HLDG CO CITY NATIONAL CORP CKE RESTARUANTS INC. CLAIRE'S STORES INC CLARCOR INC. CLARK INC CLAYTON WILLIAMS ENERGY INC CLEAN HARBORS INC	0.000	174740100 CIA	17,655	269,570.61 129,787.07	166,486.65
CITIZENS SOUTH BANKING CORP	1.720	176682102 CSBC	10,800	145,425.38 10,509,956.13	150,660.00
CITRIX SYSTEMS INC	0.000	177376100 CTXS	496,300	10,509,956.13	10,526,523.03
CITY BK LYNNWOOD WAS	2.461	17770A109 CTBK	9,700 30,500	274,961.23 923,918.77	315,250.00 1,067,500.00
CITY HLDG CO	2.285	177835105 CHCO	30,500	923,918.77	1,067,500.00
CITY NATIONAL CORP	1.803	178566105 CYN	75,800 33,300	2,966,987.18	4,708,696.00 212,787.00 5,390,538.49
CKE RESTARUANTS INC.	0.000 1.273		33,300	221,5/6.31	212,787.00
CLAIRE'S STORES INC	1.2/3	179584107 CLE	286,122	4,154,048.34 1,610,676.77 652,646.04 239,499.72 300,354.79 65,764,451.92 1,525,852.26 246,586.44 13,636,267.57 370,479.89 742,376.88 3,956,429.49 2,988,395.26 335,592.54 191,888.29 1,007,002.49 2,885,512.78 871,602.82	5,390,538.49
CLARCOR INC.	7.484	179895107 Q CLC 181457102 CLK	54,135 43,500	1,610,676.77	2,387,353.50
CLARK INC	0.000	969490101 CWEI	10 600	220 400 72	200 142 00
CLEAN HARBORS INC	0.000	184496107 CLHB	10,600 39,100	200 254 70	240 201 00
CLEAR CHANNEL COMMUNICATIONS	0.854	184502107 CLHB	1 212 000	65 764 451 02	540,301.00
CLECO CORP. HOLDING CO.	5.005	12561W105 CNL	1,212,800 100,000	1 525 852 26	1 798 000 00
CLEVELAND-CLIFFS INC	0.785	185896107 O CLF	11,000	246 586 44	560 450 00
CLOROX COMPANY	0.854 5.005 0.785 2.224 0.000 0.000 8.450 0.000 0.000 3.041 0.000 1.179 1.132 0.000	189054109 O CLX	326,800	13 636 267 57	15 869 408 01
CLOSURE MEDICAL CORP	0.000	189093107 CLSR	12,300	370.479.89	417.339.00
CMGI INC	0.000	125750109 CMGI	445.900	742.376.88	793.702.00
CMS ENERGY CORP	8.450	125896100 Q CMS	445,900 245,800	3.956.429.49	2.094.216.00
CNA FINANCIAL CORP	0.000		129,000	2.988.395.26	3.108.900.00
CNA SURETY CORP	0.000	12612L108 SUR	34,400	335,592.54	327,144.00
CNB FINANCIAL CORP/PA	3.041	126128107 CCNE	4,400	191,888.29	185,152.00
CNET NETWORKS INC	0.000	12613R104 CNET	142,300	1,007,002.49	970,486.00
CNF TRANSPORTATION	1.179	12612W104 O CNF	142,300 91,800	2,885,512.78	3,112,019.99
CNH GLOBAL N.V.	1.132	N20935206 CNH	62,200	871,602.82	1,032,520.00
COACH INC	0.000	189754104 COH	025 200	14 017 005 01	31,532,574.99
COACHMEN INDUSTRIES INC	1.325	189873102 COA	7,400	110,601.42	134,014.00
COASTAL BANCORP INC	1.459	19041P105 CBSA	4,900	14,917,095.91 110,601.42 142,792.80	201 420 00
COASTAL FINL CORP DE	1.247	19046E105 CFCP	12,470	153,330.07	219,970.80
COBIZ INC	1.302	190897108 COBZ	10,000	150,772.10	201,439.00 219,970.80 184,200.00 209,221,950.01 85.584.00
COCA COLA CO.	1.734	191216100 O KO	4,122,600	191,725,208.61	209,221,950.01
COCA-COLA BOTTLING	1.869	191098102 COKE		82,541.88	85,584.00
COCA-COLA ENTERPRISE	0.731	191219104 CCE	1,600 313,747	8 200 542 51	6,861,646.86
COEUR D'ALENE MINES CORP.	0.000	192108108 CDE	215,200	400,545.44	1,243,856.01
COGNEX CORP.	0.849	192422103 CGNX	170,885	400,545.44 3,987,993.30	4,825,792.41
COGNIZANT TECH SOLUTIONS CORE	0.000	192446102 CTSH	95,100	2,915,847.99	4,340,364.00
COHERENT INC.	0.000	192479103 COHR	68,700	1,644,194.53	1,635,060.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	- COMMON ST				
Instrument					
COHU INC. COINSTAR INC COLDWATER CREEK INC. COLE NATIONAL CORP N COLGATE PALMOLIVE	1.044	192576106 СОНИ	25,300	878,760.91	484,495.00
COINSTAR INC	0.000	19259P300 CSTR 193068103 CWTR 193290103 CNJ 194162103 Q CL 19419B100 CGPI	35,000	714,844.58 151,529.17 94,054.42	632,100.00
COLDWATER CREEK INC.	0.000	193068103 CWTR	14,250	151,529.17	156,750.00
COLE NATIONAL CORP N	0.000	193290103 CNJ	7,300	94,054.42	146,000.00
COLE NATIONAL CORP N COLGATE PALMOLIVE COLLAGENEX PHARMACEUTICALS INC COLLINS & AIKMAN CORP COLONIAL BANCGROUP INC. COLUMBIA BANCORP COLUMBIA BANCORP/OR COLUMBIA BANKING SYSTEM INC COLUMBIA LABS INC COLUMBIA SPORTSWEAR CO COMCAST CORP - CL A COMCAST CORP - CL A COMMERCE BANCORP INC COMMERCE BANCSHARES COMMERCE GROUP INC M COMMERCIAL BANKSHARES INC/FL COMMERCIAL CAPITAL BANCORP INC	1.918	194162103 Q CL	1,021,600	94,054.42 40,677,884.13 646,955.04 402,375.20 3,225,230.12 192,297.46 130,844.09 298,281.09 627,444.88 1,378,478.09 140,119,058.61 15,404.299.31	51,131,079.99
COLLAGENEX PHARMACEUTICALS INC	0.000	19419B100 CGPI	56,150	646,955.04	629,441.50
COLLINS & AIKMAN CORP	0.000	194830204 CKC	116,100	402,375.20	502,713.00
COLONIAL BANCGROUP INC.	3.233	195493309 CNB	234,400	3,225,230.12	4,059,808.00
COLUMBIA BANCORP	1.877	197227101 CBMD	234,400 7,400	192,297.46	236,430.00
COLUMBIA BANCORP/OR	2.087	197231103 CBBO	9,100	130,844.09	156,975.00
COLUMBIA BANKING SYSTEM INC	0.923	197236102 COLB	9,100 16,100	298,281.09	348,726.00
COLUMBIA LABS INC	0.000	197779101 COB	67,500	627,444.88	425,250.01
COLUMBIA SPORTSWEAR CO	0.000	198516106 COLM	26,867	1,378,478.09	1,464,251.53
COMCAST CORP - CL A	0.000	20030N101 CMCSA	4,559,584	140,119,058.61	149,873,526.03
COMERICA INC.	3.567	200340107 Q CMA	327,300	140,119,038.81 15,404,299.31 1,411,094.01 4,644,178.16 1,070,901.33 143,956.19 21,879.18 2,012,992.93 920,648.09 66.256.83	18,348,438.01
COMMERCE BANCORP INC	1.442	200519100 CBH	37,000	1,411,094.01	1,949,160.00
COMMERCE BANCSHARES	1.836	200525103 CBSH	119,175	4,644,178.16	5,841,958.50
COMMERCE GROUP INC M	3.240	200641108 CGT	28,000	1,070,901.33	1,106,000.00
COMMERCIAL BANKSHARES INC/FL	1.907		4,586	143,956.19	153,906.16
COMMERCIAL CAPITAL BANCORP INC	0.000	20162L105 CCBI	1,700	21,879.18	36,397.00
COMMERCIAL CAPITAL BANCORP INC COMMERCIAL FEDERAL CORP. COMMERCIAL METALS CO. COMMONWEALTH INDUSTRIES INC.	1.872	201647104 CFB	82,500	2,012,992.93	2,203,575.00
COMMERCIAL METALS CO.	1.052	201723103 CMC	46,000	920,648.09	1,398,400.00
COMMONWEALTH INDUSTRIES INC.	1.992	203004106 CMIN	8,300	66,256.83 1,960,743.65	83,332.00
COMMONWEALTH TELEPHONE ENTERPRISES INC	0.000	203349105 CTCO	46,100	1,960,743.65	1,740,275.00
COMMSCOPE INC.	0.000	203372107 CTV	199,570 5,000	2,711,964.78	3,258,978.10
COMMSCOPE INC. COMMUNITY BANK OF NORTH VA COMMUNITY BANK SYSTEM INC	1.686	203566104 CBNV	5,000	66,256.83 1,960,743.65 2,711,964.78 67,897.79 691,736.59 302,429.17 1,075,475.31 3,230,506.45 480,970,40	94,900.00
COMMUNITY BANK SYSTEM INC	2.612	203607106 CBU	18,500	691,736.59	906,500.00
COMMUNITY BANK OF NORTH VA COMMUNITY BANK SYSTEM INC COMMUNITY BKS INC MI COMMUNITY FIRST BANKSHARES COMMUNITY HEALTH SYS COMMUNITY TR BANCORP COMPASS BANCSHARES INC COMPUCOM SYS INC COMPUCTED ASSOCIATE INTL. INC	1.696	203628102 CMTY	9,800	302,429.17	385,238.00
COMMUNITY FIRST BANKSHARES	3.179	203902101 CFBX	44,000	1,075,475.31	1,273,360.00
COMMUNITY HEALTH SYS	0.000	203668108 CYH	148,900 18,480	3,230,506.45 480,970.40 5,424,311.09 289,305.35 460,040.69	3,957,761.99
COMMUNITY TR BANCORP	2.768	204149108 CTBI	10,100	480,970.40	558,096.00
COMPASS BANCSHARES INC	2.849	2011711107 CDSS	243,000	5,424,311.09	9,552,330.00
COMPUCOM SYS INC	0.000	204780100 CMPC	60,000	289,305.35	314,400.00
COMPUCREDIT CORP	0.000	20478N100 CCRT	23,800	460,040.69	506,464.00
COMPUTER ASSOCIATE INTE. INC.	0.272	204912109 S CA	1,327,527 145,420	32,323,694.07	36,294,588.19
COMPUTER HORIZONS CO	0.000	205908106 CHRZ	145,420	562,570.37	571,500.60
COMPUTER NETWORK TECH CORP	0.000	204925101 CMNT	32,600	268,111.43 454,562.96 21,782,289.42	311,004.00
COMPUTER PROGRAMS &	1.689	205306103 CPSI	23,300	454,562.96	468,796.00
COMPUTER SCIENCES	0.000	205363104 CSC	519,500	21,782,289.42	22,977,485.00
COMPUTER NETWORK TECH CORP COMPUTER PROGRAMS & COMPUTER SCIENCES COMPUWARE CORP	0.000	205638109 CPWR	1,220,170	7,433,108.01	7,369,826.83

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value				
	oup - COMMON ST ent - COM	OCK COMMON STOCK							
Instrum	ent - COM	COMMON STOCK							
COMSTOCK RESOURCES INC	0.000	205768203 CRK	36 000	496 844 32	694 800 00				
COMSTOCK RESOURCES INC COMTECH TELECOMMUNICATIONS	0.000	205826209 CMTL	21.700	588.873.46	626.479.00				
COMVERSE TECHNOLOGY INC.	0.000	205862402 CMVT	732,407	13.617.025.99	12.883.039.11				
COMTECH TELECOMMUNICATIONS COMVERSE TECHNOLOGY INC. CONAGRA FOODS, INC. CONCEPTUS INC CONCORD CAMERA CORP CONCORD COMMUNICATIONS INC	3.940	205887102 O CAG	1,430,800	31,931,921.89	37,758,812.01				
CONCEPTUS INC	0.000	206016107 CPTS	20,900	321,694.30	221,958.01				
CONCORD CAMERA CORP	0.000	206156101 LENS	29,600	227,137.58	273,800.00				
CONCORD COMMUNICATIONS INC	0.000	206186108 CCRD	30,600	567,391.01	611,082.00				
CONCORD EFS INC.	0.000	206197105 CE	895,000	15,613,380.70	13,281,800.00				
CONCORD EFS INC. CONCORDE CAREER COLLEGES INC CONCUR TECHNOLOGIES INC	0.000	20651H201 CCDC	24,395	537,293.93	609,143.15				
CONCORDE CAREER COLLEGES INC CONCUR TECHNOLOGIES INC CONCURRENT COMPUTER CORP CONEXANT SYSTEMS INC. CONMED CORPORATION CONNECTICUT BANCSHAR CONNECTICUT WTR SVC CONNETICS CORP CONOCOPHILLIPS CONSOL ENERGY INC. CONSOLIDATED EDISON INC. CONSOLIDATED GRAPHICS INC. CONSOLIDATED TOMOKA LAND CO CONSTAR INTL INC CONSTELLATION BRANDS INC-A CONSTELLATION ENERGY GROUP INC	0.000	206708109 CNQR	27,700	317,457.95	268,136.00				
CONCURRENT COMPUTER CORP	0.000	206710204 CCUR	153,300	468,779.46	669,920.99				
CONEXANT SYSTEMS INC.	0.000	207142100 CNXT	293,500	1,485,967.39	1,458,695.00				
CONMED CORPORATION	0.000	207410101 CNMD	39,490	747,938.65	939,862.00				
CONNECTICUT BANCSHAR	1.397	207540105 SBMC	13,300	583,674.39	685,482.00				
CONNECTICUT WTR SVC	3.001	207797101 CTWS	4,300	118,041.03	118,895.00				
CONNETICS CORP	0.000	208192104 CNCT	73,225	944,787.90	1,329,766.00				
CONOCOPHILLIPS	2.623	20825C104 Q COP	1,637,753	79,617,533.16	107,387,464.22				
CONSOL ENERGY INC.	2.162	20854P109 CNX	36,900	805,030.38	955,710.00				
CONSOLIDATED EDISON INC.	5.208	209115104 Q ED	400,700	15,446,291.93	17,234,106.99				
CONSOLIDATED GRAPHICS INC.	0.000	209341106 CGX	18,500	704,010.69	584,230.01				
CONSOLIDATED-TOMOKA LAND CO	0.733	210226106 CTO	6,800	175,080.70	222,360.00				
CONSTAR INTL INC	0.000	21036U107 CNST	43,900	247,228.25	236,621.00				
CONSTELLATION BRANDS INC-A	0.000	21036P108 STZ	65,400	1,626,011.16	2,153,621.99				
CONSTELLATION ENERGY GROUP INC	2.655	210371100 Q CEG	380,065	12,737,222.00	14,883,345.40				
CONTINENTAL AIRLINES INC - CLASS B	0.000	210795308 CAL	119,800	1,843,364.99	1,949,146.00				
CONVERA CORP	0.000	211919105 CNVR	15,600	62,971.97	53,196.00				
CONVERGYS CORPORATION	0.000	212485106 CVG	580,692	11,134,545.15	10,138,882.32				
CONSTELLATION ENERGY GROUP INC CONTINENTAL AIRLINES INC - CLASS B CONVERA CORP CONVERGYS CORPORATION COOPER CAMERON CORP. COOPER COMPANIES INC.	0.000 0.127	216640102 CAM	116,800	6,108,990.35	5,442,880.00				
COOPER COMPANIES INC.	0.127	216648402 COO	37,300	883,942.23	1,757,949.01				
COOPER TIDE ( DIDDED	2.416 1.964	G241821UU Q CBE	18,200	0/8,/50.80	1,054,326.00				
COOPER TIRE & RUBBER	1.461	217016104 O DVV	118,500	2,223,008.84	2,533,530.00				
CODADT INC	0.000	217010104 Q RK1	17,291	2 720 200 10	2 642 221 00				
COPART INC	0.000	21/204100 CPRI	220,000 120 E10	4 442 700 52	6 605 535 59				
CORINITIAN COLLEGES INC	0.000	210000107 COCO	120,510	4,442,700.52	220 704 00				
COOPER CAMERON CORP.  COOPER COMPANIES INC.  COOPER INDUSTRIES LTD - CLASS A  COOPER TIRE & RUBBER  COORS (ADOLPH) CL-B  COPART INC  CORINTHIAN COLLEGES INC  CORIXA COPR  CORN PRODUCTS INT'L INC.  CORNELL COMPANIES IN  CORNING INC	1.393	2100/F100 CRAA 219023108 CDO	73 400	1 999 068 98	2 528 630 00				
CORNELL COMDANTES IN	0.000	219141108 CPN	73,400 27 400	388 445 10	2,320,030.00 374 010 00				
CORNING INC	0.000	219350105 CKN	2 549 400	37 379 167 12	26 590 242 00				
CORPORATE EXECUTIVE BOARD CO	0.000	21988B103 EXED	131 363	5 324 197 99	6 130 711 21				
CORRECTIONS CORP OF	0.000	22025Y407 CXW	60 200	1 506 933 92	1 735 566 00				
	0.000	CCR COMMON STOCK  205768203	00,200	1,500,555.52	1,733,300.00				

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
CORUS BANKSHARES INC	3.168	220873103 CORS	35,200	937,364.06	1,110,912.00
CORVEL CORP	0.000	221006109 CRVL	15,600	562,473.16	586,560.00
CORVIS	0.000	221009103 CORV	422,900	607,153.22	718,929.99
COST PLUS INC	0.000	221485105 CPWM	25,800	943,615.31	1,057,800.01
COSTAR GROUP INC	0.000	22160N109 CSGP	17,700	571,973.36	737,736.00
COSTCO WHOLESALE CORP.	0.000	22160K105 COST	593,600	19,960,400.63	22,070,048.01
COUNTRYWIDE FINANCIAL CORP	0.791	222372104 Q CFC	329,200	12,708,069.22	24,969,820.01
COURIER CORP	0.909	222660102 CRRC	6,750	238,446.83	259,679.25
COVANCE INC	0.000	222816100 CVD	169,000	3,335,049.00	4,529,200.00
COVANSYS CORP	0.000	22281W103 CVNS	78,800	766,852.31	866,800.00
COVENANT TRANSPORT INC CL-A	0.000	22284P105 CVTI	43,200	832,354.02	821,232.00
COVENTRY HEALTH CARE INC.	0.000	222862104 CVH	142,252	6,176,805.02	9,173,831.50
COX COMMUNICATIONS	0.000	224044107 COX	708,317	22,638,923.07	24,401,520.68
COX RADIO INC	0.000	224051102 CXR	33,600	739,377.19	847,728.00
CPI CORP	3.166	125902106 CPY	9,800	143,938.78	198,058.00
CRANE CO	1.301	224399105 Q CR	100,400	2,211,675.18	3,086,296.01
CRAWFORD & CO	3.399	224633107 CRD.B	13,000	94,042.10	91,780.00
CRAY INC	0.000	225223106 CRAY	105,700	1,047,326.88	1,049,601.00
CREDENCE SYSTEMS CORP	0.000	225302108 CMOS	111,200	2,240,796.02	1,463,392.00
CREDIT ACCEP CORP MI	0.000	225310101 CACC	15,600	184,707.46	238,680.00
CREE INC	0.000	225447101 CREE	214,815	3,844,067.06	3,800,077.35
CROMPTON CORPORATION	2.789	227116100 Q CK	138,200	1,368,023.88	990,894.00
CROSS COUNTRY INC	0.000	227483104 CCRN	23,300	338,115.38	347,636.01
CROWN CASTLE INTL CO	0.000	228227104 CCI	366,400	4,139,852.51	4,041,392.00
CROWN CORK & SEAL INC.	11.037	228368106 CCK	292,100	2,063,822.40	2,646,426.00
CROWN MEDIA HLDGS IN	0.000	228411104 CRWN	131,307	860,081.59	1,085,917.16
CRYOLIFE INC	0.000	228903100 CRY	19,700	144,013.39	113,866.01
CSG SYSTEMS INTL. INC.	0.000	126349109 CSGS	81,200	1,129,013.33	1,014,188.00
CSK AUTO CORP	0.000	125965103 CAO	58,300	857,185.79	1,094,291.00
CSS INDS INC	1.031	125906107 CSS	19,100	492,620.99	592,291.00
CSX CORP.	1.113 1.925	126408103 Q CSX 126426402 CTCI	512,000	18,249,840.80 260,300.06	18,401,279.98 287,550.00
CT COMMUNICATIONS IN	0.000		21,300 19,200	328,927.69	324,672.00
CTI MOLECULAR IMAGING INC			74,900	933,143.96	861,350.00
CUBIC CORP	1.043 0.608	126501105 CTS 229669106 CUB	18,700	448,323.56	430,100.00
CUBISTS PHARMACEUTICALS	0.000	229669106 COB 229678107 CBST	59,900	699,797.79	728,384.00
CULLEN/FROST BANKERS INC	2.366	229878107 CBS1 229899109 CFR	94,700	3,038,914.63	3,841,979.00
CULLEN/FROST BANKERS INC	0.000	230215105 CFI	47,600	3,038,914.63	518,840.00
CUMMINS INC.	2.452	2310213105 CF1 231021106 O CMI	126,400	5,604,470.49	6,186,016.00
CUMULUS MEDIA INC. CL. A	0.000	231021106 Q CMI 231082108 CMLS	77,725	1,397,823.96	1,709,950.00
COMODOS MEDIA INC. CH. A	3.000	231002100 CMLD	11,123	1,391,023.90	1,100,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	- COMMON ST				
Instrument		COMMON STOCK			
CUNO INCORPORATED CURAGEN CORP CURATIVE HEALTH SERVICES INC. CURTISS-WRIGHT CORP. CV THERAPEUTICS INC	0.000	126583103 CUNO	17,900	560,212.69	806,037.00
CURAGEN CORP	0.000	23126R101 CRGN	80,500	437,262.59	590,065.00
CURATIVE HEALTH SERVICES INC.	0.000	23126W100 CURE	24,200	323,962.23	333,960.00
CURTISS-WRIGHT CORP.	0.799	231561101 CW	35,400	1,205,286.17	1,593,354.00
CV THERAPEUTICS INC	0.000	126667104 CVTX	24,800	814,946.48	363,568.01
CVB FINL CORP	2.260	126600105 CVBF	43,780	829,206.71	844,516.20
CVS CORP.	0.733	126650100 Q CVS	879,966	29,113,817.12	31,784,371.94
CYBERGUARD CORP	0.000	231910100 CGFW	13,000	110,610.77	113,360.00
CYBERONICS INC	0.000	23251P102 CYBX	41,014	916,595.54	1,312,858.13
CYMER INC	0.000	232572107 CYMI	38,300	1,216,332.94	1,769,077.00
CYPRESS SEMICONDUCTOR CORP	0.000	232806109 CY	530,200	8,934,879.17	11,325,072.01
CYTEC INDUSTRIES	0.000	232820100 O CYT	196,400	6,741,445.83	7,539,796.01
CYTYC CORPORATION	0.000	232946103 CYTC	135,500	1,514,529.17	1,864,480.00
D.R. HORTON INC.	0.739	23331A109 DHI	287,300	7,534,509.86	12,428,598.02
D&E COMMUNICATIONS INC	3.445	232860106 DECC	15,500	216,866.59	224,905.00
D&K HEALTHCARE RESOURCES	0.442	232861104 DKHR	35,647	543,794.02	483,373.32
DADE BEHRING HOLDINGS INC	0.000	23342J206 DADE	102,396	2,587,975.62	3,659,633.04
DAKTRONICS INC	0.000	234264109 DAKT	31,700	578,845.44	797,572.00
DANA CORP	1.307	235811106 O DCN	439,700	8,159,668.77	8,068,495.00
DANAHER CORP	0.109	235851102 DHR	236,000	9,824,386.95	21,653,000.00
DARDEN RESTAURANTS INC	0.380	237194105 DRI	373,998	7,161,223.27	7,868,917.91
DARLING INTERNATIONAL INC	0.000	237266101 DAR	67,500	173,229.30	186,300.00
DATASCOPE CORP	0.557	238113104 DSCP	23,300	639,218.54	835,305.00
DATASTREAM SYSTEMS INC.	0.000	238124101 DSTM	59,200	617,963.74	464,720.00
DAVE & BUSTERS INC	0.000	23833N104 DAB	13,400	150,346.94	169,912.00
DAVITA INC.	0.000	23918K108 DVA	189,205	5,675,145.82	7,378,995.00
DEAN FOODS CO	0.000	242370104 DF	277,300	6,344,792.79	9,114,851.00
DEB SHOPS INC	2.325	242728103 DEBS	5,200	99,992.30	111,800.00
DECODE GENETICS INC	0.000	243586104 DCGN	77,400	442,508.63	633,905.99
DEERE & CO.	1.352	244199105 O DE	496,265	21,486,446.09	32,282,038.27
DEL LABS INC	0.000	245091103 DLI	5,775	135,931.29	144,375.01
DEL MONTE FOODS CO	0.000	24522P103 DLM	146,800	1,316,868.18	1,526,720.00
DELL INC	0.000	24702R101 DELL	4,403,700	110,592,633.76	149,549,651.98
DELPHI AUTOMOTIVE SYSTEMS CORPORATION	2.742	247126105 DPH	1,458,885	14,498,547.38	14,895,215.85
DELPHI FINANCIAL GROUP CL-A	0.888	247131105 DFG	29,700	824,268.69	1,069,200.00
DELTA & PINE LAND CO.	1.574	247357106 DLP	113,500	2,602,351.31	2,882,899.99
DELTA AIR LINES, INC.	0.846	247361108 Q DAL	400,500	6,793,538.05	4,729,904.99
DELTIC TIMBER CORP	0.822	247850100 DEL	11,600	291,767.81	352,640.00
DELUXE CORP.	3.580	248019101 Q DLX	208,044	8,738,993.54	8,598,458.51
DENBURY RES INC	0.000	247916208 DNR	41,400	8,738,993.54 550,621.43	575,874.00
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	up - COMMON STO	OCK			
	nt - COM	COMMON STOCK			
DENDREON CORP	0.000	248230107 DNDN	13,400	84 456 41	108,004.00
DENIDDITE INTERNATIONAL INC	0 000	248239105 DRTE	44,600	707,992.31	698,882.00
DENTSPLY INTERNATIONAL INC.	0.464	249030107 O XRAY	155,300	4,337,684.89	7,014,901.00
DENDRITE INTERNATIONAL INC. DEPARTMENT 56 INC	0.000	249509100 DFS	55,755	772,855.97	730,390.50
DEVON ENERGY CORPORATION	0.349	25179M103 DVN	458,800	19,998,059.27	26,270,887.97
DEVRY INC.	0.000	251893103 DV	44,500	875,055.17	1,118,285.01
DHB INDS INC	0.000	23321E103 DHB	4,000	22,014.66	28,000.00
DIAGNOSTIC PRODUCTS CORP	0.522	252450101 DP	46,380	1,543,384.40	2,129,305.80
DIAL CORP/AZ	1.264	25247D101 O DL	123,496	2,522,175.55	3,515,931.11
DIAMONDCLUSTER INTERNATIONAL INC	0.000	25278P106 DTPI	166,433	529,617.02	1,697,616.58
DICKS SPORTING GOODS INC	0.000	253393102 DKS	16,100	653,191.48	783,426.00
DIEBOLD INC	1.262	253651103 DBD	189,791	7,006,838.98	10,224,041.17
DIGENE CORP	0.000	253752109 DIGE	19,000	592,088.25	761,900.00
DIGIMARC CORP	0.000	253807101 DMRC	12,700	205,838.17	168,910.00
DIGITAL GENERATION SYSTEMS	0.000	253921100 DGIT	34,700	78,039.23	77,728.00
DIGITAL INSIGHT	0.000	25385P106 DGIN	37,187	78,039.23 783,557.44	925,956.30
DIGITAL RIVER INC	0.000	25388B104 DRIV	39,300	932,025.22	868,530.00
DIGITALTHINK INC	0.000	25388M100 DTHK	48,400	154,581.93	136,004.00
DIGITAS INC	0.000	25388K104 DTAS	96,905	739,085.27	903,154.60
DILLARDS INC. CL-A	0.972	254067101 Q DDS	253,400	4,538,611.07	4,170,964.00
DIME COMMUNITY BANCSHARES	2.210	253922108 DCOM	24,600	739,085.27 4,538,611.07 513,479.60 590,759.17	756,696.00
DIMON INC.	4.444	254394109 DMN	86,000		580,499.99
DIODES INC	0.000	254543101 DIOD	38,235	723,490.72	726,465.00
DIONEX CORP.	0.000	254546104 DNEX	58,970	1,809,796.61	2,713,799.40
DISCOVERY LABORATORIES INC	0.000	254668106 DSCO	18,300	141,380.23	191,967.01
DISNEY (WALT) CO.	0.900	254687106 Q DIS	4,108,000	108,283,035.41	95,839,640.00
DITECH COMMUNICATIONS CORP	0.000		100,400	937,624.00	1,917,640.00
DIVERSA CORP	0.000	255064107 DVSA	23,500	264,115.17	217,375.00
DJ ORTHOPEDICS INC	0.000	23325G104 DJO	13,900	348,144.26	372,520.00
DOBSON COMMUNICATIONS CORP	0.000	256069105 DCEL	57,800	415,504.50	379,746.00
DOLLAR GENERAL	0.667	256669102 DG	914,719	15,104,097.25	19,199,951.79
DOLLAR THRIFTY AUTOM	0.000	256743105 DTG	21,400	442,630.81	555,116.00
DOLLAR TREE STORES INC	0.000	256747106 DLTR	327,610	9,358,618.61	9,847,956.59
DOMINION HOMES INC	0.000	257386102 DHOM	25,046	713,555.64	759,645.18
DOMINION RESOURCES INC-VA	4.042	25746U109 Q D	625,300	29,017,050.42	39,912,899.01
DONALDSON CO INC	0.642	257651109 DCI	79,200	2,692,323.57	4,685,472.00
DONEGAL GROUP INC	1.998	257701201 DGICA	11,600	216,537.20 4,995,941.89 5,316,016.28	255,432.00
DONNELLEY (R.R.) & SONS CO.	3.449	257867101 Q DNY	197,500	4,995,941.89	5,954,625.01
DORAL FINANCIAL CORP.	1.155	25811P100 DRL	214,501		
DOT HILL SYSTEMS CORP	0.000	25848T109 HILL	52,101	823,735.21	789,330.15

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value				
Group - COMMON STOCK									
	Instrument - COM	COMMON STOCK							
DOUBLECLICK INC	0.000		259,000		2,646,980.03				
DOV PHARMACEUTICAL INC	0.000	259858108 DOVP	28,100 434,500	343,333.69	378,507.00 17,271,375.03				
DOVER CORP.	1.509	260003108 Q DOV	434,500	14,712,048.60	17,271,375.03				
DOVER DOWNS GAMING &	2.114	260095104 DDE	10,100	99,170.97	95,546.00 71,400.00				
DOVER MOTORSPORTS IN	1.142	260174107 DVD 260543103 Q DOW	20,400	92,274.43 59,631,646.95	71,400.00				
DOW CHEMICAL CO	3.223	260543103 Q DOW	1,920,200	59,631,646.95	79,822,713.99				
DOW JONES & CO INC	2.006	260561105 Q DJ 261018105 DSL 233293109 Q DPL 261570105 DBRN	80,100	3,458,217.92 1,221,603.45	3,992,984.99				
DOWNEY FINANCIAL CORP.	0.730	261018105 DSL	39,400	1,221,603.45	1,942,419.99				
DPL INC	4.597	233293109 Q DPL	104,100	1,842,065.54 271,894.77	2,173,608.01 344,770.00				
DRESS BARN INC.	0.000	261570105 DBRN	23,000	271,894.77					
DREW INDS INC	0.000	26168L205 DW	7,500 10,800	179,259.92 163,942.83	208,500.00				
DREXLER TECHNOLOGY C	0.000	261876106 DRXR	10,800	163,942.83	147,636.00				
DRIL-QUIP INC	0.000		15,140	253,416.26	246,782.00				
DRS TECHNOLOGIES INC	0.000	23330X100 DRS	61,512	253,416.26 1,772,237.33 392,238.80	246,782.00 1,708,803.35 342,722.00				
DRUGSTORE COM INC	0.000		62,200	392,238.80	342,722.00				
DSP GROUP INC.	0.000	23332B106 DSPG	49,500 219,600	1,076,189.32 8,382,100.22	1,233,045.00 9,170,496.02				
DST SYSTEMS INC	0.000	233326107 DST	219,600	8,382,100.22	9,170,496.02				
DTE ENERGY COMPANY	5.228	233331107 Q DTE	430,200 72,100	16,717,892.99 1,322,333.88 178,090.43	16,949,880.02 1,219,932.00 263,730.00				
DUANE READE INC	0.000	263578106 DRD	72,100	1,322,333.88	1,219,932.00				
DUCOMMUN INC DEL	0.000	264147109 DCO	11,800 1,915,500 158,100	178,090.43 43,880,331.94 6,200,576.31 1,093,068.84	263,730.00 39,171,975.01 8,017,251.01 770,066.00				
DUKE ENERGY CORPORATION	5.379	264399106 Q DUK	1,915,500	43,880,331.94	39,171,975.01				
DUN & BRADSTREET CORP	0.000	26483E100 DNB	158,100	6,200,576.31	8,017,251.01				
DUPONT PHOTOMASKS INC	0.000	26613X101 DPMI	31,900 39,900	1,093,068.84 399,287.33	770,066.00 509,523.00				
DURA AUTOMOTIVE SYST	0.000	265903104 DRRA	39,900	399,287.33	509,523.00				
DURATEK INC	0.000	26658Q102 DRTK	24,300	248,866.20	316,872.00				
DYCOM INDUSTRIES INC.	0.000	267475101 DY	51,600	551,883.03	1,383,912.00				
DYNACQ HEALTHCARE INC	0.000	26779V105 DYIIE	6,900	131,216.44	52,992.00				
DYNEGY INC	7.009	26816Q101 DYN	463,499	5,144,951.71	1,983,780.01				
E I DUPONT DE NEM.	3.050	263534109 Q DD	1,935,200	248,866.20 551,883.03 131,216.44 5,144,951.71 93,157,224.83	88,806,327.99				
E-LOAN INC	0.000	26861P107 EELN			309,022.00				
E.PIPHANY INC	0.000	26881V100 EPNY	300,611	1,571,285.10	2,167,405.31				
E*TRADE GROUP INC.	0.000	269246104 ET	1,508,245	17,860,064.47 2,323,590.15 739,463,55	19,079,311.89				
EARTHLINK INC	0.000	270321102 ELNK	281,600	2,323,590.15	2,816,000.00				
EAST WEST BANCORP INC.	0.745	27579R104 EWBC	27,300	739,463.55	1,465,464.00				
EASTERN VIRGINIA BANKSHARES	2.081	277196101 EVBS	5,900	134,070.46	170,102.90				
EASTMAN CHEMICAL CO.	4.452	277432100 Q EMN	54,900	2,293,857.34	2,170,197.01				
EASTMAN KODAK	1.947	277461109 Õ EK	885,500		22,730,785.01				
EATON CORP.	1.778	278058102 Q ETN	118,700	8,886,369.60	22,730,785.01 12,817,226.00				
EATON VANCE CORP.	1.310	278265103 EV	134,200	4,260,651.57	4,917,088.00				
EBAY INC	0.000	277461109 Q EK 278058102 Q ETN 278265103 EV 278642103 EBAY	453,400	14,602,129.81	4,917,088.00 29,285,105.99				
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
ECHELON CORP	0.000	27874N105 ELON	34,100	514,652.82	379,874.00
ECHOSTAR COMMUNICATIONS - A	0.000	278762109 DISH	456,600	16,284,357.96	15,524,400.02
ECLIPSYS CORP	0.000	278856109 ECLP	57,700	630,597.15	671,628.00
ECOLAB INC	1.169	278865100 Q ECL	626,000	12,473,538.17	17,133,619.97
ECOLLEGE.COM INC	0.000	27887E100 ECLG	24,100	459,879.02	444,886.00
EDGEWATER TECHNOLOGIN INC.	0.000	280358102 EDGW	56,500	267,432.16	274,590.00
EDISON INTERNATIONAL	3.648	281020107 Q EIX	869,100	16,477,542.19	19,059,363.00
EDO CORP	0.486	281347104 EDO	11,400	283,563.25	281,010.00
EDUCATION MANAGEMENT COPR	0.000	28139T101 EDMC	233,184	5,002,221.08	7,238,031.36
EDWARDS (A.G.) INC	1.766	281760108 AGE	414,000	14,401,816.81	14,999,219.99
EDWARDS LIFESCIENCES	0.000	28176E108 EW	122,540	2,311,476.45	3,686,003.20
EFUNDS CORP	0.000	28224R101 EFD	115,900	1,560,584.52	2,010,865.00
EGL, INC.	0.000	268484102 EAGL	38,100	607,605.38	669,036.00
EL PASO CORP	1.953	28336L109 EP	2,014,300	46,668,320.17	16,497,117.00
EL PASO ELECTRIC COMPANY	0.000	283677854 EE	86,500	1,134,882.14	1,154,775.01
ELECTRO RENT CORP	0.000	285218103 ELRC	40,800	522,643.87	544,272.00
ELECTRO SCIENTIFIC INDS INC.	0.000	285229100 ESIO	33,600	700,029.57	799,680.00
ELECTRONIC ARTS, INC	0.000	285512109 ERTS	589,566	19,431,716.51	28,169,463.49
ELECTRONIC DATA SYSTEMS	2.445	285661104 Q EDS	934,100	28,494,072.77	22,922,814.00
ELECTRONICS BOUTIQUE HLDGS	0.000	286045109 ELBO	22,100	550,088.93	505,869.00
ELECTRONICS FOR IMAGING	0.000	286082102 EFII	162,700	3,347,534.03	4,233,454.01
ELI LILLY & COMPANY	2.019	532457108 Q LLY	1,891,300	91,768,300.37	133,015,128.99
ELIZABETH ARDEN INC	0.000	28660G106 RDEN	10,600	166,830.62	211,152.00
ELKCORP	0.749	287456107 ELK	104,100	2,499,736.78	2,779,469.99
EMBARCADERO TECHNOLOGIES INC	0.000	290787100 EMBT	16,700	128,665.24	266,365.00
EMC CORP	0.000	268648102 EMC	5,895,826	84,550,096.70	76,174,071.91
EMC INS GROUP INC	2.838	268664109 EMCI	2,800	58,260.58	59,192.00
EMCOR GROUP INC	0.000	29084Q100 EME	15,800	696,591.20	693,620.00
EMERSON ELECTRIC CO	2.471	291011104 Q EMR	818,100	36,320,822.38	52,971,975.01
EMERSON RADIO CORP	0.000	291087203 MSN	137,800	609,660.75	518,128.00
EMMIS COMMUNICATIONS CL A EMPIRE DIST ELEC CO	0.000 5.836	291525103 EMMS 291641108 EDE	81,616	1,840,667.44 594,810.87	2,207,712.78
EMPIRE DIST ELEC CO EMS TECHNOLOGIES INC	0.000		27,400 20,493	368,298.91	600,882.00 420,926.22
			169,790	3,850,773.41	4,529,997.19
EMULEX CORP ENCORE ACQUISITION CO	0.000 0.000	292475209 ELX 29255W100 EAC	169,790	3,850,773.41	4,529,997.19
ENCORE ACQUISITION CO ENCORE WIRE CORP	0.000	29255W100 EAC 292562105 WIRE	67,400	691,098.71	1,193,654.00
ENCYSIVE PHARMACEUTICALS INC	0.000	292562105 WIRE 29256X107 ENCY	61,500	297,434.95	550,425.00
ENCYSIVE PHARMACEUTICALS INC	0.000	29256X107 ENCY 29264F205 ENDP	139,256	2,388,747.24	2,682,070.57
ENERGEN CORP.	1.803	29264F205 ENDP 29265N108 EGN	62,200	1,666,372.69	2,552,065.99
ENERGIZER HOLDINGS INC.	0.000	29265N108 EGN 29266R108 ENR	105,600	2,920,263.68	3,966,335.97
ENERGIZER HOLDINGS INC.	0.000	2)200KIUO ENK	103,000	2,320,203.00	3,300,339.37

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST				
	Instrument - COM	COMMON STOCK			
ENERGY CONVERSION DE	0.000	292659109 ENER	6,400	62,629.47	57,792.00
ENERGY EAST CORP.	4.642	29266M109 EAS	284,400	6,268,709.97	6,370,559.99
ENERGY PARTNERS LTD	0.000	29270U105 EPL	88,910	1,007,698.01	1,235,849.00
ENERGYSOUTH INC	3.257	292970100 ENSI	800	25,438.77	28,000.00
ENGELHARD CORP.	1.469	292845104 Q EC	251,500 23,850	6,518,744.02 634,827.03 295,459.98	28,000.00 7,532,424.99 1,313,181.00
ENGINEERED SUPPORT SYSTEMS	0.065	292866100 EASI	23,850	634,827.03	1,313,181.00
ENNIS BUSINESS FORMS	4.052	293389102 EBF	19,700 66,872	295,459.98	301,410.00
ENPRO INDUSTRIES INC	0.000	29355X107 NPO	66.872	724.791.97	932,864.40
ENSCO INTL INC	0.368	26874Q100 ESV	211,200	5,842,474.53	5,738,304.00
ENSTAR GROUP INC	0.000	29358R107 ESGR	3,700	148,950.24 998,557.60	174,088.70
ENTEGRIS INC	0.000	29362U104 ENTG	72,055	998,557.60	925,906.75
ENTERASYS NETWORKS INC.	0.000	293637104 ETS	245,400	956,950.42	920,250.00 3,129,936.00
ENTERCOM COMMUNICATIONS CORP		293639100 ETM	59,100	2,904,878.36	3,129,936.00
ENTERGY CORP.	3.150	29364G103 Q ETR	494,470	18,038,347.44	28,249,071.12
ENTRAVISION COMMUNIC	0.000	29382R107 EVC	108,559	1,179,369.28	28,249,071.12 1,205,016.01 442,679.99 487,152.00 2,482,368.00
ENTRUST INC	0.000	293848107 ENTU	108,500	457,423.06	442,679.99
ENZO BIOCHEM INC.	0.000	294100102 ENZ	27,200	458,442.23	487,152.00
ENZON PHARMACEUTICALS INC	0.000	293904108 ENZN	206,864	2,467,246.84	2,482,368.00
EOG RESOURCES INC	0.433	26875P101 EOG	217,800	8,328,041.19	10,055,826.01
EON LABS INC	0.000	29412E100 ELAB	30,300	1,134,006.27	1,543,784.99
EPICOR SOFTWARE CORPORATION	0.000	29426L108 EPIC	115,910	1,015,979.43	1,479,011.60
EPIQ SYSTEMS INC	0.000	26882D109 EPIQ	15,400	1,015,979.43 269,607.73 312,661.64	263,802.00
EPIX MEDICAL INC	0.000	26881Q101 EPIX	19,700	312,661.64	320,716.00
EQUIFAX INC	0.326	294429105 EFX	266,000	6,364,875.32	1,543,784.99 1,479,011.60 263,802.00 320,716.00 6,517,000.02 4,871,419.99 2,454,809.41 203,424.00 217,396.96
EQUITABLE RESOURCES INC	2.795	294549100 EQT	113,500	4,079,644.68	4,871,419.99
ERESEARCH TECHNOLOGY	0.000	29481V108 ERES	96,570	1,530,383.69	2,454,809.41
ERIE INDTY CO	2.029	29530P102 ERIE	4,800	200,987.42 187,500.76 1 388 406 04	203,424.00
ESB FINANCIAL CORP	2.440	26884F102 ESBF	13,264	187,500.76	217,396.96
ESCO TECHNOLOGIES INC	0.000	296315104 ESE	30,600	1,388,406.04	1,335,690.00
ESPEED INC	0.000	296643109 ESPD	72,632	1,586,309.49	1,700,315.12
ESPERION THERAPEUTIC	0.000	29664R106 ESPR	47,000	936,178.95	1,626,670.00
ESS TECHNOLOGY	0.000	269151106 ESST	102,400	1,523,890.29	1,741,824.00
ESTEE LAUDER CO.	0.764	518439104 EL	194,500	6,724,873.00	7,636,069.97
ESTERLINE TECHNOLOGIES CORP		297425100 ESL	43,000	868,608.87	1,146,810.00
ETHAN ALLEN INTERIORS INC.	0.955	297602104 ETH	61,000	1,772,460.10	2,554,680.00
ETHYL CORP EURONET WORLDWIDE IN	0.000	297659609 EY 298736109 EEFT	30,314 9,600	523,261.15 119,190.64 1,221,343.37	662,967.18 172,800.00
EURONET WORLDWIDE IN EVEREST RE GROUP LTD.	0.000 0.425		18,824	1,221,343.37	1,592,510.42
EVEREST RE GROUP LTD. EVERGREEN RESOURCES INC	0.425			1,221,343.3/	2,425,896.20
EVERGREEN RESOURCES INC EVERTRUST FINANCIAL GROUP	2.072	299900308 EVG 300412103 EVRT	74,620 5,100	1,772,993.67 126,052.64	162,384.00
EVERTROST FINANCIAL GROUP	2.072	30041Z103 EVR1	5,100	120,032.04	102,304.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST				
	Instrument - Com	COMMON STOCK			
EXACT SCIENCES CORP	0.000	30063P105 EXAS	17,700	222,235.82	179,124.01
EXACTECH INC	0.000	30064E109 EXAC	7,200	109,298.34	106,200.01
EXAR CORP	0.000	300645108 EXAR	48,300	945,982.09	824,964.00
EXCEL TECHNOLOGY INC	0.000	30067T103 XLTC	20,015	FFF F67 00	657 600 00
EXCHANGE NATIONAL BANCSHARES		301309100 EXJF	5,000	199,112.58	180,750.00
EVELEON CODD	2 012	30161N101 O EXC	836.192	36,411,284.75	180,750.00 180,750.00 55,489,701.11 250,632.00 7,087,612.01 19,260.00 8,702,330.01 544,500.00 2,528,208.00
EXELIXIS INC	0.000	30161Q104 EXEL	35,400	307,754.28	250,632.00
EXPEDITORS INT'L. WASH INC.	0.424	302130109 EXPD	188,200	4,144,704.62	7,087,612.01
EXELIXIS INC EXPEDITORS INT'L. WASH INC. EXPONENT INC EXPRESS SCRIPTS EXPRESSJET HOLDINGS INC	0.000	30214U102 EXPO	900	18,963.90	19,260.00
EXPRESS SCRIPTS	0.000	302182100 ESRX	131,000	5,933,116.39	8,702,330.01
EXPRESSJET HOLDINGS INC	0.000	30218U108 XJT	36,300	563,873.88	544,500.00
EXTENDED STAY AMERICA INC	1.105	30224P101 ESA	174,600	2,623,028.08	2,528,208.00
EXTREME NETWORKS INC	0.000	30226D106 EXTR	116,600	641,484.10	840,686.00
EXULT INC	0.000	302284104 EXLT	50,900	433,957.05	362,408.00
EXXON MOBIL CORPORATION	2.439	30231G102 Q XOM	116,600 50,900 13,609,368 3,400	355,589,568.88 99,080.99 653,187.98 1,535,215.39 4,402,253.54	557,984,088.01
F N B CORP VA	2.424	302930102 FNBP	3,400	99,080.99	100,980.00
F5 NETWORKS INC	0.000	315616102 FFIV	32,700	653,187.98	820,770.00
FACTSET RESEARCH SYSTEMS INC.	0.628	303075105 FDS	47,424	1,535,215.39	1,812,071.06
FAIR ISAAC INC.	0.162	303250104 FIC	102,930	4,402,253.54	5,060,038.79
FAIRCHILD CORP/THE	0.000	303698104 FA	102,930 96,800 346,600	462,672.52	487,872.00 8,654,602.03
FAIRCHILD SEMICONDUTOR CORP	0.000	303726103 FCS	346,600	6,835,183.64	8,654,602.03
FACTSET RESEARCH SYSTEMS INC. FAIR ISAAC INC. FAIRCHILD CORP/THE FAIRCHILD SEMICONDUTOR CORP FALCONSTOR SOFTWARE FAMILY DOLLAR STORES	0.000	306137100 FALC	21,900 391.472	139,851.91 10,939,827.67 174,832.35	191,406.00
		2	391,472	10,939,827.67	14,046,015.38
FARGO ELECTRONICS	0.000	30744P102 FRGO	13,900	174,832.35	176,808.00
FARMER BROS CO	1.220	307675108 FARM	۵۸۸	314,072.57 243,651.24	280,125.00
FARMERS CAP BK CORP	3.881	309562106 FFKT	7,200	243,651.24	244,872.00
FASTENAL CO	0.600	311900104 FAST	176,760	6,052,582.80	8,827,394.41
FASTENAL CO FBL FINANCIAL GROUP INCCL A FED. NATL. MTG. ASSN. FEDERAL AGRIC MTG CO FEDERAL SIGNAL CORP	1.550	30239F106 FFG	19,700	470,671.11	508,260.00
FED. NATL. MTG. ASSN.	2.398	313586109 Q FNM	2,087,170	103,467,133.81	156,662,980.21
FEDERAL AGRIC MTG CO	0.000	313148306 AGM	9,400	230,277.18	300,424.00
FEDERAL SIGNAL CORP	2.283	313855108 FSS	57,600	1,059,881.79	1,009,152.00
FEDERATED DEPARTMENT STORES	1.060	31410H101 FD	783,165	32,669,864.07	36,910,566.48
FEDERATED INVESTORS INCCL B		314211103 FII	192,072	5,465,221.37	5,639,233.93
FEDEX CORPORATION	0.355	31428X106 FDX	550,570	24,416,952.74	37,163,474.99
FEI COMPANY	0.000	30241L109 FEIC	23,300 35,700	627,562.57	524,250.00
FERRO CORP	2.131	315405100 Q FOE		889,055.46	971,397.00
FFLC BANCORP INC FIDELITY BANKSHARES	1.808 1.273	30242W104 FFLC 31604Q107 FFFL	4,900 16,000	128,763.77 366,162.33	140,875.00 502,400.00
FIDELITY BANKSHARES FIDELITY NATIONAL FINL INC	1.273	316326107 FFFL 316326107 FNF	553,533	300,102.33 12 000 724 0E	21,466,009.74
FIFTH THIRD BANCORP	1.856		931,800	13,898,724.85 44,192,062.02	55,069,380.00
LILII IUIKD DANCOKE	1.962	210//3100 Q FIIB	931,800	44,192,002.02	33,003,360.00

