Investment Desc	Rating Coupon Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group - LIQUI Portfolio - LQR	DITY RESERVES LIQUIDIT					
	Instrument - CP			vr R (DISCOUNT	1		
	IIIstiument - CP	COMMERCI	AL PAPE	K (DISCOUNT	,		
AEGON N.V.	0.0000 1.325	0076C3N63		01/06/2003	20,000,000.00	19,996,333.33	19,996,333.33
B.P. AMERICA INC.	0.0000 1.204	05563BN25		01/02/2003	25,000,000.00	24,999,166.66	24,999,166.66
CARGIL INC	0.0000 1.305	14178MN79		01/07/2003	16,000,000.00	15,996,533.33	15,996,533.33
CARGIL INC	0.0000 1.305	14178MNA2		01/10/2003	20,000,000.00	19,993,500.00	19,993,500.00
COCA COLA CO.	0.0000 1.295	19121EN90		01/09/2003	28,000,000.00	27,991,973.33	27,991,973.33
DIAGEO CAPITAL PLC	0.0000 1.285	2524H5N86		01/08/2003	25,000,000.00	24,993,777.78	24,993,777.78
DIAGEO CAPITAL PLC	0.0000 1.219	2524H5NA1		01/10/2003	15,000,000.00	14,995,443.75	14,995,443.75
EQUITABLE RESOURCES		29454UN33		01/03/2003	11,000,000.00	10,999,217.78	10,999,217.78
EQUITABLE RESOURCES		29454UN66		01/06/2003	3,000,000.00	2,999,454.17	2,999,454.17
EQUITABLE RESOURCES		29454UND1		01/13/2003	20,000,000.00	19,991,133.33	19,991,133.33
EQUITABLE RESOURCES		29454UNE9		01/14/2003	6,000,000.00	5,997,140.00	5,997,140.00
EXXON MOBIL		30230WNG9		01/16/2003	15,000,000.00	14,992,125.00	14,992,125.00
FANNIE MAE DISCOUNT NOTE		313588AH8		01/08/2003	50,000,000.00	49,987,555.56	49,987,555.56
FFCB DISCOUNT NOTE		313312AZ3		01/24/2003	40,000,000.00	39,968,343.00	39,968,343.00
FHLB DISCOUNT NOTE		313384AC3		01/03/2003	25,000,000.00	24,998,243.06	24,998,243.06
FHLB DISCOUNT NOTE		313384AH2		01/08/2003	57,110,000.00	57,096,230.15	57,096,230.15
FHLB DISCOUNT NOTE		313384AS8		01/17/2003	50,000,000.00	49,971,666.67	49,971,666.67
FHLB DISCOUNT NOTE		313384AX7		01/22/2003	50,000,000.00	49,963,541.67	49,963,541.67
FNMA DISCOUNT NOTE		313588AB1		01/02/2003	228,000,000.00	227,991,978.33	227,991,978.33
FNMA DISCOUNT NOTE		313588AF2		01/06/2003	36,000,000.00	35,993,700.00	35,993,700.00
FNMA DISCOUNT NOTE		313588AN5		01/13/2003	50,000,000.00	49,978,688.11	49,978,688.11
FNMA DISCOUNT NOTE		313588AY1		01/23/2003	30,000,000.00	29,977,083.33	29,977,083.33
FNMA DISCOUNT NOTES		313588AQ8		01/15/2003	50,000,000.00	49,975,111.11	49,975,111.11
FNMA DISCOUNT NOTES		313588AW5		01/21/2003	50,000,000.00	49,965,068.20	49,965,068.20
FREDDIE MAC DISCOUNT NOTE		313396AG8		01/07/2003	50,000,000.00	49,989,416.67	49,989,416.67
FREDDIE MAC DISCOUNT NOTE		313396AW3		01/21/2003	29,000,000.00	28,979,538.89	28,979,538.89
FREDDIE MAC DISCOUNT NOTE		313396BD4		01/28/2003	100,000,000.00	99,908,125.00	99,908,125.00
GANNETT INC GANNETT INC		36473MN25 36473MN90		01/02/2003 01/09/2003	5,000,000.00 25,000,000.00	4,999,822.22 24,992,888.89	4,999,822.22 24,992,888.89
		38142UN24		01/09/2003	40,000,000.00	39,998,411.11	39,998,411.11
GOLDMAN SACHS GROUP KOCH INDUSTRIES		50000BN97		01/02/2003	13,000,000.00	12,996,244.44	12,996,244.44
KOCH INDUSTRIES		50000BN97		01/03/2003	27,000,000.00	26,999,100.00	26,999,100.00
MARSH & MCCLENNAN COS.		57174WNH8		01/02/2003	15,000,000.00	14,991,333.33	14,991,333.33
MARSH & MCCLENNAN COS.		57174WND7		01/17/2003	25,000,000.00	24,989,166.67	24,989,166.67
MORGAN STANLEY DEAN WITTER		61745BN37		01/13/2003	5,000,000.00	4,999,619.44	4,999,619.44
NESTLE CORP		64105HNH1		01/17/2003	21,000,000.00	20,987,960.00	20,987,960.00
NESTLES CAPITAL CORP.		64105HNE8		01/11/2003	19,000,000.00	18,991,217.78	18,991,217.78
TOYOTA MOTOR CO		8923E3NA7		01/14/2003	31,170,000.00	31,159,833.50	31,159,833.50
TOYOTA MOTOR CO		8923E3P31		02/03/2003	8,000,000.00	7,990,686.38	7,990,686.38
	0.0000 1.275	0,2505151		02,03,2003	3,000,000.00	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	7,770,000.50

Monthly	Market	Portfolio
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Investment Desc	Rating (Coupon Yie	ld Identif	ier	F	Maturity	Par/Shares	Book Value	Market Value
Group - LIQUIDITY RESERVES Portfolio - LQR LIQUIDITY RESERVE Instrument - CP COMMERCIAL PAPER (DISCOUNT)									
UNILEVER UN US TREASURY BILL WELLS FARGO COMPANY		0.0000 1.	285 90477ENE 195 912795ME 255 9497F1NG	34	03	L/14/2003 B/06/2003 L/16/2003	22,000,000.00 100,000,000.00 15,000,000.00	21,989,841.33 99,785,964.04 14,992,187.50	21,989,841.33 99,785,964.04 14,992,187.50
Instrument Total	42					:	1,470,280,000.00	1,469,554,364.84	1,469,554,364.84
Instrument -FUTURES5 FUTURES EXPOSURE									
S&P FUTURES INDEX 03/03		0.0000 0.	000 CD:SP03H	10	0.0	0/00/0000	-4,352.00	-976,497,165.00	-956,243,200.00
Instrument Total	1						-4,352.00	-976,497,165.00	-956,243,200.00
		Instrumen	t -ISR	STATE	OF ISF	RAEL BONDS			
STATE OF ISRAEL BOND STATE OF ISRAEL BOND			506 CAEL02 505 CAEL01			5/01/2004 5/01/2004	5,000,000.00 5,000,000.00	4,999,999.99 4,999,999.99	5,031,250.00 5,031,250.00
Instrument Total	2						10,000,000.00	9,999,999.98	10,062,500.00
		Instrumen	-STIF	SHORT	TERM I	INVESTMENT	FUND		
SEI PRIME OBLIGATION FUND		0.0000 0.	000 SEI275		12	2/31/2003	66,000,000.00	66,000,000.01	66,000,000.00
Instrument Total	1						66,000,000.00	66,000,000.01	66,000,000.00
Portfolio Total	46					:	1,546,275,648.00	569,057,199.83	589,373,664.84
Group Total	46			1,54	6,275,	,648.00 /	0.00	569,057,199.83	589,373,664.84

Portfolio ID	Par/Share	s Book Value	Market Value
	Group - FIXED INCOME - INTERNALLY MANAGED		
FI FIXED INCOME	6,929,400,948.04	7,000,870,305.38	7,536,222,769.85
Group Total	0.00 / 6,929,400,948.04	7,000,870,305.38	7,536,222,769.85
	Group - FIXED INCOME - EXTERNALLY MANAGED		
HUFF W.R. HUFF ASSET MANA PIMCO PACIFIC INVESTMENT C OAKTREE OAKTREE CAPITAL MANA SALOMON SALOMON BROS. ASSET FIDELITY FIDELITY INVESTMENTS	2,579,217.84 1,592,692.83 1,258,183.92 1,738,787.62 1,755,555.74	159,269,283.08 125,818,392.38 173,878,762.19 175,555,574.05	124,538,749.07 183,251,642.78 186,389,423.79
Group Total	0.00 / 8,924,437.96	892,443,796.06	888,708,471.02
Group Total - FIXED INCOME	0.00 / 6,938,325,386.00	7,893,314,101.44	8,424,931,240.87

Investment Desc	Rating Coupon Yie	ld Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FI Portfolio - FI		OME			
	Instrument - AG		NDS WITH COUPONS			
	Institutient Ad	C AGENCI BO	NDS WITH COOPONS			
FHLMC REFERENCE	AAA+5.1250 5.	787 3134A2UJ5	S 10/15/2008	42,000,000.00	40,645,201.04	46,258,356.66
FNMA BENCH CALLABLE	AAA+6.4000 6.	430 31359MET6	S 05/14/2009	40,000,000.00	39,938,038.47	42,554,622.23
FNMA BENCH CALLABLE	AAA+5.5000 5.	657 31359MKE2	S 07/18/2006	26,000,000.00	25,870,188.04	27,221,552.23
FNMA BENCH CALLABLE		945 31359MKR3	S 08/14/2006	27,500,000.00	27,772,805.35	28,688,527.08
FNMA BENCH CALLABLE		750 31359MMW0	S 05/12/2004	25,000,000.00	25,000,000.00	25,331,354.17
FNMA BENCHMARK		062 31359MEK5	S 01/15/2009	53,000,000.00	50,846,482.37	59,245,431.67
FNMA BENCHMARK		951 31359MEU3	S 05/15/2029	53,000,000.00	48,500,716.46	59,548,473.91
FNMA BENCHMARK FNMA BENCHMARK		119 31359MDU4	S 05/15/2008	4,900,000.00	4,658,288.38	5,588,090.67
FNMA BENCHMARK FNMA MTN CALLABLE		055 31359MEV1 406 31364FZF1	S 06/15/2009 S 04/23/2008	31,600,000.00 31,235,000.00	32,132,188.76 31,141,319.77	36,624,821.33 32,070,258.61
FNMA MIN CALLABLE FNMA MTN CALLABLE		410 31364FZF1 410 31364FYA3	S 04/23/2008 S 04/16/2008	37,000,000.00	36,830,054.41	37,989,349.17
FINA MIN CALLABLE	AAA 10.2300 0.	TIO SISOTPIAS	5 04/10/2000	37,000,000.00	30,030,034.41	37,505,345.17
Instrument Total	11			371,235,000.00	363,335,283.05	401,120,837.73
	Instrumen	t -ASB ASSE	T BACKED NOTES ANI	D BONDS		
PACIFIC GAS & ELECTRIC 97 A	A6 AAA 6.3200 6.	379 130335AF9	Q 09/25/2003	2,460,000.00	2,459,887.82	2,512,972.00
SOUTHERN CALIFORNIA EDISON	97- AAA 6.2800 6.	334 130335AN2	Q 09/25/2005	2,447,942.12	2,447,882.22	2,500,833.99
Instrument Total	2			4,907,942.12	4,907,770.04	5,013,805.99
	Instrumen	t -CAN CANA	DIAN BONDS			
ONTARIO PROVINCE GLOBAL	AA2 7.3750 5.	609 683234HG6	S 01/27/2003	25,000,000.00	25,030,966.96	25,892,465.28
ONTARIO PROVINCE GLOBAL		351 683234MF2	S 10/01/2008	23,500,000.00	22,547,748.93	26,350,785.00
OUEBEC PROVINCE GLOBAL	A1 5.7500 6.		S 02/15/2009	15,000,000.00	14,389,937.53	17,020,083.33
~		~~	, ,	, ,	, ,	, ,
Instrument Total	3			63,500,000.00	61,968,653.42	69,263,333.61
	Instrumen	t -CMBB COMM	ERCIAL MORTGAGE BA	ACKED - AMORTIZING	;	
FULBA 1998-C2 A1	AAA 6.2800 6.	153 337367AA4	M 11/15/2035	12,599,824.26	12,631,679.60	13,610,750.16
LBCMT 1999-C1 A2	AAA 6.7800 99.		M 10/15/2030	30,000,000.00	31,750,963.68	34,350,600.00
Instrument Total	2			42,599,824.26	44,382,643.28	47,961,350.16
	Instrumen	tCOR CORP	ORATE NOTES/BONDS			
ABBEY NATIONAL PLC	AA3 7.9500 8.	029 002920AC0	S 10/26/2029	10,000,000.00	9,911,596.12	12,399,541.67

Investment Desc	Rating Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group -			NOME:				
	Portfolio -		FIXED INC		/DOMDG			
	Instrument -	COR	CORPORATE	NOTES	/BONDS			
ABBEY NATIONAL PLC	AA3 6.6900	7.739	00279RAA2	S	10/17/2005	25,000,000.00	24,349,793.35	28,014,041.67
ABN AMRO BK NV (CHICAGO)	A1 7.5500	7.112	00077QAD2	S	06/28/2006	15,000,000.00	15,198,525.89	17,131,637.50
ABN AMRO BK NV (CHICAGO)	A1 7.1250	6.213	00077QAG5	S	06/18/2007	10,000,000.00	10,349,978.44	11,430,729.17
AEGON (TRANSAMERICA CORP)	6.7500	6.831	893485AM4		11/15/2006	15,650,000.00	15,607,285.74	17,494,900.25
AEGON/MONUMENTAL GLOBAL FDG		3.652	615322AC8	S	01/19/2006	7,090,000.00	7,576,139.91	7,894,821.35
AEGON/MONUMENTAL GLOBAL FUND	ONG AA3 5.2000	5.032	61532QAA9		01/30/2007	18,000,000.00	18,107,970.90	19,418,240.00
AIG (AMERICAN GENERAL FINANC		4.564	02635PSA2	S	11/15/2007	8,000,000.00	7,977,994.86	8,288,120.00
AIG (INTL LEASE FINANCE CORE			459745FA8		06/01/2007	8,000,000.00	7,964,028.20	8,367,260.00
AIG SUNAMER GLOB FIN II	AAA 7.6000		001392AA7		06/15/2005	22,000,000.00	22,492,054.54	24,700,011.11
AIG SUNAMER GLOB FIN IX	AAA 5.1000		001388AA5		01/17/2007	15,000,000.00	14,966,775.32	16,285,400.00
ALLSTATE FINL GLOBAL FND	AA2 5.2500		020012AM2		02/01/2007	15,000,000.00	14,953,245.54	16,328,775.00
ALLTEL CORP	A2 7.5000		885571AB5		03/01/2006	3,895,000.00	4,296,012.37	4,360,491.45
ALLTEL CORP	A2 7.0000		020039DB6		07/01/2012	4,000,000.00	3,984,791.62	4,740,253.33
ALLTEL CORP	A2 7.8750		020039DC4		07/01/2032	7,000,000.00	6,971,012.42	8,773,310.00
AMERICAN ELECTRIC POWER	6.1250		025537AA9		05/15/2006	25,000,000.00	24,922,666.05	24,570,659.72
ANADARKO PETROLEUM CORP	BAA15.3750		032511AS6		03/01/2007	10,000,000.00	9,954,988.86	10,866,866.67
ANHEUSER BUSCH	A1 7.1000		035229BM4		06/15/2007	21,120,000.00	21,491,844.59	22,953,333.35
AOL TIME WARNER	BAA16.1250		00184AAA3		04/15/2006	15,000,000.00	14,918,005.93	15,683,708.33
AOL TIME WARNER INC	BAA17.7000		00184AAG0		05/01/2032	22,500,000.00	22,360,508.52	23,697,975.00
AOL TIME WARNER INCORPORATED			887315AN9		06/15/2005	17,790,000.00	18,362,463.61	19,023,281.86
ARCHER DANIELS MIDLAND	A1 6.7500		039483AN2		12/15/2027	15,000,000.00	15,528,041.91	16,634,550.00
AT&T CORP	BAA27.3000		001957BC2		11/15/2011	5,000,000.00	4,992,240.33	5,526,333.33
BANK OF AMERICA CORP (CAP SE			068056AE0		12/01/2026	15,000,000.00	15,645,910.65	17,237,800.00
BANK OF AMERICA CORP (CAP SE	Aa3 7.7000		066048AA7 809326AC5		12/15/2026 08/15/2010	15,935,000.00	16,547,377.60	18,152,125.08
BANK OF SCOTLAND BANK ONE CORP	A1 6.0000		064220AA7		02/17/2010	22,500,000.00 15,000,000.00	22,458,720.58 14,961,267.41	27,957,350.00 16,779,200.00
BANK ONE CORP	AA3 7.6250		06423AAF0		08/01/2005	10,000,000.00	9,988,731.05	11,581,108.33
BANK ONE CORP (NBD BANK MICH			628931AA5		08/01/2003	7,000,000.00	6,988,090.50	7,360,857.78
BOEING CO.	A3 9.7500		580169AM2		04/01/2012	10,000,000.00	12,336,867.43	13,227,550.00
BOEING CO.	A2 6.3500		097023AL9		06/15/2003	5,000,000.00	4,997,757.96	5,099,611.11
BOEING CO. (ROCKWELL INTERNAT			774347AP3		06/01/2005	10,100,000.00	9,973,112.74	10,985,778.42
BRITISH TELECOM PLC	BAA18.8750		111021AE1		12/15/2030	13,825,000.00	17,219,699.27	17,781,223.44
CARGILL INC	A1 6.2500		141781AL8		05/01/2006	10,000,000.00	10,010,224.76	11,046,066.67
CARGILL, INC.	A1 7.3750		141781AC8		10/01/2025	13,180,000.00	13,115,098.83	15,401,192.45
CAROLINA POWER & LIGHT	BAA16.6500		14414CAA2		04/01/2008	5,000,000.00	5,193,162.39	5,643,025.00
CHEVRONTEXACO CAPITAL CO	AA2 3.5000		166760AA6		09/17/2007	20,000,000.00	19,915,657.79	20,587,633.33
CINCINNATI GAS & ELECTRIC	BAA15.7000		172070CN2		09/15/2012	7,000,000.00	6,997,531.91	7,251,696.67
CIT GROUP	A2 6.8750		650905AF9		02/16/2005	10,000,000.00	10,052,952.86	10,796,312.50
CIT GROUP INC	A2 5.5000		125581AD0		11/30/2007	2,000,000.00	1,994,913.33	2,056,041.11
					,	, ,	, ,	, ,

Investment Desc	Rating Coupon Y	Tield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group -	ETAED	TNOOME					
	Portfolio -		FIXED INC	OME:				
	Instrument -		CORPORATE		/BONDS			
					,			
CITIGROUP	AA1 6.2000	7.185	172967AX9	S	03/15/2009	5,000,000.00	4,756,912.29	5,675,427.78
CITIGROUP (COMMERCIAL CRED)			201615DS7		08/01/2004	9,000,000.00	8,983,561.22	9,853,230.00
CITIGROUP INC			172967BF7		05/10/2006	20,000,000.00	19,972,890.29	21,918,516.67
CITIGROUP INC			172967BL4		06/15/2032	4,000,000.00	4,269,291.67	4,348,977.78
CITIGROUP INC			172967BP5		08/27/2012	10,000,000.00	10,265,829.07	10,703,612.50
CLEAR CHANNEL COMMUNICAT			184502AG7		06/15/2005	5,000,000.00	5,024,110.23	5,494,500.00
COCA COLA ENTERPRISES			191219AY0		11/15/2026	5,000,000.00	5,190,595.25	5,739,202.78
COCA-COLA ENTERPRISES COMCAST (ATT-TCI COMM GLOBA			191219BB9 872287AM9		08/01/2017 05/01/2003	15,000,000.00 10,000,000.00	15,417,771.37 9,999,629.85	17,965,312.50 10,230,650.00
COMCAST (ATT-TCI COMM INC)	,		872287AF4		02/15/2026	20,000,000.00	22,205,849.06	20,987,800.00
COMCAST CABLE COMMUNICAT			20029PAJ8		11/15/2008	5,000,000.00	4,679,309.42	5,204,711.11
COMCAST CABLE COMMUNICAT			20029PAK5		01/30/2006	7,500,000.00	7,513,537.43	8,101,796.88
COMCAST CABLE COMMUNICAT			20029PAL3		01/30/2011	30,000,000.00	29,476,207.71	32,028,075.00
COMPUTER SCIENCES CORP	A2 7.5000	7.568	205363AC8	S	08/08/2005	10,000,000.00	9,984,198.63	11,339,416.67
COMPUTER SCIENCES CORP	A2 7.3750	7.134	205363AE4	S	06/15/2011	11,000,000.00	11,164,882.39	12,594,975.56
CONAGRA FOODS INC		7.787	205887AW2	S	09/15/2010	10,000,000.00	10,049,524.10	12,245,375.00
CONAGRA FOODS INC			205887AV4		09/15/2005	15,000,000.00	15,350,839.98	17,180,150.00
CONOCO			20825UAA2		10/15/2006	12,000,000.00	11,986,517.66	13,101,546.67
CONOCO			208251AD0		04/15/2009	10,000,000.00	11,044,272.12	11,398,755.56
CONOCOPHILLIPS			20825CAA2		10/15/2007	10,000,000.00	9,989,938.47	10,179,769.44
CONSTELLATION ENERGY GRP			210371AG5		04/01/2007	13,000,000.00 19,025,000.00	12,774,797.95 19,108,110.66	13,853,255.00 20,456,948.33
COUNTRYWIDE HOME LOANS COX COMMUNICATIONS			22237LEJ7 224044BE6		05/10/2004 10/01/2012	5,000,000.00	5,250,668.82	5,648,147.92
COX COMMUNICATIONS			224044BE0 224044AY3		11/01/2012	5,000,000.00	5,425,950.64	5,729,633.33
CREDIT SUISSE FB USA INC			22541LAC7		01/15/2012	18,000,000.00	18,021,778.21	19,774,300.00
CREDIT SUISSE FB USA INC			22541LAD5		04/15/2007	10,000,000.00	9,978,127.05	10,710,288.89
DAIMLERCHRYSLER			233835AD9		01/20/2005	20,000,000.00	19,954,162.35	22,422,888.89
DAIMLERCHRYSLER NA HLDG	A3 7.7500	7.587	233835AJ6	S	06/15/2005	10,000,000.00	10,035,021.61	11,120,644.44
DEUTSCHE BANK FINANCIAL	A1 6.7000	7.838	251529AE3	S	12/13/2006	10,000,000.00	9,618,942.89	11,172,100.00
DEUTSCHE TELEKOM INT FIN		8.141	25156PAC7	S	06/15/2030	13,000,000.00	13,152,938.11	15,114,695.55
DEUTSCHE TELEKOM INT FIN			25156PAA1		06/15/2005	22,500,000.00	22,478,688.09	24,673,650.00
DIAGEO CAPITAL PLC			25243YAB5		06/24/2004	30,220,000.00	30,001,127.29	32,391,554.64
DTE ENERGY CO			233331AE7		06/01/2011	5,000,000.00	5,452,809.39	5,590,025.00
E.I. DU PONT DE NEMOURS			26353LHL8		03/06/2003	15,000,000.00	14,999,027.73	15,400,900.00
E.I. DU PONT DE NEMOURS			263534BH1		10/15/2004	21,286,000.00	21,055,917.75	23,445,464.70
FIRSTENERGY CORP			337932AA5		11/15/2006	15,000,000.00	15,003,426.82	15,191,366.67
FIRSTENERGY CORP FLEET NATIONAL BANK			337932AB3 33901LAA2		11/15/2011 01/15/2009	11,000,000.00 17,000,000.00	10,624,120.96 16,873,758.34	11,034,558.32 18,040,636.11
FLEET NATIONAL BANK FLEETBOSTON FINL CORP			33901LAA2 339030AB4		09/15/2009	10,000,000.00	9,993,217.14	11,339,772.21
TEET DOOLON TINE COM	111 7.2500	2 . 0	5550501111	5	0, 10, 2000	20,000,000.00	J,JJJ,2121.11	11/332///2.21

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Portf Instr FLORIDA POWER & LIGHT AA3 FORD MOTOR COMPANY BAA1 FORD MOTOR CREDIT CO A3 FORD MOTOR CREDIT GLOBAL A3 GANNETT CO INC A2 GANNETT CO INC A2 GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA	Coupon Yield		F Maturity	Par/Shares	Book Value	Market Value
FLORIDA POWER & LIGHT AA3 FORD MOTOR COMPANY BAA1 FORD MOTOR CORPORATION BAA1 FORD MOTOR CREDIT CO A3 FORD MOTOR CREDIT GLOBAL A3 GANNETT CO INC A2 GANNETT CO INC A2 GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA	Group - FIXI	ED INCOME				
FLORIDA POWER & LIGHT AA3 FORD MOTOR COMPANY BAA1 FORD MOTOR CORPORATION BAA1 FORD MOTOR CREDIT CO A3 GANNETT CO INC A2 GANNETT CO INC A2 GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA	Folio - FI	FIXED INCO	OME			
FORD MOTOR COMPANY FORD MOTOR CORPORATION BAA1 FORD MOTOR CREDIT CO A3 FORD MOTOR CREDIT GLOBAL A3 GANNETT CO INC A2 GANNETT CO INC A2 GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA	cument - COR	CORPORATE	NOTES/BONDS			
FORD MOTOR CORPORATION FORD MOTOR CREDIT CO A3 FORD MOTOR CREDIT GLOBAL A3 GANNETT CO INC GANNETT CO INC GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA		31 341081EN3	S 02/01/2013	7,000,000.00	7,010,725.67	7,159,845.00
FORD MOTOR CREDIT CO A3 FORD MOTOR CREDIT CO A3 FORD MOTOR CREDIT CO A3 FORD MOTOR CREDIT GLOBAL A3 GANNETT CO INC A2 GANNETT CO INC A2 GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA		52 345370CA6	S 07/16/2031	10,000,000.00	8,548,563.80	8,992,658.33
FORD MOTOR CREDIT CO A3 FORD MOTOR CREDIT CO A3 FORD MOTOR CREDIT GLOBAL A3 GANNETT CO INC A2 GANNETT CO INC A2 GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA		L2 345370BT6	S 02/15/2028	5,000,000.00	4,829,815.26	4,076,238.89
FORD MOTOR CREDIT CO A3 FORD MOTOR CREDIT GLOBAL A3 GANNETT CO INC A2 GANNETT CO INC A2 GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA		30 345397TS2	S 02/01/2011	5,000,000.00	5,119,617.23	5,034,695.84
FORD MOTOR CREDIT GLOBAL A3 GANNETT CO INC A2 GANNETT CO INC A2 GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA		73 345397TX1	S 01/25/2007	6,625,000.00	6,584,936.01	6,734,157.92
GANNETT CO INC A2 GANNETT CO INC A2 GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA		50 345397TY9 32 345397SG9	S 10/25/2011 S 01/12/2009	4,000,000.00 20,000,000.00	3,922,909.30 18,521,454.57	3,932,606.67 18,941,155.56
GANNETT CO INC A2 GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA		13 364725AA9	S 01/12/2009 S 04/01/2005	15,000,000.00	18,521,454.57	16,121,025.00
GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA		55 364725AB7	S 04/01/2007	7,000,000.00	6,956,718.43	7,721,490.00
GENERAL ELEC CAP CORP AAA GENERAL ELEC CAP CORP AAA		70 36962GUU6	S 05/15/2005	27,430,000.00	27,329,960.43	30,876,122.33
GENERAL ELEC CAP CORP AAA		17 36962GXZ2	S 03/15/2003 S 03/15/2032	3,000,000.00	3,287,225.65	3,385,035.00
		39 36962GZY3	S 01/15/2013	27,000,000.00	26,916,997.24	28,102,267.50
GENERAL ELEC CAP CORP AAA		L7 36962GYZ1	S 06/15/2007	19,000,000.00	18,912,164.99	20,190,392.22
		19 370334AR5	S 02/15/2007	10,000,000.00	10,520,352.70	10,818,911.12
GENL MOTORS ACCEPT CORP A2	6.8750 7.4	15 370425RX0	S 09/15/2011	15,675,000.00	15,103,146.61	15,888,854.90
GENL MOTORS ACCEPT CORP A2	7.0000 7.23	30 370425SC5	S 02/01/2012	5,000,000.00	4,924,265.11	5,153,633.33
		12 370425SE1	S 08/28/2012	10,000,000.00	9,612,675.67	10,127,686.11
		74 370425SD3	S 08/28/2007	13,000,000.00	12,869,734.00	13,411,410.27
		21 38141GAA2	S 05/15/2009	10,000,000.00	9,963,424.57	11,103,872.22
		24 38141GAQ7	S 08/17/2005	20,000,000.00	19,952,059.60	23,054,638.89
		45 411347AC1	S 09/15/2005	10,000,000.00	9,832,201.35	11,060,650.00
		27 45068HAF3	S 11/01/2015	10,000,000.00	9,978,339.91	11,489,166.67
		29 441812GL2 52 441812KA1	S 05/09/2005 S 11/27/2012	10,000,000.00 2,500,000.00	9,909,914.01 2,484,258.83	10,894,655.56 2,665,502.08
		27 441812GD0	S 11/27/2012 S 11/15/2008	22,275,000.00	21,926,677.76	24,044,649.75
		10 441812GD0	S 03/01/2007	11,385,000.00	11,398,157.73	12,975,939.90
		07 441812GF5	S 05/01/2004	16,000,000.00	15,998,429.36	16,717,280.00
		35 597433AE1	S 06/15/2006	21,500,000.00	21,491,741.99	24,674,666.11
		35 448414AE2	S 08/01/2027	7,795,000.00	7,079,698.61	8,037,190.65
HUTCHISON WHAMPOA FINANCE A3	7.4500 7.96	55 448414AC6	S 08/01/2017	10,250,000.00	9,797,898.64	10,861,019.58
IBM CORP A1	5.8750 6.14	15 459200BB6	S 11/29/2032	2,000,000.00	1,926,482.87	1,992,677.22
IBM CORPORATION A1	7.0000 6.78	33 459200AM3	S 10/30/2025	9,000,000.00	9,221,693.27	10,203,760.00
IBM CORPORATION A1	6.5000 6.59	94 459200AS0	S 01/15/2028	12,000,000.00	11,859,814.15	13,228,106.65
		L4 41020VAA9	S 02/15/2024	15,000,000.00	14,028,396.04	16,218,316.68
		57 16161LCJ1	S 12/01/2004	15,000,000.00	14,683,864.16	16,238,025.00
		L3 16161ABY3	S 06/15/2010	10,000,000.00	10,203,351.34	11,520,500.00
		L7 46625HAJ9	S 02/01/2011	12,000,000.00	12,173,181.33	13,325,220.00
		53 46625HAP5 71 46625HAT7	S 05/30/2007	11,000,000.00	10,955,953.00	11,686,299.17
JP MORGAN CHASE & CO A2			S 01/02/2013	5,000,000.00	4,991,611.38	5,094,250.00