Group - COMMON STOCK   Instrument - COM	Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value					
Instrument - COM COMMON STOCK	C:										
FILENET CORP  0.000 316489106 FILE 41,100 828,724.93 1,112,988.00 FIRANCIAL FEDERAL CORP. 0.000 317492106 FIF 69,146 1,783,546.24 2,112,410.30 FIRANCIAL INDICORP 0.709 317574101 FNIN 37,900 553,514.38 534,390.00 FIRANCIAL INDICORP 0.709 317574101 FNIN 37,900 553,514.38 534,390.00 FIRANCIAL INSTING INC 2.267 317585404 FIST 1,0100 264,590.47 285,123.00 FIRANCIAL INSTING INC 2.267 317585404 FIST 1,0100 264,590.47 285,123.00 FIRANCIAL INSTING INC 2.267 317585404 FIST 1,0100 264,590.47 285,123.00 FIRANCIAL INSTING INC 2.267 317585404 FIST 1,0100 264,590.47 285,123.00 FIRANCIAL INSTING INC 2.267 317585404 FIST 1,0100 264,590.47 285,123.00 FIRANCIAL INSTING INC 2.267 317585404 FIST 1,0100 264,590.47 285,123.00 FIRANCIAL INSTING INC 2.267 317585404 FIST 1,0100 264,590.47 285,123.00 FIRANCIAL INSTINGLE INC 2.267 317585404 FISS 1,010.00 317674101 FNSR 102,300 334,414.16 570,599.00 FIRANCIAL INSTINGLE INC 2.267 31865200 FIRANCIAL CORP. 2.215 318523007 FAF 276,100 6,979,615.16 8,121,997.00 FIRANCIAL CORP. 2.215 31943101 FORD FIRANCIAL CORP. 2.215 3194310			COMMON CTOCK								
FINANCIAL FEDERAL CORP. 0.000 31.7942106 FIF 69,146 1,783,546.24 2,112,410.30 FINANCIAL INST CORP 0.709 31.7554101 FNIN 37,900 553,514.38 534,390.00 FINANCIAL INST SINC 2.267 31.755404 FISI 10.100 264,590.47 285,123.00 FINDWHAT.COM 0.000 31.794105 FWHT 53,285 981,220.52 999,093.75 FINISAR CORPORATION 0.000 31.7874101 FNISR 182,300 334,414.16 570,599.00 FIRISAY ENTERPRISES I 0.000 31.7874101 FNISR 182,300 334,414.16 570,599.00 FIRISAY ENTERPRISES I 0.000 31.784623 FNLY 32,500 515,317.55 459,225.00 FIRISAY ENTERPRISES I 1.200 51.865.200 FIRISAY ENTERPRISES I 1.200 50.865.200 FIRISAY ENTERPRISES I 1.200 51.865.200 FIRISAY ENTERPRISES I 1.200 50.865.200 FIRISAY ENTERPRISES ENTERPRIS	FILENET CORP	0.000	316869106 FILE	41,100	828,724.93	1,112,988.00					
FINANCIAL INDES CORP FINANCIAL INSTRS INC 2.267 31758404 FIST FINANCIAL INSTRS INC 2.267 31758404 FIST 10,100 264,590.47 285,123.00 FININGRA CORPORATION 0.000 317794105 FWHT 53,285 981,220.52 999,093.75 FININGRA CORPORATION 0.000 317884203 FNLY 32,500 515,317.55 459,225.00 FIRST ALBARY COS INC 1.424 31846510 FACT 18,800 264,012.65 263,952.00 FIRST AMERICAN CORP. 2.015 3188522307 FAF 276,100 6,979,615.18 8.219,497.01 FIRST BANCORP N 1.112 318672102 FEPP 65,800 1,449,954.68 2,602,389.96 FIRST SINST CHARTER CORP 3.785 319439105 FCTR 36,000 661,433.66 703,800.00 FIRST CHARTER CORP 3.785 319439105 FCTR 36,000 661,433.66 703,800.00 FIRST CHARTER CORP 2.075 319838101 FCBF 26,800 845,417.12 968,552.00 FIRST COMPLITE FINL C 4.488 319929107 FCF 71,300 948,119.23 1,016,738.00 FIRST CONSULTING GRO 0.095 31946M103 FCRSC 1,422,600 3,673,734.49 58,454,644.00 FIRST ENERGY CORP 1.651 32006M106 FEFS 4.260 1,379,510 1,379	FINANCIAL FEDERAL CORP.	0.000	317492106 FIF	69,146	1,783,546.24	2,112,410.30					
FINANCIAL INSTINS INC 2.267 317885404 FISI 10,100 264,590.47 285,123.00 FINDWHAIT.COM 0.000 317974105 FWHT 53,285 981,220.52 999,093.75 FINISAR CORPORATION 0.000 31787A101 FNSR 182,300 334,414.16 570,599.00 FIRST ALBARY COS INC 1.424 318465101 FACT 18,800 264,012.65 263,952.00 FIRST ALBARY COS INC 1.424 318465101 FACT 18,800 264,012.65 263,952.00 FIRST ALBARY COS INC 1.424 318465101 FACT 18,800 264,012.65 263,952.00 FIRST BANCORP N C 1.424 318465101 FACT 18,800 264,012.65 263,952.00 FIRST BANCORP N C 1.425 31852207 FAF 276,100 6,979,615.18 8,219,497.01 FIRST BANCORP N C 1.424 318465101 FACT 18,800 264,012.65 263,952.00 FIRST BUSCORP C 1.425 318510106 FBNC 9,000 240,918.25 282,690.00 FIRST BUSCY CORP 2.814 319383105 BUSE 10,700 275,209.85 288,900.00 FIRST CHARTER CORP 3.785 319439105 FCTR 36,000 661,433.66 703,800.00 FIRST CHIZENS BANC CORP 3.802 319459202 FCZA 5,000 131,937.82 142,000.00 FIRST CHIZENS BANC CORP 3.802 319459202 FCZA 5,000 131,937.82 142,000.00 FIRST CHIZENS BANC CORP 3.803 319459302 FCZA 5,000 131,937.82 142,000.00 FIRST CHIZENS BANC CORP 3.93393101 FCGC 11,576 406,405.37 383,860.16 FIRST COMMITTH BINCORP 2.075 319838101 FCGC 11,576 406,405.37 383,860.16 FIRST COMMITTH FIRL C 4,488 319829107 FCF 71,300 948,119.23 1,016,738.00 FIRST COMMITTH FIRL C 4,488 319829107 FCF 71,300 948,119.23 1,016,738.00 FIRST COMMITTH FIRL C 4,488 319829107 FCF 72,300 494,119.23 1,016,738.00 FIRST COMMITTH FIRL C 4,488 319829107 FCF 72,300 494,119.23 1,016,738.00 FIRST COMMITTH FIRL C 3.003 31968103 FCGC 11,576 406,405.37 383,860.16 FIRST COMMITTH FIRL C 3.004 31968103 FCGC 31,800 33,673,734.49 58,454,634.00 FIRST DATA CORP 6.004 31,600 31,	FINANCIAL INDS CORP	0.709	317574101 FNIN	37,900	553,514.38	534,390.00					
FINDMART.COM FINISAR CORPORATION O.000 317874101 FNSR 182,300 334,414.16 570,599.00 FINISAR CORPORATION O.000 317884203 FNLY 32,500 515,317.55 459,225.00 FIRST ALBRANY COS INC 1.424 318465101 FACT 18,800 264,012.65 263,9852.00 FIRST AMERICAN CORP. 2.015 318522307 FAF 276,100 6,979,615.18 8.219,497.01 FIRST BANCORP NC FIRST BANCORP NC 1.112 318672102 FBP 65,800 1.449,984.68 2.602,389.96 FIRST BISEY CORP 2.814 319383105 BISSE 10,700 275,290,85 288,990.00 FIRST CHITZENS BANC CORP 3.785 319439105 FCTR 36,000 661,433.66 703,800.00 FIRST CHITZENS BANC CORP 3.802 319459202 FCZA 5,000 661,433.66 703,800.00 FIRST CHITZENS BANC CORP 3.802 319459202 FCZA 5,000 661,433.66 703,800.00 FIRST CHITZENS BANC CORP 3.802 FIRST BISES CONSULTING GRO 0.003 319868103 FCGC 11,576 406,405.37 383,860.16 FIRST CONSULTING GRO 0.000 FIRST CONSULTING GRO 0.001 FIRST CONSULTING GRO 0.001 FIRST CONSULTING GRO 0.001 FIRST DATA CORP 0.194 319963104 Q FDC FIRST EMERGY CORP 1.651 33932107 FCF 71,300 7400 789,340.73 889,3222.00 FIRST DATA CORP 0.194 319963104 Q FDC FIRST EMERGY CORP 1.651 320103104 FFRS EMERGY CORP 1.651 320103104 FFRS EMERGY CORP 1.651 320103104 FFRS FFRS FINANCIAL HOLDINGS INC 2.865 319960100 FIRST FINA EMERGE CORP 2.486 319960100 FIRST FINA EMERGY CORP 1.651 320103104 FFRS FFRS FFRS FFRS FINANCIAL HOLDINGS INC 2.815 320239106 FFRS FFRS FFRS FINANCIAL HOLDINGS INC 2.815 320239106 FFRS FFRS FFRS FFRS FROM FROM FIRST FINA EMANCERP 3.761 3.762 3.762 3.763 3.761 3.762 3.763 3.761 3.762 3.763 3.761 3.761	FINANCIAL INSTNS INC	2.267	317585404 FISI	10,100	264,590.47	285,123.00					
FINIALY ENTERPRISES I 0.000 31787A101 FNSR 182,300 334,414.16 570,599.00 FIRST ALBANY COS INC 1.424 318465101 FACT 18,800 264,012.65 263,952.00 FIRST ALBANY COS INC 1.424 318465101 FACT 18,800 264,012.65 263,952.00 FIRST BARRICAN CORP. 2.015 318522307 FAF 276,100 6,979,615.18 8,219,497.01 FIRST BANCORP N C 3.056 318910106 FENC 9,000 240,918.25 282,690.00 FIRST BANCORP N C 3.056 318910106 FENC 9,000 240,918.25 282,690.00 FIRST BUSEY CORP 2.814 319383105 BUSE 10,700 275,209.85 288,900.00 FIRST BUSEY CORP 3.785 319439105 FCTR 36,000 661,433.66 703,800.00 FIRST CITIZENS BANC CORP 3.802 319459202 FCZA 5,000 131,937.82 142,000.00 FIRST CHAPTER CORP 3.802 319459202 FCZA 5,000 131,937.82 142,000.00 FIRST CHAPTER CORP 3.802 319459202 FCZA 5,000 131,937.82 142,000.00 FIRST CHAPTER CORP 3.802 319459202 FCZA 5,000 131,937.82 142,000.00 FIRST CHAPTER CORP 3.802 319459202 FCZA 5,000 131,937.82 142,000.00 FIRST CHAPTER CORP 3.802 319459202 FCZA 5,000 131,937.82 142,000.00 FIRST CHAPTER CORP 3.802 319459202 FCZA 5,000 131,937.82 142,000.00 FIRST CHAPTER CORP 3.802 319459202 FCZA 5,000 131,937.82 142,000.00 FIRST CHAPTER CORP 3.802 319469203 FCGC 11,576 406,405.37 383,860.16 FIRST CONSULTING GRO 0.000 31946R103 FCGC 11,576 406,405.37 383,860.16 FIRST CONSULTING GRO 0.000 31946R103 FCGC 261,800 1,307,213.28 1,473,933.95 FIRST CITIZENS BANCSHS 0.995 31946M103 FCGC 7,1300 948,119.23 1,016,738.00 FIRST DEFIANCE FINL 3.001 32006W106 FDEF 6,000 123,919.70 159,900.00 FIRST ENERGY CORP. 4.261 337932107 Q FE 361,800 13,673,734.49 58,454,634.00 FIRST FIRST CORP. 4.261 337932107 Q FE 361,800 15,566,638.36 12,735,359.99 FIRST EDEPAL FINANCIAL OF KENTUCKY 2.862 319961108 FFKY 3.800 122,899.47 95,570.00 FIRST FIRST CORP 1.552 320239106 FFCC 13,402.600 33,673,734.49 58,454.634.00 FIRST FIRMACHAL HOLDINGS INC 2.815 320239106 FFCC 14,402.600 33,673,734.49 58,454.634.00 FIRST FIRMACHAL HOLDINGS INC 2.815 320239106 FFCC 18,500 39,910.00 614,941.49 623,645.00 FIRST FIRM LBANKCHAPER 2.993 320208109 FFIN 16,400 551,268.50 638,880.00 FIRST FIRM LBANK	FINDWHAT.COM	0.000	317794105 FWHT	53,285	981,220.52	999,093.75					
FIRST ALBARY COS INC	FINISAR CORPORATION	0.000	31787A101 FNSR	182,300	334,414.16	570,599.00					
FIRST ALBAMY COS INC 1.424 318465101 FACT 18,800 264,012.65 263,952.00 FIRST ALBAMY COS INC 250,000 579,615.18 8,219,497.01 FIRST BANCORP N C 3.056 318910106 FENC 9,000 240,918.25 282,690.00 240,918.25 282,690.00 679,615.18 8,219,497.01 FIRST BANCORP N C 1.112 318672102 FEP 65,800 1,449,954.68 2,602,389.96 FIRST BUSEY CORP 2.814 319383105 BUSE 10,700 275,209.85 288,900.00 FIRST BUSEY CORP 3.785 319439105 FCTR 36,000 661,433.66 703,800.00 FIRST CHATER CORP 3.802 319459202 FCZA 5,000 131,937.82 142,000.00 FIRST CHIZENS BANC CORP 3.802 319459202 FCZA 5,000 131,937.82 142,000.00 FIRST CHIZENS BANC CORP 3.802 319459202 FCZA 5,000 131,937.82 142,000.00 FIRST CHIZENS BANCSHAR 3.015 319838101 FCGE 11,576 406,405.37 383,860.16 FIRST CONMUTH FINL C 4.488 319829107 FCF 71,300 948,119.23 1,016,738.00 FIRST CONSULTING GRO 0.000 319468103 FCGI 261,800 1,307,213.28 1,473,933.95 FIRST CHIZENS BANCSHS 0.905 31946M103 FCGI 261,800 1,307,213.28 1,473,933.95 FIRST DATA CORP 0.194 319963104 Q FDC 1,422,600 33,673,734.49 58,454,634.00 FIRST DEFIANCE FINL 3.001 32006M106 FDC 1,422,600 33,673,734.99 58,454,634.00 FIRST ENERGY CORP 4.261 337932107 Q FE 361,800 10,596,638.36 12,735,559.99 FIRST EDEFIANCE FINL 3.001 32006M106 FDEF 6,000 123,919.70 159,900.00 FIRST FEDERAL FINANCIAL OF KENTUCKY 2.862 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FEDERAL FINANCIAL OF KENTUCKY 2.862 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFCH 18,500 539,410.06 578,310.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFCH 18,500 539,410.06 578,310.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFCC 1,27,400 2,737,715.15 2,479,204.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFCC 1,27,400 2,737,715.15 2,479,204.00 FIRST FINANCIAL HOLDINGS INC 3.862 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFCC 1,27,400 2,737,715.15 2,479,204.00 FIRST HORLICON FHARMACEUTICAL 0.000 320561106 FHKX 1.900.00 14,899,344.86 2,131,360.00 FIRST HORLICON FHARMACEUTICAL 0.000 320561106 FHK	FINLAY ENTERPRISES I	0.000	317884203 FNLY	32,500	515,317.55	459,225.00					
FIRST BANCORP N C	FIRST ALBANY COS INC	1.424	318465101 FACT	18,800	264,012.65	263,952.00					
FIRST BANCORP N C  1.112 318672102 FBP 65,800 1,449,954.68 2,602,389.96 FIRST BANCORP PR  1.112 318672102 FBP 65,800 1,449,954.68 2,602,389.96 FIRST GARTER CORP  3.86 319439105 FCTR 36,000 661,433.66 703,800.00 FIRST CHARTER CORP  3.802 319439105 FCTR 36,000 661,433.66 703,800.00 FIRST CMNTY BANCORP  2.075 319838101 FCBP 26,800 845,417.12 968,552.00 FIRST CMNTY BANCSHAR  3.015 319838103 FCBC 11,576 406,405.37 383,860.16 FIRST COMMLTH FINL C 4.488 319829107 FCF 71,300 948,119.23 1,016,738.00 FIRST CTONSULTING GRO  0.000 319868103 FCGI 261,800 1,307,213.28 1,473,933.95 FIRST CTENS BANCSHS  0.905 31946M103 FCGI 261,800 1,307,213.28 1,473,933.95 FIRST DATA CORP  0.194 319963104 FDC 1,422,600 33,673,734.49 58,454,634.00 FIRST ENERGY CORP.  4.261 337932107 Q FE 361,800 10,596,638.36 12,735,359.99 FIRST ESSEX BANCORP  1.651 320103104 FESX 8,100 389,259.40 FIRST FEDERAL FINANCIAL OF KENTUCKY 2.862 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FEDERAL FINANCIAL HOLDINGS INC 2.815 320239106 FFC 18,500 539,410.06 578,310.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFC 18,500 539,410.06 578,310.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFC 18,500 539,410.06 578,310.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFC 18,500 539,410.06 578,310.00 FIRST FINANCIAL HOLDINGS INC 32026109 FFBC 39,100 614,941.49 623,645.00 FIRST FINIL BANCORP 0 3.761 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINIL BANCORP 0 3.520 32054R108 FINB 5,700 174,988.89 176,300.00 FIRST FINIL CORP IND 2.399 320218100 FFBC 39,100 614,941.49 623,645.00 FIRST FINIL CORP IND 2.399 320218100 FFBC 39,100 614,941.49 623,645.00 FIRST FINIL CORP 1ND 2.399 320218100 FFBC 39,100 614,941.49 623,645.00 FIRST FINIL CORP 1ND 2.399 320218100 FFBC 39,100 614,941.49 623,645.00 FIRST FINIL CORP 1ND 2.399 320218100 FFBC 39,100 614,941.49 623,645.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 174,988.89 176,300.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 174,988.89 176,300.00 FIRST MERCHANTS CORP 3.608 320871019 FFMC 4,100 174,988.89 176,300.00 FIRST MERCHAN	FIRST AMERICAN CORP.	2.015	318522307 FAF	276,100	6,979,615.18	8,219,497.01					
FIRST BANCORP PR  2.814 319383105 FCTR 36,000 661,433.66 703,800.00 FIRST CHARTER CORP  3.785 319439105 FCTR 36,000 661,433.66 703,800.00 FIRST CHARTER CORP  3.785 319439105 FCTR 36,000 661,433.66 703,800.00 FIRST CHITZENS BANC CORP  3.802 31945920 FCZA 5,000 131,937.82 142,000.00 FIRST CMNTY BANCORP  2.075 31983B101 FCBP 26,800 845,417.12 968,552.00 FIRST CMNTY BANCSHAR  3.015 31983A103 FCBC 11,576 406,405.37 383,860.16 FIRST COMMITH FIRL C 4.488 319829107 FCF 71,300 948,119.23 1,106,738.00 FIRST COMMITH FIRL C 4.488 319829107 FCF 71,300 948,119.23 1,106,738.00 FIRST CONSULTING GRO 0.000 31986R103 FCGI 261,800 1,307,213.28 1,473,933.95 FIRST CATTON BANCSHS 0.905 31946M103 FCNCA 7,400 789,340.73 899,322.00 FIRST DATA CORP 0.194 319963104 Q FCC 1,422,600 33,673,734.49 58,454,634.00 FIRST DEFIANCE FIRL 3.001 32006W106 FDEF 6,000 123,919.70 159,900.00 FIRST ENERGY CORP. 4.261 337932107 Q FE 361,800 10,596,638.36 12,735,359.99 FIRST EDEFAL FINANCIAL OF KENTUCKY 2.862 319961100 FTFC 23,200 482,409.82 522,464.00 FIRST FINANCIAL HOLDINGS INC 2.865 31996110 FFFY 3,800 122,899.47 95,570.00 FIRST FINANCIAL HOLDINGS INC 2.865 31996110 FFFY 3,800 122,899.47 95,570.00 FIRST FINANCIAL HOLDINGS INC 2.865 31996110 FFFY 3,800 122,899.47 95,570.00 FIRST FINAL BANCORP 0 3.761 320209109 FFIN 16,400 551,268.50 683,880.00 FIRST FINL BANCORP 0 3.761 320209109 FFIN 16,400 551,268.50 683,880.00 FIRST FINL BANKSHARE 2.973 320208109 FFIN 16,400 551,268.50 683,880.00 FIRST HOLCORP IND 2.399 320218100 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HOLCORP IND 2.399 320218100 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HOLCORP IND 3.500 320518106 FHCC 127,400 174,988.89 176,500.00 FIRST HOLCORP 1.667 3.500 320518106 FHCC 127,400 174,988.89 176,500.00 FIRST HOLCORP 1.667 3.500 320518106 FHCC 127,400 174,988.89 176,500.00 FIRST HOLCORP 1.667 3.500 320518106 FHCC 127,400 174,988.89 176,500.00 FIRST MACEUTICAL 0.000 320518106 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST MACEUTICAL 0.000 320518106 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST MACE	FIRST BANCORP N C	3.056	318910106 FBNC	9,000	240,918.25	282,690.00					
FIRST BUSEY CORP FIRST CHARTER CORP 3.785 3.19439105 FICTR 36,000 661,433.66 703,800.00 FIRST CHARTER CORP 3.802 319459202 FCZA 5,000 131,937.82 142,000.00 FIRST CMNTY BANCORP 2.075 31983B101 FCBP 26,800 845,417.12 968,552.00 FIRST CMNTY BANCSHAR 3.015 31983B103 FCBC 11,576 406,405.37 383,860.16 FIRST CONSULTING GRO 0.000 31986R103 FCGI 261,800 1,307,213.28 1,473,933.95 FIRST DATA CORP 0.194 319963104 FDCC 1,422,600 33,673,734.49 58,454,634.00 FIRST EMERGY CORP. 4.261 337932107 FIRST EMERGY CORP FIRST EMERGY CORP. 4.261 337932107 FIRST FED CAP CORP FIRST FED CAP CORP FIRST FED CAP CORP FIRST FINANCIAL HOLDINGS INC 2.862 31996100 FIRST FINANCIAL HOLDINGS INC 3.761 320209109 FFEC 39,100 FIRST FINL BANCORP 3.520 FIRST FINL BANCORP 3.61 FIRST FINL BANCORP 3.761 FIRST FINL BANCORP 3.762 FIRST FINL BANCORP 3.761 FIRST FINL BANCORP 3.761 FIRST FINL BANCORP 3.761 FIRST FINL BANCORP 3.761 FIRST FINL BANCORP 3.762 FIRST FINL BANCORP 3.761 FIRST FINL BANCORP 3.761 FIRST FINL BANCORP 3.761 FIRST FINL BANCORP 3.762 FIRST FINL BANCORP 3.763 FIRST FINL BANCORP 3.762 FIRST FINL BANCORP 3.762 FIRST FINL BANCORP 3.763 FIRST FINL BANCORP 3.763 FIRST FINL BANCORP 3.763 FIRST FINL BANCORP 3.763 FIRST FINL BANCORP 3.762 FIRST FINL BANCORP 3.777 FIR	FIRST BANCORP PR	1.112	318672102 FBP	65,800	1,449,954.68	2,602,389.96					
FIRST CHARTER CORP  3.785 319439105 FCTR 36,000 661,433.66 703,800.00 FIRST CRITIZENS BANC CORP  3.802 319459202 FCZA 5.000 131,937.82 142,000.00 FIRST CMNTY BANCORP  2.075 31983B101 FCBP 26,800 845,417.12 968,552.00 FIRST CMNTY BANCSHAR  3.015 31983A103 FCBC 11,576 406,405.37 38,360.16 FIRST COMMUTH FINL C 4.488 319829107 FCP 71,300 948,119.23 1,016,738.00 FIRST CONSULTING GRO 0.000 31986R103 FCGI 261,800 1,307,213.28 1,473,933.95 FIRST CTZNS BANCSHS 0.905 31946M103 FCMCA 7,400 789,340.73 899,322.00 FIRST DATA CORP 0.194 319963104 Q FDC 1,422,600 33,673,734.49 58,454,634.00 FIRST DEFIANCE FINL 3.001 32006W106 FDEF 6,000 123,919.70 159,000.00 FIRST ENERGY CORP. 4.261 337932107 Q FE 361,800 10,596,638.36 12,735,359.99 FIRST ESSEX BANCORP 1.651 320103104 FESX 8,100 389,259.40 470,934.00 FIRST FED CAP CORP 1.651 320103104 FESX 8,100 389,259.40 470,934.00 FIRST FEDERAL FINANCIAL OF KENTUCKY 2.862 319961108 FFFY 3,800 122,899.47 95,570.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFCH 18,500 539,410.06 578,310.00 FIRST FINA BANCORP 0 3.761 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL BANCORP 0 3.761 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL BANCORP 0 3.520 3208100 FIFF 29,912 877,702.24 897,659.12 FIRST HALL GROUP CORP. 0.000 320560107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HALL GROUP CORP. 0.000 320560107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HORIZON PHARMACEUTICAL 0.000 320560107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HORIZON PHARMACEUTICAL 0.000 320560107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST MERCHANTS CORP 1.663 32021010 FMB 113,300 2,950,273.93 3,672,053.00 FIRST MERCHANTS CORP 1.663 32081109 FMB 113,300 2,950,273.93 3,672,053.00 FIRST MERCHANTS CORP 1.660 320860107 FMB 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00	FIRST BUSEY CORP	2.814	319383105 BUSE	10,700	275,209.85	288,900.00					
FIRST CITIZENS BANC CORP FIRST CONTY BANCORP 2.075 31983B101 FCBP 26,800 845,417.12 968,552.00 FIRST COMULTH FINL C 4.488 319829107 FCF 71,300 948,119.23 1,016,738.00 FIRST CONSULTING GRO 0.000 31986R103 FCGI 261,800 1,307,213.28 1,473,933.95 FIRST CONSULTING GRO 0.000 31986R103 FCGI 261,800 1,307,213.28 1,473,933.95 FIRST CTZNS BANCSHS 0.905 31946M103 FCGI 261,800 1,307,213.28 1,473,933.95 FIRST DEFIANC FIRL 3.001 3.001 3.006W106 FDEF 6.000 FIRST DEFIANCE FINL 3.001 3.001 3.006W106 FDEF 6.000 1.23,919.70 159,900.00 FIRST ENERGY CORP. 4.261 337932107 Q FE 361,800 318,259.40 470,934.00 FIRST SESEX BANCORP 1.651 320103104 FESX 8,100 389,259.40 470,934.00 FIRST FIDERAL FINANCIAL OF KENTUCKY 2.866 319961108 FFKY 3.800 122,899.47 95,570.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFCH 18,500 539,410.06 578,310.00 FIRST FINL BANCORP O 3.761 320209109 FFEN 39,100 614,941.49 623,645.00 FIRST FINL BANCORP NO FIRST FINL BANCORP O 0.000 32051k106 FHKX 190,300 FIRST HEALTH GROUP CORP 1.657 3.200 FIRST HEALTH GROUP CORP 3.520 FIRST HEALTH GROUP CORP 3.520 FIRST HORIZON PHARMACEUTICAL 0.000 32051k106 FHKX 190,300 FIRST HORIZON PHARMACEUTICAL 0.000 32051k106 FHKX 190,300 FIRST HORIZON PHARMACEUTICAL 0.000 32051k106 FHKX 190,300 FIRST MERCHANTS CORP FIRST MERCH	FIRST CHARTER CORP	3.785	319439105 FCTR	36,000	661,433.66	703,800.00					
FIRST CMNTY BANCORP  2.075 31983B101 FCBP 26,800 845,417.12 968,552.00 FIRST CMNTY BANCSHAR  3.015 31983B103 FCBC 11,576 406,405.37 383,860.16 FIRST COMMLTH FINL C 4.488 319829107 FCF 71,300 948,119.23 1,016,738.00 FIRST COMMLTH FINL C 0.000 31986R103 FCGI 261,800 1,307,213.28 1,473,933.95 FIRST CTENS BANCSHS 0.905 31946M103 FCNCA 7,400 789,340.73 899,322.00 FIRST DEFIANCE FINL 3.001 32006W106 FDEF 6,000 123,919.70 159,900.00 FIRST DEFIANCE FINL 3.001 32006W106 FDEF 6,000 123,919.70 159,900.00 FIRST EMERGY CORP. 4.261 337932107 Q FE 361,800 10,596,638.36 12,735,359.99 FIRST ESSEX BANCORP 1.651 320103104 FESX 8,100 389,259.40 470,934.00 FIRST ED CAP CORP 2.486 319960100 FTFC 23,200 482,409.82 522,464.00 FIRST FED CAP CORP 2.486 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FINL BANCORP O 3.761 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL BANCORP O 3.761 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL BANCORP O 3.761 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL BANCORP O 0.000 32051k106 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST IND CORP 1.674 320734106 FLC 127,400 2,737,715.15 2,479,204.00 FIRST IND CORP 1.674 320734106 FLC 127,400 2,737,715.15 2,479,204.00 FIRST IND CORP 1.674 320734106 FLC 4,100 134,934.86 2,131,360.00 FIRST MERCHANTS CORP 1.674 320734106 FLC 4,100 134,988.89 176,300.00 FIRST MERCHANTS CORP 1.674 320734106 FLC 4,100 134,988.89 176,300.00 FIRST MERCHANTS CORP 1.674 320734106 FLC 4,100 134,988.89 176,300.00 FIRST MERCHANTS CORP 1.674 320734106 FLC 4,100 134,988.89 176,300.00 FIRST MERCHANTS CORP 2.638 320744105 FMC 4,100 134,988.89 176,300.00 FIRST MERCHANTS CORP 2.638 320744105 FMC 4,100 134,988.89 176,300.00 FIRST MERCHANTS CORP 2.638 320744105 FMC 4,100 134,988.89 176,300.00 FIRST MERCHANTS CORP 2.638 320744105 FMC 4,100 134,988.89 176,300.00 FIRST MERCHANTS CORP 2.638 320744105 FMC 4,100 134,988.89 176,300.00 FIRST MERCHANTS CORP 2.638 320744105 FMC 4,100 134,988.89 176,300.00 FIRST MERCHANTS CORP 2.638 320744105 FMC 4,100 134,988.89 176,300.00 FIRST MERCHANTS	FIRST CITIZENS BANC CORP	3.802	319459202 FCZA	5,000	131,937.82	142,000.00					
FIRST CMMTY BANCSHAR  3.015  31983A103  FCBC  11,576  406,405.37  383,860.16  FIRST CONWLITH FINL C  4.448  319829107  FCF  71,300  948,119.23  1,016,738.00  FIRST CONSULTING GRO  0.000  31986R103  FCGI  261,800  1,307,213.28  1,473,933.95  FIRST DATA CORP  0.194  31993104 Q FDC  1,422,600  33,673,734.49  58,454,634.00  FIRST DEFIANCE FINL  3.001  32006W106  FDEF  6,000  123,919.70  159,900.00  FIRST ENERGY CORP.  4.261  337932107 Q FE  361,800  10,596,638.36  12,735,359.99  FIRST EDERAL FINANCIAL OF KENTUCKY  2.862  319961108  FFKY  3,800  122,899.47  95,570.00  FIRST FINANCIAL HOLDINGS INC  2.815  32029109  FFBC  39,100  614,941.49  623,645.00  FIRST FINL BANCSHARE  2.973  32020R109  FIRST HEALTH GROUP CORP.  0.000  320960107  FHCC  127,400  2,737,715.15  2,479,204.00  FIRST HORIZON PHARMACEUTICAL  0.000  320961108  FIRST LONG IS CORP  FIRST HORIZON PHARMACEUTICAL  0.000  320961108  FIRST MERCHANTS CORP  1.674  320734106  FIRST MERCHANTS CORP  2.638  320744105  FMFC  4,100  137,259.80  127,393.30  3,672,053.00  FIRST MIDWEST BANCORP INC.  2.715  320867104  FMBI  113,300  2,950,273.93  3,672,053.00  FIRST NATL CP ORANGE  1.588.710  1.588.710  1.588.710  1.580.17  1.580.17  1.590.00  1.489,344.86  2.733,300.00  1.580.71  1.580.17  1.580.17  1.501.57  1.501.57  1.502.72  1.502.72  1.502.72  1.502.72  1.502.72  1.502.72  FIRST MIDWEST BANCORP INC.  2.715  320867104  FMBI  113,300  2,950,273.93  3,672,053.00  FIRST NATL CP ORANGE  2.265  320942108  FNEG  103,200  1.489,344.86  2.733,791.00  1.588.71  2.799,903.00  1.588.71  1.580.72  1.588.71  1.501.57  1.502.73	FIRST CMNTY BANCORP	2.075	31983B101 FCBP	26,800	845,417.12	968,552.00					
FIRST COMMULTH FINL C 4.488 319829107 FCF 71,300 948,119.23 1,016,738.00 FIRST CONSULTING GRO 0.000 31986R103 FCGI 261,800 1,307,213.28 1,473,933.95 FIRST CTZNS BANCSHS 0.905 31946M103 FCNCA 7,400 789,340.73 899,322.00 FIRST DATA CORP 0.194 319963104 Q FDC 1,422,600 33,673,734.49 58,454,634.00 FIRST DEFIANCE FINL 3.001 32006W106 FDEF 6,000 123,919.70 159,900.00 FIRST ENERGY CORP. 4.261 337932107 Q FE 361,800 10,596,638.36 12,735,359.99 FIRST ESEX BANCORP 1.651 320103104 FESX 8,100 389,259.40 470,934.00 FTRST FED CAP CORP 2.486 319960100 FTFC 23,200 482,409.82 522,464.00 FIRST FEDERAL FINANCIAL OF KENTUCKY 2.862 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FINL BANKSHARE 2.973 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL BANKSHARE 2.973 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL CORP IND 2.399 320218100 THFF 2.9912 877,702.24 897,659.12 FIRST HEALTH GROUP CORP. 0.000 320960107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST IND CORP 1.674 320734106 FIRST MARKELED CORP 1.674 3207341	FIRST CMNTY BANCSHAR	3.015	31983A103 FCBC	11,576	406,405.37	383,860.16					
FIRST CONSULTING GRO  0.000 31986R103 FCGI 7,400 7,400 789,340,73 899,322.00 FIRST DATA CORP 0.194 319963104 Q FDC 1,422,600 33,673,734.49 58,454,634.00 FIRST DEFIANCE FINL 3.001 32006W106 FDEF 6,000 123,919.70 159,900.00 FIRST ENERGY CORP. 4.261 337932107 Q FE 361,800 10,596,638.36 12,735,359.99 FIRST ESSEX BANCORP 1.651 320103104 FESX 8,100 389,259.40 470,934.00 FIRST FED CAP CORP 2.486 319961100 FFFC 23,200 482,409.82 522,464.00 FIRST FINANCIAL OF KENTUCKY 2.862 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FINL BANCORP 0 539,410.06 578,310.00 FIRST FINL BANCORP 0 6,000 FIRST FINL BANCORP 0 7,400 FFFC 0,000 123,919.70 1,596,638.36 12,735,359.99 FIRST FED CAP CORP 1.651 320103104 FESX 8,100 389,259.40 470,934.00 FIRST FIRST FINANCIAL OF KENTUCKY 2.862 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FINL BANCORP 0 FIRST FINL BANCORP 0 FIRST FINL BANCORP 0 FIRST FINL BANCARP 2.973 320208109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL CORP IND 2.399 320218100 THFF 29,912 FIRST HEALTH GROUP CORP. 0.000 32056107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HORIZON PHARMACEUTICAL 0.000 3205514108 FIRST SORP FIRST LONG IS CORP 1.674 320734106 FIRST MERCHANTS CORP 1.674 320734106 FIRST MERCHANTS CORP 1.674 320734106 FIRST MERCHANTS CORP 1.666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE FIRST NATL CP ORANGE 1.609 1.538,8712.00 1.538,712.00 1.538,712.00 1.538,712.00 1.538,712.00 1.538,712.00 1.538,712.00 1.538,712.00 1.538,712.00 1.538,712.00 1.538,712.00	FIRST COMWLTH FINL C	4.488	319829107 FCF	71,300	948,119.23	1,016,738.00					
FIRST CTZNS BANCSHS  0.905 31946M103 FCNCA 7,400 789,340.73 899,322.00 FIRST DATA CORP  0.194 319963104 Q FDC 1,422,600 33,673,734.49 58,454,634.00 FIRST DEFIANCE FINL 3.001 32006W106 FDEF 6,000 123,919.70 159,900.00 FIRST ENERGY CORP. 4.261 337932107 Q FE 361,800 10,596,638.36 12,735,359.99 FIRST ESSEX BANCORP 1.651 320103104 FESX 8,100 389,259.40 470,934.00 FIRST FED CAP CORP 2.486 319960100 FTFC 23,200 482,409.82 522,464.00 FIRST FEDERAL FINANCIAL OF KENTUCKY 2.862 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFCH 18,500 539,410.06 578,310.00 FIRST FINL BANCORP O 3.761 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL BANKSHARE 2.973 32020R109 FFIN 16,400 551,268.50 683,880.00 FIRST FINL CORP IND 2.399 320218100 THFF 29,912 877,702.24 897,659.12 FIRST HEALTH GROUP CORP. 0.000 32096107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST M& F CORP 2.638 320744105 FMFC 4,100 174,988.89 176,300.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 665,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 1.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NATL CP ORANGE 1.009 133882V108 FNFG 103,200 1,449,179.00 1,538.712.00	FIRST CONSULTING GRO	0.000	31986R103 FCGI	261,800	1,307,213.28	1,473,933.95					
FIRST DATA CORP  O.194 319963104 Q FDC 1,422,600 33,673,734.49 58,454,634.00 FIRST DEFIANCE FINL 3.001 32006W106 FDEF 6,000 123,919.70 159,900.00 FIRST ENERGY CORP. 4.261 337932107 Q FE 361,800 10,596,638.36 12,735,359.99 FIRST ESSEX BANCORP 1.651 320103104 FESX 8,100 389,259.40 470,934.00 FIRST FED CAP CORP 2.486 319960100 FTFC 23,200 482,409.82 522,464.00 FIRST FEDERAL FINANCIAL OF KENTUCKY 2.862 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFCH 18,500 539,410.06 578,310.00 FIRST FINL BANCORP O 3.761 320209109 FFEC 39,100 614,941.49 623,645.00 FIRST FINL BANKSHARE 2.973 32020R109 FFIN 16,400 551,268.50 683,880.00 FIRST FINL CORP IND 2.399 320218100 THFF 29,912 877,702.24 897,659.12 FIRST HEALTH GROUP CORP. 0.000 320960107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 174,988.89 176,300.00 FIRST M& F CORP 2.638 320744105 FMFC 4,100 174,988.89 176,300.00 FIRST M& F CORP 3.605 320817109 FFME 26,110 645,447.10 666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NATL CP ORANGE 1.669 33882108 FNFG 103,2000 1.492.179.00 1.538.712.00	FIRST CTZNS BANCSHS	0.905	31946M103 FCNCA	7,400	789,340.73	899,322.00					
FIRST DEFIANCE FINL 3.001 32006W106 FDEF 6,000 123,919.70 159,900.00 FIRST ENERGY CORP. 4.261 337932107 Q FE 361,800 10,596,638.36 12,735,359.99 FIRST ESSEX BANCORP 1.651 320103104 FESX 8,100 389,259.40 470,934.00 FIRST FED CAP CORP 2.486 319960100 FTFC 23,200 482,409.82 522,464.00 FIRST FEDERAL FINANCIAL OF KENTUCKY 2.862 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFCH 18,500 539,410.06 578,310.00 FIRST FINL BANCORP O 3.761 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL CORP IND 2.399 320208109 FFIN 16,400 551,268.50 683,880.00 FIRST FINL CORP IND 2.399 320218100 THFF 29,912 877,702.24 897,659.12 FIRST HORIZON PHARMACEUTICAL 0.000 32051K106 FHRX 190,300 1,489,344.86 2,131,360.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST LONG IS CORP 1.674 320734106 FLIC 4,100 174,988.89 176,300.00 FIRST MERCHANTS CORP 2.638 320744105 FMFC 4,100 137,259.80 155,390.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATIC CP ORANCE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NAGARA FINL CP ORANCE 2.265 320942105 FNC 9,300 1,492,179.00 1,538,712.00	FIRST DATA CORP	0.194	319963104 Q FDC	1,422,600	33,673,734.49	58,454,634.00					
FIRST ENERGY CORP. 4.261 337932107 Q FE 361,800 10,596,638.36 12,735,359.99 FIRST ESSEX BANCORP 1.651 320103104 FESX 8,100 389,259.40 470,934.00 FIRST FED CAP CORP 2.486 319960100 FTFC 23,200 482,409.82 522,464.00 FIRST FEDERAL FINANCIAL OF KENTUCKY 2.862 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFCH 18,500 539,410.06 578,310.00 FIRST FINL BANCORP O 3.761 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL BANKSHARE 2.973 32020R109 FFIN 16,400 551,268.50 683,880.00 FIRST FINL CORP IND 2.399 320218100 THFF 29,912 877,702.24 897,659.12 FIRST HEALTH GROUP CORP. 0.000 320960107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HORIZON PHARMACEUTICAL 0.000 32051K106 FHRX 190,300 1,489,344.86 2,131,360.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST M& F CORP 1.674 320734106 FLIC 4,100 174,988.89 176,300.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST MERCHANTS CORP 3.605 320847109 FRME 26,110 645,447.10 666,327.20 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NATL CP ORANGE 1.1609 33582V108 FNFG 103,200 1.492.179.00 1.538.712.00	FIRST DEFIANCE FINL	3.001	32006W106 FDEF	6,000	123,919.70	159,900.00					
FIRST ESSEX BANCORP 1.651 320103104 FEXX 8,100 389,259.40 470,934.00 FIRST FED CAP CORP 2.486 319960100 FTFC 23,200 482,409.82 522,464.00 FIRST FEDERAL FINANCIAL OF KENTUCKY 2.862 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFCH 18,500 539,410.06 578,310.00 FIRST FINAL BANCORP O 3.761 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL BANKSHARE 2.973 320220R109 FFIN 16,400 551,268.50 683,880.00 FIRST FINL CORP IND 2.399 320218100 THFF 29,912 877,702.24 897,659.12 FIRST HEALTH GROUP CORP. 0.000 320960107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HORIZON PHARMACEUTICAL 0.000 32051K106 FHRX 190,300 1,489,344.86 2,131,360.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST M&F CORP 1.674 320734106 FLIC 4,100 174,988.89 176,300.00 FIRST M&F CORP 2.638 320744105 FMFC 4,100 137,259.80 155,390.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942108 FNFG 103.200 1,492.179.00 1.538.712.00	FIRST ENERGY CORP.	4.261	337932107 Q FE	361,800	10,596,638.36	12,735,359.99					
FIRST FED CAP CORP FIRST FEDERAL FINANCIAL OF KENTUCKY 2.862 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFCH 18,500 539,410.06 578,310.00 FIRST FINAL BANCORP O 3.761 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL BANKSHARE 2.973 32020R109 FFIN 16,400 551,268.50 683,880.00 FIRST FINL CORP IND 2.399 320218100 THFF 29,912 877,702.24 897,659.12 FIRST HEALTH GROUP CORP. 0.000 320960107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HORIZON PHARMACEUTICAL 0.000 32051k106 FHRX 190,300 1,489,344.86 2,131,360.00 FIRST LONG IS CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST LONG IS CORP 1.674 320734106 FLIC 4,100 174,988.89 176,300.00 FIRST M& F CORP 2.638 320744105 FMFC 4,100 137,259.80 155,390.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NIAGGRA FINL G	FIRST ESSEX BANCORP	1.651	320103104 FESX	8,100	389,259.40	470,934.00					
FIRST FEDERAL FINANCIAL OF KENTUCKY 2.862 319961108 FFKY 3,800 122,899.47 95,570.00 FIRST FINANCIAL HOLDINGS INC 2.815 320239106 FFCH 18,500 539,410.06 578,310.00 FIRST FINL BANCORP 0 3.761 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL BANKSHARE 2.973 32020R109 FFIN 16,400 551,268.50 683,880.00 FIRST FINL CORP IND 2.399 320218100 THFF 29,912 877,702.24 897,659.12 FIRST HEALTH GROUP CORP. 0.000 320960107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HORIZON PHARMACEUTICAL 0.000 32051k106 FHRX 190,300 1,489,344.86 2,131,360.00 FIRST LONG IS CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST LONG IS CORP 1.674 320734106 FLIC 4,100 174,988.89 176,300.00 FIRST M & F CORP 2.638 320744105 FMFC 4,100 137,259.80 155,390.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 1,492,179.00 1,538.712.00	FIRST FED CAP CORP	2.486	319960100 FTFC	23,200	482,409.82	522,464.00					
FIRST FINANCIAL HOLDINGS INC  2.815 320239106 FFCH 18,500 539,410.06 578,310.00 FIRST FINL BANCORP O 3.761 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL BANKSHARE 2.973 32020R109 FFIN 16,400 551,268.50 683,880.00 FIRST FINL CORP IND 2.399 320218100 THFF 29,912 877,702.24 897,659.12 FIRST HEALTH GROUP CORP. 0.000 320960107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HORIZON PHARMACEUTICAL 0.000 32051k106 FHRX 190,300 1,489,344.86 2,131,360.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST LONG IS CORP 1.674 320734106 FLIC 4,100 174,988.89 176,300.00 FIRST M & F CORP 2.638 320744105 FMFC 4,100 137,259.80 155,390.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NIAGARA FINL G 1.609 33582V108 FNFG 103.200 1,492.179.00 1.538.712.00	FIRST FEDERAL FINANCIAL OF KENTUCKY	2.862	319961108 FFKY	3,800	122,899.47	95,570.00					
FIRST FINL BANCORP 0 3.761 320209109 FFBC 39,100 614,941.49 623,645.00 FIRST FINL BANKSHARE 2.973 32020R109 FFIN 16,400 551,268.50 683,880.00 FIRST FINL CORP IND 2.399 320218100 THFF 29,912 877,702.24 897,659.12 FIRST HEALTH GROUP CORP. 0.000 320960107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HORIZON PHARMACEUTICAL 0.000 32051k106 FHRX 190,300 1,489,344.86 2,131,360.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST LONG IS CORP 1.674 320734106 FLIC 4,100 174,988.89 176,300.00 FIRST M & F CORP 2.638 320744105 FMFC 4,100 137,259.80 155,390.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NIAGARA FINL G	FIRST FINANCIAL HOLDINGS INC	2.815	320239106 FFCH	18,500	539,410.06	578,310.00					
FIRST FINL BANKSHARE 2.973 32020R109 FFIN 16,400 551,268.50 683,880.00 FIRST FINL CORP IND 2.399 320218100 THFF 29,912 877,702.24 897,659.12 FIRST HEALTH GROUP CORP. 0.000 320960107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HORIZON PHARMACEUTICAL 0.000 32051K106 FHRX 190,300 1,489,344.86 2,131,360.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST LONG IS CORP 1.674 320734106 FLIC 4,100 174,988.89 176,300.00 FIRST M & F CORP 2.638 320744105 FMFC 4,100 137,259.80 155,390.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NIAGARA FINL G	FIRST FINL BANCORP O	3.761	320209109 FFBC	39,100	614,941.49	623,645.00					
FIRST FINL CORP IND 2.399 320218100 THFF 29,912 877,702.24 897,659.12 FIRST HEALTH GROUP CORP. 0.000 320960107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HORIZON PHARMACEUTICAL 0.000 32051K106 FHRX 190,300 1,489,344.86 2,131,360.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST LONG IS CORP 1.674 320734106 FLIC 4,100 174,988.89 176,300.00 FIRST M & F CORP 2.638 320744105 FMFC 4,100 137,259.80 155,390.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NIAGARA FINL G 1.609 33582V108 FNFG 103.200 1,492,179.00 1.538.712.00	FIRST FINL BANKSHARE	2.973	32020R109 FFIN	16,400	551,268.50	683,880.00					
FIRST HEALTH GROUP CORP. 0.000 320960107 FHCC 127,400 2,737,715.15 2,479,204.00 FIRST HORIZON PHARMACEUTICAL 0.000 32051K106 FHRX 190,300 1,489,344.86 2,131,360.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST LONG IS CORP 1.674 320734106 FLIC 4,100 174,988.89 176,300.00 FIRST M & F CORP 2.638 320744105 FMFC 4,100 137,259.80 155,390.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NIAGARA FINL G 1.609 33582V108 FNFG 103.200 1,492,179.00 1.538.712.00	FIRST FINL CORP IND	2.399	320218100 THFF	29,912	877,702.24	897,659.12					
FIRST HORIZON PHARMACEUTICAL 0.000 32051K106 FHRX 190,300 1,489,344.86 2,131,360.00 FIRST IND CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST LONG IS CORP 1.674 320734106 FLIC 4,100 174,988.89 176,300.00 FIRST M & F CORP 2.638 320744105 FMFC 4,100 137,259.80 155,390.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NIAGARA FINL G 1.609 33582V108 FNFG 103.200 1,492,179.00 1,538.712.00	FIRST HEALTH GROUP CORP.	0.000	320960107 FHCC	127,400	2,737,715.15	2,479,204.00					
FIRST IND CORP 3.520 32054R108 FINB 5,700 107,207.19 106,875.00 FIRST LONG IS CORP 1.674 320734106 FLIC 4,100 174,988.89 176,300.00 FIRST M & F CORP 2.638 320744105 FMFC 4,100 137,259.80 155,390.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NIAGARA FINL G 1.609 33582V108 FNFG 103.200 1,492.179.00 1.538.712.00	FIRST HORIZON PHARMACEUTICAL	0.000	32051K106 FHRX	190,300	1,489,344.86	2,131,360.00					
FIRST LONG IS CORP 1.674 320734106 FLIC 4,100 174,988.89 176,300.00 FIRST M & F CORP 2.638 320744105 FMFC 4,100 137,259.80 155,390.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NIAGARA FINL G 1.609 33582V108 FNFG 103.200 1.492.179.00 1.538.712.00	FIRST IND CORP	3.520	32054R108 FINB	5,700	107,207.19	106,875.00					
FIRST M & F CORP 2.638 320744105 FMFC 4,100 137,259.80 155,390.00 FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NIAGARA FINL G 1.609 33582V108 FNFG 103.200 1,492.179.00 1.538.712.00	FIRST LONG IS CORP	1.674	320734106 FLIC	4,100	174,988.89	176,300.00					
FIRST MERCHANTS CORP 3.605 320817109 FRME 26,110 645,447.10 666,327.20 FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NIAGARA FINL G 1.609 33582V108 FNFG 103.200 1,492,179.00 1,538.712.00	FIRST M & F CORP	2.638	320744105 FMFC	4,100	137,259.80	155,390.00					
FIRST MIDWEST BANCORP INC. 2.715 320867104 FMBI 113,300 2,950,273.93 3,672,053.00 FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NIAGARA FINL G 1.609 33582V108 FNFG 103.200 1,492,179.00 1,538,712.00	FIRST MERCHANTS CORP	3.605	320817109 FRME	26,110	645,447.10	666,327.20					
FIRST NATL CP ORANGE 2.265 320942105 FNC 9,300 252,471.28 279,093.00 FIRST NIAGARA FINL G 1.609 33582V108 FNFG 103.200 1.492.179.00 1.538.712.00	FIRST MIDWEST BANCORP INC.	2.715	320867104 FMBI	113,300	2,950,273.93	3,672,053.00					
FIRST NIAGARA FINL G 1.609 33582V108 FNFG 103.200 1.492.179.00 1.538.712.00	FIRST NATL CP ORANGE	2.265	320942105 FNC	9,300	252,471.28	279,093.00					
1 200 200 200 200 200 200 200 200 200 20	FIRST NIAGARA FINL G	1.609	33582V108 FNFG	103,200	1,492,179.00	1,538,712.00					
FIRST OAK BROOK BANC 1.866 335847208 FOBB 7,800 179,782.46 234,078.00	FIRST OAK BROOK BANC	1.866	335847208 FOBB	7,800	179,782.46	234,078.00					
FIRST PL FINL CORP 2.867 33610T109 FPFC 14,300 268,108.05 279,279.00	FIRST PL FINL CORP	2.867	33610T109 FPFC	14,300	268,108.05	279,279.00					

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST Instrument - COM	COMMON STOCK			
	Instrument - Com	COMMON STOCK			
FIRST REPUBLIC BANK	1.396	336158100 FRC	33,600	813,685.88	1.202.880.00
FIRST SENTINEL BANCO	1.994	33640T103 FSLA	26.700	429.130.88	562.302.00
FIRST SOUTH BANCORP	2.191	33646W100 FSBK	3,700	134,940.34	135,050.00
FIRST ST BANCORPORAT	1.266	336453105 FSNM	3,700 9,000	134,940.34 247,487.43 9,037,804.37 455,212.72	312,750.00
FIRST TENNESSEE NATL CORP	3.628	337162101 FTN	244,000 19,624	9,037,804.37	10,760,400.00 478,236.88 212,667.00 494,569.99 1,705,200.00
FIRST TENNESSEE NATL CORP FIRST UNITED CORP FIRSTBANK CORP/MI FIRSTFED AMERICA BANCORP INC FIRSTFED FINANCIAL CORP FIRSTMERIT CORPORATION FISERV INC. WISCONSIN FISHER COMMUNICATION FISHER SCIENTIFIC INT'L. FLAG FINANCIAL CORP FLAGSTAR BANCORP INC FLEETBOSTON FINANCIAL CORP FLEETWOOD ENT. FLIR SYSTEMS INC FLORIDA EAST COAST I FLORIDA ROCK INDS FLORIDAFIRST BANCORP INC FLOWERS INDUSTRIES INC.	2.954	33741H107 FUNC	19,624	455,212.72	478,236.88
FIRSTBANK CORP/MI	2.567	33761G104 FBMI	6,825	211,212.55	212,667.00
FIRSTFED AMERICA BANCORP INC	1.997	337929103 FAB	19 000	357,802.04	494,569.99
FIRSTFED FINANCIAL CORP	0.000	337907109 FED	39,200	1,218,315.54	1,705,200.00
FIRSTMERIT CORPORATION	3.856	337915102 FMER	144,100 407.700	2,779,474.04	3,886,377.00
FISERV INC. WISCONSIN	0.000	337738108 FISV		12,440,067.85	16,108,227.03
FISHER COMMUNICATION	0.000	337756209 FSCI	2,800 151,761	138,466.54 5,687,069.03	142,800.00 6,278,352.57
FISHER SCIENTIFIC INT'L.	0.000	338032204 FSH	151,761		6,278,352.57
FLAG FINANCIAL CORP	1.860	33832H107 FLAG	7,900	109,885.48	101,910.00
FLAGSTAR BANCORP INC	2.801	337930101 FBC	42,000 2,055,389	604,681.48	899,640.00 89,717,729.85 309,852.01 1,836,315.00
FLEETBOSTON FINANCIAL CORP	3.207	339030108 Q FBF	2,055,389	60,396,575.96	89,717,729.85
FLEETWOOD ENT.	1.559	339099103 Q FLE	30,200 50,310	306,415.86 1,369,053.04	309,852.01
FLIR SYSTEMS INC	0.000	302445101 FLIR	50,310	1,369,053.04	1,836,315.00
FLORIDA EAST COAST I	0.483	340632108 FLA	17,700 31,200	485,626.90	585,870.00
FLORIDA ROCK INDS	1.823	341140101 S FRK	31,200	485,626.90 824,728.01 154,415.05	1,711,320.00
FLORIDAFIRST BANCORP INC	0.845	343258109 FFBK	6,500	154,415.05	215,150.00
FLOWERS INDUSTRIES INC.	1.550	343498101 FLO	31,200 6,500 38,000 63,784 249.000	1,230,596.52	980,400.00 1,331,809.92
FLOWSERVE CORP.	0.000 1.614	34354P105 Q FLS 343412102 FLR	03,784	1,230,596.52	1,331,809.92
FLUUR CORP (NEW)	1.614	343412102 FLR 343873105 FFIC	249,000 24,550	8,760,559.98 391,174.81	9,870,360.01 448,773.99
FLUSHING FINL CORP	0.000	343873105 FFIC 302491303 FMC	24,550	391,1/4.81	1 272 040 00
FMC CORP.	0.000	30249U101 FTI	37,300 201,825	918,417.29 4,011,817.49 74,443.49	1,2/3,049.00
FMC IECHNOLOGIES INC	0.666	302509101 F11 302509104 FMCO	4,600	74,443.49	92 900 00
FND CODD	2.708	302520101 FNB		2,707,112.91	3 137 325 00
FLORIDAFIRST BANCORP INC FLOWERS INDUSTRIES INC. FLOWSERVE CORP. FLUOR CORP (NEW) FLUSHING FINL CORP FMC CORP. FMC TECHNOLOGIES INC FMS FINANCIAL CORP FNB CORP FNB CORP FNB CORP FNB CORP FNB CORP INC FOOT LOCKER INC	2.700	302520101 FNB 302519103 FNBN	88,500 6,000	164,618.26	1,273,049.00 4,702,522.50 82,800.00 3,137,325.00 127,080.00 9,487,870.00
FOOT POCKER INC	1.023	344849104 FL	404,600	7,122,595.83	9 487 870 00
FOOTHILL INDEPENDENT BANCORP	2.028	344905104 FOOT	5,500	103,592.77	130,130.00
FORD MOTOR COMPANY	2.500	245250000 -	2 050 054	50,549,357.38	48,804,384.02
FOREST CITY ENTERPRI	0.757	345550107 FCE.A	1.400	63,917.00	66,514.00
FOREST LABORATORIES INC.	0.000	345838106 FRX	1,400 633,700	17,041,989.10	39,162,659.99
FOREST OIL CORP.	0.000	346091705 FST	47,800	1,230,321.66	1,365,646.00
FORRESTER RESEARCH INC	0.000	346563109 FORR	47,800 16,700	1,230,321.66 263,130.36 19,820,773.44 1,177,579.58	298,429.00
FORTUNE BRANDS INC.	1.678	349631101 Q FO	469,630	19,820,773.44	33,573,848.69
FORWARD AIR CORPORATION	0.000	349853101 FWRD	39,374	1,177,579.58	1,082,785.00
FOSSIL INC.	0.000	349882100 FOSL	57,850	1,317,909.97	1,620,378.50

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	oup - COMMON ST ent - COM				
THSCI UIII	lent - com				
FOUNDRY NETWORKS INC FOX ENTERTAINMENT GRP INC CL A FPL GROUP INC. FRANKLIN BANK CORP FRANKLIN ELEC INC FRANKLIN FINL CORP T FRANKLIN RESOURCES INC FRED'S INC FREDDIE MAC FREEDIE MAC FREEMARKETS INC FREEPORT MCMORAN CLASS B FREMONT GENERAL CORP. FRIEDMAN BILLINGS RAMSEY -A FRIEDMANS INC FRONTIER AIRLINES INC	0.000	35063R100 FDRY	336,400 877,383	6 909 920 52	9 203 904 01
FOX ENTERTAINMENT GRP INC CL A	0.000	35138T107 FOX	877.383	6,909,920.52 24,564,524.29	25.575.714.44
FPL GROUP INC.	3.668	302571104 O FPL	378.900	19,696,489.10	24,787,638.00
FRANKLIN BANK CORP	0.000	352451108 FBTX 353514102 FELE 353523202 FNFN 354613101 Q BEN 356108100 FBFD	2,400	34,800.00	45,600.00
FRANKLIN ELEC INC	0.925	353514102 FELE	8,000	34,800.00 488,863.56 122,134.80 11,634,566.82	483,920.00
FRANKLIN FINL CORP T	0.813	353523202 FNFN	4,000	122,134.80	122,880.00
FRANKLIN RESOURCES INC	0.653	354613101 O BEN	320,700	11,634,566.82	16,695,642.00
FRED'S INC	0.258	356108100 FRED 313400301 Q FRE	101,860	11,634,566.82 2,491,703.24 75,202,982.65	3,155,622.80
FREDDIE MAC	1.783	313400301 O FRE	1,576,563	75,202,982.65	91,945,154.18
FREEMARKETS INC	0.000	356602102 FMKT	44,700	11,634,566.82 2,491,703.24 75,202,982.65 332,521.92 7,256,703.98 808,626.88 3,568,690.47 746,749.16 2,133,307.25 572,317.69 1,073,093.60 87,514.37 1,207,360.39 459,039.77 1,215,459.02 4,305,731.23	299,043.00
FREEPORT MCMORAN CLASS B	1.898	35671D857 FCX	341,900	7,256,703.98	14,404,247.01
FREMONT GENERAL CORP.	1.182	357288109 FMT	82,400	808,626.88	1,393,384.00
FRIEDMAN BILLINGS RAMSEY -A	5.892	358434108 FBR	200,618	3,568,690.47	4,630,263.44
FRIEDMANS INC	1.341	358438109 FRM	69,900	746,749.16	469,029.00
FRIEDMANS INC FRONTIER AIRLINES INC FRONTIER FINL CORP W FRONTIER OIL CORP FTD INC FTI CONSULTING INC FUELCELL ENERGY INC FULLER H B CO FULTON FINANCIAL CORP FURNITURE BRANDS INTERNATIONAL INC. G & K SERV. CL-A	0.000	359065109 FRNT	142,300	2,133,307.25	2,029,198.00
FRONTIER FINL CORP W	2.231	35907K105 FTBK	18,600	572,317.69	616,776.00
FRONTIER OIL CORP	1.161	35914P105 FTO	63,100	1,073,093.60	1,086,582.00
FTD INC	0.000	30265Q109 FTDI	3,700	87,514.37	91,168.00
FTI CONSULTING INC	0.000	302941109 FCN	49,800	1,207,360.39	1,163,826.00
FUELCELL ENERGY INC	0.000	35952H106 FCEL	52,100	459,039.77	677,300.00
FULLER H B CO	1.513	359694106 Q FUL	49,550	1,215,459.02	1,473,617.00
FULTON FINANCIAL CORP	2.921	360271100 FULT	210,600 117,850	4,305,731.23 2,620,557.16 1,098,119.16	4,614,246.00
FURNITURE BRANDS INTERNATIONAL INC.	1.704	360921100 FBN	117,850	2,620,557.16	3,456,540.51
G & K SERV. CL-A	0.190	361268105 Q GKSRA	32,500	1,098,119.16	1,194,375.00
GA FINANCIAL INC	2.303	361437106 GAF	5,100	131,081.15	177,123.00
GABELLI ASSET MGMT I	0.050	36239Y102 GBL	24,889	915,186.18	990,582.20
GADZOOKS INC	0.000	362553109 GADZ	139,200	624,739.18	215,760.00
FURNITURE BRANDS INTERNATIONAL INC. G & K SERV. CL-A GA FINANCIAL INC GABELLI ASSET MGMT I GADZOOKS INC GALLAGHER (ARTHUR) J & CO. GALYAN'S TRADING COMPANY GAMESTOP CORP. GANNETT INC GAP INC GARDNER DENVER MACHINERY GARTNER INC-CL A	2.216	363576109 Q AJG	163,300	2,620,557.16 1,098,119.16 131,081.15 915,186.18 624,739.18 3,874,663.39	5,305,617.01
GALYAN'S TRADING COMPANY	0.000	36458RIUI GLYN	35,000	401,134.56 614,800.43 26,414,436.43	421,400.00
GAMESTOP CORP.	0.000	36466R101 GME 364730101 Q GCI 364760108 Q GPS 365558105 Q GDI	41,559	614,800.43	640,424.19
GANNETT INC	1.121	364730101 Q GCI	482,200	26,414,436.43	42,992,952.00
GAP INC	0.383	364760108 Q GPS	1,267,600	25,306,639.47 1,231,333.88 800.141.19	29,420,996.00 1,446,522.00
GARDNER DENVER MACHINERY	0.000	365558105 Q GDI	60,600	1,231,333.88	1,446,522.00
GIRCHNER THE CE II	0.000	366651107 IT	94,300 484,144	800,141.19	1,066,532.99
GATEWAY INC.	0.000	367626108 GTW	484,144	7,876,007.43	2,227,062.40
GATX CORP	4.574	361448103 GMT	65,000	2,508,966.96	1,818,700.00
GAYLORD ENTMT CO NEW	0.000	367905106 GET	43,630	800,141.19 7,876,007.43 2,508,966.96 1,090,953.28 167,625.48 2,646,623.02 2,428,666.38	1,302,355.50
GB&T BANCSHARES INC	1.523	361462104 GBTB	6,800	167,625.48	160,684.00
GEMSTAR-TV GUIDE INTL INC	0.000	36866W106 GMST	468,200 103,600	2,646,623.02	2,364,410.02
GEN-PROBE INC	0.000	36866T103 GPRO	103,600	2,428,666.38	3,778,292.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S				
	Instrument - COM				
GENCORP INC GENE LOGIC INC GENE LOGIC INC GENENCOR INTERNATIONAL INC GENENTECH INC. GENERAL CABLE CORP GENERAL COMMUNICATION GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GENERAL MILLS INC GENERAL MILLS INC GENERAL MOTORS CORP GENESCO INC. GENESEE & WYO INC GENESIS HEALTHCARE CORP GENESIS HEALTHCARE CORP GENESIS MICROCHIP INC. GENTA INC GENTA INC GENTEX CORP. GENTIVA HEALTH SERVICES GENUINE PARTS CO GENZYME CORP. GEN. DIV. GEORGIA GULF CORP GEORGIA PACIFIC GERBER SCIENTIFIC GERBAN AMERN BANCORP GETTY IMAGES INC. GEVITY HR INC GIBRALTAR STL CORP GILEAD SCIENCES INC. GILLETTE CO GLACIER BANCORP INC GLACIER BANCORP INC GLADSTONE CAPITAL CO GLATFELTER GLOBAL IMAGING SYSTEMS INC GLOBAL INDUSTRIES LTD. GLOBAL PAYMENTS INC-W/I GLOBAL POWER EQUIPMENT GROUP GLOBESPAN VIRATA INC GOLDEN TELECOM INC	THE CT AMONG CON				
GENCORP INC	1.114	368682100 Q GY 368689105 GLGC	99,400	1,043,289.74	1,070,538.00
GENE LOGIC INC	0.000	368689105 GLGC	119,500	627,965.01	620,205.00
GENENCOR INTERNATIONAL INC	0.000	368709101 GCOR	61,300 392,751	751,863.37	965,475.01 36,749,711.07
GENENTECH INC.	0.000	368710406 DNA	392,751	28,023,901.88	36,749,711.07
GENERAL CABLE CORP	2.454	369300108 BGC 369385109 GNCMA 369550108 Q GD 369604103 Q GE 3703442105 Q GIS	203,600	914,388.66 274 884 04	1,659,340.00 317,550.00
GENERAL COMMUNICATION	0.000	369385109 GNCMA	36,500		317,550.00
GENERAL DYNAMICS CORP.	1.416	369550108 Q GD	365,664	21,918,671.99	33,052,368.97 634,969,673.67 46,813,019.99
GENERAL ELECTRIC CO	2.582	369604103 Q GE	20,496,116	478,433,826.65	634,969,673.67
GENERAL MILLS INC	2.428	370334104 Q GIS	1,033,400	44,773,027.08	46,813,019.99
GENERAL MOTORS CORP	3.745	370442105 Q GM 371532102 GCO	801,500	39,857,930.79	42,800,099.99 397,919.00 1,064,700.00 384,982.00 1,075,184.00
GENESCO INC.	0.000	371532102 GCO	26,300	532,426.69	397,919.00
GENESEE & WYO INC	0.000	371559105 GWR	33,800 16,900	925,887.11	1,064,700.00
GENESIS HEALTHCARE CORP	0.000		16,900	268,600.01	384,982.00
GENESIS MICROCHIP INC.	0.000	37184C103 GNSS	59,600	819,677.90	1,075,184.00
GENLYTE GROUP INC	0.000	372302109 GLYT	14,500	39,857,930.79 532,426.69 925,887.11 268,600.01 819,677.90 559,570.36 810,404.84 4,063,443.43 315,920.81	846,510.00 590,247.00 6,345,791.98 381,728.00
GENTA INC	0.000	37245M207 GNTA	56,700	810,404.84	590,247.00
GENTEX CORP.	1.358	371901109 GNTX	143,700 30,200	4,063,443.43	6,345,791.98
GENTIVA HEALTH SERVICES	0.000	37247A102 GTIV	30,200	315,920.81	381,728.00
GENUINE PARTS CO	3.554	372460105 Q GPC	324,900 249,100	10,482,353.02 7,770,934.14	10,786,680.01
GENZYME CORP. GEN. DIV.	0.000 1.108	372917104 GENZ 373200203 GGC	28,000	7,770,934.14	12,290,594.01
GEORGIA DAGIETO	1.630	373200203 GGC 373298108 O GP	28,000	15 541 004 60	30 460 043 31
GEORGIA PACIFIC	4.020	373730100 Q GP 373730100 O GRB	667,393 42,900	562,254.06 15,541,004.69 334,847.21	12,290,594.01 808,640.00 20,468,943.31 341,484.00 196,612.50 332,001.00 9,653,082.92 482,608.00
GERBER SCIENTIFIC	3.200	373730100 Q GRB 373865104 GABC	42,900	334,84/.21 102 010 72	341,484.00 106 612 FO
CERMAN AMERIN BANCORP	0.000	374163103 GERN	11,235 33,300	193,918.72 307,012.19 6,334,946.93	222 001 00
CETTY IMACES INC	0.000	374103103 GERN 374276103 GYI	192,561	6 224 046 02	0 652 002 02
CEVITY UD INC.	0.899	374276103 GII 374393106 GVHR	21,700	387,357.41	482,608.00
CIRRALTAR CTI. CORD	0.715	37476F103 ROCK	13,700	507,557.11	102,000.00
CILEAD SCIENCES INC	0.000	375558103 GILD	528 300	18 142 062 97	30 715 361 99
GILLETTE CO	1.769	375766102 O G	528,300 2,107,732	71 287 847 02	77 416 996 37
GLACIER BANCORP INC	2.469	376370102 © GBCI	21.600	564.414.76	699.840.00
GLADSTONE CAPITAL CO	5.906	376535100 GLAD	21,600 10,600	205.330.05	236.910.00
GLATFELTER	2.891	377316104 GLT	50.900	714.326.30	633.705.00
GLOBAL IMAGING SYSTEMS INC	0.000	37934A100 GISX	45.832	1.069.626.45	1.455.166.00
GLOBAL INDUSTRIES LTD.	0.000	379336100 GLBL	50,900 45,832 196,900	714,326.30 1,069,626.45 954,685.02 3,086,394.01	344,555.00 30,715,361.99 77,416,996.37 699,840.00 236,910.00 633,705.00 1,455,166.00 1,014,035.00 4,589.016.84
GLOBAL PAYMENTS INC-W/I	0.339	37940X102 GPN	97,390	3,086,394.01	4,589,016.84
GLOBAL POWER EQUIPMENT GROUP	0.000	37941P108 GEG	97,390 53,000	323,899.46	354,040.00
GLOBESPAN VIRATA INC	0.000		145,100	1,239,513.23	853,188.00
GOLD BANC CORP INC	0.853	379907108 GLDB	82,500	881,396.79	1,159,950.00
GOLDEN TELECOM INC	0.000	38122G107 GLDN	21,300	3,086,394.01 323,899.46 1,239,513.23 881,396.79 579,866.46	591,075.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S				
	Instrument - COM				
		Comion Brock			
GOLDEN WEST FINANCIAL CORP GOLDMAN SACHS GROUP INC GOODRICH CORP. GOODY'S FAMILY CLOTHING INC. GOODYEAR T & R GORMAN RUPP CO GRACE W.R. & COMPANY NEW GRACO INC	0.387	381317106 Q GDW	204,715	11,208,716.86	21,124,540.85
GOLDMAN SACHS GROUP INC	1.012	38141G104 GS	616 500	48,025,702.46	60,867,045.00
GOODRICH CORP.	2.694	382388106 Q GR 382588101 GDYS	187,820	4,315,193.96	5,576,375.80
GOODY'S FAMILY CLOTHING INC.	0.854	382588101 GDYS	61,522	4,315,193.96 582,003.84 4,600,749.86 221,356.93 354,206.20 2,159,540.76 2,539,685.48	575,845.92
GOODYEAR T & R	6.106	382550101 Q GT 383082104 GRC 38388F108 GRA	381,800	4,600,749.86	3,000,948.00
GORMAN RUPP CO	2.575	383082104 GRC	8,900	221,356.93	234,960.00
GRACE W.R. & COMPANY NEW	0.000	38388F108 GRA	79,200	354,206.20	203,544.00
GRACO INC.	1.396	384109104 (366	93,500	2,159,540.76	3,749,349.99
GRACO INC. GRAFTECH INTERNATIONAL LTD	0.000	384313102 GTI	351,800	2,539,685.48 6,982,137.20 1,008,062.55 1,003,202.52 1,389,717.96 210,814.21 792,020.90 1,067,510.33 4,126,328.57 267,888.91 1,372,121.81 93,933.88 84,662.68 161,212.30 6,614,206.40 419,442.51 828,758.89 3,266,381.97 697,017.34 466,341.34 564,252.86	4,749,300.00
GRAINGER W W INC	1.561	384802104 Q GWW	161,200	6,982,137.20	7,639,267.99
GRANITE CONSTRUCTION INC	1.702	387328107 GVA	54,500	1,008,062.55	1,280,205.00
GRANT PRIDECO INC.	0.000	38821G101 GRP	89,500	1,003,202.52	1,165,290.00
GRAY TELEVISION INC	0.529	389375106 GTN	110,725	1,389,717.96	1,674,162.00
GREAT AMERN FINL RES	0.616	389915109 GFR	13,900	210,814.21	225,458.00
GREAT ATL & PAC TEA	0.000	390064103 Q GAP	72,626	792,020.90	610,058.40
GREAT LAKES CHEMICAL CORP.	1.397	390568103 Q GLK	36,700	1,067,510.33	997,873.00
GREAT PLAINS ENERGY INC	5.216	391164100 GXP	143,400	4,126,328.57	4,562,987.99
GREAT SOUTHN BANCORP	1.725	390905107 GSBC	6,800	267,888.91	315,316.00
GREATER BAY BANCORP	1.896	391648102 GBBK	62,700	1,372,121.81	1,785,696.00
GREATER COMMUNITY BANCORP	2.592	39167M108 GFLS	6,207	93,933.88	105,332.79
GREENBRIER COS INC	0.000	393657101 GBX	6,500	84,662.68	108,875.00
GREENE COUNTY BANCSHARES INC	2.061	394361208 GCBS	7,100	161,212.30	165,288.00
GREENPOINT FINANCIAL	2.718	395384100 GPT	265,861	6,614,206.40	9,390,210.51
GREAT CLODAL GROUP IN	1.577 0.585	397624107 GEF 39787M108 GREY	15,400	419,442.51	546,854.00
GREY GLOBAL GROUP IN	0.000	39787M108 GREY 397888108 GW	1,100	828,758.89	751,355.00
CRIEFON CORRORATION	0.000	397888108 GW 398433102 GFF	870,700 46 100	3,200,381.97	3,250,418.00
CROUD 1 AUTOMOTIVE	0.000	398433102 GFF 398905109 GPI	10,100	466 241 24	712 042 00
CROUP I AUTOMOTIVE	0.000	398905109 GP1 39943Y103 GSOF	19,700	564 252 96	712,943.00 552 475 00
CDIDO TMM CA _ ADD A	0.000	40051D105 TMM	31,355 20,100	564,252.86 70,002.31 783,271.07 10,761,726.38	95 224 00
GRUPO IMM SA - ADR A	0.000	36238G102 GSIC	117,900	783 271 07	1 150 821 90
CTECH HOLDINGS CORD	1.374	400518106 GTK	297,229	10 761 726 38	14 709 863 21
CHECK INC	0.000		52,200	633 554 33	630 054 00
CIIIDANT CORD	0.531	401698105 O GDT	959 727	37 001 958 23	57 775 565 43
GUILFORD PHARMACEUTICALS INC	0.000	401829106 GLFD	959,727 27,400	135.181.45	185.772.00
GUITAR CENTER INC	0.000	402040109 GTRC	16.300	481.299.64	531.054.00
GRAFTECH INTERNATIONAL LTD GRAINGER W W INC GRANITE CONSTRUCTION INC GRANT PRIDECO INC. GRAY TELEVISION INC GREAT AMERN FINL RES GREAT ATL & PAC TEA GREAT LAKES CHEMICAL CORP. GREAT PLAINS ENERGY INC GREAT SOUTHN BANCORP GREATER BAY BANCORP GREATER COMMUNITY BANCORP GREENBRIER COS INC GREENPOINT FINANCIAL GREIF INC GREY GLOBAL GROUP IN GREY WOLF INC GRIFFON CORPORATION GROUP 1 AUTOMOTIVE GROUP 1 SOFTWARE INC GRUPO TMM SA - ADR A GSI COMMERCE INC GTECH HOLDINGS CORP GUESS INC GUIDANT CORP. GUILFORD PHARMACEUTICALS INC GUITAR CENTER INC GUITAR CENTER INC	0.000	402307102 GIFI	16,300 44,100	756.327.14	751.023.00
GULFMARK OFFSHORE INC	0.000	402629109 GMRK	16,400	260.769.95	229.600.00
GUNDLE/SLT ENVIRONMENTAL INC	0.000	402809107 GSE	16,800	315,548.57	348,768.00
GYMBOREE CORP	0.000	403777105 GYMB	78,100	10,761,726.38 633,554.33 37,001,958.23 135,181.45 481,299.64 756,327.14 260,769.95 315,548.57 1,178,436.41	1,345,663.00
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S				
	Instrument - COM	COMMON STOCK			
H & R BLOCK INC. HAEMONETICS CORP/MASS HAIN CELESTIAL GROUP HALLIBURTON COMPANY HAMPSHIRE GROUP LTD HANCOCK FABRICS INC HANCOCK HLDG CO HANDLEMAN CO. HANGER ORTHOPEDIC GROUP INC. HANMI FINL CORP HANOVER COMPRESSOR COMPANY HARBOR FLA BANCSHARE HARLAND JOHN H CO HARLEY-DAVIDSON INC HARLEYSVILLE GROUP INC HARLEYSVILLE GROUP INC HARMAN INTERNATIONAL HARMONIC INC. HARRAH'S ENTERTAINMENT INC.		093671105 Q HRB 405024100 HAE 405217100 HAIN 406216101 Q HAL 408859106 HAMP 409900107 HKF 410120109 HBHC 410252100 HDL 41043F208 HGR 410495105 HAFC 410768105 HC 411901101 HARB 412693103 Q JH 412822108 Q HDI 412824104 HGIC			
H & R BLOCK INC.	1.444	093671105 Q HRB	246,200	9,651,775.94	13,632,094.00
HAEMONETICS CORP/MASS	0.000 0.000	405024100 HAE	67,700	1,458,464.74	1,61/,352.99
HAIN CELESIIAL GROUP	1.923	40521/100 HAIN	1 102 000	08/,190.06	024,349.00
HALLIBURION COMPANY	0.000	400210101 Q HAL	1,182,000	24,/81,5/2.31	30,732,000.02
HANCOCK EXPRICE INC	2.762	400039100 HAMP	15,200	216 250 12	253 400 00
HANCOCK HADRIES INC	1.685	410120107 HRF	16 200	780 543 77	884 034 00
HANDI.FMAN CO	1.363	410120109 HBHC	51 836	886 910 31	1 064 193 08
HANGER ORTHODEDIC GROUD INC	0.000	41043F208 HGR	46 800	621 772 49	728 676 00
HANMI FINI CORP	2.023	410495105 HAFC	53.000	944.745.22	1.047.810.00
HANOVER COMPRESSOR COMPANY	0.000	410768105 HC	62.600	1.158.665.81	697.989.99
HARBOR FLA BANCSHARE	2.154	411901101 HARB	25.300	662.423.95	751.663.00
HARLAND JOHN H CO	1.465	412693103 О ЛН	33,600	774,403.17	917,280.00
HARLEY-DAVIDSON INC	0.673	412822108 O HDI	677,800	27,107,340.18	32,215,833.99
HARLEYSVILLE GROUP INC	3.418	412824104 HGIC	36,400 28,700 127,556 101,800	27,107,340.18 869,203.25 664,201.13 3,714,123.24 819,044.98 6,500,229.00 8,366,488.37 891,780.38 2,203,185.51 2,847,447.04 24,101,530.45 565,047.33 9,473,134.80 911,614.90 2,747,369.47	723,996.00
HARLEYSVILLE NATL CO	2.126	412850109 HNBC	28,700	664,201.13	863,870.00
HARMAN INTERNATIONAL	0.067	413086109 HAR	127,556	3,714,123.24	9,436,592.90
HARMONIC INC.	0.000	413160102 HLIT	101,800	819,044.98	738,050.00
HARMONIC INC. HARRAH'S ENTERTAINMENT INC.	2.411	413619107 HET	173,198 275,110 151,020	6,500,229.00	8,620,064.46
HARRIS CORP.	1.054	413875105 Q HRS	275,110	8,366,488.37	10,440,424.51
HARRIS INTERACTIVE INC	0.000	414549105 HPOL	151,020	891,780.38	1,253,466.00
HARSCO CORP	2.510	415864107 Q HSC	83,558 162,300	2,203,185.51	3,661,511.56
HARTE-HANKS INC.	0.551	416196103 HHS	162,300	2,847,447.04	3,530,025.02
HARTFORD FINL SERVICES	1.897	416515104 HIG	510,300 77,501	24,101,530.45	30,123,008.98
HARVEST NATURAL RESO	0.000	41754V103 HNR	77,501	565,047.33	771,134.95
HASBRO BRADLEY	0.563	418056107 Q HAS	515,200 49,900	9,473,134.80	10,963,455.99
HAVERTY FURNITURE	1.258	419596101 HVT	49,900	911,614.90	991,014.00
HAWAIIAN ELECTRIC INDS	5.235	419870100 HE	62,500 29,352 919,100	911,614.90 2,747,369.47 759,078.01 28,753,761.33 4,719,681.15 589,158.90 8,362,174.23 8,685,316.70	2,960,624.99
HAWTHORNE FINL CORP	0.000	420542102 HTHR	29,352	759,078.01	821,268.96
HARRIS CORP. HARRIS INTERACTIVE INC HARSCO CORP HARTE-HANKS INC. HARTFORD FINL SERVICES HARVEST NATURAL RESO HASBRO BRADLEY HAVERTY FURNITURE HAWAIIAN ELECTRIC INDS HAWTHORNE FINL CORP HCA INC HCC INSURANCE HOLDINGS INC. HEADWATERS INC HEALTH MGMT ASSOCIATES CL A HEALTH NET	0.186	404119109 HCA	919,100	28,753,761.33	39,484,535.96
HCC INSURANCE HOLDINGS INC.	0.943	404132102 HCC	177,500 37,200	4,719,681.15 589,158.90	5,644,500.04
HEADWATERS INC	0.000	42210P102 HDWR	37,200	589,158.90	729,864.00
HEALTH MGMT ASSOCIATES CL A	0.333	421933102 HMA	447,300	8,362,174.23	10,735,200.01
		42222G108 HNT	311,964	8,685,316.70	10,201,222.79
HEALTHCARE SVCS GRP	1.451	421906108 HCSG	57,521	922,318.47	1,109,580.09
HEALTHEON/WEB CORP	0.000	94769M105 HLTH	435,900	4,847,246.35	3,918,741.00
HEALTHEXTRAS INC	0.000 0.000	422211102 HLEX 421924101 HLSH	42,100 100 600	4U1,92U.75	504,139.99 020 124 02
HEALTHSOUTH CORP	0.000	421924101 HLSH 42222L107 HTRN	±02,000 ± 000	1,935,504./5	030,134.UZ
HEALTHTRONICS SURGIC HEARST-ARGYLE TELEVI	0.000	42222L107 HTRN 422317107 HTV	5,800 67.452	589,158.90 8,362,174.23 8,685,316.70 922,318.47 4,847,246.35 401,920.75 1,935,582.75 33,880.80 1,651,266.52	30,25U.UU 1 0E0 077 10
TANGILE TELEVI	0.870	42231/10/ HIV	07,432	1,031,200.52	1,000,911.12