Investment Desc	Rating Coupon Yie	eld	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group - Fi	IXED	INCOME					
	Portfolio - F	I	FIXED INCO	ME				
	Instrument - Co	OR	CORPORATE	NOTES	/BONDS			
KERR-MCGEE			492386AD9		11/01/2011	20,000,000.00	18,445,386.29	20,879,733.33
KfW FINANCE INTERNATIONAL			48245RAL8		02/15/2005	10,000,000.00	9,982,751.24	11,380,966.65
KIMBERLY CLARK			494368AT0		07/15/2018	24,000,000.00	23,721,085.76	27,244,066.66
LOCKHEED MARTIN			539830AC3		05/15/2006	20,000,000.00	19,931,624.57	22,697,877.77
LOCKHEED MARTIN (MARTIN MAR			573275AM6		04/15/2003	12,200,000.00	12,187,096.33	12,512,835.11
LOCKHEED MARTIN CORP			539830AK5		12/01/2029	10,000,000.00	10,345,647.54	13,370,233.34
LUCENT TECHNOLOGIES INC			549463AD9		11/15/2008	6,550,000.00	6,592,964.90	3,288,281.94
LUCENT TECHNOLOGIES INC MEADWESTVACO CORP			549463AE7 583334AA5		03/15/2029 04/01/2012	19,000,000.00 10,000,000.00	18,684,522.95 9,971,280.41	8,530,841.67 11,272,550.00
MELLON CAPITAL I			58551GAA3		12/01/2012	5,000,000.00	5,056,630.48	5,577,416.67
MELLON CAPITAL I			58551HAA1		01/15/2027	10,000,000.00	10,424,717.60	11,720,558.33
MET LIFE GLOB FUNDING I			59217EAA2		06/20/2007	6,000,000.00	6,177,920.58	6,300,668.33
METLIFE INC			59156RAE8		12/15/2032	3,000,000.00	3,122,109.93	3,179,375.00
MORGAN ST DEAN WITTER			617446AZ2		03/01/2007	10,000,000.00	9,982,067.73	11,451,366.67
MORGAN ST DEAN WITTER			617446GL7		04/15/2006	20,000,000.00	19,986,685.49	22,057,155.56
NATIONAL CITY - CLEVELAND			635349AA1		05/01/2003	10,000,000.00	10,022,817.08	10,252,833.33
NATIONAL CITY CORP			634902NCC		02/01/2009	22,000,000.00	21,597,725.48	24,401,043.33
NATIONWIDE CSN TRUST	A2 9.8750 8	.837	63859RAA8	S	02/15/2025	39,000,000.00	42,896,185.71	42,502,416.66
NISOURCE FINANCE CORP	BAA37.6250 6	.422	65473QAH6	S	11/15/2005	10,000,000.00	10,310,823.10	10,668,330.56
NISOURCE FINANCE CORP	BAA37.8750 7	.197	65473QAJ2	S	11/15/2010	10,000,000.00	10,401,151.17	11,081,425.00
NORTEL NETWORKS CAPITAL			665810AA5		06/15/2006	13,000,000.00	13,064,793.63	8,232,755.56
NORTHERN TRUST			66586GBB2		09/15/2005	15,000,000.00	15,175,910.40	16,846,466.67
PACIFICORP			73899PAC9		09/01/2003	1,690,093.73	1,690,093.73	1,804,175.05
PEARSON INC			704913AA0		09/15/2006	15,000,000.00	14,958,341.40	17,443,579.17
PEPSI BOTTLING HLDGS INC			713411AB2		02/17/2009	16,710,000.00	16,084,002.58	18,616,235.03
PEPSI BOTTLING HLDGS INC			713411AA4		02/17/2004	10,000,000.00	9,791,840.15	10,625,969.44
PNC BANK NA			69347SAA3		04/15/2005	15,000,000.00	15,049,938.85	16,900,275.00
PNC FUNDING CORP			693476AF0		03/01/2003	5,000,000.00	4,988,445.42	5,153,583.33
PNC FUNDING CORP			693476AP8		11/01/2009	14,000,000.00	13,323,245.44	16,442,440.00
PRAXAIR INC. PROGRESS ENERGY INC			74005PAF1 743263AC9		10/15/2007 03/01/2006	15,000,000.00 5,000,000.00	15,007,501.79 4,996,959.61	17,060,491.67 5,518,200.00
PROGRESS ENERGY INC			743263AD7		03/01/2006	15,000,000.00	14,982,129.99	16,889,200.00
PROGRESSIVE CORP.			743203AD7 743315AH6		06/01/2011	10,000,000.00	9,991,340.28	11,320,633.34
PUBLIC SERVICE OF COLORADO			744448BJ9		04/15/2003	15,000,000.00	14,998,535.52	15,264,550.00
OWEST COMM (US WEST)			912920AE5		11/15/2005	8,500,000.00	8,208,329.77	7,971,524.31
OWEST COMMUNICATIONS INT			749121AL3		11/01/2008	11,000,000.00	10,676,817.01	9,157,500.00
QWEST SERVICES CORP			74913RAB7		12/15/2010	6,350,000.00	8,872,582.45	6,647,656.26
RAYTHEON CO			755111AB7		07/15/2005	5,000,000.00	4,944,131.48	5,531,361.11
RAYTHEON CO			755111AK7		03/15/2005	7,000,000.00	6,994,267.37	7,600,460.00

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Investment Desc	Rating Coupon Yi	eld Identifi	er F Maturity	Par/Shares	Book Value	Market Value
		IXED INCOME				
	Portfolio - F Instrument - C		INCOME RATE NOTES/BONDS			
	111001 41110110	001120	10125, 50155			
RAYTHEON CO		.205 755111BG5		5,000,000.00	4,999,382.33	5,742,016.67
SBC (PACIFIC BELL)		.215 694032BE2		3,890,000.00	4,228,818.01	4,372,083.38
SBC COMMUNICATIONS INC		.542 78387GAF0 .444 030955AF5		5,000,000.00 6,540,000.00	5,344,361.33 6,682,256.70	5,468,018.06 7,393,273.80
SBC-AMERITECH CAP FUNDING SPRINT CAPITAL CORP		.043 852060AJ1		7,000,000.00	7,246,979.42	6,873,878.47
SPRINT CAPITAL CORP		.803 852060AT9		23,000,000.00	22,872,635.37	22,442,569.44
SPRINT CAPITAL CORPORATION		.888 852060AD4		5,000,000.00	4,992,199.14	4,143,923.61
SPRINT CAPITAL CORPORATION		.928 852060AC6		3,000,000.00	3,028,704.82	2,753,479.17
STORA ENSO OYJ	BAA17.3750 7	.132 86210MAA4	S 05/15/2011	9,000,000.00	9,135,030.19	10,528,232.50
TARGET CORP	A2 5.4000 4	.310 87612EAG1		10,500,000.00	11,076,803.36	11,455,395.00
TARGET CORP (DAYTON HUDSON)		.791 239753DL7		20,000,000.00	19,656,671.14	21,993,566.67
TELEFONICA EUROPE BV		.802 879385AC6		11,300,000.00	11,266,646.60	13,308,455.72
TELUS CORPORATION		.604 87971MAB9		4,000,000.00	3,984,637.34	3,945,000.00
TELUS CORPORATION		.077 87971MAC7		10,000,000.00	9,953,588.23	9,566,666.67
THE BOC GROUP, INC. TOYOTA MOTOR CREDIT CORP		.453 055617AA2 .686 89233PMW3		15,000,000.00 11,000,000.00	14,998,446.85 10,985,698.04	16,605,016.67 12,307,600.56
TYSON FOODS		.100 902494AC7		15,000,000.00	14,999,435.52	15,434,200.00
U.S. BANCORP		.619 91159HFE5		15,000,000.00	14,803,463.68	16,415,837.50
UNILEVER (CPC INTL)		.467 126149AD5		5,380,000.00	5,889,353.71	6,431,156.36
US BANCORP	AA3 5.1000 3	.801 91159HGC8	S 07/15/2007	10,904,000.00	11,488,445.57	12,047,993.16
VERIZON COMM (GTE CORP)		.580 362320AS2		9,950,000.00	10,051,036.95	10,287,636.67
VERIZON COMM (GTE SOUTHWEST		.619 362338AT2		20,000,000.00	19,663,504.22	21,760,733.33
VERIZON NEW JERSEY		.793 92344UAA3		5,000,000.00	5,028,080.96	5,420,869.44
VERIZON WIRELESS INC		.623 92344SAE0		10,500,000.00	10,407,951.66	10,977,108.34
VIACOM INC		.861 925524AD2		21,080,000.00	21,254,693.76	23,716,440.47
VIACOM INC VIACOM INC		.367 925524AJ9 .591 925524AQ3		10,000,000.00 15,000,000.00	10,189,634.85 15,031,196.70	12,199,372.22 17,077,579.17
VIACOM INC VIRGINIA ELECTRIC POWER		.456 927804ES9		25,000,000.00	24,925,951.53	27,101,145.84
VODAFONE AIRTOUCH PLC		.930 92857TAG2		12,000,000.00	11,882,617.43	14,492,133.34
VODAFONE AIRTOUCH PLC		.901 92857TAH0		7,000,000.00	6,979,040.28	8,589,700.00
VODAFONE AIRTOUCH PLC		.504 92857TAF4		15,000,000.00	15,033,510.93	16,995,383.34
WACHOVIA CORP	AA3 5.8000 6	.673 33738MAC5	S 12/01/2008	7,000,000.00	6,705,246.89	7,764,423.33
WACHOVIA CORP		.745 337358DF9	S 02/15/2005	10,750,000.00	10,740,429.56	12,254,020.55
WACHOVIA CORP		.428 929771AQ6	S 07/15/2005	20,000,000.00	20,009,176.00	23,123,255.56
WACHOVIA CORP		.592 929771AM5		15,000,000.00	13,942,843.87	17,026,925.01
WAL-MART STORES GLOBAL		.920 931142BE2		35,490,000.00	35,404,942.66	42,462,971.69
WAL-MART STORES GLOBAL		.586 931142BD4		10,000,000.00	9,994,604.27	11,023,541.67
WELLS FARGO & CO. WELLS FARGO COMPANY		.730 949746AA9 .419 949746CD1		12,000,000.00	11,981,889.46	13,226,863.34
WELLS FARGO COMPANY	AAZ 3.9000 5	. 113 343/40CDI	P 02/7T/7000	20,000,000.00	20,291,174.62	22,091,511.12

Investment Desc	Rating Coupon Yield	Identifier	F Matu	rity Par/Shares	Book Value	Market Value				
	Curry BIVED	TNOOME								
	Group - FIXED Portfolio - FI	FIXED IN	COME							
	Instrument - COR		E NOTES/BONDS							
	IIIstiument - COR	CORPORAL	E NOIES/BONDS							
WEYERHAEUSER CO	baa25.5000 5.550	962166BK9	S 03/15/2	2005 15,000,000.00	14,984,617.15	15,956,016.67				
WEYERHAEUSER CO		962166BM5	S 03/15/2			15,698,516.00				
WISCONSON ELECTRIC POWER		976656BB3	S 08/01/2			12,347,857.68				
WORLDCOM		98155KAJ1	S 08/15/			7,200,000.00				
WORLDCOM INC		98157DAJ5	S 05/15/2			5,520,000.00				
WORLDCOM INC		98157DAC0	S 05/15/2			1,200,000.00				
WYETH (AHP)		026609AE7	S 02/15/			18,399,457.89				
Instrument Total	203			2,523,520,093.73	2,534,407,768.26	2,695,224,874.60				
Instrument -FHLMC FEDERAL HOME LOAN MORTGAGE POOL										
FHLMC GR 14-0013		31340AAN1	M 10/01/			125,904.75				
FHLMC GR 14-0437	AAA+8.0000 10.187		M 07/01/			140,716.13				
FHLMC GR 14-1104		31340BGM5	M 09/01/			278,242.71				
FHLMC GR 14-1214		31340BK32	M 05/01/			38,077.32				
FHLMC GR 16-0034		313401EL1	M 12/01/			74,767.39				
FHLMC GR 16-0039		313401ER8	M 03/01/2			246,727.35				
FHLMC GR 17-0008		313401HS3	M 01/01/			60,533.36				
FHLMC GR 17-0011		313401HV6	M 02/01/2			58,969.98				
FHLMC GR 17-0013		313401HX2	M 03/01/2			139,660.98				
FHLMC GR 17-0021		313401JF9	M 07/01/			229,480.84				
FHLMC GR 18-0117		31340LDW4	M 01/01/2			37,576.09				
FHLMC GR 18-0327		31340LLG0	M 03/01/2			18,117.87				
FHLMC GR 18-0398		31340LNP8	M 01/01/			22,425.11				
FHLMC GR 18-0408		31340LNZ6	M 04/01/2	•		22,204.85				
FHLMC GR 18-0478		31340LQ75	M 07/01/2			7,405.69 184,287.06				
FHLMC GR 18-0660 FHLMC GR 18-0688		31340LWV5 31340LXR3	M 06/01/2	•		86,606.43				
FHLMC GR 18-0688 FHLMC GR 18-0946		31340LXR3 31340MBP9	M 06/01/2 M 11/01/2	•		139,363.05				
FHLMC GR 18-1946 FHLMC GR 18-1078		31340MBP9 31340MFT7	M 03/01/			500,483.54				
FHLMC GR 18-1078 FHLMC GR 18-1113		31340MF17 31340MGW9	M 03/01/2			7,859.88				
FHLMC GR 18-1113 FHLMC GR 18-1263		31340MML6	M 06/01/	•	•	57,982.83				
FHLMC GR 18-1203 FHLMC GR 18-1293		31340MNJ0	M 11/01/		,	94,435.85				
FHLMC GR 18-1293 FHLMC GR 18-1311		31340MN43	M 11/01/2			6,762.71				
FHLMC GR 18-1311 FHLMC GR 18-1381		31340MRA5	M 04/01/			5,718.32				
FHLMC GR 18-1501		31340MKA5 31340MU78	M 04/01/2	•		67,318.70				
FHLMC GR 18-1665		31340MZ65	M 07/01/2			248,863.15				
FHLMC GR 18-1689		31340M2W4	M 03/01/2			270,260.48				
111110 010 10 1009	1111.0.0000 0.101	52510112111	11 05/01/.	231,307.70	217,700.50	270,200.10				

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED) INCOME				
	Portfolio - FI	FIXED INC	OMF:			
	Instrument - FHLMC		OME LOAN MORTGAGE PO	OOL		
FHLMC GR 18-1773	AAA+7.0000 8.495	31340M6J9	M 06/01/2008	382,941.29	346,908.82	404,984.67
FHLMC GR 18-1964	AAA+8.5000 8.474	: 31340NFD0	M 06/01/2011	39,445.27	39,412.26	43,227.02
FHLMC GR 18-3168	AAA+7.5000 7.908	31340PQV3	M 11/01/2008	316,722.00	314,241.87	336,387.27
FHLMC GR 18-3184	AAA+8.0000 8.287	31340PRD2	M 09/01/2008	73,216.36	72,954.98	78,631.93
FHLMC GR 18-3249	AAA+7.5000 8.806	31340PTE8	M 12/01/2008	32,538.80	32,093.39	34,559.14
FHLMC GR 18-3326	AAA+8.5000 9.903	31340PVT2	M 09/01/2008	67,564.20	65,701.21	72,863.49
FHLMC GR 18-3460	AAA+7.5000 8.235	31340PZZ4	M 05/01/2009	161,902.13	159,859.20	171,954.64
FHLMC GR 18-3466		31340PZ76	M 11/01/2008	206,778.88	204,457.55	219,617.79
FHLMC GR 18-3847		31340QHY5	M 10/01/2007	324,660.00	320,899.25	346,625.95
FHLMC GR 18-4093	AAA+7.2500 7.769	31340QRN8	M 01/01/2005	63,054.90	62,829.28	66,560.23
FHLMC GR 18-4245		31340QWE2	M 10/01/2009	215,992.02	215,193.22	232,943.80
FHLMC GR 18-4517	AAA+8.5000 8.500	31340RAS3	М 10/01/2009	48,219.30	48,219.30	52,003.71
FHLMC GR 18-5864		: 31340SQR6	M 12/01/2008	422,459.00	416,225.30	454,319.45
FHLMC GR 18-6122		31340SYT3	M 06/01/2008	300,811.45	298,133.48	324,432.67
FHLMC GR 18-6434		31340TEF3	M 07/01/2006	25,456.60	25,163.81	27,178.95
FHLMC GR 18-6544		31340THV5	M 04/01/2008	20,623.04	20,582.46	22,178.37
FHLMC GR 18-6640	AAA+8.0000 8.650	31340TLV0	M 01/01/2010	26,789.94	26,019.76	28,821.34
FHLMC GR 18-6885	AAA+8.5000 8.890	31340TUJ7	M 06/01/2009	7,234.91	7,069.47	7,801.73
FHLMC GR 18-6979	AAA+8.5000 8.700	31340TXG0	M 06/01/2009	37,685.42	37,588.11	40,641.21
FHLMC GR 18-8366	AAA+7.7500 8.454	: 31340VJK2	M 11/01/2007	54,551.47	54,169.15	58,242.33
FHLMC GR 18-9823	AAA+8.7500 8.569	31340W4G5	M 12/01/2008	294,598.65	294,598.62	317,324.48
FHLMC GR 18-9895	AAA+8.5000 9.418	31340W7G2	M 09/01/2005	29,263.33	28,924.86	31,559.73
FHLMC GR 25-0016	AAA+8.2500 9.071	31341AAR1	M 09/01/2008	474,946.97	467,114.88	512,242.19
FHLMC GR 25-0661	AAA+7.5000 8.494	: 31341AWW6	M 06/01/2007	7,801.86	7,724.18	8,275.97
FHLMC GR 25-1228	AAA+8.5000 8.336	31341BLH9	M 10/01/2010	259,850.09	259,850.08	280,244.00
FHLMC GR 25-1335	AAA+8.5000 9.171	31341BPU6	M 07/01/2005	8,045.19	7,933.11	8,676.53
FHLMC GR 25-1660	AAA+8.0000 9.306	31341BZZ4	M 01/01/2014	163,377.97	161,218.29	175,699.40
FHLMC GR 25-2616	AAA+8.2500 8.977	31341C3Z7	M 11/01/2009	39,060.98	38,744.39	42,100.12
FHLMC GR 25-4387	AAA+6.7500 8.510	31341E2U5	M 04/01/2005	834.40	806.35	875.39
FHLMC GR 25-5156	AAA+8.5000 8.472	31341FWR6	M 08/01/2008	112,545.03	112,364.37	121,362.19
FHLMC GR 25-5759	AAA+8.0000 8.286	31341GMG9	M 01/01/2009	17,235.57	16,975.38	18,819.80
FHLMC GR 25-6044	AAA+7.0000 8.145	31341GWD5	M 06/01/2004	7,841.31	7,788.33	8,293.00
FHLMC GR 25-6079	AAA+6.7500 8.020	31341GXG7	M 07/01/2003	3,996.80	3,987.28	4,193.15
FHLMC GR 25-6500	AAA+8.5000 9.375	31341HGH2	M 11/01/2009	181,468.03	178,184.51	195,701.18
FHLMC GR 25-7266	AAA+8.5000 8.617	31341JCB5	M 11/01/2007	135,242.59	134,525.88	148,208.75
FHLMC GR 25-7378	AAA+8.0000 8.208	31341JFT3	M 08/01/2008	190,422.10	189,276.81	204,783.11
FHLMC GR 25-8283	AAA+6.5000 9.054	31341KFY9	M 11/01/2003	3,371.78	3,349.35	3,536.71
FHLMC GR 26-0192	AAA+8.2500 8.323	313411F96	M 09/01/2004	1,274.22	1,271.52	1,374.27
FHLMC GR 27-1360	AAA+8.5000 8.333	31343BQM1	M 08/01/2012	150,364.81	150,364.81	165,098.05

Investment Desc	Rating Coupon Yield	Identifier	F Ma	turity	Par/Shares	Book Value	Market Value
	Group - FIXED Portfolio - FI	FIXED INCOME					
	Instrument - FHLMC	FEDERAL HOME			DOOL		
	Instrument - FALMC	FEDERAL HOME	LOAN M	OKIGAGE	POOL		
FHLMC GR 27-1817	AAA+8.5000 8.500	31343CAS3	M 06/0	1/2008	60,679.80	60,679.79	65,442.16
FHLMC GR 27-2204	AAA+8.0000 8.201	31343CNV2	M 07/0	1/2008	167,700.33	167,318.03	180,347.73
FHLMC GR 27-2987		31343DJ86	M 06/0		167,035.75	165,704.89	180,145.28
FHLMC GR 27-3821		31343EG61	M 02/0		131,542.10	129,643.85	143,636.97
FHLMC GR 27-4122	AAA+9.7500 8.037	31343ESK7	M 03/0		25,131.30	25,363.84	27,876.27
FHLMC GR 27-4621		31343FD20	M 06/0		164,844.73	164,040.74	177,276.77
FHLMC GR 27-5186		31343FXP7	M 07/0		26,717.89	26,665.42	29,174.52
FHLMC GR 27-5221	AAA+7.0000 11.135		M 08/0		81,322.18	70,946.25	86,006.61
FHLMC GR 27-7196		31343Н7Н0		1/2016	144,733.44	136,154.16	158,041.20
FHLMC GR 27-7752		31343JTH2	M 02/0		58,641.02	58,329.49	64,386.86
FHLMC GR 27-8784		31343KXM3	M 09/0		95,567.50	92,877.94	104,931.53
FHLMC GR 27-9033		31343LBA1	M 10/0		79,657.66	77,446.39	86,981.92
FHLMC GR 28-0463		31344JQQ4	M 11/0		100,239.44	97,245.28	109,456.13
FHLMC GR 28-1274		31344KMX0		1/2008	104,058.97	103,661.32	112,155.28
FHLMC GR 28-1743		31344K5C5	M 11/0		215,192.32	211,616.72	236,277.59
FHLMC GR 28-2795		31344MC82	M 05/0		11,794.92	11,794.92	11,873.55
FHLMC GR 28-2810		31344MDP3		1/2006	15,689.78	15,594.73	17,227.12
FHLMC GR 28-2813		31344MDS7	M 06/0		1,670,326.84	1,658,211.70	1,823,907.83
FHLMC GR 28-3406		31344MYB1	M 01/0		7,462.60	7,225.43	8,045.47
FHLMC GR 28-3670		31344NCF4	M 06/0		40,841.79	40,772.99	43,369.90
FHLMC GR 28-4106		31344NR35	M 12/0		41,584.07	41,084.23	44,421.70
FHLMC GR 28-4655		31344PE42		1/2009	487,193.26	483,597.62	531,872.14
FHLMC GR 28-4656		31344PE59		1/2011	325,300.91	323,816.60	356,592.68
FHLMC GR 28-8100		31344S7M4	M 10/0		160,847.62	159,614.74	170,783.18
FHLMC GR 28-8597		31344TRS7	M 02/0		11,077.10	11,077.09	11,706.99
FHLMC GR 29-1329		31344XPN1	M 11/0		8,398.97	8,371.04	9,035.83
FHLMC GR 29-6213		3134453W6	M 02/0		23,973.05	23,580.18	25,854.30
FHLMC GR 29-7793		313447US1	M 07/0		193,344.65	187,866.80	212,289.20
FHLMC GR 29-7925		313447YW8		1/2017	703,216.10	686,156.06	771,978.92
FHLMC GR 29-8373		313448JS2	M 07/0		1,395.38	1,386.36	1,501.19
FHLMC GR 29-9968		313454CD0	M 07/0		333,425.86	339,195.01	363,614.24
FHLMC GR 30-0412		31345BN59	M 02/0		8,404.56	8,320.55	9,058.48
FHLMC GR 30-0833		31345B4S0		1/2006	15,528.17	15,430.73	16,487.35
FHLMC GR 30-0850		31345B5K6	M 07/0		1,969.48	1,867.93	2,124.05
FHLMC GR 30-1628		31345CYZ9		1/2009	4,667.33	4,644.79	4,925.83
FHLMC GR 30-3994		31345FNK7	M 10/0		3,347.06	3,338.55	3,550.47
FHLMC GR 30-4044		31345FP58		1/2007	116,783.19	115,212.46	125,942.89
FHLMC GR 30-4047		31345FP82	M 12/0		6,389.15	6,351.92	6,889.71
FHLMC GR 30-4342	AAA+8.5000 9.521	31345FZF5	M 04/0	1/2013	116,168.59	115,346.01	125,280.08

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	TNCOME				
	Portfolio - FI	FIXED INC	OME			
	Instrument - FHLMC		OME LOAN MORTGAGE	POOL		
	111212	122211111111111111111111111111111111111	0.12 20121 1.0111 0.102	1002		
FHLMC GR 30-4396	AAA+8.0000 9.018	31345F3D5	M 11/01/2014	113,186.19	112,437.57	121,722.31
FHLMC GR 30-6578	AAA+8.5000 9.308	31345JJX6	M 10/01/2018	146,773.61	142,517.63	161,125.63
FHLMC GR 30-6610	AAA+8.0000 8.981	31345JKX4	M 12/01/2018	226,660.28	218,495.17	247,500.95
FHLMC GR 30-6645		31345JL21	M 02/01/2019	163,608.52	156,290.77	179,639.43
FHLMC GR 50-1709		31345Q3S8	M 10/01/2004	7,903.35	7,815.59	8,392.04
FHLMC GR 50-1730		31345Q4P3	M 01/01/2005	32,756.46	32,678.21	34,768.26
FHLMC GR 50-2163	AAA+8.0000 9.238	31345RML0	M 01/01/2005	31,728.12	31,340.24	33,676.75
FHLMC GR 50-2210		31345RN39	M 07/01/2004	1,775.61	1,783.73	1,943.47
FHLMC GR 50-3880		31345TJZ9	M 12/01/2002	1.65	1.67	1.66
FHLMC GR 50-4007		31345TNY7	M 06/01/2006	167,235.35	172,591.65	177,539.27
FHLMC GR 53-0976		31347NCM6	M 01/01/2017	315,578.46	313,095.08	339,507.74
FHLMC GR 53-4730		31347SHF5	M 06/01/2019	1,892.74	1,785.03	2,041.30
FHLMC GR 53-5060		31347STR6	M 08/01/2017	179,204.50	190,283.34	196,442.78
FHLMC GR 53-9336		31347XLR3	M 02/01/2008	36,441.14	36,352.47	39,136.57
FHLMC GR 54-5677		31354CJW1	M 01/01/2006	68,132.46	67,627.27	71,920.06
FHLMC GR 54-5678		31354CJX9	M 12/01/2007	30,217.61	30,041.12	32,053.94
FHLMC GR 55-4908		31290KNZ8	M 04/01/2011	976,618.76	990,780.63	1,053,267.06
FHLMC GR 55-5129		31290KVW6	M 06/01/2020	375,821.55	483,200.26	431,476.98
FHLMC GR 55-5155		31290KWQ8	M 07/01/2016	344,503.64	348,260.10	370,626.21
FHLMC GR 55-5187 FHLMC GR 55-5188		31290KXQ7 31290KXR5	M 07/01/2017 M 12/01/2018	729,260.01 4,513,437.12	737,374.73	784,557.37 4,946,155.38
FHLMC GR 55-5188 FHLMC GR 85-0015	AAA+8.5000 7.008 AAA+8.5000 10.241			104,372.32	4,584,909.35 102,687.79	109,286.52
FHLMC GR 85-0015 FHLMC GR 85-0082	AAA+9.0000 10.241 AAA+9.0000 9.136		M 05/01/2005 M 10/01/2005	67,419.20	67,340.41	70,874.43
FHLMC GR 65-0062	AAA+9.0000 9.130	3134/BC1/	M 10/01/2005	67,419.20	67,340.41	70,074.43
Instrument Total	128			22,432,573.53	22,453,365.57	24,317,222.16
	Instrument -	FHLMC-G FHLM	C GOLD			
FHLMC GOLD # C00210		31292GGT7	M 01/01/2023	6,868,077.08	7,004,366.68	7,472,170.25
FHLMC GOLD # G00198		31283GGF8	M 01/01/2024	7,741,102.21	8,019,246.16	8,421,983.76
FHLMC GOLD #A00850		31295V5K2	M 10/01/2022	275,648.45	307,433.77	291,785.38
FHLMC GOLD #A00854		31295V5P1	M 11/01/2009	180,303.51	190,557.56	190,858.78
FHLMC GOLD #A01179		31295WJY5	M 12/01/2019	620,757.39	636,958.55	680,062.49
FHLMC GOLD #C00290		31292GKB1	M 01/01/2024	18,730,714.52	17,063,524.95	19,725,065.72
FHLMC GOLD #C00425		31292GPJ9	M 10/01/2025	8,655,162.00	8,728,397.34	9,263,619.89
FHLMC GOLD #C00428		31292GPM2	M 11/01/2025	5,945,790.01	6,002,973.34	6,363,779.06
FHLMC GOLD #C00438		31292GPX8	M 12/01/2025	8,518,395.60	8,511,286.06	8,997,924.48
FHLMC GOLD #C00742 FHLMC GOLD #C00760		31292GZF6 31292GZZ2	M 04/01/2029 M 05/01/2029	10,648,983.43 24,975,875.87	10,269,917.41 23,981,149.32	11,150,515.05 26,152,156.37
FUTURE GOTD #C00/00	AAA+0.5000 /.290	314746444	M 05/01/2029	44,910,010.01	23,901,149.32	40,134,130.3/

Investment Desc	Rating Coupon Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED Portfolio - FI	INCOME FIXED INCOME	,				
	Instrument - FHLMC		•				
	Instrument - FALMC	-G LUTIMC GOTD					
FHLMC GOLD #C00785	AAA+6.5000 7.279	31292G2S4	M	06/01/2029	13,864,454.86	13,320,192.95	14,517,424.47
FHLMC GOLD #C00835	AAA+6.5000 7.017	31292G4U7	M	07/01/2029	51,382,997.37	50,093,185.21	53,802,965.26
FHLMC GOLD #C00896	AAA+7.5000 7.585	31292G7H3	M	12/01/2029	12,082,555.00	12,059,845.30	12,872,995.75
FHLMC GOLD #C00910		31292HAK0	M	01/01/2030	6,426,885.00	6,382,749.67	6,842,704.46
FHLMC GOLD #C01271	AAA+6.5000 6.454	31292HMU5	M	12/01/2031	18,793,245.00	18,852,724.21	19,661,242.34
FHLMC GOLD #C01277	AAA+7.0000 6.427	31292HM27	M	11/01/2031	18,730,600.15	19,054,983.70	19,755,226.41
FHLMC GOLD #C19467		31293FQU4		12/01/2028	20,584,081.39	20,764,015.09	21,542,201.77
FHLMC GOLD #C22347		31293KTC0		02/01/2029	21,204,988.38	20,987,274.19	22,030,498.58
FHLMC GOLD #C23918(low wac)		31293MK76		03/01/2029	34,853,868.76	34,834,850.37	36,495,369.80
FHLMC GOLD #C25795(low wac)	AAA+6.5000 6.556	31293PNL5	M	04/01/2029	9,605,482.95	9,600,308.53	10,057,869.18
FHLMC GOLD #C28188		31293SCZ0		06/01/2029	8,426,946.80	8,119,304.56	8,823,827.90
FHLMC GOLD #C29186		31293TF36		07/01/2029	12,932,949.96	12,581,432.78	13,542,048.79
FHLMC GOLD #C29188		31293TF51		05/01/2029	11,258,534.99	10,718,185.35	11,788,774.46
FHLMC GOLD #C29245		31293THW0		07/01/2029	12,908,570.35	12,288,003.74	13,516,520.98
FHLMC GOLD #C29249		31293TH26		07/01/2029	13,978,153.95	13,110,218.12	14,522,323.48
FHLMC GOLD #C29986		31293UCX0		08/01/2029	10,897,545.00	10,551,110.80	11,410,783.05
FHLMC GOLD #C30083		31293VCU4		08/01/2029	14,362,252.50	13,905,674.84	15,038,666.71
FHLMC GOLD #C30265		31293VJJ2		08/01/2029	11,748,895.60	11,256,106.96	12,302,229.42
FHLMC GOLD #C32961		31293YJE7		11/01/2029	308,629.94	297,504.46	323,165.39
FHLMC GOLD #C35366		31294B6B6		01/01/2030	5,189,995.00	5,154,353.77	5,529,524.47
FHLMC GOLD #C64130		31287PST1		02/01/2032	33,204,320.00	33,358,307.09	34,787,723.34
FHLMC GOLD #C70138		31287XEK8		08/01/2032	110,836,562.28	114,691,654.88	116,121,988.48
FHLMC GOLD #C80343		31335GLY9		09/01/2025	8,982,027.85	8,838,483.31	9,487,656.14
FHLMC GOLD #C80349		31335GL60		10/01/2025	7,851,300.19	7,908,943.89	8,403,246.60
FHLMC GOLD #D01338	AAA+2.0000 12.000			09/01/2013	23,655.68	23,655.48	23,998.70
FHLMC GOLD #D06779		313939Q86		12/01/2014	436,257.00	452,688.38	486,426.56
FHLMC GOLD #D64823		3128F4LC3		10/01/2025	9,237,745.38	9,091,286.77	9,757,768.86
FHLMC GOLD #D67588		3128F7ND2		01/01/2026	4,588,085.70	4,596,376.81	4,846,364.33
FHLMC GOLD #E69095		31280QC89		02/01/2013	2,635,669.34	2,650,005.93	2,789,504.57
FHLMC GOLD #G00474		31283GQ34		04/01/2025	4,990,673.33	5,246,717.07	5,494,581.62
FHLMC GOLD #G00853 (giant)		31283G5N3		01/01/2028	16,387,373.07	16,671,364.84	17,311,183.92
FHLMC GOLD #G00920 (low wad		31283HAV7		05/01/2028	6,962,080.37	7,056,312.14	7,343,277.49
FHLMC GOLD #G00921 (giant) FHLMC GOLD #G00983		31283HAW5		04/01/2028	7,528,685.60	7,622,800.20	8,044,777.00
FHLMC GOLD #G00983 FHLMC GOLD #G01309		31283HCU7 31283HN27		11/01/2028 08/01/2031	8,206,018.51 12,130,972.48	8,201,753.60	8,587,981.33
FHLMC GOLD #G01309 FHLMC GOLD #G10186		31283HN27 31283JF30		09/01/2031	6,252,888.15	12,339,328.31 6,358,376.60	12,794,577.12 6,709,411.51
FHLMC GOLD #G10186 FHLMC GOLD #G10703		31283JX89		07/01/2008	15,378,402.60	15,553,846.70	16,479,803.80
FHLMC GOLD #G10703 FHLMC GOLD #G10707		31283JYC9		07/01/2012	8,162,403.48	8,200,832.69	8,708,740.35
FHLMC GOLD #G10707 FHLMC GOLD #G10710		31283JYF2		07/01/2012	12,279,790.50	12,455,239.66	13,156,690.35
LITHIC GOTD #GIO/IO	AAA+7.5000 7.040	J140301F4	141	01/01/2012	12,213,130.50	14,400,409.00	13,130,030.33