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON STO				
	Instrument - COM	COMMON STOCK			
HEARTLAND EXPRESS INC. HEARTLAND FINANCIAL USA INC	0.330	422347104 HTLD	57,430	1,035,880.89	1,389,231.70
HEARTLAND FINANCIAL USA INC	1.575	42234Q102 HTLF	11,250 201,300	228,714.97	209,250.00
HECLA MINING CO.	0.000	422704106 HL		1,220,580.40	1,668,777.00
HEICO CORP NEW	0.302	422806109 HEI	15,800	191,700.06	209,250.00 1,668,777.00 287,560.00
HEIDRICK & STRUGGLES INTL HEINZ H. J. CO. HELIX TECHNOLOGY HELMERICH & PAYNE, INC HENRY (JACK) & ASSOCIATES HENRY SCHEIN INC	0.000	422819102 HSII	19,700	801,992.10	429,460.01
HEINZ H. J. CO.	2.964	423074103 Q HNZ	535,667	18,393,602.56	19,514,348.79
HELIX TECHNOLOGY	0.777	423319102 HELX	138,300	18,393,602.56 2,599,091.56 1,641,988.26	2,846,214.00
HELMERICH & PAYNE, INC	1.145	423452101 Q HP	60,100	1,641,988.26	1,678,593.01
HENRY (JACK) & ASSOCIATES	0.680	426281101 JKHY	153,851	2,362,701.39	3,166,253.57
HENRY SCHEIN INC	0.000	806407102 HSIC	53,500 147,700	2,271,696.96	19,514,348.79 2,846,214.00 1,678,593.01 3,166,253.57 3,615,530.00 1,801,940.01 166,600.00 142,220.00 1,006,019.99 13,311,571.03 888,030.00 146,456,720.00 276,393.00 141,000.00 393,360.00 8,508,269.00 38,952.90
HERCULES INCORPORATED	0.000	427056106 Q HPC	147,700	1,662,020.26	1,801,940.01
HERITAGE COMMERCE CORP	0.000	426927109 HTBK	13,600	166,358.92 141,384.62	166,600.00
HERITAGE FINANCIAL CORP	2.742	4Z/ZZAIUO HFWA		141,384.62	142,220.00
HERLEY INDS INC DEL	0.000	427398102 HRLY	48,600	873,184.60	1,006,019.99
HERSHEY FOODS CORP.	2.052	427866108 Q HSY	172,900 29,700 6,376,000 37,300	10,709,656.66	13,311,571.03
HEWITT ASSOCIATES INC	0.000	42822Q100 HEW	29,700	722,165.48	888,030.00
HEWLETT-PACKARD CO	1.393	428236103 Q HPQ	6,376,000	142,817,980.45	146,456,720.00
HEXCEL CORP HI-TECH PHARMACAL CO INC HIBBETT SPORTING GOO HIBERNIA CORP CL-A HICKORY TECH CORP HILB ROGAL & HAMIL. HILLENBRAND IND. HILTON HOTELS CORP.	0.000			181,529.06	276,393.00
HI-TECH PHARMACAL CO INC	0.000	42840B101 HITK	6,000 13,200	172,418.78	141,000.00
HIBBETT SPORTING GOO	0.000	428565105 HIBB	13,200	296,938.49	393,360.00
HIBERNIA CORP CL-A	3.062		361,900	296,938.49 5,007,527.94 39,814.16	8,508,269.00
HICKORY TECH CORP	3.842	429060106 HTCO		39,814.16	38,952.90
HILB ROGAL & HAMIL.	1.153	431294107 Q HRH	106,300	3,091,843.06	3,409,041.00
HILLENBRAND IND.	1.740	431573104 Q HB	50,200 478,500	2,639,112.08	3,115,411.98
HILTON HOTELS CORP.	0.467	432848109 Q HLT	478,500	5,585,859.26	8,196,705.01
HOLLINGER INTERNATIONAL INC	1.280	435569108 HLR	100,700	1,150,305.81	1,572,934.00
HOLLIS-EDEN PHARMACEUTICALS	0.000	435902101 HEPH	23,200 27,265	343,163.59	38,952.90 3,409,041.00 3,115,411.98 8,196,705.01 1,572,934.00 255,432.00 749,787.50
HOLLY CORP	1.600	435758305 HOC	27,265	738,294.54	749,787.50
HOLLYWOOD ENTERTAINMENT CORP	0.000	436141105 HLYW	74,200	1,286,388.47	1,020,250.00 412,454.00 178,455,254.27 279,543.00
HOLOGIC INC.	0.000	436440101 HOLX	23,800	277,816.96	412,454.00
HOME DEPOT INC.	0.789	437076102 Q HD	5,028,325	134,980,682.49	1/8,455,254.2/
HOMESTORE INC	0.000 1.200	437852106 HOMS	59,100 130,000	162,499.76	5,631,600.01
HON INDUSTRIES	1.200	438092108 HNI	1 560 000	4,008,516.39	5,631,600.01
HONEYWELL INTERNATIONAL INC	2.243	438516106 Q HON	1,569,000 3,700	62,997,033.45	52,451,669.99
HON INDUSTRIES HONEYWELL INTERNATIONAL INC HOOKER FURNITURE CORP HOOPER HOLMES INC HORACE MANN EDUCATORS HORIZON FINANCIAL CORP HORIZON OFFSHORE INC HORIZON ORGANIC HOLD	0.588 0.809		3,700 68,600	62,997,033.45 149,100.72 635,885.93 700,547.24 268,549.30	150,960.00 423,948.00
HOUPER HOLMES INC	0.809			035,885.93	423,948.00
HUKACE MANN EDUCATURS	3.006 2.855	440327104 Q HMN	47,300 15,900	700,547.24	660,781.00
HORIZON CEEGLODE INC	0.000			∠00,049.3U E60 017 07	278,409.00
HORIZON OPCANIC HOLD	0.000	44043J105 HOFF 44043T103 HCOW	131,300 1,200	568,217.07 28,487.81	577,720.00 28,740.00
HORIZON ORGANIC HOLD	0.000	440431103 HCOW	1,200	28,487.81	28,740.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
	Instrument - COM				
HORMEL FOODS CORP	1.743	440452100 HRL	138,900	3,073,149.90	3,585,009.01
HOT TOPIC INC	0.000	441339108 HOTT	98,537	1,572,301.88 1,066,265.21 4,118,686.68	2,902,900.02
HOUSTON EXPL CO	0.000	442120101 THX	32,704	1,066,265.21	1,194,350.07
HOVNANIAN ENTERPRISES-A	0.000 2.993 1.571 0.000 0.768 3.247 0.000 0.806 0.000 0.000 0.684 0.000	442487203 HOV	51,300	4,118,686.68	4,466,177.99
HUBBELL INC HUDSON CITY BANCORP INC	2.993 1.571	443510201 Q HUB.B 443683107 HCBK	97,900 173,300	3,1/3,8/9.39	4,317,389.99 6,616,593.99
HUDSON CITY BANCORP INC HUDSON HIGHLAND GROUP INC	0.000	443683107 HCBK 443792106 HHGP	173,300	4,344,170.57	0,010,593.99
HUDSON RIV BANCORP I	0.768	444128102 HRBT	12,800 18,300	291,929.31 510 767 54	714 249 00
HUDSON UNITED BANCORP	3.247	444128102 HRB1 444165104 HU	01 700	2 047 616 41	2 200 215 01
HUGHES ELECTRONICS CORP	0.000	44418107 HS	91,700 1,395,598	291,929.31 512,767.54 2,947,616.41 19,215,488.14 1,496,741.89	23 097 147 56
HUGHES SUPPLY INC.	0.806	444482103 HUG	52,400	1 496 741 89	2 600 087 98
HUMAN GENOME SCIENCE	0.000	444903108 HGSI	286 600	3 623 639 47	3 797 450 01
HUMANA INC.	0.000	444859102 HUM	644.868	12.364.413.96	14.735.233.80
HUMBOLDT BANCORP	0.684	445069107 HBEK	23.200	384.599.91	406.464.00
HUNGARIAN TELEPHONE & CABLE	0.000	445542103 HTC	4,100	41.776.84	40,426.00
HUNT (JB) TRANSPRT SVCS INC	0.000	445658107 JBHT	139,760	2.983.736.34	3.774.917.60
HUNTINGTON BANCSHARES	3.111	446150104 HBAN	447,100	1,496,741.89 3,623,639.47 12,364,413.96 384,599.91 41,776.84 2,983,736.34 9,147,404.86 860,692.00 400,802.17 416,016.42 1,914,178.87 331,089.47 412,759.44 147,507.15 4,495,976.39 166,257.39	10,059,750.00
HUTCHINSON TECH.	0.000	448407106 HTCH	32,100	860,692.00	986,754.00
HYDRIL	0.000	448774109 HYDL	15,270	400,802.17	365,411.10
HYPERCOM CORP	0.000	44913M105 HYC	85,155	416,016.42	405,337.80
HYPERION SOLUTIONS CORP.	0.000	44914M104 HYSL	63,400	1,914,178.87	1,910,876.00
I-STAT CORP	0.000	450312103 STAT	63,400 30,100	331,089.47	460,530.00
IBERIABANK CORP	1.627	450828108 IBKC	8,100 3,100	412,759.44	477,900.00
IBT BANCORP INC/PA	2.363	44923F108 IRW	3,100	147,507.15	183,613.00
ICOS CORPORATION	0.000	449295104 ICOS	106,500	4,495,976.39	4,396,319.99
ICT GROUP INC	0.000	44929Y101 ICTG	16,222	166,257.39	190,608.51 2,461,304.00
ICU MEDICAL INC.	0.000		71,800	166,257.39 1,976,581.64 1,899,652.28	2,461,304.00
IDACORP, INC.	4.010	451107106 IDA	46,100 40,820	1,899,652.28 869,352.13	1,379,312.00
IDC SYSTEMS CORP	0.000	449491109 IDXC	40,820	869,352.13	1,094,792.40
IDENTIX INC	0.000	451906101 IDNX	103,300 65,700	1,976,581.64 1,899,652.28 869,352.13 684,779.57 2,187,777.71 1,802,930.79 1,117,437.39 245,532.30 713,288.43	459,685.00
IDEX CORPORATION	1.346	45167R104 IEX	65,700	2,187,777.71	2,732,463.00
IDEXX LABS INC.	0.000	45168D104 IDXX	59,400	1,802,930.79	2,749,032.00
IDT CORP	0.000	448947101 IDT.C	60,900	1,117,437.39	1,348,934.99
IGATE CORP	0.000	45169U105 IGTE	49,000	245,532.30	384,650.00
HUNGARIAN TELEPHONE & CABLE HUNT (JB) TRANSPRT SVCS INC HUNTINGTON BANCSHARES HUTCHINSON TECH. HYDRIL HYPERCOM CORP HYPERION SOLUTIONS CORP. I-STAT CORP IBERIABANK CORP IBT BANCORP INC/PA ICOS CORPORATION ICT GROUP INC ICU MEDICAL INC. IDACORP, INC. IDC SYSTEMS CORP IDENTIX INC IDEXX LABS INC. IDT CORP IGATE CORP IGATE CORP IGHOUP CORP. II VI INC IHOP CORP. II VI INC IKON OFFICE SOLUTIONS INC.	0.000	449536101 IGEN	21,700	245,532.30 713,288.43 716,670.04 779,593.60 4,762,011.46 916,999.48 26,300,872.74	1,278,347.00
THOP CORP.	2.598	449623107 IHP	23,900	716,670.04	919,672.00
II VI INC	0.000	902104108 IIVI	32,800 584.100	779,593.60	846,240.00
	1.349	451713101 Q IKN	584,100	4,/62,011.46	6,92/,426.00
ILEX ONCOLOGY INC ILLINOIS TOOL WORKS	0.000 1.144	451923106 ILXO 452308109 Q ITW	46,300	910,999.48	983,875.00
TUDINOIS TOOL WORKS	1.144	427200103 Å 11M	307,000	20,300,072.74	72,332,710.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST				
		COMMON STOCK			
IMAGISTICS INTERNATIONAL INC IMATION CORP IMC GLOBAL INC. IMCLONE SYSTEMS IMMUCOR INC IMMUNOGEN INC IMMUNOMEDICS INC IMPAC MEDICAL SYSTEMS INC IMPAX LABORATORIES INC IMPARIAL SUGAR COMPANY IMS HEALTH INC. INAMED CORP INCYTE CORP INDEPENDENCE COMMUNITY BANK INDEPENDENCE HLDG CORP	0.000	45247T104 IGI	18 700	389 544 75	701 250 00
TMATTON CORP	0.910	45245A107 IMN	115.600	389,544.75 3,811,146.45	4.063.339.99
IMC GLOBAL INC.	0.805	449669100 O IGL	154,400	2.013.826.50	1.533.192.00
IMCLONE SYSTEMS	0.000	45245W109 IMCL	127,300	3,811,146.45 2,013,826.50 4,705,703.30 583,802.73 355,224.25 76,198.54 17,340.53 568,736.82 504,378.79 14,744,767.26 1,795,943.83 709,755.82 3,303,655.45 231,497.16 349,981.50 580,281.07 416,640.48 747,202.46 410,573.98 810,654.75 1,442,613.82 531,823.67 611,934.85 831,732.28	5,048,717.99
IMMUCOR INC	0.000	452526106 BLUD	40,000	583,802.73	815,600.01
IMMUNOGEN INC	0.000	45253H101 IMGN	79,000	355,224.25	398,950.00
IMMUNOMEDICS INC	0.000	452907108 IMMU	11,100	76,198.54	50,616.00
IMPAC MEDICAL SYSTEMS INC	0.000	45255A104 IMPC	800	17,340.53	20,448.00
IMPAX LABORATORIES INC	0.000	45256B101 IPXL	47,100	568,736.82	677,769.00
IMPERIAL SUGAR COMPANY	0.000	453096208 IPSU	68,500	504,378.79	967,905.00
IMS HEALTH INC.	0.321	449934108 RX	768,898	14,744,767.26	19,114,804.28
INAMED CORP	0.000	453235103 IMDC	55,623	1,795,943.83	2,673,241.39
INCYTE CORP	0.000	45337C102 INCY	125,400	709,755.82	857,735.99
INDEPENDENCE COMMUNITY BANK	2.224	453414104 ICBC	127,700	3,303,655.45	4,593,369.02
INDEPENDENCE COMMUNITY BANK INDEPENDENCE HLDG CO INDEPENDENT BANK CORP/MA INDEPENDENT BANK CORP/MI INDEVUS PHARMACEUTIC INDYMAC BANCORP INC INET TECHNOLOGIES INC INFINITY PROPERTY & CASUALTY ( INFOCUS CORPORATION INFORMATICA CORP. INFORMATION HOLDINGS INC.	0.209	453440307 INHO	10,200	231,497.16	243,984.00
INDEPENDENT BANK CORP/MA	1.804	453836108 INDB	14,200	349,981.50	409,244.00
INDEPENDENT BANK CORP/MI	2.256	453838104 IBCP	23,930	580,281.07	678,654.80
INDEVUS PHARMACEUTIC	0.000	454072109 IDEV	71,300	416,640.48	419,957.00
INDYMAC BANCORP INC	2.685	456607100 NDE	30,300	747,202.46	902,637.00
INET TECHNOLOGIES INC	0.000	45662V105 INTI	34,700	410,573.98	416,400.00
INFINITY PROPERTY & CASUALTY (	CORP 0.665	45665Q103 IPCC	27,157	810,654.75	897,538.85
INFOCUS CORPORATION	0.000	45665B106 INFS	181,900	1,442,613.82	1,760,792.01
INFONET SERVICES	0.000	45666T106 IN	282,700	531,823.67	480,590.00
INFORMATICA CORP.	0.000	45666Q102 INFA	77,300	611,934.85	796,190.00
INFORMATION HOLDINGS INC.	0.000	456727106 IHI	35,100 3,800	831,732.28	775,710.00
INFORTE CORP	0.000		3,800	31,098.82	31,502.00
INFOSPACE INC	0.000	45678T201 INSP	58,600 35,700	1,157,709.19	1,350,730.00
INFOUSA INC	0.000	456818301 IUSA	35,700	831,732.28 31,098.82 1,157,709.19 323,301.61 5,654,264.80	264,894.00
INGRAM MICRO INC CL A	0.000	457153104 IM	412,470	5,654,264.80	6,558,273.02
INNKEEPERS USA TRUST	1.433	4576J0104 KPA	65,900 37,900	477,055.24 401,537.51 561,566.57 740,096.49 1,099,808.18	551,583.00
INNOVEX INC.	0.000	457647105 INVX	37,900	401,537.51	319,497.00
INPUT/OUTPUT INC.	0.000	457652105 IO	98,900	561,566.57	446,039.00
INSIGHT COMMUNICATIONS CO	0.000	45768V108 ICCI	53,700	740,096.49	553,647.00
INSIGHT ENTERPRISES INC.	0.000	45765U103 NSIT	63,800	1,099,808.18	1,199,440.00
INSITUFORM TECHNOLOGIES CL A	0.000	457667103 INSU	27,200 33,900	594,072.35	448,800.00
INFORMATICA CORP. INFORMATION HOLDINGS INC. INFORTE CORP INFOSPACE INC INFOUSA INC INGRAM MICRO INC CL A INNKEEPERS USA TRUST INNOVEX INC. INPUT/OUTPUT INC. INSIGHT COMMUNICATIONS CO INSIGHT ENTERPRISES INC. INSITUFORM TECHNOLOGIES CL A INSPIRE PHARMACEUTICALS INC INSTINET GROUP INCORPORATED	0.000		33,900	423,046.12	480,024.00
		457750107 INGP	568,000	2,937,879.70	2,925,200.00
INSURANCE AUTO AUCTIONS INC	0.000	457875102 IAAI	12,800	203,3/3.45	167,040.00
INTEGRA BK CORP	4.277	45814P105 IBNK	20,100	305,827.97	441,735.69
INTEGRA LIFESCIENCES HOLDINGS	0.000	457985208 IART	21,500	1,099,808.18 594,072.35 423,046.12 2,937,879.70 203,373.45 365,827.97 447,868.85	015,545.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	oup - COMMON ST	OCK			
	ent - COM	COMMON STOCK			
INTEGRAL SYS INC MD	0.000	45810H107 ISYS	4,300	84,980.24	92,536.00
INTEGRATED CIRCUIT SYSTEMS	0.000	45811K208 ICST	175,090	4,116,635.60	4,988,314.09
INTEGRATED DEVICE TECH INC	0.000	458118106 IDTI	372,900	7,196,753.20	6,402,693.03
INTEGRATED ELECTRICAL SVCS	0.000	45811E103 IES	57,300	434,315.51	530,025.00
INTEGRATED SILICON SOLUTION	0.000	45812P107 ISSI	73,695	910,235.40	1,154,800.65
INTEL CORP.	0.248	458140100 Q INTC	14,301,118	305,545,662.50	460,495,999.59
INTER PARFUMS INC	0.354	458334109 IPAR	4,100	41,298.05	92,619.00
INTER-TEL INC.	0.960	458372109 INTL	22,500	419,093.36	562,050.00
INTERACTIVE CORP	0.000	45840Q101 IACI	688,657	27,549,226.61	23,366,132.03
INTERACTIVE DATA CORP	0.000	45840J107 IDC	118,400	1,974,948.93	1,960,704.00
INTERCEPT GROUP INC	0.000	45845L107 ICPT	59,937	660,524.70	676,688.73
INTERCHANGE FINL SVC	1.739	458447109 IFCJ	7,000	151,327.24	177,100.00
INTERDIGITAL COMM CORP	0.000	45866A105 IDCC	105,200	2,405,809.22	2,171,328.01
INTERFACE INC	1.085	458665106 IFSIA	98,700	499,054.84	545,811.01
INTERGRAPH CORP.	0.000	458683109 INGR	88,638	2,030,453.12	2,120,220.97
INTERLAND INC	0.000	458727203 INLD	160,553	1,275,286.00	1,048,411.09
INTERMAGNETICS GENERAL CORP	0.000	458771102 IMGC	107,340	2,098,666.07	2,378,654.48
INTERMUNE INC	0.000	45884X103 ITMN	22,000	374,971.71	509,520.00
INTERNATIONAL BANCSH	2.120 2.319	459044103 IBOC	52,600	1,960,129.40	2,480,089.98
INTERNATIONAL PAPER	0.000	460146103 Q IP	963,700	35,108,861.51	41,545,106.98
INTERNATIONAL RECTIFIER CORP	0.000	460254105 IRF 460335201 ISCA	228,600	8,169,259.76	11,295,126.00
INTERNATIONAL SPEEDWAY CORPORATION INTERNATL FLAVORS & FRAGRANCES	1.832	460335201 ISCA 459506101 O IFF	55,340 86,500	2,188,392.32 2,847,508.91	2,471,484.40 3,020,580.01
INTERNALL FLAVORS & FRAGRANCES INTERNET SECURITY SYSTEMS	0.000	46060X107 ISSX	104,800	1,418,392.83	1,973,384.02
INTERPORE INTL	0.000	46060X107 ISSX 46062W107 BONZ	33,700	434,488.29	438,100.00
INTERPUBLIC GROUP	2.435	460690100 O IPG	704,440	15,938,163.83	10,989,264.01
INTERPOBLIC GROUP INTERSIL HOLDINGS CORP	0.482	460698109 ISIL	261,500	5,960,716.31	6,498,275.00
INTERSIL HOLDINGS CORF	1.967	46072H108 IBC	71,874	1,004,493.56	1,022,767.02
INTERTAN INC	0.000	461120107 ITN	24,800	206,192.27	250,976.01
INTERVOICE INC.	0.000	461142101 INTV	109,600	404,901.75	1,300,952.00
INTERWOVEN INC	0.000	46114T508 IWOV	83,430	877,014.88	1,054,555.20
INTL BUS MACH CORP	0.690	459200101 O IBM	3,154,407	232,289,073.79	292,350,440.79
INTL GAME TECHNOLOGY	1.120	459902102 IGT	1,081,100	21,586,148.74	38,595,269.98
INTL MULTIFOODS CORP	4.444	460043102 IMC	21,200	457,802.70	381,600.00
INTRADO INC	0.000	46117A100 TRDO	17,400	309,056.19	381,930.00
INTUIT INC.	0.000	461202103 INTU	434,421	16,094,076.05	22,985,215.15
INTUITIVE SURGICAL INC	0.000	46120E602 ISRG	22,397	323,770.43	382,764.73
INVACARE CORP.	0.123	461203101 IVC	31,700	886,708.10	1,279,728.99
INVERESK RESEARCH GROUP INC.	0.000	461238107 IRGI	71,830	1,214,822.23	1,776,355.91
INVERNESS MED INNOVA	0.000	46126P106 IMA	8,200	169,370.90	178,596.00
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	OCK			
Instrument		COMMON STOCK			
INVESTMENT TECHNOLOGY GROUP INC	0.000	46145F105 ITG	151,624	2,849,957.44	2,448,727.59
INVESTORS FINANCIAL SERVICES CORP		461915100 IFIN	151,772	4,291,378.23	5,829,562.52
INVISION TECHNOLOGIES INC	0.000	461851107 INVN	34,398	959,621.24	1,154,740.86
INVITROGEN CORP	0.000	46185R100 IVGN	134,200	7,787,824.27	9,394,000.01
IOMEGA CORP.	0.000	462030305 IOM	90,500	827,855.67	541,190.00
IONICS INC	0.000	462218108 ION	30,800	921,074.53	980,980.00
IPASS INC	0.000	46261V108 IPAS	23,695	441,763.15	379,830.85
IPAYMENT INC	0.000	46262E105 IPMT	27,925	628,659.34	949,449.99
IPC HOLDINGS LTD	1.849	G4933P101 IPCR	19,900	680,128.70	774,906.00
IRON MTN INC PA	0.000	462846106 IRM	122,200	4,740,671.49	4,831,788.00
IRWIN FINANCIAL CORP	0.891	464119106 IFC	23,800	545,725.54	747,320.00
ISIS PHARMACEUTICALS INC	0.000	464330109 ISIS	27,200	152,710.63	176,800.01
ISLE OF CAPRI CASINOS	0.000	464592104 ISLE	18,200	323,663.96	390,754.00
ITLA CAPITAL CORPORATION	0.000	450565106 ITLA	11,764	531,217.72	589,376.40
ITRON INC.	0.000	465741106 ITRI	24,600	441,108.66	451,656.00 5,677,827.52 18,300,186.00 8,360,388.00 465,660.00
ITT EDUCATIONAL SERVICES INC	0.000	45068B109 ESI	120,882	3,335,668.78	5,677,827.52
ITT INDUSTRIES INC	0.862	450911102 ITT	246,600	12,416,543.90	18,300,186.00
IVAX CORP	0.000	465823102 IVX	350,100	6,778,602.55	8,360,388.00
IXIA	0.000	45071R109 XXIA	39,800	365,461.89	465,660.00
IXYS CORP	0.000	46600W106 SYXI	20,800	169,499.08	194,480.00
J & J SNACK FOODS CORP	0.000	466032109 JJSF	44,631	169,499.08 1,410,902.32	194,480.00 1,685,266.56
ITRON INC. ITT EDUCATIONAL SERVICES INC ITT INDUSTRIES INC IVAX CORP IXIA IXYS CORP J & J SNACK FOODS CORP J C PENNEY INC J. JILL GROUP INC J.2 GLOBAL COMMUNICAT JABIL CIRCUIT INC JACK IN THE BOX INC. JACOBS ENGINEERING GROUP JACUZZI BRANDS INC JAKKS PACIFIC INC. JANUS CAPITAL GROUP INC	1.902	708160106 Q JCP	680,500	17,876,082.25	17,883,540.00
J. JILL GROUP INC	0.000	466189107 JILL	20,800	458,825.25	264,368.00
J2 GLOBAL COMMUNICAT	0.000	46626E205 JCOM	25,600	666,207.03	634,112.00
JABIL CIRCUIT INC	0.000	466313103 JBL	329,700	8,398,657.36	9,330,510.00
JACK IN THE BOX INC.	0.000	466367109 JBX	41,100	806,223.48	877,896.00
JACOBS ENGINEERING GROUP	0.000	469814107 JEC	166,600	5,242,017.84	7,998,465.96
JACUZZI BRANDS INC	0.000	469865109 JJZ	366,700	1,951,169.15	2,599,903.00
JAKKS PACIFIC INC.	0.000	47012E106 JAKK	29,700	454,713.94	9,330,510.00 877,896.00 7,998,465.96 2,599,903.00 390,852.00
JANUS CAPITAL GROUP INC	0.243	47102X105 JNS	444,900	8,974,917.08	7,300,809.00
JARDEN CORP	0.000	471109108 JAH	41,088	934,237.44	1,123,345.92
JDA SOFTWARE GROUP INC	0.000	46612K108 JDAS	64,000	1,314,347.31	1,056,640.00
JDS UNIPHASE CORP	0.000	46612J101 JDSU	2,155,000	58,136,223.24	7,865,750.01
JEFFERSON PILOT	2.606	475070108 O JP	266,900	10,481,016.78	13,518,485.00
JEFFRIES GROUP INC	0.969	472319102 JEF	26,056	618,606.37	860,369.12
JETBLUE AIRWAYS CORP	0.000	477143101 JBLU	253,005	7.328.513.16	6.709.692.61
JLG INDUSTIRES, INC.	0.131	466210101 JLG	101,700	1,243,985.98	1,548,891.00 5,942,047.99 815,102.40
JM SMUCKER CO	2.031	832696405 SJM	131,200	4,782,480.85	5,942,047.99
JO-ANN STORES INC	0.000	47758P307 JAS	39,956	808,405.06	815.102.40
JOHN B. SANFILIPPO & SON INC	0.000	800422107 JBSS		214,077.31	331,749.26
	0.000	111111111111111111111111111111111111111	0,200	221,031	331,.13.20

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST Instrument - COM				
		COMMON STOCK			
JOHN HANCOCK FINANCIAL SRVCS JOHNSON & JOHNSON JOHNSON CONTROLS JOHNSON OUTDOORS INC - CL A JONES APPAREL GROUP INC	0.933	41014S106 JHF	556,340 6,526,338	19,714,621.71	20,862,750.02
JOHNSON & JOHNSON	1.858	478160104 Q JNJ	6,526,338	19,714,621.71 233,313,736.80	337,150,621.09
JOHNSON CONTROLS	0.775	478366107 Q JCI	251,800 2,554	19,823,035.84 35,284.72	29,239,016.00
JOHNSON OUTDOORS INC - CL A	0.000	479167108 JOUT	2,554	35,284.72	38,317.66
JONES APPAREL GROUP INC JONES LANG LASALLE I JOS. A. BANK CLOTHIERS INC.	0.908	480074103 JNY	271,033	8,155,632.25	9,548,492.59
JONES LANG LASALLE I	0.000	48020Q107 JLL	31,100 1,800	508,984.81 68,137.56 2,014,722.51 1,574,848.37 157,054,127.30 10,274,251.24	644,703.00
JOS. A. BANK CLOTHIERS INC.	0.000	480838101 JOSB	1,800	68,137.56	62,441.99
JOURNAL REGISTER CO	0.000	481138105 JRC	112,000 87,600	2,014,722.51	2,318,400.00
JOY GLOBAL INC	0.764	481165108 JOYG	87,600	1,574,848.37	2,290,739.99
JP MORGAN CHASE & CO.	3.702	46625H100 Q JPM	4,701,619 687,700	157,054,127.30	172,690,465.88
JUNIPER NETWORKS INC	0.000	48203R104 JNPR	687,700	10,274,251.24	12,846,235.99
K V PHARMACEUTICAL C	0.000	482740206 KV.A	39,100	777,028.58	997,050.00
K-SWISS INC CL-A	0.166	482686102 KSWS	49,200	701,121.52	1,183,752.00
K.C.S. ENERGY INC.	0.758	482434206 KCS	33,900	239,692.19	357,644.99
K2 INC.	0.000	482732104 KTO	60,300	10,274,251.24 777,028.58 701,121.52 239,692.19 900,803.39 1,191,985.33 391,585.03 255,254.83 196,119.14 1,698,573.55 1,577,762.96 8,847,341.10 546,448.94 1,520,194.17 43,844.80 917,803.16 23,498,098.56 932,786.30	917,163.00
KADANT INC KAMAN CORP CL-A	0.000 3.456	48282T104 KAI 483548103 KAMNA	61,400	1,191,985.33	1,329,310.01
KAMAN CORP CL-A KANA SOFTWARE INC	0.000	483548103 KAMNA 483600300 KANA	26,400 83,200	391,385.03	330,072.00
KANSAS CITY LIFE INS	2.337	484836101 KCLI	4,400 122,300 68,800 151,600 33,160	255,254.65	200,304.00
KANSAS CITY SOUTHERN INDS	0.000	485170302 O KSU	122 300	1 608 573 55	1 751 336 00
KAYDON CORP	1.857	486587108 Q KDN	68 800	1 577 762 96	1 777 702 00
KB HOME	1.378	48666K109 Q KBH	151 600	8 847 341 10	10 994 032 00
KBNT BANCORP INC	0.000	482921103 KNBT	33 160	546 448 94	582 952 80
KEANE INC.	0.000	486665102 KEA	79.118	1.520.194.17	1.158.287.52
KEITH CO INC	0.000	487539108 TKCI	3,400	43.844.80	46,308.00
KEITHLEY INSTRUMENTS INC	0.819	487584104 KEI	42,200	917,803.16	772,259.99
KELLOGG CO.	2.652	487836108 Q K	694,300	23,498,098.56	26,438,944.00
KELLWOOD CO.	1.561	488044108 KWD	31,700	932,786.30	1,299,700.00
KELLWOOD CO.  KELLY SERVICES INC CL-A KEMET CORP. KENNAMETAL INC KENNETH COLE PRODUCTIONS KENSEY NASH CORP KERR MCGEE CORP.	1.401	488152208 KELYA		526,867.51	576,508.00
KEMET CORP.	0.000	488360108 KEM	144,848	526,867.51 1,852,786.72	1,982,969.12
KENNAMETAL INC	1.710	489170100 KMT	36,200 6,800	1,205,061.93	1,438,950.00
KENNETH COLE PRODUCTIONS	1.224	193294105 KCP	6,800	144,117.32	199,920.00
KENSEY NASH CORP	0.000	490057106 KNSY	53,200 115,675	1,191,229.82	1,236,900.00
KERR MCGEE CORP.	3.871	492386107 Q KMG	115,675	5,869,562.11	5,377,730.74
RERENER INTERNATIONAL LID	0.000	P6065Y107 KZL	15,300	491,912.45	596,088.00
KEY ENERGY SERVICES INC	0.000	492914106 KEG	551,699 1,141,800	5,567,402.17	5,688,027.00
KEYCORP	4.229	493267108 Q KEY	1,141,800	144,117.32 1,191,229.82 5,869,562.11 491,912.45 5,567,402.17 29,359,981.23	1,299,700.00 576,508.00 1,982,969.12 1,438,950.00 199,920.00 1,236,900.00 5,377,730.74 596,088.00 5,688,027.00 33,477,575.98 1,498,424.20 11,669,440.02
KEYNOTE SYSTEMS INC	0.000	493308100 KEYN	125,918 300,800	1,323,472.79 10,027,983.40	1,498,424.20
KEYSPAN CORPORATION	4.837		300,800		
KEYSTONE AUTOMOTIVE	0.000	49338N109 KEYS	38,800	779,675.70	983,968.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	oup - COMMON ST				
Instrum	nent - COM	COMMON STOCK			
KFX INC KIMBALL INTL INC KIMBERLY-CLARK CORP KINDER MORGAN INC. KINDRED HEALTHCARE I KING PHARMACEUTICALS KIRBY CORP. KIRKLANDS INC KLA-TENCOR CORP. KLAMATH FIRST BANCORP INC KNIGHT RIDDER KNIGHT TRADING GROUP KNIGHT TRADING GROUP KNIGHT TRADING GROUP KOPIN CORP KOMAG INC KOPIN CORP KORN/FERRY INTERNATIONAL KOS PHARMACEUTICALS KOSAN BIOSCIENCES IN KRAFT FOODS INC - A KRISPY KREME DOUGHNUTS INC KROGER CO. KROLL INC KRONOS INC. KRONOS WORLDWIDE INC KULICKE & SOFFA INDUSTRIES KVH INDUSTRIES INC KYPHON INC L S B BANCSHARES N C L-3 COMMUNICATIONS HOLDINGS INC LA JOLLA PHARMACEUTICAL LA QUINTA INNS INC LA-Z-BOY INC. LABONE INC LABOR READY INC LABOR READY INC LABORATORY CRP OF AMER HLDGS LABRANCHE & CO., INC.	0.000	48245L107 KFX	12,000	53,774.17	90,600.00
KIMBALL INTL INC	4.115	494274103 KBALB	26,600 969,000	404,662.07 48,547,953.40	413,630.00 57,258,210.01 8,811,810.00
KIMBERLY-CLARK CORP	2.301	494368103 Q KMB	969,000	48,547,953.40	57,258,210.01
KINDER MORGAN INC.	2.707	49455P101 KMI	149,099	5,974,207.19	8,811,810.00
KINDRED HEALTHCARE I	0.000	494580103 KIND	149,099 42,338 505,343	1,369,942.64	2,200,729.24
KING PHARMACEUTICALS	0.000	495582108 KG	505,343	12,626,595.36	7,711,534.18
KIRBY CORP.	0.000	497266106 KEX	66,500 13,000	1,743,522.50	2,319,520.00
KIRKLANDS INC	0.000			230,747.12	229,580.01
KLA-TENCOR CORP.	0.000	482480100 KLAC	382,900	18,854,839.67	22,464,742.99
KLAMATH FIRST BANCORP INC	1.959	49842P103 KFBI	1,200 159,700	21,573.05	31,848.00 12,355,989.01
KNIGHT RIDDER	1.654	499040103 Q KRI	159,700		
KNIGHT TRADING GROUP	0.000	499063105 NITE	87,700 79,480	786,380.34	1,283,928.00
KNIGHT TRANSPORTATION INC	0.000		79,480	1,677,417.16	2,038,662.00
KOHLS CORP	0.000	500255104 KSS	724,200	35,210,585.22	32,545,548.00
KOMAG INC	0.000	500453204 KOMG	38,300	35,210,585.22 539,599.47 1,061,122.98 361,993.89 664,846.69	560,329.00
KOPIN CORP	0.000		99,043	1,061,122.98	664,578.53
KORN/FERRY INTERNATIONAL	0.000	500643200 KFY	38,300 19,600	361,993.89	510,922.00
KOS PHARMACEUTICALS	0.000	500648100 KOSP	19,600	664,846.69	843,584.00
KOSAN BIOSCIENCES IN	0.000	50064W107 KOSN	23,900	187,119.38	235,654.00 27,606,096.00 2,009,340.01
KRAFT FOODS INC - A	2.234	50075N104 KFT	856,800	26,096,590.93	27,606,096.00
KRISPY KREME DOUGHNUTS INC	0.000	501014104 KKD	54,900	1,890,549.44	2,009,340.01
KROGER CO.	0.000	501044101 KR	1,476,755	26,198,782.42 1,252,692.93	27,334,735.03
KROLL INC	0.000	JOIOTALIOO KKOD	51,878	1,252,692.93	1,348,828.00
KRONOS INC.	0.000	501052104 KRON	35,900	841,789.81 801.17	1,421,999.00
KRONOS WORLDWIDE INC	0.000	50105F105 KRO	50	801.17	1,110.00
KULICKE & SOFFA INDUSTRIES	0.000 0.000	501242101 KLIC 482738101 KVHI	50,300 13,990	347,346.90 355,426.04	723,314.00 384,305.30
KVDION ING	0.000	482738101 KVHI 501577100 KYPH	108,895	•	
A I PHON INC	3.678	501577100 KYPH 502158108 LXBK	10,300	1,865,004.99	2,703,862.84 179,220.00
L 3 B BANCSHARES IN C	0.000	502156106 LABA 502424104 LLL	139,500	187,377.63 5,889,963.29 32,510.39 2,800,225.63 3,683,266.05 260,031.13	7,164,720.00
TA TOLLY DAYBWYCELLELGYL	0.000	503459109 LJPC	9,500	22 510 20	40,755.00
IN OUTHER TIME THE	1.092	503439109 LOPC 50419U202 LQI	517,100	2 900 225 62	3,314,611.00
IA-7-POV INC	1.092	504190202 LQ1 505336107 LZB	10E 400	2,600,225.05	4,099,492.00
TADONE INC	0.000	505330107 LZB 50540L105 LABS	10,100	260 021 12	327,947.00
IAROR READY INC	0.000	505401105 LABS 505401208 LRW	10,100 48,300	200,031.13 325 N93 56	632 730 00
LABORATORY CRP OF AMER HIDGS	0.000	505401208 LRW 50540R409 LH	254,100	7 964 411 10	9 388 994 99
LABORATORY CRP OF AMER HLDGS LABRANCHE & CO., INC. LACLEDE GROUP HLDG. CO.	2.742	50540R409 LH 505447102 LAB	525,300	260,031.13 325,093.56 7,964,411.10 4,312,175.95 742,555.47 5,352,115.17 232,665.10	6 130 251 00
LACLEDE GROUP HING CO	4.693	505597104 LG	29,300	742 555 47	836 515 00
LAFARCE NORTH AMERICA INC	1.974	505862102 LAF	146,638	5 352 115 17	5 941 771 76
LAFARGE NORTH AMERICA INC. LAKELAND BANCORP INC	2.490	511637100 LBAI	14,510	232 665 10	233 030 60
THE PRINCIPLE INC.	2.100	51135,100 EDIT	11,510	232,003.10	233,030.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S' Instrument - COM				
LAKELAND FINL CORP	2.151	511656100 LKFN	6,200	201,215.16	218,984.00
LAM RESEARCH CORP	0.000	512807108 LRCX	285,500	6,126,152.22	9,221,650.00
LAMAR ADVERTISING CO	0.000	512815101 LAMR	237,500	8,312,985.83	8,863,500.00
LANCASTER COLONY CORP	2.037		53,800	1,938,821.27	2,429,608.01
LANCE INC LANDAMERICA FINANCIAL GROUP	4.258	514606102 Q LNCE	57,400 68,946	683,153.09	862,722.00 3,603,117.96
LANDAMERICA FINANCIAL GROUP	0.765	514936103 LFG	68,946	2,917,137.88	3,603,117.96
LANDAUER INC	3.923	51476K103 LDR	9,600 28,600	393,439.70	391,488.00
LANDRY'S RESTAURANTS INC.	3.923 0.388 0.000 0.000 0.000 0.000 0.000 2.170 0.000 0.000 0.000 1.304	51508L103 LNY 515098101 LSTR	28,600 40,065	609,357.34	735,592.00
LANDSTAR SYSTEM INC. LANNETT COMPANY	0.000	515098101 LSTR 516012101 LCI	48,965 7,100	1,194,066.17	1,862,628.61
LANTRONIX INC	0.000	516548104 LTRX	372,799	140,553.18 298,957.45	119,351.00
LASERSCOPE	0.000	518081104 LIRA 518081104 LSCP	15,800	100,957.45	246 222 00
LATTICE SEMICON. CORP.	0.000	518415104 LSCC	122,200	192,105.66 880,193.03	1 182 886 00
LAWSON PRODUCTS	2.170		5 800	152 130 50	192,444.00
LAWSON SOFTWARE	0.000	520770103 Q HAWS 520780107 LWSN	5,800 223,500	152,130.50 1,702,640.97	1,839,405.00
LCA-VISION INC.	0.000	501803308 LCAV	74 430	727,855.07	1,575,683.10
LEAPFROG ENTERPRISES INC	0.000	52186N106 LF	21.200		E62 426 00
LEAR CORP.	1.304	521865105 LEA	163,700	7,370,913.38	10,039,721.00
LEARNING TREE INTL	0.000	522015106 LTRE	11,000	189,720.56	191,290.00
LEE ENTERPRISES	1.649	523768109 LEE	83,000	2,887,137.16	3,622,950.00
LEGG MASON INC.	0.000 1.304 0.000 1.649 0.777 2.589 0.621 0.520 2.275 0.542 0.000 0.000	524901105 LM	142,500	7,057,158.72	191,290.00 3,622,950.00 10,998,149.99
LEGGETT & PLATT INC	2.589	524660107 LEG	301,400	6.262.433.22	6.519.282.01
LEHMAN BROTHERS HOLDING	0.621	524908100 Q LEH	617,466	31,644,304.58	47,680,724.49 13,862,400.01 2,120,900.01
LENNAR CORPORATION	0.520	526057104 LEN	144,400	11,282,453.91	13,862,400.01
LENNOX INTERNATIONAL INC.	2.275	526107107 LII	127,000	1,872,314.39	2,120,900.01
LEUCADIA NATIONAL CORP	0.542	527288104 LUK	29,220	1,082,644.09	1,347,042.01
LEVEL 3 COMMUNICATIO	0.000	52729N100 LVLT	366,899	2,019,607.00	1,347,042.01 2,091,330.00
LEXAR MEDIA INC	0.000	52886P104 LEXR	145,785	1,568,557.19	2,541,032.56
LEXICON GENETICS INC	0.000	528872104 LEXG	145,785 45,200	291,117.68	2,541,032.56 266,228.00 26,524,485.56 478,463.99
		529771107 LXK	331,430	20,728,344.13	26,524,485.56
LIBBEY INC	1.404	529898108 LBY	16,800	494,862.70	
LIBERTY CORP S C	2.124	530370105 LC	31,820 6,281,665 11,400	1,376,799.35	1,437,945.80
LIBERTY MEDIA CORP-A	0.000	530718105 L	6,281,665	70,611,902.75	74,688,996.83
LIFELINE SYS INC	0.000	532192101 LIFE	11,400	169,877.17	216,600.00
LIFEPOINT HOSPITALS INC.	0.000	53219L109 LPNT	46,111	1,083,854.63 1,099,434.87	1,357,968.95
LIGAND PHARMACEUTICA	0.000	53220K207 LGND	72,300	1,099,434.87	1,062,087.00
LIGHTBRIDGE INC	0.000	532226107 LTBG	72,300 75,333 860,300	720,579.58 14,723,255.90	685,530.30
LIMITED BRANDS INC.	2.218	532716107 Q LTD	860,300	14,723,255.90	15,511,208.98
LIN TV CORP	0.000	532774106 TVL	32,300	725,172.70 6,842,417.62	833,663.00 7,494,827.37
LINCARE HOLDINGS INC.	0.000	532791100 LNCR	249,578	6,842,417.62	7,494,827.37

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON STO	OCK			
	Instrument - COM	COMMON STOCK			
LINCOLN ELEC HLDGS I	2.586	533900106 LECO	45,800	1,008,772.83	1,133,092.00
LINCOLN NATIONAL CORP	3.467	534187109 Q LNC	347,665	12,848,114.16	14,035,236.04
LINDSAY MANUFACTURING CO.	0.792	535555106 LNN	14,200	325,658.79	358,550.00
LINEAR TECHNOLOGY CORP	0.760	535678106 LLTC	483,100	16,398,967.71	20,324,017.00
LINENS 'N THINGS INC.	0.000	535679104 LIN	79,200	2,129,336.98	2,382,336.01
LIONBRIDGE TECHNOLOGIES	0.000	536252109 LIOX	22,600	135,398.10	217,186.00
LIONS GATE ENTERTAINMENT CORP	0.000	535919203 LGF	154,485	356,285.14	692,092.80
LITHIA MOTORS INC - CL A	1.110	536797103 LAD	38,000	778,758.87	957,980.00
LITTELFUSE INC	0.000	537008104 LFUS	34,200	879,374.29	985,644.00
LIZ CLAIBORNE	0.634	539320101 Q LIZ	214,200	6,567,709.98	7,595,532.00 113,680.01
LNB BANCORP INC	3.349	502100100 LNBB	5,600	116,444.34	
LNR PROPERTY CORP	0.101	501940100 LNR	81,200	3,366,790.32	4,020,212.01
LOCAL FINL CORP	0.000	539553107 LFIN	20,900	320,081.65	435,556.00
LOCKHEED MARTIN CORPORATION	1.712	539830109 Q LMT	917,400	40,993,107.87	47,154,359.98
LODGENET ENTMT CORP	0.000	540211109 LNET	12,600	158,645.25	230,328.00
LOEWS CORP	1.213	540424108 Q LTR	365,500	14,596,620.92	18,073,975.02
LOEWS CORP - CAROLINA GROUP	7.210	540424207 CG	202,800	4,717,884.00	5,118,672.00 906,435.67
LOJACK CORP	0.000	539451104 LOJN	112,461	616,040.02	906,435.67
LONE STAR STEAKHOUSE & SALOON	3.019	542307103 STAR	93,767	1,923,371.03	2,173,519.06
LONE STAR TECHNOLOGIES INC	0.000	542312103 LSS	30,400	864,346.22	485,791.99
LONGS DRUG STORES INC	2.263	543162101 Q LDG	90,300	1,742,897.89	2,234,022.00
LONGVIEW FIBRE CO	0.647	543213102 LFB	128,000	1,155,314.01	1,580,800.00
LOOKSMART LTD	0.000	543442107 LOOK	184,900	431,715.70	286,595.00
LOUISIANNA PACIFIC	0.000	546347105 Q LPX	157,241	2,007,359.53	2,811,469.05
LOWE'S COS	0.216	548661107 Q LOW	1,540,400	40,855,911.63	85,322,755.99
LSI LIGHTING SYS	2.133	50216C108 Q LYTS	8,625	81,152.18	116,437.50
LSI LOGIC CORP	0.000	502161102 LSI	1,393,800	18,888,202.85	12,363,005.98
LTC PROPERTIES INC	6.784	502175102 LTC	57,920	728,976.02	853,740.80
LTX CORP	0.000 3.198	502392103 LTXX 549271104 LZ	63,000	675,709.58 3,142,375.05	946,890.00
LUBRIZOL CORP			96,200		3,128,424.00
LUBYS INC.	0.000	549282101 Q LUB 549463107 LU	10,800 6,550,600	39,385.80 52,841,487.72	39,852.00
LUCENT TECHNOLOGIES	2.500			235,498.60	18,603,704.00 261,989.00
LUFKIN INDUSTRIES INC LUMINEX CORP DEL	0.000	549764108 LUFK 55027E102 LMNX	9,100 25,400	139,916.72	238,251.99
LYDALL INC.	0.000	55027E102 LMNX 550819106 LDL	25,400 17,700	263,033.14	180,363.00
LYON WILLIAM HOMES	0.000	552074106 WLS	5,100	248,070.30	220 127 00
LYON WILLIAM HOMES LYONDELL CHEMICAL COMPANY	5.309	552074106 WLS 552078107 O LYO	247,700	3,513,686.89	320,127.00 4,198,514.99 484,220.00
M/I HOMES INC	0.256	552078107 Q LYO 55305B101 MHO	12,400	522,747.20	4,130,314.99
M&F WORLDWIDE CORP	0.236	552541104 MFW	42,026	570,282.35	561,467.36
M&T BANK CORPORATION	1.220	552541104 MFW 55261F104 MTB	98,700	7,215,909.16	9,702,210.00
NAT DAME CONFORMATION	1.220	222011.104 HID	50,700	1,213,909.10	9,102,210.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	p - COMMON ST				
		COMMON STOCK			
MACATAWA BK CORP MACDERMID INC. MACROMEDIA INC MACROVISION CORP MADDEN STEVEN LTD MAF BANCORP INC MAGMA DESIGN AUTOMATION MAGNA ENTERTAINMENT-CL A MAGNUM HUNTER RESOURCES INC MAIN STR BKS INC NEW MAINSOURCE FINANCIAL MAIR HOLDINGS INC MANDALAY RESORT GROUP MANHATTAN ASSOCIATES INC MANITOWOC COMPANY INC. MANPOWER INC MANPOWER INC MANUFACTURERS SVCS L MANUGISTICS GROUP INC. MAPICS INC MARATHON OIL CORP MARATHON OIL CORP MARCUS CORPORATION MARINE PRODS CORP MARINEMAX INC MARITRANS INC MARITRANS INC MARRIOTT INT'L INC CL-A MARSH & MCLENNAN COS. MARSHALL & ILSLEY CORP MARTHA STEWART LIVING OMNIMEDIA INC MARTIN MARIETTA MATERIALS	1.695	554225102 MCBC	10,100	240,235.54	285 931 00
MACDERMID INC	0.350	554273102 MRD	25 800	810 969 78	883 392 00
MACROMEDIA INC	0.000	556100105 MACR	25,800 187,900	2.903.953.41	3.352.136.01
MACROVISION CORP	0.000	555904101 MVSN	49,500	810,969.78 2,903,953.41 888,370.34	1.118.204.99
MADDEN STEVEN LTD	0.000	556269108 SHOO	12,100	259.122.51	246.840.00
MAF BANCORP INC	1.718	55261R108 MAFB	35,187	259,122.51 1,096,976.35 1,304,045.05	1,474,335.29
MAGMA DESIGN AUTOMATION	0.000	559181102 LAVA	68,445	1,304,045.05	1,597,506.30
MAGNA ENTERTAINMENT-CL A	0.000	559211107 MECA	193,400	970,515.87	980,538.00
MAGNUM HUNTER RESOURCES INC	0.000	55972F203 MHR	193,400 81,200	629,488.40	772,212.00
MAIN STR BKS INC NEW	2.037	56034R102 MSBK		260,280.77	1,597,506.30 980,538.00 772,212.00 278,250.00 231,865.20 98,280.00 5,558,696.01 726,932.00 1,226,160.00 9,105,737.98 6,920,760.00 254,490.00 119,168.00 458,125.01
MAINSOURCE FINANCIAL	2.347	56062Y102 MSFG	10,500 7,560	260,280.77 183,287.06	231,865.20
MAIR HOLDINGS INC	0.000	560635104 MAIR	13,500	101,642.79 4,190,390.65 836,796.08	98,280.00
MANDALAY RESORT GROUP	2.415	562567107 MBG	124,300	4,190,390.65	5,558,696.01
MANHATTAN ASSOCIATES INC	0.000	562750109 MANH	26,300	836,796.08	726,932.00
MANITOWOC COMPANY INC.	0.897	563571108 MTW	39,300	925,263.54	1,226,160.00
MANOR CARE INC.	1.446	564055101 HCR	263,400	925,263.54 6,718,543.13 5,009,938.69 217,280.72 96,858.28	9,105,737.98
MANPOWER INC	0.424	56418H100 MAN	147,000	5,009,938.69	6,920,760.00
MANTECH INTERNATIONAL CORP-A	0.000	564563104 MANT	10,200	217,280.72	254,490.00
MANUFACTURERS SVCS L	0.000	565005105 MSV	19,600	96,858.28	119,168.00
MANUGISTICS GROUP INC.	0.000	565011103 MANU	73,300 97,500	372,945.26	458,125.01 1,276,275.00
MAPICS INC	0.000	564910107 MAPX	97,500	877,491.88	1,276,275.00
MARATHON OIL CORP	3.022	565849106 Q MRO	870,118	20,780,744.22	28,792,204.62
MARCUS CORPORATION	1.341	566330106 MCS	56,500	895,646.10	926,600.00
MARINE PRODS CORP	0.851			104,589.10	127,840.00
MARINEMAX INC	0.000	567908108 HZO	33,000	549,889.31 309,879.52 4,404,587.07	641,190.00
MARITRANS INC	2.633	570363101 TUG	19,614	309,879.52	327,749.94
MARKEL CORP	0.000	570535104 MKL	17,800	4,404,587.07	4,512,478.03
MARKETWATCH.COM INC	0.000	570619106 MKTW	7,200	63,411.46	61,984.80
MARRIOTT INT'L INC CL-A	0.649	571903202 MAR	348,300	10,458,441.81	16,091,460.00
MARSH & MCLENNAN COS.	2.589	571748102 Q MMC	1,109,676	42,432,543.32	53,142,383.64
MARSHALL & ILSLEY CORP	1.882	571834100 MI	355,300	10,585,768.87	13,590,224.99
MARTER BIOSCIENCES CORP	0.000	572901106 MATK	77,557	2,840,968.19	5,038,878.28
MARTHA STEWART LIVING OMNIMEDIA INC	0.000	573083102 MSO	14,600	130,933.96	143,810.00
MARTIN MARIETTA MATERIALS	1.532 0.000	573284106 MLM	92,600	4,370,452.96	4,349,421.99
MARVEL ENTERPRISES I	0.000	57383M108 MVL	62,300 1,124,400	1,203,904.17	1,813,552.99
MARTER BIOSCIENCES CORP MARTHA STEWART LIVING OMNIMEDIA INC MARTIN MARIETTA MATERIALS MARVEL ENTERPRISES I MASCO CORP. MASSBANK CORP READ M MASSEY ENERGY CO MASTEC INC MATERIAL SCIENCES CORP.	2.334 2.159	574599106 Q MAS	1,124,400	1,203,904.17 25,798,600.70 162,845.29 880,672.24 97,583.97	30,819,803.99
MACCEY ENERGY OO	2.159 0.769	576152102 MASB 576206106 O MEE	4,500 74,300	102,845.29	191,700.00
MACTEC INC	0.769	370200100 Q MEE	/4,300 11 EOO	07 502 07	170 214 00
MATERIAL COTENOES CORD	0.000	576323109 MTZ 576674105 MSC	11,500 9,500	97,583.97	96,045.00
MATERIAL SCIENCES CORP.	0.000	3/00/4103 MSC	9,500	97,430.90	90,045.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST				
	Instrument - COM	COMMON STOCK			
MATRIA HEALTHCARE IN MATRIX SERVICE CO MATRIXONE, INC. MATRIXX INITIATIVES INC MATTEL INC. MATTHEWS INTL CORP MATTSON TECHNOLOGY INC MAUL LD & PINEAPPLE MAVERICK TUBE CORP MAXIM INTGRTD PRDCTS INC. MAXIMUS INC MAXTOR CORP MAXWELL SHOE INC MAXWELL SHOE INC MAXYGEN INC	0.000	576817209 MATR	19,200	370,593.65	405,696.00
MATRIX SERVICE CO	0.000	576853105 MTRX	30,761	443,842.35	558,312.15
MATRIXONE, INC.	0.000	57685P304 MONE	51,900	306,162.04	319,704.00
MATRIXX INITIATIVES INC	0.000	57685L105 MTXX	35,600	514,079.24	631,508.40
MATTEL INC.	2.075	577081102 Q MAT	1,044,348 34,400	18,636,589.75 891,458.61	20,124,585.97 1,017,896.00
MATTHEWS INTL CORP	0.540	577128101 MATW	34,400		1,017,896.00
MATTSON TECHNOLOGY INC	0.000	577223100 MTSN	33,700	142,477.35	411,814.00
MAUI LD & PINEAPPLE	0.000	577345101 MLP	3,700	94,712.08	127.945.99
MAVERICK TUBE CORP	0.000	577914104 MVK	68,300	1,129,953.16	1,314,775.00
MAXIM INTGRTD PRDCTS INC.	0.642	57772K101 MXIM	656,470	22,284,035.21	32,692,206.01 727,818.00 8,221,770.00 283,399.00
MAXIMUS INC	0.000	577933104 MMS	18,600	659,640.66	727,818.00
MAXTOR CORP	0.000	577729205 MXO	740,699 16,700 34,400	7,255,314.87	8,221,770.00
MAXWELL SHOE INC	0.000	577766108 MAXS	16,700	239,061.35	283,399.00
MAXWELL TECHNOLOGIES INC	0.000	577767106 MXWL	34,400	255,878.22	244,240.00
MAXYGEN INC	0.000	577776107 MAXY	57,300	650,025.08	609,099.00
MAY DEPT STORES	3.302	577778103 Q MAY	755,915	21,589,188.57	21,974,449.05
MAYTAG COMPANY	2.585	578592107 Q MYG	83,900	2,153,771.49	2,336,614.98
MB FINL INC	1.978	55264U108 MBFI	83,900 30,850	860,015.16	1,122,940.00
MBIA INC.	1.350	55262C100 O MB1	369,800	17,165,458.80	21,903,254.00
MBNA CORP	1.609	55262L100 Q KRB	2,726,915	48,607,034.40	67,763,837.74
MBT FINANCIAL CORP	3.634	578877102 MBTF	7,406	116,880.21	122,273.06
McCORMICK & CO	1.860	579780206 Q MKC	2,726,915 7,406 191,300 3,300	4,426,821.68	21,903,254.00 67,763,837.74 122,273.06 5,758,129.99 227,040.00
MCCLATCHY CO	0.639	579489105 MNI	3,300	219,899.13	227,040.00
MCDATA CORPORATION-A	0.000	580031201 MCDTA	178,600	1,715,891.04	1,702,058.02
MCDERMOTT INTERNATIONAL	0.000	580037109 Q MDR	36,900	235,493.44	440,955.00
MCDONALDS CORPORATION	1.611	580135101 Q MCD	2,802,067	77,191,505.65	69,575,323.61
MCG CAPITAL CORP	8.615	58047P107 MCGC	59,400	920,424.30	1,158,300.00
MCGRATH RENTCORP	2.935	580589109 MGRC	9,200	255,185.46	250,700.00
MCGRAW HILL INC	1.544	580645109 Q MHP	325,870 666.600	18,207,875.23	22,784,830.40
MCKESSON CORP	0.746	58155Q103 Q MCK	666,600	23,720,776.72	21,437,856.01
MCLEODUSA INC	0.000	582266706 MCLD	538,700	793,952.96	797,276.00
MCMORAN EXPLORATION CO	0.000	582411104 MMR	14,200	209,835.97	266,250.01
MDC HOLDINGS INC	0.775	552676108 MDC	41,400	1,185,151.46	2,670,299.99
MDU RESOURCES GROUP	2.855	552690109 MDU	304,050	6,891,713.06	7,239,430.50
MEADWESTVACO	3.092	583334107 MWV	400,700	9,798,513.43	11,920,825.03
MAXWELL TECHNOLOGIES INC MAXYGEN INC MAY DEPT STORES MAYTAG COMPANY MB FINL INC MBIA INC. MBNA CORP MBT FINANCIAL CORP MCCORNICK & CO MCCLATCHY CO MCDATA CORPORATION—A MCDERMOTT INTERNATIONAL MCDONALDS CORPORATION MCG CAPITAL CORP MCGRATH RENTCORP MCGRATH RENTCORP MCGRATH RENTCORP MCGRAW HILL INC MCKESSON CORP MCLEODUSA INC MCMORAN EXPLORATION CO MDC HOLDINGS INC MDU RESOURCES GROUP MEADWESTVACO MEASUREMENT SPECIALITIES INC	0.000	583421102 MSS	38,700	213,280.80 167,382.39 626,669.11	790,641.01
MEDALLION FINANCIAL CORP	2.107	583928106 TAXI	24,963	167,382.39	236,898.87
MEDAREX INC	0.000	583916101 MEDX	89,000	626,669.11	554,470.00
MEDCO HEALTH SOLUTIONS INC	0.000	58405U102 MHS	627,756	14,190,037.93 2,277,820.73	21,337,426.42
MEDIA GENERAL INC - CL A	1.167	584404107 MEG	36,511	2,277,820.73	2,376,866.10

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
MEDIACOM COMMUNICATIONS CORP	0.000	58446K105 MCCC	40,300	403,308.49	349,401.00
MEDICAL ACTION INDUSTRIES INC	0.000	58449L100 MDCI	9,400 50,400	150,369.89	175,874.00 1,484,784.00
MEDICINES COMPANY	0.000	584688105 MDCO	50,400	1,140,564.90	1,484,784.00
MEDICINES COMPANY MEDICIS PHARMACEUTICAL CORP	0.280	584690309 MRX	73,790	3,868,205.45	5,261,227.00
MEDICIS PHARMACEUTICAL CORP MEDIMMUNE INC MEDIS TECHNOLOGIES L MEDIWARE INFORMATION SYSTEMS MEDQUIST INC. MEDTRONIC INC MELLON FINANCIAL CORP. MEMBERWORKS INC MEMC ELECTR MATLS IN MENTOR CORP/MINN MENTOR GRAPHICS CORP. MERCANTILE BANC. MERCANTILE BANK CORP MERCHANTS BANCSHARES MERCK & CO INC	0.000	584699102 MEDI	507,300 14,200	15,077,987.07	12,885,420.00
MEDIS TECHNOLOGIES L	0.000	58500P107 MDTL	14,200	120,211.08	151,940.00
MEDIWARE INFORMATION SYSTEMS	0.000	584946107 MEDW	10,375	148,290.92	165,585.00
MEDQUIST INC.	0.000	584949101 MEDQ	21,700	399,310.55	348,502.00
MEDTRONIC INC	0.596	585055106 Q MDT	2,414,200	72,859,285.83	117,354,261.97
MELLON FINANCIAL CORP.	1.993	58551A108 Q MEL	917,400	25,566,832.52	29,457,714.02
MEMBERWORKS INC	0.000	586002107 MBRS	8,100	225,091.16	220,077.00
MEMC ELECTR MATLS IN	0.000	552715104 WFR	107,100	1,109,012.56	1,030,302.00 1,181,346.00
MENTOR CORP/MINN	2.493	587188103 MNT	49,100		
MENTOR GRAPHICS CORP.	0.000	587200106 MENT	113,825	1,228,545.29	1,655,015.50
MERCANTILE BANC.	2.896	587405101 Q MRBK	79,600	1,640,196.21	3,628,167.98 259,150.00 213,850.00
MERCANTILE BANK CORP	0.904	587376104 MBWM	7,100	214,600.01	259,150.00
MERCHANTS BANCSHARES	3.535	588448100 MBVT	7,000		
MERCK & CO INC	3.203	589331107 Q MRK	4,748,244	210,974,877.22	219,368,872.81
MERCURY COMPUTER SYSTEMS INC	().()()	589378108 MRCY	66,200	1,806,574.64	1,648,380.00
MERCURY GENERAL CORP.	2.835	589400100 MCY	48,600	2,252,464.77	2,262,330.01
MERCURY INTERACTIVE CORP.	0.000	589405109 MERQ	207,300	8,349,362.28	10,083,071.99
MEREDITH CORPORATION	0.778	589433101 Q MDP	75,350	3,241,781.85	3,677,833.46
MERIDIAN BIOSCIENCE INC	3.451 0.000	589584101 VIVO 589770109 TMR	53,435 49,800	3,241,781.85 543,595.64 236,559.13	557,327.05
MERIDIAN RESOURCE CO	0.000	~	,	673,108.41	295,812.00 1,148,556.65
MERII MED SIS INC	0.000	589889104 MMSI 59001A102 MTH	51,597 9,606	507,502.02	636,973.86
MERITAGE CORP	0.000	59001A102 MIH 590049102 MERX	31,600	788,327.24	775,148.00
MERCURY GENERAL CORP. MERCURY INTERACTIVE CORP. MEREDITH CORPORATION MERIDIAN BIOSCIENCE INC MERIDIAN RESOURCE CO MERIT MED SYS INC MERITAGE CORP MERIX CORP MERRILL LYNCH & CO. INC. MESA AIR GROUP INC	1.091	590049102 MERX 590188108 O MER	2,110,870	83,007,870.76	123,802,525.55
MESA AIR GROUP INC	0.000	590188108 Q MER 590479101 MESA	77,300	792,517.40	967,796.01
MESTEK INC	0.000	590479101 MESA 590829107 MCC	19,000	339,015.14	365,940.00
METHODE ELECTRONICS CL-A	1.635	591520200 METH	109,500	1,192,075.39	1,339,185.00
METLIFE INC	0.683	591520200 MEIN 59156R108 MET	771,843	23,120,981.03	25,987,953.81
METRIS COMPANIES INC.	0.900	591598107 MXT	34,300	186,170.86	152,292.00
METRO GOLDWYN MAYER	0.000	591610100 MGM	202,115	2 894 365 20	3 454 145 34
METRO ONE TELECOMMUNICATIONS	0.000	59163F105 MTON	164,400	799.857.24	427.440.00
METROLOGIC INSTRUMENTS INC	0.000	591676101 MTLG	14,800	367,475.39	399,600.00
METTLER-TOLEDO INTERNATIONAL	0 000	592688105 MTD	86,800	2,894,365.20 799,857.24 367,475.39 3,486,727.35 741,184.59	3,663,828.01
MFA MORTGAGE INVESTMENTS INC	10.256	55272X102 MFA	71,400	741,184.59	696,150.00
MGE ENERGY INC	4.293	55277P104 MGEE	16,800	552,179.34	529,368.00
MGI PHARMA INC	0.000	552880106 MOGN	41,800	552,179.34 951,065.54	1,720,070.00
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON STO	OCK			
Ins	trument - COM	COMMON STOCK			
MGIC INVESTMENT CORP	0.263	552848103 O MTG	184,200	9,519,843.39	10,488,348.02
MGM MIRAGE	0.000	552953101 MGG	90,700 95.970	3,031,400.77	3,411,227.00
MICHAELS STORES	0.905	594087108 MIK	95,970	3,253,435.10	4,241,874.00
MICREL INCORPORATED	0.000	594793101 MCRL	94,300	1,157,379.23	1,469,194.00
MICRO THERAPEUTICS INC	0.000	59500W100 MTIX	12,000	57,211.20	38,759.99
MICROCHIP TECHNOLOGY INC.	0.359	595017104 MCHP	565,599	12,281,845.09	18,868,382.64
MICROMUSE INC.	0.000	595094103 MUSEE	85,500	741,062.44	589,950.00
MICRON TECHNOLOGY INC	0.000	595112103 Q MU	1,098,600	24,089,264.26	14,798,141.98
MICROS SYSTEMS INC.	0.000	594901100 MCRS	89,770	2,271,134.13	3,892,427.20
MICROSEMI CORP	0.000	595137100 MSCC	41,600	1,016,805.46	1,022,528.00
MICROSOFT CORP.	0.581	594918104 MSFT	19,111,596	493,096,792.20	526,333,381.39
MICROSTRATEGY INC-CL A	0.000	594972408 MSTR	15,600	709,014.50	818,688.00
MID ATLANTIC MEDICAL SERVICES	0.000	59523C107 MME	90,941	3,200,517.25	5,892,976.77
MID-STATE BANCSHARES	2.044	595440108 MDST	32,000	632,692.59	814,080.00
MIDAS INC.	2.237	595626102 MDS	26,600	351,313.75	380,380.00
MICROSOFT CORP.  MICROSTRATEGY INC-CL A MID ATLANTIC MEDICAL SERVICES MID-STATE BANCSHARES MIDAS INC.  MIDDLESEX WATER CO MIDLAND CO MIDWAY GAMES INC. MIDWEST BANC HOLDING MILACRON, INC.	3.251	596680108 MSEX	4,533	351,313.75 85,198.18 247,171.42 342,293.93	92,026.66
MIDLAND CO	0.804	597486109 MLAN	10,600	247,171.42	250,372.00
MIDWAY GAMES INC.	0.000	598148104 MWY	61,900	342,293.93	240,172.01
MIDWEST BANC HOLDING	2.157	598251106 MBHI	6,200	132,146.75 268,928.37 630,610.78	137,950.00
MILACRON, INC.	0.959	598709103 Q MZ	40,900	268,928.37	170,553.00
HIBBERTON CHEMICALS INC	1.230	599903101 MCH	61,700	630,610.78	782,356.00
MILLENNIUM PHARMACEUTICALS	0.000	599902103 MLNM	634,500	11,886,281.67 2,924,594.44	11,846,115.00
MILLER (HERMAN) INC	0.597	600544100 MLHR		2,924,594.44	11,846,115.00 3,417,215.98 5,527,620.00 357,827.00
MILLIPORE CORPORATION	1.022	601073109 Q MIL	128,400	4,571,971.43	5,527,620.00
MIM CORP	0.000	553044108 MIMS	50,900		
MINDSPEED TECHNOLOGIES INC	0.000	602682106 MSPD	88,800	346,288.74	608,280.00
MINE SAFETY APPLIANCES CO	1.006	602720104 MSA	11,265	524,620.36	895,680.16
MINERALS TECHNOLOGIES INC	0.168	603158106 MTX	39,900	1,978,554.40	2,364,075.00
MKS INSTRUMENTS INC	0.000	55306N104 MKSI	34,796	743,552.91	1,009,084.00 167,620.00 244,145.00
MOBILE MINI INC.	0.000	60740F105 MINI	8,500	187,017.84	167,620.00
MOBIUS MANAGEMENT SYSTEMS INC	0.000	606925105 MOBI	19,300	- ,	•
MODINE MANUFACTURING CO	2.038	607828100 MODI	28,000	623,937.60	755,440.00
MODTECH HLDGS INC	0.000	60783C100 MODT	149,451	1,406,651.45	1,256,882.91
MOHAWK INDUSTRIES INC.	0.000	608190104 MHK	138,600	6,769,977.26	9,776,844.03
MOLECULAR DEVICES CORP	0.000 0.286	60851C107 MDCC	83,700	1,402,823.68	1,589,463.00
MOLEX INC		608554101 MOLX	284,800	8,641,567.34	9,936,671.99
MOLINA HEALTHCARE INC	0.000	60855R100 MOH	26,500	608,306.03 544,069.19	668,595.00
MONACO COACH CORPORATION	0.000	60886R103 MNC 609842109 MOSY	36,948	544,U69.19 511 77E 16	879,362.40
MONOLITHIC SYSTEM TECHNOLOGY MONRO MUFFLER BRAKE	0.000	609842109 MOSY 610236101 MNRO	27,200 18,600	311,775.16 394,917.87	232,560.00 372,186.00
MONKO MUTTLEK BRAKE	0.000	OIUZ30IUI MNKO	18,000	394,917.87	3/2,180.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	- COMMON S'				
		GOLDIOLT GEOGRA			
		61166W101 MON 611742107 MNST G62185106 MRH 615369105 MCO 615394202 MOG.A 617446448 Q MWD 619903107 MWRK 620076109 Q MOT 624580106 MOV 624581104 MOVI 553409103 MPS 55347W105 MROI 553477100 MRVC 553530106 MSM 553531104 MNS 55377A106 MTCT 553769100 MNTG 553777103 MTSC 624756102 MLI 625453105 MGAM 626717102 Q MUR 62845B104 MFSF 628464109 Q MYE 62852P103 MYK 628551104 MYCN			
MONSANTO COMPANY MONSTER WORLDWIDE INC MONTPELIER RE HOLDINGS LTD	1.806	61166W101 MON	889,731	16,828,667.02	25,606,458.17
MONTEDELLED DE HOLDINGS LED	0.000	011/4210/ MINS1	187,700	8,890,040.25	1 010 452 60
MOODY'S CORPORATION	0.495	615260105 MCO	21,110	12 251 600 01	17 050 120 07
MOOG INC. CL A	0.000	615394202 MCC A	61 005	2 072 869 88	3 062 553 00
MORGAN STANLEY DEAN WITTER & COMPANY	1.728	617446448 O MWD	2 267 238	100 285 320 49	131 205 063 01
MOTHERS WK INC	0.000	619903107 MWPK	5 000	149 551 99	122 000 00
MOTOROLA INC	1 137	620076109 O MOT	4 587 920	94 228 614 75	64 552 034 38
MOVADO GROUD INC	0.850	624580106 MOV	8 900	204 887 84	251 247 00
MOVIE GALLERY INC	0.630	624581104 MOVT	29 200	568 387 60	545 456 00
MPS GROUP INC	0.012	553409103 MPS	189 972	1 387 282 62	1 776 238 20
MRO SOFTWARE INC	0.000	55347W105 MROT	27 900	588 308 73	375 534 00
MRV COMMUNICATIONS I	0.000	553477100 MRVC	126,000	282.086.63	473.760.00
MSA INDUSTRIAL DIRECT CO-A	1.163	553530106 MSM	10,100	235.034.61	277,750.00
MSC SOFTWARE CORPORATION	0.000	553531104 MNS	29,000	215.716.74	274.050.00
MTC TECHNOLOGIES INC	0.000	55377A106 MTCT	6,900	187.151.84	222.318.00
MTR GAMING GROUP INC	0.000	553769100 MNTG	13,500	112,579.84	139,050.00
MTS SYS CORP	1.248	553777103 MTSC	33,500	551,026.18	644,205.00
MUELLER INDUSTRIES INC.	0.000	624756102 MLI	87,200	2,600,727.68	2,996,192.00
MULTIMEDIA GAMES, INC.	0.000	625453105 MGAM	12,800	380,102.38	526,080.00
MURPHY OIL CORP	1.224	626717102 Q MUR	149,100	5,108,783.72	9,737,721.01
MUTUALFIRST FINANCIAL INC	1.736	62845B104 MFSF	5,300	126,102.59	134,302.00
MYERS INDUSTRIES INC.	1.650	628464109 Q MYE	39,325	439,443.58	476,619.00
MYKROLIS CORP	0.000	62852P103 MYK	107,300	1,319,241.47	1,725,384.00
MYLAN LABS	0.475	628530107 Q MYL	843,200	14,758,464.31	21,299,232.00
MYRIAD GENETICS INC	0.000	62855J104 MYGN	42,600	581,957.99	547,836.00
NABI BIOPHARMACEUTIC	0.000	629519109 NABI	53,100	436,331.81	674,901.00
NACCO INDUSTRIES -CL A	1.698	629579103 Q NC	10,825	776,339.68	968,621.00
NARA BANCORP INC	0.732	63080P105 NARA	11,300	218,465.60	308,490.00
NASB FINL INC	1.622	628968109 NASB	3,700	112,439.44	155,067.00
NASH FINCH CO.	1.611	631158102 NAFC	34,097	669,592.04	761,726.98
NASSDA CORP	0.000	63172M101 NSDA	16,300	146,111.05	118,175.00
NATIONAL BANKSHARES INC/VA	2.390	634865109 NKSH	4,200	177,643.28	207,354.00
NATIONAL BEVERAGE CO	0.000	635017106 FIZ	4,400	64,324.22	71,720.00
NATIONAL CITY CORP	3.771	62852P103 MYK 628530107 Q MYL 62855J104 MYGN 629519109 NABI 629579103 Q NC 63080P105 NARA 628968109 NASB 631158102 NAFC 63172M101 NSDA 634865109 NKSH 635017106 FIZ 635405103 Q NCC 63545P104 NCF 636180101 O NFG	1,338,500	37,565,141.88	45,428,690.01
NATIONAL COMMERCE FINANCIAL	2.932	63545P104 NCF	402,300	8,706,280.82	10,974,744.01
NATIONAL FUEL & GAS	4.419	636180101 Q NFG	170,400	4,082,197.13	4,164,576.01
NATIONAL HEALTH INVESTORS INC	6.430	63633D104 NHI	47,100	935,091.82	1,171,848.00
NATIONAL HEALTHCARE	0.000	635906100 NHC	15,000	4,082,197.13 935,091.82 319,913.50 4,310,010.03	298,500.01
MORGAN STANLEY DEAN WITTER & COMPANY MOTHERS WK INC MOTOROLA INC MOVADO GROUP INC MOVIE GALLERY INC MPS GROUP INC MRO SOFTWARE INC MRV COMMUNICATIONS I MSA INDUSTRIAL DIRECT CO-A MSC SOFTWARE CORPORATION MTC TECHNOLOGIES INC MTR GAMING GROUP INC MTS SYS CORP MUELLER INDUSTRIES INC. MULTIMEDIA GAMES, INC. MURPHY OIL CORP MUTUALFIRST FINANCIAL INC MYERS INDUSTRIES INC. MYKROLIS CORP MYLAN LABS MYRIAD GENETICS INC NABI BIOPHARMACEUTIC NACCO INDUSTRIES -CL A NARA BANCORP INC NASB FINL INC NASB FINL INC NASB FINCH CO. NASSDA CORP NATIONAL BANKSHARES INC/VA NATIONAL BEVERAGE CO NATIONAL COMMERCE FINANCIAL NATIONAL COMMERCE FINANCIAL NATIONAL HEALTH INVESTORS INC NATIONAL HEALTH INVESTORS INC NATIONAL INSTRUMENTS CORP.	0.439	636518102 NATI	144,900	4,310,010.03	6,588,602.97

Investment Desc	Yield	Identifier F	Ticker Shares	Cost	Market Value				
Group - COMMON STOCK									
Ins	strument - COM	COMMON STOCK							
NATIONAL PENN BANCSH NATIONAL PRESTO INDS INC NATIONAL PROCESSING NATIONAL SEMICONDUCTOR CORP.	2.988	637138108 N	PBC 26,285	747,053.65	844,274.20				
NATIONAL PRESTO INDS INC	2.545	637215104 N	PK 9,700 PAP 11,500 SM 501,200	747,053.65 334,817.72 194,943.29	350,655.00 270,825.00 19,752,292.02				
NATIONAL PROCESSING	0.000	637229105 N	AP 11,500	194,943.29	270,825.00				
NATIONAL SEMICONDUCTOR CORP.	0.000	637640103 N	SM 501,200	13,454,479.70	19,752,292.02				
NATIONAL WESTN LIFE NATIONAL-OILWELL INC.	0.000	638522102 N	WLIA 5,323	705,676.52	824,266.55				
NATIONAL-OILWELL INC.	0.000	637071101 N	WLIA 5,323 OI 173,900 FS 134,300 ATR 11,100	4,468,587.97	3,888,404.00				
NATIONWIDE FINANCIAL SERVICE NATURES SUNSHINE PRODS INC.	1.572	638612101 N	FS 134,300	4,240,300.59	4,439,958.01 93,795.00				
NATURES SUNSHINE PRODS INC.	1.574	639027101 N	ATR 11,100	4,240,300.59 94,127.33	93,795.00				
NAUTILUS GROUP INC	2.847	63910B102 N	LS 45,000 CI 53,700	644,127.14 707,651.49	632,250.00				
NAVIGANT CONSULTING	0.000	63935N107 N	CI 53,700	707,651.49	1,012,782.00				
NAVIGANT INTERNATIONAL INC.	0.000	63935R108 F	T.VP 15 200	197 650 98	210,520.00 703.836.00				
NAVIGATORS GROUP INC	0.000	638904102 N	AVG 22,800	695,529.67					
NAVISTAR INTL. CORP.	0.000		AV 128,100	4,204,970.05	6,134,709.01				
NBC CAP CORP	3.599	628729105 N	AVG 22,800 AV 128,100 BY 8,100	202,374.76	216,027.00				
NBT BANCORP INC	3.171	628778102 N	BY 8,100 BTB 39,200	789,309.25	216,027.00 840,448.00				
NBTY INC.	0.000	628782104 N	TY 55,900	766,307.20	1,501,474.00				
NCI BUILDING SYS INC	0.000	628852105 N	TY 55,900 CS 39,900	766,307.20 863,759.14	1,501,474.00 953,610.00				
NCO GROUP INC.	0.000		COG 21,900	479,021.76 5,511,377.62	498,663.00				
NCR CORPORATION	0.000	62886E108 N	CR 178,100	5,511,377.62	498,663.00 6,910,280.01				
NDC HEALTH CORP	0.624	639480102 N	DC 58.125	1.370.137.61	1,489,162.50				
NEIGHBORCARE INC	0.000	64015Y104 N	CRX 36,300	1,370,137.61 559,480.89 2,877,335.61 1,200,057.23	716.925.00				
NEIMAN MARCUS GROUP INC-CLASS A	0.968	640204202 N	CRX 36,300 MG.A 83,200	2,877,335.61	4,465,344.01				
NEKTAR THERAPEUTICS	0.000	640268108 N	KTR 103,211 EOF 42,920	1,200,057.23	1,404,701.71 456,668.80				
NEOFORMA INC	0.000	640475505 N	EOF 42,920	1,200,057.23 486,290.35	456,668.80				
NEOPHARM INC	0.000	640919106 N	EOL 23,900	355,796.29	437,848.00				
NEOSE TECHNOLOGIES I	0.000	640522108 N	EOL 23,900 TEC 2,600	355,796.29 21,996.00	437,848.00 23,920.00				
NEOWARE SYSTEMS INC	0.000	64065P102 N	WRE 18,900	343,755.02	258,930.00				
NET2PHONE	0.000	64108N106 N	TOP 68,300	331,957.97	464,440.00				
NETBANK INC	0.599	640933107 N	TBK 58,000	834,046.65	774,300.00				
NETEGRITY INC	0.000	64110P107 N	ETE 138,800 FLX 71,833	1,290,271.24	1,431,028.00				
NETFLIX.COM INC	0.000	64110L106 N	FLX 71,833	1,290,271.24 1,931,794.81	3,928,546.77				
NETIO CORP	0.000	64115P102 N	TIO 99,200	1,445,912.67	1,314,400.00				
NETOPIA INC	0.000	64114K104 N	TIQ 99,200 TPA 59,800	1,445,912.67 808,277.08	1,314,400.00 871,884.00				
NETRATINGS INC	0.000				757,523.25				
NETSCOUT SYS INC	0.000		TCT 23,300	654,709.21 108,640.66	757,523.25 177,080.00				
NETSCREEN TECHNOLOGIES INC	0.000		SCN 198,990	4,563,788.34	4,925,002.49				
NETSOLVE INC	0.000		TGT. 22 800	178,275.40	184,680.00				
NETWORK APPLIANCE INC	0 000		TAP 700,700	14,261,100.68	184,680.00 14,385,370.99 457,600.00				
NETWORK EQUIPMENT TECH INC	0.000		WK 41.600	347.751.18	457.600.00				
NETWORK EQUIPMENT TECH. INC. NETWORKS ASSOCIATES INC.	0.000	640938106 N	WK 41,600 ET 266,900	347,751.18 3,594,121.28	457,600.00				
	2.000	310350100 10		3,331,121.20	1,011,1.0.00				

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	coup - COMMON ST				
Instru	ment - COM	COMMON STOCK			
NEUROCRINE BIOSCIENCES INC	0.000	64125C109 NBIX	32,500	1,691,516.50	1,772,549.99
NEUROCRINE BIOSCIENCES INC NEW CENTURY FINANCIAL CORP NEW ENGLAND BUSINESS SERVICE	1.613	CAREDDAGA MODEL	20 200	795,222.03	1,515,394.00
NEW ENGLAND BUSINESS SERVICE	2.711	643872104 NEB	12.200	356,801.03	359,900.00
NEW FOCUS INC	0.000	644383101 NUFO	12,200 156,000	679.050.36	783.120.00
NEW YORK COMMUNITY BANCORP	2.628	649445103 NYB	342,775	7,682,377.63	13,042,588.75
NEW YORK TIMES CO. CL A	1.213	650111107 O NYT	202,300	8.212.045.66	9.667.916.98
NEW YORK TIMES CO. CL A NEWELL RUBBERMAID INC. NEWFIELD EXPLORATION COMPANY NEWMONT MNG. CORP. HLDG CO NEWPARK RESOURCES INC. NEWPORT CORP	3.689	651220106 O NIMI	260 400	7,586,998.88	6,134,237.99
NEWFIELD EXPLORATION COMPANY	0.000	651290108 NFX	88,811 858,600	3,247,082.82	3,955,641.94
NEWMONT MNG. CORP. HLDG CO	0.411	2636607 O NEM	858,600	27,383,666.79	41,736,546.01
NEWPARK RESOURCES INC.	0.000	651718504 NR	125,700	725,571.76	602,103.00
NEWPORT CORP	0.121	651824104 NEWP	46,700	865,596.23	771,951.00
NEWS CODD ITTL SDONG ADD DDF	0.578	652487802 NWS/A	91,292	1,991,416.71	2,761,594.20
NEXTEL COMMUNICATIONS CL-A	0.000	65332V103 NXTL	2,038,900	37,093,008.57	57,211,534.00
NEXTEL PARTNERS INC	0.000	65333F107 NXTP	2,038,900 171,050	37,093,008.57 1,501,235.37 40,398.76	2,300,622.52
NEXTEL COMMUNICATIONS CL-A NEXTEL PARTNERS INC NIC INC NICOR INC. NII HOLDINGS INC NIKE INCCL B NISOURCE INCORPORATED	0.000	62914B100 EGOV	12,900 91,490	40,398.76	103,587.00 3,114,319.61 3,887,103.55
NICOR INC.	5.464	654086107 Q GAS	91,490	3,028,330.90	3,114,319.61
NII HOLDINGS INC	0.000	62913F201 NIHD	52,085	3,398,407.80	3,887,103.55
NIKE INCCL B	1.168	654106103 Q NKE	314,800 364,100	16,813,881.27	21,551,208.02
NISOURCE INCORPORATED	4.193	65473P105 Q NI	364,100	6,746,064.73	7,988,354.01
NO RESOURCES CORP. COMMON	3.3/5	646025106 NJR	45,200	1,339,994.97	1,740,652.00
NL INDS INC	6.837	6291564U/ NL	100	916.16	1,170.00
NMS COMMUNICATIONS CORP	0.000	629248105 NMSS	37,700	227,821.46	235,248.00
NN INC	2.541	629337106 NNBRE	37,100	455,420.01	467,089.00 4,209,742.51 199,200.00
NOBLE ENERGY INC	0.450	655044105 NBL	94,750	2,982,820.44	4,209,742.51
NOLAND CO	0.771	655286102 NOLD	4,800 54,490	178,905.12	199,200.00 1,881,539.70 6,949,180.00
NORDSON CORP	1.795	655663102 NDSN	54,490	1,510,274.37	1,881,539.70
NORDSTROM INC	1.282	655664100 Q JWN	202,600	4,787,160.15	6,949,180.00
NORDSTROM INC NORFOLK SOUTHERN CORP. NORTEL NETWORKS CORP. HOLDING CO.	1.353	655844108 Q NSC	732,900	14,959,102.23	17,333,084.98
NORTEL NETWORKS CORP. HOLDING CO.	0.000		1,436,100	27,078,503.99	6,074,703.00
NORTH COAST ENERGY INC	0.000	658649702 NCEB	14,600 263,700	177,489.28 8,020,795.89	156,088.60
NORTH FORK BANK	2.965	659424105 NFB	263,700	8,020,795.89	10,671,939.00
NORTH PITTSBURGH SYS	3.596	661562108 NPSI	18,100	311,037.25	342,271.00 6,791,239.00
NORTHEAST UTILITIES	2.974	664397106 NU	330,700		
NORTHERN STATES FINANCIAL CORP	3.735	665751103 NSFC	3,500	100,167.57	101,185.00
NORTHERN TRUST CORP	1.637	665859104 NTRS	308,000	14,752,452.12	14,297,359.98
NORTHROP GRUMMAN CORP.	1.673	666807102 Q NOC	489,703	41,616,500.88	46,815,606.79
NORTHWEST AIRLINES CORP NORTHWEST BANCORP IN	0.000 1.872	667280101 NWAC 667328108 NWSB	326,651 13,300	3,894,943.18 225,415.48	4,122,335.62 284,087.99
NORTHWEST BANCORP IN NORTHWEST NATURAL GAS CO.	1.872 4.227	667655104 NWN	36,200	445,415.40 075 206 01	∠04,U8/.99 1 112 150 00
NOVELL INC	0.000	670006105 NOVL	999,700	975,296.91 7,458,450.65	1,113,130.00
MOARTH TIMC	0.000	0,0000T03 MOAT	222,100	7,430,430.05	10,510,643.99

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
NOVELLUS SYSTEMS INC.	0.000	670008101 NVLS	305,700	10,366,185.33	12,854,685.00
NOVEN PHARMACEUTICALS INC	0.000	670009109 NOVN	79,983	1,020,016.86	1,216,541.44
NOVOSTE CORP	0.000	67010C100 NOVT	19,700	105,497.53	94,363.00
NPS PHARMACEUTICALS INC.	0.000	62936P103 NPSP	30,400	798,733.68	934,496.00
NS GROUP INC	0.000	628916108 NSS	17,700	152,330.19	171,690.00
NSTAR CO.	4.577	67019E107 NST	103,500	4,374,480.32	5,019,749.99
NTL INC	0.000	62940M104 NTLI	192,624	9,029,212.99	13,435,524.00
NU SKIN ENTERPRISES	1.638	67018T105 NUS	33,300	353,790.26	569,097.00
NUANCE COMMUNICATIONS INC	0.000	669967101 NUAN	6,700	35,858.24	51,188.00
NUCOR CORP	1.428	670346105 Q NUE	147,000	7,304,948.56	8,232,000.01
NUEVO ENERGY COMPANY	0.000	670509108 NEV	21,200	361,649.47	512,404.00
NUI CORP	6.079	629431107 NUI	55,200	997,797.30	889,824.00
NUVEEN INVESTMENTS INC-CL A	2.250	67090F106 JNC	63,300	1,627,807.00	1,687,578.01
NUVELO INC	0.000	67072M103 NUVO	13,800	29,458.04	47,886.00
NVIDIA CORP	0.000	67066G104 NVDA	322,300	9,684,254.09	7,493,475.01
NVR INC	0.000	62944T105 NVR	18,695	5,915,202.98	8,711,869.99
NYFIX INCORPORATED	0.000	670712108 NYFX	93,800	1,081,899.78	745,710.00
NYMAGIC INC	0.875	629484106 Q NYM	18,067	471,789.49	495,397.14
O'CHARLEYS INC	0.000	670823103 CHUX	14,900	330,500.92	267,455.00
O'REILLY AUTOMOTIVE INC.	0.000	686091109 ORLY	66,200	1,576,233.41	2,539,432.02
OAK HILL FINANCIAL INC	1.947	671337103 OAKF	4,000	105,125.79	123,240.00
OAKLEY INC.	1.011	673662102 00	29,900	352,916.15	413,816.00
OCCIDENTAL PETROLEUM CORP.	2.462	674599105 Q OXY	1,149,771	30,171,537.73	48,566,327.00
OCEANEERING INT'L. INC.	0.000	675232102 OII	20,300	442,825.09	568,400.00
OCEANFIRST FINL CORP	2.945	675234108 OCFC	7,600	193,106.10	206,416.00
OCTEL CORP	0.507	675727101 OTL	22,200	372,411.49	437,118.00
OCULAR SCIENCES INC	0.000	675744106 OCLR	22,400	472,912.75	643,104.00
OCWEN FINANCIAL CORP	0.000	675746101 OCN	57,200	247,744.55	506,792.00
ODYSSEY HEALTHCARE INC	0.000	67611V101 ODSY	95,452	1,731,090.74	2,792,940.15
ODYSSEY HOLDINGS CORP	0.554	67612W108 ORH 676220106 ODP	193,100	3,823,602.34	4,354,404.99
OFFICE DEPOT INC OFFSHORE LOGISTICS	0.000		616,600	9,004,845.51	10,303,385.98
OFF SHORE LOGISTICS OGE ENERGY CORP	5.498		58,400 198,900	1,159,579.16 4,390,217.29	1,431,968.00 4,811,391.00
	0.000		241,300	3,367,614.98	4,811,391.00
OHIO CASUALTY CORP. OIL STS INTL INC	0.000	677240103 Q OCAS 678026105 OIS	18,500	227,361.05	257,890.01
OLD DOMINION FREIGHT LINE	0.000	679580100 ODFL	8,600	231,270.49	293,087.99
OLD DOMINION FREIGHT LINE OLD NATL BANCORP IND	3.326	680033107 ONB	118,400	2,774,646.25	2,705,440.00
OLD POINT FINANCIAL CORP	1.892	680033107 ONB 680194107 OPOF	2,800	2,774,646.25 86,215.93	2,705,440.00 88,787.99
OLD REPUBLIC INT'L CORP.	1.786	680223104 ORI	499,963	10,278,261.28	12,679,074.34
OLD SECOND BANCORP I	1.616	680277100 OSBC	8,100	344,015.42	400,950.00
OLD DECOME DAMCOKE I	1.010	0002//100	0,100	344,013.42	400,930.00

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

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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST				
	Instrument - COM	COMMON STOCK			
PATTERSON-UTI ENERGY INC	0.000	703481101 PTEN	202,265	5,845,841.71	6,658,563.80
PAXAR CORP.	0.000	704227107 PXR	33,600	467,963.94	450,240.00
PAXSON COMMUNICATION	0.000	704231109 PAX	35,800	208,941.83	137,830.00
PAYCHEX INC	1.290	704326107 PAYX	623,900	17,212,861.03	23,209,079.99
PAYLESS SHOESOURCE INC	0.000	704379106 PSS	70,300	1,057,154.93	942,020.00
PC CONNECTION INC	0.000	69318J100 PCCC	8,100	63,865.99	67,797.00
PC-TEL INC	0.000	69325Q105 PCTI	23,700	224,492.86	251,457.01
PDF SOLUTIONS INC	0.000	693282105 PDFS	29,900	361,122.64	445,510.00
PDI INC	0.000	69329V100 PDII	31,400	718,728.32	841,834.00
PEABODY ENERGY CORP	1.198	704549104 BTU	58,300	1,504,136.46	2,431,693.00 252,650.00
PEAPACK-GLADSTONE FI	1.290	704699107 PGC	8,150	258,303.39	252,650.00
PEC SOLUTIONS INC	0.000	705107100 PECS	1,500	25,737.19 1,230,179.09	25,425.00
PEDIATRIX MEDICAL GROUP INC.		705324101 PDX	31,400		
PEETS COFFEE & TEA I	0.000	705560100 PEET	15,900	280,667.80	276,819.00
PEGASUS COMMUNICATIONS CORP	0.000	705904605 PGTV	3,800	102,473.54	106,704.00
PEGASUS SOLUTIONS	0.000	705906105 PEGS	30,000	442,294.14	314,100.00
PEGASYSTEMS INC	0.000	705573103 PEGA	30,800	236,074.58	265,496.00
PEMSTAR INC	0.000	706552106 PMTR	84,000	295,042.62	276,360.00
PENFORD CORP.	1.748	707051108 PENX	44,600	631,841.41	612,358.00
PENN ENGR & MFG CORP	1.261	707389300 PNN	12,400	181,538.95	235,972.00
PENN NATIONAL GAMING INC	0.000	707569109 PENN	49,300	935,301.82	1,137,844.00
PENN VA CORP	1.617	707882106 PVA	8,800	386,939.70	489,720.00
PENN-AMERICA GROUP INC	1.620	707247102 PNG	19,900	257,635.91	264,073.00
PENNFED FINL SVCS IN	1.194	708167101 PFSB	4,500	125,454.77	150,750.00
PENNROCK FINL SVCS C	2.574	708352109 PRFS	9,200	266,274.82	285,935.99
PENNS WOODS BANCORP INC	2.997	708430103 PWOD	3,980	156,767.68	185,866.00
PENTAIR INC.	1.838	709631105 Q PNR	92,400	2,439,705.46	4,222,680.04
PENWEST PHARMACEUTIC	0.000	709754105 PPCO	29,400	607,216.44	508,032.00
PEOPLES BANCORP INC	2.439	709789101 PEBO	10,275	252,613.94	303,215.26 1,541,980.01
PEOPLES BK BRIDGEPOR	4.785	710198102 PBCT	47,300	1,369,693.18	1,541,980.01
PEOPLES ENERGY CORP	5.042 2.424	711030106 Q PGL	74,100	2,787,617.00	3,115,164.01
PEOPLES HLDG CO	0.000	711148106 PHC	10,050	315,831.31	331,650.00
PEOPLESOFT INC	0.000	712713106 PSFT	361,883	7,411,794.26	8,250,944.93
PEP BOYS MM & J	1.180 5.117	713278109 Q PBY 713291102 POM	64,600	879,217.40 7,171,336.05	1,477,402.00 6,528,314.00
PEPCO HOLDINGS INC.	0.165	713291102 POM 713409100 PBG	334,100 430,833	7,171,336.05 9,883,877.81	
PEPSI BOTTLING GROUP INC PEPSIAMERICAS INC	0.165	713409100 PBG 71343P200 O PAS	430,833 219,539	3,272,287.43	10,417,541.94 3,758,507.69
PEPSIAMERICAS INC PEPSICO INC.	1.372	71343P200 Q PAS 713448108 Q PEP	3,559,583	3,272,287.43 109,501,626.73	165,947,759.46
PER OF TROUMOLOGIES	0.000		3,559,583	400,805.65	494,424.00
PER-SE TECHNOLOGIES PEREGRINE PHARMACEUT	0.000	713569309 PSTI 713661106 PPHM	200,000	369,116.58	494,424.00
FEREGRINE PHARMACEUI	0.000 1.617 1.620 1.194 2.574 2.997 1.838 0.000 2.439 4.785 5.042 2.424 0.000 1.180 5.117 0.165 0.233 1.372 0.000 0.000	11300TIO0	200,000	309,110.58	442,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value				
Group - COMMON STOCK									
Instrument	- COM								
PERFORMANCE FOOD GROUP COMPANY PERICOM SEMICONDUCTOR CORP PERINI CORP PERKIN ELMER INC PEROT SYSTEMS COPR. CL. A PERRIGO CO. PERRY ELLIS INTERNATIONAL PETCO ANIMAL SUPPLIES INC	0.000	713755106 PFGC	88,640	2,846,017.03	3,206,108.79				
PERICOM SEMICONDUCTOR CORP	0.000	713831105 PSEM	56,800	952,524.55 325,885.55 6,951,429.78	605,488.00				
PERINI CORP	0.000	713839108 PCR	36,800	325,885.55	336,720.00				
PERKIN ELMER INC	1.640			6,951,429.78	7,418,775.63				
PEROT SYSTEMS COPR. CL. A	0.000	714265105 PER	88,500 90,600	1,030,145.11 1,033,101.07	1,192,980.00				
PERRIGO CO.	0.890	714290103 PRGO	90,600	1,033,101.07	1,424,232.00				
PERRY ELLIS INTERNATIONAL	0.000	288853104 PERY	25,900 99,050	656,779.20	667,702.00				
PETCO ANIMAL SUPPLIES INC	0.000	716016209 PETC	99,050	656,779.20 2,690,739.24 496.188.70	667,702.00 3,016,072.50 1,026,210.00				
PETROLEUM DEVELOPMENT CORP	0.000	716578109 PETD	43,300 21,600	496,188.70	1,026,210.00				
PETROQUEST ENERGY INC	0.000 0.336		21,000	58,248.72 6,165,599.28	67,392.00 9,161,000.82				
PETSMART INC PFF BANCORP INC	1.764		46 - 40	0,105,599.28					
PFIZER INC.	1.764	717081103 O PFE	16,540 17,253,890	483,839.10 381,325,984.65	609,579,933.66				
DIADMA CHIMITAAT DOODIICH DUUTI ODMINE INC	0 000	717001103 Q PFE 717124101 PPDI	11,233,690	2 300 071 54	2 966 699 97				
DUADMACRITICAL PRODUCT DEVELOPMENT INC.	0.000	717124101 FFD1 717125108 PRX	110,000 95,900	2,399,071.54 4,785,086.08	2,966,699.97 6,247,885.01				
DUADMACODETA INC	0.000	717123100 FRX 71713B104 PCOP	151 500		2 152 815 00				
PHARMACEUTICAL PRODUCT DEVELOPMENT INC. PHARMACEUTICAL RESOURCES INC PHARMACOPEIA INC PHELPS DODGE CORP. PHILADELPHIA CONS HLDG CO PHILLIPS-VAN HEUSEN PHOENIX COMPANIES INC. PHOTON DYNAMICS INC PHOTRONICS INC. PICO HOLDINGS INC	0.000	71713B104 FCOF 717265102 Q PD	151,500 178,699 36,600	8 380 580 85	2,152,815.00 13,597,283.01 1,787,177.99				
PHILADELPHIA CONS HLDG CO	0.000	717528103 PHLY	36 600	1 293 784 06	1 787 177 99				
PHILLIPS-VAN HEUSEN	0.845	718592108 PVH	54.500	742.514.22	966.830.00				
PHOENIX COMPANIES INC.	1.328	71902E109 PNX	149.300	742,514.22 1,539,370.84	1.797.572.00				
PHOTON DYNAMICS INC	0.000	719364101 PHTN	19,300	1,339,370.84 662,971.94 788,247.17 886,508.04 483,944.16 5,765,226.31 394,281.13 487,269.60	776.632.00				
PHOTRONICS INC.	0.000	719405102 PLAB	34,500	788,247.17	687,240.00				
PICO HOLDINGS INC	0.000	693366205 PICO	66,800	886,508.04	1,046,756.00				
PIEDMONT NATURAL GAS CO INC NORTH CAROL	3.819	720186105 PNY	12,300	483,944.16	534,558.00				
PIER 1 IMPORTS INC/DEL	1.463	720279108 PIR	296,400	5,765,226.31	6,479,303.99				
PILGRIMS PRIDE CORP	0.367	721467108 PPC	29,400	394,281.13	480,102.00				
PINNACLE ENTERTAINMENT, INC.	0.000	723456109 PNK	67,600	487,269.60	630,032.00				
PINNACLE FINANCIAL PARTNERS INC	0.000	72346Q104 PNFP	27,600	505,630.93	648,599.99				
PINNACLE SYSTEMS	0.000	723481107 PCLE	27,600 106,800	394,281.13 487,269.60 505,630.93 1,419,165.90	911,004.00				
PINNACLE WEST CAPITAL CORP	4.497	723484101 Q PNW	187,900	6,761,403.84	7,519,758.00				
PIONEER NATURAL RESOURCES CO.	0.000	723787107 PXD	199,500	3,418,400.64	6,370,035.01				
PITNEY-BOWES, INC.	2.954	724479100 Q PBI	442,200	16,198,161.40	17,962,163.98				
PIXAR	0.000	725811103 PIXR	71,500	4,790,165.78	4,954,234.99				
PIXELWORKS INC	0.000	72581M107 PXLW	41,600	282,503.81	459,264.00				
PLAINS EXPLORATION & PR	0.000	726505100 PXP	46,400	492,318.09	714,096.00				
PINNACLE ENTERTAINMENT, INC. PINNACLE FINANCIAL PARTNERS INC PINNACLE SYSTEMS PINNACLE WEST CAPITAL CORP PIONEER NATURAL RESOURCES CO. PITNEY-BOWES, INC. PIXAR PIXELWORKS INC PLAINS EXPLORATION & PR PLAINS RESOURCES INC. PLANTRONICS INC. PLANTRONICS INC.	0.000	726540503 PLX	14,500	202,996.90	232,725.01				
PLANAR SYSTEMS INC.	0.000	726900103 PLNR	26,740	550,466.18	650,316.80				
PLANTRONICS INC.	0.000	727493108 PLT	66,300	1,460,349.42	2,164,695.00				
PLAIINOM UNDERWRITERS HOLDINGS LID	1.000	G7127P100 PTP	75,023	1,419,165.90 6,761,403.84 3,418,400.64 16,198,161.40 4,790,165.78 282,503.81 492,318.09 202,996.90 550,466.18 1,460,349.42 2,083,870.29 249,277.00	2,250,690.00				
PLAYBOY ENTERPRISES CL-B	0.000	728117300 PLA	17,600	249,277.00	284,416.00				

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
PLAYTEX PRODUCTS INC	0.000	72813P100 PYX	149,800	1,187,617.24	1,157,954.01
PLEXUS CORP	0.000	729132100 PLXS	90,000	1,557,309.64	1,545,300.00
PLUG POWER INC	0.000	72919P103 PLUG	5,700	33,174.00	41,325.00
PLUM CREEK TIMBER CO INC	4.597	729251108 PCL	350,600	9,797,044.21	10,675,770.00
PMA CAP CORP	8.203	693419202 PMACA	125,530	731,920.61	642,713.60
PMC-SIERRA INC	0.000	69344F106 PMCS	255,800	5,110,246.88	5,154,370.00
PMI GROUP INC.	0.402	69344M101 PMI	233,900	7,167,615.14	8,708,097.00
PNC FINANCIAL SERVICES GROUP	3.654	693475105 Q PNC	624,785	31,608,430.81	34,194,483.05
PMI GROUP INC. PNC FINANCIAL SERVICES GROUP POGO PRODUCING CO	0.414	730448107 PPP	115,700	4,486,146.98	5,588,310.00
POLARIS INDUSTRIES INC.	1.399	731068102 PII	34,000	2,035,219.84	3,011,720.01
POLO RALPH LAUREN CORP	0.694	731572103 RL	161,100	4,295,955.63	4,639,680.02
POLYCOM INC.	0.000	73172K104 PLCM	555,706	9,971,942.59	10,847,381.13
POLYMEDICA CORP	2.280	731738100 PLMD	110,766	1,681,962.86	2,914,253.45
POLYONE CORPORATION	3.912	73179P106 POL	211,800	1,230,963.41	1,353,402.00
POMEROY COMPUTER RESOURCES POPE & TALBOT INC	0.000	731822102 PMRY	49,752	673,913.54 251,265.54 9,898,181.57 171,063.99	733,344.48
POPE & TALBOT INC	1.817	732827100 POP	18,900	251,265.54	332,829.00
POPULAR INC	2.403	733174106 BPOP	256,600	9,898,181.57	11,531,604.01
PORTAL SOFTWARE INC	0.000	736126301 PRSF	13,920	171,063.99	93,681.60
PORTFOLIO RECOVERY ASSOCIATES		73640Q105 PRAA	24,940	689,748.50	662,157.01
POSSIS MEDICAL INC	0.000	737407106 POSS	18,900	320,113.15	373,275.00
POTLATCH CORP.	1.725	737628107 Q PCH	26,800	720,836.75	931,836.00
POWELL INDS INC	0.000	739128106 POWL	34,976	582,937.59	669,790.40
POWER INTEGRATIONS INC	0.000	739276103 POWI	73,642	1,874,085.67	2,464,061.32
POWER ONE INC.	0.000	739308104 PWER	76,600	2,254,550.45	829,578.00
POWERWAVE TECHNOLOGIES	0.000	739363109 PWAV	101,700	690,060.84	778,005.00
POZEN INC	0.000	73941U102 POZN	41,300	479,462.01	421,260.00
PPG INDUSTRIES INC.	2.749	693506107 Q PPG	313,133	16,151,922.64	20,046,774.67
PPL CORPORATION	3.520	69351T106 Q PPL	246,500	7,242,941.50	10,784,374.99
PRAECIS PHARMACEUTICALS INC	0.000	739421105 PRCS	179,400	1,006,989.11	1,155,336.00
PRAXAIR INC.	1.413 0.000	74005P104 Q PX	544,000	12,491,732.36	20,780,799.98
PRE-PAID LEGAL SVCS	0.264	740065107 PPD 740189105 PCP	24,400	598,134.81	637,328.00
PRECISION CASTPARTS CORP	3.039		198,720 38,500	7,315,010.57 666,226.61	9,023,875.21 506,659.99
PRESIDENTIAL LIFE			36,900	250, 202 52	268,263.00
PRESSTEK INC PRG-SCHULTZ INTL INC	0.000	741113104 PRST 69357C107 PRGX	79,917	952,479.00	391,593.30
PRICE COMMUNICATIONS CORP	0.000	741437305 PR	60,200	845,556.91	826,546.00
PRICE COMMUNICATIONS CORP	0.000	741437305 PR 741503403 PCLN	16,687	456,946.81	298,697.30
PRICELINE.COM INC PRIDE INTERNATIONAL INC.	0.000	741503403 PCLN 74153Q102 PDE	454,014	7,847,819.51	8,462,820.93
PRIMA ENERGY CORP	0.000	74193Q102 PDE 741901201 PENG	10,800	242,209.93	379,728.00
PRIME HOSPITALITY CORP	0.000	741901201 PENG 741917108 PDO	106,700	1,112,104.26	1,088,340.00
INTEL HOSEITABLII CONF	5.000	,1191/100 EDQ	100,700	1,112,104.20	1,000,540.00

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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	up - COMMON ST nt - COM				
Instrume	IIC - COM	COMMON STOCK			
PRUDENTIAL FINANCIAL INC PSS WORLD MEDICAL INC. PTEK HLDGS INC PUBLIC SERVICE CO OF N MEX PUBLIC SVC ENTERPRISES PUGET ENERGY INC PULITZER INC PULITZER INC PULITE HOMES, INC. PUMATECH INC QAD INC QLOGIC CORPORATION QLT INC. QUAKER CHEM CORP QUAKER CITY BANCORP QUALCOMM INC QUALITY SYSTEMS INC QUANTA SERVICES INC. QUANTUM CORPORATION- DLT & STORAGE QUANTUM FUEL SYSTEMS TECH WW INC	1.197	744320102 PRU 69366A100 PSSI 69366M104 PTEK 69349H107 PNM 744573106 Q PEG 745310102 Q PSD 745769109 PTZ 745867101 Q PHM 745887109 PUMA 74727D108 QADI 747277101 QLGC 746927102 QLTI 747316107 Q KWR 74731K106 QCBC 747525103 QCOM 747582104 QSII 747620102 NX 74762E102 PWR 747906204 DSS 74765E109 QTWW 74834L100 DGX 74834T103 QSFT 748356102 Q STR 74838C106 ZQK 74837R104 KWK 74838J101 QDEL 749056107 QUIX 749126107 RGF 749156107 RGF	1 176 781	38 276 716 82	49 154 142 36
PSS WORLD MEDICAL INC.	0.000	69366A100 PSSI	114,900	745.456.22	1.386.842.99
PTEK HLDGS INC	0.000	69366M104 PTEK	78,700	474,911.43	693,347.00
PUBLIC SERVICE CO OF N MEX	3.274	69349H107 PNM	72,800	1,940,104.71	2,045,680.00
PUBLIC SVC ENTERPRISES	4.931	744573106 O PEG	424,000	14,554,313.99	18,571,200.00
PUGET ENERGY INC	4.207	745310102 O PSD	168,100	4,062,554.55	3,995,737.01
PULITZER INC	1.407	745769109 PTZ	5,500	272,460.66	297,000.00
PULTE HOMES, INC.	0.213	745867101 O PHM	151,900	10,272,328.36	14,220,878.00
PUMATECH INC	0.000	745887109 PUMA	19,300	73,734.16	76,814.00
QAD INC	0.000	74727D108 QADI	23,000	309,531.91	281,980.00
QLOGIC CORPORATION	0.000	747277101 QLGC	182,200	5,921,158.31	9,401,519.99
QLT INC.	0.000	746927102 QLTI	82,830	805,837.41	1,561,345.49
QUAKER CHEM CORP	2.731	747316107 Q KWR	25,100	539,482.32	771,825.00
QUAKER CITY BANCORP	1.718	74731K106 QCBC	6,100	252,518.63	283,955.00
QUALCOMM INC	0.519	747525103 QCOM	1,879,097	85,466,453.29	101,339,701.21
QUALITY SYSTEMS INC	0.000	747582104 QSII	7,500	298,645.38	334,425.00
QUANEX CORP	1.475	747620102 NX	80,700	2,760,299.47	3,720,270.00
QUANTA SERVICES INC.	0.000	74762E102 PWR	197,800	1,353,438.51	1,443,939.98
QUANTUM CORPORATION- DLT & STORAGE	0.000	747906204 DSS	433,600	3,836,588.48	1,352,832.01
QUANTUM FUEL SYSTEMS TECH WW INC QUEST DIAGNOSTICS INC QUEST SOFTWARE INC QUESTAR CORP QUICKSILVER INC QUICKSILVER RESOURCE QUIDEL CORP QUIXOTE CORP QUIXOTE CORP QUEST COMMUNICATIONS INTL.	0.000	74765E109 QTWW	91,800	642,615.22	738,072.00
QUEST DIAGNOSTICS INC	0.820	74834L100 DGX	123,600	7,049,310.38	9,036,396.00
QUEST SOFTWARE INC	0.000	74834T103 QSFT	47,400	567,484.11	673,080.00
QUESTAR CORP	2.332	748356102 Q STR	153,300	3,935,662.00	5,388,495.00
QUICKSILVER INC	0.000	74838C106 ZQK	107,700	1,751,118.24	1,909,521.01
QUICKSILVER RESOURCE	0.000	74837R104 KWK	24,035	717,503.27	776,330.50
QUIDEL CORP	0.000	74838J101 QDEL	32,800	211,906.87	354,896.00
QUIXOTE CORP	1.392	749056107 QUIX	1,600	40,864.84	39,056.01
QWEST COMMUNICATIONS INTL.	1.157	749121109 Q	2,317,800	72,418,684.72	10,012,895.99
R & G FINANCIAL CORP CL-B R.H. DONNELLEY CORP.	1.231	749136107 RGF	35,100 20,100	978,530.45 769,904.80 10,098,980.31 13,491,982.63 233,420.73	1,396,980.00
R.H. DONNELLEY CORP.	0.000	74955W307 Q RHD	20,100	769,904.80	800,784.00
R.J. REYNOLDS TOBACCO HOLDINGS INC.	6.534	76182K105 RJR	240,400	10,098,980.31	13,979,260.00
RADIAN GROUP INC.	0.164	750236101 RDN	315,600 20,400	13,491,982.63	15,385,500.00
RADIANT SYSTEMS INC	0.000	75025N102 RADS	20,400	233,420.73	171,564.00
RADIO ONE INC CL-D	0.000	75040P405 ROIAK	75,300 619,335	1,299,716.18 16,886,380.35	1,453,290.00
RADIOSHACK CORP	0.814	750438103 Q RSH	619,335	16,886,380.35	19,001,197.77
RADISYS CORPORATION	0.000	750459109 RSYS	60,900	1,175,279.02	1,026,774.00
RAILAMERICA INC	0.000	750753105 RRA	62,000	599,214.54	731,600.00
RADIAN GROUP INC. RADIANT SYSTEMS INC RADIO ONE INC CL-D RADIOSHACK CORP RADISYS CORPORATION RAILAMERICA INC RAINBOW TECHNOLOGIES INC	0.000	750862104 RNBO	28,700	1,175,279.02 599,214.54 260,750.87	323,162.00
RAINDANCE COMMUNICATIONS INC	0.000	75086X106 RNDC	57,700	168,044.56	158,675.00
RALCORP HOLDINGS	0.000	751028101 Q RAH	29,900	168,044.56 658,105.31	937,664.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
RAMBUS INC DEL RANGE RES CORP RARE HOSPITALITY INTL INC. RAVEN INDUSTRIES INC RAYMOND JAMES FINANCIAL INC RAYONIER INC. RAYOVAC CORP RAYTECH CORP DEL RAYTHEON COMPANY RC2 CORP RCN CORPORATION READERS DIGEST ASSOCIATION READING INTERNATIONAL INC REALNETWORKS INC RED HAT INC RED ROBIN GOURMET BURGERS REDBACK NETWORKS	0.000	750917106 RMBS	162,000	2,980,874.47	4,973,400.02
RANGE RES CORP	0.423	75281A109 RRC	63,200	409,341.67	597,240.00
RARE HOSPITALITY INTL INC.	0.000	753820109 RARE	55.223	1,153,664.36	1,349,650.12
RAVEN INDUSTRIES INC	1.220	754212108 RAVN	8,000	170,202.97	236,000.00
RAYMOND JAMES FINANCIAL INC	0.954	754730109 RJF	91,700	2,593,888.97	3,457,089.99
RAYONIER INC.	2.601	754907103 Q RYN	91,700 117,991	3,252,171.11	4,897,810.55
RAYOVAC CORP	0.000	755081106 ROV	30,800	415,286.46	645,260.00
RAYTECH CORP DEL	0.000	755103108 RAY	8,600	32,816.81	28,552.00
RAYTHEON COMPANY	2.663	755111507 Q RTN	809,600	28,089,964.09	24,320,384.00
RC2 CORP	0.000	749388104 RCRC	16,200 213,600	281,525.49	336,150.00
RCN CORPORATION	0.000	749361101 RCNC	213,600	370,289.25	170,880.00
READERS DIGEST ASSOCIATION	1.364	755267101 RDA	14,700	229,513.08	215,501.99
READING INTERNATIONAL INC	0.000	755408101 RDI.A	16,700	92,098.55	98,864.00
REALNETWORKS INC	0.000	75605L104 RNWK	199,100	1,300,811.19	1,136,861.01
RED HAT INC	0.000	756577102 RHAT	398,700	3,668,148.09	7,483,599.01
RED ROBIN GOURMET BURGERS	0.000	75689M101 RRGB	41,600	616,057.01	7,483,599.01 1,266,304.00 140,286.30 3,326,472.01 1,353,000.00
		757209507 RBAKD	607,300	259,148.98	140,286.30
REEBOK INTERNATIONAL LTD.	0.763	758110100 Q RBK	84,600	2,316,744.06	3,326,472.01
REGAL BELOIT	2.181	758750103 RBC	61,500	1,309,257.68	1,353,000.00
REGENERATION TECHNOLOGIES INC	0.000	75886N100 RTIX	30,300	384,578.32	332,088.00
REGENERON PHARMACEUTICAL	0.000	75886F107 REGN	29,100	523,730.48	428,061.00
REGENT COMMUNICATIONS INC	0.000	758865109 RGCI		1,797,923.76	1,925,681.94
REGIONS FINANCIAL CORP.	3.440	758940100 Q RF	445,600	13,706,462.33	16,576,320.01
REGIS CORP	0.303	758932107 RGS	83,320	1,962,397.92	3,292,806.38
REGISTER.COM	0.000	75914G101 RCOM	22,500	136,593.55	118,125.00
REHABCARE GROUP INC	0.000	759148109 RHB	22,500 19,200	554,452.78	408,192.00
REINSURANCE GROUP AM	0.621	759351109 RGA	113,000	4,036,339.77	4,367,450.00
REGAL BELOIT REGENERATION TECHNOLOGIES INC REGENERON PHARMACEUTICAL REGENT COMMUNICATIONS INC REGIONS FINANCIAL CORP. REGIS CORP REGISTER.COM REHABCARE GROUP INC REINSURANCE GROUP AM RELIANCE STEEL & ALUMINUM RELIANT RESOURCES INC REMEC IN REMINGTON OIL & GAS CORP RENAISSANCE LEARNING INC	0.722	759509102 RS	39,500	871,089.60	1,311,795.00
RELIANT RESOURCES INC	0.000	75952B105 RRI	865,400	4,969,896.09	6,369,343.99
REMEC IN	0.000	759543101 REMC	82,500	700,890.51	693,825.00
REMINGTON OIL & GAS CORP	0.000	759594302 REM	10,000	278,966.15	330,792.00
		75968L105 RLRN	9,200	206,864.76	221,536.00
RENAL CARE GROUP INC.	0.000	759930100 RCI	96,000	2,966,475.49	3,955,200.00
RENT-A-CENTER INC	0.000	76009N100 RCII	222,600	6,879,270.40	6,651,288.00
RENT-WAY INC	0.000	76009U104 RWY	25,500	123,843.74	208,845.00
REPLIGEN CORP	0.000	759916109 RGEN	36,100	225,579.75	157,757.00
REPUBLIC BANCORP INC	2.816	760282103 RBNC		828,883.58	922,446.20
REPUBLIC BANCORP KY	1.351	760281204 RBCAA	8,600	138,329.63	168,044.00
REPUBLIC BANCSHARES	0.127	759929102 REPB	5,300	139,137.63	166,791.00
REPUBLIC FIRST BANCORP INC	0.000	760416107 FRBK	34,200	186,667.50	415,530.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S				
	Instrument - COM				
REPUBLIC SERVICES INC	0.936	760759100 RSG	395,300	7,705,830.87	10,131,539.01
RESEARCH FRONTIERS I	0.000	760911107 REFR	12,000	170,486.49 4,049,360.20 196,188.33	111,480.00
RESMED INC	0.000	761152107 RMD	117,969 17,900	4,049,360.20	4,900,432.26
RESOURCE AMERICA INC	0.886	761195205 REXI	17,900	196,188.33	268,500.00
RESOURCE BANKSHARES CORP /VA	1.395	76121R104 RBKV	5,450 18,200	126,860.62 467,546.33	171,838.50
RESOURCES CONNECTION INC	0.000				
RESPIRONICS INC	0.000	761230101 RESP	93,748	3,308,956.39	4,227,097.32
RESTORATION HARDWARE INC	0.000	760981100 RSTO	157,400	720,240.68	747,650.00
RETEK INC	0.000	76128Q109 RETK	142,817	956,062.33	1,325,341.76
RETRACTABLE TECHNOLOGIES INC	0.000	76129W105 RVP	31,800	207,456.39	191,436.00
REWARDS NETWORK INC	0.000	761557107 IRN	29,100	419,353.99	310,206.00
REX STORES CORP	0.000	761624105 RSC	24,700	361,735.29	349,752.00
REYNOLDS & REYNOLDS CL-A	1.514	761695105 REY	157,400	4,045,302.60	4,572,470.02
RF MICRO-DEVICES	0.000	749941100 RFMD	245,200	1,800,187.10	2,464,260.00
RETRACTABLE TECHNOLOGIES INC REWARDS NETWORK INC REX STORES CORP REYNOLDS & REYNOLDS CL-A RF MICRO-DEVICES RICHARDSON ELECTRS L RIGGS NATL CORP WASH DC RIGHT MGMT CONSULTAN RIMAGE CORP RITE AID CORP. RIVIANA FOODS INC RLI CORP ROBBINS & MYERS INC. ROBERT HALF INTL INC ROBERT MONDAVI CORP-CL A ROCK-TENN COMPANY CL A ROCKWELL AUTOMATION INC ROCKWELL COLLINS ROFIN-SINAR TECHNOLOGIES INC ROGERS CORP.	1.301 1.209	763165107 RELL	7,500	3,308,956.39 720,240.68 956,062.33 207,456.39 419,353.99 361,735.29 4,045,302.60 1,800,187.10 66,726.54 306,338.39 255,004.32 315,816.81 5,192,923.20	92,175.00
RIGGS NATL CORP WASH DC	0.000	766570105 RIGS 766573109 RHT	18,900	306,338.39	312,417.00
RIGHI MGMI CONSULIAN	0.000	766721104 RIMG	19,800	255,004.32	369,468.00
RIMAGE CORP	0.000	766721104 RIMG 767754104 Q RAD	43,305	5,192,923.20 194,282.02	308,941.45 6 410 401 10
RILE AID CORP.	3.651	767754104 Q RAD 769536103 RVFD	1,062,828 7,200		
RIVIANA FOODS INC	1.174	749607107 RLI	53,525	1,681,759.58	197,208.00 2,005,046.50
DODDING C MVFDG INC	1.158		33,323	1,001,700.00	2,005,040.50
DODEDT HALF THTE THE	0.000	770190103 RBN 770323103 RHI	13,100 231,400	4 740 685 44	248,769.00 5,400,876.00
ROBERT MONDAVI CORP-CL A	0.000	609200100 MOND	8 434	219,472.33	327,576.56
ROCK-TENN COMPANY CL. A	1.969	772739207 RKT	8,434 29,500	219,472.33 481,164.03	509,170.00
ROCKWELL AUTOMATION INC	1.853	773903109 O ROK	392,770	9,402,860.14	13,982,611.99
ROCKWELL COLLINS	1.198	774341101 COL	410,686	8,686,441.70	13,982,611.99 12,332,900.57 646,272.00
ROFIN-SINAR TECHNOLOGIES INC	0.000	775043102 RSTI	18,700	446,800.52	646,272.00
ROGERS CORP.	0.000	775133101 ROG	88,925	2,940,592.22	3,923,371.00
ROHM & HAAS CO	2.060	775371107 O ROH	209,300	6,912,579.48	3,923,371.00 8,939,203.00 518,650.00 2,690,827.50 9,169,994.26
ROLLINS INC	0.886		23,000	525,483.43	518,650.00
ROPER INDUSTRIES INC	0.781	776696106 ROP	23,000 54,625	2,018,176.61	2,690,827.50
ROSS STORES INC	0.435	778296103 ROST	346,954	5,584,142.29	9,169,994.26
ROTO-ROOTER INC	1.041	778787101 RRR	11,900	446,105.16	548,590.00
ROWAN COS.	0.000	779382100 RDC	11,900 83,900	1,683,721.22	548,590.00 1,943,962.98
ROXIO INC	0.000	780008108 ROXI	108,731	976,300.79 118,682.09 1,055,268.48 257,324.12	520,821.49
ROYAL BANCSHARES PA	3.725	780081105 RBPAA	5,200	118,682.09	132,600.00
ROYAL CARIBBEAN CRUISES LTD	1.494	V7780T103 RCL	33,600	1,055,268.48	1,168,944.00
ROYAL GOLD INC	0.716	780287108 RGLD	12,100	257,324.12 2,028,525.63	253,253.00
RPM INTERNATIONAL INC.	3.402	749685103 Q RPM	148,500	2,028,525.63	2,444,310.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	up - COMMON ST	OCK			
Instrumen		COMMON STOCK			
RSA SECURITY INC.	0.000	749719100 RSAS	85,100	1,211,141.70	1,208,420.01
RTI INTERNATIONAL METALS	0.000	74973W107 RTI	72,500	989,230.57	1,223,075.00
RUBY TUESDAY INC	0.158	781182100 RI	72,500 112,750	1,706,853.28	3,212,247.51
RUDDICK CORP.	2.234	781258108 Q RDK	39,400	424,049.12	705,260.00
RUDDICK CORP. RUDOLPH TECHNOLOGIES INC RUSS BERRIE & CO INC RUSSELL CORP RYANS FAMILY STEAK HOUSES RYDER SYS. INC. RYERSON TULL, INC. RYLAND GROUP INC S & T BANCORP INC S & T BANCORP INC SI CORPORATION SABA SOFTWARE INC SABRE HOLDINGS CORP. SAFECO CORP. SAFEGUARD SCIENTIFIC SAFENET INC SAFENET INC SAFETY INSURANCE GROUP INC SAFEWAY INC	0.000	781270103 RTEC	34,300	901,598.89	841,722.00
RUSS BERRIE & CO INC	3.303	782233100 RUS	10,900	304,587.38	369,510.00
RUSSELL CORP	0.911	782352108 Q RML	63,400	1,110,696.95	1,113,304.00
RYANS FAMILY STEAK HOUSES	0.000	783519101 RYAN	50,900	507,613.51	770,626.00
RYDER SYS. INC.	1.757	783549108 Q R	260,430	6,551,817.41	8,893,684.51
RYERSON TULL, INC.	1.746	78375P107 Q RT	42,600	427,949.92	487,770.00
RYLAND GROUP INC	0.451	783764103 RYL	91,700	6,886,528.55	8,128,288.00
S & T BANCORP INC	3.478	783859101 STBA	31,800	930,684.36	950,820.00
S Y BANCORP INC	1.556	785060104 SYI	16,300	311,427.83	335,128.00
S1 CORPORATION	0.000	78463B101 SONE	193,922	1,295,065.81	1,561,072.10
SABA SOFTWARE INC	0.000	784932600 SABA	194,224	780,966.44	670,072.83
SABRE HOLDINGS CORP.	1.296	785905100 TSG	171,900	4,798,604.39	3,711,321.00
SAFECO CORP.	1.900	786429100 Q SAFC	302,000	9,763,500.93	11,756,860.00
SAFEGUARD SCIENTIFIC	0.000	786449108 SFE	144,200	438,354.09	582,568.00
SAFENET INC	0.000	78645R107 SFNT	8,200	280,613.45	252,314.00
SAFETY INSURANCE GROUP INC	2.337	78648T100 SAFT	6,600	103,900.02	112,926.00
	0.000	786514208 SWY	824,700	30,334,519.12	18,069,176.99
SAGA COMMUNICATIONS	0.000	786598102 SGA	7,800	153,447.28	144,534.00
SAKS INCORPORATED	0.000	79377W108 SKS	404,500	6,325,241.07	6,083,680.00
SALEM COMMUNICATIONS -CL A	0.000	794093104 SALM	27,065 55,460	651,630.06	734,002.80 1,257,278.20
SALIX PHARMACEUTICAL	0.000	795435106 SLXP		883,845.46	1,257,278.20
SANCHEZ COMPUTER ASSOCIATES	0.000	799702105 SCAI	16,700	83,482.81	69,305.00
SANDERS MORRIS HARRIS GROUP INC	0.967	80000Q104 SMHG	12,800	120,831.98	158,720.00
SANDERSON FARMS INC	1.191	800013104 SAFM	13,900	471,354.64	560,170.00
SANDISK CORP	0.000	80004C101 SNDK	196,600	6,235,813.04	12,020,124.00
SANDY SPRING BANCORP INC	2.032	800363103 SASR	17,500	597,098.14	654,500.00
SANMINA-SCI CORP	0.000	800907107 SANM	1,493,668	16,346,137.17	18,835,153.49
SANTANDER BANCORP	1.807 0.000	802809103 SBP	43,300	704,617.59	1,054,355.00
SAPIENT CORP		803062108 SAPE	64,900	221,803.62	363,440.00
SARA LEE CORP.	3.454 1.728	803111103 Q SLE 804137107 SHS	1,320,978 15,900	24,211,344.38 172,261.97	28,678,432.38 257,580.00
SAUER-DANFOSS INC	0.000			945,388.80	697,963.22
SAVIENT PHARMACEUTICALS INC SAXON CAPITAL INC	0.000	80517Q100 SVNT 80556P302 SAXN	151,402 32,700	945,388.80 587,588.36	685,065.00
SAXON CAPITAL INC SBA COMMUNICATIONS CORP	0.000	78388J106 SBAC	7,600	27,840.84	28,728.00
SBC COMMUNICATIONS INC.	4.794	78388J106 SBAC 78387G103 O SBC	6,387,900	27,840.84	166,532,552.99
SBS BROADCASTING SA	0.000	L8137F102 SBTV	6,387,900 7,576	136,711.19	246,977.60
DDD DWONDCADIING DA	0.000	TOT3/LIO7 SDIA	7,570	130,711.19	240,911.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S				
	Instrument - COM				
SBS TECHNOLOGIES INC SCANA CORP SCANSOFT INC SCANSOURCE INC SCHERING-PLOUGH SCHLUMBERGER SCHNITZER STL INDS SCHOLASTIC CORP SCHOOL SPECIALTY INC. SCHULMAN (A.) INC. SCHWAB (CHARLES) CORP SCHWEITZER-MAIDUIT INTL INC SCICLONE PHARMACEUTICALS INC	0.000	78387P103 SBSE	26,600	311,296.30 5,478,493.45	391,286.00
SCANA CORP	4.029	80589M102 Q SCG	200,200	5,478,493.45	6,856,850.00
SCANSOFT INC	0.000	80603P107 SSFT	63,516 80,400	338,814.64	337,905.13 3,667,848.01
SCANSOURCE INC	0.000	806037107 SCSC	80,400	1,948,685.56	3,667,848.01
SCHAWK INC	0.953	806373106 SGK 806605101 Q SGP	9,100	101,264.53	124,033.00
SCHERING-PLOUGH	1.265	806605101 Q SGP	2,980,800	61,592,284.41	51,836,111.99
SCHLUMBERGER	1.370	806857108 Q SLB	19,856 15,000 94,300	939,899.25	1,086,520.32
SCHNITZER STL INDS	0.165	806882106 SCHN	15,000	463,584.89	907,500.00
SCHOLASTIC CORP	0.000	807066105 SCHL	94,300	2,855,203.37	3,209,972.00
SCHOOL SPECIALTY INC.	0.000	807863105 SCHS	43,200 35,600 1,613,200	1,213,941.90	1,469,232.00 758,992.00 19,100,288.00
SCHULMAN (A.) INC.	2.532	808194104 Q SHLM	35,600	541,253.76	758,992.00
SCHWAB (CHARLES) CORP	0.473	808513105 SCH	1,613,200	24,786,997.36	19,100,288.00
SCHWEITZER-MAIDUIT INTL INC	2.014	808541106 SWM	17,900	3/1,86/.24	533,062.00
SCICLONE PHARMACEUTICALS INC	0.000	80862K104 SCLN	17,900 53,500	461,693.22	362,730.00
SCIENTIFIC ATLANTA INC.	0.146	808655104 Q SFA	565,916 59,500	16,365,163.86 637,103.60 511,737.63 1,481,617.29	15,449,506.81
SCIENTIFIC GAMES COR	0.000	80874P109 SGMS	59,500	637,103.60	1,012,095.00
SCOTTISH RE GROUP LTD	0.962	G7885T104 SCT	23,900	511,737.63	496,642.00
SCOTTS COMPANY	0.000	810186106 SMG	33,100	1,481,617.29 608,806.24 4,992,412.63 576,478.40 88,851.40 306,400.18 228,060.57 1,070,921.54 869,089.07 5,061,180.89 23,206,171.22 255,475.29	1,958,196.01
SCP POOL CORPORATION	0.000	784028102 POOL	36,150	608,806.24	1,181,382.00
SCRIPPS CO. E.W. CL A	0.637	811054204 Q SSP	58,400	4,992,412.63	5,497,776.00
SCS TRANSPORTATION INC	0.000	81111T102 SCST	43,100	5/6,4/8.40	757,698.00
SEABOARD CORP	1.063	811543107 SEB	400	88,851.40	112,800.00
SEACHANGE INTERNATIONAL	0.000	811699107 SEAC	29,548	306,400.18	455,039.20
SEACOAST BKG CORP FL	2.995 1.897	811707306 SBCF	13,779 50,300	228,060.57	239,203.44
SEACOAST FINL SERVICES COPR	0.000	81170Q106 SCFS 811904101 CKH	20,600	1,0/0,921.54	1,3/8,/23.01
SEACOR SMII INC.	0.000	811904101 CKH 81211K100 SEE	133,000	869,089.07 E 061 100 00	7 200 620 01
SEALED AIR CORP.	2.022	812387108 O S	533,400	22 206 171 22	7,200,620.01
SEARS RUEBUCK & CU.	0.000	812578102 SGEN	233, <del>4</del> 00	25,206,171.22	400 400 00
CECOND DANGORD INC	2.878	813114105 SECD	47,600 13,300	255,475.29 363,655.91	408,408.00 351,120.00
SECOND BANCORP INC	0.000	813705100 SCUR	101,900	712,580.42	1,825,029.00
SEEREVOND TECHNOLOGY CORD	0.000	815704101 SBYN	352,000	938,490.81	1,510,080.00
SELDETOND TECHNOLOGI COKI:	0.590	784117103 SEIC	146,890	3,361,680.34	4,475,738.30
SELECT COMFORT CORD	0.000	81616X103 SCSS	30,600	708,907.10	757,656.00
SELECT MEDICAL CORP	0.368	816196109 SEM	121 000	1 047 224 44	1 060 000 00
SELECTICA INC	0.000	816288104 SLTC	212,650	730,245,55	910.142.00
SELECTIVE INSURANCE GROUP	2.101	816300107 SIGI	212,650 101,965	2.392.055.82	3.299.587.44
SEMCO ENERGY INC	6.122	78412D109 SEN	28,800	140.657.34	141.120.00
SEMITOOL INC	0.000	816909105 SMTL	23,400	161,512.75	250,871.40
SEMPRA ENERGY	3.326	816851109 SRE	357,800	730,245.55 2,392,055.82 140,657.34 161,512.75 8,522,692.80	10,755,467.98
SCICLONE PHARMACEUTICALS INC SCIENTIFIC ATLANTA INC. SCIENTIFIC GAMES COR SCOTTISH RE GROUP LTD SCOTTS COMPANY SCP POOL CORPORATION SCRIPPS CO. E.W. CL A SCS TRANSPORTATION INC SEABOARD CORP SEACHANGE INTERNATIONAL SEACOAST BKG CORP FL SEACOAST FINL SERVICES COPR SEACHED AIR CORP. SEARS ROEBUCK & CO. SEATTLE GENETICS INC SECOND BANCORP INC SECURE COMPUTING CORP SEEBEYOND TECHNOLOGY CORP. SEI INVESTMENTS CO SELECT COMFORT CORP SELECT COMFORT CORP SELECTICA INC SELECTIVE INSURANCE GROUP SEMCO ENERGY INC SEMCO ENERGY INC SEMPRA ENERGY			,	, , ,	, , ,