Investment Desc	Rating Coupon Yie	ld Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group - FI						
	Portfolio - FI Instrument - FH		ΊΕ				
FHLMC GOLD #G10790	AAA+6.5000 6.	350 31283J2X8	M	03/01/2013	13,146,750.00	13,216,975.88	13,911,189.69
FHLMC GOLD #GO1041 (giant)		162 31283HEN1		06/01/2029	17,829,297.51	16,717,328.85	18,523,392.06
FHLMC GOLD #GOO487 (giant)		427 31283GRG4		06/01/2026	6,923,279.60	7,052,742.25	7,313,567.95
FHLMC GOLD 15YR #E76026		113 3128GAVT0		04/01/2014	12,353,730.00	12,315,365.45	13,005,512.79
FHLMC GOLD 20YR #C90524		351 31335HSM6		02/01/2022	41,167,065.00	41,397,341.62	43,192,347.38
TBA 15YR. MBS FG	AAA+5.5000 4.	844 MBS15Y55	M	12/15/2017	45,000,000.00	45,969,531.25	46,675,350.00
Instrument Total	56				815,197,476.72	812,635,095.39	857,043,345.84
Instrument -FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL							
FNGL POOL #8241	AAA+9.5000 7.	762 31360KEN0	M	05/01/2010	11,021,649.33	11,458,568.75	12,403,947.85
FNMA 20YR POOL # 253886		383 31371J6X7		07/01/2021	12,712,707.53	12,743,620.17	13,323,510.75
FNMA 20YR POOL #254296	AAA+6.5000 6.	383 31371KNM9	M	04/01/2022	28,111,223.58	28,197,605.25	29,500,386.55
FNMA 20YR POOL #254305		055 31371KNW7		05/01/2022	38,065,735.31	38,557,059.04	39,946,817.07
FNMA 7YR BALLOON POOL #25418		021 31371KJ93		01/01/2009	7,392,505.80	7,436,648.07	7,685,347.60
FNMA 7YR BALLOON POOL #25422	8 AAA+5.5000 5.	041 31371KLH2	M	03/01/2009	11,917,463.26	11,988,348.60	12,396,942.54
FNMA 7YR BALLOON POOL #25425	6 AAA+5.5000 4.	971 31371KMD0	M	04/01/2009	62,315,844.52	62,770,178.38	64,823,018.66
FNMA 7YR BALLOON POOL #25433	9 AAA+5.5000 5.	041 31371KPY1	M	05/01/2009	22,103,146.00	22,239,461.00	22,992,429.25
FNMA 7YR BALLOON POOL #25436	6 AAA+5.5000 5.	007 31371KQT1	M	05/01/2009	16,397,289.56	16,521,366.65	17,057,007.17
FNMA DWARF POOL #253884	AAA+6.5000 5.	761 31371J6V1	M	08/01/2016	18,116,676.01	18,483,609.94	19,182,057.35
FNMA DWARF POOL #313313		514 31374GAN7	M	12/01/2011	27,894,481.12	28,217,556.38	29,543,881.79
FNMA DWARF POOL #323980		148 31374T2M0		04/01/2014	16,703,342.81	16,601,583.23	17,606,993.65
FNMA DWARF POOL #420835	AAA+6.0000 6.	236 31379JPU4	M	07/01/2013	12,965,550.35	12,856,316.87	13,666,986.63
FNMA DWARF POOL #429755		180 31379UMC2		05/01/2013	9,736,986.20	9,674,006.86	10,263,757.15
FNMA DWARF POOL #431241		236 31379WBJ5		07/01/2013	24,406,525.65	24,202,442.65	25,726,918.69
FNMA DWARF POOL #433207		236 31379YGO0		07/01/2013	12,854,491.80	12,746,622.98	13,549,919.81
FNMA DWARF POOL #437914		236 31380EN75		08/01/2013	12,590,984.50	12,485,561.08	13,272,156.76
FNMA DWARF POOL #437946		178 31380EP73		07/01/2013	14,753,972.19	14,659,400.46	15,552,162.09
FNMA DWARF POOL #535213		025 31384VSA1		03/01/2015	17,238,884.40	17,624,609.32	18,389,982.18
FNMA DWARF POOL #545299		676 31385HX49		11/01/2016	18,263,836.51	18,640,092.71	19,337,871.86
FNMA DWARF POOL #668818		604 31391KAT4		11/01/2017	40,000,000.00	40,579,762.87	41,163,066.67
FNMA DWARF POOL #672338		768 31391N4X6		12/01/2017	25,000,000.00	25,197,644.71	25,726,916.67
FNMA DWARF POOL #678432		738 31391VVZ3		12/01/2017	25,000,000.00	25,228,657.17	25,804,416.67
FNMA POOL # 125248		686 31365EBR3		10/01/2023	11,369,630.96	11,551,376.22	12,057,986.33
FNMA POOL # 190605		576 31368HU68		02/01/2009	6,570,551.33	6,679,224.00	7,060,320.24
FNMA POOL # 190003 FNMA POOL # 266202		706 31371YU33		01/01/2024	11,984,370.02	11,870,777.01	12,614,947.62
FNMA POOL # 268312		801 31372CAM0		01/01/2021	7,591,393.84	7,482,188.44	7,991,283.16
FNMA POOL # 200312 FNMA POOL # 50965		711 313615TW6		01/01/2024	23,404,303.65	23,176,174.78	24,637,164.35
11.11 1001 30303		.11 3130131110	1.1	01,01,2021	23,101,303.03	23,1,0,1,1.70	21,037,101.33

Investment Desc	Rating Coupon Yield	Identifier	F M	aturity	Par/Shares	Book Value	Market Value
	Group - FIXED	INCOME					
	Portfolio - FI	FIXED II	NCOME				
	Instrument - FNMA	FEDERAL	NATIONAL M	ORTGAGE	ASSN POOL		
FNMA POOL #001171	AAA+7.7500 8.205	31360BJQ8	M 05/	01/2009	227,010.36	225,438.06	243,629.41
FNMA POOL #007	AAA+8.5000 8.604	31360AAG1	M 01/	01/2010	77,681.46	77,509.24	85,606.78
FNMA POOL #124485	AAA+8.5000 7.267	31365DF26	M 09/	01/2007	1,290,128.65	1,309,254.95	1,391,408.05
FNMA POOL #124570	AAA+8.5000 7.180	31365DJP1	M 09/	01/2007	1,512,390.38	1,537,699.19	1,631,118.08
FNMA POOL #124749	AAA+8.5000 6.878	31365DQA6	M 01/	01/2008	42,485.51	44,618.62	45,724.76
FNMA POOL #141631	AAA+7.5000 6.079	31365YHG7	M 06/	01/2007	72,542.74	72,664.22	77,292.84
FNMA POOL #1464	AAA+7.7500 8.446	31360BTV6	M 06/	01/2008	678,775.10	670,302.45	728,467.10
FNMA POOL #1500	AAA+4.7500 8.300	31360BUZ5	M 03/	01/2012	62,995.02	70,694.12	76,964.27
FNMA POOL #17359	AAA+7.0000 9.108	31360VJC5	M 02/	01/2004	7,790.51	7,752.49	8,273.39
FNMA POOL #190031	AAA+8.0000 7.101	31368HA86	M 12/	01/2019	1,764,689.26	1,820,005.77	1,934,252.38
FNMA POOL #190068	AAA+8.5000 6.870	31368HCD3	M 10/	01/2008	164.31	165.64	177.04
FNMA POOL #190101	AAA+8.0000 7.216	31368HDE0	M 01/	01/2023	4,093,964.09	4,212,517.37	4,489,713.96
FNMA POOL #190700	AAA+7.5000 6.612	31368HX57	M 02/	01/2009	7,276,725.89	7,395,233.14	7,819,133.05
FNMA POOL #20216	AAA+6.5000 8.457	31360YN91	M 04/	01/2004	3,210.54	3,160.78	3,383.01
FNMA POOL #20249	AAA+7.7500 7.305	31360YQA5	M 03/	01/2005	30,536.34	30,650.59	32,726.67
FNMA POOL #20340	AAA+7.2500 7.700	31360YS54	M 01/	01/2008	6,195.91	6,099.89	6,552.62
FNMA POOL #2114	AAA+8.2500 8.931	31360CK35	M 11/	01/2008	213,009.19	210,635.33	231,254.50
FNMA POOL #22022	AAA+8.5000 9.019	313606PF6	M 06/	01/2014	207,159.87	205,883.06	224,462.55
FNMA POOL #2436	AAA+5.0000 15.014	31360CV58	M 11/	01/2012	6,177.76	6,177.75	7,278.51
FNMA POOL #2440	AAA+4.7500 8.875	31360CV90	M 08/	01/2012	84,882.30	94,007.94	103,705.10
FNMA POOL #2459	AAA+8.5000 9.084	31360CWU2	M 06/	01/2015	476,022.70	470,306.51	515,781.71
FNMA POOL #252645	AAA+6.5000 7.498	31371HTA6	M 08/	01/2029	16,303,880.86	15,433,795.09	17,057,065.81
FNMA POOL #252981	AAA+7.5000 7.054	31371H6S2	M 01/	01/2030	6,626,840.00	6,706,469.72	7,055,795.35
FNMA POOL #253481	AAA+8.0000 7.865	31371JRA4	M 09/	01/2030	12,332,173.80	12,421,625.48	13,298,975.13
FNMA POOL #254479	AAA+6.5000 4.738	31371KUC3	M 10/	01/2032	28,094,557.91	29,072,613.35	29,413,222.82
FNMA POOL #254514	AAA+5.5000 5.748	31371KVF5	M 11/	01/2032	38,394,668.54	37,972,213.62	39,366,949.53
FNMA POOL #254548	AAA+5.5000 5.694	31371KWH0	M 11/	01/2032	91,846,931.31	90,990,993.72	94,172,801.77
FNMA POOL #25934	AAA+8.0000 8.732	31361AY74	M 07/	01/2008	233,825.32	232,299.95	252,654.51
FNMA POOL #27070	AAA+7.5000 6.222	31361CCF6	M 10/	01/2014	257,565.23	260,695.99	274,912.25
FNMA POOL #277	AAA+8.5000 8.500	31360AJW7	M 09/	01/2009	294,144.63	294,144.68	318,639.04
FNMA POOL #28017	AAA+8.5000 8.775	31361DDW6	M 06/	01/2016	9,311.98	9,229.12	10,250.57
FNMA POOL #28947	AAA+6.5000 9.330	31361EEU7	M 07/	01/2007	5,792.75	5,295.34	6,100.16
FNMA POOL #28961	AAA+8.2500 8.287	31361EFA0	M 10/	01/2003	3,758.09	3,755.87	4,058.73
FNMA POOL #30349	AAA+8.5000 8.956	31361FWJ9	M 08/	01/2016	27,092.02	26,691.58	29,822.72
FNMA POOL #313945	AAA+6.5000 6.101	31374GWE3	M 01/	01/2028	46,992,459.69	47,676,468.49	49,145,027.63
FNMA POOL #323500		31374TKM0		01/2029	10,085,187.10	9,682,818.06	10,639,906.01
FNMA POOL #34870		31361LW72		01/2016	15,504.88	15,322.07	17,067.68
FNMA POOL #36082		31361NCT2		01/2008	78,876.40	78,589.58	85,244.50
FNMA POOL #37115		31361PGY2		01/2016	65,768.55	64,767.10	72,397.58

Investment Desc	Rating Coupon Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group - FIXEI		~~~				
	Portfolio - FI	FIXED IN			A CONT POOT		
	Instrument - FNMA	FEDERAL .	NAT TONA	L MORTGAGE	ASSN POOL		
FNMA POOL #37931	AAA+7.5000 9.058	31361QEC0	М	09/01/2007	318,047.37	310,938.83	341,147.16
FNMA POOL #40294	AAA+8.0000 8.209	31361SXX9	M	02/01/2005	144,808.80	144,676.78	156,191.74
FNMA POOL #408220	AAA+6.0000 6.433	31378TPD1	M	01/01/2028	10,334,366.08	10,117,146.81	10,734,512.74
FNMA POOL #433690	AAA+6.0000 6.205	31379YXT5	M :	11/01/2028	12,930,355.32	12,800,676.31	13,431,018.68
FNMA POOL #440702	AAA+6.0000 6.205	31380HRX7	M	11/01/2028	30,480,884.50	30,175,472.45	31,661,104.35
FNMA POOL #44599		31361XRU1		09/01/2010	88,317.19	88,134.74	95,882.00
FNMA POOL #481713		31382GDS3	M	02/01/2029	28,233,752.67	27,902,244.38	29,326,681.23
FNMA POOL #487317(low wac)		31382NK68		04/01/2029	12,816,301.51	12,824,850.16	13,408,371.92
FNMA POOL #487367(low wac)		31382NMQ2		04/01/2029	10,855,170.94	10,846,423.15	11,356,643.65
FNMA POOL #490228(low wac)		31382RSR5		03/01/2029	18,501,243.72	18,513,677.78	19,355,939.51
FNMA POOL #490800		31382SGH8		04/01/2029	14,480,972.47	13,697,173.47	15,149,945.13
FNMA POOL #493925(low wac)		31382VVS0		04/01/2029	12,587,893.92	12,596,290.46	13,169,412.66
FNMA POOL #493926(low wac)		31382VVT8		04/01/2029	13,494,449.43	13,490,852.64	14,117,848.01
FNMA POOL #494126(low wac)		31382V4K7		04/01/2029	12,698,922.94	12,695,538.17	13,285,570.85
FNMA POOL #494181(low wac)		31382V6S8		04/01/2029	13,239,457.87	13,227,108.51	13,851,076.69
FNMA POOL #494232(low wac)		31382WA93		04/01/2029	11,246,930.87	11,236,439.66	11,766,501.59
FNMA POOL #50930		313615ST4		11/01/2023	15,548,514.73	15,730,067.83	16,489,873.65
FNMA POOL #50947		313615TC0		12/01/2023	13,600,885.51	13,762,661.98	14,424,328.46
FNMA POOL #52206		313617AF9		07/01/2017	131,224.59	128,238.71	143,833.53
FNMA POOL #535041		31384VLW0 31384VN99		12/01/2029	6,375,180.09 13,068,723.69	6,130,756.95	6,724,561.21 13,914,662.17
FNMA POOL #535116 FNMA POOL #54465		31384VN99 3136190S0		01/01/2030 07/01/2017	89,404.47	13,225,727.51 87,440.24	98,472.17
FNMA POOL #54465 FNMA POOL #558684		313819QSU 31386BUH5		01/01/2017	7,425,525.10	7,489,842.34	7,898,679.56
FNMA POOL #558684 FNMA POOL #563868		31386HMR9		01/01/2031	4,027,127.40	4,062,007.86	4,283,735.96
FNMA POOL #503000 FNMA POOL #59306		31360EMR9		05/01/2008	138,015.32	136,713.90	149,158.00
FNMA POOL #59300 FNMA POOL #59308		31362E3R5		03/01/2008	116,186.77	115,097.05	125,862.04
FNMA POOL #593826		31302E3K3 31387TVT8		08/01/2029	14,559,369.54	14,425,183.06	15,225,412.16
FNMA POOL #60877		31367TV10		04/01/2018	78,672.84	73,978.57	84,625.24
FNMA POOL #636697		31302G0A7		05/01/2032	29,754,863.74	28,844,979.15	30,942,677.90
FNMA POOL #63780		31362K2M3		05/01/2006	48,395.00	48,245.68	52,266.36
FNMA POOL #655619		31390TK81		08/01/2032	32,462,797.44	33,501,147.91	33,986,492.94
FNMA POOL #68105		313620U64		02/01/2008	71,724.47	71,086.89	76,897.96
FNMA POOL #70189		31362S7A7		03/01/2011	80,099.02	79,827.63	86,565.82
FNMA POOL #70545		31362TL27		02/01/2004	18,250.59	18,516.35	19,757.84
FNMA POOL #70816		31362TVH3		01/01/2019	778,522.94	762,446.58	841,502.85
FNMA POOL #7263		31360ЈВ89		03/01/2008	144,455.64	142,789.40	156,118.26
FNMA POOL #7265		31360JCA3		02/01/2011	191,042.65	191,042.64	206,951.42
FNMA POOL #7338		31360JEK9		09/01/2010	344,734.27	336,223.49	367,952.13
FNMA POOL #77721		313624LA4		08/01/2014	135,173.21	134,220.23	146,429.55
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Investment Desc	Rating Coupon Yield	Identifier	F Maturity	y Par/Shares	Book Value	Market Value
	G	TAIGONE				
	Group - FIXED Portfolio - FI	FIXED I	NCOME			
	Instrument - FNMA		NCOME NATIONAL MORTGAGI	E ACON DOOL		
	Instrument - FNMA	FEDERAL	NATIONAL MORIGAGI	E ASSN POOL		
FNMA POOL #7774	AAA+8.0000 8.000	31360ЈТ72	M 08/01/2008	324,348.12	324,348.07	350,466.80
FNMA POOL #8199		31360KDC5	M 06/01/200		925,424.25	1,001,261.31
FNMA POOL #8245		31360KES9	M 12/01/2008	•	440,619.78	480,932.47
FNMA POOL #82574		313629XB8	M 09/01/2010		19,823.30	22,531.12
FNMA POOL #8307		31360KG01	M 05/01/2008	•	1,892,894.06	2,072,644.86
FNMA POOL #84228	AAA+6.5000 9.537	31363BSR3	M 08/01/2003	1,708.65	1,681.86	1,799.34
FNMA POOL #85	AAA+8.5000 8.630	31360ACW4	M 03/01/2013	1 148,555.37	148,172.19	163,650.59
FNMA POOL #93146	AAA+8.5000 9.247	31363MP76	M 02/01/200	5 52,482.72	51,997.45	56,824.27
FNMA POOL #9808	AAA+8.0000 8.691	31360L3R1	M 10/01/2004	4 268,957.31	267,669.83	290,559.08
Instrument Total	115			1,162,030,327.53	1,163,527,546.55	1,216,251,329.61
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Instrument -GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						
China Dool # 277622	7.7.7.0000 7.077	3.6.00 (DDE)	M 10/15/2021	- 0 200 202 22	0 200 665 21	10 041 222 00
GNMA POOL # 377622 GNMA POOL # 410297		36204RPF9 36206FX23	M 10/15/202! M 11/15/202!		9,380,665.21 3,881,065.57	10,041,232.88 4,122,441.25
GNMA POOL # 410297 GNMA POOL # 414637		36206LS26	M 11/15/2025 M 10/15/2025		5,050,106.50	5,405,741.94
GNMA POOL # 414637 GNMA POOL #05139		362030V88	M 02/01/200		35,049.81	37,666.80
GNMA POOL #05139 GNMA POOL #103868		36214EJM8	M 04/01/2008		50,809.41	56,144.08
GNMA POOL #103808		36214EJ09	M 10/01/2009		107,297.05	119,386.68
GNMA POOL #103071 GNMA POOL #196063		36217KWY0	M 03/01/200		92,295.54	105,698.28
GNMA POOL #190003 GNMA POOL #221981		36217RW10	M 10/01/201	•	1,542,735.33	1,772,407.47
GNMA POOL #327203		36224FNU0	M 02/01/202		1,253,939.02	1,425,511.07
GNMA POOL #337519		36224S4C3	M 09/01/202		4,521,816.58	5,179,738.54
GNMA POOL #345139		36203CLU4	M 12/01/2023		3,568,495.94	4,158,164.04
GNMA POOL #345605		36203C3N0	M 03/01/2024		4,697,679.79	5,343,827.13
GNMA POOL #345921		36203DG61	M 01/01/2024		9,950,665.22	11,593,647.94
GNMA POOL #345990	AAA+6.5000 7.866	36203DKB5	M 12/01/2023		4,890,828.92	5,599,211.16
GNMA POOL #346013	AAA+6.5000 8.512	36203DK25	M 01/01/2024	4 10,913,316.10	9,780,845.40	11,600,491.25
GNMA POOL #346691	AAA+7.5000 8.520	36203EC48	M 08/15/2023	3 2,142,645.13	2,040,785.48	2,307,950.20
GNMA POOL #346927	AAA+6.5000 7.872	36203ELG1	M 12/01/2023	5,499,371.39	5,107,369.32	5,845,648.48
GNMA POOL #347041	AAA+6.5000 8.392	36203EP28	M 01/01/2024	4 2,742,899.05	2,473,226.54	2,915,610.26
GNMA POOL #351410	AAA+6.5000 8.149	36203KKX1	M 01/01/2024	16,986,066.36	15,532,658.04	18,055,622.34
GNMA POOL #352113	AAA+7.5000 8.520	36203LDS8	M 08/15/2023	3 3,740,062.75	3,562,398.46	4,028,608.60
GNMA POOL #354587	AAA+7.5000 8.524	36203N2U1	M 05/15/2023	3 1,416,107.57	1,348,384.54	1,525,360.27
GNMA POOL #354610	AAA+7.5000 8.518	36203N3T3	M 07/15/2023	1,837,957.64	1,750,338.18	1,979,756.09
GNMA POOL #354687	AAA+6.5000 7.736	36203N6Y9	M 11/01/2023	3,429,155.11	3,206,325.90	3,645,077.58
GNMA POOL #354693		36203N7E2	M 11/01/2023		6,173,858.64	7,005,848.27
GNMA POOL #354733	AAA+6.5000 8.510	36203PBA0	M 01/01/202	5,926,327.32	5,312,045.75	6,299,488.40

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	INCOME				
	Portfolio - FI	FIXED INC	OME			
	Instrument - GNMA	GOVERNMEN	T NATIONAL MORTGAG	E ASSOCIATION		
GNMA POOL #354739		36203PBG7	M 01/01/2024	19,712,746.16	17,672,441.68	20,953,992.09
GNMA POOL #354798		36203PDB6	M 04/01/2024	16,123,004.74	15,790,447.35	17,298,909.23
GNMA POOL #354809		36203PDN0	M 04/01/2024	9,474,211.81	8,799,831.64	10,072,097.75
GNMA POOL #366657		36204DJA8	M 12/01/2023	8,705,245.07	7,941,508.50	9,253,385.34
GNMA POOL #366685		36204DJ67	M 01/01/2024	2,959,367.08	2,666,191.37	3,145,708.56
GNMA POOL #366737		36204DLS6	M 04/01/2024	16,559,310.83	15,078,137.37	17,604,313.75
GNMA POOL #366792		36204DNH8	M 05/01/2024	7,209,454.54	6,592,707.21	7,664,419.19
GNMA POOL #371713		36204J3W4	M 04/01/2024	5,391,268.49	5,039,854.88	5,731,493.47
GNMA POOL #376371		36204QCG3	M 01/01/2024	20,953,433.33	20,750,443.77	22,487,294.50
GNMA POOL #376506		36204QGP9	M 05/01/2024	8,877,784.15	8,270,055.81	9,438,031.52
GNMA POOL #376507		36204QGQ7	M 05/01/2024	3,242,301.87	2,957,817.69	3,446,912.74
GNMA POOL #379194		36204TGB4	M 01/01/2024	5,523,817.37	5,040,793.37	5,872,407.08
GNMA POOL #385849		36205BTE2	M 08/15/2024	1,250,987.02	1,193,523.85	1,347,688.32
GNMA POOL #412373		36206JCJ1	M 11/15/2027	3,666,351.80	3,687,074.24	3,912,302.90
GNMA POOL #412383		36206JCU6	M 12/15/2027	8,825,429.95	8,940,388.63	9,417,469.21
GNMA POOL #412389		36206JC28	M 12/15/2027	7,408,301.30	7,501,768.63	7,905,274.85
GNMA POOL #413442		36206KHT1	M 10/15/2025	7,134,547.57	7,161,140.46	7,674,347.44
GNMA POOL #413451		36206KH46	M 10/15/2025	5,755,813.94	5,818,930.20	6,191,298.83
GNMA POOL #414636		36206LSZ3	M 10/15/2025	2,238,093.31	2,246,435.43	2,407,427.46
GNMA POOL #414675		36206LT82	M 10/15/2025	2,646,333.04	2,675,351.87	2,846,554.60
GNMA POOL #416782		36206N6T7	M 11/15/2025	6,445,093.23	6,542,658.01	6,932,728.99
GNMA POOL #461111		36208UGU5	M 12/15/2027	7,017,301.15	7,104,949.27	7,488,045.11
GNMA POOL #462363		36208VTU9	M 11/15/2027	3,312,750.20	3,331,475.53	3,534,980.54
GNMA POOL #462495		36208VXY6	M 01/15/2028	22,997,018.80	23,291,372.33	24,516,048.55
GNMA POOL #462599		36208V3G8	M 03/15/2028	14,015,609.70	14,206,409.21	14,794,410.42
GNMA POOL #477482 GNMA POOL #64334		36209PM79 362097PT8	M 10/15/2028	10,360,219.97 168,231.20	10,496,248.55 165,482.80	10,935,902.87 183,687.72
GNMA POOL #84334 GNMA POOL #780047		36225AB02	M 01/01/2009 M 12/15/2017	3,121,071.75	3,272,656.76	3,510,924.82
GNMA POOL #780047 GNMA POOL #780109		36225ABQ2 36225ADN7	M 12/15/2017 M 11/15/2015	4,665,243.72	5,238,432.80	5,626,921.52
GNMA POOL #780109 GNMA POOL #780141		36225AEN6	M 11/15/2015 M 12/15/2020	3,705,178.61	3,901,632.48	4,198,572.55
GNMA POOL #780141 GNMA POOL #780158		36225AEN0 36225AE71	M 12/15/2020 M 11/15/2017	16,418,048.62	16,894,371.77	18,107,739.45
GNMA POOL #780138 GNMA POOL #780421		36225AE71	M 08/15/2026	2,772,502.86	2,855,509.41	2,977,030.40
GNMA POOL #780421 GNMA POOL #780465		36225APE4 36225AQS2	M 11/15/2026	13,595,970.76	13,682,588.60	14,508,033.80
GNMA POOL #780465 GNMA POOL #780498		36225AQS2 36225ART9	M 01/15/2027	2,406,982.29	2,480,132.39	2,584,545.38
GNMA POOL #780498 GNMA POOL #780587		36225AUL2	M 01/15/2027 M 06/15/2027	3,606,500.26	3,628,766.91	3,848,436.32
GNMA POOL #780387 GNMA POOL# 423911		36206W3U7	M 06/15/2027 M 05/15/2026	3,663,787.25	3,760,841.87	3,998,315.46
GNMA POOL# 423911 GNMA POOL# 442138		36207UEK0	M 03/13/2026 M 11/15/2026	2,397,664.54	2,458,473.84	2,616,587.30
GNMA POOL# 442138 GNMA POOL# 447754		36208DMB8	M 07/15/2027	2,837,880.40	2,915,194.07	3,047,230.84
GNMA POOL# 447734 GNMA POOL# 455273		36208MXA8	M 07/15/2027 M 08/15/2027	2,199,293.59	2,261,065.45	2,361,535.49
OM:W EOOTH 400719	AAA: /. 3000 0.020	JUZUUNAU	11 00/13/2027	2,100,200.09	2,201,003.43	2,301,333.49

Investment Desc	Rating Coupon Yield Identifie	r F Maturity Par/Shares	Book Value	Market Value
	Group - FIXED INCOME			
	Portfolio - FI FIXED	INCOME		
		MENT NATIONAL MORTGAGE ASSOCIATION		
GNMA POOL# 455322	AAA+7.5000 6.859 36208MYT6	M 10/15/2027 2,850,501.45	2,927,587.12	3,060,782.95
GNMA POOL# 462481	AAA+7.0000 6.622 36208VXJ9	M 01/15/2028 15,578,477.03	15,878,499.80	16,623,533.20
GNMA POOL# 462738	AAA+7.0000 6.754 36208WBF9	M 05/15/2028 7,413,582.69	7,518,768.20	7,903,274.54
GNMA POOL# 464819	AAA+6.5000 6.418 36208YK81	M 09/15/2028 10,577,349.92	10,646,958.80	11,165,098.01
GNMA POOL# 464837	AAA+7.0000 6.764 36208YLS6	M 09/15/2028 5,758,621.70	5,838,309.09	6,138,997.86
GNMA POOL# 475562	AAA+6.5000 6.418 36209MJF2	M 09/15/2028 13,867,171.39	13,958,253.00	14,637,723.89
GNMA POOL# 780137	AAA+9.5000 7.912 36225AEJ5	M 05/15/2015 8,524,205.24	9,029,504.76	9,628,487.62
GNMA POOL# 780220	AAA+7.5000 6.794 36225AG53	M 08/15/2025 4,967,532.00	5,116,618.28	5,333,986.85
GNMA POOL# 780545	AAA+7.5000 6.822 36225ATA8	M 04/15/2027 10,026,145.60	10,323,711.37	10,765,774.36
GNMA POOL# 780601	AAA+7.0000 6.604 36225AU24	M 07/15/2027 7,381,739.11	7,533,104.09	7,876,930.77
GNMA POOL# 780798	AAA+7.5000 6.925 36225A3F5	M 12/15/2027 17,346,917.00	17,795,749.46	18,626,599.07
Instrument Total	75	506,287,647.39	496,191,856.11	542,374,476.48
	Instrument -GNMA II G	NMA II		
GNMA POOL# 2699	AAA+6.0000 7.703 36202C7L1	M 01/20/2029 30,065,740.31	27,098,389.79	31,428,620.32
Instrument Total	1	30,065,740.31	27,098,389.79	31,428,620.32
	Instrument -MTN M	EDIUM TERM NOTES		
AIR PRODUCTS & CHEMICALS	A2 6.8500 6.830 00915XBQ3	S 10/09/2003 6,000,000.00	6,001,276.19	6,230,366.67
R.R. DONNELLEY & SONS, CO.	A1 6.7000 6.558 25786TBE2	S 07/05/2005 5,000,000.00	5,015,712.58	5,513,955.56
Instrument Total	2	11,000,000.00	11,016,988.77	11,744,322.23
	Instrument -PAC1 P	LANNED AMORTIZATION CLASS I		
FHLMC 1682 PH PAC I	AAA+6.2500 8.605 3133T3M39	M 03/15/2023 12,500,000.00	11,982,921.52	13,139,354.17
FHLMC 1766 BC PAC I	AAA+6.1500 8.576 3133T5XL2	M 04/15/2022 25,000,000.00	24,004,087.96	26,440,625.00
FHLMC 179 A PAC I	AAA+9.3000 9.419 3129038G5	M 07/01/2021 253,468.21	253,468.21	259,569.19
FHR 2195 LG	AAA+6.5000 4.388 3133TMBF2	M 10/15/2028 59,700,000.00	62,564,635.57	62,859,125.00
FHR 2544 QB	AAA+5.0000 4.552 31393FQK5	M 09/15/2015 35,000,000.00	35,826,810.55	36,469,183.33
Instrument Total	5	132,453,468.21	134,631,923.81	139,167,856.69
	Instrument -SEQ S	EQUENTIAL		
FHR 2413 A	AAA+6.5000 6.146 31339NFW1	M 11/15/2029 24,419,572.00	24,719,503.91	25,113,494.84
	Instrument -SEQ S	EQUENTIAL	, ,	, ,

Investment Desc	Rating Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group - Portfolio - Instrument -	FI	INCOME FIXED INCOME SEQUENTIAL	:				
FHR 2430 K FNR 2001-19 LB FNR 2001-81 AB FNR 2002-15 D FNR 2002-2 QC	AAA+6.0000 AAA+6.0000	5.486 5.706 5.918	31339NWF9 31359SVC1 31392BQU3 31392CME1 31392BXK7	M (M (M)	07/15/2030 04/25/2026 02/25/2028 10/25/2029 06/25/2026	24,037,662.00 21,972,056.05 25,330,135.03 24,456,736.20 26,358,554.00	24,221,655.69 22,231,097.81 25,557,618.33 24,545,836.62 26,625,525.77	24,923,930.60 22,707,021.33 26,026,713.75 25,263,808.49 27,083,414.23
Instrument Total	6					146,574,715.28	147,901,238.13	151,118,383.24
Instrument -SUP SUPRANATIONALS								
ASIAN DEVELOPMENT BANK DEUTSCHE AUSGLEICHSBANK INTL FINANCE CORPORATION		7.113	045167BE2 251516AF7 45950VAG1	S (05/31/2005 06/23/2005 04/06/2005	25,000,000.00 25,000,000.00 8,000,000.00	25,085,149.17 24,936,379.21 7,995,442.65	28,351,458.33 27,959,638.89 9,046,023.34
Instrument Total	3					58,000,000.00	58,016,971.03	65,357,120.56
Instrument -TBD TREASURY BONDS								
US TREASURY	AAA+6.0000	5.152	9128275N8	s (08/15/2009	21,050,000.00	22,038,086.97	24,950,629.07
Instrument Total	1					21,050,000.00	22,038,086.97	24,950,629.07
	Instru	ment -T	IPS TREASUR	Y II	NFLATION PRO	OTECTED SECURITIES		
TSY INFL IX NOTE	AAA+3.6250 AAA+3.6250		912810FD5 9128273T7		04/15/2028 01/15/2008	21,295,989.70 18,986,149.24	21,324,753.30 19,011,346.84	28,004,467.73 23,526,928.79
Instrument Total	2					40,282,138.94	40,336,100.14	51,531,396.52
	Instru	ment -T	SO TREASUR	Y ZI	ERO STRIPS			
U S TREASURY PRINCIPAL U S TREASURY PRINCIPAL	AAA+0.0000 AAA+0.0000				08/15/2005 05/15/2005	25,000,000.00 89,400,000.00	21,199,725.32 77,016,829.00	23,800,500.00 85,828,470.00
Instrument Total	2					114,400,000.00	98,216,554.32	109,628,970.00
	Instru	ment -T	SY US TRE	ASUI	RIES			
U S TREASURY	AAA+6.1250	5.945	912810FB9	s i	11/15/2027	59,585,000.00	60,949,739.34	70,056,011.96