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	oup - COMMON Stat - COM				
SEMTECH CORPORATION SENIOR HOUSING PROP TRUST SENSIENT TECHNOLOGIES SEPRACOR INC. SEQUA CORP - CL A SERENA SOFTWARE INC SEROLOGICALS CORP SERVICE CORP INTERNATIONAL	0.000	816850101 SMTC	146,863	2,621,707.33	3,338,195.99
SENIOR HOUSING PROP TRUST	7.196	81721M109 SNH	54,900	755,627.34 966,124.67 4,079,864.06	945,927.00
SENSIENT TECHNOLOGIES	3.034	81725T100 Q SXT	47,900	966,124.67	946,983.00
SEPRACOR INC.	0.000	817315104 SEPR	139,200	4,079,864.06	3,331,056.00
SEQUA CORP - CL A	0.000	817320104 SQA.A	1,000 27,500	40,212.13	49,000.00
SERENA SOFTWARE INC	0.000	817492101 SRNA	27,500	4,079,864.06 40,212.13 429,953.66 272,910.58 4,950,287.58 3,979,970.85 348,169.98 1,095,080.65	504,625.00
SEROLOGICALS CORP	0.000	817523103 SERO 817565104 Q SRV	18,400	272,910.58	342,240.00
SERVICE CORP INTERNATIONAL SERVICEMASTER COMPANY SFBC INTERNATIONAL INC SHARPER IMAGE CORP SHAW GROUP SHENANDOAH TELECOMMU SHERWIN-WILLIAMS CO SHOE CARNIVAL INC SHOPKO STORES INC SHOPKO STORES INC SHOFLE MASTER INC SHUFFLE MASTER INC SICOR INC SIEBEL SYSTEMS INC. SIERRA BANCORP SIERRA HEALTH SERVICES SIERRA PACIFIC RESOURCES SIGMA DESIGNS INC SIGMA-ALDRICH SILGAN HOLDINGS INC SILICON GRAPHICS COMPUTER SYSTEMS	6.679	817565104 Q SRV	1,156,900	4,950,287.58	6,235,690.99
SERVICEMASTER COMPANY	3.605	81760N109 SVM	391,670 14,500	3,979,970.85	4,562,955.48
SFBC INTERNATIONAL INC	0.000	784121105 SFCC	14,500	348,169.98	385,120.00
SHARPER IMAGE CORP	0.000	820013100 SHRP	46,075	1,095,080.65	1,504,348.74
SHAW GROUP	0.000	820280105 SGR	69,800	1,146,914.27	950,675.99
SHENANDOAH TELECOMMU	1.521	82312B106 SHEN 824348106 Q SHW	3,900	191,360.44	199,914.00
SHERWIN-WILLIAMS CO SHOE CARNIVAL INC	1.704	824889109 SCVL	333,300	7 007 60	12,2/3,642.01
SHOPKO STORES INC	0.000	824911101 SKO	42 200	626 920 74	643 550 00
SHOPRO STORES INC SHORE BANCSHARES INC	1 785	825107105 SHBI	42,200 6 500	221 820 28	247 585 00
SHUFFLE MASTER INC	0.000	825549108 SHFL	23 845	613 049 42	825 513 90
SICOR INC	0.000	825846108 SCRI	164 600	1,095,080.65 1,146,914.27 191,360.44 9,499,313.90 7,087.60 626,829.74 221,820.28 613,049.42 2,747,909.95 10,477,098.38	4 477 120 00
SIEBEL SYSTEMS INC.	0.000	826170102 SEBL	649.100	10.477.098.38	9.003.016.99
SIERRA BANCORP	2.040	82620P102 BSRR	6.100	86.733.04	95.648.00
SIERRA HEALTH SERVICES	0.000	826322109 SIE	6,100 112,900	86,733.04 1,299,746.30	3,099,105.02
SIERRA PACIFIC RESOURCES	10.899	826428104 SRP	196,300 21,300	1.889.401.92	1,440,842.00
SIGMA DESIGNS INC	0.000	826565103 SIGM	21,300	209,177.31	160,389.00
SIGMA-ALDRICH	1.119	826552101 Q SIAL	161,771	6,396,778.52	9,250,065.78
SILGAN HOLDINGS INC	0.000	827048109 SLGN	13,100	412,032.71	557,929.00
SILICON GRAPHICS COMPUTER SYSTEMS	0.000	827056102 SGI	246,900	299,230.80	338,253.00
SILICON IMAGE INC	0.000	82705T102 SIMGE	61,500	346,047.04	444,644.99
SILICON LABORATORIES	0.000	826919102 SLAB	111,620	1,299,746.30 1,889,401.92 209,177.31 6,396,778.52 412,032.71 299,230.80 346,047.04 3,779,735.44	4,824,216.39
SILICON STORAGE TECH	0.000	827057100 SSTI	107,400	633,442.06	1,181,400.00
SILICON VALLEY BANCSHARES	0.000	827064106 SIVB	35,600	868,273.95	1,284,092.00
SILICONIX INC	0.000	827079203 SILI	10,000	452,640.88	457,000.00
SIMMONS 1ST NATL COR	2.007	828730200 SFNC	17,100	394,409.93	477,090.00
SIMPLETECH INC	0.000	828823104 STEC	32,800	216,648.07	197,128.00
SILICON GRAPHICS COMPUTER SYSTEMS SILICON IMAGE INC SILICON LABORATORIES SILICON STORAGE TECH SILICON VALLEY BANCSHARES SILICONIX INC SIMMONS 1ST NATL COR SIMPLETECH INC SIMPSON MANUFACTURING CO SINCLAIR BROADCAST GROUP-A SIPEX CORP SIRIUS SATELLITE RADIO INC. SIX FLAGS INC.	0.000	829073105 SSD	35,200	1,021,858.42	1,790,272.00
SINCLAIR BROADCAST GROUP-A	0.000	829226109 SBGI	32,200	380,777.31	480,424.00
SIPEX CORP	0.000	829909100 SIPX	29,900	152,543.61	230,528.99
SIRIUS SATELLITE RADIO INC.	0.000	82966U103 SIRI	570,000	1,160,637.45	1,801,200.00
		83001P109 PKS	197,300	2,121,622.10	1,483,696.00
SJW CORP	3.260	784305104 SJW	2,600	3,779,735.44 633,442.06 868,273.95 452,640.88 394,409.93 216,648.07 1,021,858.42 380,777.31 152,543.61 1,160,637.45 2,121,622.10 221,189.67	232,050.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Groux	o - COMMON STO	OCK			
Instrument		COMMON STOCK			
SKECHERS U S A INC	0.000	830566105 SKX	82,200	615.215.14	669,930.00
SKY FINL GROUP INC	3.238	83080P103 SKYF	66,200		1,717,228.00
SKYLINE CORP.	2.064	830830105 Q SKY	7,300	221,577.01	254,551.00
SKYWEST INC	0.441	830879102 SKYW	222,315	4,001,546.82	4,028,347.79
SKYWORKS SOLUTIONS INC	0.000	83088M102 SWKS	179,500	8,546,869.77	1,561,650.00
SLM CORP	1.804	78442P106 SLM	828,700	21,159,457.58	31,225,416.00
SM&A	0.000	78465D105 WINS	169,908	1,781,799.25	1,987,923.59
SMART & FINAL INC	0.000	831683107 SMF	43,307	337,183.27	436,534.56
SMITH (A.O.) CORP	1.711	831865209 AOS	28,600	811,524.76	1,002,429.99
SMITH INTERNATIONAL INC	0.000	832110100 SII	143,400	4,872,164.19	5,953,967.98
SMITHFIELD FOODS INC	0.000	832248108 SFD	207,000	4,052,688.93	4,284,900.01
SMURFIT-STONE CONTAINER CORPORATION	0.000	832727101 SSCC	425,200	5,895,910.38	7,895,964.00
SNAP-ON TOOLS CORP.	3.101	833034101 Q SNA	113,100	3,317,936.60	3,646,344.01
SOHU.COM INC	0.000	83408W103 SOHU	25,000	969,848.70	750,250.00
SOLA INTERNATIONAL INC	0.000	834092108 SOL	76,400	1,379,568.85	1,436,320.00
SOLECTRON CORP	0.000	834182107 SLR	1,961,200	28,538,949.70	11,590,692.02
SOLUTIA INC.	10.958	834376105 SOLUQ	63,000	28,538,949.70 181,488.85 919,737.58	22,995.00 909 924 00
SONIC AUTOMOTIVE INC.	1.745	83545G102 SAH	39,700	919,737.58	909,924.00
SONIC CORP	0.000	835451105 SONC	46,800	740,411.69	1,433,016.00
SONIC SOLUTIONS	0.000	835460106 SNIC	81,555	667,143.12	1,247,791.49
SONICWALL INC	0.000	835470105 SNWL	166,661	1,135,169.35	1,299,955.80
SONOCO PRODUCTS CO	3.411	835495102 SON	47,300	1,210,012.39	1,164,526.03 368,768.00 1,821,960.00 999,912.00
SONOSIGHT INC.	0.000	83568G104 SONO	17,200	368,752.43	368,768.00
SONUS NETWORKS INC	0.000	835916107 SONS	241,000	1,625,979.05	1,821,960.00
SOTHEBY'S HOLDINGS CL-A	0.000	835898107 BID	73,200	667,986.60	999,912.00
SOUND FEDERAL BANCORP INC	1.539	83607V104 SFFS	16,000	222,733.16	249,440.01
SOUNDVIEW TECHNOLOGY	0.000	83611Q406 SNDV	36,604	472,140.70	566,995.96
SOURCE CORP	0.000	836167106 SRCP	38,500	979,282.96	986,755.00
SOURCE INTERLINK COS INC	0.000	836151209 SORC	30,300	267,279.51	321,786.00
SOUTH FINANCIAL GROUP, INC	2.153	837841105 TSFG	89,000	2,048,852.92	2,479,539.99
SOUTH JERSEY INDS IN	4.000	838518108 SJI	11,100	426,965.36	449,550.00
SOUTHCOAST FINANCIAL CORP	0.000	84129R100 SOCB	8,700	176,158.89	182,700.00
SOUTHERN CO	4.628		1,205,500	26,745,309.56	36,466,374.99
SOUTHERN ENERGY HOMES INC	0.000	842814105 SEHI	259,300	350,946.59	584,462.20
SOUTHERN FINANCIAL BANCORP INC	1.578	842870107 SFFB	7,280	210,796.84	313,549.60
SOUTHERN PERU COPPER CORP	1.912	843611104 PCU	37,691	724,347.37	1,777,507.60
SOUTHERN ENERGY HOMES INC SOUTHERN FINANCIAL BANCORP INC SOUTHERN PERU COPPER CORP SOUTHERN UNION COMPANY SOUTHSIDE BANCSHARES INC	0.000	844030106 SUG	70,470	1,045,082.20	1,296,648.00
SOUTHSIDE BANCSHARES INC	2.162	84470P109 SBSI	10,720	182,151.53	198,320.00
SOUTHINGS! CORP	2.300	844730101 SOTR	715,446	14,444,598.22	23,416,547.58
SOUTHWEST AIRLINES	0.111	844741108 Q LUV	1,590,951	22,435,026.95	25,677,949.14

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
т.	Group - COMMON ST				
II	nstrument - COM	COMMON STOCK			
SOUTHWEST BANCORP IN	1.398	844767103 OKSB	17,900	264,057.86	320 052 00
SOUTHWEST BANCORP OF TEXAS	0.514	04476D100 CWDT	E0 000	1,541,224.67	1.977.076.50
SOUTHWEST GAS CORP	3.652	844895102 O SWX	30,800	683.771.21	691.460.00
SOUTHWEST WTR CO	1.576	845331107 SWWC	30,890	46.598.49	691,460.00 52,965.00
SOUTHWESTERN ENERGY COMPANY	0.000	845467109 SWN	35,200	46,598.49 466,380.72 9,242,912.63 190,246.23 461,074.84 238,245.50 405,067.60 458,722.09 1,393,632.59	841.280.00
SOVEREIGN BANCORP INC	0.421	845905108 SOV	35,200 572,000	9,242,912.63	13,585,000.00
SOVEREIGN BANCORP INC SPANISH BROADCASTING SYSTEM	0.000	846425882 SBSA	22,400	190,246.23	235,200.00
SPARTECH CORP	1.785	847220209 SEH	21,000	461,074.84	517,440.00
SPECIALTY LABORATORIES	0.000	84749R100 SP	17,700	238,245.50	297,183.00
SPECTRALINK CORP	2.086	847580107 SLNK	27,600	405,067.60	529,092.00
SPEEDWAY MOTORSPORTS	1.054	847788106 TRK	17,000	458,722.09	491,640.00
SPHERION CORPORATION	0.000	848420105 SFN	109,000	1,393,632.59	1,067,109.99
SPINNAKER EXPLORATION CO	0.000	84855W109 SKE	29,900	626,789.22	964,873.00
SPORTS AUTHORITY INC	0.000	84917U109 TSA	24,375	717,790.54	936,000.00
SPRINT CORP.	3.045	852061100 Q FON	2,195,533 2,046,900 14,800	60,056,833.78	36,050,651.89 11,503,577.98 264,624.00 8,598,022.02 1,705,854.90
SPRINT PCS GROUP	0.000	852061506 PCS	2,046,900	14,041,727.80	11,503,577.98
SPSS INC.	0.000	78462K102 SPSS	14,800	245,928.66	264,624.00
SPX CORP.	0.000	784635104 Q SPW	1/6 200	6,855,938.61	8,598,022.02
SRA INTERNATIONAL INC - CLASS A	0.000	78464R105 SRX	39,579	1,318,770.29	1,705,854.90
SRS LABS INC	0.000	78464M106 SRSL	48,800 13,900	119,897.88 368,743.80	455,304.00
SS&C TECHNOLOGIES IN	0.715	85227Q100 SSNC	13,900	368,743.80	388,505.00
SRA INTERNATIONAL INC - CLASS A SRS LABS INC SS&C TECHNOLOGIES IN ST JUDE MED. INC. ST MARY LAND & EXPLORATION ST. PAUL COMPANIES STAAR SURGICAL CO STAGE STORES INC STAMPS COM INC STANCORP FINANCIAL GROUP STANDARD COMMERCIAL CORP STANDARD MICROSYSTEMS CORP STANDARD REGISTER CO STANDARD-PACIFIC CORP	0.000	790849103 STJ	418,762	15,814,804.93	25,691,048.74
ST MARY LAND & EXPLORATION	0.350	792228108 SM	34,000	715,943.04	969,000.00
ST. PAUL COMPANIES	2.925	792860108 Q SPC	430,700	14,835,643.99	969,000.00 17,077,255.00
STAAR SURGICAL CO	0.000	852312305 STAA	35,900 26,099	426,180.90	404,234.00
STAGE STORES INC	0.000	85254C305 STGS	26,099	711,885.37	728,162.10
STAMPS COM INC	0.000	852857101 STMP	90,100	484,396.85 3,906,059.74	558,620.00
STANCORP FINANCIAL GROUP	1.113	852891100 SFG	78,150	3,906,059.74	404,234.00 728,162.10 558,620.00 4,914,072.00
STANDARD COMMERCIAL CORP	1.743	853258101 STW	36,639	715,152.06	735,344.73
STANDARD MICROSYSTEMS CORP	0.000	853626109 SMSC	26,065	542,330.56 267,853.53 3,417,156.67 300,671.25	659,444.50
STANDARD REGISTER CO	5.466	853887107 SR	17,100	267,853.53	287,793.00
STANDARD-PACIFIC CORP	0.659	85375C101 SPF	112,400	3,417,156.67	5,457,020.00
		854231107 SXI	13,200	300,671.25	369,600.00
STANLEY FURNITURE CO INC	0.634	854305208 STLY	9,000	245,631.51	283,500.00
STANDEX INTERNATIONAL CORP STANLEY FURNITURE CO INC STANLEY WORKS STAPLES INC STARBUCKS CORP. STARTEK INC STARWOOD RESORTS STATE AUTO FINL CORP	2.746	854616109 Q SWK	117,100	3,949,973.97 22,059,514.65	4,434,577.01
STAPLES INC	0.000		1,178,800	22,059,514.65	32,181,240.00
STARBUCKS CORP.	0.000	855244109 SBUX	751,600	14,706,354.56	24,847,895.97 518,033.00
STARTEK INC	3.628	85569C107 SRT	12,700	477,873.87	518,033.00
STARWOOD RESORTS	2.335	85590A203 HOT	406,700	12,280,323.47	14,628,998.98
STATE AUTO FINL CORP	0.684	855707105 STFC	15,500	358,802.09	362,545.00

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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S				
		COMMON STOCK			
		Cornion Brock			
SUNGARD DATA SYSTEMS SUNCCO, INC. SUNRISE SENIOR LIVING INC SUNTRUST BANKS INC. SUPER VALU STORES INC. SUPERCONDUCTOR TECHNOLOGIES SUDPECEN INC.	0.000	867363103 SDS	749,237	17,615,745.29	20,761,357.26
SUNOCO, INC.	2.150	86764P109 Q SUN	280,663	10,763,442.06	14,355,912.43
SUNRISE SENIOR LIVING INC	0.000	86768K106 SRZ	29,913	941,686.59	1,158,829.62
SUNTRUST BANKS INC.	2.517	867914103 Q STI	29,913 448,100	26,695,442.90	32,039,150.00
SUPER VALU STORES INC.	2.028	868536103 Q SVU	544,742 39,700	12,175,509.27	15,574,173.80 221,526.00
SUPERCONDUCTOR TECHNOLOGIES	0.000	867931107 SCON	39,700		
BOI ERGEN TIVE	0.000	868059106 SUPG	38,200	209,313.52	420,199.99
SUPERIOR ENERGY SVCS	0.000	868157108 SPN	58,100	534,986.42	546,140.00 1,175,040.00
SUPERIOR INDUSTRIES INTL	1.263	868168105 SUP	27,000	1,037,025.73	1,175,040.00
SUPERTEX INC	0.000	868532102 SUPX	10,700 108,300	238,335.63	204,370.00 1,424,145.00
SUPPORTSOFT INC	0.000	868587106 SPRT	108,300	1,040,487.90	1,424,145.00
SUREWEST COMMUNICATI	2.474	868733106 SURW	13,700 40,100	436,103.25	553,754.00
SURMODICS INC	0.000			1,253,314.74	553,754.00 958,390.00 1,765,030.73
SUSQUEHANNA BANCSHARES INC.	3.518	869099101 SUSQ	70,573	1,492,885.17	1,765,030.73
SURMODICS INC SUSQUEHANNA BANCSHARES INC. SWIFT ENERGY COMPANY SWIFT TRANSPORTATION CO. SWS GROUP INC SYBASE INC.	0.000	870738101 SFY	31,000 104,658	733,295.06	522,350.00 2,199,911.14 300,820.00 2,167,074.00
SWIFT TRANSPORTATION CO.	0.000			1,893,682.61	2,199,911.14
SWS GROUP INC	2.247	78503N107 SWS	16,900	360,827.42	300,820.00
SYBASE INC.	0.000	871130100 SY	105,300	1,997,902.95	2,16/,0/4.00
SYBRON DENTAL SPECIALTIES SYCAMORE NETWORKS INC	0.000	871142105 SYD 871206108 SCMR	63,500 228,200	1,274,071.96	1,784,350.00
SYCAMORE NEIWORKS INC SYKES ENTERPRISES	0.000	871206108 SCMR 871237103 SYKE	158,900	1,037,515.67 1,077,535.94	1,195,768.00 1,360,184.00
SYLVAN LEARNING SYSTEMS INC	0.000	871237103 SIRE 871399101 SLVN	51,007	022 067 41	1,360,164.00
SYMANTEC CORP	0.000	871503101 SLVN 871503108 SYMC	672 700	932,967.41 13,233,332.03 7,927,333.01 102,175.48	1,400,491.34
SYMBOL TECHNOLOGIES INC	0.000	871503108 SIMC 871508107 SBL	471 200	7 027 222 01	7 050 567 00
SYMMETRICOM INC	0.000	871543104 SYMM	471,200 24,100	7,927,333.01 102 175 48	175 447 99
SYMYX TECHNOLOGIES INC.	0.000	87155S104 SIMM 87155S108 SMMX	28,000	481 596 74	575,400.00
SYNAPTICS INC	0.000	87157D109 SYNA	19,700	273 512 14	295,106.00
		871607107 SNPS	328,284	481,596.74 273,512.14 8,609,286.92	11,082,867.84
SYNOPSYS INC. SYNOVIS LIFE TECHNOLOGIES INC SYNOVUS FINANCIAL CORP SYMPLICITY INC SYNTEL INC SYPRIS SOLUTIONS INC SYSCO CORP. SYSTEMAX INC SYSTEMS & COMPUTER TECH	0.000	87162G105 SYNO	12,000	287,215.72	244,080.00
SYNOVUS FINANCIAL CORP	2.282	87161C105 SNV	530,100	12 450 070 55	15,330,491.99
SYNPLICITY INC	0.000		14,500	88,736.75 157,381.94	113,535.00
SYNTEL INC	0.971	87162H103 SYNT	7,700	157,381.94	190,267.01
SYPRIS SOLUTIONS INC	0.713	871655106 SYPR	6,500	89,753.97	109,265.00
SYSCO CORP.	1.396		1,358,787	29,317,087.79	50,587,640.01
SYSTEMAX INC	0.000	871851101 SYX	1,358,787 17,600	29,317,087.79 101,741.51	50,587,640.01 117,216.00
SYSTEMS & COMPUTER TECH.	0.000	871873105 SCTC	40,600	587,858.80	663,810.00
T ROWE PRICE GROUP INC.	1.603	74144T108 Q TROW	40,600 235,900	8.130.970.74	11.184.018.99
TAKE-TWO INTERACTIVE SOFTWARE	0.000	874054109 TTWO	155,400	4,198,026.70	4,477,074.01
TALBOTS INC	1.299	874161102 Q TLB	82,698	2,530,767.66	2,545,444.47
TALK AMERICA HOLDINGS INC	0.000	87426R202 TALK	45,200	503,443.32	4,477,074.01 2,545,444.47 520,704.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S				
	Instrument - COM				
T11 V G0DD	0.060	054010105 5777	22,400	500 630 00	515 050 00
TALX CORP TANOX INC TARGET CORP TARO PHARMACEUTICAL INDUS TBC CORP	0.868 0.000	874918105 TALX 875880109 TNOX	38,600	500,639.00 656,419.14	515,872.00
TARGET CORP	0.000	87612E106 O TGT	1 000 400	10 170 612 16	573,210.00 69,442,560.02 341,850.00
TARO PHARMACEUTICAL INDUS	0.729 0.000 0.000 2.921 0.000 0.000 0.675 5.274 2.643 0.000 0.506 0.000 1.655 0.991 0.0000 0.000 0.00000 0.0000 0.0000 0.00000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.00000 0	M8737E108 TARO	1,808,400 5,300	49,179,613.16 307,134.49	341 850 00
TBC CORP	0.000	872180104 TBCC	61 500	806,535.96	1 587 315 01
TCF FINANCIAL CORP	2.921	872275102 TCB	61,500 154,400	5,173,011.78	1,587,315.01 7,928,440.00
TECH DATA CORP	0.000	878237106 TECD	116,200	3,838,682.43	4,611,978.00
TECHNE CORPORATION	0.000	878377100 TECH	53 700	1,831,016.95	2,028,786.00
TECHNICAL OLYMPIC US	0.000	878483106 TOUS	2,800	75,315.08	77,084.00
TECHNITROL INC.	0.675	878555101 TNL	84,400	1,731,842.54	1,750,456.02
TECO ENERGY	5.274	872375100 Q TE	84,400 455,100	7 252 001 02	C FF7 001 00
TECUMSEH PRODUCTS CO CL-A	2.643			1,766,799.93	2,184,193.00
TEJON RANCH CO DEL	0.000	879080109 TRC	45,100 4,400	134,188.37	180,444.00
TEKELEC	0.000	879101103 TKLC	61,500	795,146.06	956,325.00
TEKTRONIX, INC.	0.506	879131100 Q TEK	239,189 130,600	795,146.06 5,166,927.69 1,972,291.02	0,557,991.00 2,184,193.00 180,444.00 956,325.00 7,558,372.40 2,461,810.00 3,151,116.00 7,061,894.97
TELEDYNE TECHNOLOGIES INC	0.000	879360105 TDY	130,600	1,972,291.02	2,461,810.00
TELEFLEX INC	1.655	879369106 Q TFX	65,200 112,900	2,614,486.54	3,151,116.00
TELEPHONE & DATA	0.991		112,900	6,992,362.08	7,061,894.97
TELETECH HOLDINGS INC	0.000	879939106 TTEC	114,900	6,992,362.08 759,562.22 1,350,510.87 13,962,213.83 4,543,055.05	1,298,370.00
TELIK INC	0.000	87959M109 TELK		1,350,510.87	1,642,914.00
TELLABS INC.	0.000	879664100 TLAB	857,441 87,800 847,000	13,962,213.83	7,228,227.63
TEMPLE-INLAND INC.	2.170	879868107 Q TIN	87,800	4,543,055.05 16,069,597.44	5,502,426.01
TENET HEALTHCARE CORP	0.000	88033G100 THC	847,000		
TENNANT COMPANY	1.940 0.000	880345103 TNC	47,200 80,200	1,946,881.49	2,043,760.00 536,538.00 8,897,320.00
TENNECO AUTOMOTIVE INC TERADYNE INC	0.000		349,600	407,382.28	536,538.00
TERAYON COMMUNICATION SYSTEMS	0.000	880770102 TER 880775101 TERN	52,900	11,605,266.78 205,565.93	238,050.00
TEREX CORP	0.000	880779101 TEXN	68,757	1,382,656.23	1,958,199.36
TESORO PETROLEUM CORP	0.000				2,069,726.78
TETRA TECH INC.	0.000	88162G103 TTEK	142,054 60,600	1,478,517.88 974,374.59	1 506 516 00
TETRA TECHNOLOGIES INC.	0.000	88162F105 TTI	24,150	415.934.37	585.396.00
TEXAS GENCO HOLDINGS INC	3.076	882443104 TGN	28,500	640.607.83	926.250.00
TEXAS INDUSTRIES INC	0.810	882491103 TXI	25.400	807,169.49	939,800.00
MENAG INGMPG ING	0 200	882508104 Q TXN	3,911,624	106,500,631.31	114,923,513.13
TEXAS INSIRS INC TEXAS REGIONAL BANCSHARES INC TEXTRON INC. THE 3DO CO THE FINISH LINE-CL A THE MEN'S WEARHOUSE INC. THE MONY GROUP INC.	1.297	882673106 TRBS	3,911,624 28,300	971,424.46	1,300,310.00 585,396.00 926,250.00 939,800.00 114,923,513.13 1,047,100.00
TEXTRON INC.	2.278	883203101 Q TXT	226,100	12,136,140.87 316,508.64 947,421.31 1,409,518.68	12,901,265.98
THE 3DO CO	0.000	88553W204 THDOQ	226,100 74,849	316,508.64	1,871.23
THE FINISH LINE-CL A	0.000	317923100 FINL	44,900 63,400	947,421.31	1,345,653.00
THE MEN'S WEARHOUSE INC.	0.000	587118100 MW	63,400	1,409,518.68	1,585,634.00
THE MONY GROUP INC.	1.438	615337102 MNY	145,500	4,631,246.64	4,552,695.01

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST				
	Instrument - COM	COMMON STOCK			
THE ST. JOE COMPANY	1.287	790148100 JOE	55,200	1,759,831.61	2,058,408.00
THERAGENICS CORPORATION	0.000	883375107 TGX	312,300	1,594,722.88	1,708,281.03
THERASENSE INC	0.000	883381105 THER	57,000	803,768.14	1,157,100.00
THERMO ELECTRON CORP.	0.000	883556102 TMO	368,200	7,822,821.54	9,278,640.02
THESTREET.COM INC	0.000	88368Q103 TSCM	15,300	83,110.97	63,036.00
THIRD WAVE TECHNOLOGIES INC	0.000	88428W108 TWTI	29,000	119,310.27	131,950.00
THOMAS & BETTS CORP.	0.000	884315102 Q TNB	51,600	1,096,914.64	1,181,124.00
THOMAS INDUSTRIES INC	1.096	884425109 TII	23,500	607,516.05	814,510.00
THOMAS NELSON INC	0.827	640376109 Q TNM	32,700	514,464.73	632,091.00
THOR INDUSTRIES INC	0.213	885160101 THO	21,600	495,241.05	1,214,352.00 884,680.00
THORATEC CORP	0.000	885175307 THOR	68,000		
THQ INC	0.000	872443403 THQI	45,900	910,058.57	776,169.00
THREE-FIVE SYSTEMS INC	0.000	88554L108 TFS	95,100	772,979.04	498,324.00
TIBCO SOFTWARE INC	0.000	88632Q103 TIBX	254,500	1,408,041.59	1,722,964.99
TIDEWATER INC	2.008	886423102 Q TDW	115,319	3,338,268.05	3,445,731.71
TIER TECHNOLOGIES INC-CL B	0.000	88650Q100 TIER	78,009	635,081.78	637,333.53
TIERONE CORP	0.000	88650R108 TONE	27,300	562,919.61	626,808.00
TIFFANY & CO	0.442	886547108 TIF	227,400	7,405,347.87	10,278,480.01
TIMBERLAND CO CL-A	0.000	887100105 TBL	34,400	1,046,317.94	1,791,207.99
TIME WARNER INC.	3.001	887317105 TWX	8,813,900	273,972,783.95	158,562,061.01
TIME WARNER TELECOM CL A	0.000	887319101 TWTC	63,100	443,710.78	639,203.00
TIMKEN CO.	2.592	887389104 Q TKR	51,400	844,384.04	1,031,083.99
TITAN CORP	0.000	888266103 TTN	88,900	_,,	_,,
TITAN INT'L INC.	0.653	88830M102 Q TWI	79,800	98,211.36	244,188.00
TIVO INC	0.000	888706108 TIVO	122,200	867,487.16	904,280.00
TJX COS. INC.	0.634	872540109 Q TJX	991,700	15,902,636.08	21,866,985.00
TOLL BROTHERS INC	0.000	889478103 TOL	103,700	2,852,456.07	4,123,112.02
TOLLGRADE COMMUNICATIONS INC	0.000	889542106 TLGD	61,300	1,167,451.06	1,074,589.00
TOM BROWN INC	0.000	115660201 TBI	85,500	2,335,169.50	2,757,375.00 453,132.00 555,352.00
TOMPKINSTRUSTCO INC TOO INC	2.605 0.000	890110109 TMP 890333107 TOO	9,840 32,900	418,710.87 814,091.74	453,132.00
TOOTSIE ROLL INDUSTRIES, INC.		890516107 O TR	4,600	171,742.79	165,599.99
TOPPS INC	1.559	890786107 Q IR 890786106 TOPP	37,700	334,667.93	386,802.00
TORCHMARK CORP	0.966	891027104 O TMK	239,500	8,527,175.36	10,906,830.00
TORO CO	0.966	891027104 Q IMA 891092108 TTC	48,200	1,485,936.25	2,236,480.00
TOTAL SYS SVCS INC	0.317	891906109 TSS	91,100	2,149,461.97	2,835,943.00
TOWER AUTOMOTIVE INC	0.237	891707101 TWR	157,502	1,032,014.45	1,075,738.66
TOYS R US INC.	0.000	892335100 TOY	625,100	7,739,559.01	7,901,264.00
TRACTOR SUPPLY COMPANY	0.000	892356106 TSCO	52,142	1,204,964.77	2,027,802.38
TRADESTATION GROUP INC	0.000	89267P105 TRAD	21,000	229,772.85	186,060.00
TIGHT ON ON ON THE	0.000	3,23,1103 1101	21,000	225, 7, 2.05	100,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Inc	Group - COMMON ST trument - COM				
		COMMON STOCK			
TRAMMELL CROW CO TRANS WORLD ENTERTAINMENT CP TRANSACTION SYSTEMS ARCHITECTS TRANSATLANTIC HOLDINGS INC TRANSKARYOTIC THERAPIES INC. TRANSMETA CORP TRANSMONTAIGNE INC TRANSOCEAN SEDCO FOREX INC. TRANSWITCH CORP TRAVELERS PROPERTY CASUALTY - B TRC COS INC	0.000	89288R106 TCC	49,800	553,005.57	659,850.00
TRANS WORLD ENTERTAINMENT CP	0.000	89336Q100 TWMC	84,885	580,263.68 911,686.68 2,579,165.15	604,381.20
TRANSACTION SYSTEMS ARCHITECTS	0.000	893416107 TSAI	58,700 36,500	911,686.68	1,328,381.00
TRANSATLANTIC HOLDINGS INC	0.544	893521104 Q TRH	36,500	2,579,165.15	2,949,200.01
TRANSKARYOTIC THERAPIES INC.	0.000	893735100 TKTX	106,685 137,700	2,579,165.15 931,898.60 220,310.39 125,800.53 3,577,697.85 147,457.76 28,269,197.01 228,178.53 744,288.69 186,965.70 393,279.28 6,676,643.58 173,485.05 692,925.00 30,589,926.14 161,786.81	1,665,352.85
TRANSMETA CORP	0.000	89376R109 TMTA	137,700	220,310.39	468,180.00
TRANSMONTAIGNE INC	0.000	893934109 TMG	20,900 158,600 51,400	125,800.53	134,805.00
TRANSOCEAN SEDCO FOREX INC.	0.499	G90078109 RIG	158,600	3,577,697.85	3,807,986.00
TRANSWITCH CORP	0.000	894065101 TXCC	51,400	147,457.76	118,220.00
TRAVELERS PROPERTY CASUALTY - B	1.885	89420G406 TAP.B	1,889,482 14,200	28,269,197.01	32,064,509.57
TRC COS INC	0.000	872625108 TRR	14,200	228,178.53	299,052.00
TREDEGAR CORPORATION	1.030		42,200 4,800	744,288.69	655,365.99
TREX COMPANY INC	0.000	89531P105 TWP	4,800	186,965.70	182,304.00
TRIAD GTY INC	0.000	895925105 TGIC	9,200	393,279.28	463,220.00
TRIAD HOSPITALS INC	0.000	89579K109 TRI	42,200 4,800 9,200 212,400 19,400 65,900	6,676,643.58	7,066,548.00
TRIARC COM	2.199	895927101 TRY	19,400	173,485.05	229,308.00
TRIARC COMPANIES, INCB	2.782		65,900	692,925.00	710,401.99
TRIBUNE CO	0.852	896047107 Q TRB	65,900 736,200 6,300 281,200	30,589,926.14 161,786.81 424,904.49 516,890.65 1,552,901.19 473,663.28 2,812,909.53 368,797.07 2,149,527.54 312,841.70 698,055.90 258,286.12	37,987,920.02
TRICO BANCSHARES	2.534	896095106 TCBK	6,300	161,786.81	198,828.00
TRICO MARINE SERVICES INC	0.000	896106101 TMAR	281,200	424,904.49	503,348.00
TRIDENT MICROSYSTEMS INC	0.000	895919108 TRID	31,527	516,890.65	549,200.33
TRIMBLE NAVIGATION LTD	0.000	896239100 TRMB	63,300	1,552,901.19	2,357,292.00
TRIMERIS INC	0.000	896263100 TRMS	9,800	4/3,663.28	205,604.00
TRINITY INDUSTRIES	0.778 0.000	896522109 TRN 896942109 TPTH	112,300	2,812,909.53	3,463,332.00
TRIPATH IMAGING INC	0.000	896942109 TPTH 89674K103 TONT	43,100	368,/9/.0/	336,180.00
TRIQUENT SEMICONDUCTOR	0.000	89674K103 TQNT 89677M106 TPC	250,449 E0 400	2,149,527.54	1,//0,6/4.43
TRITION PCS HOLDINGS INC CL A	0.000	896818101 TGI	17 200	512,041.70 600 NEE ON	620 720 00
TRIUMPH GROUP INC	0.000	896882107 TZIX	27 400	250,033.90	241 220 00
TRIZETIO GROUP INC	1.828	897329108 TRYF	37,400 7,900	698,055.90 258,286.12 226,374.29 712,713.66 943,740.49 2,424,251.54	241,230.00
TROI FIND CORP	1.814	898304100 TCNJ	22,400	712 713 66	888 832 00
TRUST CO NO GERBET C	4.562	898349105 TRST	90,000	943 740 49	1 183 500 00
TRIISTMARK CORD	2.596	898402102 TRMK	90,900	2 424 251 54	2 660 643 00
TTM TECHNOLOGIES	0.000	87305R109 TTMI	87,575	881 306 81	1 478 266 00
THE TECHNOLOGIES THE SDAY MORNING CORP	0.000	899035505 TUES		460.769.53	1,478,266.00 499,125.00
TRC COS INC TREDEGAR CORPORATION TREX COMPANY INC TRIAD GTY INC TRIAD GTY INC TRIAD GTY INC TRIAC COM TRIARC COMPANIES, INCB TRIBUNE CO TRICO BANCSHARES TRICO MARINE SERVICES INC TRIDENT MICROSYSTEMS INC TRIMER INC TRIMERIS INC TRIMERIS INC TRINITY INDUSTRIES TRIPATH IMAGING INC TRIQUENT SEMICONDUCTOR TRION PCS HOLDINGS INC CL A TRIUMPH GROUP INC TRIZETTO GROUP INC TROY FINL CORP TRUST CO NJ JERSEY C TRUSTCO BANK CORP. NY TRUSTMARK CORP TTM TECHNOLOGIES TUESDAY MORNING CORP TULARIK INC TUPPERWARE CORPORATION TWEETER HOME ENTERTAINMENT GROUP	0.000	899165104 TLRK	58,500	460,769.53 692,229.12 1,046,576.31 477,921.43 17,925,764.85 1,202,106.20	944.775.00
TUPPERWARE CORPORATION	5.075	899896104 TUP	63,993	1.046.576.31	1.109.638.62
TWEETER HOME ENTERTAINMENT GROUP	0.000		56,900	477,921.43	537,704.99
TXU CORPORATION	2.107	873168108 O TXU	602,100	17,925,764.85	14,281,812.01
TYCO INT'L. LTD NEW	0.188	902124106 Q TYC	70,600	1,202,106.20	1,870,900.00
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Common Stock   Instrument - COM	Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
TILER TECHNOLOGIES I 0.000 902252105 TYL 66,900 438,868.39 644,247.00 TYSON FOODS INC. CL-A 1.208 902494103 TSN 977,265 12,725,969.42 12,938,988.57 U.S. B. HLDS INC 2.062 902910108 UBH 16,505 292,640.16 320,031.95 U.S. PHYSICAL THERAPY 0.000 90338103 USPH 14,400 198,426.22 226,512.00 U.S. XDRESS ENTERPRIS 0.000 903374108 USPH 14,400 198,426.22 226,512.00 U.S. XDRESS ENTERPRIS 0.000 903474302 UPCS 186,500 426,667.46 501,498.50 U.S. HOLDINGS INC 0.000 903474302 UPCS 186,500 426,667.46 501,498.50 U.S. HOLDINGS INC 0.307 9026217308 UCBH 46,600 957,535.71 1,816,002.01 U.G. CORP 3.362 902681105 UG 181,300 2,087,340.83 2,755,070.03 U.G. U.S. XDRESS CORPORATION 0.000 902737105 UG 153,581 2,409,617.47 2,039,555.70 U.T. HOLDINGS CORPORATION 0.000 902784102 UL 153,581 2,409,617.47 2,039,555.70 U.T. HOLDINGS CORPORATION 0.000 903849107 ULT 13,100 137,711.60 126,415.00 U.T. THARE ELECTRONICS INC 0.000 903849107 ULT 13,100 137,711.60 126,415.00 U.T. THARE ELECTRONICS INC 0.000 903849107 ULT 14,200 287,445.15 248,834.00 U.T. THARE ELECTRONICS INC 0.000 903849107 ULT 20,100 287,445.15 248,834.00 U.T. THARE ELECTRONICS INC 0.000 903849107 ULT 20,100 287,445.15 248,834.00 U.T. THARE ELECTRONICS INC 0.000 90403105 UTF 20,100 287,445.15 248,834.00 U.T. THARE ELECTRONICS INC 0.000 90403105 UTF 20,100 287,445.15 248,834.00 U.T. THARE ELECTRONICS INC 0.000 90403105 UTF 20,100 287,445.15 248,834.00 U.T. THARE ELECTRONICS INC 0.000 90403105 UTF 20,100 287,445.15 248,834.00 U.T. THARE ELECTRONICS INC 0.000 90403105 UTF 20,100 287,445.15 248,834.00 U.T. THARE ELECTRONICS INC 0.000 90403105 UTF 20,100 287,445.15 248,834.00 U.T. THARE ELECTRONICS INC 0.000 90403105 UTF 20,100 287,445.15 248,834.00 U.T. THARE ELECTRONICS INC 0.000 90403105 UTF 20,100 288,75 25.31 950,514.76 U.T. THARE ELECTRONICS INC 0.000 90403105 UTF 20,100 288,75 25.31 950,514.76 U.T. THARE ELECTRONICS INC 0.000 90403105 UTF 20,100 288,75 25.31 950,514.76 U.T. THARE ELECTRONICS INC 0.000 90403105 UTF 20,100 288,75 25.31 950,514.76 U.T. THARE ELECTRONICS INC 0.000 9040310		Group - COMMON ST	OCK			
TYSON FOODS INC. CL-A US B HLDG INC 2.06.2 0.2010.08 US PHYSICAL THERAPY 0.000 903371L108 USPH 14,400 198,426.22 226,512.00 US XPRESS ENTERPRIS 0.000 903381N103 XPRSA 11,634 137,924.09 142,516.50 UBIQUITEL INC 0.000 903381N103 USPH 14,400 198,426.22 226,512.00 US XPRESS ENTERPRIS 0.000 903381N103 XPRSA 11,634 137,924.09 142,516.50 UBIQUITEL INC 0.000 903381N103 UUCS 186,500 426,667.46 501,498.50 UGH HOLDINGS INC 0.000 902737105 UGI UGI CORP 0.000 902737105 UGI UGI B1,300 2,087,340.83 2,756,070.03 ULIH ULI 14,200 555,444.16 640,420.00 ULITICAM INC. 0.000 903884108 ULITE BATTERIES INC 0.000 903884108 ULITE BATTERIES INC 0.000 903884108 ULITE BATTERIES INC 0.000 9038849107 ULITE BATTERIES INC 0.000 9038849107 ULITE BATTERIES INC 0.000 9038849108 ULITE BATTERIES INC 0.000 9038849108 ULITE BATTERIES INC 0.000 9038849108 ULITE GARRA ULITE BATTERIES INC 0.000 904677101 UFE 64,800 0.89,419.91 1,903,176.00 UNIFI INC 0.000 904677101 UFE 64,800 0.89,419.91 1,903,176.00 UNIFI INC 0.000 904677101 UFE 64,800 0.89,419.91 1,903,176.00 UNIFI INC 0.000 904677101 UFE 64,800 0.86,200 0.816,500 0.86,200 0.816,500 0.816,	Inst					
TYSON FOODS INC. CL-A 1, 208 90249103 TSN 977, 265 12,725, 969. 42 12,938, 988. 57 U S B HIGG INC 2,062 90249103 USH 11,655 292,640.16 320,031.95 U S PHYSICAL THERAPY 0,000 90338103 XPRSA 11,634 137, 924.09 142,516.50 US XPRESS ENTERPRIS 0,000 90338103 XPRSA 11,634 137, 924.09 142,516.50 US QUESTEL INC 0,000 90338103 XPRSA 11,634 137, 924.09 142,516.50 US QUESTEL INC 0,000 90338103 XPRSA 11,634 137, 924.09 142,516.50 US QUESTEL INC 0,000 903474302 UUCS 186,500 426,667.46 501,498.50 UGH HOLDINGS INC 0,000 902737105 UGI 81,300 2,087,340.83 2,756,070.03 UICI 0,000 902737105 UGI 153,581 2,409,617.47 2,039,555.70 UIL HOLDINGS CORPORATION 0,000 903844108 ULCM 13,100 137,711.60 126,415.00 ULTIRALFE BATTERIES INC 0,000 903884108 ULCM 13,100 137,711.60 126,415.00 ULTRALFE BATTERIES INC 0,000 903884108 ULCM 13,100 137,711.60 126,415.00 ULTRALFE BATTERIES INC 0,000 903884108 ULCM 13,100 137,711.60 126,415.00 ULTRALFE BATTERIES INC 0,000 903884108 ULCM 13,100 137,711.60 126,415.00 ULTRALFE BATTERIES INC 0,000 903884108 ULCM 13,100 137,711.60 126,415.00 ULTRALFE BATTERIES INC 0,000 904677101 ULTE 30,800 379,382.75 235,004.00 ULTRALFE BATTERIES INC 0,000 904677101 ULF 20,000 999,414.00 ULTRALFE CORP 0,769 904214103 UMFQ 27,000 550,368.40 561,330.00 UNIFI INC 0,000 904677101 UFF 35,600 886,295.31 995,514.76 UNFOUR HOLDINGS CORP 0,600.00 UNION PACIFIC CORP. 1,727 907818108 Q UMF 35,600 886,579.96 UNION PACIFIC CORP. 1,727 907818108 Q UMF 613,200 33,293,140.22 42,605,136.01 UNION PACIFIC CORP. 1,727 907818108 Q UMF 613,200 33,293,140.22 42,605,136.01 UNION PACIFIC CORP. 1,727 907818108 Q UMF 613,200 33,293,140.22 42,605,136.01 UNION PACIFIC CORP. 1,727 907818108 Q UMF 613,200 586,499.07 UNISUD ROBER SERVEY CORP 1,236 908068109 UB 155,540 6,828,139.89 8,949,771.58 UNISUD ROBE ENERGY CORP 1,232 90909107 UBS 159,000 149,482.15 0,200,444.62 3,268,683.99 UNITED AUTO GROUP INC 0,000 909214108 UIS 71,100 12,903,985.49 10,559,835.01 UNITED CANTY FIN. CO 0,000 909214109 UNG 25,200 596,499.07 788,760.00 UNITED CANTY FIN. CO 0,000 9093140	TYLER TECHNOLOGIES I	0.000	902252105 TYL	66.900	438.868.39	644.247.00
US S HYSICAL THERAPY 0.000 90337LIOS US HYSICAL THERAPY 0.000 90337LIOS US HYSICAL THERAPY 0.000 90337LIOS US HYSICAL THERAPY 1.0000 90337LIOS US HYSICAL THERAPY 0.000 90337LIOS US HYSICAL THERAPY 1.0000 90347LIOS US HOS US HAND THE						
US PHYSICAL THERAPY  0.000 9033RLI08 USPH 14,400 198,426,22 226,512.00 US XPRESS ENTERPRIS 0.000 9033RLI08 USPS 116,54 137,924,09 142,516,50 UBCOUTFL INC 0.000 903474302 UBCS 186,500 426,067,46 501,498,50 UBCS 186,600 426,067,46 501,498,50 UBCS 186,600 426,067,46 501,498,50 UBCS 186,600 426,067,46 501,498,50 UBCS 186,500 426,067,46 501,498,50 UBCS 186,600 426,067,46 501,498,50 UBCS 186,600 426,067,46 501,498,50 UBCS 186,600 426,067,46 501,498,50 UBCS 186,600 426,067,46 501,498,50 UBCS 181,300 2,087,340,83 2,756,070,03 ULTICOLITION 101,000 902384108 ULL 114,200 555,444,16 640,420,00 ULTIMATE SIECTRONICS INC 0.000 903849107 ULTE 30,800 379,382,75 235,004,00 ULTIRALIFE BATTERIES INC 0.000 903849107 ULTE 30,800 379,382,75 235,004,00 ULTIRALIFE BATTERIES INC 0.000 903849107 ULTE 30,800 379,382,75 235,004,00 ULTIRALIFE BATTERIES INC 0.000 904034105 UTEK 64,800 989,419,91 1,903,176,00 ULTIRALIFE BATTERIES INC 0.000 904034105 UTEK 64,800 989,419,91 1,903,176,00 UNIFI INC 0.000 90467101 UFE 64,800 989,419,91 1,903,176,00 UNIFI INC 0.000 90467101 UFE 64,800 989,419,91 1,903,176,00 UNIFI INC 0.000 90467101 UFE 64,800 989,419,91 1,903,176,00 UNIFI ST CORP 0.632 904708104 UNFQ 27,000 510,368,40 561,330,00 UNIFOR PACIFIC CORP. 0.632 905478104 UNFP 35,600 846,577,96 844,076,00 UNION PACIFIC CORP. 1,727 907818108 UNFP 35,600 846,577,96 844,076,00 UNION PACIFIC CORP. 1,727 907818108 UNF 18,900 0,00	U S B HLDG INC	2.062	902910108 UBH			
URL DITC	U S PHYSICAL THERAPY	0.000	90337L108 USPH	14,400	198,426.22	226,512.00
CCBH ROLDINGS INC	U S XPRESS ENTERPRIS	0.000	90338N103 XPRSA	11,634	137,924.09	142,516.50
USIC CORP USIC 1.00.0 90273105 UCI 153,581 2,409,617.47 2,039,555.70 UIL HOLDINGS CORPORATION 6.385 902748102 UIL 153,581 2,409,617.47 2,039,555.70 UIL HOLDINGS CORPORATION 6.385 902748102 UIL 14,200 555,444.16 640,420.00 ULTICOM INC 0.000 903849108 ULCM 13,100 137,711.60 126,415.00 ULTICOM INC 0.000 903849107 ULTE 30,800 379,382.75 235,004.00 ULTRAILE ELECTRONICS INC 0.000 903849107 ULTE 30,800 379,382.75 235,004.00 ULTRAILE ELECTRONICS INC 0.000 904034105 ULTEK 64,800 988,419.91 1,903,176.00 UMB FINL CORP 1.766 902788108 UMBF 19,994 885,295.31 950,514.76 UMB FINL CORP 1.766 902788108 UMBF 19,994 885,295.31 950,514.76 UMB FINL CORP 0.632 904708104 UMF 27,000 510,368.40 561,330.00 UNIFIT INC 0.000 904677101 UFI 267,100 1,616,923.16 1,722,795.00 UNIFITST CORP 0.632 904708104 Q UMF 35,600 846,577.96 844,076.00 UNION PARKSHARES COR 2.032 905399101 UBSH 9,200 261,115.56 280,600.00 UNION PARTSES CORP. 1.777 907818108 Q UNP 613,200 33,293,140.22 42,605,136.01 UNION PLANTERS CORP. 1.277 907818108 Q UNP 613,200 33,293,140.22 42,605,136.01 UNION PLANTERS CORP. 1.243 909806100 UB 155,540 6,828,139.89 8,949,771.58 UNISYS CORP. 0.000 909214108 UIS 711,100 12,03,395.49 10,559,855.00 UNISYS CORP. 0.000 909214108 UIS 711,100 12,03,395.49 10,559,835.01 UNITED ANTOS GORP. 0.000 909214108 UIS 711,100 12,03,395.49 10,559,835.01 UNITED CARPTY EKS BLA 0.911 909849105 UCR 36,500 1,117,295.27 1,495,425.00 UNITED CARPTY EKS BLA 0.911 909849105 UCR 36,500 1,117,295.27 1,559,425.00 UNITED CARPTY EKS BLA 0.911 909849105 UCR 36,500 356,493.91 10,559,835.01 UNITED CARPTY EKS BLA 0.911 909849105 UCR 36,500 356,493.91 10,559,835.01 UNITED CARPTY EKS BLA 0.911 909849105 UCR 36,500 356,493.91 10,559,835.01 UNITED CARPTY EKS BLA 0.911 909849105 UCR 36,500 356,493.91 10,559,455.00 UNITED CARPTY EKS BLA 0.911 909849105 UCR 36,500 356,493.91 10,559,455.00 UNITED CARPTY EKS BLA 0.911 909849105 UCR 36,500 356,493.91 10,559,455.00 UNITED CARPTY EKS BLA 0.911 909849105 UCR 36,500 356,493.91 10,559,455.00 UNITED CARPTY EKS BLA 0.911 909849105 UCR 36,50	UBIQUITEL INC	0.000	903474302 UPCS	186,500	426,067.46	501,498.50
UILT   0.000   902737105   UCI   153.581   2.409.617.47   2.039.555.70   UIL   114.200   555.444.16   640.420.00   UILT	UCBH HOLDINGS INC	0.307	90262T308 UCBH	46,600	957,535.71	1,816,002.01
ULTICON INC.  0.000 903844108 ULCM 13,100 137,711.60 126,415.00 ULTIMATE ELECTRONICS INC 0.000 903849107 ULTE 30,800 379,382.75 235,004.00 ULTIMATE ELECTRONICS INC 0.000 903849107 ULTE 30,800 379,382.75 235,004.00 ULTIMATE ELECTRONICS INC 0.000 903849107 ULTE 30,800 379,382.75 235,004.00 ULTIMATE ELECTRONICS INC 0.000 903849107 ULTE 40,800 379,382.75 235,004.00 ULTIMATE ELECTRONICS INC 0.000 903849107 ULTE 40,800 379,382.75 235,004.00 ULTIMATE ELECTRONICS INC 0.000 90434105 UTEK 64,800 989,419.91 1,903,176.00 UMB FINL CORP 1.766 902788108 UMBF 19,994 885,295.31 950,514.76 UMB FINL CORP 0.769 904214103 UMPQ 27,000 510,368.40 561,330.00 UNFI INC 0.000 904677101 UFF 267,100 510,368.40 561,330.00 UNFI INC 0.000 904677101 UFF 267,100 1,616,923.16 1,722,795.00 UNIFI INC 0.000 904677101 UFF 35,600 846,577.96 844,076.00 UNION BANKSHARRS COR 2.032 905399101 UBSH 9,200 261,115.56 280,600.00 UNION PACIFIC CORP. 1.727 907818108 UPC 338,500 12,108,372.13 12,548,765.00 UNION PACIFIC CORP. 1.727 907818108 UPC 338,500 12,108,372.13 12,548,765.00 UNISOURCE ENERGY CORP 2.433 908068109 UPC 398,500 12,108,372.13 12,548,765.00 UNISOURCE ENERGY CORP 2.433 909205106 UNS 26,600 460,090.03 655,966.00 UNITSOURCE ENERGY CORP 0.000 909214108 UTS 711,100 12,903,985.49 10,559,835.01 UNITO PLATED AUTO GROUP INC 0.319 909440109 UNT 63,500 1,117,295.27 1,495,425.00 UNITED CAPITAL CORP 0.000 909218109 UNT 63,500 1,117,295.27 1,495,425.00 UNITED CAPITAL CORP 0.000 909912107 AFP 17,200 324,622.03 356,381.00 UNITED CAPITAL CORP 0.000 909912107 AFP 17,200 324,622.03 356,381.00 UNITED CAPITAL CORP 0.000 909912107 AFP 17,200 324,622.03 356,381.00 UNITED CAPITAL CORP 0.000 909912107 AFP 17,200 324,622.03 356,381.00 UNITED CAPITAL CORP 0.000 909912107 AFP 17,200 324,622.03 356,381.00 UNITED CAPITAL CORP 0.000 909912107 AFP 17,200 324,622.03 356,381.00 UNITED CAPITAL CORP 0.000 909912107 AFP 17,200 324,622.03 356,381.00 UNITED CAPITAL CORP 0.000 910188104 UDI 74,300 2,024,446.23 2,368,663.99 UNITED CAPITAL CORP 0.000 910188104 UDI 74,300 2,024,446.23 2,	UGI CORP	3.362	902681105 UGI	81,300	2,087,340.83	2,756,070.03
ULTICOM INC.   0.000   903844108   ULCM   13,100   137,711.60   126,415.00   ULTIMATE ELECTRONICS INC   0.000   903849107   ULTE   30,800   379,382.75   235,004.00   ULTIMALIFE BATTERIES INC   0.000   903899102   ULBI   20,100   287,445.15   246,838.00   ULTIMALIFE BATTERIES INC   0.000   904034105   UTEK   64,800   989,419.91   1,903,176.00   ULTIMATE CORP   1.766   902788108   UMBF   19,994   885,295.31   950,514.76   UMBGUAH LDGS CORP   0.769   904214103   UMBQ   27,000   510,368.40   561,330.00   UNIFI INC   0.000   904677101   UFI   267,100   1,616,923.16   1,722,795.00   UNIFI INC   0.000   904677101   UFI   267,100   1,616,923.16   1,722,795.00   UNIFI INC   0.000   904677101   UFI   267,100   1,616,923.16   1,722,795.00   UNIFI INC   0.000   904678101   UFI   35,600   846,577.96   844,076.00   UNIFI INC   0.000   904678101   UFI   35,600   846,577.96   844,076.00   UNIFI INC   0.000   9079881018   UNIFI   9,200   261,115.56   280,600.00   UNIFI   S00,000   UNIFI   S00,000   S00,000   UNIFI   S00,000   S00,000   S00,000   UNIFI   S00,000   S00,000   S00,000   UNIFI   S00,000   S00,000   UNIFI   S00,000   S00,000   S00,000   S00,000   UNIFI   S00,000   S00,000   S00,000   S00,000   UNIFI   S00,000   UNIFI   S00,000   S00,000   S00,000   S00,000   UNIFI   S00,000   S00,000   S00,000   UNIFI   S00,000	UICI	0.000	902737105 UCI	153,581	2,409,617.47	2,039,555.70
ULITALTE ELECTRONICS INC	UIL HOLDINGS CORPORATION	6.385	902748102 UIL	14,200	555,444.16	
ULTRALIFE BATTERIES INC	ULTICOM INC.	0.000	903844108 ULCM	13,100	137,711.60	126,415.00
UMB FINL CORP	ULTIMATE ELECTRONICS INC	0.000	903849107 ULTE	30,800	379,382.75	235,004.00
UMB FINL CORP 1.766 902788108 UMBF 19,994 885,295.31 950,514.76 UMPQUA HLDGS CORP 0.769 904214103 UMPQ 27,000 510,368.40 561,330.00 UNIFI INC 0.000 904677101 UFI 267,100 1,616,923.16 1,722,795.00 UNIFIRST CORP 0.632 904708104 Q UNF 35,600 846,577.96 844,076.00 UNION BANKSHARES COR 2.032 905399101 UBSH 9,200 261,115.56 280,600.00 UNION PACIFIC CORP. 1.727 907818108 Q UNP 613,200 33,293,140.22 42,605,136.01 UNION PLANTERS CORP. 4.236 908068109 UPC 398,500 12,108,372.13 12,548,765.00 UNION PACOMERA CORPARISON 2.155 908906100 UB 155,540 6,828,139.89 8,949,771.58 UNISOURCE ENERGY CORP 2.433 909205106 UNS 26,600 450,090.03 655,956.00 UNISYS CORP. 0.000 909214108 UIS 711,100 12,903,985.49 10,559,835.01 UNITY CORP 0.000 909214108 UIS 711,100 12,903,985.49 10,559,835.01 UNITY DATE DATE DATE DATE DATE DATE DATE DATE	ULTRALIFE BATTERIES INC	0.000	903899102 ULBI	20,100	287,445.15	248,838.00
UNIFOUR ALDGS CORP	ULTRATECH INC	0.000	904034105 UTEK	64,800	989,419.91	1,903,176.00
UNIÉTI INC  0.000  904677101  UFT  267,100  1,616,923.16  1,722,795.00  UNIFIRST CORP  0.632  904708104 Q UNF  35,600  846,577.96  844,076.00  UNION BANKSHARES COR  2.032  905399101  UBSH  9,200  261,115.56  280,600.00  UNION PACIFIC CORP.  1,727  907818108 Q UNP  613,200  33,293,140.22  42,605,136.01  UNION PLANTERS CORP.  UNIONBANCAL CORPORATION  2.155  908906100  UB  155,540  6,828,139.89  8,949,771.58  UNISOURCE EMERGY CORP  2.433  909205106  UNS  26,600  450,090.03  655,956.00  UNISYS CORP.  UNIOTED AUTO GROUP INC  UNITED AUTO GROUP INC  UNITED BANKSHARES INC.  3.205  909912107  UNITED CAPITAL CORP  0.000  909912107  AFP  17,200  UNITED CAPITAL CORP  UNITED CAPITAL CORP  0.000  909912107  AFP  17,200  324,622.03  356,384.00  UNITED CANTY FINL CO  UNITED EMTY FINL CO  UNITED ENTSY BKS BLA  0.911  909849105  UCFC  36,500  UNITED LORDY INC  UNITED ENTSY INC  UNITED ENTSY INC  0.000  910849105  UCFC  36,500  UNITED FIRE & CAS CO  1.982  910931107  URS  169,800  174,300  2.024,446.23  2.368,683.99  UNITED NATURAL FORDS INC  UNITED NATURAL FORDS INC  UNITED NATURAL FORDS INC  UNITED PANAM FINANCIAL CORP  0.000  91163100  UNITED PANAM FINANCIAL CORP  0.000  911301100  911301100  URB  164,200  975,875.04  1,236,491.99  1,474,814.65  UNITED PARCEL SERVICES INC  UNITED PARAM FINANCIAL CORP  0.000  911301100  911301100  UNITED RENTALS INCORPORATED  0.000  911301100  UNITED RENTALS INCORPORATED  0.001  911363109  URI  64,200  975,875.04  1,236,6491.99  1,236,	UMB FINL CORP		902788108 UMBF	19,994	885,295.31	950,514.76
UNIFIRST CORP  0.632 904708104 Q UNF 35,600 846,577.96 844,076.00 UNION BANKSHARES COR 2.032 905399101 UBSH 9,200 261,115.56 280,600.00 UNION PACIFIC CORP. 1.777 907818108 Q UNP 613,200 33,293,140.22 42,605,136.01 UNION PLANTERS CORP. 4.236 908068109 UPC 398,500 12,108,372.13 12,548,765.00 UNIONBANCAL CORPORATION 2.155 908906100 UB 155,540 6,828,139.89 8,949,771.58 UNISOURCE ENERGY CORP 2.433 909205106 UNS 26,600 450,090.03 655,956.00 UNISYS CORP. 0.000 909214108 UIS 711,100 12,903,985.49 10,559,835.01 UNIT CORP 0.000 909218109 UNT 63,500 1,117,295.27 1,495,425.00 UNITED DATO GROUP INC 0.339 90940109 UAG 25,200 596,497.07 788,760.00 UNITED BANKSHARES INC. 3.205 909907107 UBSI 69,800 1,944,821.50 2,177,760.00 UNITED CAPITAL CORP 0.000 909912107 AFP 17,200 324,622.03 356,384.00 UNITED CAPITAL CORP 0.000 909912107 AFP 17,200 324,622.03 356,384.00 UNITED CANTY BKS BLA 0.911 909849105 UCBI 17,500 467,547.27 575,750.00 UNITED CMNTY FINL CO 2.629 909839102 UCFC 36,500 356,493.91 416,465.00 UNITED DEFENSE INDUSTRIES INC 0.000 91018B104 UDI 74,300 2,024,446.23 2,368,683.99 UNITED INDUSTRIES INC 0.000 91018B104 UDI 74,300 2,024,446.23 2,368,683.99 UNITED INDUSTRIAL CORP 2.216 910671106 UIC 30,100 433,696.05 543,305.00 UNITED INDUSTRIAL CORP 2.216 910671106 UIC 30,100 433,696.05 543,305.00 UNITED INDUSTRIAL CORP 2.216 910671106 UIC 30,100 433,696.05 543,305.00 UNITED INDUSTRIAL CORP 2.216 910671106 UIC 30,100 433,696.05 543,305.00 UNITED INDUSTRIAL CORP 2.216 910671106 UIC 30,100 433,696.05 543,305.00 UNITED INDUSTRIAL FOODS INC. 0.000 911268100 UNTD 163,490 2,970,556.70 2,744,997.11 UNITED PANCH FINC CORP 2.2239 910909100 UNBJ 22,900 667,161.36 818,217.00 UNITED INDUSTRIAL FOODS INC. 0.000 911268100 UNTD 163,490 2,970,556.70 2,744,997.11 UNITED PANCEL SERVICES INC 1.341 991312106 UPS 1,206,700 78,938,477.43 89,959,485.00 UNITED PANCEL SERVICES INC 1.341 991331107 UPFC 28,415 474,612.71 474,814.65 UNITED PANCEL SERVICES INC 1.341,991331010 UPI G64,200 975,875.04 1,236,491.99	UMPQUA HLDGS CORP		904214103 UMPQ			
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UNITED DEFENSE INDUSTRIES INC  0.000  91018B104  UDI  74,300  2,024,446.23  2,368,683.99  UNITED FIRE & CAS CO  1.982  910331107  UFCS  21,710  800,206.44  876,215.60  UNITED INDUSTRIAL CORP  2.216  910671106  UIC  30,100  433,696.05  543,305.00  UNITED NATL BANCORP  2.239  910909100  UNBJ  22,900  667,161.36  818,217.00  UNITED NATURAL FOODS INC.  0.000  911163103  UNFI  19,200  422,242.69  689,472.00  UNITED PANAM FINANCIAL CORP  0.000  911268100  UNTD  163,490  2,970,556.70  2,744,997.11  UNITED PANAM FINANCIAL CORP  0.000  911301109  UPFC  28,415  474,612.71  474,814.65  UNITED PARCEL SERVICES INC  1.341  911312106  UPS  1,206,700  78,938,477.43  89,959,485.00  UNITED RENTALS INCORPORATED  0.000  911363109  URI  64,200  975,875.04  1,236,491.99						
UNITED FIRE & CAS CO 1.982 910331107 UFCS 21,710 800,206.44 876,215.60 UNITED INDUSTRIAL CORP 2.216 910671106 UIC 30,100 433,696.05 543,305.00 UNITED NATL BANCORP 2.239 910909100 UNBJ 22,900 667,161.36 818,217.00 UNITED NATURAL FOODS INC. 0.000 91163103 UNFI 19,200 422,242.69 689,472.00 UNITED ONLINE INC 0.000 911268100 UNTD 163,490 2,970,556.70 2,744,997.11 UNITED PANAM FINANCIAL CORP 0.000 911301109 UPFC 28,415 474,612.71 474,814.65 UNITED PARCEL SERVICES INC 1.341 911312106 UPS 1,206,700 78,938,477.43 89,959,485.00 UNITED RENTALS INCORPORATED 0.000 911363109 URI 64,200 975,875.04 1,236,491.99						
UNITED INDUSTRIAL CORP 2.216 910671106 UIC 30,100 433,696.05 543,305.00 UNITED NATL BANCORP 2.239 910909100 UNBJ 22,900 667,161.36 818,217.00 UNITED NATURAL FOODS INC. 0.000 911163103 UNFI 19,200 422,242.69 689,472.00 UNITED ONLINE INC 0.000 911268100 UNTD 163,490 2,970,556.70 2,744,997.11 UNITED PANAM FINANCIAL CORP 0.000 911301109 UPFC 28,415 474,612.71 474,814.65 UNITED PARCEL SERVICES INC 1.341 911312106 UPS 1,206,700 78,938,477.43 89,959,485.00 UNITED RENTALS INCORPORATED 0.000 911363109 URI 64,200 975,875.04 1,236,491.99						
UNITED NATL BANCORP 2.239 910909100 UNBJ 22,900 667,161.36 818,217.00 UNITED NATURAL FOODS INC. 0.000 911163103 UNFI 19,200 422,242.69 689,472.00 UNITED ONLINE INC 0.000 911268100 UNTD 163,490 2,970,556.70 2,744,997.11 UNITED PANAM FINANCIAL CORP 0.000 911301109 UPFC 28,415 474,612.71 474,814.65 UNITED PARCEL SERVICES INC 1.341 911312106 UPS 1,206,700 78,938,477.43 89,959,485.00 UNITED RENTALS INCORPORATED 0.000 911363109 URI 64,200 975,875.04 1,236,491.99						
UNITED NATURAL FOODS INC. 0.000 911163103 UNFI 19,200 422,242.69 689,472.00 UNITED ONLINE INC 0.000 911268100 UNTD 163,490 2,970,556.70 2,744,997.11 UNITED PANAM FINANCIAL CORP 0.000 911301109 UPFC 28,415 474,612.71 474,814.65 UNITED PARCEL SERVICES INC 1.341 911312106 UPS 1,206,700 78,938,477.43 89,959,485.00 UNITED RENTALS INCORPORATED 0.000 911363109 URI 64,200 975,875.04 1,236,491.99						
UNITED ONLINE INC 0.000 911268100 UNTD 163,490 2,970,556.70 2,744,997.11 UNITED PANAM FINANCIAL CORP 0.000 911301109 UPFC 28,415 474,612.71 474,814.65 UNITED PARCEL SERVICES INC 1.341 911312106 UPS 1,206,700 78,938,477.43 89,959,485.00 UNITED RENTALS INCORPORATED 0.000 911363109 URI 64,200 975,875.04 1,236,491.99						
UNITED PANAM FINANCIAL CORP 0.000 911301109 UPFC 28,415 474,612.71 474,814.65 UNITED PARCEL SERVICES INC 1.341 911312106 UPS 1,206,700 78,938,477.43 89,959,485.00 UNITED RENTALS INCORPORATED 0.000 911363109 URI 64,200 975,875.04 1,236,491.99						
UNITED PARCEL SERVICES INC 1.341 911312106 UPS 1,206,700 78,938,477.43 89,959,485.00 UNITED RENTALS INCORPORATED 0.000 911363109 URI 64,200 975,875.04 1,236,491.99						
UNITED RENTALS INCORPORATED 0.000 911363109 URI 64,200 975,875.04 1,236,491.99						
UNITED SECURITIES BANCSHARES 2.348 911459105 USBI 7,800 202,908.51 225,810.00						
	UNITED SECURITIES BANCSHARES	2.348	911459105 USBI	7,800	202,908.51	225,810.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou Instrumen	p - COMMON ST t - COM	COMMON STOCK			
THIS CT UNITED	C - COM	COMMON STOCK			
UNITED SECURITY BANCSHARES	2.126	911460103 UBFO	4,100	94,858.06	111,848.00
UNITED STATES STEEL CORP.	0.571	912909108 O X	355,700	7,327,551.37	12,456,614.01
UNITED STATIONERS INC	0.000	913004107 USTR	36,900	1,139,169.48	1,509,948.00
UNITED SURGICAL PARTNERS	0.000	913016309 USPI	36,900 20,800	506,533.44	696,384.00
UNITED TECHNOLOGIES	1.477	913017109 Q UTX	898,300	44,619,428.42	85,131,890.99
UNITED THERAPEUTICS CORP	0.000	91307C102 UTHR	28,900	611,423.51	663,255.00
UNITEDGLOBALCOM	0.000	913247508 UCOMA	163,793	1,018,288.03	1,388,964.63
UNITEDHEALTH GROUP INC	0.025	91324P102 A UNH	1,372,135	39,682,734.42	79,830,814.28
UNITRIN INC.	4.008	913275103 UTR	90,900	2,858,709.13	3,764,169.00
UNIVERSAL AMERN FINL	0.000	913377107 UHCO	53,315	447,494.49	528,351.64
UNIVERSAL COMPRESSION HLDGS	0.000	913431102 UCO	20,400	414,101.71	533,664.00
UNIVERSAL CORP-VA	3.531	913456109 Q UVV	47,400	1,856,749.55	2,093,658.01
UNIVERSAL DISPLAY CO	0.000	91347P105 PANL	19,300	175,469.64	263,831.00
UNIVERSAL ELECTRONICS INC	0.000	913483103 UEIC	123,000	1,572,217.92	1,567,020.00
UNIVERSAL FOREST PRODUCTS	0.310	913543104 UFPI	53,600	1,188,174.66	1,724,848.00
UNIVERSAL HEALTH SERVICES CL B	0.595	913903100 UHS	86,524	3,743,301.58	4,648,069.27
UNIVERSAL TECHNICAL INSTITUTE INC UNIVERSITY OF PHOENIX ONLINE	0.000	913915104 UTI	18,200	467,814.68 2,729,325.39	546,000.00
		037604204 UOPX	52,048	2,729,325.39	3,587,668.65
UNIVISION COMMUNICATIONS	0.000	914906102 UVN	237,954	7,098,463.21	9,444,433.97 567,000.00 14,717,268.01
UNIZAN FINANCIAL COR	2.666	91528W101 UNIZ	28,000	529,893.55	567,000.00
UNOCAL	2.172	915289102 Q UCL	399,600	11,754,575.76	14,717,268.01
UNOVA INC.	0.000	91529B106 UNA	177,300	2,898,607.24	4,069,034.99
UNUMPROVIDENT CORP.	1.902	91529Y106 Q UNM	484,200	8,930,186.97	7,635,834.01
URBAN OUTFITTERS INC	0.000	917047102 URBN	42,000	921,357.04	1,556,099.99
URS CORPORATION	0.000	903236107 URS	74,900	1,508,762.21	1,873,249.00
US BANCORP US CELLULAR CORP.	3.223 0.000	902973304 USB 911684108 USM	3,963,604 43,700	85,047,855.66 1,254,194.85	118,036,127.13 1,551,349.99
	0.000		92,800	885,407.63	998,528.00
US ONCOLOGY INC. USANA HEALTH SCIENCES INC	0.000	90338W103 USON 90328M107 USNA	15,000		
USEC INC.	6.547	90328MIU7 USNA 90333E108 USU	143,500	989,510.90	459,000.00 1,205,400.00
USF CORP	1.091	917290101 USFC	41,300	1,253,831.00	1,412,047.00
USG CORPORATION	0.603	903293405 USG	70,810	1,210,451.74	1,173,321.70
USI HOLDINGS CORP	0.000	903233H101 USIH	136,700	1,699,307.04	1,783,935.00
UST INC.	5.603	902911106 O UST	352,493	11,662,627.69	12,580,475.18
UTAH MEDICAL PRODUCTS INC	0.000	917488108 UTMD	6,420	149,452.75	166,406.40
UTI WORLDWIDE INC	0.250	G87210103 UTIW	94,644	2,717,946.29	3,589,846.92
UTSTARCOM, INC	0.000	918076100 UTSI	146,300	5,540,252.49	5,423,341.02
V F CORP	2.405		168,200	5,772,285.01	7,272,967.99
VAIL RESORTS INC	0.000	918790109 MTN	64.700	963,490.03	1,099,900.00
VALASSIS COMMUNICATIONS INC	0.000	918866104 VCI	97,900	2,556,990.16	2,873,365.00
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	OCK			
Instrument		COMMON STOCK			
VALEANT PHARMACEUTICALS	1.232	91911X104 Q VRX	255,619	5,574,645.32	6,428,817.85
VALENCE TECHNOLOGY INC	0.000	918914102 VLNC	59,800	196,455.97	230,230.00
VALERO ENERGY CORP.	1.035	91913Y100 Q VLO	410,128	14,064,535.21	19,005,331.52
VALHI INC NEW	1.604	918905100 VHI	20,800	222,911.05	311,168.00
VALLEY NATL BANCORP	3.082	919794107 VLY	80,000	2,205,937.97	2,335,999.98
VALMONT INDUSTRIES	1.382	920253101 VMI	10,900	217,059.18	252,335.00
VALSPAR CORP	1.456	920355104 VAL	84,800	3,389,833.54	4,190,816.00
VALUECLICK, INC	0.000	92046N102 VCLK	111,666	830,434.40	1,013,927.28
VALUEVISION INTL INC	0.000	92047K107 VVTV	55,218	788,119.18	922,140.60
VANS INC	0.000	921930103 VANS	158,863	1,228,344.95	1,812,626.83
VARCO INTERNATIONAL INC.	0.000	922122106 VRC	196,136	3,782,596.60	4,046,285.67
VARIAN INC.	0.000	922206107 VARI	99,802	3,485,827.91	4,164,737.46
VARIAN MEDICAL SYSTEMS	0.000	92220P105 VAR	209,924	9,489,042.53	14,505,748.39
VARIAN SEMICONDUCTOR EQUIPMENT ASSOC	0.000	922207105 VSEA	41,245	1,230,884.11	1,801,994.05
VASTERA INC	0.000	92239N109 VAST	32,400	166,405.88	129,600.00
VCA ANTECH INC	0.000	918194101 WOOF	40,750	935,407.85	1,262,435.00
VECTOR GROUP LTD	9.803	92240M108 VGR	19,105	319,450.27	311,793.61
VECTREN CORPORATION	4.624	92240G101 VVC	174,000	3,749,861.57	4,289,099.99
VEECO INSTRUMENTS INC	0.000	922417100 VECO	27,500	791,584.73	775,500.00
VENTANA MED SYS INC	0.000	92276H106 VMSI	29,400	904,306.19	1,158,360.00
VENTAS INC.	4.863	92276F100 VTR	81,800	1,333,564.18	1,799,600.00
VENTIV HEALTH INC.	0.000	922793104 VTIV	89,300	867,183.63	817,095.00
VERINT SYS INC	0.000	92343X100 VRNT	200	5,098.70	4,512.00
VERISIGN INC	0.000	92343E102 VRSN	411,931	5,776,075.81	6,714,475.32
VERISITY LTD	0.000	M97385112 VRST	9,748	124,072.63	124,287.00
VERITAS DGC INC.	0.000	92343P107 VTS	82,086	1,000,891.50	860,261.28
VERITAS SOFTWARE CORPORATION	0.000	923436109 VRTS	1,107,600	32,165,046.68	41,158,416.00
VERITY INC.	0.000	92343C106 VRTY	51,900	1,279,722.59	866,211.00
VERIZON COMMUNICATIONS	4.390	92343V104 Q VZ	5,759,285	234,371,644.54	202,035,717.79
VERSO TECHNOLOGIES INC	0.000	925317109 VRSO	118,145	378,385.09	378,064.00
VERTEX PHARMAREUTICALS INC	0.000	92532F100 VRTX	114,800	2,531,268.97	1,174,404.00
VIACOM INC-CLASS B	0.540	925524308 VIA.B	3,599,293	139,965,764.32	159,736,623.37
VIAD CORP	1.440	92552R109 VVI	166,100	3,653,691.72	4,152,500.01
VIASAT INC.	0.000	92552V100 VSAT	32,300	659,052.51	618,222.00
VIASYS HEALTHCARE INC	0.000	92553Q209 VAS	61,000	1,094,326.60	1,256,600.00
VICAL INC	0.000	925602104 VICL	12,400	62,682.44	61,008.00
VICOR CORP	0.000	925815102 VICR	23,200	383,752.69	264,712.00
VICURON PHARMACEUTICALS INC	0.000	926471103 MICU	47,300	692,308.86	882,145.00
VIGNETTE CORPORATION	0.000	926734104 VIGN	183,900	442,168.76	417,453.00
VINTAGE PETROLEUM INC.	1.496	927460105 Q VPI	59,800	883,538.56	719,393.99