Investment Desc	Rating Coupon Yi	eld Identifie	r F	Maturity	Par/Shares	Book Value	Market Value
	Group - F Portfolio - F Instrument - T		INCOME EASURIES				
U S TREASURY US TREASURY N/B	AAA+6.2500 4 AAA+0.3750 7 AAA+8.7500 6 AAA+8.7500 6 AAA+2.0000 AAA+8.8750 5 AAA+7.2500 5 AAA+6.7500 4 AAA+5.0000 4 AAA+5.7500 5 AAA+6.2500 5 AAA+4.7500 4 AAA+2.2500 1 AAA+3.0000 1	5.857 912810EL8 8.497 9128272J0 7.767 912810CK2 3.370 912810DY1 5.556 912810DY1 5.556 912810DF2 3.478 912810EC8 5.940 912810EC8 5.940 9128276D9 1.506 9128277B2 5.233 9128276J6 5.234 9128277B2 5.234 9128274V1 3.941 912828AG5 3.730 9128277M8 3.634 9128277M8		11/15/2021 02/15/2007 11/15/2009 08/15/2020 05/15/2017 08/15/2019 08/15/2019 08/15/2019 08/15/2011 08/15/2011 08/15/2010 05/15/2030 11/15/2008 07/31/2004 02/29/2004 10/31/2003	36,700,000.00 3,600,000.00 111,230,000.00 102,760,000.00 31,774,000.00 70,000,000.00 87,670,000.00 26,800,000.00 11,550,000.00 15,400,000.00 60,000,000.00 98,500,000.00 14,900,000.00 14,900,000.00	41,095,247.67 3,834,967.95 116,256,525.87 128,133,009.75 38,879,795.10 87,739,110.49 77,840,970.18 100,807,586.81 28,561,590.00 6,666,918.73 11,919,901.05 17,661,928.15 60,516,988.30 98,970,168.20 15,116,297.02 14,733,391.29	51,527,414.37 4,214,402.41 130,531,775.70 155,148,103.53 46,302,359.58 105,132,726.08 95,174,252.35 116,505,058.51 30,119,014.15 7,194,432.34 13,533,351.56 18,544,751.47 65,872,627.63 100,735,293.38 15,351,371.22 14,853,455.19
US TREASURY N/B		1.034 9120277E0 1.201 9128277L0		02/15/2012	12,345,000.00	12,968,928.80	13,633,493.61
Instrument Total	18				826,864,000.00	922,653,064.70	1,054,429,895.04
	Instrume	ent -VADM V	ERY ACCURA	ATELY DEFIN	MATURITY		
FNR 2001-20 VB	AAA+6.0000 6	5.692 31359SXA3	М (09/25/2017	37,000,000.00	35,151,006.05	38,295,000.00
Instrument Total	1				37,000,000.00	35,151,006.05	38,295,000.00
Portfolio Total	636				6,929,400,948.04	7,000,870,305.38	7,536,222,769.85
Group Total	636		6,929,400	0,948.04 /	0.00	7,000,870,305.38	7,536,222,769.85

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Monthly	Market	Portfolio
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Investment Desc	Rating Coupo	n Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value		
Group - FIXED INCOME - EXTERNALLY MANAGED Portfolio - HUFF W.R. HUFF ASSET MANA Instrument - EXFI EXTERNAL MANAGED FI										
	Instrument	- EXFI	EXTERNAL	MANAGE	D FI					
HUFF - FIXED INCOME HUFF - LIQUIDITY	0.000		IF-HUFF IL-HUFF		00/00/0000 00/00/0000	2,276,452.63 302,765.21	227,645,263.11 30,276,521.25			
Instrument Total	2					2,579,217.84	257,921,784.36			
	Inst	rument -	INTF INTE	RNATIO	NAL FUNDS					
SECURITY LENDING INCOME -	EXT. 0.000	0.000	SL-EXFI		00/00/0000	0.00	0.00			
Instrument Total	1					0.00	0.00			
Portfolio Total	3					2,579,217.84	257,921,784.36	239,096,703.67		

Monthly Market Portfolio						
Investment Desc	Rating Coupon Yield Id	dentifier F	Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED INC Portfolio - PIMCO Instrument - EXFI	COME - EXTERNALLY I PACIFIC INVESTMEN EXTERNAL MANAGED	NT C			
PIMCO - FIXED INCOME PIMCO - LIQUIDITY	0.0000 0.000 IF- 0.0000 0.000 IL-		0/00/0000	1,436,496.39 156,196.43	143,649,639.92 15,619,643.16	
Instrument Total	2		:	1,592,692.83	159,269,283.08	

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Portfolio Total

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1,592,692.83 159,269,283.08 155,431,951.71

Monthly Market Portfolio											
Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value					
Group - FIXED INCOME - EXTERNALLY MANAGED PORTFOLIO - OAKTREE CAPITAL MANA Instrument - EXFI EXTERNAL MANAGED FI											
OAKTREE - FIXED INCOME OAKTREE - FIXED INCOME/EQ OAKTREE - LIQUIDITY	0.000 0.00	0 IF-OAKTREE 0 IE-OAKTREE 0 IL-OAKTREE	00/00/0000 00/00/0000 00/00/0000	1,192,930.56 459.06 64,794.29	119,293,056.10 45,906.90 6,479,429.38						
Instrument Total	3			1,258,183.92	125,818,392.38						
Portfolio Total	3			1,258,183.92	125,818,392.38	124,538,749.07					

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Monthly Market Portfolio								
Investment Desc	Rating Coup	n Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group Portfolio Instrument	- SALOM		OS. A	SSET			
SALOMON - FIXED INCOME SALOMON - LIQUIDITY	0.000		IF-SALOMON IL-SALOMON		00/00/0000 00/00/0000	1,682,217.99 56,569.62	168,221,799.48 5,656,962.71	
Instrument Total	2					1,738,787.62	173,878,762.19	
Portfolio Total	2					1,738,787.62	173,878,762.19	183,251,642.78

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Monthly Market Portfolio										
Investment Desc	Rating Coup	on Yield Identifier	F Maturity	Par/Shares	Book Value	Market Value				
Group - FIXED INCOME - EXTERNALLY MANAGED Portfolio - FIDELITY FIDELITY INVESTMENTS Instrument - EXFI EXTERNAL MANAGED FI										
FIDELITY - FIXED INCOME FIDELITY - LIQUIDITY	0.000		00/00/0000 00/00/0000	1,585,909.87 169,645.86	158,590,987.67 16,964,586.38					
Instrument Total	2			1,755,555.74	175,555,574.05					
Portfolio Total	2			1,755,555.74	175,555,574.05	186,389,423.79				

8,924,437.96 / 0.00 892,443,796.06 888,708,471.02

Group Total

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Portfol				Par/Shares	Book Value	Market Value
		Group - COMMON STOCK -	INTERNALLY MANAGED			
VAL	LARGE CAP VALUE ACTI			101,416,098.67	2,887,461,791.11	2,038,683,677.03
VAP	LARGE CAP VALUE PASS			34,915,375.26	1,209,007,921.78	886,564,823.29
IND	LARGE CAP SELECT				4,980,953,958.75	
MV4	MID-CAP VALUE			41,420,100.01	797,362,257.14	671,877,631.32
MG4	MID-CAP GROWTH			23,394,935.00	620,678,718.65	650,063,752.62
GP5	LARGE CAP GROWTH			90,516,372.45	3,114,570,180.87	2,954,225,232.21
SNP	S&P 500 PASSIVE			127,092,314.62	4,647,520,753.50	4,617,465,756.92
SP4	S&P 400 PASSIVE			4,723,901.99	113,120,024.20	103,443,387.58
SP6	S&P 600 PASSIVE			19,359,730.80	395,262,174.69	362,618,645.34
Group To	otal		0.00 /	626,302,802.00	18,765,937,780.69	17,665,261,834.33
		Group - COMMON STOCK -	EXTERNALLY MANAGED			
4JL	JACOBS LEVY - 400			5,407,588.33	103,331,579.50	103,483,905.02
5BA	BARCLAYS - 500			18,388,756.28	518,673,064.18	478,028,806.57
5GS	GOLDMAN SACHS - 500			17,649,685.46	542,856,208.34	510,091,898.28
5IN	INTECH - 500			7,861,224.53	218,924,109.56	206,446,132.73
5JL	JACOBS LEVY - 500			36,574,725.87	747,169,767.84	728,030,050.40
6DG	DAVID J. GREENE - 60			5,971,590.87	52,957,178.33	40,758,729.67
6DH	DUNCAN-HURST - 600 G			1,727,613.74	22,260,833.43	25,301,659.11
6FT	FULLER & THALER - 60			4,856,924.33	24,271,660.42	26,019,375.34
6JL	JACOBS LEVY - 600 VA			5,790,294.26	75,279,123.45	69,863,278.25
бLА	LORD, ABBETT & CO -			8,006,313.30	82,255,550.72	83,349,405.68
6NC	NEXT CENTURY - 600 G			2,058,499.84	30,143,311.53	32,118,750.31
6PI	PIMCO - 600 GROWTH			4,547,095.70	40,820,431.31	
бма	M.A. WEATHEBIE			2,246,390.47	29,678,405.29	31,556,834.19
Group To	otal		0.00 /	121,086,703.02	2,488,621,223.90	2,375,524,453.18
Group To	otal - COMMON STOCK		0.00 /	747,389,505.03	21,254,559,004.59	20,040,786,287.51

Investment Desc	Rating Coupon Yield	Ticker Id	entifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON Portfolio - VAL		CAP VALUE	Δαπτ			
	Instrument - COM		N STOCK	ACII			
		COLLIC	IV BIOCIC				
ACE LTD ADC COMMUNICATIONS INC ADVANCED MICRO DEVICES INC. AES CORP	2.249	ACE G	0070K103	29.3400	124,500.00	4,598,919.99	3,652,830.00
ADC COMMUNICATIONS INC	0.000	ADCT 0	00886101	2.0900	353,500.00	7,826,612.09	738,815.00
ADVANCED MICRO DEVICES INC.	0.000	AMD 0	07903107	6.4600	160,900.00	3,184,249.77	1,039,414.00
AES CORP	0.000		0130H105	3.0200	288,400.00	8,064,042.31	870,968.00
AETNA INC.	0.097		0817Y108	41.1200	72,300.00	1,640,961.56	2,972,976.00
AFLAC INC	0.796		01055102	30.1200	201,200.00	4,283,193.20	6,060,144.00
AGILENT TECHNOLOGIES INC	0.000		0846U101	17.9600	246,200.00	9,145,019.03	4,421,752.00
AIR PROD. & CHEM.	1.964		09158106Q	42.7500	57,500.00	2,230,724.09	2,458,125.00
ALBERTSON'S, INC.	3.414		13104104Q	22.2600	181,900.00	6,763,952.68	4,049,094.00
ALCOA INC.	2.633		13817101Q	22.7800	527,900.00	16,651,953.09	12,025,562.00
ALLEGHENY ENERGY INC.	22.751		17361106Q	7.5600	56,300.00	1,770,190.81	425,628.00
ALLIED WASTE INDUSTRIES	0.000		19589308	10.0000	90,100.00	1,261,400.00	901,000.00
ALLSTATE CORP	2.270 2.745		20002101Q	36.9900 51.0000	352,500.00	12,855,410.56	13,038,975.00
ALLIEL CORP	2.745		20039103Q 231391080	51.0000	147,100.00 44,200.00	10,398,097.90 1,826,412.38	7,502,100.00 2,485,808.00
AMBAC FINANCIAL GROUP INC.	2.179		23551104Q	55.0500	41,000.00	2,523,718.10	2,485,808.00
AMERADA RESS CORP.	6.110		236081020	41.5700	63,300.00	2,280,986.36	2,631,381.00
AMERICAN FIRCTRIC DOWER	8.781		255371010	27.3300	301,900.00	8,684,434.82	8,250,927.00
AMERICAN INTL GROUP	0.328		26874107Q	57.8500	1,261,000.00	71,194,485.15	72,948,850.00
AMERICAN POWER CONVERSION	0.000		29066107	15.1500	137,600.00	2,626,429.85	2,084,640.00
AMERISOURCEBERGEN CORP	0.184		3073E105	54.3100	28,600.00	1,824,399.29	1,553,266.00
AMR CORP.	0.000		01765106	6.6000	356,000.00	9,561,387.80	2,349,600.00
AMSOUTH BANCORPORATION	4.791	ASO 0	32165102	19.2000	188,300.00	3,394,677.22	3,615,360.00
ANADARKO PETROLEUM CORP	0.835	APC 0	32511107Q	47.9000	119,200.00	5,724,557.27	5,709,680.00
ANTHEM INC	0.000		3674B104	62.9000	64,200.00	3,628,860.05	4,038,180.00
AOL TIME WARNER INC	4.122		0184A105	13.1000	2,757,800.00	100,095,418.49	36,127,180.00
AON CORP	3.176		37389103Q	18.8900	172,800.00	6,127,194.24	3,264,192.00
APACHE CORP.	0.701		37411105	56.9900	102,100.00	5,271,673.60	5,818,679.00
APPLE COMPUTER INC.	0.000		37833100	14.3300	149,100.00	3,226,524.00	2,136,603.00
APPLIED MICRO CIRCUITS CORF	0.000		3822W109	3.6900	733,100.00	5,984,714.74	2,705,139.00
ASHLAND INC	3.855		44204105Q	28.5300	42,400.00	1,888,161.04	1,209,672.00
AT&T CORPORATION	2.872		01957505Q	26.1100	361,540.00	16,229,241.42	9,439,809.40
AT&T WIRELESS SERVICES INC	0.000		0209A106	5.6500	2,709,200.00	37,879,704.23	15,306,980.00
AUTUDESK INC.	0.839		52769106Q 57224107Q	14.3000 32.1900	165,100.00 178,000.00	2,352,645.21 4,936,383.56	2,360,930.00
DANER HUGHES CURP	1.429 3.679		605051040	32.1900 69.5700	735,800.00	4,936,383.56	5,729,820.00 51,189,606.00
DANK OF NEW YORK CO INC	3.679		64057102Q	23.9600	365,000.00	12,117,842.02	8,745,400.00
BANK ONE CORDORATION	2.298		6423A1030	36.5500	569,900.00	26,211,893.15	20,829,845.00
BARD C. R. INC.	1.517		673831090	58.0000	24,600.00	1,354,161.45	1,426,800.00
ADC COMMUNICATIONS INC ADVANCED MICRO DEVICES INC. AES CORP AETNA INC. AFLAC INC AGILENT TECHNOLOGIES INC AIR PROD. & CHEM. ALBERTSON'S, INC. ALLEGHENY ENERGY INC. ALLEGHENY ENERGY INC. ALLIED WASTE INDUSTRIES ALLSTATE CORP AMBAC FINANCIAL GROUP INC. AMERADA HESS CORP. AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN POWER CONVERSION AMERICAN POWER CONVERSION AMERISOURCEBERGEN CORP AMSOUTH BANCORPORATION ANADARKO PETROLEUM CORP ANTHEM INC AOL TIME WARNER INC AON CORP APACHE CORP. APPLE COMPUTER INC. APPLIED MICRO CIRCUITS CORE ASHLAND INC AT&T WIRELESS SERVICES INC AUTODESK INC. BAKER HUGHES CORP BANK OF AMERICA CORP. BANK OF NEW YORK CO, INC BARD C. R. INC.	1.317	2310 0	0.3031070	20.000	21,000.00	2,331,101.13	1,120,000.00

Investment Desc	Rating Coupon Yiel	d Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COM	MON STOCE	ζ				
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	Instrument - COM	CC	OMMON STOCK				
BAUSCH & LOMB INC BAXTER INTL BB&T CORPORATION BEAR STEARNS COMPANIES INC BECTON DICKINSON & COMPANY BELLSOLTH	1.4	44 BOL	071707103Q	36.0000	25,300.00 76,300.00	1,056,649.44	910,800.00 2,136,400.00
BAXTER INTL	2.0	71 BAX	071813109Q	28.0000		2,614,872.43	2,136,400.00
BB&T CORPORATION	3.1	36 BBT	054937107	36.9900	202,300.00	6,203,435.58	7,483,077.00
BEAR STEARNS COMPANIES INC	1.1	44 BSC	073902108	59.4000	49,200.00	2,449,859.18	2,922,480.00
BECTON DICKINSON & COMPANY	1.3	03 BDX	075887109Q	30.6900	141,200.00	4,051,933.25	4,333,428.00
BELLSOUTH	3.0	92 BLS	079860102Q	25.8700	869,400.00	35,867,189.37	22,491,378.00
BIG LOTS, INC.	0.0	00 BLI	089302103	13.2300	51,700.00	914,617.09	683,991.00
BLACK & DECKER	1.1	19 BDK	091797100Q	42.8900	57,300.00	2,469,238.65	2,457,597.00
BMC SOFTWARE	0.0	OU BMC	055921100	17.1100	368,800.00	8,383,809.95	6,310,168.00
BOTTLE CARCADE CODD	2.0	61 BA	097023105Q	32.9900 25.2200	409,800.00 26,100.00	15,200,505.70 959,114.97	13,519,302.00 658,242.00
BUISE CASCADE CORP	2.3	79 BCC	097383103Q 110122108Q	23.1500	499,000.00	14,084,483.89	11,551,850.00
BRISION CORD CI A	4.0	OU DECM	111320107	15.0600	168,300.00	25,135,759.98	2,534,598.00
DIDITION NOTHEDN CANTA E	7 Tr 1 S	45 BNT	12189T104Q	26.0100		5,604,121.84	5,521,923.00
DIDITINGTON DESCRIBER SANTA F	1.0	70 DD 10 DNT	1220141030	42.6500	92,300.00	3,579,447.78	3,936,595.00
CALPINE CORPORATION	0.0	OO CDN	131347106	3.2600	564,700.00	5,573,447.76	1,840,922.00
CAPITAL ONE FINANCIAL CORP.	. 0.3	70 COF	14040H105	29.7200	91,800.00	4,495,307.84	2,728,296.00
CARNIVAL CORP	1.6	83 CCI.	1436581020	24.9500	336,600.00	13,856,735.19	8,398,170.00
CATERPILLAR INC.	3.0	62 CAT	149123101Q	45.7200	182,500.00	9,208,179.62	8,343,900.00
CENDANT CORP.	0.0	00 CD	151313103	10.4800	581,400.00	10,122,907.08	6,093,072.00
CENTERPOINT ENERGY INC	7.5	29 CNP	15189T107O	8.5000	134,100.00	3,475,661.01	1,139,850.00
CENTURYTEL, INC.	0.7	14 CTL	156700106	29.3800		2,144,895.53	1,968,460.00
CHARTER ONE FNCL INC.	3.0	63 CF	160903100Q	28.7300	47,565.00	1,084,625.89	1,366,542.45
CHEVRONTEXACO CORP	4.2	11 CVX	166764100Q	66.4800	514,100.00	41,118,186.95	34,177,368.00
CHIRON CORP	0.0	00 CHIR	170040109	37.6000	90,500.00	2,750,601.07	3,402,800.00
CHUBB CORP	2.6	82 CB	171232101Q	52.2000	115,600.00	6,095,432.22	6,034,320.00
CIENA CORP.	0.0	00 CIEN	171779101	5.1400	141,600.00	2,431,496.33	727,824.00
CIGNA CORP.	3.2	10 CI	125509109Q	41.1200	70,600.00	5,253,012.37	2,903,072.00
CINCINNATI FINANCIAL CORP.	2.3	70 CINF	172062101Q	37.5500	112,200.00	4,184,893.84	4,213,110.00
CINERGY CORP	5.4	56 CIN	172474108Q	33.7200	95,400.00	2,743,515.76	3,216,888.00
CIRCUIT CITY STORES	0.9	43 CC	172737108Q	7.4200	99,400.00	1,362,278.34	737,548.00
CIT GROUP INC	2.4	49 CIT	125581108	19.6000	37,300.00	857,900.00	731,080.00
CITIGROUP INC.	2.0	46 C	172967101Q	35.1900	2,670,178.00	85,362,409.27	93,963,563.82
CLEAR CHANNEL COMMUNICATION	NS 0.0	UU CCU	184502102	37.2900	397,000.00	26,371,004.30	14,804,130.00
CMS ENERGY CORP	7.6	2/ CMS	125896100Q	9.4400	65,800.00	1,636,378.95	621,152.00
COMEDICA INC	0.0	40 CMCSA	20030N101	23.5700 43.2400	1,159,791.00	39,190,349.83	27,336,273.87 4,704,512.00 5,582,250.00
COMPLETED ACCOUNTED TARE TARE	4.4	4U CMA	200340107Q 204912109S	13.5000	108,800.00 413,500.00	5,092,541.44 13,186,314.53	4,/04,512.00
COMPUTER ASSOCIATE INTL. IN	NC. 0.5	92 CA 00 CSC	2049121098		413,500.00 81,900.00	5,361,415.20	2,821,455.00
BEAR STEARNS COMPANIES INC BECTON DICKINSON & COMPANY BELLSOUTH BIG LOTS, INC. BLACK & DECKER BMC SOFTWARE BOEING CO BOISE CASCADE CORP BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BURLINGTON NORTHERN SANTA F BURLINGTON RESOURCES CALPINE CORPORATION CAPITAL ONE FINANCIAL CORP. CARNIVAL CORP CATERPILLAR INC. CENDANT CORP. CENTURYTEL, INC. CHARTER ONE FNCL INC. CHEVRONTEXACO CORP CHIRON CORP CHIRON CORP CIENA CORP. CIGNA CORP. CIGNA CORP. CIGNA CORP. CIGNINATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CITIERGY CORP CIRCUIT CITY STORES CIT GROUP INC CITIGROUP INC. CLEAR CHANNEL COMMUNICATION CMS ENERGY CORP COMCAST CORP - CL A COMPUTER ASSOCIATE INTL. IN COMPUTER SCIENCES	0.0	UU CSC	203303104	34.4500	01,900.00	3,301,415.20	2,021,435.00

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value				
Group - COMMON STOCK											
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	Instrument - COM		OMMON STOCK	ACII							
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COMPUWARE CORP COMVERSE TECHNOLOGY INC. CONAGRA FOODS, INC. CONOCOPHILLIPS CONVERGYS CORPORATION COOPER INDUSTRIES LTD - CLA	0.000	CPWR	205638109	4.8000	524,500.00	3,543,254.80	2,517,600.00				
COMVERSE TECHNOLOGY INC.	0.000	CMVT	205862402	10.0200	110,700.00	2,920,882.61	1,109,214.00				
CONAGRA FOODS, INC.	3.958	CAG	205887102Q	25.0100	197,800.00	4,212,140.33	4,946,978.00				
CONOCOPHILLIPS	3.306	COP	20825C104Q	48.3900	329,996.00	16,572,169.20	15,968,506.44				
CONVERGYS CORPORATION	0.000		212485106	15.1500	420,200.00	8,249,540.52	6,366,030.00				
COOPER INDUSTRIES LTD - CLA	.SS 3.840	CBE	G24182100Q	36.4500	56,900.00	2,276,934.06	2,074,005.00				
COOPER INDUSTRIES LTD - CLA CORNING INC COSTCO WHOLESALE CORP. CSX CORP. CVS CORP. DANA CORP DANAHER CORP DEERE & CO.	0.000		219350105Q	3.3100	1,473,800.00	24,814,916.13	4,878,278.00				
COSTCO WHOLESALE CORP.	0.000		22160K105	28.0600	189,900.00	8,168,299.29	5,328,594.00				
CSX CORP.	1.412		126408103Q	28.3100	97,300.00	4,035,274.68	2,754,563.00				
CVS CORP.	0.921		126650100Q	24.9700	145,500.00	5,089,888.55	3,633,135.00				
DANA CORP	0.340		235811106Q	11.7600	74,700.00	1,709,503.97	878,472.00				
DANAHER CORP	0.152		235851102	65.7000	22,400.00	877,753.75	1,471,680.00				
DEERE & CO.	1.919		244199105Q	45.8500	130,700.00	5,486,736.34	5,992,595.00				
DELPHI AUTOMOTIVE SYSTEMS C	ORP 3.478		247126105	8.0500	282,000.00	2,600,382.63	2,270,100.00				
DELTA AIR LINES, INC.	0.826		247361108Q	12.1000	383,100.00	8,121,337.56	4,635,510.00				
DEVON ENERGY CORPORATION	0.435		25179M103	45.9000	147,800.00	7,091,757.70	6,784,020.00				
DISNEY (WALT) CO.	1.287 4.699		254687106Q	16.3100 54.9000	976,700.00 166,300.00	31,971,950.71	15,929,977.00				
DOMESTIES (D.D.) COMCO	4.593		25746U109Q 2578671010	21.7700	56,600.00	6,972,321.97 1,685,661.16	9,129,870.00 1,232,182.00				
DONNELLEI (R.R.) & SONS CO.	1.851		260003108Q	29.1600	97,700.00	3,702,945.56	2,848,932.00				
DOW CHEMICAL CO	4.511		2605431030	29.7000	480,000.00	15,576,571.94	14,256,000.00				
DOW CHEMICAL CO	4.439		2333311070	46.4000	77,300.00	2,865,685.72	3,586,720.00				
DIE ENERGY CORPORATION	5.629		264399106Q	19.5400	834,800.00	20,730,659.54	16,311,992.00				
E I DUPONT DE NEM	3.301		2635341090	42.4000	492,600.00	29,116,990.50	20,886,240.00				
EASTMAN CHEMICAL CO.	4.786		2774321000	36.7700	30,800.00	1,347,317.14	1,132,516.00				
EASTMAN KODAK	5.137		2774611090	35.0400	92,300.00	5,515,273.90	3,234,192.00				
EATON CORP.	2.253		2780581020	78.1100	32,800.00	2,379,046.40	2,562,008.00				
DEERE & CO. DELPHI AUTOMOTIVE SYSTEMS CO DELTA AIR LINES, INC. DEVON ENERGY CORPORATION DISNEY (WALT) CO. DOMINION RESOURCES INC-VA DONNELLEY (R.R.) & SONS CO. DOVER CORP. DOW CHEMICAL CO DTE ENERGY COMPANY DUKE ENERGY CORPORATION E I DUPONT DE NEM. EASTMAN CHEMICAL CO. EASTMAN KODAK EATON CORP. EDISON INTERNATIONAL EL PASO CORP ELECTRONIC DATA SYSTEMS EMC CORP	0.000		2810201070	11.8500	154,300.00	3,085,337.02	1,828,455.00				
EL PASO CORP	12.500	EP	28336L109	6.9600	1,335,400.00	30,269,807.84	9,294,384.00				
ELECTRONIC DATA SYSTEMS	3.255	EDS	285661104Q	18.4300	447,200.00	13,359,532.27	8,241,896.00				
EMC CORP	0.000	EMC	268648102	6.1400	2,823,700.00	37,900,525.06	17,337,518.00				
EMERSON ELECTRIC CO	3.087	EMR	291011104Q	50.8500	15,100.00	636,526.13	767,835.00				
ENGELHARD CORP.	1.789		292845104Q	22.3500	55,900.00	1,606,879.04	1,249,365.00				
ENTERGY CORP.	3.070		29364G103Q	45.5900	106,000.00	3,017,789.66	4,832,540.00				
EOG RESOURCES INC	0.400		26875P101	39.9200	71,200.00	2,579,620.28	2,842,304.00				
EXELEON CORP	0.000 3.087 1.789 3.070 0.400 3.335 2.633 0.000		30161N101Q	52.7700	148,200.00	5,249,747.11	7,820,514.00				
EXXON MOBIL CORPORATION	2.633		30231G102Q	34.9400	3,348,100.00	99,183,683.96	116,982,614.00				
FEDERATED DEPARTMENT STORES	0.000		31410H101	28.7600	89,400.00	3,646,864.81	2,571,144.00				
FEDEX CORPORATION	0.368	FDX	31428X106	54.2200	101,900.00	4,084,878.86	5,525,018.00				

Investment Desc	Rating Coupon Yiel	d Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COM	MON STOC	к				
	Portfolio - VAL		ARGE CAP VALUE	ACTI			
	Instrument - COM						
FIRST ENERGY CORP. FIRST TENNESSEE NATL CORP FLEETBOSTON FINANCIAL CORP	4.5	49 FE	337932107Q	32.9700	164,000.00	4,072,795.99	5,407,080.00
FIRST TENNESSEE NATL CORP	3.3	38 FTN	337162101	35.9400	59,800.00	1,936,801.66	2,149,212.00
FLEETBOSTON FINANCIAL CORP	5.7	61 FBF	339030108Q	24.3000	526,100.00	14,723,000.60	12,784,230.00
FLUOR CORP (NEW)	2.2	85 FLR	343412102	28.0000	36,600.00	1,405,398.58	1,024,800.00
FORD MOTOR COMPANY	4.3	01 F	345370860	9.3000	533,600.00	14,618,015.98	4,962,480.00
FPL GROUP INC.	3.8	58 FPL	302571104Q	60.1300	80,100.00	3,989,570.00	4,816,413.00
FRANKLIN RESOURCES INC	0.8	80 BEN	354613101Q	34.0800	136,400.00	5,111,910.32	4,648,512.00
FREDDIE MAC	1.4	90 FRE	313400301Q	59.0500	292,500.00	13,346,787.64	17,272,125.00
GANNETT INC	1.3	37 GCI	364730101Q	71.8000	107,900.00	7,022,051.01	7,747,220.00
GATEWAY INC.	0.0	00 G.I.M	367626108	3.1400	149,100.00	4,413,952.34	468,174.00
GENERAL DYNAMICS CORP.	1.5	II GD	369550108Q 3704421050	79.3700 36.8600	102,700.00 217,300.00	6,154,415.21	8,151,299.00
GENERAL MOTORS CORP	2.4	25 GM	372460105Q	30.8000	81,600.00	13,356,142.30 2,574,022.81	8,009,678.00 2,513,280.00
CENTYME CODD CENT DIV	5.7	OO GPC	372917104	29.5700	105,100.00	2,574,022.61	3,107,807.00
CEODCIA DACTETO	2.0	OU GENZ	3732981080	16.1600	270,100.00	4,829,416.65	4,364,816.00
COLDEN WEST FINANCIAL CORD	0.4	73 GDW	381317106Q	71.8100	38,000.00	2,295,217.19	2,728,780.00
GOLDMAN SACHS GROUP INC	0.1	73 GBW	38141G104	68.1000	244,000.00	17,711,644.07	16,616,400.00
GOODRICH CORP	4.3	66 GR	3823881060	18.3200	83,000.00	2,877,218.19	1,520,560.00
HALLIBURTON COMPANY	2.6	72 HAL	406216101Q	18.7100	615,600.00	11,722,093.93	11,517,876.00
HARRAH'S ENTERTAINMENT INC.	0.0	00 HET	413619107	39.6000	52,200.00	1,159,629.75	2,067,120.00
HARTFORD FINL SERVICES	2.3	77 HIG	416515104	45.4300	117,800.00	6,233,166.90	5,351,654.00
HCA INC	0.1	92 HCA	404119109	41.5000	22,400.00	988,946.56 1,471,360.68	929,600.00
HEALTH MGMT ASSOCIATES CL A	0.4	46 нма	421933102	17.9000	82,500.00	1,471,360.68	1,476,750.00
HEALTHSOUTH CORP	0.0	00 HRC	421924101	4.2000	301,000.00	4,371,494.51	1,264,200.00
HERCULES INCORPORATED	0.0	00 HPC	427056106Q	8.8000	55,000.00	496,539.00	484,000.00
HEWLETT-PACKARD CO	1.8	43 HPQ	428236103Q	17.3600	1,591,700.00	50,182,377.20	27,631,912.00
HOME DEPOT INC.	1.0	01 HD	437076102Q	23.9600	1,119,600.50	38,338,734.89	26,825,627.98
HONEYWELL INTERNATIONAL INC	3.1	25 HON	438516106Q	24.0000	424,700.00	20,592,080.69	10,192,800.00
HOUSEHOLD INTL. INC.	3.5	95 HI	441815107Q	27.8100	217,600.00	8,940,279.72	6,051,456.00
HUNTINGTON BANCSHARES	3.4	20 HBAN	446150104	18.7100	21,000.00	395,516.10	392,910.00
ILLINOIS TOOL WORKS	1.4	18 ITW	452308109Q	64.8600	123,700.00	7,834,980.33	8,023,182.00
INCO LTD	0.0	00 N	453258402Q	21.2200	29,800.00	523,061.52	632,356.00
INGERSOLL-RAND CO-A	1.5	79 IR	G4776G101Q	43.0600	99,000.00	4,557,330.00	4,262,940.00
INIERNATIONAL PAPER	2.8	00 IDG	460146103Q	34.9700	242,100.00	8,829,681.05	8,466,237.00
INIERPUBLIC GROUP	2.6	OO TOTT	460690100Q	14.0800	220,000.00	4,153,207.39	3,097,600.00 1,442,790.00
THIERDIL HOLDINGS CORP	0.0	OO TOTP					2,093,805.00
TIT TWOOSIKIES INC	0.9	73 .TCD					6,686,706.00
TARTI CIRCUITT INC	0.0	nn .tri.			•		3,103,744.00
FIRST TENNESSEE NATL CORP FLEETBOSTON FINANCIAL CORP FLUOR CORP (NEW) FORD MOTOR COMPANY FPL GROUP INC. FRANKLIN RESOURCES INC FREDDIE MAC GANNETT INC GATEWAY INC. GENERAL DYNAMICS CORP. GENERAL MOTORS CORP GENUINE PARTS CO GENZYME CORP. GEN. DIV. GEORGIA PACIFIC GOLDEN WEST FINANCIAL CORP GOODRICH CORP. HALLIBURTON COMPANY HARRAH'S ENTERTAINMENT INC. HARTFORD FINL SERVICES HCA INC HEALTH MGMT ASSOCIATES CL A HEALTHSOUTH CORP HERCULES INCORPORATED HEWLETT-PACKARD CO HOME DEPOT INC. HONEYWELL INTERNATIONAL INC HUNTINGTON BANCSHARES ILLINOIS TOOL WORKS INCO LTD INGERSOLL-RAND CO-A INTERNATIONAL PAPER INTERPUBLIC GROUP INTERSIL HOLDINGS CORP ITT INDUSTRIES INC J C PENNEY INC JABIL CIRCUIT INC	0.0 0.9 2.1 0.0	00 ISIL 88 ITT 73 JCP 00 JBL	46069S109 450911102 708160106Q 466313103	13.9400 60.6900 23.0100 17.9200	103,500.00 34,500.00 290,600.00 173,200.00	2,076,730.48 1,174,300.76 6,844,366.39 4,462,729.52	2,0 6,6

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value				
	Group - COMMOI Portfolio - VAL		RGE CAP VALUE	л Стт							
	Instrument - COM		MMON STOCK	ACII							
	Instrument - com	CO	MMON SIOCK								
JANUS CAPITAL GROUP INC	0.306	JNS	47102X105	13.0700	157,700.00	3,590,359.61	2,061,139.00				
JDS UNIPHASE CORP	0.000	JDSU	46612J101	2.4700	5,496,300.00	74,616,433.62	13,575,860.99				
JEFFERSON PILOT JOHN HANCOCK FINANCIAL SRVO JP MORGAN CHASE & CO. KERR MCGEE CORP. KEYCORP KEYSPAN CORPORATION KING PHARMACEUTICALS KNIGHT RIDDER KROGER CO. LEGGETT & PLATT INC LEHMAN BROTHERS HOLDING LIMITED BRANDS INC.	3.175	JP	475070108Q	38.1100	37,600.00	1,657,818.17	1,432,936.00				
JOHN HANCOCK FINANCIAL SRV	CS 1.147	JHF	41014S106	27.9000	85,600.00	3,114,264.61	2,388,240.00				
JP MORGAN CHASE & CO.	5.666	JPM	46625H100Q	24.0000	1,013,800.00	40,372,967.70	24,331,200.00				
KERR MCGEE CORP.	4.063	KMG	492386107Q	44.3000	48,200.00	2,768,744.28	2,135,260.00				
KEYCORP	4.852	KEY	493267108Q	25.1400	248,200.00	5,593,345.88	6,239,748.00				
KEYSPAN CORPORATION	5.051	KSE	49337W100	35.2400	64,400.00	1,978,158.03	2,269,456.00				
KING PHARMACEUTICALS	0.000		495582108	17.1900	135,800.00	4,367,164.11	2,334,402.00				
KNIGHT RIDDER	1.707	KRI	499040103Q	63.2500	35,600.00	1,831,470.56	2,251,700.00				
KROGER CO.	0.000		501044101	15.4500	446,600.00	8,421,495.53	6,899,970.00				
LEGGETT & PLATT INC	2.317		524660107	22.4400	44,700.00	831,008.96	1,003,068.00				
LEHMAN BROTHERS HOLDING	0.675		524908100Q	53.2900	129,300.00	5,428,334.20	6,890,397.00				
LIMITED BRANDS INC. LINCOLN NATIONAL CORP LOCKHEED MARTIN CORPORATION	2.153		532716107Q	13.9300	256,800.00	4,560,425.11	3,577,224.00				
LINCOLN NATIONAL CORP	4.243		534187109Q	31.5800	45,500.00	1,844,169.67	1,436,890.00				
LOCKHEED MARTIN CORPORATION	N 0.761		539830109Q	57.7500	138,800.00	5,486,963.08	8,015,700.00				
LOEWS CORP	1.349		540424108Q	44.4600	83,500.00	2,552,920.62	3,712,410.00				
LSI LOGIC CORP	0.000		502161102	5.7700	528,400.17	7,717,162.56	3,048,868.98				
LUCENT TECHNOLOGIES	0.000		549463107	1.2600	1,700,000.00	24,575,723.47	2,142,000.00				
MANOR CARE INC.	0.000		564055101	18.6100	56,500.00	1,146,360.90	1,051,465.00				
MARATHON OIL CORP	4.321		565849106Q	21.2900	192,800.00	4,021,748.10	4,104,712.00				
MARRIOTT INT'L INC CL-A	0.851		571903202	32.8700	109,800.00	3,463,751.61	3,609,126.00				
MARSHALL & ILSLEY CORP	2.337		571834100	27.3800	35,000.00	1,027,836.50	958,300.00				
MASCO CORP.	2.660		574599106Q	21.0500	149,200.00	3,336,960.39	3,140,660.00				
MAY DEPT STORES	4.134		577778103Q	22.9800	89,400.00	3,349,393.45	2,054,412.00				
MBIA INC.	1.550		55262C100Q	43.8600	56,400.00	2,047,842.85	2,473,704.00				
MBNA CORP	1.472		55262L100Q	19.0200	614,500.00	9,985,481.55	11,687,790.00				
MCDONALDS CORPORATION	1.492		580135101Q	16.0800	883,600.00	28,523,786.06	14,208,288.00				
MCKESSON CORP	0.887 3.723		58155Q103Q	27.0300 24.7100	135,000.00	4,094,636.66	3,649,050.00				
MEDDIII IVNOI COO INC	1.686		583334107 590188108Q	37.9500	133,500.00 464,100.00	2,928,908.10 20,537,133.25	3,298,785.00 17,612,595.00				
MARRIOTT INT'L INC CL-A MARSHALL & ILSLEY CORP MASCO CORP. MAY DEPT STORES MBIA INC. MBNA CORP MCDONALDS CORPORATION MCKESSON CORP MEADWESTVACO MERRILL LYNCH & CO. INC. METLIFE INC	0.776		59156R108	27.0400	281,300.00	9,370,773.50	7,606,352.00				
MEILIFE INC	0.776			41.3000	49,200.00						
MGIC INVESTMENT CORP MICRON TECHNOLOGY INC	0.242		552848103Q 5951121030	9.7400	281,600.00	2,609,812.07 9,098,718.77	2,031,960.00 2,742,784.00				
MIRANT CORP	0.000	-	604675108	1.8900	625,200.00	5,710,732.07	1,181,628.00				
MOLEX INC	0.434		608554101	23.0400	97,600.00	2,966,559.31	2,248,704.00				
MONSANTO COMPANY	2.493		61166W101	19.2500	97,800.00	1,398,587.26	1,872,755.50				
MORGAN STANLEY DEAN WITTER			6174464480	39.9200	545,400.00	33,195,488.81	21,772,368.00				
MOTOROLA INC	1.849		6200761090	8.6500	1,038,900.00	30,440,537.26	8,986,485.00				
110 1 0 1 0 1 1 1 1 1 0	1.019		0200,01000	0.0500	1,030,300.00	55,110,557.20	3,300,103.00				

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value	
Group - COMMON STOCK								
	Portfolio - VAL		.RGE CAP VALUE	ACTT				
	Instrument - COM	CO	MMON STOCK	11011				
			111011 210011					
NABORS INDUSTRIES LTD. NATIONAL CITY CORP NATIONAL SEMICONDUCTOR CORP	0.000	NBR	G6359F103	35.2700	143,200.00	3,949,125.42	5,050,664.00	
NATIONAL CITY CORP	4.465	NCC	635405103Q	27.3200	333,000.00	8,506,380.66	9,097,560.00	
NATIONAL SEMICONDUCTOR CORP	0.000	NSM	637640103	15.0100	85,700.00	2,360,496.51	1,286,357.00	
NIKE INCCL B	1.259	NKE	654106103Q	44.4700	94,800.00	4,286,784.29	4,215,756.00	
NISOURCE INCORPORATED	5.800	NI	65473P105Q	20.0000	93,200.00	1,886,570.23	1,864,000.00	
NOBLE CORP	0.000	NE	G65422100	35.1500	200,200.00	5,677,789.54	7,037,030.00	
NORFOLK SOUTHERN CORP.	1.400	NSC	655844108Q	19.9900	98,700.00	2,061,116.28	1,973,013.00	
NORTEL NETWORKS CORP. HOLDIN	NG 0.000	NT	656568102Q	1.6100	4,000,000.00	77,580,381.52	6,440,000.00	
NORTHERN TRUST CORP	1.940	NTRS	665859104	35.0500	111,300.00	4,487,064.49	3,901,065.00	
NORTHROP GRUMMAN CORP.	1.649	NOC	666807102Q	97.0000	74,792.00	5,950,265.25	7,254,824.00	
NOVELLUS SYSTEMS INC.	0.000	NVLS	670008101	28.0800	73,400.00	2,523,500.60	2,061,072.00	
NUCUR CURP	1.840	NUE	670346105Q 67066G104	41.3000 11.5100	21,000.00 77,300.00	1,004,564.78 2,481,705.74	867,300.00 889,723.00	
NATOTA COKA	0.000	NVDA	6745991050	28.4500	234,400.00	5,673,489.35	6,668,680.00	
OFFICE DEDOT INC	0.000	ODD	676220106	14.7600	298,000.00	3,895,009.00	4,398,480.00	
DACTETO GAS & FIFO CO	0.000	DCG	69331C108Q	13.9000	179,000.00	5,107,139.02	2,488,100.00	
DALL CORDORATION	2 158	DT.T.	6964293070	16.6800	111,800.00	2,194,186.80	1,864,824.00	
PARKER-HANNIFIN CORP	1 560	DH	7010941040	46.1300	33,500.00	1,459,260.00	1,545,355.00	
PEOPLESOFT INC	0.000	PSFT	712713106	18.3000	230,400.00	4,746,845.71	4,216,320.00	
PHELPS DODGE CORP.	0.000	PD	7172651020	31.6500	44,700.00	1,772,343.08	1,414,755.00	
PNC FINANCIAL SERVICES GROUP	4.582	PNC	693475105Q	41.9000	175,000.00	8,685,298.99	7,332,500.00	
PPG INDUSTRIES INC.	3.429	PPG	693506107Q	50.1500	85,200.00	4,832,100.09	4,272,780.00	
PPL CORPORATION	4.152	PPL	69351T106Q	34.6800	69,100.00	1,682,740.99	2,396,388.00	
PRINCIPAL FINANCIAL GROUP	0.829	PFG	74251V102	30.1300	134,500.00	3,731,413.40	4,052,485.00	
PROGRESS ENERGY, INC	5.167	PGN	743263105Q	43.3500	101,900.00	3,549,982.22	4,417,365.00	
PROVIDIAN FINANCIAL CORP W/	1.849	PVN	74406A102	6.4900	204,900.00	4,675,576.77	1,329,801.00	
PRUDENTIAL FINANCIAL INC	1.260	PRU	744320102	31.7400	229,100.00	7,140,346.29	7,271,634.00	
PUBLIC SVC ENTERPRISES	6.729	PEG	744573106Q	32.1000	122,500.00	3,605,698.98	3,932,250.00	
QUEST DIAGNOSTICS INC	0.000	DGX	74834L100	56.9000	49,000.00	2,729,547.91	2,788,100.00	
QWEST COMMUNICATIONS INTL.	1.000	Q	749121109	5.0000	801,000.00	32,194,000.84	4,005,000.00	
RAYTHEON COMPANY	2.601	RTN	755111507Q	30.7500	292,600.00	9,111,901.17	8,997,450.00	
REEBOK INTERNATIONAL LTD.	0.000	RBK	758110100Q	29.4000	25,000.00	587,133.36	735,000.00	
REGIONS FINANCIAL CORP.	3.597	KF.	758940100Q 773903109Q	33.3600 20.7100	114,200.00 87,800.00	3,183,149.93 2,361,159.91	3,809,712.00 1,818,338.00	
KOCKMETT WOLDMAILON INC	3.180	VOV	7753711070	32.4800	97,800.00	3,338,099.64	3,176,544.00	
ROMAN COS	2.560 n nnn	KOU VOU	779382100	22.7000	59,700.00	1,117,279.53	1,355,190.00	
RYDER SYS. INC.	2 673	R	783549108Q	22.4400	31,700.00	662,890.65	711,348.00	
SABRE HOLDINGS CORP	0 000	TSG	785905100	18.1100	71,600.00	1,918,381.57	1,296,676.00	
SAFECO CORP.	2.134	SAFC	7864291000	34.6700	60,900.00	1,413,404.62	2,111,403.00	
NATIONAL CITY CORP NATIONAL SEMICONDUCTOR CORP. NIKE INCCL B NISOURCE INCORPORATED NOBLE CORP NORFOLK SOUTHERN CORP. NORTEL NETWORKS CORP. HOLDIN NORTHERN TRUST CORP NOVELLUS SYSTEMS INC. NUCOR CORP NVIDIA CORP OCCIDENTAL PETROLEUM CORP. OFFICE DEPOT INC PACIFIC GAS & ELEC. CO. PALL CORPORATION PARKER-HANNIFIN CORP. PEOPLESOFT INC PHELPS DODGE CORP. PNC FINANCIAL SERVICES GROUP PFG INDUSTRIES INC. PPL CORPORATION PRINCIPAL FINANCIAL GROUP PROGRESS ENERGY, INC PROVIDIAN FINANCIAL INC PUBLIC SVC ENTERPRISES QUEST DIAGNOSTICS INC QWEST COMMUNICATIONS INTL. RAYTHEON COMPANY REEBOK INTERNATIONAL LTD. REGIONS FINANCIAL CORP. ROCKWELL AUTOMATION INC ROHM & HAAS CO ROWAN COS. RYDER SYS. INC. SABRE HOLDINGS CORP.	2.131		<u>v</u>		11,111.00	,,02	-,,	

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	N STOCK					
	Portfolio - VAL		RGE CAP VALUE	ACTI			
SAFEWAY INC SANMINA-SCI CORP SBC COMMUNICATIONS INC. SCHLUMBERGER SCIENTIFIC ATLANTA INC. SEALED AIR CORP. SEARS ROEBUCK & CO. SEMPRA ENERGY SIEBEL SYSTEMS INC. SOLECTRON CORP SOUTHERN CO SOUTHTRUST CORP SOUTHWEST AIRLINES SPRINT CORP. SPRINT PCS GROUP ST. PAUL COMPANIES STANLEY WORKS STARWOOD RESORTS STATE STREET CORP SUN MICROSYSTEMS INC. SUNGARD DATA SYSTEMS SUNOCO, INC. SUNTRUST BANKS INC. SYMBOL TECHNOLOGIES INC SYNOVUS FINANCIAL CORP T ROWE PRICE GROUP INC. TECO ENERGY TELLABS INC. TEMPLE-INLAND INC. TEMPLE-INLAND INC. TEXTRON INC. TEXTRON INC. TMP WORLDWIDE INC TRANSOCEAN SEDCO FOREX INC TRAVELERS PROPERTY CASUALTY TRIBUNE CO	0.00) SWY	786514208	23.3600	263,400.00	8,882,671.29	6,153,024.00
SANMINA-SCI CORP	0.00) SANM	800907107	4.4900	1,238,500.00	10,854,993.08	5,560,865.00
SBC COMMUNICATIONS INC.	3.98	3 SBC	78387G103Q	27.1100	1,576,400.00	67,633,657.69	42,736,204.00
SCHLUMBERGER	1.78	L SLB	806857108Q	42.0900	275,700.00	16,548,500.56	11,604,213.00
SCIENTIFIC ATLANTA INC.	0.33	/ SFA	808655104Q	11.8600	71,500.00	2,942,790.75 906,588.93 6,887,560.61	847,990.00
SEALED AIR CORP.	0.000	SEE	81211K100 8123871080	37.3000 23.9500	41,500.00 164,000.00	6,887,560.61	1,547,950.00 3,927,800.00
SEARS RULBUCK & CU.	3.04.	תם ט נים	816851109	23.6500	153,700.00	3,360,029.88	3,635,005.00
SIEREL SYSTEMS INC	0 00) SERI.	826170102	7.4800	243,200.00	3,384,565.87	1,819,136.00
SOLECTRON CORP	0.00) SLBL	834182107	3.5500	1,196,200.00	14,882,517.97	4,246,510.00
SOUTHERN CO	4.82	5 SO	842587107Q	28.3900	280,000.00	5,179,278.69	7,949,200.00
SOUTHTRUST CORP	3.38	SOTR	844730101	24.8500	164,000.00	3,624,400.00	4,075,400.00
SOUTHWEST AIRLINES	0.14	3 LUV	844741108Q	13.9000	255,500.00	3,422,368.27	3,551,450.00
SPRINT CORP.	3.45	3 FON	852061100Q	14.4800	465,900.00	24,264,933.64	6,746,232.00
SPRINT PCS GROUP	0.00) PCS	852061506	4.3800	2,076,000.00	13,281,393.98	9,092,880.00
ST. PAUL COMPANIES	3.40	SPC	792860108Q	34.0500	160,900.00	5,973,939.47	5,478,645.00
STANLEY WORKS	2.94	9 SWK	854616109Q	34.5800	38,600.00	1,446,760.38	1,334,788.00
STARWOOD RESORTS	3.53	B HOT	85590A203	23.7400	32,300.00	1,087,230.83	766,802.00
STATE STREET CORP	1.33	STT	857477103	39.0000	154,300.00	6,021,926.21	6,017,700.00
SUN MICROSYSTEMS INC.	0.000	SUNW	866810104	3.1100	2,415,100.00	32,530,420.51	7,510,961.00
SUNGARD DATA SYSTEMS	0.000	SDS	867363103 86764P1090	23.5600 33.1800	214,600.00 41,700.00	4,977,543.69 1,644,810.63	5,055,976.00 1,383,606.00
SUNUCU, INC.	3.01	SUN TTP	8679141030	56.9200	134,800.00	8,453,781.65	7,672,816.00
SUMBOL TECHNOLOGIES INC.	0.24	R CRT.	871508107	8.2200	162,500.00	3,323,020.00	1,335,750.00
SYNOVIIS FINANCIAL CORP	3.04	SNV	87161C105	19.4000	197,900.00	4,722,009.09	3,839,260.00
T ROWE PRICE GROUP INC.	2.49	2 TROW	74144T1080	27.2800	61,000.00	1,707,334.00	1,664,080.00
TECO ENERGY	9.17) TE	872375100Q	15.4700	67,700.00	1,476,372.13	1,047,319.00
TELLABS INC.	0.00) TLAB	879664100	7.2700	189,900.00	7,096,878.37	1,380,573.00
TEMPLE-INLAND INC.	2.85	5 TIN	879868107Q	44.8100	13,800.00	702,345.37	618,378.00
TENET HEALTHCARE CORP	0.00) THC	88033G100	16.4000	739,950.00	13,489,432.00	12,135,180.00
TERADYNE INC	0.00) TER	880770102	13.0100	83,800.00	4,475,935.38	1,090,238.00
TEXAS INSTRS INC	0.59) TXN	882508104Q	15.0100	883,600.00	31,455,621.87	13,262,836.00
TEXTRON INC.	3.02	1 TXT	883203101Q	42.9900	108,100.00	6,686,156.90	4,647,219.00
TMP WORLDWIDE INC	0.00	'IMPW	872941109	11.3100	51,500.00	2,573,252.13	582,465.00
TRANSUCEAN SEDCO FOREX INC	. 0.51	/ KTG	G90078109	23.2000	234,700.00	11,120,705.74	5,445,040.00
TRAVELERS PROPERTY CASUALTY TRIBUNE CO	Y - 0.000 0.96	TAP.B	89420G406 896047107Q	14.6500 45.4600	532,000.00 112,300.00	8,899,461.39 4,164,666.25	7,793,800.00 5,105,158.00
TXU CORPORATION	0.96	7 TRB 5 TXU	8731681080	18.6800	260,100.00	4,164,666.25 6,585,948.58	4,858,668.00
TYCO INT'L. LTD NEW		TYC	9021241060	17.0800	1,323,700.00	44,818,177.85	22,608,796.00

Investment Desc	Rating Coupon Yield Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value		
Group - COMMON STOCK								
		LARGE CAP VALUE	ACTI					
Instrument - COM COMMON STOCK								
UNION PACIFIC CORP.	1.536 UNP	9078181080	59.8700	126,700.00	6,095,403.13	7,585,529.00		
UNION PLANTERS CORP.	4.726 UPC	908068109	28.1400	60,400.00	1,777,942.38	1,699,656.00		
UNISYS CORP.	0.000 UIS	909214108	9.9000	148,900.00	3,404,453.93	1,474,110.00		
UNITED STATES STEEL CORP.	1.524 X	9129091080	13.1200	22,400.00	453,803.84	293,888.00		
UNITED TECHNOLOGIES	1.582 UTX	9130171090	61.9400	219,000.00	12,165,924.20	13,564,860.00		
UNOCAL	2.616 UCL	9152891020	30.5800	111,500.00	2,912,340.32	3,409,670.00		
UNUMPROVIDENT CORP.	3.363 UNM	91529Y1060	17.5400	32,300.00	1,017,048.78	566,542.00		
US BANCORP	3.675 USB	902973304	21.2200	980,900.00	19,593,883.59	20,814,698.00		
VERITAS SOFTWARE CORPORATIO	N 0.000 VRTS	923436109	15.6200	277,200.00	7,581,481.22	4,329,864.00		
VIACOM INC-CLASS B	0.000 VIA.	в 925524308	40.7600	847,200.00	35,024,303.81	34,531,872.00		
VISTEON CORP	3.448 VC	92839U107	6.9600	55,900.00	955,481.93	389,064.00		
VITESSE SEMICONDUCTOR CORP	0.000 VTSS	928497106	2.1850	413,000.00	7,014,120.97	902,405.00		
WACHOVIA CORP NEW	2.854 WB	929903102Q	36.4400	634,300.00	25,626,875.62	23,113,892.00		
WASHINGTON MUTUAL INC.	3.243 WM	939322103	34.5300	443,000.00	12,480,759.13	15,296,790.00		
WASTE MANAGEMENT INC.	0.043 WMI	94106L109	22.9200	280,500.00	8,682,296.39	6,429,060.00		
WATSON PHARMACEUTICALS INC.	0.000 WPI	942683103	28.2700	255,300.00	6,435,760.69	7,217,331.00		
WELLPOINT HEALTH NETWORKS	0.000 WLP	94973H108	71.1600	73,700.00	3,018,259.02	5,244,492.00		
WELLS FARGO COMPANY	2.389 WFC	949746101	46.8700	850,300.00	31,049,573.80	39,853,561.00		
WENDY'S INTL	0.886 WEN	950590109Q	27.0700	163,200.00	4,513,954.04	4,417,824.00		
WEYERHAEUSER CO.	3.251 WY	962166104Q	49.2100	106,200.00	6,117,244.56	5,226,102.00		
WILLIAMS COS. INC.	1.481 WMB	969457100Q	2.7000	443,300.00	12,568,779.85	1,196,910.00		
XCEL ENERGY INC	6.818 XEL	98389B100Q	11.0000	156,500.00	3,757,688.96	1,721,500.00		
XEROX CORP	0.000 XRX	984121103Q	8.0500	186,700.00	6,060,272.02	1,502,935.00		
XL CAPITAL LTD - CLASS A	2.433 XL	G98255105	77.2500	76,300.00	6,875,518.65	5,894,175.00		
ZIONS BANCORPORATION	2.033 ZION	989701107	39.3490	38,400.00	2,277,222.73	1,511,001.60		
Instrument Total	298			101,416,098.67	2,887,461,791.11	2,038,683,677.03		
Portfolio Total	298			101,416,098.67	2,887,461,791.11	2,038,683,677.03		