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'				
	Instrument - COM				
	TIBEL GIRCITE COM	COMMON BIOCK			
VIRAGE LOGIC CORPORATION	0.000	92763R104 VIRL	15,200	134,795.56	154,584.00
VIRBAC CORP	0.000	927649103 VBACE	10 900	68,230.31 120,604.54 261,541.12	70,959.00
VIRGINIA COMMERCE BANCORP	0.000	92778Q109 VCBI	5,800	120,604.54	185,774.00
VIRGINIA FINL CORP	2.139	927810101 VFGI	8,700	261,541.12	309,024.00
VIRGINIA FINL CORP VISHAY INTERTECHNOLOGY INC. VISTACARE INC-CL A VISTEON CORP VISX INC VITAL IMAGES INC VITAL SIGNS INC VITALWORKS INC VITESSE SEMICONDUCTOR CORP VITRIA TECHNOLOGY	0.000	928298108 VSH	5,800 8,700 485,400 49,600 358,700	7,135,730.11 1,025,390.93	11,115,660.00
VISTACARE INC-CL A	0.000	92839Y109 VSTA	49,600	1,025,390.93	1,743,440.01
VISTEON CORP	2.305	92839U107 VC	358,700	1,025,390.93 3,438,080.49 703,964.57 356,260.50 234,108.44 170,352.01 1,912,769.63 109,060.33 199,560.89	3,734,066.99
VISX INC	0.000	92844S105 EYE	45,900	703,964.57	1,062,585.00
VITAL IMAGES INC	0.000	92846N104 VTAL	45,900 19,400 7,000	356,260.50	346,096.00
VITAL SIGNS INC	0.733	928469105 VITL	7,000 45,200	234,108.44	228,900.00
VITALWORKS INC	0.000	928483106 VWKS	45,200	170,352.01	199,784.00
VITESSE SEMICONDUCTOR CORP	0.000	928497106 VTSS	302,700	1,912,769.63	1,776,849.00
VITRIA TECHNOLOGY	0.000	92849Q401 VITR	22,200	109,060.33	157,620.00
VIVUS INC	0.000		45,500	199,560.89	172,445.00
VOLT INFO. SCIENCES INC.	0.000	928703107 VOL	14,900 185,065	266,379.87	336,740.00
VULCAN MATERIALS CO	2.060	929160109 VMC	185,065	7,216,448.52	8,803,542.06
VITESSE SEMICONDUCTOR CORP VITRIA TECHNOLOGY VIVUS INC VOLT INFO. SCIENCES INC. VULCAN MATERIALS CO W HLDG CO INC W-H ENERGY SERVICES INC WABASH NATIONAL CORP WABTEC WACHOVIA CORP NEW WACKENHUT CORRECTION WADDELL & REED FINANCIAL-CL A WAL MART STORES INC	1.182	929251106 WHI	115,845 35,700	266,379.87 7,216,448.52 1,508,823.19 652,161.75 1,355,536.76 1,243,125.94 111,978,570.52	2,155,875.45
W-H ENERGY SERVICES INC	0.000	92925E108 WHQ	35,700	652,161.75	578,340.00
WABASH NATIONAL CORP	0.136 0.234	929566107 WNC 929740108 WAB	90,700 97,800	1,355,536.76	2,65/,510.00
WABIEC	3.434	222222222	97,800	1,243,125.94	1,000,512.00
WACHOVIA CORP NEW	0.000	929903102 Q WB 929798106 WHC 930059100 WDR	17,800	339,397.56 4,596,348.19	130,327,130.70
WACKENHUI CORRECTION	2.557	930059100 WDR	174,400	4 506 249 10	405,840.00 4,091,423.99
MADDELL & KEED FINANCIAL-CL A	0.678	931142103 O WMT	1/4,400	155 115 621 11	266 402 016 42
WAL MARI STORES INC	0.678	931142103 Q WM1 931422109 Q WAG	5,023,448 1,952,000 21,700 131,942	1,55,445,621.44 43,941,645.72 265,265.98 1,981,508.41 102,828.29	71 013 760 00
WALGREEN CO.	0.472	933170105 WLT	21 700	265 265 98	71,013,700.00
WARNACO GROUP INC/THE	0.000	934390402 WRNC	131 942	1 981 508 41	2 104 474 89
WARWICK CMNTY BANCOR	1.744	936559103 WSBI	3,500	102 828 29	120 400 00
WARWICK VALLEY TELEPHONE CO	2.568	936750108 WWVY	12.880	357.547.24	381.119.20
WASHINGTON FEDERAL INC.	3.098	938824109 WFSL	12,880 139,129	2.660.726.20	381,119.20 3,951,263.61 2,334,995.89 69,636,284.01 4,075,709.99 413,960.00
WASHINGTON GROUP INTERNATIONAL	L 0.000	938862208 WGII	68.737	1.796.762.37	2,334,995.89
WASHINGTON MUTUAL INC.	4.087	939322103 WM	68,737 1,735,700	49,523,647.17	69,636,284.01
WASHINGTON POST CL. B	0.884	939640108 O WPO	5,150	3,173,426.90	4,075,709.99
WASHINGTON TR BANCOR	2.442	940610108 WASH	15,800	389,975.00	413,960.00
WASTE CONNECTIONS INC	0.000	941053100 WCN	29,800	952,538.30	413,960.00 1,125,546.00
WACHOVIA CORP NEW WACKENHUT CORRECTION WADDELL & REED FINANCIAL-CL A WAL MART STORES INC WALGREEN CO. WALTER INDS INC WARNACO GROUP INC/THE WARWICK CMNTY BANCOR WARWICK VALLEY TELEPHONE CO WASHINGTON FEDERAL INC. WASHINGTON MUTUAL INC. WASHINGTON POST CL. B WASHINGTON TR BANCOR WASTE CONNECTIONS INC WASTE MANAGEMENT INC. WATCHGUARD TECHNOLOGIES INC WATSCO INC.	0.033	94106L109 WMI	1,136,800	952,538.30 37,967,830.27 178,056.87 7,384,007.52 1,349,524.08	33,649,279.99
WATCHGUARD TECHNOLOGIES INC	0.000	941105108 W(÷RI)	39 7(1)(1	178,056.87	231,054.00
WATERS CORPORATION	0.000	941848103 WAT	257,900	7,384,007.52	8,551,964.00
WATSCO INC.	1.407	942622200 WSO	79,400	1,349,524.08	1,804,762.02
WATSON PHARMACEUTICALS INC.	0.000	942683103 WPI	377,800	13,809,273.10	17,378,800.02

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	roup - COMMON ST ment - COM				
Instru	ment - com	COMMON STOCK			
WATSON WYATT & CO HOLDINGS	0.000	942712100 WW	66 190	1,528,027.68 558,497.88 531,715.75 609,855.70 58,446.21 1,045,037.83 1,239,375.01 567,349.42 1,478,965.60 473,947.31 1,681,563.71 4,076,030.13 3,215,164.44 433,747.48 3,616,371.28 457,237.13 13,421,030.87 116,056,763.52 8,727,061.26 683,567.11 550,506.05 917,933.84 165,825.96 352,445.14 342,510.79 4,642,353.17 154,524.10 509,029.52 2,354,888.15 1,453,395.38 462,933.11 347,439.08 6,788,154.09 3,206,507.72 149,290.93 1,447,144.84 120,039.09 466,437.20 1,246,862.96 5,546,753.52	1 598 488 50
MATTE MATER TECHNOLOGIES ING. OF ACC.	7 1 261	942749102 Q WTS	29.800	558,497.88	661.560.00
WAUSAU-MOSINEE PAPER CORP.	2.514	943315101 WMO	44,500	531,715.75	601,640.00
WAUSAU-MOSINEE PAPER CORP. WAVECOM SA-ADR WAYNE BANCORP INC/OH WAYPOINT FINANCIAL CORP WCI COMMUNITIES INC WD-40 CO WEBEX COMMUNICATIONS INC	0.000	943531103 WVCM	47,400	609,855.70	647,010.00
WAYNE BANCORP INC/OH	2.673	944293109 WNNB	1,995	58,446.21	53,725.35
WAYPOINT FINANCIAL CORP	2.213	946756103 WYPT	59,177	1,045,037.83	1,283,549.13
WCI COMMUNITIES INC	0.000	92923C104 WCI	60,752	1,239,375.01	1,252,098.72
WD-40 CO	2.262	929236107 WDFC	20,000	567,349.42	707,200.00
WEBEX COMMUNICATIONS INC	0.000	94767L109 WEBX	92,507	1,478,965.60	1,859,390.70
WEBSENSE INC	0.000	94768C108 WEBM	55,200	473,947.31	505,080.00
WEBSENSE INC	0.000	947684106 WBSN	91,000	1,681,563.71	2,660,839.99
WEBSTER FINANCIAL CORPORATION	1.831	947890109 WBS	130,900	4,076,030.13	6,003,073.99
WEIGHT WATCHERS INTL	0.000	948626106 WTW	73,500	3,215,164.44	2,820,195.01
WEIS MKTS INC	3.085	948849104 WMK	13,500	433,747.48	490,050.00
WELLCHOICE INC	0.000	949475107 WC	114,400	3,616,371.28	3,946,800.00
WELLMAN INC	3.526	949702104 WLM	38,500	457,237.13	393,085.00
WELLPOINT HEALTH NETWORKS	0.000	94973H108 WLP	114,400 38,500 225,700 3,631,301	13,421,030.87	21,890,643.00
WELLS FARGO COMPANY	3.056	949746101 WFC	3,631,301	116,056,763.52	213,847,315.90
WENDY'S INTL	0.611	950590109 Q WEN	285,200	8,727,061.26	11,191,248.02
WERNER ENTERPRISES INC	0.513	950755108 WERN	53,4/5	683,567.11	1,042,227.76
WESBANCO INC	3.467 0.380	950810101 WSBC 950817106 WSC	21,700	550,506.05	000,873.00
WESCO FINE CORP	0.380	950817106 WSC 95082P105 WCC	2,700	917,933.84	950,399.99
WESCU INIL INC	3.699	95182P105 WCC 95123P106 WTBA	19,200	105,825.90	169,920.00
WEST BANCORPORATION WEST COAST BANCORD O	1.593	952145100 WCBO	19,400	342 510 79	392 656 00
WEST COAST BANCORP O	0.000	952355105 WSTC	10,400	4 642 353 17	4 586 972 57
WEST MARINE INC	0.000	954235105 WSIC 954235107 WMAR	7 800	154 524 10	216 918 00
WEST PHARMACEUTICAL SERVICES	2.477	955306105 WST	18 800	509 029 52	637 319 99
WEBSTER FINANCIAL CORPORATION WEIGHT WATCHERS INTL WEIS MKTS INC WELLCHOICE INC WELLMAN INC WELLPOINT HEALTH NETWORKS WELLS FARGO COMPANY WENDY'S INTL WERNER ENTERPRISES INC WESBANCO INC WESCO FINL CORP WESCO INTL INC WEST BANCORPORATION WEST COAST BANCORP O WEST CORP. WEST MARINE INC WEST PHARMACEUTICAL SERVICES WESTAMERICA BANCORPORATION	2.092	957090103 WABC	58.300	2.354.888.15	2.897.509.99
WESTAMERICA BANCORPORATION WESTAR ENERGY INC. WESTCORP INC WESTELL TECHNOLOGIES INC-A	3.753	95709T100 WR	80.800	1,453,395.38	1.636.200.00
WESTCORP INC	1.422	957907108 WES	13,800	462,933.11	504,390.00
WESTELL TECHNOLOGIES INC-A	0.000	957541105 WSTL	32,800	347,439.08	206,968.00
WESTERN DIGITAL CORP	0.000	958102105 WDC	571,856	6,788,154.09	6,742,182.25
WESTERN GAS RESOURCES INC	0.423	958259103 WGR	78,559	3,206,507.72	3,711,912.75
WESTERN SIERRA BANCORP	0.000	959522103 WSBA	4,600	149,290.93	216,200.00
WESTERN WIRELESS COR	0.000	95988E204 WWCA	101,200	1,447,144.84	1,858,032.01
WESTFIELD FINANCIAL	0.841	96008D101 WFD	5,800	120,039.09	137,807.99
WESTMORELAND COAL CO	0.000	960878106 WLB	29,700	466,437.20	519,750.00
WESTPORT RESOURCES CORP	0.000	961418100 WRC	56,500	1,246,862.96	1,687,090.00
WESTWOOD ONE	0.000	961815107 WON	216,312	5,546,753.52	7,400,033.52

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
Inst		COMMON STOCK			
WET SEAL INC WEYCO GROUP INC WEYERHAEUSER CO. WFS FINL INC WGL HOLDINGS, INC. WHIRLPOOL CORP WHITE ELECTR DESIGNS WHITEHALL JEWELLERS WHITNEY HOLDING CORP WHOLE FOODS MARKET INC WILD OATS MARKETS INC. WILLIAMS COS. INC. WILLIAMS SONS IN WILLIAMS SONOMA INC WILLOW GROVE BANCORP WILMINGTON TRUST CO, DELAWARE	0.000		67,955	819,923.52	672,074.94
WEYCO GROUP INC	1.188	962149100 WEYS	8,250	254,527.56	277,604.25 28,979,200.00 624,162.00
WEYERHAEUSER CO.	2.500	962166104 Q WY	452,800 14,700	23,851,582.30	28,979,200.00
WFS FINL INC	0.306 4.606	92923B106 WFSI 92924F106 WGL		540,220.51 3,175,948.90	024,162.00
WGL HOLDINGS, INC. WHIRLPOOL CORP	2.367	92924F106 WGL 963320106 O WHR	124,600 151,896	9,229,401.54	3,462,633.99 11,035,244.41
WHIRLPOOL CORP WHITE ELECTR DESIGNS	0.000		24 700	206 519 02	217,360.00
WHITE ELECTR DESIGNS WHITEHALL JEWELLERS	0.000	965063100 JWL	24,700 12,900	296,518.02 127,453.32	127,323.00
WHITNEY HOLDING CORP	3.220		86,501	2,762,148.84	2 545 675 99
WHOLE FOODS MARKET INC	0.893	966837106 WFMI	93,600	3,593,456.04	3,545,675.99 6,283,368.00 209,466.00
WILD OATS MARKETS INC.	0.000	96808B107 OATS	16,200	172,904.90	209,466.00
WILEY JOHN & SONS IN	0.998	968223206 JW.A		2,799,528.70	2,755,405.64
WILLIAMS COS. INC.	0.407	060457100 0 5700	105,855 967,600	19,884,910.10	9,501,832.00
WILLIAMS-SONOMA INC	0.000	969904101 WSM	217,700	4,309,869.90	7,569,429.00
WILLOW GROVE BANCORP	2.027	97111W101 WGBC	217,700 12,400 47.800	210.686.33	220.224.00
WILMINGTON TRUST CO, DELAWARE	3.000	971807102 O WL	47,800 38,510	1,041,357.06	1,720,800.01
WILSON GREATBATCH TECHNOLOGIES INC	0.000	972232102 GB		1,273,580.65	1,627,817.70
WILSONS THE LEATHER	0.000	972463103 WLSN	86,632	579,659.51	302,345.68
WIND RIVER SYSTEMS	0.000	973149107 WIND		681,523.63	1,145,808.01
WINN-DIXIE STORES INC.	2.010	974280109 M WIN	130,800 673,700 15,813	5,915,443.54	6,703,315.00
WINNEBAGO INDUSTRIES	0.581	974637100 WGO	15,813	510,496.00	1,087,143.76
WINTRUST FINANCIAL CORP	0.354	97650W108 WTFC	32,800	1,040,080.84	1,479,280.00
WIRELESS FACILITIES	0.000	97653A103 WFII	39,200	499,912.79	582,512.00
WISCONSIN ENERGY CORP.	2.391	976657106 Q WEC	229,000	6,474,692.43	7,660,050.01
WITNESS SYS INC	0.000	977424100 WITS	119,800	1,016,149.82	1,117,734.00
WMS INDUSTRIES INC	0.000	929297109 WMS	68,700	1,562,575.92	1,799,940.00
WOLVERINE WORLD WIDE	1.079	978097103 WWW	101,500	1,900,057.40	2,068,570.00
WOODHEAD INDUSTRIES	2.366	979438108 WDHD	17,285	258,855.04	292,116.50
WOODWARD GOVERNOR CO.	1.689	980745103 WGOV	36,300	1,912,319.22	2,062,929.00
WORLD ACCEP CORP DEL	0.000	981419104 WRLD	18,900 11,400 14,600	333,668.47	376,299.00 387,030.00 191,260.00
WORLD FUEL SVCS CORP	0.883	981475106 INT	11,400	296,944.49	387,030.00
WORLD WRESTLING ENTM	1.221	30130Q100 HHL	11,000	146,753.90	191,260.00
WORTHINGTON INDS	3.549	981811102 Q WOR	63,800	933,797.21	1,150,313.98
WPS RESOURCES CORP.	4.715	92931B106 WPS	66,900	2,744,450.05	3,092,786.99
WRIGHT MEDICAL GROUP INC	0.000	98235T107 WMGI	40,800	848,989.35	1,241,952.00
WRIGLEY WM JR CO	1.565	982526105 Q WWY	160,400	6,791,876.68	9,016,083.99
WSFS FINL CORP	0.445	929328102 WSFS	25,720	1,114,676.83	1,153,542.00
WYETH	2.167	983024100 Q WYE	2,932,247	111,628,611.58	124,473,885.17
X-RITE INC	0.883	983857103 XRIT	24,500	1,114,676.83 111,628,611.58 262,119.43 15,781,218.07	277,340.00
WILLOW GROVE BANCORP WILMINGTON TRUST CO, DELAWARE WILSON GREATBATCH TECHNOLOGIES INC WILSONS THE LEATHER WIND RIVER SYSTEMS WINN-DIXIE STORES INC. WINNEBAGO INDUSTRIES WINTRUST FINANCIAL CORP WIRELESS FACILITIES WISCONSIN ENERGY CORP. WITNESS SYS INC WMS INDUSTRIES INC WOLVERINE WORLD WIDE WOODHEAD INDUSTRIES WOODWARD GOVERNOR CO. WORLD ACCEP CORP DEL WORLD FUEL SVCS CORP WORLD WRESTLING ENTM WORTHINGTON INDS WPS RESOURCES CORP. WRIGHT MEDICAL GROUP INC WRIGHT MEDICAL GROUP INC WRIGLEY WM JR CO WSFS FINL CORP WYETH X-RITE INC XCEL ENERGY INC	4.417	98389B100 Q XEL	796,800	15,781,218.07	13,529,663.99

ASOF10 Date 01/20/2004 Time 18:59:37 STATE TEACHERS RETIREMENT SYSTEM OF OHIO

Investment Desc	Yield	Identifier F Ti	lcker Shares	Cost	Market Value
	Group - COMMON S				
	Instrument - COM	COMMON STOCK			
XEROX CORP	0.000	984121103 Q XRX	1,496,500	26,075,672.90	20,651,700.01
XICOR INC	0.000	984903104 XIC	32,000	275,061.30	362,880.00
XILINX INC	0.000	983919101 XLM	IX 595,741	19,505,373.76	23,079,006.34
XM SATELLITE RADIO HOLD-CL A	0.000	983759101 XMS	SR 206,800	2,985,739.09	5,451,248.00
XTO ENERGY INC.	0.141	98385X106 XTC	204,900	3,487,322.37	5,798,670.00
YADKIN VALLEY BANK AND TRUST	2.339	984308106 YAV	7Y 9,500	162,281.31	162,450.00
YAHOO INC	0.000	984332106 YHO	790.520	51.023.976.18	35.707.788.38
YANKEE CANDLE CO	0.000	984757104 YCC	104,900	2,411,002.97 169,909.61 899,268.44 1,898,660.73	2,866,916.99
YARDVILLE NATL BANCO	1.787	985021104 YAN	NB 8,600	169,909.61	221,364.00
YELLOW ROADWAY CORP	0.000	985577105 YEI	LL 46,857	899,268.44	1,694,821.31
YORK INTERNATIONAL CORP	1.630	986670107 YRF	71,716	1,898,660.73	2,639,148.80
YOUNG BROADCASTING I	0.000	987434107 YB7	TVA 6,700	150,245.89	134,268.01
YOUNG INNOVATIONS IN	0.333	987520103 YDN		148,852.61	
YUM BRANDS, INC.	0.000	988498101 YUN		12,380,162.15	
ZALE CORP.	0.000	988858106 ZLC	31,197	1,471,198.55	1,659,680.40
ZEBRA TECHNOLOGIES CORP CL-A	0.000	989207105 ZBF	RA 116,197	4,050,020.80	7,711,994.87
ZENITH NATIONAL INSURANCE CP	3.072	989390109 ZNT	10,700	4,050,020.80 292,855.78 212,549.12	348,285.00
ZHONE TECHNOLOGIES INC	0.000	98950P108 ZHN	NE 46,850	212,549.12	231,438.99
ZIMMER HOLDINGS INC	0.000	98956P102 ZMF	424,100	15,048,465.02	29,856,639.99
ZIONS BANCORPORATION	1.956	989701107 ZIC	ON 170,300	9,477,486.88	10,444,498.98
ZOLL MEDICAL CORP	0.000	989922109 ZOI	LL 12,388	414,068.24	439,526.24
ZORAN CORP	0.000	98975F101 ZRA	AN 48,986	1,133,251.21	851,866.54
ZYGO CORP	0.000	989855101 ZIC	30 28,200	316,702.44	465,018.00
ZYMOGENETICS INC	0.000	98985T109 ZGF	EN 17,400	414,068.24 1,133,251.21 316,702.44 220,344.11	269,700.01
Instrument Total	2,904		805,222,029	19,943,541,585.91	24,277,226,580.54
Group Total	3,031		815,873,537	20,208,788,239.87	24,577,660,195.97

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Grou Instrumen	-	VE INVESTMENTS ALTERNATIVE I		FINDC		
Instrumen	L - AIF	ALIEKNATIVE I	NAFSIMENI	r unds		
ADAMS CAPITAL MANAGEMENT III	0.000	AVADAMS3	99404	9,500,000	9,500,000.00	7,117,417.98
ADVANCED TECHOLOGY VII	0.000	AVATV7	99405	4,253,573	4,253,573.28	3,467,344.30
AIG GLOBAL EMERGING MARKETS	0.000	VEA02504	AIGG	43,764,272	43,764,271.23	44,551,107.93
ALPHA CAPITAL FUND II	0.000	020997011	ACFD	2,098,870	2,098,870.56	393,289.00
APOLLO INVESTMENT FUND IV	0.000	AAPOLLOIV	99404	49,365,717	49,365,715.67	66,128,568.00
APOLLO INVESTMENT FUND V	0.000	ABAPOLLO5	99405	31,949,211	31,949,210.81	40,225,254.01
ARES CORPORATE OPPORTUNITES FUND	0.000	AOARES	99407	12,484,844	12,484,844.23	13,021,069.30
ATHENIAN VENTURE PARTNERS	0.000	VEA01458	OVVF	274,624	274,624.30	1,434,800.00
BAIN CAPITAL FUND VII	0.000	ABBAIN7	99404	39,367,024	39,367,023.87	39,493,366.03
BAIN CAPITAL VENTURE FUND	0.000	AVBAIN	99405	4,525,000 14,922,659	4,525,000.00	3,372,860.04
BAKER COMMUNICATIONS FUND	0.000	AVBAKERCOM	BAKER	14,922,659	14,922,658.57	8,396,415.55
BAKER COMMUNICATIONS FUND II	0.000	ABAKERCOM2	AVBAK	34,566,525	34,566,524.85	14,131,097.06
BEACON GROUP ENERGY FUND II	0.000	ABEACONGRP	99404	18,550,529	18,550,529.34	9,282,114.97
BLACKSTONE CAPITAL PTNRS III	0.000	VEA02554	BCPMB	32,577,780	32,577,777.71	42,109,797.01
BLACKSTONE COMMUNICATION I	0.000	ABBCOM1	99404	10,755,440	10,755,439.80	9,476,811.98 10,544,897.00 548,278.00 3,887,105.01 8,273,351.98
BLACKSTONE MANAGEMENT PARTNERS IV BLUE CHIP CAPITAL FUND	0.000	ABBCP4	99407	10,945,773	10,945,772.98	10,544,897.00
BLUE CHIP CAPITAL FUND	0.000	095334991	BCCF	1,000 2,473,770	1,000.00	548,278.00
BLUE CHIP CAPITAL FUND II	0.000	VEA01432			2,473,770.70	3,887,105.01
BLUE CHIP CAPITAL FUND III	0.000	A01433	A0143	21,325,000	21,324,999.91	8,273,351.98
BLUE CHIP CAPITAL FUND IV	0.000	AVBLUECHIP	AVBLU	12,589,474	12,589,473.96	9,791,894.99 73,173.00 714,369.00 9,293,943.00
BLUE CHIP OPPORTUNITY FUND	0.000	095335998	BCOF	1,025,000	1,025,000.00	73,173.00
BRANTLEY VENTURE PARTNERS II	0.000	VEA05387	BVII	1,000 4,935,280	1,000.00	714,369.00
BRANTLEY VENTURE PARTNERS III	0.000	VEA06289			4,935,280.04	9,293,943.00
BROOKSIDE CAPITAL PARTNERS FUND	0.000	AOBROOKSID	99407	20,000,000	20,000,000.00	21,349,736.00
CARDINAL HEALTH PARTNERS	0.000	VEA02552	CHPL	3,774,591	3,774,591.09	1,565,631.64
CB HEALTHCARE FUND	0.000	VEA02614	CBHCF	10,165,053	10,165,052.91	10,011,754.01
CB HEALTHCARE FUND II	0.000	AVCBHF2	99405	8,968,018	8,968,018.00	7,588,843.01
CHP II	0.000	AVCHP2	99404	15,006,609	15,006,609.00	9,802,260.00
CID MEZZANINE CAPITAL	0.000	VEA02624	CIDME	8,464,790	8,464,790.01	6,786,434.01
CLAYTON, DUBLILIER & RICE VI	0.000	ACLAYDURI	CLDUR	29,707,831	29,707,830.80	17,013,011.00 5,802,198.01
COMMONWEALTH CAPITAL III	0.000	AVCCV3	99404	9,685,000		5,802,198.01
FOUNDATION MEDICAL PARTNERS	0.000	AVFNDMED	99405	8,400,000	8,400,000.00	7,216,222.01
FOX PAINE CAPITAL FUND	0.000	AFOXPAINE	FOXPA 99404	19,852,588	19,852,588.58	26,148,797.63
FOX PAINE CAPITAL FUND II FRANCISCO PARTNERS	0.000	ABFOXPAINE	99404	27,960,015 23,466,107	27,960,015.71 23,466,106.86	23,836,624.08
FOX PAINE CAPITAL FUND II FOX PAINE CAPITAL FUND II FRANCISCO PARTNERS FS EQUITY PARTNERS IV FS EQUITY PARTNERS V GENERAL CATALYST GROUP II	0.000	ABFRISCO1 VEA02586	FSEP4			17,995,980.99 34,655,788.03
FS EQUITY PARTNERS IV	0.000	ABFSV	99407	1,816,149	1,003,364.64 1,816,149.00	
GENERAL CATALYST GROUP II	0.000	ABFSV AVGCG2	99407	4,000,000	4,000,000.00	977,113.00 3,257,269.01
GILBERT GLOBAL EQUITY PARTNERS L.P.	0.000	AGILBERTG	GILBE	56 406 893	56 406 892 86	40 209 644 QQ
GLOBESPAN CAPITAL PARTNERS IV	0.000	AVGLBSPN4	99407	56,406,893 2,223,000	56,406,892.86 2,223,000.00	40,209,644.99 1,744,294.00
OLODDOTIM CALITAD TAKINDRO IV	0.000	MACHIBOTIA	J J 1 U I	2,223,000	2,223,000.00	1,/11,201.00

Investment Desc	Yield	Identifier		Shares	Cost	Market Value	
Group - Instrument -		VE INVESTMENTS ALTERNATIVE I		EIINDC			
Instrument	- Alf	ALIERNATIVE I	NVESIMENI	FUNDS			
HARBOURVEST INT'L III-DIRECT	0.000	VEA02633	HVIPE	15,066,809	15,066,808.71	8,965,573.98	
HARBOURVEST INT'L III-PARTNERSHIP	0.000	AHARBPART	99404	46,278,635	46,278,634.42	39,278,737.98	
HARBOURVEST INT'L IV-DIRECT	0.000	AGHIPEP4D	99405	16,200,000	16,200,000.00	15,375,552.98	
HARBOURVEST INT'L IV-PARTNERSHIP	0.000	AGHIPEP4P	99405	20,400,000	20,400,000.00	17,375,681.99	
HARBOURVEST PARTNERS VI DIRECT FUND L.P.	0.000	AHARBOURDI	99404	20,255,000	20,254,999.85	14,404,755.98	
HARBOURVEST PARTNERS VI PARTNERSHIP FUND	0.000	AHARBOURPA		34,402,134	34,402,133.69	22,175,086.99	
HARBOURVEST PARTNERS VII BUYOUT FUND	0.000	ABHVP7	99407	1,750,000	1,750,000.00	1,638,409.01	
HARBOURVEST PARTNERS VII VENTURE FUND	0.000	AVHVP7	99407	1,250,000	1,250,000.00	1,119,892.00	
HEARTLAND INDUSTRIAL PARTNERS	0.000	ABHEART	99404	23,587,733	23,587,732.94	23,536,551.00	
LEHMAN BROTHERS II	0.000	VEA02551	LBBP	45,274,218	45,274,218.08	37,244,772.02	
LIGHTHOUSE CAPITAL PARTNERS V	0.000	AVLIGHTHS5	99407	2,500,000	2,500,000.00	2,500,000.00	
LIME ROCK PARTNERS II	0.000	AOLIMEROCK	99406	8,695,731	8,695,731.00	8,034,814.98	
LINSALATA CAPITAL PARTNERS III	0.000	ALINCAP	99404	4,860,170	4,860,170.69	13,317,063.00	
LINSALATA CAPITAL PARTNERS III LINSALATA CAPITAL PARTNERS IV	0.000	ABLINCAP4	ABLIN	16,143,587	16,143,587.00	15,639,362.01	
MERITAGE PRIVATE EQUITY I	0.000	AMERIT	AMERI	23,750,000	23,750,000.00	12,158,814.02	
MERITAGE PRIVATE EQUITY II	0.000	AVMERIT2	AVMER	8,750,000	8,750,000.00	7,555,242.02	
MIAMI VALLEY VENTURE FUND	0.000	VEA01492	MVVF	2,689,429	2,689,429.19	1,302,161.08	
MONITOR CLIPPER EQUITY PARTNERS II	0.000	ABMONITOR2	99407	193,029	193,029.90	193,029.90	
MORGENTHALER PARTNERS IV	0.000	VEA01176	MGVP	999	999.99	298,114.98	
MORGENTHALER PARTNERS V	0.000	VEA01177	MGVPV	8,720,492	8,720,492.07	4,813,293.04	
MORGENTHALER PARTNERS VI	0.000	AVMORG6	MGVPV	18,507,838	18,507,838.50	9,448,856.55	
MORGENTHALER PARTNERS VII	0.000	AVMORG7	99405	11,840,464	11,840,464.92	9,716,831.94	
NEW ENTERPRISE ASSOCIATES 10	0.000	AVNEA10	AVNEA	11,123,483	11,123,483.32	9,025,741.00	
NORTHCOAST FUND	0.000	VEA06027	NCFD	2,500,000	2,500,000.00	1,322,830.00	
NORTHCOAST FUND II	0.000	AVCNC	99404	10,200,000	10,200,000.00	8,725,764.01	
NW OHIO VENTURE FUND	0.000	VEA05606	NOVF	1,934,649	1,934,649.87	218,229.88	
OAK HILL CAPITAL PARTNERS	0.000	AOAKHILL	99404	20,940,299	20,940,298.58	18,008,812.16	
OHIO INNOVATION FUND I	0.000	VEA02581	OIF1	1,800,000	1,800,000.00	1,977,038.01	
PARK ST CAPITAL PRIVATE EQUITY FUND V	0.000	AVPARK5	AVPAR	303,550	303,550.68	303,550.68	
PRIMUS CAPITAL FUND III-A PFD	0.000	VEA06130	PCFZ	1,000	999.99	651,031.98	
PRIMUS CAPITAL FUND III-B	0.000	VEA06129	PCFY	1,000	1,000.00	743,666.80	
PRIMUS CAPITAL FUND IV	0.000	VEA02451	PCF4	12,007,737	12,007,737.60	8,020,400.46	
PRIMUS CAPITAL FUND V	0.000	AVPRIMUS5	99404	18,697,500	18,697,500.00	12,032,916.82	
PRISM VENTURE PARTNERS IV	0.000	AVPRISM4	99406	7,800,000	7,800,000.00	5,863,416.00	
PROVIDENCE EQUITY PARTNERS IV	0.000	ABPROV4	99404	34,579,618	34,579,617.56	31,401,116.01	
SILVER LAKE PARTNERS	0.000	ASILLAKE	ASILL	4,884,735	4,884,734.90	18,248,396.33	
SKM EQUITY FUND III	0.000	ABSKM3	99404	19,359,710	19,359,708.12	14,144,752.97	
SPACEVEST II SUNRISE CAPITAL PARTNERS		VEASPVE	VEASP	10,159,155	10,159,154.74	7,337,404.88	
	0.000	ASUNRISE AVTAPE3	ASUNR AVTAP	24,338,242 4,900,000	24,338,241.81 4,900,000.00	13,635,412.98 3,548,550.02	
TAPE III	0.000	AVIAPES	AVIAP	4,200,000	4,200,000.00	3,340,330.02	

Monthly Market Portfolio						
Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Group - Instrument -		VE INVESTMENTS ALTERNATIVE I		FUNDS		
TPG PARTNERS IV TUCKER ANTHONY PRIVATE EQUITY FUND IV WARBURG PINCUS EQUITY PARTNERS WARBURG PINCUS VIII	0.000 0.000 0.000 0.000	ABTPG4 AVTAPE4 AWARBURG AWARBURG8	99407 99406 99404 AWARB	4,906,937 3,600,000 39,292,308 15,776,925	4,906,936.98 3,600,000.00 39,292,304.82 15,776,924.69	646,822.00 3,298,986.00 46,773,971.98 16,325,133.01

1,193,375,508 1,193,375,485.46 1,070,036,467.99

Instrument Total

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

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL EST Portfolio - REE Instrument - A	ATE RE EAST REGION APARTMENT			
BATTERY PARK CITY RELATED - E. 39TH ST - SONOMA RELATED - LYRIC - WEST 94TH S RELATED - STRATHMORE RELATED - UNION SQUARE APARTM RELATED - WEST 89TH STREET	ST NEW YORK NY NEW YORK NY ME NEW YORK NY NEW YORK NY	0.000 0.000 0.000 0.000 0.000 0.000	RBATTR REAST2 RSYMPH REAST1 RUNION RWEST1	0.01 0.01 0.01 0.01 0.01 0.01	22,800,000.00 11,500,000.00 20,700,000.00 17,100,000.00 20,900,000.00 17,400,000.00
Instrument Total	6			0.06	110,400,000.00
	Instrument -I	INDUSTRIAL			
WIP02 FLEET WIP02 RENAISSANCE	ARLINGTON VA ARLINGTON VA	9.500 9.500	RFLEET RWIP02	14,618,275.66 3,989,851.33	24,200,000.00 27,700,000.00
Instrument Total	2			18,608,126.99	51,900,000.00
	Instrument -0	OFFICE			
101 HUDSON STREET 590 MADISON AVENUE BALLSTON STATION BAY COLONY MORRIS CORPORATE CENTER I & I ONE LINCOLN WESTGATE CORPORATE CENTER	JERSEY CITY NJ NEW YORK NY BALLSTON VA BOSTON, MA II PARSIPPANY, NJ BOSTON, MA BERNARDSVILLE NJ	14.500 11.000 9.550 6.747 0.000 0.000	RHUD01 RMADAV RBALST RBAYCL RMORCC ROLINC RWSTCC	100,624,608.65 137,855,008.00 18,382,289.99 33,769,153.43 60,310,346.25 99,808,495.95 32,227,554.00	129,000,000.00 275,000,000.01 30,200,000.00 30,500,000.00 44,200,000.00 184,906,339.32 25,200,000.00
Instrument Total	7			482,977,456.27	719,006,339.33
	Instrument -R	RETAIL			
NESHAMINY MALL UNION SQUARE RETAIL	PHILADELPHIA PA NEW YORK, NY	15.500 9.850	RNESH1 RUNSQ2	18,962,370.25 63,510,694.99	20,800,000.00 91,700,000.00
Instrument Total	2			82,473,065.24	112,500,000.00
Portfolio Total 1	17			584,058,648.56	993,806,339.33

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL ESTAT	P.D.			
		RE MIDWEST REGION			
		APARTMENT			
ARBORS OF ANDERSON I	CINCINNATI	9.000	RANBR1	19,795,548.07	21,900,000.00
PARK GLEN	MINNEAPOLIS	6.900	RPKGNW	15,712,000.00	26,500,000.00
Instrument Total	2			35,507,548.07	48,400,000.00
	Instrument -I	INDUSTRIAL			
CAROL POINT	CAROL STREAM, IL	7.990	RCAROL	12,428,504.97	12,000,000.00
ENTERPRISE	AURORA, IL	8.500	RENTPR	6,995,995.00	7,600,000.00
ST. CHARLES BUSINESS PARK	ST. CHARLES	5.000	RSTCHP	3,606,062.31	3,800,000.00
Instrument Total	3			23,030,562.28	23,400,000.00
	Instrument -0	OFFICE			
77 W. WACKER	CHICAGO, IL	0.000	RDONBD	81,595,979.50	91,000,000.00
ATRIUM II	CINCINNATI OH	13.500	RATRM2	27,138,104.00	44,800,000.00
CAMPUS VIEW PLAZA	COLUMBUS	11.400	RCVPL1	12,000,000.00	12,200,000.00
HUNTINGTON BANK CENTER	COLUMBUS, OH	6.100	RHUNT2	48,932,998.15	36,800,000.00
KEY CENTER	CLEVELAND, OH	9.200	RKEYCT	71,000,000.00	82,000,000.00
LAKEPOINT OFFICE	CLEVELAND, OH	8.210	RLAKPT	12,836,780.37	13,300,000.00
MERIDIAN CROSSINGS	RICHFIELD, MN	0.000	RMERCR	13,398,144.00	15,400,000.00
MERIDIAN CROSSINGS PHASE II	77TH ST. RICHFIELD, MN	0.000	RMERC2	14,261,603.69	11,600,000.00
Instrument Total	8			281,163,609.71	307,100,000.00
	Instrument -R	RETAIL			
MACEDONIA COMMONS	MACEDONIA, OH	9.300	RMACDN	5,999,050.03	7,300,000.00
OLENTANGY PLAZA	COLUMBUS	10.000	ROPL01	15,818,833.15	23,700,000.00
STRATFORD SQUARE MALL	CHICAGO	9.000	RSFSQ1	34,219,150.29	28,750,000.00
VILLAGE CROSSING	SKOKIE/NILES	9.600	RVLCR1	37,893,105.51	24,000,000.00
Instrument Total	4			93,930,138.98	83,750,000.00
Portfolio Total	17			433,631,859.04	462,650,000.00

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL EST	гаты			
	Portfolio - RES	RE SOUTH REGION			
	Instrument - A	APARTMENT			
AUTUMN RIDGE	ATLANTA, GA	6.580	RAUTUM	6,878,730.24	7,300,000.00
BRIDGEWATER	ATLANTA, GA	7.430	RBRIDG	41,157,771.50	42,000,000.01
CHAPARRAL CREEK	IRVING, TX	7.997	RCREEK	29,227,678.89	30,999,999.99
HOMES OF PRAIRIE SPRINGS	DALLAS, TX	9.100	RHMPRS	32,665,931.97	36,000,000.00
JEFFERSON PARK	IRVING, TX	8.000	RJPARK	23,760,225.00	24,500,000.00
JEFFERSON RIDGE	IRVING, TX	8.000	RRIDGE	26,017,725.00	24,000,000.00
WATERS PARK	AUSTN, TX	8.200	RWATPK	29,191,791.00	33,200,000.00
WYNFIELD TRACE	ATLANTA, GA	5.200	RTRACE	9,689,312.58	11,599,999.99
Instrument Total	8			198,589,166.18	209,599,999.99
	Instrument -I	INDUSTRIAL			
15200 TRINITY	FORT WORTH, TX.	0.000	RMATTE	18,101,084.71	12,000,000.00
ACLINE DISTRIBUTION		9.630	RACLIN	5,130,576.39	4,600,000.00
ALLIANCE AIRLINES	TAMPA, FL ATLANTA, GA	9.030	RALLNC	4,477,000.00	3,500,000.00
CROSSROADS BUSINESS PARK	TAMPA, FL	9.200	RCRRD1	5,204,845.75	6,900,000.00
		12.800			
GATEWAY BUSINESS CENTER QUADRANT BUSINESS CTR	TAMPA, FL DEERFIELD BC	10.875	RGATEW RQBC01	5,322,377.58 12,830,523.77	7,099,999.99
QUAKER OATS BUILDING		0.000	RQOATS	16,952,685.00	17,260,000.00
	ATLANTA, GA			16,207,374.36	
REGENCY 1	DALLAS TX	8.500 0.000	RREGNC	15,526,783.10	13,899,999.99
REGENCY 2	DALLAS, TX ATLANTA GA	8.500	RREGN2 RTDCNT	13,769,358.00	15,100,000.00 10,300,000.00
TRADE CENTER I					
TRADE CENTER II UNIVERSITY BUSINESS CENTER	ATLANTA, GA TAMPA, FL	0.000 10.530	RTDCN2 RUNIVB	12,013,354.50 4,762,587.01	10,800,000.00
	12			130,298,550.17	126,859,999.98
Instrument Total		OPPIGE		130,290,330.17	120,039,999.90
	Instrument -0	OFFICE			
ARBORETUM	AUSTIN,TX	0.000	RARBTM	41,576,571.20	29,400,000.00
CROWN POINTE BLDG	ATLANTA	9.500	RCPTE1	63,568,516.18	52,500,000.00
GALLERIA 100	ATLANTA, GA	0.000	RGAL10	31,980,824.97	24,900,000.00
GALLERIA 400	ATLANTA, GA	0.000	RGALPK	25,582,261.64	39,599,999.53
GALLERIA 600	ATLANTA, GA	0.000	RGAL60	9,594,650.03	9,594,650.03
JPM I	DALLAS, TX	0.000	RINTNL	15,634,212.79	23,677,521.50
JPM II	DALLAS, TX	0.000	RCHAS2	56,122,889.71	68,249,766.89
JPM III	DALLAS, TX	0.000	RCHAS3	46,691,573.25	46,691,573.31
SOUTHPARK ONE	AUSTIN	11.500	RSPK01	10,408,643.00	14,500,000.00
Instrument Total	9			301,160,142.77	309,113,511.26

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

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

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL EST	יאידי			
	Portfolio - REW Instrument - A	RE WEST REGION APARTMENT			
CHARTER APARTMENTS ELLIOTT BAY PLAZA HEIGHTS AT BEAR CREEK OVERLOOK APARTMENTS RELATED - THE PARAMOUNT	ORANGE COUNTY CA SEATTLE WA SEATTLE, WA SAN DIEGO CA SAN FRANCISCO CA	7.880 5.960 0.077 7.720 0.000	RCHART RELBAY RHBCRK ROVRLK RMISSN	31,433,300.00 19,587,164.88 29,581,086.92 23,534,580.00 0.01	64,000,000.00 26,400,000.00 23,000,000.00 46,200,000.00 15,300,000.00
Instrument Total	5			104,136,131.81	174,900,000.00
	Instrument -I	INDUSTRIAL			
FLEMING BUSINESS PARK NORTH COUNTY CORP.CENTER THOROUGHBRED PHASE 1 THOROUGHBRED PHASE 2 THOROUGHBRED PHASE III	SAN JOSE CA VISTA,CA RIVERSIDE CA RIVERSIDE CA RIVERSIDE, CA	6.900 0.000 9.200 0.000 0.000	RFLMNG RNCCCT RTHORO RTHOR2 RTHOR3	45,943,997.27 31,259,824.07 18,000,000.00 19,070,686.00 19,414,595.69	35,244,185.54 29,699,999.90 21,500,000.00 21,500,000.01 21,800,000.00
Instrument Total	5			133,689,103.03	129,744,185.45
	Instrument -0	OFFICE			
2030 MAIN STREET 44 MONTGOMERY 900 E. HAMILTON AVE. CALIFORNIA CASUALTY CENTER DOUGLAS EMMETT REALTY FUND GLENDALE CITY CENTER MARINA VILLAGE OAKLAND CITY CENTER ONE CALIFORNIA THE SUMMIT	IRVINE, CA SAN FRANCISCO CA CAMPBELL CA SAN FRANSISCO, CA LOS ANGELES CA GLENDALE, CA SAN FRANCISCO CA OAKLAND, CA SAN FRANCISCO CA ALISO VIEJO, CA	0.000 7.080 0.000 0.000 7.000 2.215 10.000 7.900 11.030 0.000	RMAINS RMON44 RHMLTN RCACAS RDERF1 RGLNDC RMNAVL ROAKCC RONECA RSUMIT	89,848,635.63 27,638,268.23 87,179,191.99 66,422,311.54 8,066,426.66 94,012,412.00 39,231,466.11 68,413,724.83 42,794,517.64 107,218,125.00	72,400,000.00 60,900,000.00 67,900,000.01 48,500,000.01 77,200,000.00 58,800,000.00 80,769,397.04 62,700,000.00
Instrument Total	10			630,825,079.63	631,270,397.08
	Instrument -R	RETAIL			
ANAHEIM HILLS CLAIREMONT SQ. SHOP. CTR.	ANAHEIM SAN DIEGO	9.000 9.800	RANAHL RCMSQ1	52,321,063.81 52,686,112.41	58,000,000.01 64,800,000.01
Instrument Total	2			105,007,176.22	122,800,000.02
Portfolio Total	22			973,657,490.69	1,058,714,582.55

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

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

Investment Desc	Rating Coupon Yield Ti	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - REAL EST Portfolio - RER Instrument - K	RE REIT				
KIMCO REALTY CORP NEW PLAN EXCEL RE TRUST PAN PACIFIC RETAIL REGENCY CENTERS CORP TANGER FACTORY OUTLET WEINGARTEN RE INVST	5.095 KJ 6.688 NY 4.281 PN 5.219 RF 6.044 SF 5.276 WF	$\begin{array}{lll} \text{L} & 648053106 \overset{\frown}{Q} \\ \text{IP} & 69806 \text{L} 104 \\ \text{G} & 758849103 \\ \text{CT} & 875465106 \\ \end{array}$	44.7500 24.6700 47.6500 39.8500 40.7000 44.3500	212,539.00 83,800.00 140,500.00 189,800.00 21,000.00 116,383.00	4,396,200.61 1,640,319.61 4,801,666.04 5,707,487.93 873,298.00 3,481,189.30	9,511,120.26 2,067,346.00 6,694,825.00 7,563,530.00 854,700.00 5,161,586.08
Instrument Total	9			1,138,222.00	30,178,418.15	46,893,163.34
	Instrument -M	SELF STORAGE				
PUBLIC STORAGE INC SHURGARD STORAGE CTRS	4.148 PS 5.737 SE		43.3900 37.6500	198,000.00 92,300.00	7,289,741.29 3,092,044.17	
Instrument Total	2			290,300.00	10,381,785.46	12,066,315.00
	Instrument -N	LODGING/RESORT	TS.			
FELCOR LODGING TRUST HILTON HOTELS CORP. HOSPITALITY PROPERTIES HOST MARRIOTT CORP LASALLE HOTEL PROPERTIES MERISTAR HOSPITALITY CORP.	5.415 FC 0.467 HI 6.976 HI 8.441 HN 4.528 LF 0.614 MF	T 432848109Q T 44106M102 T 44107P104 T 517942108	11.0800 17.1300 41.2800 12.3200 18.5500 6.5100	125,700.00 57,000.00 137,700.00 806,700.00 47,100.00 140,400.00	1,904,527.27 959,949.20 4,276,017.50 7,885,518.88 838,697.94 1,070,916.27	1,392,756.00 976,410.00 5,684,256.00 9,938,544.00 873,705.00 914,004.00
Instrument Total	6			1,314,600.00	16,935,627.06	19,779,675.00
Portfolio Total	62			10,610,795.00	263,791,769.27	349,087,336.75

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

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Monthly	Market Portfolio			

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL ES Portfolio - REO Instrument - I	TATE RE OTHER INDUSTRIAL			
OPUS (OIRE) R/E FUND PROLOGIS PORTFOLIO	VARIOUS MISC US	7.162 0.000	ROPFND RPRLOG	39,663,441.00 75,137,388.40	34,976,245.00 71,299,999.99
Instrument Total	2			114,800,829.40	106,276,244.99
Portfolio Total	2			114,800,829.40	106,276,244.99

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

Investment Desc		Yield	Identifier Maturit	y Book Value	Market Value
	Group - REAL EST Portfolio - REI Instrument - I	CATE RE INTERNATIONAL INTERNATIONAL			
BLACKSTONE EUROPEAN FUND DOUGHTY HANSON & CO EUROPEAN EUROPA-INTERNATIONAL LASALLE ASIA RECOVERY FUND LEND LEASE ASIA LEND LEASE GLOBAL ORION EUROPEAN REAL ESTATE FU PRUDENTIAL PROP. PRTNRSINT'S SOROS RE INVST-INT'L WESTBROOK FRENCH PORTFOLIO		0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000	RBKSTN RDGHTY REUROP RLSARF RLNDLA RLNDLS RORION RPRUDE RSOROS RWSTBF	18,430,343.00 24,775,921.12 27,242,546.31 25,097,400.00 11,000,000.00 50,000,000.00 25,190,022.99 17,678,683.69 26,089,377.89 30,000,000.00	17,043,693.05 22,790,673.01 29,974,684.64 24,663,247.00 12,935,979.00 49,920,875.00 30,293,180.53 23,294,980.92 25,841,665.00 30,000,000.00
Instrument Total	.0			255,504,295.00	266,758,978.15
Portfolio Total	.0			255,504,295.00	266,758,978.15
Group Total 22	27	3,595,739,374.90	/ 10,610,795.00	3,859,531,137.76	4,704,326,775.63