Investment Desc	Rating Coupon Yield	Ticker Identifi	er F Price	Par/Shares	Book Value	Market Value
	Group - COMMON Portfolio - VAP	LARGE CAP V.	ATJIF DAGG			
	Instrument - COM	COMMON STOC				
	THE CT AMETIC COTT	COTITION BIOC				
ACE LTD ADC COMMUNICATIONS INC ADVANCED MICRO DEVICES INC. AES CORP	2.249	ACE G0070K1	03 29.3400	57,900.00	2,223,131.38	1,698,786.00
ADC COMMUNICATIONS INC	0.000	ADCT 0008861	01 2.0900	175,500.00	3,901,473.08	366,795.00
ADVANCED MICRO DEVICES INC.	0.000	AMD 0079031		75,700.00	1,434,813.83	489,022.00
ADVANCED MICRO DEVICES INC. AES CORP AETNA INC. AFLAC INC AGILENT TECHNOLOGIES INC AIR PROD. & CHEM. ALBERTO CULVER CL-B ALBERTSON'S, INC. ALCOA INC. ALLEGHENY ENERGY INC. ALLEGHENY TECHNOLOGIES INC ALLIED WASTE INDUSTRIES ALLSTATE CORP AMBAC FINANCIAL GROUP INC.	0.000			119,799.99	4,471,052.47	361,795.99
AETNA INC.	0.097			33,200.00	903,263.01	1,365,184.00
AFLAC INC	0.796			113,700.00	2,437,797.43	3,424,644.00
AGILENT TECHNOLOGIES INC	0.000			102,800.00	3,963,973.86	1,846,288.00
AIR PROD. & CHEM.	1.964			50,100.00	1,995,295.27	2,141,775.00
ALBERTO CULVER CL-B	0.714			12,800.00	400,213.70	645,120.00
ALBERTSON'S, INC.	3.414			83,500.00	3,884,826.97	1,858,710.00
ALCOA INC.	2.633			186,000.00	4,282,786.60	4,237,080.00
ALLEGHENY ENERGY INC.	22.751			27,700.00	878,667.50	209,412.00
ALLEGHENY TECHNOLOGIES INC	3.852 0.000			17,800.00	326,413.78	110,894.00
ALLIED WASTE INDUSTRIES	2.270			43,400.00 154,900.00	606,493.74 6,239,390.31	434,000.00 5,729,751.00
ALLSIAIE CORP	2.270			68,500.00	4,296,210.81	3,493,500.00
AMBAC FINANCIAL GROUP INC.	0.711			23,400.00	902,573.39	1,316,016.00
AMERADA HESS CORD	2.179			19,700.00	1,128,125.37	1,084,485.00
AMEREN CORP.	6.110			33,800.00	1,333,535.66	1,405,066.00
AMERICAN ELECTRIC POWER	8.781			74,700.00	3,335,241.19	2,041,551.00
AMERICAN GREETING CL A	2.531		~	14,500.00	324,709.81	229,100.00
AMERICAN INTL GROUP	0.328	AIG 0268741	07Q 57.8500	574,800.00	31,774,758.18	33,252,180.00
AMERICAN POWER CONVERSION	0.000	APCC 0290661	07 15.1500	43,200.00	846,144.50	654,480.00
AMERISOURCEBERGEN CORP	0.184	ABC 03073E1		23,300.00	1,490,256.83	1,265,423.00
AMR CORP.	0.000			34,400.00	1,431,294.83	227,040.00
AMSOUTH BANCORPORATION	4.791			78,300.00	1,526,785.75	1,503,360.00
ANADARKO PETROLEUM CORP	0.835			54,800.00	1,777,674.74	2,624,920.00
ANDREW CORP.	0.000			21,600.00	454,212.60	222,048.00
ANTHEM INC	0.000			31,200.00	1,787,884.62	1,962,480.00
AOL TIME WARNER INC	4.122			984,900.00	42,142,308.18	12,902,190.00
AON CORP	3.176			68,300.00	2,554,777.41	1,290,187.00
APACHE CORP.	0.701			31,700.00	1,105,118.75	1,806,583.00
APPLE COMPUTER INC.	0.000			79,100.00	3,449,223.56	1,133,503.00
AMBAC FINANCIAL GROUP INC. AMERADA HESS CORP. AMEREN CORP. AMERICAN ELECTRIC POWER AMERICAN GREETING CL A AMERICAN INTL GROUP AMERICAN POWER CONVERSION AMERISOURCEBERGEN CORP AMR CORP. AMSOUTH BANCORPORATION ANADARKO PETROLEUM CORP ANDREW CORP. ANTHEM INC AOL TIME WARNER INC AON CORP APACHE CORP. APPLIED MICRO CIRCUITS CORP ARCHER DANIELS MIDLAND CO ASHLAND INC ATAT WIRELESS SERVICES INC	0.000			66,600.00 142,500.00	1,972,888.99 2,078,163.48	245,754.00 1,767,000.00
ACCUER DANIELS MIDDAND CO	3.855			15,000.00	555,863.22	427,978.51
AT&T CORPORATION	2.872			169,720.00	7,773,282.49	4,431,389.20
AT&T WIRELESS SERVICES INC	0.000			596,900.00	11,979,805.20	3,372,485.00
AUTODESK INC.	0.839			24,900.00	482,254.79	356,070.00
	0.033	332,071		22,200.00	102,201.79	330,0.0.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			N STOCK					
	Portfolio -			RGE CAP VALUE	PASS			
	Instrument -	- COM	CO	MMON STOCK	11100			
BAKER HUGHES CORP BANK OF AMERICA CORP. BANK OF NEW YORK CO, INC BANK ONE CORPORATION BARD C. R. INC. BAUSCH & LOMB INC BB&T CORPORATION BEAR STEARNS COMPANIES INC		1 400	DIIT	0570041070	22 1000	74,000.00	1,858,406.23	2 202 060 00
BAKER HUGHES CURP		1.429	BHI	057224107Q 060505104Q	32.1900 69.5700	329,800.00	20,578,109.41	2,382,060.00
BANK OF AMERICA CORP.		3.0/9	BAC	0640571040	23.9600	160,000.00	5,522,980.00	22,944,186.00 3,833,600.00
BANK ONE CODDODATION		2 208	ONE	06423A1030	36.5500	256,600.00	12,520,643.37	9 278 720 00
BARD C R INC		1 517	BCB	067383109Q	E0 0000	11 400 00	605,796.00	9,378,730.00 661,200.00
BAUSCH & LOMB INC		1.444	BOL	0717071030	36.0000	11,900.00	746.887.08	428,400.00 3,902,445.00 1,259,280.00
BB&T CORPORATION		3.136	BBT	054937107	36.9900	105.500.00	3.426.741.08	3.902.445.00
BEAR STEARNS COMPANIES INC		1.144	BSC	073902108	59.4000	21,200.00	860,696.55	1,259,280.00
BECTON DICKINSON & COMPANY		1.303	BDX	0758871090	30.6900	56,600.00	746,887.08 3,426,741.08 860,696.55 1,508,902.97 15,519,261.34	1,737,054.00
BELLSOUTH		3.092	BLS	079860102Q	25.8700	56,600.00 409,500.00	15,519,261.34	1,737,054.00 10,593,765.00
BEMIS CO.		2.095	BMS	081437105Q	49.6300	11,700.00	375,075.49 536,757.45	580,671.00
BIG LOTS, INC.		0.000	BLI	089302103	13.2300	25 600 00	536,757.45	338,688.00
BLACK & DECKER		1.119	BDK	091797100Q	42.8900	17,700.00	762,749.11	759,153.00
BMC SOFTWARE		0.000	BMC	055921100	17.1100	51,900.00	762,749.11 2,129,246.32 7,135,072.10	888,009.00
BOEING CO		2.061	BA	097023105Q	32.9900	185,000.00	7,135,072.10	6,103,150.00
BOISE CASCADE CORP		2.379	BCC	097383103Q	25.2200	12,800.00 60,800.00	329,982.96 11,266,722.57	322,816.00 915,648.00
BROADCOM CORP CL A		0.000	BRCM	111320107	15.0600	60,800.00	11,266,722.57	915,648.00
BRUNSWICK CORP	_	2.517	BC	117043109Q	19.8600	19,900.00 83,200.00	383,803.15 2,635,325.57	395,214.00 2,164,032.00 1,893,660.00
BURLINGTON NORTHERN SANTA F	E	1.845	BNI	12189T104Q	26.0100	83,200.00	2,635,325.57	2,164,032.00
BURLINGTON RESOURCES		1.289	BR	122014103Q	42.6500	44,400.00	1,767,417.76	1,893,660.00
CALPINE CORPORATION		0.000	CPN	131347106 14040H105	3.2600 29.7200	83,300.00 48,900.00	1,992,287.38 2,395,759.64	271,558.00 1,453,308.00
CAPITAL ONE FINANCIAL CORP.		1 602	COF	143658102Q	24.9500	120 200 00	5,751,540.40	2 226 025 00
CARNIVAL CORP		3 062	COL	1491231010	45.7200	75 800.00	3,972,710.46	3,226,035.00 3,465,576.00
CENDANT CORD		0 000	CNI	151313103	10.4800	129,300.00 75,800.00 228,400.00	5 010 069 72	2 393 632 00
CENTERPOINT ENERGY INC		7 529	CND	15189T107Q	8.5000	67 000 00	5,010,069.72 1,643,929.13	2,393,632.00 569,500.00
CENTEX CORP		0.318	CTX	1523121040	50.2000	13,600.00	323.913.57	682,720.00
CENTURYTEL, INC.		0.714	CTL	156700106	29.3800	31,400.00	1 166 094 81	922 532 00
CHARTER ONE FNCL INC.		3.063	CF	1609031000	28.7300	31,400.00 49,795.00	1,135,681.26	1,430,610.35
CHEVRONTEXACO CORP		4.211	CVX	166764100Q	66.4800	235,300.00 37,700.00 95,100.00	18,305,596.93	15,642,744.00
CHUBB CORP		2.682	CB	171232101Q	52.2000	37,700.00	1,521,169.05	1,967,940.00
CIENA CORP.		0.000	CIEN	171779101	5.1400	95,100.00	1,430,961.93	488,814.00
CIGNA CORP.		3.210	CI	125509109Q	41.1200	30,700.00	2,135,617.20	488,814.00 1,262,384.00
CINCINNATI FINANCIAL CORP.		2.370	CINF	172062101Q	37.5500	35,600.00	1,349,748.17	1,330,780.00
CINERGY CORP		5.456	CIN	172474108Q	33.7200	37,100.00	1,242,435.68	1,251,012.00
CIRCUIT CITY STORES		0.943	CC	172737108Q	7.4200	46,300.00	1,242,435.68 1,245,481.85	343,546.00
CITIGROUP INC.		2.046	C	172967101Q	35.1900	1,131,700.00	30,365,364.85 921,712.33	1,251,012.00 343,546.00 39,824,523.00 656,210.00
CITIZENS COMMUNICATIONS CO		0.000	CZN	17453B101	10.5500	62,200.00	921,712.33	656,210.00
BB&T CORPORATION BEAR STEARNS COMPANIES INC BECTON DICKINSON & COMPANY BELLSOUTH BEMIS CO. BIG LOTS, INC. BLACK & DECKER BMC SOFTWARE BOEING CO BOISE CASCADE CORP BROADCOM CORP CL A BRUNSWICK CORP BURLINGTON NORTHERN SANTA F BURLINGTON RESOURCES CALPINE CORPORATION CAPITAL ONE FINANCIAL CORP. CARNIVAL CORP CATERPILLAR INC. CENDANT CORP. CENTEX CORP CENTEX CORP CENTEX CORP CHARTER ONE FNCL INC. CHARTER ONE FNCL INC. CHEVRONTEXACO CORP CHUBB CORP. CIGNA CORP. CIGNA CORP. CIGNA CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINTERGY CORP CIRCUIT CITY STORES CITIGROUP INC. CITIZENS COMMUNICATIONS CO	S	0.000	CCU	184502102	37.2900	135,000.00	9,389,993.93	5,034,150.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Portfolio	- COMMON		RGE CAP VALUE	DAGG			
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CMS ENERGY CORP COCA-COLA ENTERPRISE COMCAST CORP - CL A COMERICA INC. COMPUTER ASSOCIATE INTL. IN COMPUTER SCIENCES COMPUWARE CORP COMVERSE TECHNOLOGY INC. CONAGRA FOODS, INC. CONOCOPHILLIPS CONSOLIDATED EDISON INC. CONSTELLATION ENERGY GROUP CONVERGYS CORPORATION COOPER INDUSTRIES LTD - CLA COOPER TIRE & RUBBER COORS (ADOLPH) CL-B CORNING INC COSTCO WHOLESALE CORP. COUNTRYWIDE FINANCIAL CORP CRANE CO CSX CORP. CUMMINS INC. CVS CORP. DANA CORP DANAHER CORP DANAHER CORP DANAHER CORP DANAHER CORP DARDEN RESTAURANTS INC DEELPHI AUTOMOTIVE SYSTEMS CO		7.627	CMS	125896100Q	9.4400	31,700.00	1,128,550.85	299,248.00
COCA-COLA ENTERPRISE		0.736	CCE	191219104	21.7200	99,000.00	3,584,997.24	2,150,280.00
COMCAST CORP - CL A		0.000	CMCSA	20030N101	23.5700	508,486.00	18,150,115.36	11,985,015.03
COMERICA INC.		4.440	CMA	200340107Q	43.2400	38,500.00	2,192,354.39	1,664,740.00
COMPUTER ASSOCIATE INTL. IN	C.	0.592	CA	204912109S	13.5000	126,300.00	5,829,822.68	1,705,050.00
COMPUTER SCIENCES		0.000	CSC	205363104	34.4500	37,800.00	2,154,432.31	1,302,210.00
COMPUWARE CORP		0.000	CPWR	205638109	4.8000	83,300.00	1,491,553.67	399,840.00
COMVERSE TECHNOLOGY INC.		0.000	CMVT	205862402	10.0200	41,300.00	1,834,962.69	413,826.00
CONAGRA FOODS, INC.		3.958	CAG	205887102Q	25.0100	118,300.00	2,768,931.00	2,958,683.00
CONOCOPHILLIPS		3.306	COP	20825C104Q	48.3900	149,104.00	6,786,424.16	7,215,142.56
CONSOLIDATED EDISON INC.	-110	5.231	ED	209115104Q	42.8200	47,100.00	1,605,199.15	2,016,822.00
CONSTELLATION ENERGY GROUP	INC	3.450	CEG	210371100Q	27.8200	36,300.00	995,016.54 1,249,087.55	1,009,866.00
CONVERGIS CORPORATION	aa	0.000	CVG	212485106	15.1500 36.4500	38,200.00	1,249,087.55	578,730.00
COOPER TIDE (DUDDED	55	3.840	CBE	G24182100Q 2168311070	15.3400	20,300.00 16,200.00	832,997.43 245,459.89	739,935.00 248,508.00
COOPER TIRE & RUBBER		2./3/ 1 330	DKA	217016104Q	61.2500	8,000.00	359,027.79	490 000 00
CODNING INC		0 000	CIM	2193501050	3.3100	252,900.00	6,982,857.01	490,000.00 837,099.00
COSTCO WHOLESALE CORD		0.000	COST	22160K105	28.0600	100,400.00	3,940,033.21	2,817,224.00
COUNTRYWIDE FINANCIAL CORP		0.929	CFC	222372104Q	51.6500	27,800.00	1,206,959.24	2,817,224.00 1,435,870.00
CRANE CO		2.007	CR	224399105Q	19.9300	13,100.00	254,496.52	261,083.00
CSX CORP.		1.412	CSX	1264081030	28.3100		2,228,142.32	1,327,739.00
CUMMINS INC.		4.265	CUM	2310211060	28.1300	46,900.00 9,100.00	474,394.17	255,983.00
CVS CORP.		0.921	CVS	126650100Q	24.9700	86,600.00	3,027,233.51	2,162,402.00
DANA CORP		0.340	DCN	235811106Q	11.7600	32,700.00	1,280,428.69	384,552.00
DANAHER CORP		0.152	DHR	235851102	65.7000	33,600.00	1,316,630.63	2,207,520.00
DARDEN RESTAURANTS INC		0.391	DRI	237194105	20.4500	37,700.00	744,536.24	770,965.00
DEERE & CO.		1.919	DE	244199105Q	45.8500	52,600.00	2,357,832.08	2,411,710.00
DELPHI AUTOMOTIVE SYSTEMS C	ORP	3.478	DPH	247126105	8.0500	123,000.00	1,538,178.30	990,150.00
DELTA AIR LINES, INC.		0.826	DAL	247361108Q	12.1000	27,200.00	1,534,680.83	329,120.00
DEVON ENERGY CORPORATION		0.435	DVN	25179M103	45.9000	34,500.00	1,303,824.72	1,583,550.00
DILLARDS INC. CL-A		1.008	DDS	254067101Q	15.8600	18,700.00	394,735.10	296,582.00
DISNEY (WALT) CO.		1.287	DIS	254687106Q	16.3100	450,000.00	14,321,736.76	7,339,500.00
DOMINION RESOURCES INC-VA		4.699	D	25746U109Q	54.9000	67,700.00	2,810,902.78	3,716,730.00
DEERE & CO. DELPHI AUTOMOTIVE SYSTEMS CO DELTA AIR LINES, INC. DEVON ENERGY CORPORATION DILLARDS INC. CL-A DISNEY (WALT) CO. DOMINION RESOURCES INC-VA DONNELLEY (R.R.) & SONS CO. DOVER CORP. DOW CHEMICAL CO DTE ENERGY COMPANY DUKE ENERGY CORPORATION DYNEGY INC		4.593	DOM	257867101Q	21.7700 29.1600	25,000.00	929,426.22	544,250.00
DOW CUENTANT CO		1.001	DOM	260003108Q 2605431030	29.1600	44,600.00 200,700.00	1,490,176.45 6,608,195.06	1,300,536.00 5,960,790.00
DAE ENEBGA COMDIMA		4.511	DUE	233331107Q	46.4000	36,900.00	1,186,313.18	1,712,160.00
DIRE ENEBGA COBDODATION		5 620	חווא	2643991060	19.5400	196,400.00	5,560,198.87	3,837,656.00
DYNEGY INC		25 423	DAM	268160101	1.1800	81,800.00	1,593,114.71	96,524.00
		_0.123			1.1000	01,000.00	1,020,111.71	50,521.00

Group - COMMON STOCK	Investment Desc	Rating Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
EI DUPONT DE NEM. \$3.301 DD 2635341090 42.4000 218.900.00 13.226.909.69 9.281,360.00 EASTHAN CHEMICAL CO. 4.786 ENN 2774321000 36.7700 17.000.00 1.003.599.70 625.090.00 EASTHAN CHOMICAL CO. 4.786 ENN 2774321000 35.0700 17.000.00 1.003.599.70 625.090.00 EATON CODE. EASTHAN CHOMICAL CO. 4.786 ENN 27743121000 35.0700 17.000.00 1.003.599.70 625.090.00 EATON CODE. EASTHAN CHOMICAL CO. 4.786 ENN 27743121000 35.0400 1.5500.00 1.203.599.70 625.090.000 EATON CODE. EASTHAN CHOMICAL CO. 4.786 ENN 2774611090 35.0400 1.5500.00 1.462.275.17 1.210.705.00 EATON CODE. EASTHAN CHOMICAL CO. 2.253 ENN 2780581020 78.1100 15.500.00 1.462.275.17 1.210.705.00 EATON CODE. EAST CO. 2.253 ENN 2780581020 78.1100 15.500.00 1.463.800.52 850.830.00 EL PASO CORP 12.500 EN 2810201070 11.8500 10.5000.00 4.076.741.30 918.720.00 EL PASO CORP 12.500 EN 2856611040 18.4000 105.000.00 4.076.741.30 918.720.00 EMC CORP 13.790 EN 2828451040 22.3500 10.500.00 4.076.741.30 918.720.00 EMC CORP 1.789 EC 2828451040 2.3500 48.900.00 1.277.239.46 22.250.00 ENTERGY CORP. 1.789 EC 2828451040 42.3500 48.900.00 1.277.239.46 22.229.351.00 ENTERGY CORP. 3.335 EXC 3016101010 52.7700 71.200.00 25.500.00 1.071.751.92 1.071.7500.00 EXELECT CORP. 3.335 EXC 3016101010 52.7700 71.200.00 2.523.052.00 3.757.224.00 EXELECT CORP. 3.335 EN 334287100 54.2400 1.462.600.00 33.159.923.76 51.802.044.00 EXCENT MORN ENTERGES 0.000 FD 314101010 28.7600 43.200.00 1.941.803.03 1.242.432.00 EXELECT CORP. 4.549 FE 3379321070 32.9700 65.600.00 33.159.923.76 51.802.044.00 EXCENT MORN ENTERGES 0.000 FD 31410101 28.7600 43.200.00 1.941.803.03 1.242.432.00 EXCENT MORN ENTERGES 0.000 FD 31410101 28.7600 43.200.00 1.941.803.03 1.242.432.00 EXCENT MORN ENTERGES 0.000 FD 31410101 28.7600 43.200.00 1.941.803.03 1.242.432.00 EXCENT MORN ENTERGES ON ENTERGE MORN ENTERGES ENTERGES ON ENTERGE MORN ENTERGES ON ENTERGE MORN ENTERGES ON ENTERGE MORN ENTERGE MORN ENTERGES ON ENTERGE MORN ENTERGES ON ENT							
EI DUFONT DE NEM. 8 1 301 DD 263534109Q 42.4000 218,900.00 13,226,909.69 9,281,360.00 EASTMAN HEMICAL CO. 4.786 EMN 277432100Q 36.7700 17,000.00 1,003,599.70 625,090.00 EASTMAN KODAK 5.137 EK 277461109Q 35.0400 64,300.00 4.293,682.38 2.253,072.00 EATON CORP. 2.253 ETIN 278058102Q 78.1100 15.500.00 1,162,275.17 1,210,705.00 EDISON INTERNATIONAL 0.000 EIX 2810201070 11.8500 71.800.00 1,443,800.52 850,830.00 ELPASO CORP 12.500 EP 2833661199 6.960 132,000.00 4,076,741.30 918,720.00 ELECTRONIC DATA SYSTEMS 3.255 EDS 285661104Q 18.4300 105,000.00 4,076,741.30 918,720.00 ELECTRONIC DATA SYSTEMS 3.255 EDS 285661104Q 18.4300 105,000.00 4,076,741.30 918,720.00 ENGELARD CORP 0.000 EMC 286848102 6.1400 494,700.0 13,219,692.37 2,976,758.00 ENGELARD CORP. 3.070 ETRS 293848109Q 22.3500 28,200.00 494,641.75 630,270.00 EMC EMBORAGE DATA CORP. 3.070 ETRS 293848109Q 22.3500 28,200.00 494,641.75 630,270.00 EMC EMBORAGE DEPARMENT OF THE CORP. 3.35 EMC 283648101Q 32.970.00 EMC EMBORAGE DEPARMENT STORES 0.000 EMC CORP 0.335 EMC 28368101Q 32.9700 EMBORAGE DEPARMENT STORES 0.000 FP 31410H101 28.7600 43.200.00 1,941,803.00 1,277,234.60 2.223,750.00 EMBORAGE DEPARMENT STORES 0.000 FP 31410H101 28.7600 43.200.00 1,941,803.00 1,941,803.00 1,942,843.200 EMBORAGE DEPARMENT STORES 0.000 FP 31410H101 28.7600 43.200.00 1,941,803.00 1,941,803.00 1,942,832.00 FIRST TERNSROY CORP. 4.569 FF 339030108Q 24,300.0 231,300.00 6,994,237.29 5,500.00 FIRST TERNSROY CORP. 4.569 FF 339030108Q 24,300.0 231,300.00 6,994,237.29 5,500.00 FIRST TERNSESSE NATL CORP 5.761 FPF 339030108Q 24,300.0 231,300.00 6,994,237.29 5,500.00 FIRST TERNSESSE NATL CORP 5.761 FPF 339030108Q 24,300.0 231,300.00 6,994,237.29 5,500.00 FIRST TERNSROY CORP. 5.761 FPF 339030108Q 24,300.0 231,300.00 6,994,237.29 5,500.00 FIRST TERNSPORT CORP. 5.761 FPF 339030108Q 24,300.0 23,300.00 6,994,237.29 5,500.00 FIRST TERNSPORT CORP. 5.761 FPF 339030108Q 24,300.0 23,300.00 6,695,055.52 9,052,365.00 FIRST TERNSPORT EMBORAGE EMBORAGE EMBOR				DACC			
E I DUPONT DE NEM. 3.301 DD 2635341090 42.4000 218.900.00 13,226,909.69 9,281,360.00 EASTHAN CHEMICAL CO. 4.786 ENN 2774321000 36.7700 17,000.00 1,003,599.70 625,090.00 EATON COMP. 2.253 ETN 2780581020 78.1100 15,500.00 1,162,275.17 1,210,705.00 EATON CORP. 2.253 ETN 2780581020 78.1100 15,500.00 1,162,275.17 1,210,705.00 EL PASO CORP 12.500 EP 283361109 6.9600 132,000.00 4,076,741.30 918,720.00 EL PASO CORP 12.500 EP 283361109 6.9600 132,000.00 4,076,741.30 918,720.00 EMC CORP 0.000 EMC 268648102 6.1400 484,700.00 13,219,692.37 2,976,058.00 EMC CORP 0.000 EMC 268648102 6.1400 484,700.00 13,219,692.37 2,976,058.00 ENTERGY CORP. ENTERGY CORP. 1.789 ECC 2928451040 22.3500 48,000.00 4,071,751.92 1,017,960.00 EXCLEDING CORP. 3.3070 ETR 2936461030 45.5900 48,000.00 1,277,239.46 2.229,351.00 EXCLEDING CORP 3.335 EXC 3016110101 25.7700 71,200.00 2,523,052.00 3,757,224.00 EXCLEDING CORP 3.335 EXC 3016110101 25.7700 71,200.00 2,523,052.00 3,757,224.00 EXCENDING CORP. 3.335 EXC 3016110101 28.7600 43,200.00 1,941,803.03 1,242,432.00 EXCORD ENTERGY CORP. 4.549 FE 3379321070 32.9700 65,600.00 1,577,404.73 2,162,832.00 FIRST TENREGY CORP. 4.549 FE 3379321070 32.9700 65,600.00 1,577,404.73 2,162,832.00 FIRST TENRESSEE NATL CORP. 4.549 FE 3379321070 32.9700 65,600.00 1,577,404.73 2,162,832.00 FIRST TENRESSEE NATL CORP. 4.549 FE 3379321070 32.9700 65,600.00 1,577,404.73 2,162,832.00 FIRST TENRESSEE NATL CORP. 4.549 FE 3399310100 46.5100 32.9700 65,600.00 1,577,404.73 2,162,832.00 FIRST TENRESSEE NATL CORP. 4.549 FE 3399310100 46.5100 32.900.00 1,941,803.03 1,524,2432.00 FIRST TENRESSEE NATL CORP. 4.549 FE 3399310100 46.5100 32.900.00 1,941,803.03 1,524,2432.00 FIRST TENRESSEE NATL CORP. 4.549 FE 3399310100 46.5100 32.900.00 1,941,803.03 1,524,402.00 FIRST TENRESSEE NATL CORP. 4.549 FE 3399310100 46.5100 32.900.00 1,947,960.00 49.579.800.00 49.579.800.00 49.579.800.00 49.579.800.00 49.579.800.00 49.579.800.00 49.579.800.00 49.579.800.00 49.579.800.00 49.579.800.00 49.579.800.00 49.579.800.00 49.579.800.00 49.579.800.00 49.57				PASS			
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00		THIS CI UNICHE - COM	COMMON STOCK				
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	E I DUPONT DE NEM.	3.301	DD 2635341090	42.4000	218,900.00	13,226,909.69	9,281,360.00
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	EASTMAN CHEMICAL CO.	4.786					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	EASTMAN KODAK	5.137	EK 277461109Q	35.0400	64,300.00	4,293,682.38	2,253,072.00
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	EATON CORP.	2.253	ETN 278058102Q	78.1100	15,500.00	1,162,275.17	1,210,705.00
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	EDISON INTERNATIONAL	0.000					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODFEAR T & R 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	EL PASO CORP	12.500					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODFEAR T & R 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	ELECTRONIC DATA SYSTEMS	3.255					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODFEAR T & R 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	EMC CORP	0.000					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODFEAR T & R 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	ENGELHARD CORP.	1.789					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODFEAR T & R 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	ENTERGY CORP.	3.070					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODFEAR T & R 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	EOG RESOURCES INC	0.400					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODFEAR T & R 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	EXELEON CORP	3.335			•		
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	EXXON MOBIL CORPORATION	2.633					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	FEDERATED DEPARTMENT STORES	0.000					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	FEDEX CORPORATION	U.368					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	FIRST ENERGY CORP.	2 220	~				
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	FIRST TENNESSEE NATE CORP	5.330 5.761					•
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	FILIOR CORP (NEW)	2 285					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODFEAR T & R 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	FORD MOTOR COMPANY	4.301					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODFEAR T & R 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	FORTUNE BRANDS INC.	2.322					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	FPL GROUP INC.	3.858					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	FRANKLIN RESOURCES INC	0.880	BEN 354613101Q	34.0800	57,300.00	1,872,750.88	1,952,784.00
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	FREDDIE MAC	1.490	FRE 313400301Q	59.0500	153,300.00	6,655,055.52	9,052,365.00
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	GANNETT INC	1.337	GCI 364730101Q	71.8000	58,900.00	2,793,854.25	4,229,020.00
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	GATEWAY INC.	0.000	GTW 367626108			4,104,076.76	
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODFEAR T & R 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	GENERAL DYNAMICS CORP.	1.511	~				
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	GENERAL MOTORS CORP	5.425	· · · · · · · · · · · · · · · · · · ·				
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODFEAR T & R 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	GENUINE PARTS CO	3.766					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	GENZYME CORP. GEN. DIV.	0.000			•		
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	GEORGIA PACIFIC	3.094					
GOODRICH CORP. 4.366 GR 382388106Q 18.3200 25,400.00 646,056.76 465,328.01 GOODRICH CORP. 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00	GOLDEN WEST FINANCIAL CORP	0.473					
GOODYEAR T & R 7.048 GT 382550101Q 6.8100 38,600.00 2,130,047.50 262,866.00 GRAINGER W W INC 1.396 GWW 384802104Q 51.5500 20,100.00 988,977.14 1,036,155.00 GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,976.69 265,068.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00 HARRAH'S ENTERTAINMENT INC. 0.000 HET 413619107 39.6000 24,600.00 560,829.92 974,160.00	GOLDMAN SACHS GROUP INC	0.704					
GRAINGER W W INC GREAT LAKES CHEMICAL CORP. HALLIBURTON COMPANY HARRAH'S ENTERTAINMENT INC. 7.048 G1 382550101Q 6.5100 36,600.00 2,130,047.50 262,866.00 20,100.00 988,977.14 1,036,155.00 20,100.00 11,100.00 485,976.69 265,068.00 20,100.00 2,981,139.52 1,799,902.00 2,981,139.52 1,799,902.00 2,981,139.52 974,160.00	GOODKICH CORP.	4.300					
GREAT LAKES CHEMICAL CORP. 1.507 GLK 390568103Q 23.8800 11,100.00 485,977.14 1,036,155.00 HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00 HARRAH'S ENTERTAINMENT INC. 0.000 HET 413619107 39.6000 24,600.00 560,829.92 974,160.00	CDAINCED W W INC	1.048					
HALLIBURTON COMPANY 2.672 HAL 406216101Q 18.7100 96,200.00 2,981,139.52 1,799,902.00 HARRAH'S ENTERTAINMENT INC. 0.000 HET 413619107 39.6000 24,600.00 560,829.92 974,160.00	CDENT INKEC CHEMICAI CODD	1.396					
HARRAH'S ENTERTAINMENT INC. 0.000 HET 413619107 39.6000 24,600.00 560,829.92 974,160.00	HALLIBIRTON COMDANY	2.507					
INITIAL D DISTRICTION 1100. 0.000 MBI 11501710/ 57.0000 24,000.00 500,027.72 9/4,100.00	HARRAH'S ENTERTAINMENT INC	0 000					
		3.300		32.000	22,000.00	555,025.52	2.2,200.00

Croup - COMMON STOCK LARGE CAP VALUE PASS	Investment Desc	Rating Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
Portfolio							
HARTFORD FINL SERVICES 2.377 HIG 416515104 45.4300 56,200.00 2,798,640.45 2,553,166.00 HASBRO BRADLEY 1.039 HAS 418056107Q 11.5500 38,200.00 634,873.42 441,210.00 HEALTH MGMT ASSOCIATES CL A 0.446 HMA 421933102 17.9000 52,500.00 891,817.60 939,750.00 HEALTHSOUTH CORP 0.000 HRC 421924101 4.2000 87,300.00 1,165,489.04 366,660.00 HERCULES INCORPORATED 0.000 HPC 427056106Q 8.8000 24,100.00 218,105.00 212,080.00 HEWLETT-PACKARD CO 1.843 HPQ 428236103Q 17.3600 672,300.00 17,505,920.63 11,671,128.00 HILTON HOTELS CORP. 0.629 HLT 432848109Q 12.7100 82,900.00 875,998.59 1,053,659.00 HOME DEPOT INC. 1.001 HD 437076102Q 23.9600 512,400.00 17,626,363.74 12,277,104.00 HOUSEHOLD INTL. INC. 3.125 HON 438516106Q 24.0000 180,900.12 8,193,100.05 4,341,603.00 HUMANA INC. 0.000 HUM 444859102 27.8100 104,300.00 39,94,357.55 2,900,583.00 HUMANA INC. 0.000 HUM 444859102 10.0000 35,700.00 501,669.46 357,000.00 HUMITINGTON BANCSHARES 3.420 HBAN 446150104 18.7100 51,900.00 1,061,744.92 971,004.00 HUNTINGTON BANCSHARES 1.418 ITW 452308109Q 64.8600 67,500.00 4,397,123.65 4,378,050.00 INGERSOLL-RAND CO-A 1.579 IR G4776G101Q 43.0600 37,300.00 1,838,674.06 1,606,138.00 INTERNUTIONAL CO-A 1.579 IR G4776G101Q 43.0600 37,300.00 1,838,674.06 1,606,138.00 INTERNUTIONAL PAPER 2.859 IP 460690100Q 14.0800 85,000.00 2,424,287.31 1,196,800.00 INTERPUBLIC GROUP 2.698 IPG 460690100Q 14.0800 85,000.00 2,424,287.31 1,196,800.00 INTERPUBLIC GROUP 2.698 IPG 460690100Q 14.0800 85,000.00 2,424,287.31 1,196,800.00 INTERPUBLIC GROUP 2.698 IPG 460690100Q 14.0800 85,000.00 2,424,287.31 1,196,800.00 INTERPUBLIC GROUP 2.698 IPG 460690100Q 14.0800 85,000.00 2,424,287.31 1,196,800.00 INTERPUBLIC GROUP 1.00 0.988 ITT 450911102 60.6900 20.200.00 671,803.17 1,225,938.00 JC PENNEY INC 0.988 ITT 450911102 60.6900 20.200.00 671,803.17 1,225,938.00 JC PENNEY INC 0.988 ITT 450911102 60.6900 20.200.00 671,803.17 1,225,938.00 JC PENNEY INC 0.988 ITT 450911102 60.6900 20.200.00 671,803.17 1,225,938.00 JC PENNEY INC 0.988 ITT 450911102 60.6900 20.200.00 671,803.17 1,225,938.00 J				DNGG			
HARTFORD FINL SERVICES 2.377 HIG 416515104 45.4300 56,200.00 2,798,640.45 2,553,166.00 HASBRO BRADLEY 1.039 HAS 418056107Q 11.5500 38,200.00 634,873.42 441,210.00 HEALTH MGMT ASSOCIATES CL A 0.446 HMA 421933102 17.9000 52,500.00 891,817.60 939,750.00 HEALTH MGMT ASSOCIATES CL A 0.000 HRC 421924101 4.2000 87,300.00 1,165,489.04 366,660.00 HEALTH MGMT ASSOCIATED 0.000 HPC 427056106Q 8.8000 24,100.00 218,105.00 212,080.00 HEWCLETT-PACKARD CO 1.843 HPQ 428236103Q 17.3600 672,300.00 17,505,920.63 11,671,128.00 HILTON HOTELS CORP. 0.629 HLT 432848109Q 12.7100 82,900.00 875,998.59 1,053,659.00 HOME DEPOT INC. 1.001 HD 437076102Q 23.9600 512,400.00 17,626,363.74 12,277,104.00 HONEYWELL INTERNATIONAL INC 3.125 HON 438516106Q 24.0000 180,900.12 8,193,100.05 4,341,603.00 HUMANA INC. 0.000 HUM 444859102 10.0000 35,700.00 501,669.46 357,000.00 HUNTINGTON BANCSHARES 3.420 HBAN 446150104 18.7100 51,900.00 1,061,744.92 971,049.00 INGERSOLL-RAND CO-A 1.579 IR G47766101Q 43.0600 37,300.00 1,838,674.06 1,606,138.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 3,483,919.81 3,696,329.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 4,397,123.65 4,378,050.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 2,424,287.31 1,968,6329.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 43,83,919.81 3,696,329.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 2,424,287.31 1,968,6329.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 49,000.00 2,424,287.31 1,196,800.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 671,803.17 1,225,938.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 671,803.17 1,225,938.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 671,803.17 1,225,938.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 671,803.17 1,225,938.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 671,803.17 1,225,938.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 671,803.17 1,225,938.00 INTERNATIONAL				PASS			
HASBRO BRADLEY HASBRO BRADLEY HASBRO BRADLEY HEALTH MGMT ASSOCIATES CL A O.446 HMA 421933102 17.9000 52,500.00 891,817.60 939,750.00 HERCULES INCORPORATED O.000 HPC 427056106Q 8.8000 24,100.00 1,165,489.04 366,660.00 HERCULES INCORPORATED O.000 HPC 427056106Q 8.8000 24,100.00 17,505,920.63 11,671,128.00 HILTON HOTELS CORP. O.629 HLT 432848109Q 12.7100 82,900.00 17,505,920.63 11,671,128.00 HOME DEPOT INC. O.001 HD 437076102Q 23.9600 HOME DEPOT INC. O.002 HOM HONEYWELL INTERNATIONAL INC O.003 HILTON HOTELS CORP. HOME DEPOT INC. O.004 HASBI6106Q A41815107Q A		THE CLUMCHE COM	COMMON BIOCK				
HASBRO BRADLEY HASBRO BRADLEY HEALTH MGMT ASSOCIATES CL A O.446 HMA 421933102 17.9000 52,500.00 891,817.60 939,750.00 HERLITH MGMT ASSOCIATES CL A O.000 HRC 421924101 4,2000 87,300.00 1,165,489.04 366,660.00 HERCULES INCORPORATED O.000 HPC 427056106Q 8.8000 24,100.00 17,505,920.63 11,671,128.00 HILTON HOTELS CORP. HILTON HOTELS CORP. O.629 HLT 432848109Q 12.7100 82,900.00 17,505,920.63 11,671,128.00 HOME DEPOT INC. O.001 HD 437076102Q 23.9600 HOME DEPOT INC. O.002 HOME SELECTION ASSIGNMENT OF SELECTION OF S	HARTFORD FINL SERVICES	2.377	HIG 416515104	45.4300	56,200.00	2,798,640.45	2,553,166.00
HEWLETT-PACKARD CO 1.843 HPQ 427056106Q 427056106Q 8.8000 24,100.00 17,505,920.63 11,671,128.00 HILTON HOTELS CORP. 0.629 HLT 432848109Q 12.7100 82,900.00 875,998.59 1,053,659.00 HOME DEPOT INC. 1.001 HD 437076102Q 23.9600 512,400.00 17,626,363.74 12,277,104.00 HONEYWELL INTERNATIONAL INC 3.125 HON 438516106Q 24.0000 HOUSEHOLD INTL. INC. 3.595 HI 441815107Q 27.8100 HUMANA INC. 0.000 HUM 444859102 10.0000 35,700.00 501,669.46 357,000.00 HUNTINGTON BANCSHARES 3.420 HBAN 446150104 18.7100 51,900.00 1,061,744.92 971,049.00 INCERSOLL-RAND CO-A 1.579 IR 64776G101Q 43.0600 37,300.00 1,838,674.06 1,606,138.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 35,700.00 3,483,919.81 3,696,329.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 34,839,19.81 3,696,329.00 INTERNATIONAL PAPER 2.698 IPG 46069010Q 14.0800 85,000.00 2,424,287.31 1,196,800.00 JC PENNEY INC 2.173 JCP 708160106Q 23.0100 59,000.00 1,613,219.18 781,312.00 JANUS CAPITAL GROUP INC 0.000 JDSU 46612J101 2.4700 311,700.00 31,659,339.04 769,899.00	HASBRO BRADLEY	1.039	HAS 418056107Q		38,200.00		
HEWLETT-PACKARD CO 1.843 HPQ 427056106Q 427056106Q 8.8000 24,100.00 17,505,920.63 11,671,128.00 HILTON HOTELS CORP. 0.629 HLT 432848109Q 12.7100 82,900.00 875,998.59 1,053,659.00 HOME DEPOT INC. 1.001 HD 437076102Q 23.9600 512,400.00 17,626,363.74 12,277,104.00 HONEYWELL INTERNATIONAL INC 3.125 HON 438516106Q 24.0000 HOUSEHOLD INTL. INC. 3.595 HI 441815107Q 27.8100 HUMANA INC. 0.000 HUM 444859102 10.0000 35,700.00 501,669.46 357,000.00 HUNTINGTON BANCSHARES 3.420 HBAN 446150104 18.7100 51,900.00 1,061,744.92 971,049.00 INCERSOLL-RAND CO-A 1.579 IR 64776G101Q 43.0600 37,300.00 1,838,674.06 1,606,138.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 35,700.00 3,483,919.81 3,696,329.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 34,839,19.81 3,696,329.00 INTERNATIONAL PAPER 2.698 IPG 46069010Q 14.0800 85,000.00 2,424,287.31 1,196,800.00 JC PENNEY INC 2.173 JCP 708160106Q 23.0100 59,000.00 1,613,219.18 781,312.00 JANUS CAPITAL GROUP INC 0.000 JDSU 46612J101 2.4700 311,700.00 31,659,339.04 769,899.00	HEALTH MGMT ASSOCIATES CL A	0.446	HMA 421933102	17.9000	52,500.00	891,817.60	939,750.00
HEWLETT-PACKARD CO 1.843 HPQ 427056106Q 427056106Q 8.8000 24,100.00 17,505,920.63 11,671,128.00 HILTON HOTELS CORP. 0.629 HLT 432848109Q 12.7100 82,900.00 875,998.59 1,053,659.00 HOME DEPOT INC. 1.001 HD 437076102Q 23.9600 512,400.00 17,626,363.74 12,277,104.00 HONEYWELL INTERNATIONAL INC 3.125 HON 438516106Q 24.0000 HOUSEHOLD INTL. INC. 3.595 HI 441815107Q 27.8100 HUMANA INC. 0.000 HUM 444859102 10.0000 35,700.00 501,669.46 357,000.00 HUNTINGTON BANCSHARES 3.420 HBAN 446150104 18.7100 51,900.00 1,061,744.92 971,049.00 INCERSOLL-RAND CO-A 1.579 IR 64776G101Q 43.0600 37,300.00 1,838,674.06 1,606,138.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 35,700.00 3,483,919.81 3,696,329.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 34,839,19.81 3,696,329.00 INTERNATIONAL PAPER 2.698 IPG 46069010Q 14.0800 85,000.00 2,424,287.31 1,196,800.00 JC PENNEY INC 2.173 JCP 708160106Q 23.0100 59,000.00 1,613,219.18 781,312.00 JANUS CAPITAL GROUP INC 0.000 JDSU 46612J101 2.4700 311,700.00 31,659,339.04 769,899.00	HEALTHSOUTH CORP	0.000				1,165,489.04	
HEWLETT-PACKARD CO 1.843 HPQ	HERCULES INCORPORATED	0.000		8.8000			
HILTON HOTELS CORP. 0.629 HLT 4328481090 12.7100 82.900.00 875.998.59 1,053.659.00 HOME DEPOT INC. 1.001 HD 4370761020 23.9600 512.400.00 17,656.363.74 12,277.104.00 HOME DEPOT INC. 3.125 HON 4388161060 24.0000 180.900.12 8.193,100.05 4,341,603.00 HOMENDEN LINTLE INC. 3.125 HON 4388161060 24.0000 180.900.12 8.193,100.05 4,341,603.00 HUMANA INC. 0.000 HUM 444859102 10.0000 35.700.00 501.669.46 357.000.00 HUMANA INC. 0.000 HUM 444859102 10.0000 35.700.00 501.669.46 357.000.00 HUMININGTON BANCSHARES 3.420 HBAN 446150104 HB.7100 51.900.00 1.061.744.92 971.049.00 HUMININGTON BANCSHARES 1.418 LTW 4523081090 64.8600 67.500.00 4,397.123.65 4,378.050.00 HUMANA 1NC. 1.579 IR G4776G1010 43.0600 37,300.00 1.838.674.06 1.606.138.00 HINTERNATIONAL PAPER 2.859 IP 460145103Q 34.9700 105.700.00 3.483.919.81 3,686.329.00 INTERNATIONAL PAPER 2.859 IP 46069010Q 14.0800 85.000.00 2.424.287.31 1,196.800.00 INTERNATIONAL PAPER 2.859 IP 46069010Q 14.0800 85.000.00 2.424.287.31 1,196.800.00 JC FENNEY INC 2.173 JCP 70816016Q 23.0100 59.000.00 2.825.888.71 1,235.7938.00 JC FENNEY INC 2.173 JCP 70816016Q 23.0100 59.000.00 2.825.888.71 1,357.599.00 JABIL CIRCUIT INC 0.000 JBL 466313103 17.9200 43.600.00 1.613.219.18 781.1312.00 JG JC	HEWLETT-PACKARD CO	1.843					
HOME DEPOT INC. 1.001 HD	HILTON HOTELS CORP.	0.629					
HONDEWIGH INTEL INC. 3.1.95 HON 438516106Q 24.0000 180,900.12 8,193,100.05 4,341,603.00 HOUSENDLD INTL. INC. 3.5.95 HI 44815107Q 27.8100 104,300.00 35,700.00 501,669.46 357,000.00 HUMANA INC. 51,900.00 104,300.00 35,700.00 501,669.46 357,000.00 HUMITINGTON BANCSHARES 3.420 HBAN 446150104 18.7100 51,900.00 1,061,744.92 971,049.00 LLLINDIS TOOL WORKS 1.418 TW 452308109Q 64.8600 67,500.00 4,397,123.65 4,378,050.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 3,483,919.81 3,696,329.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 3,483,919.81 3,696,329.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 3,483,919.81 3,696,329.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 35,700.00 3,483,919.81 3,696,329.00 INTERNATIONAL PAPER 3.696,329.00 INTER	HOME DEPOT INC.	1.001					
HOUSEHOLD INTI. INC. 3.595 HI 441815107Q 27.8100 104,300.00 3,594,357.65 2,900,583.00 HUMANA INC. 0.000 HUM 44859102 10.0000 35,700.00 501,669.46 357,000.00 HUMININGTON BANCSHARES 3.420 HBAN 446150104 18.7100 51,900.00 1,061,744.92 971,049.00 INGERSOLL-RAND CO-A 1.579 IR G4776G101Q 43.0600 37,300.00 1,838,674.06 1.606,138.00 INTERNATIONAL PAPER 2.859 IP 4601461030 34.9700 105,700.00 3,483,919.81 3,696,329.00 INTERNATIONAL PAPER 2.859 IP 4601461030 34.9700 105,700.00 3,483,919.81 3,696,329.00 INTERNUSTRIES INC 0.988 IFG 460690100Q 14.0800 85,000.00 2,424,287.31 1,196,800.00 ITT INDUSTRIES INC 0.988 ITT 45091102 60.6900 20,200.00 671,803.17 1,225,938.00 17.00 PARENT INC. 0.000 JBL 466313103 17.9200 43,600.00 1,613,219.18 781,312.00 JANUS CAPITAL GROUP INC 0.305 JNS 47102X105 13.0700 49,000.00 1,613,219.18 781,312.00 JDS UNIPHASE CORP 0.000 JDSU 46612X101 2.4700 311,700.00 30,659,397.04 769,899.00 JEFFERSON PILOT 3.175 JP 475070108Q 38.1100 31,600.50 1,226,397.55 1,204,295.06 JOHNSON CONTROLS 1.796 JCI 47836107Q 80.1700 19,600.00 2,537,460.00 1,771,650.00 JPM 48000 1000 1000 JNY 480074103 35.4400 28,400.00 731,518.13 1,006,496.00 JPM 466258100Q 24,0000 439,900.00 1,115,842.06 1,571,332.00 JPM ANGRAN CHASE & CO. 5.666 JPM 466258100Q 24,0000 439,900.00 1,226,379.79 449,925.00 KER MORGAN INC. 0.904 KM 49455P101 44,366107Q 24,0000 439,900.00 1,234,154.91 979,033.00 KEYCORP 4.852 KEY 493287100 35.4400 22,100.00 1,234,154.91 979,033.00 KEYCORP 4.852 KEY 493287100 35.4400 37,300.00 1,257,99.74 449,925.00 KEYCORP 4.852 KEY 493287100 35.2400 31,300.00 916,107,226,30 10,557,600.00 KEYCORP 4.852 KEY 493287100 35.2400 31,300.00 916,577.22 1,103,012.00 KEYCORP A.852 KEY 493287100 35.2400 31,300.00 97,557,552.66 2,533,104.00 KEYCORP A.852 KEY 493287100 35.2400 31,300.00 97,557,752 1,103,012.00 KEYSPAN CORPORATION C. 2.317	HONEYWELL INTERNATIONAL INC	3.125					
HUMNINGTON BANCSHARES 3.420 HBBAN 444859102 10.0000 35,700.00 501,664,46 357,000.00 LILLINOIS TOOL WORKS 1.418 ITW 4523081090 64.8600 67,500.00 4,397,123.65 4,378,050.00 INTERNATIONAL PAPER 2.859 IP 4601461030 34.9700 105,700.00 3,483,919.81 3,696,329.00 INTERNATIONAL PAPER 2.859 IP 4601461030 34.9700 105,700.00 3,483,919.81 3,696,329.00 INTERNATIONAL PAPER 2.698 IPG 4606901000 14,0800 85,000.00 2,424,287.31 1,196,800.00 JC PENNEY INC 2.173 JCP 7081601060 23,0100 59,000.00 671,803.17 1,225,938.00 JC PENNEY INC 2.173 JCP 7081601060 23,0100 59,000.00 2,825,858.71 1,357,590.00 JABIL CIRCUIT INC 0.000 JBL 466313103 17,9200 43,600.00 1,613,219.18 781,312.00 JABIL CIRCUIT INC 0.000 JBL 46612101 2,4700 311,700.00 30,659,970.00 40,040.00 1,116,203.49 640,430.00 JC SURPHIASE CORP 0.000 JDSU 46612,101 2,4700 311,700.00 30,659,970.00 40,040.00 1,116,203.49 640,430.00 JEFFERSON PILOT 3.175 JP 4750701080 38.1100 31,600.50 1,226,397.55 1,204,295.06 JOHNSON CONTROLS 1.747 JHF 410145106 27,9000 63,500.00 2,537,460.00 1,771,650.00 JOHNSON CONTROLS 1.746 JC	HOUSEHOLD INTL. INC.	3.595	~				
HUNTINGTON BANCSHARES 1.418 ITW 4523081090 64.8600 67,500.00 4,397,123.65 4,378,050.00 INGERSOLL-RAND CO-A 1.579 IR G477661010 43.0600 37,300.00 1,838,674.06 1,606,138.00 INTERNATIONAL PAPER 2.859 IP 4601461030 34.9700 105,700.00 3,443,919.81 3,696,329.00 INTERPUBLIC GROUP ITT INDUSTRIES INC 0.988 ITT 45091102 60.6900 20,200.00 671,803.17 1,125,938.00 JC PENNEY INC 2.173 JCP 7081601060 23.0100 59,000.00 2,424,287.31 1,196,800.00 ITT INDUSTRIES INC 3.06 JNS 47102X105 13.0700 49,000.00 1,613,219.18 781,312.00 JANUS CAPITAL GROUP INC 3.06 JNS 47102X105 13.0700 49,000.00 1,613,219.18 781,312.00 JDS UNIPHASE CORP 3.175 JP 4755701080 38.1100 31,600.50 1,226,397.55 1,204,295.06 JOHNSON CONTROLS 3.175 JP 4755701080 38.1100 31,600.50 1,226,397.55 1,204,295.06 JOHNSON CONTROLS 3.176 JC 4783661070 80.1700 19,600.00 2,537,460.00 1,771,650.00 JONES APPAREL GROUP INC 3.000 JNY 480074103 35.4400 28.400.00 731,518.13 1,006,496.00 JONES APPAREL GROUP INC 3.000 JNY 480074103 35.4400 28.400.00 731,518.13 1,006,496.00 JONES APPAREL GROUP INC 3.000 KB H 48665K109Q 42.8500 10,500.00 2527,797.4 449,925.00 KEYCORP 4.063 KMG 4923386107Q 44.3000 22.100.00 1,234,154.91 979,030.00 KEYSSPAN CORPORATION 5.051 KSE 493377100 35.2400 31,300.00 916,577.22 1,103,012.00 KINDER MORGAN CIATLE 4.063 KMG 4923386107Q 42.8500 10,500.00 2527,797.7 449,925.00 KEYCORP 4.063 KMG 4923386107Q 42.8500 10,500.00 2527,797.7 4 499,25.00 KEYSORP 4.064 KMG 493386107Q 42.8500 10,500.00 916,577.22 1,103,012.00 KINDER MORGAN INC. 6.094 KMG 495582108 17.1900 53.000.00 1,748,233.23 911,070.00 KEYSSPAN CORPORATION 5.051 KSE 493377100 35.2400 31,300.00 916,577.22 1,103,012.00 KINDER MORGAN INC. 6.094 KMG 495582108 17.1900 53.000.00 1,748,233.23 911,070.00 KEYSSPAN CORPORATION 5.051 KSE 493377100 35.2400 31,300.00 916,577.22 1,103,012.00 KINDER MORGAN INC. 6.094 KMG 495582108 17.1900 53.000.00 1,748,233.23 911,070.00 KEYSSPAN CORPORATION 5.051 KSE 493377100 35.2400 170,400.00 3,213,217.28 2,632,680.00 CHERCALL AND AND AND AND AND AND AND AND AND A	HUMANA INC.	0.000					
ILENDIS TOOL WORKS 1.418 I'W 45,308109Q 64,8000 67,500.00 4,397,122.65 4,378,050.00 INGERSOLL-RAND CO-A 1.579 IR 647766101Q 43,0600 37,300.00 1,838,674.06 1,606,138.00 INTERNATIONAL PAPER 2.859 IP 460146103Q 34,9700 105,700.00 3,483,919.81 3,696,329.00 INTERNATIONAL PAPER 1.579 IR 647066101Q 14.0800 85,000.00 2,424,287.31 1,196,800.00 ITI INDESTRIES INC 0.988 ITT 450911102 60.6900 20,200.00 671,803.17 1,225,938.00 JC PENNEY INC 1.57 JC PENNEY INC 2.173 JCP 708160106Q 23.0100 59,000.00 2,825,858.71 1,357,590.00 JABIL CIRCUIT INC 0.000 JBL 466313103 17,9200 43,600.00 1,613,219.18 781,312.00 JANUS CAPITAL GROUP INC 0.306 JNS 47102X105 13.0700 49,000.00 1,116,203.49 640,430.00 JDS UNIPHASE CORP 1.58 JC PAPER STORE ST	HUNTINGTON BANCSHARES	3.420			•		•
INTERNATIONAL PAPER 2.859 IP 460146103Q 34.9700 105,700.00 3,483,919.81 3,696,339.00 INTERPUBLIC GROUP 2.698 IPG 460690100Q 14.0800 85,000.00 2.424.287.31 1,196,800.00 INTERPUBLIC GROUP 2.698 IPG 460690100Q 14.0800 85,000.00 2.424.287.31 1,196,800.00 JC PENNEY INC 0.988 ITT 450911102 60.6900 20,200.00 671,803.17 1,225,938.00 JC PENNEY INC 2.173 JCP 708160106Q 23.0100 59,000.00 2,825,858.71 1,357,590.00 JABIL CIRCUIT INC 0.000 JBL 466313103 17.9200 43,600.00 1,613,219.18 781,312.00 JANUS CAPITAL GROUP INC 0.306 JNS 47102X105 13.0700 49,000.00 1,1613,219.18 781,312.00 JDS UNIPHASE CORP 0.000 JDSU 46612Z101 2.4700 311,700.00 30,659,397.04 769,899.00 JDS UNIPHASE CORP 0.000 JDSU 46612Z101 2.4700 311,700.00 30,659,397.04 769,899.00 JGFFERSON PILOT 3.175 JP 475070108Q 38.1100 31,600.50 1,226,397.55 1,204,295.60 JOHN HANCOCK FINANCIAL SRVCS 1.147 JHF 41014S106 27.9000 63,500.00 2,537,460.00 1,771,650.00 JOHNSON CONTROLS 1.796 JCI 478366107Q 80.1700 19,600.00 1,115,842.06 1,571,332.00 JP MORGAN CHASE & CO. 5.666 JPM 46625H100Q 24.0000 439,900.00 16,109,269.40 10,557,600.00 JP MORGAN CHASE & CO. 5.666 JPM 46625H100Q 24.0000 439,900.00 16,109,269.40 10,557,600.00 KEYCORP 4.852 KEY 493267108Q 25.1400 93,600.00 22,799.74 449,925.00 KEYSCARP A.668 JC A.668	ILLINOIS TOOL WORKS	1.418					
INTERPUBLIC GROUP 2.698 IPG 460690100Q 14.0800 85,000.00 2,424,287.31 1,196,800.00 ITT INDUSTRIES INC 0.988 ITT 450911102 60.6900 20,200.00 671,803.17 1,225,938.00 JC PENNEY INC 2.173 JCP 708160106Q 23.0100 59,000.00 2,825,858.71 1,357,890.00 JABLI CIRCUIT INC 0.000 JBL 466313103 17.9200 43,600.00 1,613,219.18 781,312.00 JANUS CAPITAL GROUP INC 0.306 JNS 47102X105 13.0700 49,000.00 1,163,219.18 781,312.00 JANUS CAPITAL GROUP INC 0.306 JNS 47102X105 13.0700 49,000.00 1,116,203.49 640,430.00 JDS UNIPHASE CORP 0.000 JDSU 46612J101 2.4700 311,700.00 30,659,397.04 769,899.00 JEFFERSON PILOT JOHN HANCOCK FINANCIAL SRVCS 1.147 JHF 410148106 27.9000 63,500.00 2,537,460.00 1,771,650.00 JOHNSON CONTROLS 1.796 JCI 478366107Q 80.1700 19,600.00 1,115,842.06 1,571,332.00 JP MORGAN CHASE & CO. 5.666 JPM 4665E1100Q 24.0000 439,900.00 16,109,269.40 10,557,600.00 JP MORGAN CHASE & CO. 5.666 JPM 4665E1100Q 44.0000 439,900.00 16,109,269.40 10,557,600.00 KERR MCGEE CORP. 4.063 KMg 492386107Q 44.3000 22,100.00 1,234,154.91 979,030.00 KEYSPAN CORPORATION 5.051 KSE 49337M100 35.2400 31,300.00 2,558,566.96 2,353,104.00 KEYSPAN CORPORATION 5.051 KSE 49337M100 35.2400 31,300.00 916,577.22 1,103,012.00 KINDER MORGAN INC. 0.9946 KMI 49455P101 42.2700 26,800.00 791,391.24 1,322,836.00 KRYSPAN CORPORATION 5.051 KSE 49337M100 35.2400 31,300.00 916,577.22 1,103,012.00 KINDER MORGAN INC. 0.9946 KMI 49455P101 42.2700 26,800.00 791,391.24 1,132,836.00 KRYSPAN CORPORATION 5.051 KSE 49337M100 35.2400 31,300.00 916,577.22 1,103,012.00 KINGER MORGAN INC. 0.9946 KMI 49455P101 42.2700 26,800.00 791,391.24 1,132,836.00 KRYSPAN CORPORATION 5.051 KSE 49337M100 35.2400 31,300.00 916,577.22 1,103,012.00 KRYSPAN CORPORATION 5.051 KSE 49337M100 35.2400 31,300.00 916,577.22 1,103,012.00 KINGER MORGAN INC. 0.9946 KMI 49455P101 42.2700 26,800.00 791,391.24 1,132,836.00 KRYSPAN CORPORATION 5.051 KSE 49337M100 35.2400 31,300.00 916,577.22 1,103,012.00 KINGER MORGAN INC. 1.707 KRY 49945 AND	INGERSOLL-RAND CO-A	1.579					
ITT INDUSTRIES INC 0.988 ITT 450911102 60.6900 20,200.00 671,803.17 1,225,938.00 J C PENNEY INC 2.173 JCP 708160106Q 23.0100 59,000.00 2,825,858.71 1,357,590.00 JABIL CIRCUIT INC 0.000 JBL 466313103 17.9200 43,600.00 1,613,219.18 781,312.00 JANUS CAPITAL GROUP INC JANUS CAPITAL GROUP INC 0.306 JNS 47102X105 13.0700 49,000.00 1,116,203.49 640,430.00 JDS UNIPHASE CORP 0.000 JDSU 46612J101 2.4700 311,700.00 30,659,397.04 769,899.00 JDS UNIPHASE CORP 3.175 JP 47507108Q 38.1100 31,600.50 1,226,397.55 1,204,295.06 JOHN HANCOCK FINANCIAL SRVCS 11.147 JHF 410148106 27.9900 63,500.00 2,537,460.00 1,771,650.00 JONES APPAREL GROUP INC 0.000 JNY 480074103 35.4400 28,400.00 731,518.13 1,006,496.00 JP MORGAN CHASE & CO. KE HOME 0.700 KBH 4866K199Q 42.8500 10,500.00 252,799.40 10,557,600.00 KERY MCGEE CORP. 4.063 KMG 492386107Q 44.3000 22,100.00 1,234,154.91 979,030.00 KEYSCAP KEYSCAPP ASSANCORPORATION 5.051 KSS 49337W100 35.2400 31,300.00 916,577.22 1,103,012.00 KINDER MORGAN INC. KINGPH RAMACCUTICLES 0.000 KR 49555101 42.2700 26,800.00 791,391.24 1,132,836.00 KINGHT RIDDER KROGER CO. 1.707 KRI 499040103Q 63.2500 18,100.00 791,391.24 1,132,836.00 KRIGHT RIDDER 1.707 KRI 499040103Q 63.2500 18,100.00 975,278.53 1,144,825.00 KROGER CO. LEHGAN BROTHERS HOLDING 0.675 LEH 524908100 53.2900 52.300.00 1,547,209.77 2,787,067.00 LEHGAN BROTHERS HOLDING 0.675 LEH 524908100 53.2900 52.300.00 1.598,702.43 1,231,520.00 LINCOLN NATIONAL CORP 4.243 LINC 534187109Q 31.5800 39,000.00 1.598,702.43 1,231,520.00 LINCOLN NATIONAL CORP 4.243 LINC 534187109Q 31.5800 39,000.00 1.598,702.43 1,231,520.00 1.12 CLAIBORNE 0.775 LIZ 539320101Q 29.6500 23,500.00 1.598,702.24 198,369.22	INTERNATIONAL PAPER	2.859	~				
TINDUSTRIES INC 1.795 1.795 7.08160106Q 23.0100 59,000.00 2,825,858.71 1,3257,590.00	TOT INDICABLE INC	0.090	~				
Tabil Circuit Inc	T C DENNEY INC	2 172					
JANUS CAPITAL GROUP INC 0.306 JNS 47102X105 13.0700 49,000.00 1,116,203.49 640,430.00 JDS UNIPHASE CORP 0.000 JDSU 46612J101 2.4700 311,700.00 30,659,397.04 769,899.00 JOHN HANCOCK FINANCIAL SRVCS 1.147 JHF 475070108Q 38.1100 31,600.50 1,226,397.55 1,204,295.06 JOHN HANCOCK FINANCIAL SRVCS 1.147 JHF 41014S106 27.9000 63,500.00 2,537,460.00 1,771,650.00 JOHNSON CONTROLS 1.796 JCI 478366107Q 48.074103 38.400 29,400.00 439,900.00 1,115,842.06 1,571,332.00 JD MORGAN CHASE & CO. 5.666 JPM 46625H100Q 42.800 42.800 42.800 42.8500 10,500.00 KEPR MCGEE CORP. 4.653 KMG 493286107Q 4.8500 4.852 KEY 493267108Q 25.1400 93,600.00 25.579.74 449,925.06 2,537,460.00 25.799.74 449,925.00 KEYCORP 4.852 KEY 493267108Q 42.8500 10,500.00 EYSPAN CORPORATION 5.051 KSE 49337W100 52.1400 53,000.00 54,577.22 1,103,012.00 KINDER MORGAN INC. 6.0946 KMI 49558101 494558101 42.2700 26,800.00 71,116,203.49 640,430.00 71,116,203.49 640,430.00 71,116,203.49 640,430.00 72,537,460.00 1,777,7650.00 731,518.13 1,006,496.00 1,007,600.00 1,007,600.00 1,007,600.00 1,007,600.00 1,007,600.00 1,007,600.00 1,007,600.00 1,007,600.00 1,007,600.00 1,007,000	TARIL CIRCUITT INC	0.000	~				
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JEFFERSON PILOT JOHN HANCOCK FINANCIAL SRVCS J1.147 JHF 41014S106 27.9000 63,500.00 2,537,460.00 1,771,650.00 JOHNSON CONTROLS JOHNSON CASACON JOHNSON C	IDS UNIPHASE CORP	0.000					
JOHN HANCOCK FINANCIAL SRVCS	JEFFERSON PILOT	3.175					
JOHNSON CONTROLS JOHNSON CONTROLS JONES APPAREL GROUP INC O.000 JNY 480074103 35.4400 28,400.00 731,518.13 1,006,496.00 JP MORGAN CHASE & CO. 5.666 JPM 46625H100Q 24.0000 439,900.00 16,109,269.40 10,557,600.00 KB HOME O.700 KBH 48666K109Q 42.8500 10,500.00 252,799.74 449,925.00 KERR MCGEE CORP. 4.063 KMG 492386107Q 44.3000 22,100.00 1,234,154.91 979,030.00 KEYCORP 4.852 KEY 493267108Q 25.1400 93,600.00 2,558,526.96 2,353,104.00 KEYSPAN CORPORATION 5.051 KSE 49337W100 35.2400 31,300.00 916,577.22 1,103,012.00 KINDER MORGAN INC. 0.946 KMI 49455P101 42.2700 26,800.00 791,391.24 1,132,836.00 KING PHARMACEUTICALS 0.000 KG 495582108 17.1900 53,000.00 1,748,233.23 911,070.00 KNIGHT RIDDER 1.707 KRI 499040103Q 63.2500 18,100.00 975,278.53 1,144,825.00 KROGER CO. 0.000 KR 501044101 15.4500 170,400.00 3,213,217.28 2,632,680.00 LEGGETT & PLATT INC 2.317 LEG 524660107 22.4400 42,900.00 874,793.57 962,676.00 LEGGETT & PLATT INC 2.317 LEG 524660107 22.4400 42,900.00 14,47,209.77 2,787,067.00 LEMMAN BROTHERS HOLDING 0.675 LEH 524908100Q 53.2900 52,300.00 1,647,209.77 2,787,067.00 LIMITED BRANDS INC. 2.153 LTD 532716107Q 13.9300 115,200.00 2,045,798.18 1,604,736.00 LINCOLN NATIONAL CORP 4.243 LNC 534187109Q 31.5800 39,000.00 1,598,702.43 1,231,620.00 LIZ CLAIBORNE 0.775 LIZ 539320101Q 29.6500 23,500.00 498,369.22 696,775.00	JOHN HANCOCK FINANCIAL SRVC	S 1.147					
JONES APPAREL GROUP INC JP MORGAN CHASE & CO. 5.666 JPM 46625H100Q 24.0000 439,900.00 16,109,269.40 10,557,600.00 KB HOME 0.700 KBH 48666K109Q 42.8500 10,500.00 252,799.74 449,925.00 KERR MCGEE CORP. 4.063 KMG 492386107Q 44.3000 22,100.00 1,234,154.91 979,030.00 KEYCORP 4.852 KEY 493267108Q 25.1400 93,600.00 2,558,526.96 2,353,104.00 KEYSPAN CORPORATION 5.051 KSE 49337W100 35.2400 31,300.00 916,577.22 1,103,012.00 KINDER MORGAN INC. 0.946 KMI 49455P101 42.2700 26,800.00 791,391.24 1,132,836.00 KING PHARMACEUTICALS 0.000 KG 495582108 17.1900 53,000.00 1,748,233.23 911,070.00 KNIGHT RIDDER 1.707 KRI 499040103Q 63.2500 18,100.00 975,278.53 1,144,825.00 KROGER CO. 0.000 KR 501044101 15.4500 170,400.00 3,213,217.28 2,632,680.00 LEGGETT & PLATT INC 2.317 LEG 524660107 22.4400 42,900.00 874,793.57 962,676.00 LEHMAN BROTHERS HOLDING 0.675 LEH 524908100Q 53.2900 52,300.00 1,647,209.77 2,787,067.00 LIMITED BRANDS INC. 2.153 LTD 532716107Q 13.9300 115,200.00 2,045,798.18 1,604,736.00 LINCOLN NATIONAL CORP 4.243 LNC 534187109Q 31.5800 39,000.00 1,598,702.43 1,231,620.00 LIZ CLAIBORNE 0.775 LIZ 539320101Q 29.6500 23,500.00 498,369.22 696,775.00	JOHNSON CONTROLS	1.796	JCI 478366107Q	80.1700	19,600.00	1,115,842.06	
JP MORGAN CHASE & CO. 5.666 JPM 46625H100Q 24.0000 439,900.00 16,109,269.40 10,557,600.00 KB HOME 0.700 KBH 48666K109Q 42.8500 10,500.00 252,799.74 449,925.00 KERR MCGEE CORP. 4.063 KMG 492386107Q 44.3000 22,100.00 1,234,154.91 979,030.00 KEYSCORP 4.852 KEY 493267108Q 25.1400 93,600.00 2,558,526.96 2,353,104.00 KINDER MORGAN INC. 0.946 KMI 49455P101 42.2700 26,800.00 791,391.24 1,132,836.00 KING PHARMACEUTICALS 0.000 KG 495582108 17.1900 53,000.00 1,748,233.23 911,070.00 KNIGHT RIDDER 1.707 KRI 499040103Q 63.2500 18,100.00 975,278.53 1,144,825.00 KROGER CO. 0.000 KR 501044101 15.4500 170,400.00 3,213,217.28 2,632,680.00 LEHMAN BROTHERS HOLDING 0.675 LEH 524908100Q 53.2900 52,300.00 1,647,209.77 2,787,067.00 LIMITED BRANDS INC. 2.153 LTD 532716107Q 13.9300 115,200.00 2,045,798.18 1,604,736.00	JONES APPAREL GROUP INC	0.000	JNY 480074103	35.4400	28,400.00	731,518.13	1,006,496.00
KERR MCGEE CORP. KERR MCGEE CORP. 4.063 KMG 492386107Q 44.3000 22,100.00 1,234,154.91 979,030.00 KEYCORP 4.852 KEY 493267108Q 25,1400 93,600.00 2,558,526.96 2,353,104.00 KEYSPAN CORPORATION 5.051 KSE 49337W100 35,2400 31,300.00 916,577.22 1,103,012.00 KINDER MORGAN INC. 49455P101 42,2700 26,800.00 791,391.24 1,132,836.00 KING PHARMACEUTICALS 0.000 KG 495582108 17,1900 53,000.00 1,748,233.23 911,070.00 KNIGHT RIDDER 1.707 KRI 499040103Q 63,2500 18,100.00 975,278.53 1,144,825.00 KROGER CO. LEGGETT & PLATT INC 2.317 LEG 524660107 22,4400 42,900.00 874,793.57 962,676.00 LEHMAN BROTHERS HOLDING 0.675 LEH 524908100Q 53,2900 52,300.00 1,647,209.77 2,787,067.00 LIMITED BRANDS INC. 2.153 LTD 532716107Q 13.9300 115,200.00 2,045,798.18 1,604,736.00 LIZ CLAIBORNE 0.775 LIZ 539320101Q 29.6500 23,500.00 498,369.22 696,775.00	JP MORGAN CHASE & CO.	5.666	JPM 46625H100Q	24.0000	439,900.00	16,109,269.40	10,557,600.00
KERR MCGEE CORP. 4.063 KMG 492386107Q 44.3000 22,100.00 1,234,154.91 979,030.00 KEYCORP 4.852 KEY 493267108Q 25.1400 93,600.00 2,558,526.96 2,353,104.00 KEYSPAN CORPORATION 5.051 KSE 49377W100 35.2400 31,300.00 916,577.22 1,103,012.00 KINDER MORGAN INC. 0.946 KMI 49455P101 42.2700 26,800.00 791,391.24 1,132,836.00 KING PHARMACEUTICALS 0.000 KG 495582108 17.1900 53,000.00 1,748,233.23 911,070.00 KNIGHT RIDDER 1.707 KRI 499040103Q 63.2500 18,100.00 975,278.53 1,144,825.00 KROGER CO. 0.000 KR 501044101 15.4500 170,400.00 3,213,217.28 2,632,680.00 LEGGETT & PLATT INC 2.317 LEG 524660107 22.4400 42,900.00 874,793.57 962,676.00 LEHMAN BROTHERS HOLDING 0.675 LEH 524908100Q 53.2900 52,300.00 1,647,209.77 2,787,067.00 LINCOLN NATIONAL CORP 4.243 LNC 534187109Q 31.5800 39,000.00 1,598,702.43 1,231,620.00 <td>KB HOME</td> <td>0.700</td> <td>KBH 48666K109Q</td> <td>42.8500</td> <td>10,500.00</td> <td>252,799.74</td> <td>449,925.00</td>	KB HOME	0.700	KBH 48666K109Q	42.8500	10,500.00	252,799.74	449,925.00
KEYCORP 4.852 KEY 493267108Q 25.1400 93,600.00 2,558,526.96 2,353,104.00 KEYSPAN CORPORATION 5.051 KSE 49337W100 35.2400 31,300.00 916,577.22 1,103,012.00 KINDER MORGAN INC. 0.946 KMI 49455P101 42.2700 26,800.00 791,391.24 1,132,836.00 KING PHARMACEUTICALS 0.000 KG 495582108 17.1900 53,000.00 1,748,233.23 911,070.00 KNIGHT RIDDER 1.707 KRI 499040103Q 63.2500 18,100.00 975,278.53 1,144,825.00 KROGER CO. 0.000 KR 501044101 15.4500 170,400.00 3,213,217.28 2,632,680.00 LEGGETT & PLATT INC 2.317 LEG 524660107 22.4400 42,900.00 874,793.57 962,676.00 LEHMAN BROTHERS HOLDING 0.675 LEH 524908100Q 53.2900 52,300.00 1,647,209.77 2,787,067.00 LIMITED BRANDS INC. 2.153 LTD 532716107Q 13.9300 115,200.00 2,045,798.18 1,604,736.00 LINCOLN NATIONAL CORP 4.243 LNC 534187109Q 31.5800 39,000.00 1,598,702.43 1,231,620.	KERR MCGEE CORP.	4.063	~				•
KEYSPAN CORPORATION 5.051 KSE 49337W100 35.2400 31,300.00 916,577.22 1,103,012.00 KINDER MORGAN INC. 0.946 KMI 49455P101 42.2700 26,800.00 791,391.24 1,132,836.00 KING PHARMACEUTICALS 0.000 KG 495582108 17.1900 53,000.00 1,748,233.23 911,070.00 KNIGHT RIDDER 1.707 KRI 499040103Q 63.2500 18,100.00 975,278.53 1,144,825.00 KROGER CO. 0.000 KR 501044101 15.4500 170,400.00 3,213,217.28 2,632,680.00 LEGGETT & PLATT INC 2.317 LEG 524660107 22.4400 42,900.00 874,793.57 962,676.00 LEHMAN BROTHERS HOLDING 0.675 LEH 524908100Q 53.2900 52,300.00 1,647,209.77 2,787,067.00 LIMITED BRANDS INC. 2.153 LTD 532716107Q 13.9300 115,200.00 2,045,798.18 1,604,736.00 LINCOLN NATIONAL CORP 4.243 LNC 534187109Q 31.5800 39,000.00 1,598,702.43 1,231,620.00 LIZ CLAIBORNE 0.775 LIZ 539320101Q 29.6500 23,500.00 498,369.22 696,77	KEYCORP	4.852					
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KING PHARMACEUTICALS 0.000 KG 495582108 17.1900 53,000.00 1,748,233.23 911,070.00 KNIGHT RIDDER 1.707 KRI 499040103Q 63.2500 18,100.00 975,278.53 1,144,825.00 LEGGER CO. LEGGER CO. LEGGETT & PLATT INC 2.317 LEG 524660107 22.4400 42,900.00 874,793.57 962,676.00 LEHMAN BROTHERS HOLDING 0.675 LEH 524908100Q 53.2900 52,300.00 1,647,209.77 2,787,067.00 LIMITED BRANDS INC. 2.153 LTD 532716107Q 13.9300 115,200.00 2,045,798.18 1,604,736.00 LINCOLN NATIONAL CORP 4.243 LNC 534187109Q 31.5800 39,000.00 1,598,702.43 1,231,620.00 LIZ CLAIBORNE 0.775 LIZ 539320101Q 29.6500 23,500.00 498,369.22 696,775.00	KINDER MORGAN INC.	0.946					
KNIGHT RIDDER KNIGHT RIDDER KNIGHT RIDDER KNOGER CO. LEGGETT & PLATT INC LEGGETT & PLATT INC LEHMAN BROTHERS HOLDING LIMITED BRANDS INC. LINCOLN NATIONAL CORP LIZ CLAIBORNE LOGGET LOGG	KING PHARMACEUTICALS	0.000					
LEGGETT & PLATT INC LEHMAN BROTHERS HOLDING LIMITED BRANDS INC. LINCOLN NATIONAL CORP LIZ CLAIBORNE 0.000 kR 501044101 15.4500 170,400.00 3,213,217.28 2,632,680.00 42,900.00 874,793.57 962,676.00 52,300.00 1,647,209.77 2,787,067.00 115,200.00 1,647,209.77 1,787,067.00 115,200.00 1,647,209.77 1,787,067.00 115,200.00 1,598,702.43 1,231,620.00 117.000.00 1,598,702.43 1,231,620.00 117.000.00 1,598,702.43 1,231,620.00 117.000.00 1,598,702.43 1,231,620.00 117.000.00 1,598,702.43 1,231,620.00 117.000.00 1,598,702.43 1,231,620.00 117.000.00 1,598,702.43 1,231,620.00 117.000.00 1,598,702.43 1,231,620.00 117.000.00 1,598,702.43 1,231,620.00 1,231,620.00 1,231,620.0	KNIGHT RIDDER	1.707					
LEGGEII & PLAII INC 2.31/ LEG 52400010/ 22.4400 42,900.00 8/4,793.57 962,676.00 LEHMAN BROTHERS HOLDING 0.675 LEH 524908100Q 53.2900 52,300.00 1,647,209.77 2,787,067.00 LIMITED BRANDS INC. 2.153 LTD 532716107Q 13.9300 115,200.00 2,045,798.18 1,604,736.00 LINCOLN NATIONAL CORP 4.243 LNC 534187109Q 31.5800 39,000.00 1,598,702.43 1,231,620.00 LIZ CLAIBORNE 0.775 LIZ 539320101Q 29.6500 23,500.00 498,369.22 696,775.00	KKUGEK CU.	0.000					
LEMMAN BROTHERS HOLDING 0.675 LEH 524908100Q 53.2900 52,300.00 1,647,209.77 2,787,067.00 LIMITED BRANDS INC. 2.153 LTD 532716107Q 13.9300 115,200.00 2,045,798.18 1,604,736.00 LINCOLN NATIONAL CORP 4.243 LNC 534187109Q 31.5800 39,000.00 1,598,702.43 1,231,620.00 LIZ CLAIBORNE 0.775 LIZ 539320101Q 29.6500 23,500.00 498,369.22 696,775.00	LEGGETT & PLATT INC	2.317					
LINCOLN NATIONAL CORP 4.243 LNC 534187109Q 31.5800 39,000.00 1,598,702.43 1,231,620.00 LIZ CLAIBORNE 0.775 LIZ 539320101Q 29.6500 23,500.00 498,369.22 696,775.00	LEHMAN BRUTHERS HULDING	U.6/5	~				
LIZ CLAIBORNE 0.775 LIZ 539320101Q 29.6500 23,500.00 498,369.22 696,775.00	LINCOLN NATIONAL CODD	2.153 4 040					
112 CLMIDOLAND 23,300.00 490,309.22 090,775.00	TIT CINTRODNE	4.243 0 775					
	HIS CHAIDOINE	3.775		27.0300	23,300.00	100,000.22	0,0,113.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	NI CTOCK					
	Portfolio - VAP		ARGE CAP VALUE	PASS			
	Instrument - COM	CC	MMON STOCK				
LOCKHEED MARTIN CORPORATION	0.761	LMT	539830109Q	57.7500	100,500.00	4,511,471.99	5,803,875.00
LOEWS CORP	1.349	LTR	540424108Q	44.4600	40,900.00	1,060,614.53	1,818,414.00 185,380.00
LOUISIANNA PACIFIC	0.000	LPX	546347105Q	8.0600	23,000.00	321,436.37	185,380.00
LSI LOGIC CORP	0.000	LSI	502161102	5.7700	81,900.64 21,200.00	3,039,369.76	4/2,500.09
MANOR CARE INC.	0.000	HCR	564055101			470,895.72	394,532.00
MARATHON OIL CORP	4.321	MRO	565849106Q		68,800.00	1,414,749.60	1,464,752.00
MARRIOTT INT'L INC CL-A	0.851	MAR	571903202	32.8700	52,400.00	1,627,885.10	1,722,388.00
MARSHALL & ILSLEY CORP	2.33/	MYC	571834100	27.3800 21.0500	48,100.00 108,400.00	1,274,342.97 2,875,917.57	1,316,978.00
MAX DEDE CEODEC	∠.00U	MAS	574599106Q 5777781030	22.9800	63,500.00	2,875,917.57	2,281,820.00 1,459,230.00
MAI DEFI SIORES	1 550	MDT	55262C100O	43.8600	32,000.00	1,376,021.03	1,403,520.00
MBNA CODD	1.550	KDB	55262L100Q	19.0200	281,500.00	4,574,309.29	5,354,130.00
MCDERMOTT INTERNATIONAL	0 000	MDB	580037109Q	4.3800		152,752.98	61,320.00
MCDONALDS CORPORATION	1 492	MCD	5801351010	16.0800	279,700.00	8,869,970.37	4,497,576.00
MCKESSON CORP	0.887	MCK	58155Q103Q	27.0300	64,100.00	3,430,359.21	1,732,623.00
MEADWESTVACO	3.723	MWV	583334107	24.7100	44,100.00	1,469,206.41	1,089,711.00
MERRILL LYNCH & CO. INC.	1.686	MER	5901881080	37.9500	190,500.00	7,545,029.37	7,229,475.00
METLIFE INC	0.776	MET	59156R108	27.0400	154,300.00	5,559,958.41	4,172,272.00
MGIC INVESTMENT CORP	0.242	MTG	552848103Q	41.3000	22,100.00	1,068,815.79	912,730.00
MICRON TECHNOLOGY INC	0.000	MU	595112103Q	9.7400	133,300.00	4,007,707.06	1,298,342.00
MIRANT CORP	0.000	MIR	604675108	1.8900	88,801.00	1,777,188.51	167,833.89
MOLEX INC	0.434	MOLX	608554101	23.0400	42,400.00	1,510,870.49	976,896.00
MONSANTO COMPANY	2.493	MON	61166W101	19.2500	57,600.00	813,272.93	1,108,800.00
MORGAN STANLEY DEAN WITTER 8	£ C 2.304	MWD	617446448Q	39.9200	239,200.00	14,058,773.65	9,548,864.00
MOTOROLA INC	1.849	MOT	620076109Q	8.6500	507,000.00	11,993,868.12	4,385,550.00
NABORS INDUSTRIES LTD.	0.000	NBR	G6359F103	35.2700	31,900.00	908,656.92	1,125,113.00
NATIONAL CITY CORP	4.465	NCC	635405103Q	27.3200	134,800.00	4,319,320.23	3,682,736.00
NATIONAL SEMICONDUCTOR CORP.	. 0.000	NSM	637640103	15.0100	39,900.00	798,392.38	598,899.00
NAVISTAR INTL. CORP.	0.000	NAV	63934E108	24.3100	13,300.00	483,290.65	323,323.00
NCR CORPORATION	0.000	NCR	62886E108	23.7400	21,500.00	642,704.29	510,410.00
NEWMONT MNG. CORP. HLDG CO	0.413	NEM	2636607 Q	29.0300 34.0300	88,500.00	2,080,649.05	2,569,155.00
NICOR INC.	5.40/	GAS	654086107Q		9,700.00	300,862.49	330,091.00
NICOUDE INCOPPODATED	1.259	NT	654106103Q 65473P105Q	44.4700 20.0000	58,400.00 53,700.00	2,864,395.52 970,313.93	2,597,048.00 1,074,000.00
MODIE CODD	0.000	ML. MT	G65422100	35.1500	29,500.00	616,201.13	1,074,000.00
NORDSTROM INC	2 100	TWINT	6556641000	18.9700	29,800.00	921,412.62	565,306.00
NORFOLK SOUTHERN CORP	1 400	NSC	655844108Q	19.9900	85,600.00	1,840,041.54	1,711,144.00
NORTHERN TRUST CORP	1 940	NTRS	665859104	35.0500	48,700.00	2,122,667.36	1,706,935.00
NORTHROP GRUMMAN CORP.	1.649	NOC	6668071020	97.0000	40,067.00	3,197,677.91	3,886,498.99
LOCKHEED MARTIN CORPORATION LOEWS CORP LOUISIANNA PACIFIC LSI LOGIC CORP MANOR CARE INC. MARATHON OIL CORP MARSHALL & ILSLEY CORP MASCO CORP. MAY DEPT STORES MBIA INC. MBNA CORP MCDERMOTT INTERNATIONAL MCDONALDS CORPORATION MCKESSON CORP MEADWESTVACO MERRILL LYNCH & CO. INC. METLIFE INC MGIC INVESTMENT CORP MICRON TECHNOLOGY INC MIRANT CORP MOLEX INC MONSANTO COMPANY MORGAN STANLEY DEAN WITTER & MOTOROLA INC NABORS INDUSTRIES LTD. NATIONAL SEMICONDUCTOR CORP. NAVISTAR INTL. CORP. NCR CORPORATION NEWMONT MNG. CORP. HLDG CO NICOR INC. NIKE INCCL B NISOURCE INCORPORATED NOBLE CORP NORDSTROM INC NORTHERN TRUST CORP.	2.019			2	,	-,,	-,3, 250.55