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

Investment Desc R	ating :	Yield	Identifier	î 	F	Maturity	Par/Shares	Book Value	Market Value
	(	Group -	INTERNATIO	ONAL					
	Portfo Instr	olio - ument -	EQS CPES	EQUITY COMMERC	SWA CIAL	.PS . PAPER - I	EQUITY SWAPS		
CARGIL INC		1.064	14178LB66				7,019,000.00	7,011,633.14	
CARGIL INC FEDERAL HOME LOAN DISCOUNT NO	T	1.004	313384UH0				19,000,000.00	18,960,784.35	
Instrument Total	2						26,019,000.00	25,972,417.49	
		Instru	ment -FRBES	5 F	LOAT	ING RATE (	CORPORATE BOND		
AIG (ASIF GLOBAL FINANCING XV AMERICAN EXPRESS CREDIT AMERICAN HONDA FINANCE BAYERISCHE LANDESBANK CARCO AUTO LOAN MASTER TRUST CCCIT 2001-A5 A5 CHAMT 2001-3 A CHAMT 2002-4 A CITIGROUP GLOBAL MARKETS DEUTSCHE BANK FINANCIAL FEDERAL HOME LOAN BANK FIRST USA CREDIT CARD MASTER FORD CREDIT FLOORPLAN MASTER FREDDIE MAC FREDDIE MAC FREDDIE MAC GENERAL ELEC CAP CORP HBOS TREASURY SRVCS PLC IBM CORP JACKSON NATL LIFE FUND JOHN HANCOCK GLOB FDG II JOHNSON CONTROLS INC MASSMUTUAL GLOB FNDG II MERRILL LYNCH & CO NATL CITY BK OF INDIANA PACCAR FINANCIAL CORP SUNTRUST BANK TOYOTA MOTOR CREDIT WAL-MART STORES Wells Fargo & CO.	) AAA	1.217	045183AA8		Q		40,000,000.00	40,087,224.56	
AMERICAN EXPRESS CREDIT	AA3	1.559	0258M0AT6		M		40,000,000.00	40,000,000.00	
AMERICAN HONDA FINANCE	A1	1.286	02666QTC7		Q		40,000,000.00	40,000,000.00	
BAYERISCHE LANDESBANK	AAA	1.472	0727M5F49		Q		40,000,000.00	39,984,617.43	
CARCO AUTO LOAN MASTER TRUST	AAA	2.252	141389BM7		M		75,000,000.00	74,990,124.63	
CCCIT 2001-A5 A5	AAA	4.008	17305EAN5		Q		75,000,000.00	75,010,637.09	
CHAMT 2001-3 A	AAA	4.138	16151RAU7		M		30,000,000.00	30,000,102.30	
CHAMT 2002-4 A	AAA	1.918	16151RBR3		M		20,000,000.00	20,000,000.00	
CITIGROUP GLOBAL MARKETS	AA1	1.234	17307EAU7		Q		40,000,000.00	40,000,000.00	
DEUTSCHE BANK FINANCIAL		1.196	25153WAJ0		Q		40,000,000.00	40,000,000.00	
FEDERAL HOME LOAN BANK	AAA	1.833	3133MMGW7		0		120,000,000.00	120,000,000.00	
FEDERAL HOME LOAN BANK	AAA+	1.164	3133MXKQ1		Q		70,000,000.00	120,000,000.00 70,000,000.00	
FIRST USA CREDIT CARD MASTER	T AAA	3.749	337435BW0		M		62,500,000.00	62,538,599.11	
FORD CREDIT FLOORPLAN MASTER	O AAA	3.888	34528PAA4		M		62,500,000.00	62,522,378.41	
FREDDIE MAC	AAA	1.711	312925SA9		0		55,000,000.00	55,000,000.00	
FREDDIE MAC	AAA+	1.114	3128X0T41		õ		60,000,000.00	55,000,000.00 60,000,000.00	
FREDDIE MAC	AAA	1.156	3128X1H83		õ		60,000,000.00	60,000,000.00	
GENERAL ELEC CAP CORP	AAA	2.035	36962GYX6		õ		40.000.000.00	40,000,000.00	
HBOS TREASURY SRVCS PLC	AA2	1.156	4041A0AH1		Õ		40,000,000.00	40,000,000.00	
TBM CORP	A1	1.926	459200AY7		Õ		35.000.000.00	35,000,000.00	
JACKSON NATI, LIFE FUND	Δ1	1 301	46849EAC1		Õ		30 000 000 00	30,029,810.33	
JOHN HANCOCK GLOB FDG II	ΔA2	1 994	41011WAIT4		Õ		40 000 000 00	39,994,540.42	
JOHNSON CONTROLS INC	Δ2	1 219	478366AT.1		Õ		14 000 000 00	14,001,823.34	
MASSMITTIAL CLOB FNDC IT	ΔΔ1	1 209	57629WAG5		$\tilde{\cap}$		40 000 000 00	40,132,724.85	
MEDDIII IVNCU C CO	772	1 010	57029WAG3		0		40 000 000 00	40,000,000.00	
NATI CITY DE CE INDIANA	7.02	1 166	634006DC7		2		40,000,000.00	40,000,000.00	
DAGGAD EINANGIAI GODD	7.1	1 217	6037100037		Q		40,000,000.00	20 050 016 26	
PACCAR FINANCIAL CURP	AT.	1 201	053/1KWG/		2		40,000,000.00	39,958,816.36 39,949,031.40	
SUNIKUSI BANK	AAZ	1.301	00/0/EAF4		Q		40,000,000.00	39,949,031.40	
TOTOTA MOTOR CREDIT	AAA	1.118	032332KK4		Ž		40,000,000.00	40,000,000.00 39,971,418.39	
Wall-Mart Stores Wells Fargo & Co.	AAZ	1.381	931142BS1		Q O		40,000,000.00	39,9/1,418.39	
wells Fargo & Co.	AA2	1.845	949746CP4		Q		25,000,000.00	25,000,000.00	
Instrument Total	31						1,434,000,000.00	1,434,171,848.62	

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Monthly Market Portfolio						
Investment Desc	Rating Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group · Portfolio · Instrument ·	~ -	ITY SWAPS ERNATIONAL FUNDS			
EQUITY SWAP - LIQUDITY RE	ESERVE 0.000	0 IL-EQS		13,825.16	1,382,516.38	
Instrument Total	1			13,825.16	1,382,516.38	
Portfolio Total	34			1,460,032,825.16	1,461,526,782.49	1,818,421,279.62

ASOF09	Date 01/20/2004 Time 18:59:41	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2003 To 12/31/2003	Page 004
Monthly	Market Portfolio			

Investment Desc	Rating Yield Identifier	F Maturity Par/S	Shares Book Value	Market Value
	~	L ERGING SWAP MMERCIAL PAPER - EQUITY SWAP	PS	
NESTLE CORP	1.044 64105GBS2	5,013	5,000.00 5,004,963.49	
Instrument Total	1	5,013	5,000.00 5,004,963.49	
	Instrument -INTF	INTERNATIONAL FUNDS		
EQS-E	0.000 IL-EQSE	67	7,916.12 6,791,612.24	
Instrument Total	1	67	7,916.12 6,791,612.24	
Portfolio Total	2	5,080	11,796,575.73	12,029,186.21

ASOF09 Date 01/20/2004	Time 18:59:41 STATE TEAC	HERS RETIREMENT SYSTEM (	OF OHIO F	Period 12/01/2003 To 12	2/31/2003 Page 005
Monthly Market Portfolio					
Investment Desc	Rating Yield Identifi	er F Maturity	Par/Shares	Book Value	Market Value
	Group - INTERNAT Portfolio - EQS2 Instrument - CPES	TIONAL EMERGING ANALYSTS SW COMMERCIAL PAPER - EQU	JITY SWAPS		
NESTLES CAPITAL CORP.	1.014 64105GAE	4	1,003,000.00	1,002,637.90	
Instrument Total	1		1,003,000.00	1,002,637.90	
	Instrument -INT	F INTERNATIONAL FUN	NDS		
EQUITY SWAP II - LIQUIDIT	Y RES 0.000 IL-EQS2		1,668.11	166,811.63	
Instrument Total	1		1,668.11	166,811.63	

Portfolio Total

1,004,668.11 1,169,449.53 1,659,635.79

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNATI	ONAL				
	Portfolio - I-ACT	INTERNAL EME	RGING			
	Instrument - COM	COMMON STOCK				
AMERICA MOVIL - ADR	0.202	2722670	AMX	200 000 00	2 026 202 25	
AMERICA MOVIL - ADR ARACRUZ CELULOSE SA ADR ASUR ADR AU OPTRONICS CORP - ADR CEMEX ADR	2 062	2058579	ARA	200,000.00 20,000.00	2,920,393.33	
ACID ADD	3.062	2639361	ARA	20,000.00 75 000 00	341,887.00 1,158,165.62 1,585,106.09 4,311,040.00 2,699,850.00 12,980,963.42	
ALL ODEDONICS CODD ADD	2.715	2877149	AGA	75,000.00	1,150,105.02	
AU OPIRONICS CORP - ADR	2.000	2488671	AUU	200,549.99	1,365,106.09	
CLECK DOINT CORTUNDS TEGLI	0.000	2181334	CV	150 000 00	2 600 950 00	
CHECK POINT SOFTWARE TECH CHINA MOBILE HK ADR	1.000		CHKP	130,000.00	12 000 062 42	
CHINA MOBILE HK ADR	1.983	2111375	CHL	100,000.00	1 002 400 01	
CIA TELECOM CHILE-ADR CIA VALE DO RIO DOCE - ADR	0.675	2213635	CIC	100,000.00	1,093,408.81	
CIA VALE DO RIO DOCE - ADR	0.000	2857334	KIU	40,000.00	963,764.00	
COMPANHIA BRASILEIRE ADR	0.683	2228532	CBD	77,000.00	1,566,315.97	
COMPANIA DE MINAS ADR	0.615	2210476	BVN	50,000.00	1,566,315.97 547,224.57 1,793,506.93	
COPEL ADR	2.096	2209656	RLL	308,000.00	1,793,506.93	
COMPANHIA BRASILEIRE ADR COMPANIA DE MINAS ADR COPEL ADR DOCTOR REDDY'S LAB - ADR EMPRESAS NACIONAL ADR	0.344	2748881	RDY	40,000.00	658,503.84 1,714,654.62	
EMPRESAS NACIONAL ADR	0.256	2311131	EOC	160,000.00	1,714,654.62	
FOMENTO ECONOMICO MEX SP ADR	1.054	2246039	F'MX	170,000.00 40,000.00	5,931,819.66	
EMPRESAS NACIONAL ADR FOMENTO ECONOMICO MEX SP ADR KOOKMIN BANK ADR LUKOIL HLDGS SPND-ADR PETROLEO BRASILEIRO ADR POSCO-ADR SK TELECOM CO LTD-ADR TELE NORTE LESTE PART ADR	1.855	2811697	KB	40,000.00	1,142,754.13	
LUKOIL HLDGS SPND-ADR	2.391	2537432	LUKOY	85,200.00 224,000.00	4,463,402.59 5,117,310.07	
PETROLEO BRASILEIRO ADR	0.595	2616580	PBR	224,000.00	5,117,310.07	
POSCO-ADR	2.063	2692795	PKX	120,000.00	2,650,831.60 327,853.40 1,441,253.32	
SK TELECOM CO LTD-ADR	0.900	2495648	SKM	24,000.00	327,853.40	
TELE NORTE LESTE PART ADR	1.879	2297930	TNE	100,000.00	1,441,253.32	
TELECENTRO OESTE CELULAR ADR TELEFONOS DE MEXICO ADR	0.852	2298018	TRO S TMX	348,000.00	2,426,381.03 7,549,742.43	
TELEFONOS DE MEXICO ADR	3.415	2881612	S TMX	240,000.00	7,549,742.43	
TEVA PHARMACEUTICAL INDUSTRIES	S ADR 0.407	2883878	TEVA	24,000.00	1,360,418.00	
TV AZTECA S.AADR	0.274	2089074	TZA	70,000.00	419,061.81	
UNIBANCO - SPONSORED ADR	2.953	2000815	UBB	88,000.00	1,983,090.46	
VALE R DOCE-ADR	0.000	2933900	RIO-P	30,000.00	889,873.22	
VOTORANTIM CELULOSE - ADR	1.719	2696560	VCP	63,000.00	856,935.34	
VALE R DOCE-ADR VOTORANTIM CELULOSE - ADR YUKOS CORP ADR	10.772	2740713	YUKOY	44,391.00	1,360,418.00 419,061.81 1,983,090.46 889,873.22 856,935.34 2,049,088.56	
Instrument Total	29				72,950,599.84	
	Instrument -CTRY	COUNTRY	FUNDS - CL	OSED END		
BRAZIL FUND	2.630	2121954	91404	621,500.00	14,918,336.30	
FIRST ISRAEL FUND INC.	0.324	2349789	93078	243,500.00	3.264.846.45	
FLEMING CZECH & SLOVAK	0.000	4241838	FLECS	243,500.00 346,800.00	1,098.188.45	
INDOCAM ASIA MALACCA	0.000		70601	40,000.00	522.500.00	
KOREA FUND	3.269	2496414	00094	40,000.00 800,000.00	11 899 302 13	
101121 10112	3.209	2170111	00001	000,000.00	11,000,002.10	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNATI					
	Portfolio - I-ACT		RGING			
	Instrument - CTRY	COUNTRY FUNDS	S - CLOSEI	O END		
TAIWAN OPPROTUNITIES FUND	0.000	0875361	33423	200,000.00	2,874,000.00	
	_			0.054.000.00	04 4-0 00	
Instrument Total	6			2,251,800.00	34,577,173.33	
	Instrument -ICOM	I INTERNAT	CIONAL CON	MMON STOCKS		
ACCTON TECHNOLOGY CORP ACER INCORPORATED ADVANCED INFO SERVICE AGORA SA AKBANK T.A.S. AKSIGORTA ALFA SA DE CV SER' ALUMINUM CORP OF CHINA (CHALCO ANGLO AMERICAN ORD ANGLO AMERICAN ORD ANGLO AMERICAN PLA ANTOFAGASTA PLC ARGENTINE INVS CO AYALA CORPORATION BANCO BRADESCO SA BANCO ITAU SA PREF BANGKOK EXPRESSWAY BANK DAGANG NAS ID BANK PEKAO SA ORD BARLOWORLD LIMITED BEC WORLD PCL-FOREIGN BEIJING DATANG POW BENQ CORP BK HAPOALIM BM ILS BRASIL TELECOM PARTICIPACOES S CASA ANGLO BRAS S.A. CATHAY LIFE INSURANCE CO CEMIG CIA ENERG MG CESKY TELECOM CHEIL COMMUNICATIONS INC CHINA RESOURCES ENTERPRISES CHINATRUST FINANCIAL HOLDING C	0 000	6005214	2345_	1 541 177 00	2 135 042 56	
ACER INCORPORATED	0.000	6005850		1,696,255.00	2,135,042.56 2,233,962.34	
ADVANCED INFO SERVICE	0.000	6412591	ADVAN	1,696,255.00 3,200,000.00 70,000.00 359,999,999.74 640,000,000.00 880,000.00 3,000,000.00 700,000.00 200,000.00 100,000.00 23,781.00 15,000,000.00	3.095.050.10	
AGORA SA	0.000	5618312	AGO_P	70.000.00	893.887.38	
AKBANK T.A.S.	0.000	4011127	AKBNK	359.999.999.74	1.017.197.28	
AKSIGORTA	0.000	4012078	AKGRT	640,000,000.00	1,079,815.24	
ALFA SA DE CV SER'	0.000	2043423	ALFAA	880,000.00	1,240,586.06	
ALUMINUM CORP OF CHINA (CHALCO	0.000	6425395	2600	3,000,000.00	454,367.92	
ANGLO AMERICAN ORD	0.000	6152972	AGL_S	700,000.00	9,863,900.63	
ANGLO AMERICAN ORD	24.241	0490151	AAL_L	200,000.00	2,207,206.33	
ANGLO AMERICAN PLA	0.000	6761000	AMS_S	50,000.00	1,718,287.58	
ANTOFAGASTA PLC	519.083	0045614	ANTO_	100,000.00	695,639.41	
ARGENTINE INVS CO	0.000	9999001	99990	23,781.00	0.00	
AYALA CORPORATION	0.000	6087063	AC_PM	15,000,000.00	1,436,572.43	
BANCO BRADESCO SA	15.276	2074520	BBDC4	400,000,000.00 28,000,000.00	1,917,693.05	
BANCO ITAU SA PREF	0.152	2508568	ITAU4	28,000,000.00	2,188,206.36	
BANGKOK EXPRESSWAY	0.000	6113311	BECL/	3,500,000.00	1,210,084.62	
BANK DAGANG NAS ID	0.000	6004567	BDNI/	930,000.00	0.00	
BANK PEKAO SA ORD	0.074	5473113	PEO_P	50,000.00	976,612.17	
BARLOWORLD LIMITED	0.000	6079123	BAW_S	300,000.00	1,865,899.13	
BEC WORLD PCL-FOREIGN	0.000	6728351	BEC/F	28,000,000.00 3,500,000.00 930,000.00 50,000.00 300,000.00	1,605,923.20	
BEIJING DATANG POW	0.000	6080716	991_H	4,000,000.00	1,329,874.40	
BENQ CORP	0.089	6054465	2352_	1,200,000.00	1,274,486.67	
BK HAPOALIM BM ILS	0.041	6075808	POLI_	800,000.00	2,051,593.49	
BRASIL TELECOM PARTICIPACOES S	S/A 87.080	2292656	BRTP4	100,000,000.00	1,475,657.56	
CASA ANGLO BRAS S.A.	0.000	2177214	CABR4	44,161,119.00	0.00	
CATHAY LIFE INSURANCE CO	0.000	6425663	73833	4,000,000.00 1,200,000.00 800,000.00 100,000,000.00 44,161,119.00 2,680,713.99 50,000,000.00	3,652,963.74	
CEMIG CIA ENERG MG	12.606	2192712	CMIG4	50,000,000.00	532,965.10	
CESKY TELECOM	0.000	5272569	SPTT_	190,000.00	1,589,669.44	
CHEIL COMMUNICATIONS INC	0.000	6093231	03000	14,000.00	1,078,383.41	
CHINA RESOURCES ENTERPRISES	0.336	6972459	291_H	3,000,000.00	2,540,680.72	
CHINATRUST FINANCIAL HOLDING C	0.000	6527666	2891_	2,130,000.00	1,175,037.74	
CIPLA LIMITED	0.000	6099972	CIPLA	190,000.00 14,000.00 3,000,000.00 2,130,000.00 36,000.00	509,254.24	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT:	IONAL				
I	Portfolio - I-ACT		RGING			
]	Instrument - ICOM	INTERNATIONA	L COMMON S'	TOCKS		
COMMERCIAL INTERNATIONAL BANK	0.000	6243898	CMIB_	856,000.00	4,310,866.54 2,454,488.41	
COMPAL ELECTRONICS	0.000	6225744	2324_	3,485,000.00	2,454,488.41	
CONSORCIO ARA S.A.	0.000	2209731	ARA*_	50,000.00	71,215.70	
DAEWOO SHIPBUILDING & MARINE	0.000	6211732	04266	100,000.00	782,000.00	
DELTA ELECTRONICS INC	0.000	6260734	2308_	2,215,611.30	2,392,972.23	
DHANA SIAM FINANCE	0.000	6268716	DS/F_	98,200.00	0.00	
ECI TELECOM ORD IL	3.490	2310150	ECIL	140,000.00	1,423,613.22	
FINANCE ONE THB10(	0.000	6336925	FIN1/	13,800.00	0.00	
COMMERCIAL INTERNATIONAL BANK COMPAL ELECTRONICS CONSORCIO ARA S.A. DAEWOO SHIPBUILDING & MARINE DELTA ELECTRONICS INC DHANA SIAM FINANCE ECI TELECOM ORD IL FINANCE ONE THB10( FISKARAGUNG PERK I FORD OTOMOTIV SAN FORMOSA PLASTICS CORP GEDEON RICHTER RT GIGABYTE TECHNOLOGY CO. GOLD FIELDS LIMITE GPO FINANCIERO BBV GPO IND BIMBO SER' GUJARAT AMBUJA CEMENT GDR HARMONY GOLD MINING CO HINDALCO INDUSTRIES LIMITED HINDUSTAN LEVER HYUNDAI MARINE AND FIRE INS. CO	0.000	6342535	FISK_	856,000.00 3,485,000.00 50,000.00 100,000.00 2,215,611.30 98,200.00 140,000.00 23,800.00 301,500.00 80,000,000.00 270,621.18 12,000.00 1,250,000.00 20,000.00 20,000.00 20,000.00 20,000.00 20,000.00 24,000.00 24,000.00 24,000.00 20,000.00 1,000,000.00 24,000.00 24,000.00 1,000,000.00 250,000.00 1,000,000 20,000.00 1,000,000 20,000.00 1,000,000 20,000.00 1,000,000 20,000.00 1,000,000 20,000.00 1,000,000 20,000.00 1,000,000 20,000.00	0.00	
FORD OTOMOTIV SAN	0.000	4663562	FROTO	80,000,000.00	167,563.34	
FORMOSA PLASTICS CORP	0.007	6348544	73829	270,621.18	330,947.45	
GEDEON RICHTER RT	0.000	4042387	RICHT	12,000.00	658,925.37	
GIGABYTE TECHNOLOGY CO.	0.003	6129181	2376_	1,250,000.00	2,292,660.67	
GOLD FIELDS LIMITE	0.001	6280215	GFI_S	300,000.00	3,495,166.91	
GPO FINANCIERO BBV	0.000	2968786	GFBBB	2,500,000.00	2,283,687.80	
GPO IND BIMBO SER'	0.000	2392471	BIMBO	500,000.00	1,227,879.52	
GUJARAT AMBUJA CEMENT GDR	2.275	4393074	GJAD_	70,000.00	102,350.21	
HARMONY GOLD MINING CO	0.000	6410562	HAR_S	280,000.00	2,481,570.55	
HINDALCO INDUSTRIES LIMITED	0.000	6100142	HNDL_	20,000.00	326,343.14	
HINDUSTAN LEVER	0.001	6261674	HLVR_	464,000.00	1,392,215.66	
HYUNDAI MARINE AND FIRE INS. CO	0.000	6451077	00145	70,000.00	1,523,014.04	
HYUNDAI MOTOR CO K	0.000	6451055	00538	88,000.00	1,956,384.03	
ICL-ISRAEL CHEM OR	0.862	6455530	CHIM	250,000.00	278,177.01	
IDB HOLDING CORP O	0.000	6456726	IDBH	100,000.00	2,365,686.40	
IMPALA PLATINUM HL	0.000	6457804	IMP S	24,000.00	1,200,021.04	
INFOSYS TECHNOLOGIES LTD	0.000	6205122	INFO_	20,000.00	1,193,631.74	
IOI CORPORATION BERHAD	0.045	6464514	IOI M	1,000,000.00	1,370,988.31	
ISRAEL CORP ORD SH	0.009	6889678	ILCO	1,000.00	140,456.12	
KASIKORNBANK	0.000	6888794	KBANK	1,600,000.00	816,002.07	
KGHM POLSKA MIEDZ	0.000	5263251	KGH P	80,000.00	296,963.46	
KIMBERLEY CLARK DE	0.000	2491914	KIMBE	790,000.00	2,233,573.48	
KOMERCNI BANKA	0.000	4519449	KOMB	15,000.00	791,148.44	
KOOKMIN BANK KRW50	0.001	6419365	06000	148.728.00	4.572.789.77	
HINDALCO INDUSTRIES LIMITED HINDUSTAN LEVER HYUNDAI MARINE AND FIRE INS. CO HYUNDAI MOTOR CO K ICL-ISRAEL CHEM OR IDB HOLDING CORP O IMPALA PLATINUM HL INFOSYS TECHNOLOGIES LTD IOI CORPORATION BERHAD ISRAEL CORP ORD SH KASIKORNBANK KGHM POLSKA MIEDZ KIMBERLEY CLARK DE KOMERCNI BANKA KOOKMIN BANK KRW50 KOOR INDS ORD ILSO KOREA ELEC POWER K KOREA TELECOM CORPORATION LAND + HOUSES THBH LIBERTY GROUP LIMITED LUKOIL HOLDING-ADR 144A	0.022	6481698	KOR I	20,000.00	772,482.00	
KOREA ELEC POWER K	0.000	6495730	01576	120,000.00	3,307,710.69	
KOREA TELECOM CORPORATION	0.000	6505316	03020	70,000.00	2,726,223.78	
LAND + HOUSES THBH	0.000	6581930	LH/F	2,000,000.00	489,783.90	
LIBERTY GROUP LIMITED	0.002	6515047	LGL S	280,000.00	2,508,342.79	
LUKOIL HOLDING-ADR 144A	2.391	2538822	LGL_S LUKFY	12,000.00	744,000.00	
	=			,	,	

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

Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Grou	ıp - INTERNATI	ONAL				
		- I-ACT		RGING			
	Instrumen	ıt - ICOM	INTERNATIONA	L COMMON S	STOCKS		
SM PRIME HLDGS ORD		0.000	6818843		4,000,000.00		
STANDARD BANK		0.011	6108005	SBK_S	650,000.00	1,899,988.50	
T IS BANKASI SER C		0.000	4869939	ISCTR	176,000,000.00	350,738.28 536,613.78 2,520,792.50 3,512,350.00 890,643.83 2,191,357.41 350,881.59	
T.GARANTI BANASI T		0.000	4361617	GARAN	400,000,000.00	536,613.78	
	min in	0.005	6290496	3045_	3,300,000.00	2,520,792.50	
TAIWAN SEMICONDUCTOR MANUFAC	TURING	0.000	6889106	27933	2,4/5,491.80	3,512,350.00	
TELEFONOS DE MEXIC		0.296 0.003	2881689	LETWE	933,000.00	890,643.83	
TELEKOMUNIKAYA POL TELKOM SOUTH AFRICA LTD		0.003	5552551 6588577	TPS_P	100,000.00	2,191,35/.41	
			6904612	TNB M	700,000.00	2,194,755.09	
MENTA D T G G S		0.297 0.345	2172402	TS_AF	107 220 00	353,643.65	
TENARIS SA TEVA PHARMA IND IL		0.001	6882172	TEVA_	700,000.00 187,230.00 40,000.00	2,330,770.87	
THAI ENGINE MANFACTURING		0.000	6885762	43247	4,687.00	0.00	
TISCO FINANCE PCL - FOREIGN		0 000	6892858	TISCO	2 000 000 00	0.00 1,513,142.44	
UNI-PRESIDENT ENTERPRISES		0.000 0.000 1,313.116	6700393	1216_	5,980,960.00	2,496,987.27	
UNIBANCO-UNITS		1.313.116	2000837	UBBR1	5,000,000.00	185,105.68	
UNIFIED ENERGY SYSTEMS		12.078	4889335		5,000,000.00 7,000,000.00	185,105.68 796,442.45	
TIMIT DEPENOT			5297294	UNIP	440,000.00	1,014,671.41 2,549,038.31 0.00	
UNITED MICROELECTRONICS		0.000	6916628	73850	2,768,312.00	2,549,038.31	
UNITED MICROELECTRONICS WHITE MARTINS SA C		0.000	2961428	WHMT3	60,546.00	0.00	
YUKOS - \$US		290.798	5110863	YUKO\$	20,000.00	316,444.00	
Instrument Total	132			2	2,492,780,509.61	210,394,814.34	
	Ins	trument -INTF	INTERNA	TIONAL FUN	IDS		
INTERNAL ACTIVE - LIQUIDITY	RESERVES	0.000	IL-ACT		160,142.14	16,014,214.01	
Instrument Total	1				160,142.14	16,014,214.01	
	Ins	strument -INTL	WARRAINTERNA	TIONAL WAF	RRANT		
DAESENG FEED CO RT		0.000	9418264	94182	260.00	80.70	
Instrument Total	1				260.00	80.70	
Portfolio Total	169			2	2,499,298,852.75	333,936,882.22	423,383,779.21
							, , ,

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Monthly Market Portfolio					
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT Portfolio - I-ARROW Instrument - INTF	TIONAL ARROWSTREET CAPITAL INTERNATIONAL FUNDS			
ARROWSTREET CAPITAL - EQUIT ARROWSTREET CAPITAL - FIXED ARROWSTREET CAPITAL - LQR		IE-ARROW IF-ARROW IL-ARROW	6,294,670.02 29,577.12 241,892.40	629,467,002.05 2,957,712.29 24,189,240.89	
Instrument Total	3		6,566,139.55	656,613,955.23	
Portfolio Total	3		6,566,139.55	656,613,955.23	758,727,649.03

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Monthly	Market Portfolio			

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAT			
	Portfolio - I-BABS Instrument - INTF	COLONIAL FIRST STATE INTERNATIONAL FUNDS			
BABSON STEWART - EQUITIES BABSON STEWART - LQR	0.000	IE-BAB IL-BAB	3,866,540.97 112,226.94	386,654,097.27 11,222,694.51	
Instrument Total	2		3,978,767.91	397,876,791.78	
Portfolio Total	2		3,978,767.91	397,876,791.78	563,859,099.75

Monthly Market Portfolio					
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT Portfolio - I-BERNS Instrument - INTF	IONAL SANFORD BERNSTEIN EA INTERNATIONAL FUNDS			
BERNSTEIN - EQUITIES BERNSTEIN - LQR	0.000	IE-BER IL-BER	10,174,220.29 603,319.87	1,017,422,029.82 60,331,987.91	
Instrument Total	2		10,777,540.17	1,077,754,017.73	

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10,777,540.17 1,077,754,017.73 1,330,148,060.49

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Portfolio Total

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Monthly	Market Portfolio					
Investme	ent Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Grou	n - INTERNATIO	NIA I			

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

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Monthly Market Portfolio					
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT Portfolio - I-GEN Instrument - INTF	IONAL GENESIS INTERNATIONAL FUNDS			
GENESIS - EQUITIES GENESIS - FIXED INCOME GENESIS - LIQUIDITY RESERVES	0.000 0.000 0.000	IE-GEN IF-GEN IL-GEN	3,155,462.47 298,724.95 1,044,317.42	315,546,247.38 29,872,495.37 104,431,742.24	
Instrument Total	3		4,498,504.84	449,850,484.99	
Portfolio Total	3		4,498,504.84	449,850,484.99	623,168,116.14

Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Portf	Group - INTERNATIO olio - I-LAZAR ument - CTRY	EAFE TRANSIT		END		
ISRAEL FUND		0.000	0457242	ISR_L	571,389.00	0.00	
Instrument Total	1				571,389.00	0.00	
		Instrument -ICOM	INTERNA	TIONAL COMM	ON STOCKS		
BETEILIGUNGSVERWAL CIA VALE DO RIO DO F&C-EM MK POLISH F&C-ROMANIAN INV INTERNATIONAL THEATRES LTD ROYALE BELGE NPV V TELECOM ASIA RTS TI AUTOMOTIVE LTD Instrument Total	8	0.000 0.000 0.000 40.000 0.000 0.000 0.000	94D0744 9993145 4560243 0165288 2533827 5047488 94F1516 3067529	VALE_ FOCLP 01652 25338 RBVBS 94F15	753.00 83,300.00 198,683.00 199,690.00 32,500.00 531.00 535,516.00 375,200.00	0.00 1,996,900.00 0.00 0.00 0.00	
		Instrument -INTF	INTERNA	TIONAL FUND	S		
LAZARD FRERES - LQR		0.000	IL-LAZ		885.96	88,596.69	
Instrument Total	1				885.96	88,596.69	
Portfolio Total	10				1,998,447.96	2,085,496.69	153,135.11

Monthly Market Portfolio					
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNATI Portfolio - I-MARVIN Instrument - INTF				
MARVIN & PALMER - EQUITIES MARVIN & PALMER - LQR	0.000 0.000	IE-MARV IL-MARV	8,278,261.10 413,596.97	827,826,110.07 41,359,697.71	
Instrument Total	2		8,691,858.07	869,185,807.78	

8,691,858.07 869,185,807.78 1,047,231,874.10

Portfolio Total 2

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Monthly Market Portfolio					
Investment Desc	Yield	Identifier F Ticke:	Shares	Cost	Market Value
	Group - INTERNAT Portfolio - I-MARVEM Instrument - INTF				
MARVIN EMERGING - EQUITIES MARVIN EMERGING - LQR	0.000 0.000	IE-MARVEM IE-MA IL-MARVEM IL-MA	2,481,104.47 139,765.43	248,110,447.29 13,976,543.15	
Instrument Total	2		2,620,869.90	262,086,990.44	
Portfolio Total	2		2,620,869.90	262,086,990.44	415,582,694.95

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

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-QUAN		CATIVE PO			
	Instrument - ICOM	TMTTDMATTOMA	T COMMON CT	OCKS		
BILLITON PLC BIOVAIL CORPORATION BNP PARIBAS BOC GROUP GBP0.25 BOOTS GROUP PLC BOUYGUES BP AMOCO BRASCAN CORPORATION BRIDGESTONE CORP J BRIT AMER TOBACCO BRITISH AEROSPACE BRITISH SKY BROADC BT GROUP CABLE + WIRELESS O CADBURY SCHWEPPES CAN IMPERIAL BK OF COMMERCE CANADIAN NATL RAILWAY CO	58.399	0056650	BLT_L	180,584.00	875,245.02 908,299.58 2,838,479.49 414,451.86 574,313.01 275,371.15 11,045,104.42 548,631.92 979,281.44 1,037,081.99 934,322.67 800,159.90 3,570,320.78 470,219.90 1,027,850.01 2,547,280.00 1,753,552.26 1,364,770.59 2,808,918.73 1,4961.33 1,440,000.30 855,758.38 1,016,224.60 2,129,657.84	
BIOVAIL CORPORATION	0.000	2098199	BVF_C	20,600.00	908,299.58	
BNP PARIBAS	30.824	7309681	BNP_F	56,368.00	2,838,479.49	
BOC GROUP GBP0.25	8.180	0108120	BOC_L	28,598.00	414,451.86	
BOOTS GROUP PLC	7.513	3231078	BOOT_	60,549.00	574,313.01	
BOUYGUES	6.585	4002121	EN_FP	8,614.00	275,371.15	
BP AMOCO	62.619	0798059	BP/_L	1,531,245.00	11,045,104.42	
BRASCAN CORPORATION	2.026	2092599	BNN/A	22,500.00	548,631.92	
BRIDGESTONE CORP J	0.000	6132101	5108_	73,700.00	979,281.44	
BRIT AMER TOBACCO	86.678	0287580	BATS_	120,879.00	1,037,081.99	
BRITISH AEROSPACE	5,924.077	0263494	BA/_L	246,594.00	934,322.67	
BRITISH SKY BROADC	0.000	0141192	BSY_L	85,854.00	800,159.90	
BT GROUP	40.646	3091357	BT/A_	662,354.00	3,570,320.78	
CABLE + WIRELESS O	6.704	0162557	CW/ L	97,270.00	470,219.90	
CADBURY SCHWEPPES	9.100	0610700	CBRY	169,022.00	1,027,850.01	
CAN IMPERIAL BK OF COMMERCE	1.872	2170525	CM CN	62,800.00	2,547,280.00	
CAN IMPERIAL BK OF COMMERCE CANADIAN NATL RAILWAY CO CANADIAN PACIFIC RAILWAY LTD CANON INC JPY50 CAP GEMINI FRF 40. CARREFOUR EUR 2.5 CARTER HOLT HARVEY LIMITED CENTRICA 5.55P CGU ORD 25P(SICOVA CHUBU ELECTRIC POWER CO INC CIBA SPEC CHEM ORD CIE DE ST. GOBAIN COCA-COLA HELLENIC BOTTLING S COLOPLAST-B	0.565	2180632	CNR C	34,700.00	1,753,552.26	
CANADIAN PACIFIC RAILWAY LTD	1.079	2793115	CP CN	60,400.00	1,364,770.59	
CANON INC JPY50	0.000	6172323	7751	67,800.00	2,808,918.73	
CAP GEMINI FRF 40.	2.278	4163437	CAP F	4,724.00	174,961.33	
CARREFOUR EUR 2.5	14.954	5641567	CA FP	29,533.00	1,440,000.30	
CARTER HOLT HARVEY LIMITED	2.094	6178406	CAH N	970,200.00	855.758.38	
CENTRICA 5.55P	11.691	0573438	CNA L	328,216.00	1,016,224.60	
CGU ORD 25P(SICOVA	27.208	0216238	AV/ L	193,237.00	2.129.657.84	
CHUBU ELECTRIC POWER CO INC	0.000	6195609	9502	68,500.00	1,336,404.65	
CIBA SPEC CHEM ORD	1.659	5196744	CIBN	3,600.00	253.176.76	
CIE DE ST. GOBAIN	74.870	7380482	SGO F	12,105.00	1,016,224.60 2,129,657.84 1,336,404.65 253,176.76 425,277.85 491,449.44 1,097,977.97 388,092.78 304,999.50 1,632,635.94	
COCA-COLA HELLENIC BOTTLING S	A 1.450	4420723	EEEK	24,700.00	491.449.44	
COLOPLAST-B	0.167	5867653	COLOB	12.900.00	1.097.977.97	
COMMERCIAL BANK OF GREECE	2.532	4212823	TEMP	18,400.00	388.092.78	
COMPAGNIE FIN RICHEMONT	0.301	7151116	CFR V	15.500.00	304.999.50	
COMPASS GROUP	7 084	0533153	CPG I	269 514 00	1 632 635 94	
CONTACT ENERGY LTD	1 841	6152529	CEN N	344 100 00	1 236 457 70	
COLOPLAST-B COMMERCIAL BANK OF GREECE COMPAGNIE FIN RICHEMONT COMPASS GROUP CONTACT ENERGY LTD CREDIT SUISSE GROUP DAI NIPPON PRINTING DAIMLERCHRYSLER AG DAIWA SECURITIES G DANISCO A/S DANSKE BANK	0.040	7171589	CSGN	29.455.00	1,032,035.94 1,236,457.70 905,065.82 1,366,555.67 5,095,927.69 831,406.34 1,759,767.69 6,958,391.27	
DAI NIPPON PRINTIG	0.010	6250906	7912	109 000 00	1 366 555 67	
DAIMLERCHRYSLER AG	103 966	5529027	DCX G	134 900 00	5 095 927 69	
DAIWA SECURITIES G	0 000	6251448	8601	136 300 00	831 406 34	
DANISCO A/S	0.000 0.011		DCO D	41 600 00	1 759 767 69	
DYNGRE BYNK	0.011	4588825	DCO_D DANSK	324 000 00	6 058 301 27	
DUNCKE DAM	0.096	4000040	NEWAG	324,000.00	0,330,331.27	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value		
	Group - INTERNATIONAL							
	Portfolio - I-OUAN	EAFE OUANTIT	ATIVE PO					
DBS GROUP HOLDINGS DELHAIZE-LE LION N DEN NORSKE BANK NO DENSO CORP Y50 DEUTSCHE BANK AG O DEUTSCHE POST AG DEUTSCHE FELEKOM D DEXIA DIAGEO ORD GBP 28. DUTY FREE SHOPS S.A. E.ON AG EAST JAPAN RAILWAY EFG EUROBANK ERGASIS EISAI CO JPY50 ELECTRABEL ORD NPV ELECTROLUX AB - SER B ENBRIDGE INC ENCANA CORP ENDESA SA ERICSSON LM-B ERSTE BANK DER OESTER SPARK F & P HEALTHCARE FANUC JPY50 FISHER & PAYKEL APPLIANCES FLETCHER BUILDING LTD FOOTIS FRANCE TELECOM FRF FRASER + NEAVE LTD FRONTLINE LTD FUJI PHOTO FILM CO FUJITSU NEW JPY50 GAS NATURAL SDG-E GIVAUDAN GKN ORSH 0.5GBP GLAXOSMITHKLINE GN STORE NORD A/S GPE BRUX LAMBERT GREAT UNIV STORES GREEK ORG OF FOOTBALL PROGNO	Instrument - ICOM	INTERNATIONA	INTERNATIONAL COMMON STOCKS					
DBS GROUP HOLDINGS	0.416	6175203	DBS_S	107,000.00	685,050.82 1,218,575.66			
DELHAIZE-LE LION N	6.508	4262118	DELB_	38,300.00	1,218,575.66			
DEN NORSKE BANK NO	0.000	4263304	DNB_N	604,060.00	3,038,947.16			
DENSO CORP Y50	0.000	6640381	6902_	52.900.00	850,434.53			
DEUTSCHE BANK AG O	15.907	5750355		77,500.00	5,111,548.76			
DEUTSCHE POST AG	6.197	4617859	DPW_G DTE_G	79,300.00	1,401,630.45			
DEUTSCHE TELEKOM D	25.876	5842359	DTE_G	300,800.00	4,787,333.90			
DEXIA	8.404	7147610	DEXB_	316,800.00 251,383.00 8,200.00	3,895,737.60			
DIAGEO ORD GBP 28.	35.772	0237400	DGE_L	251,383.00	2,564,255.02			
DUTY FREE SHOPS S.A.	3.241	5440247	HDF_G	8,200.00	144,713.53			
E.ON AG	54.493	4942904	EOA_G	95,634.00	5,238,197.26			
EAST JAPAN RAILWAY	0.000	6298542	9020_	436.00	2,058,010.00			
EFG EUROBANK ERGASIS	3.838	5654316	EUROB	436.00 52,200.00 26,700.00	886,047.28			
EISAI CO JPY50	0.000	6307200	4523_	26,700.00				
ELECTRABEL ORD NPV	17.508	4294791	ELEB_	15,200.00	3,639,762.99			
ELECTROLUX AB - SER B	0.528	5466782	ELUXB	15,200.00 58,600.00 20,400.00	1,352,941.51			
ENBRIDGE INC	2.392	2466149	ENB_C	20,400.00	722,193.09			
ENCANA CORP	0.469	2793193	ECA_C ELE_S	75,400.00	3,639,762.99 1,352,941.51 722,193.09 2,852,819.44 3,006,427.51			
ENDESA SA	12.130	5271782 5959378	ELE_S	1 000 700 00	3,000,427.51 1,671,007,30			
FKICSON TW-R	0.074	5959378	FRICE	1,028,700.00 56,700.00	1,6/1,88/.30			
ERSIE BANK DER OESIER SPARK	2.012	5289837 6340250	DESC_	50,000.00	0,533,408.40			
FANIC TOYER	0.000	6356934	6954_	15 200 00	002 020 07			
ETCHED C DAVKET ADDITANCEC	1 602	6421791	FPA_N	297 469 00	993,930.97 705,594.93			
FIGHER & FAIRED AFFDIANCES	2 941	6341606			1 608 266 82			
FORTIS	134 263	7266139	FBU_N FORB_	448 800 00	1,608,266.82 7,810,373.83			
FRANCE TELECOM FRE	44 875	5176177	FTE F	52,712.00	1,312,922.44 119,361.47 500,901.08			
FRASER + NEAVE LTD	0.053	6689458	FNV1_	24.300.00	119.361.47			
FRONTLINE LTD	0.000	5561052	FRO N	32,200.00	119,361.47 500,901.08 1,436,780.93 1,047,460.42			
FUJI PHOTO FILM CO	0.000	6356525	4901	44.524.00	1,436,780.93			
FUJITSU NEW JPY50	0.000	6356945	4901_ 6702_	160.097.00	1,047,460.42			
GAS NATURAL SDG-E	6.465	5650422	GAS_S	52,400.00	990,231.37			
GIVAUDAN	0.540	5980613	CTIM	415.00	990,231.37 168,188.30			
GKN ORSH 0.5GBP	99,457.222	3064650	GKN_L	79,423.00 397,636.00 158,200.00 36,839.00 66,504.00	359,468.45			
GLAXOSMITHKLINE	184.138	0925288	GSK_L	397,636.00	8,795,448.58			
GN STORE NORD A/S	0.000	4501093	GN DC	158,200.00	1,007,059.43			
GPE BRUX LAMBERT	7.638	7097328	GBL_B	36,839.00	1,626,186.74			
GREAT UNIV STORES	5.647	0384704	GUS_L	66,504.00	606,117.94			
GREEK ORG OF FOOTBALL PROGNO	7.743	7107250	OPAP_	54,800.00	716,099.95			

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAT				
	Dortfolio - T-OUAN	באבב אוואאידידים	TATIVE PO			
	Instrument - ICOM	INTERNATIONA		OCKS		
GROUP 4 FALCK A/S GROUP DANONE ORD HAW PAW CORP LTD S HBOS PLC HELLENIC PETROLEUM SA HELLENIC TELECOMMUNICATIONS HENKEL KGAA-VORZUG HENNES & MAURITZ AB-B HITACHI Y50 HOLCIM LTD-B HONDA MOTOR CO COM HSBC HOLDINGS ORD HYPO REAL ESTATE IBERDROLA SA IMMOFINANZ IMMOBILIEN ANLAGE IMPERIAL TOBACCO GROUP INCO LTD INDITEX INTERBREW INTERCONTINENTAL HOTELS GROUP ISS INTERNATIONAL ITO-YOKADO CO JPY5 ITOCHU CORP Y50 JAPAN DIGITAL CONTENTS JFE HOLDINGS INC JUSCO CO JPY50 KANSAI ELEC POWER KAO CORP Y50 KES BANKVERZEKERIN KESA ELECTRICALS KEYENCE CORPORATION KINGFISHER PLC KIRIN BREWERY CO C KOMATSU Y50 KYUCHAL FRF10 LAFARGE FF25 (REGD)	0.056	7370115	FALCK	64,900.00 7,250.00	1,282,215.42	
GROUP DANONE ORD	11.366	7370115 5981810	BN_FP	7,250.00	924,932.83	
HAW PAW CORP LTD S	1.244	6415523	HPAR_	7,250.00 4,701.00 260,131.00 36,800.00 86,600.00 19,100.00	9,630.65	
HBOS PLC	75.985	3058750	HBOS_	260,131.00	3,221,827.04	
HELLENIC PETROLEUM SA	2.717	5475658	ELPE_	36,800.00	307,996.01	
HELLENIC TELECOMMUNICATIONS	8.422	5051605	HTO_G	86,600.00	1,047,207.17	
HENKEL KGAA-VORZUG	2.872	5076705	HEN3_	19,100.00	1,395,642.49	
HENNES & MAURITZ AB-B	0.211	5687431	HMB_S	26,300.00	1,393,642.49 568,459.97 1,569,771.33 216,423.49 2,525,969.13 7,040,894.60 624,709.16 2,412,183.04	
HITACHI Y50	0.000	6429104	6501_	279,800.00	1,569,771.33	
HOLCIM LTD-B	0.601	7110753	HOL_V	5,310.00	216,423.49	
HONDA MOTOR CO COM	0.000	6435145	7267_	64,520.00	2,525,969.13	
HSBC HOLDINGS ORD	198.690	0540528	HSBA_	673,395.00	7,040,894.60	
HYPO REAL ESTATE	0.000	7681248	HRX_G	29,800.00	624,709.16	
IBERDROLA SA	11.009	4424640	IBE_S	158,000.00	2,412,183.04	
IMMOFINANZ IMMOBILIEN ANLAGE	0.000	5679911	IIA_A	545,200.00	4,123,419.37	
IMPERIAL OIL LTD	1.183	2454241	IMO_C	19,000.00	658,849.54	
IMPERIAL TOBACCO GROUP	6.835	0454492 2460367	IMT_L	57,543.00	909,117.19	
INCO LTD	0.000	2460367	N_CN	29,100.00	611,103.34	
INDITEX	1.175	7111314	ITX_S	52,600.00	1,046,385.24	
INTERBREW	4.703	4755317	INTB_	79,300.00	1,744,682.66	
INTERCONTINENTAL HOTELS GROUP	4.568	3261280	IHG_L	70,948.00	460,145.65	
ISS INTERNATIONAL	0.019	5952816	ISS_D	33,500.00	1,565,034.76	
ITO-YOKADO CO JPY5	0.000	6467944	8264_	33,900.00	1,296,013.68	
ITOCHU CORP Y50	0.000	6467803	8001_	170,600.00	572,727.36	
JAPAN DIGITAL CONTENTS	0.000	6470986	4185_	31,400.00	180,849.27	
JFE HOLDINGS INC	0.004	6543792	5411_	60,300.00	860,981.53	
JUSCO CO JPY50	0.000	6480048	8267_	22,500.00	467,325.33	
KANSAI ELEC POWER	0.024	6483489	9503_	85,100.00	1,240,742.58	
KAO CORP Y50	0.000	6483809	4452_	82,668.00	1,823,131.47	
KBC BANKVERZEKERIN	12.383	4497749	KBC_B	46,100.00	1,664,968.36	
KESA ELECTRICALS	0.695	3304011	KESA_	39,225.00	115,490.85	
KEYENCE CORPORATION	0.000	6490995	6861_	4,700.00	892,364.08	
KINGFISHER PLC	19.673	3319521	KGF_L	171,612.00	754,489.74	
KIRIN BREWERY CO C	0.000	6493745	2503 <u> </u>	77,000.00	0.24,709.16 2,412,183.04 4,123,419.37 658,849.54 909,117.19 611,103.34 1,046,385.24 1,744,682.66 460,145.65 1,565,034.76 1,296,013.68 572,727.36 180,849.27 860,981.53 467,325.33 1,240,742.58 1,823,131.47 1,664,968.36 115,490.85 892,364.08 754,489.74 501,097.66 559,648.30 1,040,699.70 1,206,562.37 1,023,969.45 645,492.57	
KOMATSU Y50	0.000	6496584	6301_	108,200.00	559,648.30	
KYOCERA CORP JPY50	0.000	6499260	6971_	15,600.00	1,040,699.70	
KYUSHU ELECTRIC POWER	0.000	6499806	9508 <u></u>	74,000.00	1,206,562.37	
L''OREAL FRF10	7.939	4057808	OR_FP	14,399.00	1,023,969.45	
TAFARCE FE25 (RECD)	8 238	4502706	LG FP	7 593 00	645 492 57	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value		
	Group - INTERNAT							
	Portfolio - I-OUAN EAFE OUANTITATIVE PO							
	Instrument - ICOM	Instrument - ICOM INTERNATIONAL COMMON STOCKS						
LAND SECURITIES GP LEGAL + GENERAL OR LIFECO SERIES E LIFECO SERIES F LINDE AG LLOYDS TSB GROUP O LOBLAW COMPANIES LTD LVMH MOET-HENNESSY MAGNA INTERNATIONAL INC-CL A MAN AG ORSH NPV MANULIFE FINANCIAL CORP MARKS+ SPENCER ORD MATSUSHITA ELC IND MATSUSHITA ELC IND MATSUSHITA ELC IND MATSUSHITA ELCTRIC WORKS METRO AG NPV MI DEVELOPMENTS MILLEA HOLDINGS INC MITCHELLS & BUTLERS MITSUBISHI CORP Y5 MITSUBISHI ELEC CP MITSUBISHI ELEC CP MITSUBISHI ESTATE MITSUBISHI HVY IND MITSUBISHI HVY IND MITSUBISHI TOKYO F JPY50000 MITSUI + CO JPY50 MITSUI ARRINE AND MIZUHO FINANCIAL GROUP MMO2 PL MUNCHENER RUCKVS MURATA MFG CO JPY5 NATIONAL BANK OF CANADA NATIONAL BANK OF GREECE NATIONAL GRID GROU NEC CORP ORD JPY50 NESTLE SA CHF NEXT PLC NINTENDO CO LTD NIPPON MITSUBISHI NIPPON SANSO CORPORATION	6.478	3180943	LAND_	39,714.00	574,626.48 983,867.12 55,730.24 18,000.33 509,300.88 3,436,244.38 652,665.12 567,423.71 664,557.66 243,312.85 2,161,322.80 1,072,138.36 2,240,651.15			
LEGAL + GENERAL OR	15.408	0560399	LGEN_	443,499.00	983,867.12			
LIFECO SERIES E	3.408	2805623	28056	2,962.00	55,730.24			
LIFECO SERIES F	4.154	2805690	GWOCN	965.00	18,000.33			
LINDE AG	8.438	5740817	00340	10,800.00	509,300.88			
LLOYDS TSB GROUP O	140.360	0870612	LLOY_	392,394.00	3,436,244.38			
LOBLAW COMPANIES LTD	0.695	2521800	L_CN	14,300.00	652,665.12			
LVMH MOET-HENNESSY	5.575	4061412	MC_FP	12,374.00	567,423.71			
MAGNA INTERNATIONAL INC-CL A	1.011	2554475	MG/A_	11,300.00	664,557.66			
MAN AG ORSH NPV	31.991	5563520	MAN_G	9,100.00	243,312.85			
MANULIFE FINANCIAL CORP	0.930	2492519	MFC_C	73,600.00	2,161,322.80			
MARKS+ SPENCER ORD	12.087	3127489	MKS_L	194,681.00	1,072,138.36			
MATSUSHITA ELC IND	0.000	6572707	6752_	200,200.00	2,240,651.15			
MATSUSHITA ELECTRIC WORKS	0.012	6572729	6991_	98,000.00	2,240,651.15 844,555.64 1,254,480.00 90,273.61 2,306,269.59			
METRO AG NPV	14.778	5041413	MEO_G	30,160.00	1,254,480.00			
MI DEVELOPMENTS	0.000	2014140	CA553	5,650.00	90,273.61			
MILLEA HOLDINGS INC	0.000	6513126	8766_	230.00	2,306,269.59			
MITCHELLS & BUTLERS	7.558	3383991	MAB_L	50,079.99	275,221.51 890,440.24			
MITSUBISHI CORP Y5	0.000	6596785	8058_	115,800.00	890,440.24			
MITSUBISHI ELEC CP	0.000	6597045						
MITSUBISHI ESTATE	0.000	6596729	8802_	88,817.00	777,833.96 704,478.29 1,206,160.26 1,917,664.61 1,242,385.46 870,221.36 1,098,936.92			
MITSUBISHI HVY IND	0.000	6597067	7011_	359,400.00	1,206,160.26			
MITSUBISHI TOKYO F JPY50000	0.000	6335171	8306_	312.00	1,917,664.61			
MITSUI + CO JPY50	0.000	6597302	8031_	202,600.00	1,242,385.46			
MITSUI MARINE AND	0.000	6870122	8752_	141,000.00	870,221.36			
MIZUHO FINANCIAL GROUP	0.000	6591014	8411_	443.00	1,098,936.92			
MM02 PL	0.000	3087271	OOM_L	457,443.00	999,654.15			
MUNCHENER RUCKVS	10.410	5294121	MUV2_	24,200.00	2,867,737.26			
MURATA MFG CO JPY5	0.000	6610403	6981_	19,701.00	999,654.15 2,867,737.26 1,109,725.68			
NATIONAL BANK OF CANADA	2.368	2077303	NA_CN	24,500.00 62,300.00	664,722.33			
NATIONAL BANK OF GREECE	2.736	4625959	ETE_G	62,300.00	1,417,642.06			
NATIONAL GRID GROU	14.612	3122387	NGT_L	210,255.00	1,436,001.57			
NEC CORP ORD JPY50	0.000	6640400	6701_	157,056.00	1,461,716.55			
NESTLE SA CHF	0.336	7123870	NESN_	9,375.00	1,436,001.57 1,461,716.55 2,041,555.78 388,135.24 1,364,684.47 464,393.60 703,911.24			
NEXT PLC	5.101	3208986	NXT_L	30,200.00	388,135.24			
NINTENDO CO LTD	0.000	6639550	7974_	13,800.00	1,364,684.47			
NIPPON KAYAKU CO. LTD.	0.000	6640422	4272_	104,300.00	464,393.60			
NIPPON MITSUBISHI	0.000	6641403	5001_	132,000.00	703,911.24			
NIPPON SANSO CORPORATION	0.000	6640541	4091	73,100.00	200,096.84			

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-OUAN		TATIVE PO			
	Instrument - ICOM	INTERNATIONA	AL COMMON STO	OCKS		
NIPPON STEEL CORP NIPPON TEL+TEL CP NISSAN MOTOR CO Y5 NOMURA HOLDINGS, INC. NORDEA AB NORSK HYDRO AS NOK NORSKE SKOGINDUSTRIER ASA NORTEL NETWORKS CORP NOVARTIS AG CHF 20 NOVO NORDISK A/S-B NOVOZYMES A/S-B NOTT DOCOMO INC OEST ELEKTRIZITATS OMV AG AUSH100 ORIX CORP Y50 ORKLA ASA NWKR 6.2 OVERSEAS CHINESE BANKING CORP PANAFON HELLENIC TELECOM SA PEARSON ORD 25P PERNOD-RICARD FF20 PETRO-CANADA PEUGEOT SA FF35 PIN-PRINTEMPS-REDO PLACER DOME INC POWER CORP OF CANADA POWER FINANCIAL CORP PREUSSAG AG NPV PRUDENTIAL CORP GB PUBLIC POWER CORP RECKITT BENCKISER PLC REED INTERNATIONAL REPSOL - YPF, SA REUTERS GROUP ORD RHONE POULENC ORD RICOH CO Y50 RICOH CO Y50 RICOH CO Y50 RICOH CHLDGS AG CHF ROCHE HLDGS AG GEN						
NIPPON STEEL CORP	0.000	6642569	5401_	558,000.00 430.00	933,407.99	
NIPPON TEL+TEL CP	0.000	6641373	9432_	430.00	1,630,946.61	
NISSAN MOTOR CO Y5	0.000	6642860	7201_	187,400.00 129,839.00 132,200.00 118,000.00 91,550.00 510,900.00 55,998.00	1,651,861.29	
NOMURA HOLDINGS, INC.	0.000	6643108	8604_	129,839.00	1,928,567.08	
NORDEA AB	0.059	5380031	NDA_S	132,200.00	693,001.31	
NORSK HYDRO AS NOK	0.000	4645805	NHY_N	118,000.00	5,374,838.51	
NORSKE SKOGINDUSTRIER ASA	0.000	7070396	NSG_N	91,550.00	1,661,547.39	
NORTEL NETWORKS CORP	0.000	2583877	NT_CN	510,900.00	1,544,204.32	
NOVARTIS AG CHF 20	0.056	7103065	NOVN_	55,998.00	2,104,495.14	
NOVO NORDISK A/S-B	0.007	7077524	NOVOB	159,800.00	6,155,571.92	
NOVOZYMES A/S-B	0.005	4658535	NZYMB	25,450.00	919,952.96	
NTT DOCOMO INC	0.000	6129277	9437_	1,292.00	3,164,671.97	
OEST ELEKTRIZITATS	2.706	4661607	OEEW_	159,800.00 25,450.00 1,292.00 10,900.00	1,131,189.89	
OMV AG AUSH100	4.713	4651459	OMV_A	27,600.00	4,009,539.18	
ORIX CORP Y50	0.000	6661144	8591_	9,500.00	727,096.92	
ORKLA ASA NWKR 6.2	0.000	5459715	ORK_N	172,200.00	3,190,826.37	
OVERSEAS CHINESE BANKING CORP	0.438	6663689	OCBC_	98,000.00	557,534.92	
PANAFON HELLENIC TELECOM SA	2.244	5560349	PANF_	59,400.00	438,146.30	
PEARSON ORD 25P	21.860	0677608	PSON_	70,263.00	1,073,212.13	
PERNOD-RICARD FF20	2.575	4682329	RI_FP	2,800.00	297,781.29	
PETRO-CANADA	0.290	2684316	PCA_C	41,400.00	1,654,140.27	
PEUGEOT SA FF35	26.946	7103526	UG_FP	10,998.00	497,531.80	
PIN-PRINTEMPS-REDO	15.216	5505072	PP_FP	3,845.00	415,042.66	
PLACER DOME INC	0.071	2691714	PDG_C	52,300.00	657,046.22	
POWER CORP OF CANADA	1.559	2697701	POW_C	20,300.00	625,561.80	
POWER FINANCIAL CORP	2.031	2697864	PWF_C	17,200.00	553,559.56	
PREUSSAG AG NPV	18.652	5666292	TUI_G	9,000.00	185,336.99	
PRUDENTIAL CORP GB	27.212	0709954	PRU_L	128,920.00	1,448,076.72	
PUBLIC POWER CORP	3.216	7268298	PPC_G	39,100.00	890,487.14	
RECKITT BENCKISER PLC	3.795	0727871	RB/_L	46,254.00	856,429.71	
REED INTERNATIONAL	7.750	0730835	REL_L	97,860.00	823,228.99	
RENAULT SA	3.343	4712798	RNO_F	9,497.00	522,851.67	
REPSOL - YPF, SA	89.928	5669354	REP_S	186,600.00	2,562,226.97	
REUTERS GROUP ORD	13.637	0236913	RTR_L	85,787.00	3,164,0/1.97 1,131,189.89 4,009,539.18 727,096.92 3,190,826.37 557,534.92 438,146.30 1,073,212.13 297,781.29 1,654,140.27 497,531.80 415,042.66 657,046.22 625,561.80 553,559.56 185,336.99 1,448,076.72 890,487.14 856,429.71 823,228.99 522,851.67 2,562,226.97 927,879.47 2,056,021.07 1,150,297.92 1,293,361.69	
RHONE POULENC ORD	17.130	4736817	AVE_F	34,437.00	2,056,021.07	
RICOH CO Y50	0.000	6738220	7752_	65,000.00	1,150,297.92	
RIO TINTO PLC	253.288	0718875	RIO_L	79,193.00 1,114.00	1,293,361.69	
ROCHE HLDGS AG CHF	0.292	7108918	RO SW	1,114.00	130,826.09	
ROCHE HLDGS AG GEN	0.059	7110388	ROG V	16,587.00	1,261,983.94	

Investment Desc	Yield	Identifie	r F Ticker	Shares	Cost	Market Value		
		Group - INTERNATIONAL						
	rtfolio - I-QUAN	EAFE QUANTIT	TATIVE PO					
Ins	strument - ICOM	INTERNATION	AL COMMON STO	OCKS				
ROHM CO JPY50 ROYAL BANK OF CANADA ROYAL BK SCOT GBP RWE AG SABMILLER PLC SAINSBURY(J) GBP0. SANDVIK AB SANOFI SYNTHELABO SANYO ELECTRIC CO SAP AG NPV(SWISS C SCHERING AG DEM NP SCHNEIDER ELECTRIC SCOT POWER PLC 0.5 SCOTTISH SOUTHERN SECOM CO Y50 SEVEN-ELEVEN JAPAN SHARP CORP JPY50 SHELL TRANSPORTATION & TRADING	0.000	6747204	6963_ RY_CN	12,200.00	1,654,878.49 4,445,004.83			
ROYAL BANK OF CANADA	1.380	2754383	RY_CN	103,600.00	4,445,004.83			
ROYAL BK SCOT GBP	163.240	0754783	RBS_L	198,639.00	3,768,064.75			
RWE AG	20.236	4768962	RWE_G	72,300.00	4,445,004.83 3,768,064.75 2,283,043.60 643,313.06 685,233.97 568,741.31 1,241,295.43 663,382.56 4,232,258.32			
SABMILLER PLC	8.038	0483548	SAB_L	91,965.00	643,313.06			
SAINSBURY(J) GBP0.	16.077	0767640	SBRY_	145,742.00	685,233.97			
SANDVIK AB	0.560	5963108	SAND_	20,000.00	568,741.31			
SANOFI SYNTHELABO	14.307	5671735	SAN_F	19,920.00	1,241,295.43			
SANYO ELECTRIC CO	0.000	6776769	6764_	162,400.00	663,382.56			
SAP AG NPV(SWISS C	4.560	4846288	SAP_G	29,200.00	4,232,258.32			
SCHERING AG DEM NP	9.312	4845757	SCH_G	35,800.00	1,786,104.10			
SCHNEIDER ELECTRIC	6.144	4834108	SU_FP	12,475.00	552,830.89			
SCOT POWER PLC 0.5	29.283	0690070	SPW_L	175,282.00	1,786,104.10 552,830.89 1,027,106.95 606,986.14 1,353,131.27 1,041,210.28 1,078,153.24			
SCOTTISH SOUTHERN	9.522	0790873	SSE_L	62,507.00	606,986.14			
SECOM CO Y50	0.000	6791591	9735_	32,500.00	1,353,131.27			
SEVEN-ELEVEN JAPAN	0.000	6797179	8183_	32,500.00	1,041,210.28			
SHARP CORP JPY50	0.000	6800602	6753_	85,400.00	1,078,153.24			
SHELL TRANSPORTATION & TRADING	68.146	0803414	SHEL_	640,920.00	4,427,168.40			
SHIN-ETSU CHEMICAL	0.000	6804585	4063_	45,700.00	1,748,990.48			
SHISEIDO CO JPY50	0.000	6805265	4911_	50,000.00	511,374.28			
SIEMENS AG DEM 5.0	17.532	5727973	SIE_G	115,300.00	7,915,616.56			
SINGAPORE AIRLINES	0.164	6811734	SIA_S	65,000.00	397,786.05			
SINGAPORE EXCHANGE LTD	2.265	6303866	SGX_S	311,000.00	212,776.22			
SINGAPORE PRESS HO	1.080	6133966	SPH_S	38,000.00	429,282.63			
SINGAPORE TECH ENG	1.131	6043214	STE_S	194,000.00	185,820.75			
SINGAPORE TELECOMM	0.573	6810753	ST_SP	670,000.00	512,499.35			
SKANDINAVISKA ENSKILDA BAN-A	0.524	4813345	SEBA_	44,600.00	1,078,153.24 4,427,168.40 1,748,990.48 511,374.28 7,915,616.56 397,786.05 212,776.22 429,282.63 185,820.75 512,499.35 455,221.48			
SKY CITY LIMITED	2.196	6823193	SKC_N	569,200.00 62,100.00	1,690,698.17 589,392.93			
SMITHS GROUP PLC	7.041	0818270	SMIN_	62,100.00	589,392.93			
SOCIETE GENERALE	15.212	5966516	GLE_F	13,228.00	743,372.33 298,029.09 1,663,213.65			
SOFTBANK CORP	0.000	6770620	9984_	13,700.00	298,029.09			
SOLVAY SA NPV	8.349	4821100	SOLB_	23.900.00	1,663,213,65			
SONY CORP JPY50	0.000	6821506	6758_	65,252.00	2,730,118.64			
SHARP CORP JPY50 SHELL TRANSPORTATION & TRADING SHIN-ETSU CHEMICAL SHISEIDO CO JPY50 SIEMENS AG DEM 5.0 SINGAPORE AIRLINES SINGAPORE EXCHANGE LTD SINGAPORE PRESS HO SINGAPORE TELECOMM SKANDINAVISKA ENSKILDA BAN-A SKY CITY LIMITED SMITHS GROUP PLC SOCIETE GENERALE SOFTBANK CORP SOLVAY SA NPV SONY CORP JPY50 SPAR HANDELS STATOIL ASA STMICROELECTRONICS NV STOREBRAND ASA NOK SUEZ EUR SUMITOMO MITSUI FINANCIAL	0.000	5106709	SPA_G	200.00	2,730,118.64 3,721.58 3,236,632.03 858,227.31 270,588.68			
STATOIL ASA	0.000	7133608	STL_N	371,900.00	3,236,632.03			
STMICROELECTRONICS NV	1.886	5962332	STM_F	31,997.00	858,227.31			
STOREBRAND ASA NOK	0.001	4852832	STB_N	47,500.00	270,588.68			
SUEZ EUR	35.940	7118047	SZE_F	46,318.00	993,673.79			
SUMITOMO MITSUI FINANCIAL	0.000	6563024	8316_	290.60	993,673.79 1,337,807.87			

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

Investment Desc		Yield	Identifier	F Ticker		Cost	Market Value
	Portfolio		IONAL EAFE QUANTIT INTERNATIONA		COCKS		
UNILEVER ORD 1.4P UNION ELECRTRICA FENOSA SA UNITED OVERSEAS BA UTD UTILITIES ORD VENTURE MFG SGD0.2 VESTAS WIND SYSTEMS A/S VIOHALCO VIVENDI UNIVERSAL EUR VODAFONE GROUP VOEST-ALPINE VOLKSWAGEN AG VOLVO AB-B WIENERBERGER BAUST WPP GROUP YAMANOUCHI PHARM J ZURICH FINANCIAL SERVICES C		1.876 0.000	6927374 5964651 4934611 4834777 0719210 4943402 5497102 4937739 5699373	UNF_S UOB_S UU/_L VMS_S VWS_D BIOX_ EX_FP VOD_L VAST_ VOW_G VOLVB WIE_A WPP_L	65,500.00 115,000.00 81,100.00 23,000.00 73,300.00 35,200.00 39,886.00 4,370,175.00 30,500.00 39,500.00 19,300.00 71,400.00 73,933.00	1,685,816.68 1,018,809.99 779,945.63 744,692.06 196,838.74 1,107,148.52 184,612.76 1,122,995.17 10,653,966.24 1,219,140.75 1,910,264.08 334,123.34 1,824,452.42 719,395.73 771,140.64 552,454.73	
Instrument Total	328				44,727,519.10	512,698,203.88	
	Inst	rument -INT	F INTERNA	TIONAL FUNI	DS		
EAFE QUANTITATIVE - LIQUIDI	TY RESERVES	0.000	IL-QUAN		46,626.54	4,662,654.99	
Instrument Total	1				46,626.54	4,662,654.99	
	Inst	rument -INTI	L WARRAINTERNA	TIONAL WARF	RANT		
SUEZ LYONNAISE DES EAUX STR	IP	895.330	5519299	LYSV_	62,784.00	0.00	
Instrument Total	1				62,784.00	0.00	
Portfolio Total	330				44,836,929.65	517,360,858.87	597,806,312.14

Monthly Market Portfolio					_
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT Portfolio - I-EAFE	INTERNAL EAFE INDEX			
	Instrument - INTF	INTERNATIONAL FUNDS			
EAFE INDEX - LQR INTERNAL EAFE - EQUITIES	0.000 0.000	IL-EAFE IE-EAFE	287,577.32 12,013,409.66	28,757,732.21 1,201,340,966.30	
Instrument Total	2		12,300,986.98	1,230,098,698.51	
Portfolio Total	2		12,300,986.98	1,230,098,698.51	1,410,710,135.44

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FAIRFAX HOLDINGS LTD (JOHN)

EXEDY CORPORATION

FLUGHAFEN WIEN AG

FRASER + NEAVE LTD

Monthly Market Portfolio								
Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value		
	Group - INTERNATI							
	Portfolio - I-EAFEVAI		T GOMMONT GE	no diva				
Instrument - ICOM INTERNATIONAL COMMON STOCKS								
77TH BANK Y50 A P MOLLER MAERSK A/S ABN AMRO HLDGS NV AISIN SEIKI ALLIANCE & LEICESTER ALUMINA LTD AMADA CO Y50 ARUZE CORP ASAHI BREWERIES Y5 ASTRAZENECA GBP 0. BAA ORD GBP1	0.000	6804165	8341	1,900,000.00	10,055,739.42			
A P MOLLER MAERSK A/S	0.013	4253048	MAERS	700.00	2,373,320.94			
ABN AMRO HLDGS NV	39.123	5250769	AABA	683,273.00	13,133,915.25			
AISIN SEIKI	0.000	6010702	7259	699,000.00	8,198,030.53			
ALLIANCE & LEICESTER	47.651	0038614	AL/_L	342,700.00	10,055,739,42 2,373,320.94 13,133,915.25 8,198,030.53 3,663,750.24 6,677,024.47 9,031,851.17 6,695,696.94 3,947,920.74 10,202,075.62 11,477,903.15 11,688,655.86 4,246,531.06			
ALUMINA LTD	0.640	6954985	AWC_A	2,600,000.00	6,677,024.47			
AMADA CO Y50	0.000	6022105	6113_	2,350,000.00	9,031,851.17			
ARUZE CORP	0.000	6126892	6425_	300,000.00	6,695,696.94			
ASAHI BREWERIES Y5	0.000	6054409	2502_	600,000.00	3,947,920.74			
ASTRAZENECA GBP 0.	159.403	0989529	AZN_L	249,100.00	10,202,075.62			
BAA ORD GBP1	410.251	0067340	BAA_L	1,323,000.00	11,477,903.15			
BCO SANTANDER CENTAL HISP	10.674	5705946	SAN_S	1,400,000.00	11,688,655.86			
BEKAERT SA NPV	7.956	5827431	BEKB_	108,090.00	4,246,531.06			
BCO SANTANDER CENTAL HISP BEKAERT SA NPV BHP LIMITED BILLITON PLC BNP PARIBAS BOSKALIS WESTMINSTER BPB ORD 50P BRIT AMER TOBACCO	1.439	6144690	BHP_A	445,000.00	2,084,933.93 5,005,277.38 5,167,836.07 7,674,776.34 4,842,958.20 1,508,639.97			
BILLITON PLC	32.621	0056650	BLT_L	1,000,000.00	5,005,277.38			
BNP PARIBAS	3.031	7309681	BNP_F	100,000.00	5,167,836.07			
BOSKALIS WESTMINSTER	785.741	4113766	BOKC_	322,204.00	7,674,776.34			
BPB ORD 50P	745.560	0068707	BPB_L	1,400,000.00	4,842,958.20			
BRIT AMER TOBACCO	15.108	0287580	BATS_	209,201.00	1,508,639.97			
		0263494	BA/_L	3,850,000.00	15,573,309.14			
CASIO COMPUTER CO CENTRAL FUND CANADA CL A CENTRAL GOLD TRUST CHEUNG KONG(HLDGS)	0.000	6178967	6952_	605,000.00	3,111,113.80			
CENTRAL FUND CANADA CL A	0.190	2183471	CEF	2,000,000.00	9,350,000.00 3,712,503.71 9,063,931.93 3,621,812.74 9,359,607.09			
CENTRAL GOLD TRUST	0.000	2898128	GTU/U	250,000.00	3,712,503.71			
CHEUNG KONG(HLDGS)	0.000	6190273	1_HK	970,000.00	9,063,931.93			
CHEUNG KUNG(HIDGS) CHINA RESOURCES ENTERPRISES CHUGAI PHARMACEUTI	0.043	6972459	291_H	4,840,000.00	3,621,812.74			
CHUGAI PHARMACEUTI	0.007	6196408	4519_	731,500.00	9,359,607.09			
CIE DE ST. GOBAIN	18.618	7380482	SGO F	325 000 00	10 233 707 06			
DAI NIPPON PRINTNG	0.007 18.618 0.000 12.892	6250906	7912_	690,000.00	8,052,783.32			
DAIMLERCHRYSLER AG	12.892	5529027	DCX_G	186,679.00	10,300,289.30			
DSM NV	22.730	5773987	DSMA_	200,000.00	8,352,356.68			
E.ON AG	6.757	4942904	EOA_G	141,000.00	8,052,783.32 10,300,289.30 8,352,356.68 7,182,238.93			

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5,108,371.83

Monthly Market Portfolio						
Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNATI	IONAL				
	Portfolio - I-EAFEVAI	L EAFE VALUE				
	Instrument - ICOM	INTERNATIONAL	COMMON S	TOCKS		
GAMBRO AB A	0.000	5450031	GAMBA	1,683,000.00		
GIORDANO INTL	0.000	6282040	709_H	14,574,000.00		
GKN ORSH 0.5GBP	73,525.723	3064650	GKN_L	2,875,000.00	8,327,070.92	
GREAT EAGLE HOLDINGS LTD	0.000	6387406	41_HK	5,000,000.00	6,781,230.80	
HEIDELBERGER DRUCKMASCHINEN	74.103	5367227	HDD_G	268,763.00	4,518,672.83	
HONG KONG ELECTRIC HKD1	0.000	6435327	6_HK			
IMPERIAL CHEM INDS	66.985	0459497	ICI_L	1,608,964.00		
INTESABCI SPA	2.453	4076836	BIN_I	2,999,999.50	9,893,664.03	
ITO-YOKADO CO JPY5	0.000	6467944	8264_	375,000.00	15,969,402.90	
KINROSS GOLD CORP	0.000	2335681	K_CN	620,000.00	4,544,528.24	
KIRIN BREWERY CO C	0.000	6493745	2503_	340,000.00	3,033,190.07	
KOKUYO CO Y50	0.000	6496506	7984_	780,000.00	7,818,346.95	
MAN AG ORSH NPV	20.117	5563520	MAN_G		4,548,483.33	
MATSUSHITA ELC IND	0.000	6572707	6752_		12,121,972.80	
METSO OYJ	319.618	5713422	MEO1V	800,600.00	7,804,381.02	
MICHELIN (CGDE)	16.346	4588364	ML_FP	280,000.00	10,368,226.75	
MINISTOP CO	0.000	6583851	9946_	490,000.00	6,755,925.45	
MITSUBISHI HVY IND	0.000	6597067	7011_	2,317,000.00	8,943,837.77	
NEWMONT MINING CORP - CHESS	0.194	6509772	NEM_A	4,000,000.00	5,152,186.37	
NIPPON PAINT CO LTD	0.000	6640507	4612_			
NIPPON TEL+TEL CP	0.000	6641373			7,138,411.83	
NISSAN MOTOR CO Y5	0.000	6642860	7201_	800,000.00	4,079,282.33	
NORSK HYDRO AS NOK	0.000	4645805	NHY_N	260,000.00	4,079,282.33 10,394,501.88	
NOVARTIS AG CHF 20	0.383	7103065	NOVN_	290,000.00	11,027,937.73	
NTT DOCOMO INC	0.000	6129277	9437_	6,400.00	16,971,776.85	

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9,039,485.66

8,683,222.25

5,863,276.02

6,483,948.36

4,872,152.27

7,276,681.72

9,547,054.08

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NUTRECO HOLDING

OMRON CORP Y50

OUTOKUMPU OYJ A

PEUGEOT SA FF35

PLACER DOME INC

REPSOL - YPF, SA RIO TINTO PLC

PHILIPS ELECTRONICS

ROCHE HLDGS AG GEN

ROLLS-ROYCE GROUP PLC

OCE NV NLG1

P & O STEAM

SANKYO CO SANKYO CO JPY50

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNATIO	NAL				
	Portfolio - I-EAFEVAL					
	Instrument - ICOM	INTERNATIONAL	COMMON S	STOCKS		
SANTOS NPV(NZ)	0.020	6776703	STO A	3,100,000.00	10,189,925.84	
SCHNEIDER ELECTRIC	3.863	4834108	SU FP	115,000.00	6,097,843.24	
SCOT + NEWCASTLE O	45.775	0783969	SCTN	390,900.00	2,710,593.60	
SCOT POWER PLC 0.5	9.137	0690070	SPW L	1,440,000.00	9,528,829.73	
SEKISUI HOUSE Y50	0.000	6793906	1928_	1,100,000.00	9,250,591.65	
SHISEIDO CO JPY50	0.000	6805265	4911_	775,000.00	8,405,060.26	
SIEMENS AG DEM 5.0	2.174	5727973	SIE G		5,225,011.91	
SUN HUNG KAI PROPE	0.000	6859927	16_HK	1,425,000.00	9,050,106.29	
SUZUKEN COMPANY	0.000	6865560	99 <del>8</del> 7_	87,100.00	9,050,106.29 2,714,889.04 17,118,666.32	
SWISS REINSURANCE	0.094	7189816	RUKN_	190,000.00	17,118,666.32	
SYNGENTA CHF	0.285	4356646	SYNN	125,000.00	6,889,031.27	
TAKEFUJI CORP	0.000	6876067	8564 <u> </u>	157,000.00	6,889,031.27 11,416,159.85	
TELE DANMARK AS	0.000	5698790	TDC_D	235,000.00	8,919,650.05	
TELECOM CORP OF NEW ZEALAND	0.084	6881436	TEL_N	5,306,400.00	12,105,154.51	
TELEFONICA SA	3.683	5732524	TEF_S	924,800.00	10,371,726.65	
TELEKOM AUSTRIA	0.000	4635088	TKA_A	950,000.00	6,117,572.24	
TOKYO BROADCASTING	0.000	6894166	9401_	935,000.00	11,690,799.64 3,705,024.74 5,688,772.18	
TOKYO ELEC POWER Y	0.000	6895404	9501_	150,500.00	3,705,024.74	
TOKYO GAS CO Y50	0.000	6895448	9531_	2,076,000.00	5,688,772.18	
TOMKINS PLC	147.656	0896265	TOMK_	2,300,000.00	5,234,131.92	
TOSTEM INAX HOLDING CORP	0.000	6900212	5938_	743,000.00	10,223,961.02	
TOTAL	14.105	4905413	FP_FP	84,700.00	10,223,961.02 9,322,095.43	
UBS AG-REG	0.661	7126114	UBSN_	300,000.00	14,144,520.40 8,010,043.28	
UFJ HOLDINGS INC	0.000	6335223	8307_	6,275.00	8,010,043.28	
UNICREDITO ITALIAN	11.771	4232445	UC_IM	2,200,000.00	9.772.698.94	
UPM-KYMMENE CORP F	63.607	5051252	UPM1V	625,000.00	9,154,395.23	
UTD UTILITIES 50P	12.693	3338849	UU/A_			
UTD UTILITIES ORD	16.810	0646233	UU/_L	1,025,000.00	8,329,094.63	
VALEO FRF20	12.665	4937579	FR_FP	215,000.00	9,266,302.64	
VODAFONE GROUP	141.039	0719210	VOD_L	7,393,700.00	22,322,591.66	
VOLVO AB-B	0.000	4937739	VOLVB	250,000.00	8,329,094.63 9,266,302.64 22,322,591.66 4,328,022.60	
WEIR GROUP	155.574	0946580	WEIR_	1,750,000.00	6,618,574.77	
TELE DANMARK AS TELECOM CORP OF NEW ZEALAND TELEFONICA SA TELEKOM AUSTRIA TOKYO BROADCASTING TOKYO ELEC POWER Y TOKYO GAS CO Y50 TOMKINS PLC TOSTEM INAX HOLDING CORP TOTAL UBS AG-REG UFJ HOLDINGS INC UNICREDITO ITALIAN UPM-KYMMENE CORP F UTD UTILITIES 50P UTD UTILITIES ORD VALEO FRF20 VODAFONE GROUP VOLVO AB-B WEIR GROUP Instrument Total	110			137,157,111.50	882,582,347.58	
	Instrument -INTF	INTERNAT	TIONAL FUN	IDS		
EAFE VALUE	0.000	IL-EAFEVAL		430,356.54	43,035,654.34	
Instrument Total	1			430,356.54	43,035,654.34	
Portfolio Total	111			137,587,468.04	925,618,001.92	1,164,591,865.81

Group - INTERNATIONAL   Portfolio - I-EAP   EMERGING ANALYST POR INSTRUMENT - COM   COMMON STOCK	00 965,789.00 99 1,357,758.56
Portfolio - I-EAP EMERGING ANALYST POR COMMON STOCK  ASUR ADR AU OPTRONICS CORP - ADR BANCO SANTANDER ADR CHECK POINT SOFTWARE TECH CIA SIDERURGICA NACIONAL ADR CIA TELECOM CHILE-ADR  Portfolio - I-EAP EMERGING ANALYST POR COMMON STOCK  2.715 2639361 ASR 65,000.0 146,649.9 2877149 AUO 146,649.9 2136646 SAN 15,000.0 2181334 CHKP 85,755.0 30,000.0 CIA TELECOM CHILE-ADR 0.675 2213635 CTC 70,000.0	00 965,789.00
ASUR ADR AU OPTRONICS CORP - ADR AU OPTRONICS CORP - ADR BANCO SANTANDER ADR BANCO SANTANDER TECH CIA SIDERURGICA NACIONAL ADR CIA TELECOM CHILE-ADR  2.715 2639361 ASR 65,000.0 146,649.9 2136646 SAN 15,000.0 2181334 CHKP 85,755.0 30,000.0 CIA TELECOM CHILE-ADR 0.675 2213635 CTC 70,000.0	00 965,789.00
CIA TELECOM CHILE-ADR 0.675 2213635 CTC 70,000.0	965,789.00
CIA TELECOM CHILE-ADR 0.675 2213635 CTC 70,000.0	202,702.00
CIA TELECOM CHILE-ADR 0.675 2213635 CTC 70,000.0	99 1.357.758.56
CIA TELECOM CHILE-ADR 0.675 2213635 CTC 70,000.0	316.296.03
CIA TELECOM CHILE-ADR 0.675 2213635 CTC 70,000.0	3,284,510.51
CIA TELECOM CHILE-ADR 0.675 2213635 CTC 70,000.0	382,596.42
CIA VALE DO RIO DOCE - ADR 0.000 2857334 RIO 20,000.0 COMPANHIA BRASILEIRE ADR 0.683 2228532 CBD 65,000.0 COMPANHIA DE BEBIDAS ADR 3.708 2634797 ABV 115,000.0 COPEL ADR 2.096 2209656 ELP 390,000.0 DOCTOR REDDY'S LAB - ADR 0.344 2748881 RDY 15,000.0 EMPRESAS NACIONAL ADR 0.256 2311131 EOC 85,000.0 CBM CANNOL ADR 0.2706 2706042 NIL RV	795,421.59
COMPANHIA BRASILEIRE ADR         0.683         2228532         CBD         65,000.0           COMPANHIA DE BEBIDAS ADR         3.708         2634797         ABV         115,000.0           COPEL ADR         2.096         2209656         ELP         390,000.0           DOCTOR REDDY'S LAB - ADR         0.344         2748881         RDY         15,000.0           EMPRESAS NACIONAL ADR         0.256         2311131         EOC         85,000.0	00 494,138.67
COMPANHIA DE BEBIDAS ADR       3.708       2634797       ABV       115,000.0         COPEL ADR       2.096       2209656       ELP       390,000.0         DOCTOR REDDY'S LAB - ADR       0.344       2748881       RDY       15,000.0         EMPRESAS NACIONAL ADR       0.256       2311131       EOC       85,000.0	00 1,058,849.81
COPEL ADR         2.096         2209656         ELP         390,000.0           DOCTOR REDDY'S LAB - ADR         0.344         2748881         RDY         15,000.0           EMPRESAS NACIONAL ADR         0.256         2311131         EOC         85,000.0	00 2,107,996.33
DOCTOR REDDY'S LAB - ADR       0.344       2748881       RDY       15,000.0         EMPRESAS NACIONAL ADR       0.256       2311131       EOC       85,000.0         TOO MICE WORLD BY ADD       2760243       NILCY       10,000.0	1,834,333.86
EMPRESAS NACIONAL ADR 0.256 2311131 EOC 85,000.	254,766.01
TOO MAG NODII OK ADD 9 706 9769942 NII OK 10 000 (	30 826,873.99
05C MMC NORILSK ADR 2.700 2708243 NILSY 10,800.0	00 216,925.71
LUKOIL HLDGS SPND-ADR 2.391 2537432 LUKOY 33,698.0	00 1,929,875.41
LUKOIL HLDGS SPND-ADR  MOBILE TELESYSTEMS ADR  1.136 2603225 MBT 4,000.0  ORBOTECH LTD 0.000 M75253100 ORBK 4,000.0  PETROLEO BRASILEIRO ADR  PETROLEO BRASILEIRO S.AADR  POSCO-ADR  SK TELECOM CO LTD-ADR  SOCIEDAD QUINICA ADR  SOCIEDAD QUINICA ADR  TELE NORTE LESTE PART ADR  TELE NORTE LESTE PART ADR  TELECENTRO OESTE CELULAR ADR  TELECENTRO OESTE CELULAR ADR  TELEMIG CELULAR - ADR  TEVA PHARMACEUTICAL INDUSTRIES ADR  UNIBANCO - SPONSORED ADR  VALE R DOCE-ADR  VOTORANTIM CELULOSE - ADR  VOTORANTIM CELULOSE - ADR  1.216 2.391 2.537432 LUKOY  33,698.0  4,000.0  1.136 2.603225 MBT 4,000.0  0RBK 4,000.0  0.652 2.683410 PBR.A 210,000.0  149,660.0  0.900 2495648 SKM 58,290.0  0.900 2771122 SQM 13,000.0  13,000.0  29771122 SQM 13,000.0  13,000.0  13,000.0  29771122 SQM 13,000.0  13,000.0  29771122 SQM 13,000.0  13,000.0  13,000.0  29771122 SQM 13,000.0  13,000.0  13,000.0  29771122 SQM 13,000.0  29771124 SQM 13,000.0	00 114,738.03
ORBOTECH LTD 0.000 M75253100 ORBK 4,000.0	00 43,000.00
PETROLEO BRASILEIRO ADR 0.595 2616580 PBR 140,000.0	00 3,662,555.15
PETROLEO BRASILEIRO S.AADR 0.652 2683410 PBR.A 210,000.0	00 4,878,327.03
POSCO-ADR 2.063 2692795 PKX 19,660.0	00 403,423.20
SK TELECOM CO LTD-ADR 0.900 2495648 SKM 58,290.0	00 1,130,243.10
SOCIEDAD QUIMICA ADR 1.200 2771122 SQM 13,000.0	00 256,207.95
SURGUTNEFTEGAZ ADR 0.134 2810144 SGTZY 24,000.0	00 314,976.91
TELE NORTE LESTE PART ADR 1.879 2297930 TNE 85,000.0	00 941,521.08
TELECENTRO OESTE CELULAR ADR         0.852         2298018         TRO         145,000.0           TELEMIG CELULAR - ADR         1.286         2297996         TMB         45,000.0	00 1,074,761.03
TELEMIG CELULAR - ADR 1.286 2297996 TMB 45,000.0	00 885,029.25
TEVA PHARMACEUTICAL INDUSTRIES ADR 0.407 2883878 TEVA 27,000.0	00 926,959.85
UNIBANCO - SPONSORED ADR 2.953 2000815 UBB 85,000.0	00 1,388,969.68
URALSVYAZINFORM ADR 10.341 5779145 URSI\$ 7,000,000.0	00 155,750.00
VALE R DOCE-ADR 0.000 2933900 RIO-P 65,000.0	00 2,130,867.87
VIMPEL COMMUNICATIONS ADR 0.000 2943675 VIP 14,000.0	00 327,028.67
TELEMIG CELULAR - ADR 1.286 2297996 TMB 45,000.0 TEVA PHARMACEUTICAL INDUSTRIES ADR 0.407 2883878 TEVA 27,000.0 UNIBANCO - SPONSORED ADR 2.953 2000815 UBB 85,000.0 URALSVYAZINFORM ADR 10.341 5779145 URSI\$ 7,000,000.0 VALE R DOCE-ADR 0.000 2933900 RIO-P 65,000.0 VIMPEL COMMUNICATIONS ADR 0.000 2943675 VIP 14,000.0 VOTORANTIM CELULOSE - ADR 1.719 2696560 VCP 35,000.0	551,556.90
	99 35,012,047.60
Instrument -ICOM INTERNATIONAL COMMON STOCKS	
ADVANCED INFO SERVICE 0.000 6412591 ADVAN 586,000.0	700,130.65
ADVANCED INFO SERVICE 0.000 6412591 ADVAN 586,000.0 AFRICAN BANK INVESTMENTS LTD 0.003 6040776 ABL S 1,684,600.0	1,338,830.12
ADVANCED INFO SERVICE 0.000 6412591 ADVAN 586,000.0 AFRICAN BANK INVESTMENTS LTD 0.003 6040776 ABL_S 1,684,600.0 AGORA SA 0.000 5618312 AGO_P 12,000.0	,,

Investment Desc	Yield	Identifier F Ti	icker	Shares	Cost	Market Value
G	coup - INTERNAT	IONAL				
Dowtfo	ולה ד האם	EMERGING ANALYST				
Instru	ment - ICOM	INTERNATIONAL COM				
AKBANK T.A.S.  AKSIGORTA  ALIFA SA DE CV SER'  ALUMINUM CORP OF CHINA (CHALCO)  AMBEV3  AMERICA MOVIL SA  ANGLO AMERICAN ORD  ANGLO AMERICAN PLA  ANGLOGOLD LTD ORD  ANTOFAGASTA PLC  ASTRA AGRO LESTARI  BANCO BRADESCO SA  BANGKOK BANK THB10  BANK LEUMI LE-ISRAEL  BANK PEKAO SA ORD  BARLOWORLD LIMITED  BEIJING DATANG POW  BENQ CORP  BEZEQ ISRAEL TELCM  BHARAT HEAVY ELECTRICALS  BIMANTARA CITRA ID  BK HAPOALIM BM ILS  BK OF AYUDHYA THB  BRASIL TELECOM PART SA  BRASIL TELECOM PARTICIPACOES S/A  BRE BANK SA PLN 4.  BRILLIANCE CHINA AUTOMOTIVE  BRITISH AMERICAN TOBACCO BHD  CEMEX SA PTG CERTS  CEMIG CIA ENERG MG  CESKE ENERGETICKE ZAVODY  CESKY TELECOM  CHEIL JEDANG CORP  CHINA MOBILE HK LTD HKD 0.1  CHINA RESOURCES ENTERPRISES  CHINA RESOURCES ENTERPRISES  CHINA STEEL CORP  CHINA STEEL CORP  CHINA UNICOM	0.000	4011127 AK	KBNK	227,941,170.90	551,043.38 245,614.47 538,277.03 389,806.63 652,693.05 1,893,798.22 9,815,541.37	
AKSIGORTA	0.000	4012078 AK	KGRT	135,999,999.99	245,614.47	
ALFA SA DE CV SER'	0.000	2043423 AL	LFAA	345,000.00	538,277.03	
ALUMINUM CORP OF CHINA (CHALCO)	0.000	6425395 26	500_	2,235,700.00	389,806.63	
AMBEV3	498.223	2361932 AM	MBV3	3,000,000.00	652,693.05	
AMERICA MOVIL SA	0.000	2667470 AM	IXL_	3,400,000.00	1,893,798.22	
ANGLO AMERICAN ORD	0.000	6152972 AG	JL_S	650,000.00	9,815,541.37	
ANGLO AMERICAN PLA	0.000	6761000 AM	IS_S	90,000.00	3,091,696.20 1,413,494.85 191,077.14 25,793.94 2,160,788.69	
ANGLOGOLD LTD ORD	0.011	6565655 AN	IG_S	45,000.00	1,413,494.85	
ANTOFAGASTA PLC	98,023.173	0045614 AN	_OTV	28,000.00	191,077.14	
ASTRA AGRO LESTARI	0.000	6092498 AA	ALI_	150,000.00	25,793.94	
BANCO BRADESCO SA	0.000	2074520 BB	BDC4	500,000,000.00	2,160,788.69	
BANGKOK BANK THB10	0.000	6077019 BB	BL/F	103,350.00	223,361.11 837,970.58	
BANK LEUMI LE-ISRAEL	0.140	6076425 LU	JMI_	434,103.00	837,970.58	
BANK PEKAO SA ORD	0.000	5473113 PE	EO_P	31,000.00	739,168.20 812,900.34 856,934.01	
BARLOWORLD LIMITED	0.000	6079123 BA	AW_S	126,000.00	812,900.34	
BEIJING DATANG POW	0.000	6080716 99	91_H	2,540,000.00	856,934.01	
BENQ CORP	0.000	6054465 23	352_	1,416,000.00	1,397,628.20 414,468.07	
BEZEQ ISRAEL TELCM	0.081	6098032 BE	EZQ_	295,140.00	414,468.07	
BHARAT HEAVY ELECTRICALS	0.000	6129523 BH	HEL_	100,000.00	284,554.14	
BIMANTARA CITRA ID	0.000	6100465 BM	ITR_	231,000.00	284,554.14 149,195.93	
BK HAPOALIM BM ILS	0.002	6075808 PC	DLI_	409,137.00	1,050,803.85	
BK OF AYUDHYA THB	0.000	6075949 BA	AY/F	433,000.00	168,425.51	
BRASIL TELECOM PART SA	2.526	2292645 BR	RTP3	100,000,000.00	744,583.72	
BRASIL TELECOM PARTICIPACOES S/A	3.641	2292656 BR	RTP4	25,000,000.00	186,881.01	
BRE BANK SA PLN 4.	0.772	4143053 BR	RE_P	10,000.00	185,699.25	
BRILLIANCE CHINA AUTOMOTIVE	0.007	6181482 11	L14_	3,198,000.00	149,195.93 1,050,803.85 168,425.51 744,583.72 186,881.01 185,699.25 829,701.79 1,710,694.54 3,302,707.45 919,737.10	
BRITISH AMERICAN TOBACCO BHD	0.503	6752349 RO	OTH_	185,000.00	1,710,694.54	
CEMEX SA PTG CERTS	0.000	2406457 CE	EMEX	700,000.00	3,302,707.45	
CEMIG CIA ENERG MG	0.062	2192712 CM	/IG4	93,001,000.00	919,737.10	
CESKE ENERGETICKE ZAVODY	0.000	5624030 CE	EZ C	264,000.00	919,737.10 712,920.19	
CESKY TELECOM	0.000	5272569 SP	 ?TT_	84,000.00	964,631.17 775,088.78	
CHEIL JEDANG CORP	0.000		0104	20,500.00	775,088.78	
CHINA MOBILE HK LTD HKD 0.1	0.000		11_H	2,336,000.00	7,980,035.10	
CHINA RESOURCES CEMENT	0.000			203,000.00	221,915.10 2,216,784.43 1,090,569.62 702,893.23	
CHINA RESOURCES ENTERPRISES	0.005		91 H	2,030,000.00	2,216,784.43	
CHINA RESOURCES LAND	0.000		L09_	9,600,000.00	1,090,569.62	
CHINA STEEL CORP	0.000		3840	1,464,841.91	702,893.23	
CHINA UNICOM	0.022		52_H	1,300,000.00	2,118,930.48	
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Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value			
Group - INTERNATIONAL									
Portfolio - I-EAP EMERGING ANALYST POR Instrument - ICOM INTERNATIONAL COMMON STOCKS									
INSTRUMENT - ICOM  INTERNATIONAL COMMON STOCKS  CIA DE MINAS BUENAVENTURA-B  0.052 2894988 CMB/C 55,000.00 586,171.67  CIA DE MINAS BUENAVENTURA-B  0.052 2894988 CMB/C 55,000.00 586,171.67  CIA DE PETROLEOS DE CHILE  0.000 6195738 506 75,000.00 525,138.86  CIPLA LIMITED  0.000 6099972 CIPLA 37,747.00 678,927.57  COFCO INTERNATIONAL BANK  0.000 6105738 506 H 2,000,000.00 532,126.58  COMMERCIAL INTERNATIONAL BANK  0.000 6243898 CMIB_ 80,000.00 322,147.56  COMMERCIAL INTERNATIONAL BANK  0.000 6225744 2324_ 2,339,100.00 2,017,280.70  CREDICORF LID  1.877 2222878 BAP 40,000.00 393,570.50  DARKOO SHIPBUILDING AMRINE  0.000 6221732 04266 130,400.00 1,035,142.26  DELTA ELECTRONICS INC  0.000 62461734 2324_ 130,400.00 1,035,142.26  DELTA ELECTRONICS INC  0.000 62661734 2388_ 2,42,439,100.00 1,378,334.49  DELTA ELECTRONICS INC  0.000 62661734 2388_ 2,42,139,100.00 1,479,833.49  DELTA ELECTRONICS INC  0.000 62661734 2388_ 2,42,134.64.70 3,401,701.56  DEMANSION DATA HIDDS PLC  0.000 62661734 2388_ 2,42,130.00 0 1,479,833.49  DELTA ELECTRONICS INC  0.000 62661734 2808_ 2,42,130.00 0 1,479,833.49  DELTA ELECTRONICS INC  0.000 62661734 2808_ 2,42,130.00 0 1,479,833.49  DELTA ELECTRONICS INC  0.000 62661734 2808_ 2,42,130.00 0 1,479,833.49  DELTA ELECTRONICS INC  0.000 626661734 ENCO  0.000 626661734 ENCO  0.000 626661734 ENCO  0.000 626661734 ENCO  0.000 1,479,833.49  DELTA ELECTRONICS INC  0.000 1,478,833.49  DELTA ELECTRONICS INC  0.000 1,478,833.49  DELTA ELECTRONICS INC  0.									
CHINATRUST FINANCIAL HOLDING CO.	0.000	6527666 2894988	2891_	1,815,351.11	1,127,728.76				
CIA DE MINAS BUENAVENTURA-B	0.052	2894988	CMB/C	55,000.00	586,171.67				
CIA DE PETROLEOS DE CHILE	0.000	2196026	COPEC	75,000.00	525,138.86				
CIPLA LIMITED	0.000	6099972	CIPLA	37,747.00	678,927.57				
COFCO INTERNATIONAL LTD.	0.000	6105738	506_H	2,000,000.00	532,126.58				
COMMERCIAL INTERNATIONAL BANK	0.000	6243898	CMIB_	80,000.00	342,147.56				
COMPAL ELECTRONICS	0.000	6225744	2324_	2,339,100.00	2,017,280.70				
CREDICORP LTD	1.877	2232878	BAP	40,000.00	393,570.50				
DAEWOO SHIPBUILDING & MARINE	0.000	6211732	04266	130,400.00	1,035,142.26				
DELTA ELECTRONICS INC	0.000	6260734	2308_	2,451,246.70	3,401,701.56				
DIMENSION DATA HLDGS PLC	0.000	6264639	DDT_S	1,500,000.00	1,479,835.48				
DR REDDY'S LABORATORIES	0.000	6410959	DRRD_	16,000.00	300,518.73				
ECI TELECOM ORD IL	3.490	2310150	ECIL	29,113.00	240,248.99				
ELECTRICITY GENRTG	0.065	6304643	EGCOM	86,500.00	120,506.81				
EMPRESAS CMPC S.A.	0.000	2196015	CMPC_	50,000.00	444,888.25				
ENERSIS	0.000	2299453	ENERS	3,250,000.00	435,934.90				
FOMENTO ECON MEXIC	0.000	2242059	FEMSA	500,000.00	1,588,226.27				
FORD OTOMOTIV SAN	0.000	4663562	FROTO	50,000,000.00	236,492.87				
FUBON FINL HOLDING CO.	0.000	6411673	2881_	1,200,000.00	857,257.01				
GAMUDA BERHAD	0.174	6359881	GAM_M	300,000.00	410,938.45				
GEDEON RICHTER RT	0.000	4042387	RICHT	19,000.00	1,083,312.92				
GENTING BERHAD	0.000	6366676	GENT_	640,097.00	1,493,497.90				
GIGABYTE TECHNOLOGY CO.	0.000	6129181	2376_	1,681,966.24	3,025,166.21				
GOLD FIELDS LIMITE	0.000	6280215	GFI_S	200,000.00	2,374,170.13				
GPO FINANCIERO BBV	0.000	2968786	GFBBB	2,900,000.00	2,359,776.04				
GPO IND BIMBO SER'	0.000	2392471	BIMBO	125,000.00	214,629.93				
GRUPO MODELO S.A.	0.000	2380539	GMODE	300,000.00	682,171.58				
GUJARAT AMBUJA CEMENTS LTD	0.000	6100119	YGAMB	65,534.00	261,181.33				
HACI OMER SABANCI HOLDING	0.000	5268568	SAHOL	168,387,171.00	447,825.74				
HANSSEM CO LTD	0.000	6536684	00924	144,000.00	1,125,089.30				
HERO HONDA MOTORS LIMITED	0.000	6327327	HH_IN	47,050.00	195,623.22				
HINDUSTAN LEVER	0.000	6261674	HLVR_	366,000.00	1,442,209.12				
HINDUSTAN PETROLEUM CORP	0.000	6100476	HPCL_	59,000.00	335,466.51				
HOUSING DEVELOPMENT FINANCE	0.000	6171900	HDFC_	100,000.00	707,562.83				
HURRIYET GAZETECILIK	0.000	4445276	HURGZ	71,989,600.00	108,688.84				
HYOSUNG CORPORATION	0.000	6896838	00480	146,640.00	1,443,837.51				
HYUNDAI MARINE AND FIRE INS. CO	0.000	6451077	00145	26,000.00	561,545.92				
HYUNDAI MOTOR CO K	0.000	6451055	00538	99,116.00	1,950,615.23				
ICICI BANK LTD	0.000	6100368	ICICI	231,000.00	661,888.17				
				,					

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAL				
P	ortfolio - I-EAP		ALYST POR			
Т	nstrument - TCOM	TNTERNATIONA		TOCKS		
IDB HOLDING CORP O IMPALA PLATINUM HL INFOSYS TECHNOLOGIES LTD INVENTEC CO LTD IOI CORPORATION BERHAD IOI OLEOCHEMICAL INDUSTRIES ISRAEL CORP ORD SH JSC NORILSK NICEL KASIKORNBANK KEUMKANG KRW5000 KGHM POLSKA MIEDZ KOC HOLDING KOMERCNI BANKA KOOKMIN BANK KRW50 KOOR INDS ORD ILSO KOREA ELEC POWER K KOREA TELECOM FREETEL KRUNG THAI BANK PUB CO - FOREIG	0.000	6456726	IDBH_ IMP_S	50,790.00 35,000.00 15,777.00 2,035,000.00 553,180.00 45,965.00 6,048.00 40,000.00 15,000.00 15,000.00 62,000.00 36,735,544.80 20,000.00 196,949.00 781.00 166,000.00 64,400.00 51,395.00 1,541,000.00 754,000.00 58,029.00 38,000.00 172,860.00 7,000.00 2,146,000.00 95,000.00 1,064,505.00 1,120,000.00 560,832.00 85,046.00 415,370.00 530,000.00 559,356.00 12,746,008.00 28,000.00 1,70,000.00 3,000,000.00 3,000,000.00 1,100,000.00	1,321,928.63	
IMPALA PLATINUM HL	0.000	6457804	IMP_S	50,790.00 35,000.00	1,655,355.88	
INFOSYS TECHNOLOGIES LTD	0.000	6205122	INFO_	15,777.00	1,106,782.84	
INVENTEC CO LTD	0.002	6459930	2356_	2,035,000.00	1,161,754.37	
IOI CORPORATION BERHAD	0.011	6464514	IOI_M	553,180.00	416,482.43	
IOI OLEOCHEMICAL INDUSTRIES	0.475	6668446	1010_	45,965.00	28,868.20	
ISRAEL CORP ORD SH	0.000	6889678	ILCO_	6,048.00	654,832.37	
JSC NORILSK NICEL	97.927	7131431	GMKN\$	40,000.00	751,500.00	
KASIKORNBANK	0.000	6888794	KBANK	467,800.00	566,602.38	
KEUMKANG KRW5000	0.003	6490917	00238	15,000.00	1,112,041.02	
KGHM POLSKA MIEDZ	0.000	5263251	KGH P	62,000.00	277,193.17	
KOC HOLDING	0.000	4491484	KCHOL	36,735,544.80	340,363.28	
KOMERCNI BANKA	0.000	4519449	KOMB	20,000.00	1,471,016.05	
KOOKMIN BANK KRW50	0.000	6419365	06000	196,949.00	5,265,852.53	
KOOR INDS ORD ILSO	0.005	6481698	KOR I	781.00	16,755.80	
KOREA ELEC POWER K	0.000	6495730	01576	166,000.00	2,998,071.23	
KOREA TELECOM CORPORATION	0.000	6505316	03020	64,400.00	2,476,810.00	
KOREA TELECOM FREETEL	0.002	6201421	03290	51,395.00	1,302,876.36	
KRUNG THAI BANK PUB CO - FOREIG	N 0.053	6492838	KTB/F	1,541,000.00	400,172.74	
LAND + HOUSES THBH	0.000	6581930	LH/F	754,000.00	184,648.14	
LARSEN & TOUBRO LIMITED	0.000	6100164	LT IN	58,029.00	223,168,80	
LARSEN + TOUBRO GDR	3.494	4544344	LTO L	38,000.00	430,350.00	
LG CABLE +MCHY KSW	0.005	6375780	00626	172,860.00	1,656,339.99	
LG ELECTRONICS/NEW	0.000	6520739	06657	7,000.00	205.032.69	
LITE-ON TECHNOLOGY CORP	0.098	6519481	2301	2.146.000.00	1.752.604.50	
LUKOTI-US\$	83.871	4560588	I KOHS	95.000.00	1.582.700.00	
MAHANAGAR TELEPHONE NIGAM	0.000	6117807	ZMTNI	92.000.00	253.157.27	
MALAKOFF BERHAD	0.000	6555924	MAT, M	1.064.505.00	867.507.29	
KRUNG THAI BANK PUB CO - FOREIG LAND + HOUSES THBH LARSEN & TOUBRO LIMITED LARSEN + TOUBRO GDR LG CABLE +MCHY KSW LG ELECTRONICS/NEW LITE-ON TECHNOLOGY CORP LUKOIL-US\$ MAHANAGAR TELEPHONE NIGAM MALAKOFF BERHAD MALAYAN BANKING BERHAD MALAYSIA INTL SHIPPING-FRGN MALAYSIAN PACIFIC INDUSTRIES	0.025	6556325	MAY M	1 120 000 00	2 463 739 40	
MALAYSTA INTL SHIPPING-FRGN	0.012	6558031	MISE	560.832.00	1.010.388.19	
MALAYSTAN PACTETC INDUSTRIES	0.012	6556693	MPT M	85 046 00	275 773 15	
	0 000	4577469	MATAW	415 370 00	1 638 873 18	
MAYIS COMMINICATIONS BHD	0.600	6530523	PIXIII	530 000 00	683 211 84	
METRO CASH + CARRY	0 429	6526986	MTC S	559.356.00	209.632.25	
MATAV RT MAXIS COMMUNICATIONS BHD METRO CASH + CARRY MIGROS TRL1000 MOBINIL-EGYPTIAN MOBILE SERV MOL MAGYAR OLAJ-EX GAZIPARI MOSENERGO MTN GROUP LIMITED	0.125	4593034	MTGRS	12.746.008.00	137,407,02	
MORINIIEGYPTIAN MORILE SERV	0.000	6103925	EMDN	28 000 00	412 226 16	
MOI MAGYAR OLAJ-EX GAZIDART	0.038	4742494	MOI H	70 000 00	1 110 294 05	
MOSENERGO	27 295		MSNG\$	3 000 000 00	112 418 54	
MTN CROID LIMITED	0 000	6563206	MSNG\$ MTN_S	3,000,000.00 1,100,000.00	1 120 576 62	
HIM OVOOL HIMITIPD	0.000	0303200	1.1111 P	1,100,000.00	1,130,370.03	

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

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Group	- INTERNAT	TONAT.				
Portfolio	- I-EAP	EMERGING ANA	LYST POR			
Instrument	- ICOM	INTERNATIONA	L COMMON S	250,000.00 170,240.00 170,240.00 151,500.00 398,000.00 120,109.00 153,000.00 532,700.00 5,409,393.00 26,251.00 950,000.00 14,000.00 28,000.00 1,179,745.00 246,400,000.00 24,536,648.00 2,578,431.20 1,300,000.00 2,601,093.60 490,377.00 70,000.00 160,000,000.00 280,000.00 3680,000.00 3680,000.00 3680,000.00 280,000.00 300,000.00 280,000.00		
Instrument  SASOL NPV  SATYAM COMPUTER SERVICES  SEMEN GRESIK(PERS)  SHIN CORPORATION PCL-FOR  SHINHAN FINANCIAL GROUP LTD  SIAM CEMENT CO THB  SIAM COMMERCIAL BK  SINOPAC HOLDINGS  SK TELECOM CO LTD  STANDARD BANK  STATE BK OF INDIA GDR  SUN PHARMACEUTICAL INDUSTRIES  SUN PHARMACEUTICAL NPV - PREFERRED  SURGUTNEFTEGAZ-\$US  T IS BANKASI SER C  T.GARANTI BANASI T  TAIWAN CELLULAR CORP  TAIWAN SECOM  TAIWAN SEMICONDUCTOR MANUFACTURING  TANJONG PLC  TATA MOTORS LTD  TELE NORTE LESTE PART  TELEFONOS DE MEXIC  TELEFONOS DE ME						
SASOL NPV	0.000	6777450	SOL_S	250,000.00	2,587,190.30	
SATYAM COMPUTER SERVICES	0.000	6241858	SCS_I	170,240.00	451,603.98	
SEMEN GRESIK(PERS)	0.000	6795236	SMGR_	151,500.00	168,584.26	
SHIN CORPORATION PCL-FOR	0.000	6397546	SHIN/	398,000.00	376,490.81	
SHINHAN FINANCIAL GROUP LTD	0.000	6397502	05555	120,109.00	1,141,695.50	
SIAM CEMENT CO THB	0.000	6609906	SCC/F	153,000.00	300,186.96	
SIAM COMMERCIAL BK	0.000	6889935	SCB/F	532,700.00	484,098.27	
SINOPAC HOLDINGS	0.000	6525875	2890_	5,409,393.00	2,345,086.30	
SK TELECOM CO LTD	0.000	6224871	01767	26,251.00	4,310,751.72	
STANDARD BANK	0.000	6108005	SBK_S	950,000.00	3,009,774.58	
STATE BK OF INDIA GDR	1.048	5131091	SBID_	18,600.00	135,780.00	
SUN PHARMACEUTICAL INDUSTRIES	0.000	6582483	SUNP_	14,000.00	87,109.84	
SUN PHARMACEUTICAL NPV - PREFERRED	10.967	6581145	65811	28,000.00	0.00	
SURGUTNEFTEGAZ-\$US	5.498	4851732	SNGS\$	1,179,745.00	368,781.79	
T IS BANKASI SER C	0.000	4869939	ISCTR	246,400,000.00	618,796.14	
T.GARANTI BANASI T	0.000	4361617	GARAN	204,536,648.00	314,652.44	
TAIWAN CELLULAR CORP	0.000	6290496	3045_	2,578,431.20	2,512,428.24	
TAIWAN SECOM	0.000	6877811	9917_	1,300,000.00	975,730.33	
TAIWAN SEMICONDUCTOR MANUFACTURING	0.000	6889106	27933	2,601,093.60	4,219,531.03	
TANJONG PLC	0.000	6872526	TJN_M	490,377.00	845,273.95	
TATA MOTORS LTD	0.000	6101509	TELCO	70,000.00	103,591.86	
TELE NORTE LESTE PART	0.170	2292719	TNLP3	160,000,000.00	1,959,950.23	
TELEFONOS DE MEXIC	0.000	2881689	TELME	3,680,000.00	5,985,408.31	
TELEFONOS DE MEXICO SA-SER A	0.297	2881731	TELME	825,000.00	956,946.98	
TELEKOMUNIKACJA	0.437	5551611	TPSD_	40,000.00	128,000.00	
TELEKOMUNIKAYA POL	0.000	5552551	TPS_P	280,000.00	1,134,880.26	
TELESP CELULAR PAR	51.770	2292690	TSPP4	300,000,000.00	463,892.15	
TELKOM SOUTH AFRICA LTD	0.029	6588577	TKG_S	77,000.00	270,178.82	
TEMPO SCAN PACIFIC TBK/PT	0.000	6881953	TSPC_	90,000.00	78,752.44	
TENARIS SA	0.040	2172402	TS_AF	215,121.00	426,857.89	
TEVA PHARMA IND IL	0.000	6882172	TEVA_	75,180.00	1,471,042.60	
THAI UNION FROZEN PROD-FOREI	0.157	6422716	TUF/F	269,130.00	77,746.71	
THE GRANDE HOLDINGS LTD	0.000	6381260	186 н	1,000,000.00	1,250,664.73	
THAT ONTON PROJENT PRODEFORES THE GRANDE HOLDINGS LTD FINGYS HLDG CO FISCO FINANCE PCL - FOREIGN FOFAS OTOMOBIL FAB FUPRAS-TURKIYE PETROL RAFINE UNIFIED ENERGY SYSTEMS UNIPETROL	0.001	6903556	322_H	7,668,000.00	1,611,942.47	
TISCO FINANCE PCL - FOREIGN	0.000	6892858	TISCO	588,000.00	452,969.97	
TOFAS OTOMOBIL FAB	0.000	4894210	TOASO	199,999,999.81	225,469.29	
TUPRAS-TURKIYE PETROL RAFINE	0.000	4907572	TUPRS	36,000,000.00	361,496.54	
UNIFIED ENERGY SYSTEMS	12.078	4889335	EESRS	5,000,000.00	722,509.54	
INT DETROI.	0 000	5297294	IINTP	224 928 00	335 726 15	

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Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Grou	p - INTERNATI	ΓΟΝΆΤ				
	Portfolio	-	EMERGING ANA	LYST POR			
	Instrumen		INTERNATIONA		TOCKS		
UNITED MICROELECTRONICS		0.000	6916628	73850	2,895,016.00	3,434,037.54	
WALMEX V		0.009	2135212	WALME	600,000.00	1,502,751.80	
WIPRO		0.001	6206051	WPRO_	13,801.00	280,601.14	
YUKOS - \$US		290.798	5110863	YUKO\$	209,193.99	2,448,812.48	
Instrument Total	202			2,	730,553,328.54	227,485,050.59	
	Ins	trument -INTE	: INTERNA	TIONAL FUND	DS		
EMERGING ANALYST-LIQUIDITY	RESERVES	0.000	IL-EAP		93,076.44	9,307,644.67	
Instrument Total	1				93,076.44	9,307,644.67	
Portfolio Total	234			2,	739,767,257.99	271,804,742.86	375,532,609.17

Investment Desc	Yield	Identifier	r F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAT.				
	Portfolio - T-PAN	INTERNAL EAR	FE TOPDOW			
	MOLLER MAERSK A/S  MOLLER MAERSK A/S  MOLLER MAERSK A/S  O.000  NV  4.300  IANZ AG NPV(REG  2.382  IED IRISH BANKS  6.362  IC GENERALI SPA  RAZENECA GBP 0.  CLAYS PLC ORD G  ER AG COM NPV  PARIBAS  HLER-UDDEHOLM A  AMOCO  GROUP  ON INC JPY50  ITALAND LIMITED  LITALAND LIMITED  LISBERG A/S  REFOUR EUR 2.5  REFOUR EUR 2.5  REFEUR SEMICONDUCTOR  UNG KONG (HLDGS)  VALE DO RIO DO  Y DEVELOPMENTS  DIT SUISSE GROUP  MLERCHRYSLER AG  ISCO A/S  SKE BANK  GROUP HOLDINGS  MACECHER SPANK  GROUP HOLDINGS  NORSKE BANK NO  1.2040  MORSKE BANK NO  NORSKE BANK NO  O.813  TSCHE TELEKOM D  GEO ORD GBP 28.  N AG  T JAPAN RAILWAY  O.011  CTRABEL ORD NPV  SPA  20.160  TIS  GHAFEN WIEN AG  11,336.316  TIS  ORSH 0.5GBP  63,776.804			OCKS		
	111001 40110 10011		001111011 011	30115		
A P MOLLER MAERSK A/S	0.000	4253048	MAERS	529.00	2,525,067.97	
AEGON NV	4.300	5927375	AGN_N	18,523.00	2,525,067.97 715,133.42	
ALLIANZ AG NPV(REG	2.382	5231485	ALV_G	9,500.00 497,464.00 22,275.00 65,334.00 256,040.00	2,586,325.08	
ALLIED IRISH BANKS	6.362	0019783	ALBK_	497,464.00	5,023,169.33	
ASSIC GENERALI SPA	1.681	4056719	G_IM	22,275.00	572,623.94	
ASTRAZENECA GBP 0.	285.361	0989529	AZN_L	65,334.00	2,428,919.26	
BARCLAYS PLC ORD G	6.844	3134865	BARC_	256,040.00	1,614,543.87	
BAYER AG COM NPV	4.850	5069211	BAY_G	25,500.00	1,614,543.87 1,062,326.04 885,754.62 625,738.19 5,507,129.66 1,608,236.05 1,728,924.45 896,190.79 295,775.97 964,330.49	
BNP PARIBAS	3.822	7309681	BNP_F	24,624.00	885,754.62	
BOEHLER-UDDEHOLM A	4.710	4121305	BOEH_	15,000.00	625,738.19	
BP AMOCO	6.096	0798059	BP/_L	742,115.00	5,507,129.66	
BT GROUP	7.084	3091357	BT/A_	200,304.00	1,608,236.05	
CANON INC JPY50	0.009	6172323	7751_	65,000.00	1,728,924.45	
CAPITALAND LIMITED	1.118	6309303	CAPL_	631,469.00	896,190.79	
CARLSBERG A/S	0.311	4169219	CARLB	7,400.00	295,775.97	
CARREFOUR EUR 2.5	1.854	5641567	CA_FP	16,848.00	964,330.49	
CHARTERED SEMICONDUCTOR	0.000	6180917	CSM_S	301,834.00	964,330.49 755,413.30 682,926.32 0.00 1,833,354.29 949,566.60 3,371,008.76 1,770,876.93 601,763.75 1,414,017.79 3,736.406.99	
CHEUNG KONG(HLDGS)	0.000	6190273	I_HK	62,000.00	682,926.32	
CIA VALE DO RIO DO	0.000	9993145	VALE_	8,684.00	1 022 254 20	
CITY DEVELOPMENTS	0.429	6197928	CIT_S	407,300.00	1,833,354.29	
CREDIT SUISSE GROUP	0.1/8	7171589	CSGN_	20,883.00	949,566.60	
CKH	2.550	0182704	CKH_I	250,583.00	3,3/1,008./6	
DANIERCHRISLER AG	10.258	5529027	DCX_G	25,500.00	1,//0,8/0.93	
DANGKE DANK	0.403	4155586 4588825	DCO_D	126,000.00	001,763.75	
DANSKE BANK	0.561	6175203	DBS_S	120,000.00	2 726 406 00	
DEI HYTZE-IE I TOM M	2.040	4262118	DES_S DELB_	26 090 00	3,736,406.99 1,518,024.11	
DEN MODGRE BYNK MO	0.040	4263304	DNB N	197 000 00	811,223.34	
DEN NORSKE BANK NO	0.013	5750355	DNB_N DBK_G	10,500.00	665,174.76	
DEUISCHE BANK AG O	2.407	5842359	DEK_G	63,300.00	2 908 340 22	
DIACEO ODD CRD 28	6 235	0237400	DIE_G	84 362 00	846 695 96	
F ON AC	Q 521	4942904	EOV C	84,362.00 22,400.00	1 205 422 74	
FACT TADAN PATIWAV	0.521	6298542	9020	309 00	1 679 776 91	
ELECTRAREL ORD NOV	5 490	4294791	ELEB	309.00 24,800.00	6 202 914 71	
ENT SDA	20 160	7145056	ENI I	64 500 00	747 769 60	
ERSTE BANK DER OESTER SPARK	1 596	5289837	DESC_	42.400.00	747,769.60 2,273,847.93 757,238.63 8,566,101.60 453,733.72	
FLUGHAFEN WIEN AG	11.336.316	4359690	FLUG_	19,601.00	757,238.63	
FORTIS	26.477	7266139	FORB	298,487.00	8,566,101,60	
GKN ORSH 0.5GBP	63.776.804	3064650	GKN L	42,431.00	453.733.72	
31311 0.3321	03,773.001	3001030	0101_1	12,131.00	155,755.72	

Investment Desc 	Yield 	Identifier 	F Ticker	Shares	Cost	Market Value			
Group - INTERNATIONAL									
	Portfolio - I-PAN		E TOPDOW						
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 WHAMPOA INDEPENDENT NEWS & MEDIA ING GROEP NV NLG1 INTERBREW IRISH LIFE & PERMANENT ISS INTERNATIONAL KBC BANKVERZEKERIN KEPPEL CORP ORD SG KERRY GROUP PLC-A L''OREAL FRF10 LLOYDS TSB GROUP O MATSUSHITA ELC IND MAYR-MELNHOF KARTO MITSUBISHI TOKYO F JPY50000 MIZUHO 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 ORKLA ASA NWKR 6.2 OVERSEAS CHINESE BANKING CORP PHILIPS ELECTRONICS	Instrument - ICOM	INTERNATIONA	L COMMON ST	OCKS					
GLAXOSMITHKLINE	5.594	0925288	GSK_L	230,279.00 52,956.00	5,296,791.48				
GPE BRUX LAMBERT	3.020	7097328	GBL_B	52,956.00	2,446,772.54				
GROUP DANONE ORD	2.241	5981810	BN_FP	5,831.00	747,235.07				
HANG SENG BANK HK	0.745	6408374	11_HK	33,800.00	421,926.71				
HAW PAW CORP LTD S	2.112	6415523	HPAR_	17,159.00	33,668.22				
HITACHI Y50	0.008	6429104	6501_	380,000.00	3,640,545.01				
HONDA MOTOR CO COM	0.007	6435145	7267_	92,600.00	3,134,644.60				
HONG KONG ELECTRIC HKD1	0.000	6435327	6_HK	122,000.00	5,296,791.48 2,446,772.54 747,235.07 421,926.71 33,668.22 3,640,545.01 3,134,644.60 390,526.60 3,298,820.82 655,574.26 1,021,733.98 1,164,320.52 2,601,360.43 1,261,382.00 458,963.13 6,118,670.93 592,651.92 932,857.58 447,798.63 1,950,096.13 4,870,895.67 761,315.45 6,402,421.75 5,364,704.60 650,776.30 1,887,967.69 2,530,596.42 16,472,410.26				
HSBC HOLDINGS ORD	10.806	0540528	HSBA_	330,611.00	3,298,820.82				
HUTCHISON WHAMPOA	0.389	6448068	13_HK	68,000.00	655,574.26				
INDEPENDENT NEWS & MEDIA	6.766	0461481	INWS_	266,112.00	1,021,733.98				
ING GROEP NV NLG1	8.342	7154182	INGA_	35,265.00	1,164,320.52				
INTERBREW	1.475	4755317	INTB_	78,059.00	2,601,360.43				
IRISH LIFE & PERMANENT	5.988	0467865	IPM_I	133,281.00	1,261,382.00				
ISS INTERNATIONAL	0.116	5952816	ISS_D	8,100.00	458,963.13				
KBC BANKVERZEKERIN	3.883	4497749	KBC_B	124,533.00	6,118,670.93				
KEPPEL CORP ORD SG	1.023	6490263	KEP_S	268,100.00	592,651.92				
KERRY GROUP PLC-A	1.270	0490656	KYG_I	74,102.00	932,857.58				
L''OREAL FRF10	1.241	4057808	OR_FP	9,268.00	447,798.63				
LLOYDS TSB GROUP O	13.666	0870612	LLOY_	179,923.00	1,950,096.13				
MATSUSHITA ELC IND	0.000	6572707	6752_	233,000.00	4,870,895.67				
MAYR-MELNHOF KARTO	2.646	4563640	MAYR_	15,900.00	761,315.45				
MITSUBISHI TOKYO F JPY50000	0.004	6335171	8306_	434.00	6,402,421.75				
MIZUHO FINANCIAL GROUP	0.008	6591014	8411_	536.00	5,364,704.60				
MUNCHENER RUCKVS	1.628	5294121	MUV2_	3,100.00	650,776.30				
NESTLE SA CHF	1.832	7123870	NESN_	10,718.00	1,887,967.69				
NIPPON TEL+TEL CP	0.000	6641373	9432_	267.00	2,530,596.42				
NOKIA(AB)OY EUR0.2	3.247	5902941	NOK1V	1,183,976.00	16,472,410.26				
NOMURA HOLDINGS, INC.	0.007	6643108	8604	221,000.00	4,149,560.04				
NORSK HYDRO AS NOK	0.000	4645805	NHY N	63,980.00	2,710,407.14				
NORSKE SKOGINDUSTRIER ASA	0.710	7070396	NSG N	26,435.00	400,663.30				
NOVARTIS AG CHF 20	0.310	7103065	NOVN	76,799.00	2,812,071.77				
NOVO NORDISK A/S-B	0.253	7077524	NOVOB	118,285.00	2,833,243.79				
NOVOZYMES A/S-B	0.176	4658535	NZYMB	15,000.00	1,887,967.69 2,530,596.42 16,472,410.26 4,149,560.04 2,710,407.14 400,663.30 2,812,071.77 2,833,243.79 175,584.54 4,788,089.02 4,069,913.60 952,173.87 2,866,072.25 983,978.14				
OEST ELEKTRIZITATS	1.702	4661607	OEEW	35,600.00	4,788,089.02				
OMV AG AUSH100	3.737	4651459	OMV A	47,500.00	4,069.913.60				
ORKLA ASA NWKR 6.2	0.343	5459715	ORK N	52,600.00	952,173.87				
OVERSEAS CHINESE BANKING CORP	0.745	6663689	OCBC	422,460.00	2.866.072.25				
PHILIPS ELECTRONICS	7.885	5986622	PHIA	29,037.00	983.978.14				

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Grou	p - INTERNAT	TONAL				
		INTERNAL EAF	E TOPDOW			
		INTERNATIONA		OCKS		
RHONE POULENC ORD ROCHE HLDGS AG GEN ROYAL BK SCOT GBP ROYAL DUTCH PETROL SAMPO-LEONIA INSURANCE COMPANY PLC	1.684	4736817	AVE_F	14,561.00 22,050.00 64,454.99 33,515.00 85,250.00 9,974.00 8,100.00 216,000.00 18,300.00 473,300.00 177,200.00 1,012,800.00 2,684,300.00 34,831.00 74,100.00	865,048.29	
ROCHE HLDGS AG GEN	0.263	7110388	ROG_V	22,050.00	2,067,390.63	
ROYAL BK SCOT GBP	8.878	0754783	RBS_L	64,454.99	983,361.38	
ROYAL DUTCH PETROL	5.249	5202704	RDA_N	33,515.00	2,032,768.04	
SAMPO-LEONIA INSURANCE COMPANY PLC	6.787	5226038	SAMAS	85,250.00	558,810.28	
SANOFI SYNTHELABO	1.774	5671735	SAN_F	9,974.00	323,776.87	
SAP AG NPV(SWISS C	0.565	4846288	SAP_G	8,100.00	1,048,448.22	
SHELL TRANSPORTATION & TRADING	6.635	0803414	SHEL	216,000.00	1,770,024.78	
SANOFI SYNTHELABO SAP AG NPV(SWISS C SHELL TRANSPORTATION & TRADING SIEMENS AG DEM 5.0	2.741	5727973	SIE_G	18,300.00	983,600.85	
SINGAPORE AIRLINES	0.278	6811734	SIA_S	473,300.00	3,565,994.70	
SINGAPORE PRESS HO	1.834	6133966	SPH S	177,200.00	2,279,492.05	
SINGAPORE TECH ENG	1.921	6043214	STE_S	1,012,800.00	1,345,856.07	
SINGAPORE TELECOMM	0.973	6810753	ST SP	2,684,300.00	3,091,122.22	
SOLVAY SA NPV	3.301	4821100	SOLB	34,831.00	2,068,895.15	
SONY CORP JPY50	0.006	6821506	6758	74,100.00	3,435,310.77	
STORA ENSO OY J-R	6.700	5072673	STERV	84,800.00	1,018,910.48	
STOREBRAND ASA NOK	0.382	4852832	STB N	66,600.00	474,394.54	
SUEZ EUR	5.620	7118047	SZE F	15,240.00	472,543.18	
SUMITOMO MITSUI FINANCIAL	0.004	6563024	8316	488.00	6,252,504.09	
SUN HUNG KAI PROPE	0.000	6859927	16 HK	68,000.00	636,214.67	
SWISS REINSURANCE	0.076	7189816	RUKN	5,502.00	500,455.81	
SWISSCOM AG CHF25(	2.577	5533976	SCMN	1.673.00	570,682.49	
TAKEDA CHEM INDS J	0.015	6870445	4502	96.000.00	3.510.375.03	
TELE DANMARK AS	0.000	5698790	TDC D	31,100.00	1,896,301.90	
TELECOM ITALIA MORILE	5.330	4876746	TTM T	92.500.00	319.167.23	
TELENOR ASA	0.023	4732495	TEL N	421.098.00	1.798.238.68	
TELIASONERA	0.147	5978384	TLSN	463.148.00	7.932.289.27	
TESCO PLC	4.445	0884709	TSCO	310.301.00	885,740.68	
TT AUTOMOTIVE LTD	0.000	3067529	65257	29.590.00	0.00	
TIETOENATOR CORP OYJ	3.664	5479702	TIE1V	46.010.00	1.366.746.04	
TOKYO ELEC POWER Y	0.000	6895404	9501	116.500.00	2.746.241.65	
TOMRA SYSTEMS ASA	0.000	4730875	TOM N	42 750 00	673 127 39	
TOTAI.	17 786	4905413	47 <u>-</u> 1101	17 456 00	1 688 951 89	
TOYOTA MOTOR CORP	0.010	6900643	7203	2,884,300.00 34,831.00 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 92,500.00 421,098.00 463,148.00 310,301.00 29,590.00 46,010.00 116,500.00 42,750.00 17,456.00 287,700.00 47,773.00 60,388.00 122,000.00 10,966.00 419,726.00	8.454.596.09	
IIBS AG-REG	0.010	7126114	IIBSN	47 773 00	2 224 757 63	
IICB ORD BEF	2 531	5596991	IICB B	60 388 00	2 311 054 53	
IINICREDITO TTALIAN	14 844	4232445	TIC TM	122 000 00	543 558 29	
INITERVED NV CERT	4 221	5640898	OC_TI	10 966 00	640 093 17	
SAP AG NPV(SWISS C SHELL TRANSPORTATION & TRADING SIEMENS AG DEM 5.0 SINGAPORE AIRLINES SINGAPORE PRESS HO 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 CHEM INDS J TELE DANMARK AS TELECOM ITALIA MOBILE TELENOR ASA TELLASONERA TESCO PLC TI AUTOMOTIVE LTD TIETOENATOR CORP OYJ TOKYO ELEC POWER Y TOMRA SYSTEMS ASA TOTAL TOYOTA MOTOR CORP UBS AG-REG UCB ORD BEF UNICREDITO ITALIAN UNILEVER NV CERT. UNITED OVERSEAS BA	2.431	6916781	IIUB G	419 726 00	2 765 689 94	
ONITED OVERSEAS DA	4.007	0910/01	د_طالال	419,720.00	2,705,005.04	

Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value			
Group - INTERNATIONAL										
		lio - I-PAN	INTERNAL EAF	WOODON F						
		Instrument - ICOM INTERNATIONAL COMMON STOCKS								
UPM-KYMMENE CORP F		101.148	5051252	UPM1V	133,960.00	1,812,224.32				
VA TECHNOLOGIE AG		2.462	4921635	VATC_	18,900.00	1,068,056.72				
VESTAS WIND SYSTEMS A/S		0.132	5964651	VWS_D	20,000.00	619,920.48				
VIVENDI UNIVERSAL EUR		6.544	4834777	EX_FP	11,615.00	481,942.91				
VODAFONE GROUP		252.487	0719210	VOD_L	2,350,520.00	7,997,857.34				
WIENERBERGER BAUST		3.929	5699373			2,946,133.26				
ZURICH FINANCIAL SERVICES	S CHF10	0.454	5983816	ZURN_	3,287.00	1,579,272.57				
Instrument Total	124				20,720,679.99	267,698,916.72				
	:	Instrument -INTF	' INTERNA	TIONAL FUNI	OS					
PANAGORA - LQR		0.000	IL-PAN		23,098.79	2,309,879.37				
Instrument Total	1				23,098.79	2,309,879.37				
Portfolio Total	125				20,743,778.79	270,008,796.09	275,562,433.45			
Group Total	1,035			9	,146,297,180.02	9,154,671,578.38	11,465,956,668.05			
Grand Total	9,206			44	,032,933,567.03	44,911,359,651.24	52,845,202,810.39			