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -							
				RGE CAP VALUE	DASS			
	Instrument -	- COM	COI	MMON STOCK	11100			
NOVELL INC NOVELLUS SYSTEMS INC. NUCOR CORP NVIDIA CORP OCCIDENTAL PETROLEUM CORP. OFFICE DEPOT INC PACCAR INC PACIFIC GAS & ELEC. CO. PALL CORPORATION PARAMETRIC TECHNOLOGY CORP		0.000	NOVL	670006105		80,300.00	1,059,345.39	
NOVELLUS SYSTEMS INC.		0.000	NVLS	670008101	28.0800	32,800.00	780,207.08 862,926.92	921,024.00 710,360.00
NUCOR CORP		1.840	NUE	670346105Q	41.3000	17,200.00	862,926.92	710,360.00
NVIDIA CORP		0.000	NVDA	67066G104	11.5100	33,700.00	1,178,851.91 1,702,805.16	387,887.00
OCCIDENTAL PETROLEUM CORP.		3.655	OXY	674599105Q	28.4500	83,100.00	1,702,805.16	2,364,195.00
OFFICE DEPOT INC		0.000	ODP	676220106		68,000.00	798,389.03	1,003,680.00
PACCAR INC		1.734	PCAR	693718108Q	46.1300 13.9000	25,500.00	912,022.69 2,763,107.90	1,176,315.00 1,239,880.00
PACIFIC GAS & ELEC. CO.		0.000	PCG	69331C108Q 6964293070	13.9000	89,200.00 27,100.00	2,763,107.90 607.942.04	1,239,880.00
DADAMETRIC TECHNOLOGY CORD		0.000	DMTCE	699173100	2.5200	57,500.00	607,843.04 191,230.60	1// 000 00
DADKED_HANNTEIN CODD		1 560	DIL	7010941040	46.1300	26 000 00	1,073,620.95	1 100 300 00
PEOPLES ENERGY CORP		5 381	PGT.	7110301060	38.6500	26,000.00 7,800.00	243 619 91	301 470 00
PEOPLESOFT INC		0.000	PSFT	712713106	18.3000	69 000 00	243,619.91 2,076,872.19	1.262.700.00
PARAMETRIC TECHNOLOGY CORP PARAMETRIC TECHNOLOGY CORP PARKER-HANNIFIN CORP. PEOPLES ENERGY CORP PEOPLES ENERGY CORP PEOPLESOFT INC PERKIN ELMER INC PHELPS DODGE CORP. PINNACLE WEST CAPITAL CORP PLUM CREEK TIMBER CO INC PNC FINANCIAL SERVICES GROUD POWER ONE INC. PPG INDUSTRIES INC. PPL CORPORATION PRINCIPAL FINANCIAL GROUP PROGRESS ENERGY, INC PROVIDIAN FINANCIAL CORP W/ PRUDENTIAL FINANCIAL INC PUBLIC SVC ENTERPRISES PULTE HOMES, INC. QUEST DIAGNOSTICS INC QUINTILES TRANSNATIONAL COR QWEST COMMUNICATIONS INTL. R.J. REYNOLDS TOBACCO HOLDIN RATIONAL SOFTWARE CORPORATION		3.393	PKI	7140461090	8.2500	27,800.00	702,239.41 1,130,743.74 625,195.30 1,255,606.45 3,360,468.04 1,132,535.13	229.350.00
PHELPS DODGE CORP.		0.000	PD	7172651020	31.6500	19,600.00	702,239.41 1,130,743.74	620,340.00
PINNACLE WEST CAPITAL CORP		4.986	PNW	723484101Q	34.0900	19,900.00	625,195.30	678,391.00
PLUM CREEK TIMBER CO INC		5.932	PCL	729251108	23.6000	40,700.00	1,255,606.45	960,520.00
PNC FINANCIAL SERVICES GROU	P	4.582	PNC	693475105Q	41.9000	62,600.00 17,600.00	3,360,468.04	2,622,940.00
POWER ONE INC.		0.000	PWER	739308104	5.6700	17,600.00	3,360,468.04 1,132,535.13	99,792.00
PPG INDUSTRIES INC.		3.429	PPG	693506107Q	50.1500	37,300.00	2,306,761.98	1,870,595.00
PPL CORPORATION		4.152	PPL	69351T106Q	34.6800	36,200.00	869,461.14 2,070,781.02	1,255,416.00
PRINCIPAL FINANCIAL GROUP		0.829	PFG	74251V102	30.1300	74,200.00	2,070,781.02	2,235,646.00
PROGRESS ENERGY, INC		5.167	PGN	743263105Q	43.3500	52,200.00 63,700.00	1,794,325.31	2,262,870.00 413,413.00
PROVIDIAN FINANCIAL CORP W/	I	1.849	PVN	74406A102	6.4900	63,700.00	2,103,902.32	413,413.00
PRUDENTIAL FINANCIAL INC		1.260	PRU	744320102	31.7400	124,700.00	4,040,442.11	3,957,978.00
PUBLIC SVC ENTERPRISES		6.729	PEG	744573106Q	32.1000 47.8700	49,000.00	1,404,872.25	1,572,900.00
PULTE HOMES, INC.		0.334	PHM	745867101Q 74834L100	47.8700 56.9000	13,500.00	333,9/4.6/	1 222 250 00
QUEST DIAGNOSTICS INC	D	0.000	DGY	748341100	12.1000	25,900.00	4,040,442.11 1,404,872.25 333,974.67 1,197,658.79 669,545.92	212 200 00
OWEST COMMINICATIONS INTL	۲.	1 000	QIKN	749121109	5.0000	373,500.00	15,323,389.83	1,867,500.00
P.I PEVNOLDS TORACCO HOLDI	NGS	9 024	R.TR	76182K105	42.1100		650 505 40	015 001 00
RATIONAL SOFTWARE CORPORATION	ON	0 000	RATT.	75409P202	10.3900	43,000.00	865 147 86	446 770 00
RAYTHEON COMPANY	011	2.601	RTN	755111507Q	30.7500	89.400.00	4.808.878.77	2.749.050.00
REEBOK INTERNATIONAL LTD.		0.000	RBK	758110100Q	29.4000	13,200.00	189,263.92	388,080.00
REGIONS FINANCIAL CORP.		3.597	RF	7589401000		48,700.00	1,188,784.56	1,624,632.00
ROCKWELL AUTOMATION INC		3.186	ROK	773903109Q	20.7100	48,700.00 41,000.00	653,737.40 865,147.86 4,808,878.77 189,263.92 1,188,784.56 1,117,178.58 1,616,041.51 482,030.34	849,110.00
ROHM & HAAS CO		2.586	ROH	775371107Q	32.4800	48,700.00 20,600.00	1,616,041.51	1,581,776.00
ROWAN COS.		0.000	RDC	779382100	22.7000	20,600.00	482,030.34	467,620.00
RATIONAL SOFTWARE CORPORATION RATIONAL SOFTWARE CORPORATION RAYTHEON COMPANY REEBOK INTERNATIONAL LTD. REGIONS FINANCIAL CORP. ROCKWELL AUTOMATION INC ROHM & HAAS CO ROWAN COS. RYDER SYS. INC.		2.673	R	783549108Q	22.4400	13,700.00	348,852.16	307,428.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
			RGE CAP VALUE	PASS			
	Instrument - COM						
SABRE HOLDINGS CORP. SAFECO CORP. SAFEWAY INC SANMINA-SCI CORP SBC COMMUNICATIONS INC.	0.000		785905100	18.1100	31,400.00	1,051,809.86	568,654.00
SAFECO CORP.	2.134	SAFC	786429100Q	34.6700	30,500.00	1,216,939.37	1,057,435.00
SAFEWAY INC	0.000	SWY	786514208	23.3600	97,200.00	2,568,128.59	2,270,592.00
SANMINA-SCI CORP	0.000	SANM	800907107	4.4900	116,400.00	1,836,315.70	522,636.00
SBC COMMUNICATIONS INC.	3.983	SBC	78387G103Q	27.1100	731,500.00	31,384,179.52	19,830,965.00
SCHLUMBERGER	1.781	SLB	806857108Q	42.0900	127,900.00	6,429,926.58	5,383,311.00
SCIENTIFIC ATLANTA INC.	0.337	SFA	808655104Q	11.8600	34,000.00	1,399,369.03	403,240.00
SEALED AIR CORP.	0.000	SEE	81211K100	37.3000	18,500.00	312,770.37	690,050.00
SEARS ROEBUCK & CO.	3.841	. S	812387108Q	23.9500	69,700.00	3,434,752.59	1,669,315.00
SEMPRA ENERGY	4.226	SRE	816851109	23.6500	45,100.00	996,559.37	1,066,615.00
SHERWIN-WILLIAMS CO	2.123	SHW	824348106Q 826170102	28.2500 7.4800	33,000.00 106,800.00	706,596.11 2,583,546.85	932,250.00 798,864.00
SIEBEL SISIEMS INC.	0.000	CNA	833034101Q	28.1100	12,900.00	355,223.81	790,004.00
COLECTRON CORD	0.000	SNA	834182107	3.5500	182,000.00	3,996,655.59	362,619.00 646,100.00
COUTUEDN CO	4 925	SUK	8425871070	28.3900	157,200.00	3,055,952.08	4,462,908.00
SOUTHERN CO	3 380	SOTE	844730101	24.8500	76,400.00	1,275,822.58	1,898,540.00
SOUTHWEST ATRITUES	0 143	VIII	8447411080	13.9000	170,700.00	1,932,300.64	2,372,730.00
SPRINT CORP.	3.453	FON	8520611000	14.4800	197,100.00	7,890,008.44	2,854,008.00
ST. PAUL COMPANIES	3.406	SPC	792860108Q	34.0500			1,699,095.00
STANLEY WORKS	2.949	SWK	8546161090	34.5800	19,400.00	727,128.27	670,852.00
STARWOOD RESORTS	3.538	HOT	85590A203	23.7400	43,900.00	1,538,434.90 727,128.27 1,446,581.98	1,042,186.00
STATE STREET CORP	1.333	STT	857477103	39.0000	71,500.00	2,790,458.35	2,788,500.00
SUN MICROSYSTEMS INC.	0.000	SUNW	866810104	3.1100	686,300.00	14,267,621.20	2,134,393.00
SUNGARD DATA SYSTEMS	0.000	SDS	867363103	23.5600	62,400.00	1,447,337.96	1,470,144.00
SUNOCO, INC.	3.013	SUN	86764P109Q	33.1800	16,800.00	486,599.40	557,424.00
SUNTRUST BANKS INC.	3.021	STI	867914103Q	56.9200	62,500.00	3,927,041.06	3,557,500.00
SUPER VALU STORES INC.	3.452	SVU	868536103Q	16.5100	29,400.00	500,564.91	485,394.00
SYMBOL TECHNOLOGIES INC	0.243	SBL	871508107	8.2200	50,800.00	1,066,874.33	417,576.00
SYNOVUS FINANCIAL CORP	3.041	SNV	87161C105	19.4000	66,100.00	1,577,184.44	1,282,340.00
T ROWE PRICE GROUP INC.	2.492	TROW	74144T108Q	27.2800	27,000.00	968,355.65	736,560.00
TECO ENERGY	9.179	TE	872375100Q	15.4700	38,700.00	809,544.55	598,689.00
TEKTRONIX, INC.	0.000	TEK	879131100Q	18.1900	19,200.00	265,063.81	349,248.00
TELLABS INC.	0.000	TLAB	879664100	7.2700	90,800.00	3,750,005.15	660,116.00
TEMPLE-INLAND INC.	2.856	TIN	879868107Q	44.8100	11,800.00	726,663.54	528,758.00
SAFECO CORP. SAFEWAY INC SANMINA-SCI CORP SBC COMMUNICATIONS INC. SCHLUMBERGER SCIENTIFIC ATLANTA INC. SEALED AIR CORP. SEARS ROEBUCK & CO. SEMPRA ENERGY SHERWIN-WILLIAMS CO SIEBEL SYSTEMS INC. SNAP-ON TOOLS CORP. SOLECTRON CORP SOUTHERN CO SOUTHERN CO SOUTHWEST AIRLINES SPRINT CORP. ST. PAUL COMPANIES STANLEY WORKS STANLEY WORKS STATE STREET CORP SUN MICROSYSTEMS INC. SUNGARD DATA SYSTEMS SUNOCO, INC. SUPER VALU STORES INC. SYMBOL TECHNOLOGIES INC SYMOVUS FINANCIAL CORP T ROWE PRICE GROUP INC. TECO ENERGY TEKTRONIX, INC. TELLABS INC. TEMPLE-INLAND INC. TENET HEALTHCARE CORP TEXARON INC TEXAS INSTRS INC TEXTRON INC. THERMO ELECTRON CORP.	0.000	THC	88033G100	16.4000	107,500.00	2,827,488.77	1,763,000.00
TERADYNE INC	0.000	TER	880770102	13.0100	40,300.00	2,429,012.19	524,303.00
TEXAS INSTRS INC	0.599	T.YIN	882508104Q	15.0100 42.9900	381,400.00	13,577,607.72 2,150,207.57	5,724,814.00
THERMO ELECTRON CORR	3.024	: T.Y.T.	883203101Q		30,300.00		1,302,597.00
THERMO ELECTRON CORP.	0.000	TIMO	883556102	20.1200	36,000.00	758,605.98	724,320.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK		53.00			
	Portfolio - VAP Instrument - COM	LAI	RGE CAP VALUE	PASS			
	Instrument - COM	COI	MMON STOCK				
THOMAS & BETTS CORP. TMP WORLDWIDE INC TORCHMARK CORP TOYS R US INC. TRANSOCEAN SEDCO FOREX INC. TRAVELERS PROPERTY CASUALTY TRIBUNE CO TXU CORPORATION TYCO INT'L. LTD NEW UNION PACIFIC CORP. UNION PLANTERS CORP. UNISYS CORP. UNITED STATES STEEL CORP. UNITED TECHNOLOGIES UNOCAL UNUMPROVIDENT CORP. US BANCORP V F CORP VERITAS SOFTWARE CORPORATIO	0.000	TNB	884315102Q	16.9000	12,800.00	381,484.71	216,320.00
TMP WORLDWIDE INC	0.000	TMPW	872941109	11.3100	24,500.00	1 218 284 80	277 095 00
TORCHMARK CORP	0.985	TMK	891027104Q	36.5300	26,100.00 46,800.00	706,086.71 934,477.89 2,813,176.06 3,765,884.71 2,520,080.31	953,433.00
TOYS R US INC.	0.000	TOY	892335100	10.0000	46,800.00	934,477.89	468,000.00
TRANSOCEAN SEDCO FOREX INC.	0.517	RIG	G90078109	23.2000	70,300.00 221,100.00	2,813,176.06	1,630,960.00
TRAVELERS PROPERTY CASUALTY	0.000	TAP.B	89420G406	14.6500	221,100.00	3,765,884.71	3,239,115.00
TRIBUNE CO	0.967	TRB	896047107Q	45.4600		2,520,080.31	3,054,912.00
TXU CORPORATION	2.676	TXU	873168108Q	18.6800	71,000.00	2,531,081.46	1,326,280.00
TYCO INT'L. LTD NEW	0.292	TYC	902124106Q	17.0800	67,200.00 71,000.00 439,600.00	16,230,136.24	1,326,280.00 7,508,368.00
UNION PACIFIC CORP.	1.536	UNP	907818108Q	59.8700	55,800.00	2,951,405.44	3,340,746.00
UNION PLANTERS CORP.	4.726	UPC	908068109	28.1400	55,800.00 43,700.00	1,136,958.56	1,229,718.00
UNISYS CORP.	0.000	UIS	909214108	9.9000	71,500.00	2,142,636.87	707,850.00
UNITED STATES STEEL CORP.	1.524	X	912909108Q	13.1200	22,500.00	597,945.55 5,816,168.63	295,200.00
UNITED TECHNOLOGIES	1.582	UTX	913017109Q	61.9400	104,400.00	5,816,168.63	6,466,536.00
UNOCAL	2.616	UCL	9152891020	30.5800	56,800.00	1,388,316.55	1,736,944.00
UNUMPROVIDENT CORP.	3.363	UNM	91529Y106Q	17.5400	56,800.00 53,200.00	2,657,771.25	933,128.00
US BANCORP	3.675	USB	902973304	21.2200	422,100.00	8,355,255.16	1,736,944.00 933,128.00 8,956,962.00
V F CORP	2.773	VFC	9182041080	36.0500	23.900.00	661.030.90	861,595.00
V F CORP VERITAS SOFTWARE CORPORATIO	N 0.000	VRTS	923436109	15.6200	90,700.00	3,005,924.18	861,595.00 1,416,734.00
VIACOM INC-CLASS B VISTEON CORP VULCAN MATERIALS CO WACHOVIA CORP NEW WASHINGTON MUTUAL INC. WASTE MANAGEMENT INC	0.000	VIA.B	925524308	40.7600	388,000.00	16,033,014.63	15,814,880.00
VISTEON CORP	3.448	VC	92839U107	6.9600	388,000.00 28,700.00	380,081.08	199.752.00
VULCAN MATERIALS CO	2.506	VMC	929160109	37.5000	22,400.00	875,634.95 13,742,877.12	840,000.00
WACHOVIA CORP NEW	2.854	WB	9299031020	36.4400	299,700.00	13,742,877.12	10,921,068.00
WASHINGTON MUTUAL INC.	3.243	WM	939322103	34.5300	208,600.00	5.171.054.06	7.202.958.00
WASTE MANAGEMENT INC.	0.043	WMI	94106L109	22.9200	134,100.00	6,709,673.35	3,073,572.00
WASTE MANAGEMENT INC. WATSON PHARMACEUTICALS INC.	0.000	WPI	942683103	28.2700	134,100.00 23,500.00	1,178,564.91	664,345.00
WELLPOINT HEALTH NETWORKS	0.000	WLP	94973H108	71.1600	32,800.00	1,110,676.41	2,334,048.00
WELLS FARGO COMPANY	2.389	WFC	949746101	46.8700	372.800.00	6,709,673.35 1,178,564.91 1,110,676.41 12,940,501.60	17,473,136.00
WENDY'S INTL	0.886	WEN	9505901090	27.0700	25,400.00	702,427.51	687,578.00
WEYERHAEUSER CO.	3.251	WY	962166104 0	49.2100		702,427.51 2,685,060.42 2,503,226.83	2,371,922.00
WILLIAMS COS. INC.	1.481	WMB	969457100Q	2.7000	48,200.00 113,800.00	2,503,226.83	307,260.00
WINN-DIXIE STORES INC.	1.308	WIN	974280109M	15.2800	31,000.00	704,481.71	473,680.00
WORTHINGTON INDS	4.199	WOR	9818111020		18,900.00	288,850.38	288,036.00
XCEL ENERGY INC	6.818	XEL	98389B1000	11.0000	18,900.00 87,800.00	2,047,519.00	965,800.00
XEROX CORP	0.000	XRX	9841211030	8.0500	162,000.00	6,483,992.90	1,304,100.00
XL CAPITAL LTD - CLASS A	2.433	XL	G98255105	77.2500	162,000.00 29,900.00	704,481.71 288,850.38 2,047,519.00 6,483,992.90 2,500,672.15	2,309,775.00
WELLPOINT HEALTH NETWORKS WELLS FARGO COMPANY WENDY'S INTL WEYERHAEUSER CO. WILLIAMS COS. INC. WINN-DIXIE STORES INC. WORTHINGTON INDS XCEL ENERGY INC XEROX CORP XL CAPITAL LTD - CLASS A ZIONS BANCORPORATION	2.033	ZION	989701107	39.3490	20,000.00	6,483,992.90 2,500,672.15 1,216,361.07	786,980.00
	349				34,723,675.26	1,204,116,000.09	881,424,620.28

Monthly Market Portfolio						
Investment Desc	Rating Coupon Yield	l Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM Portfolio - VAP Instrument - REIT	LARGE CAP VALUE				
EQUITY OFFICE PROP EQUITY RESIDENTIAL PROP SIMON PROP GROUP INC.	7.03	294741103 88 EQR 29476L107Q 77 SPG 828806109Q	24.9800 24.5800 34.0700	90,700.00 59,700.00 41,300.00	2,172,342.38 1,233,908.59 1,485,670.72	2,265,686.00 1,467,426.01 1,407,091.00
Instrument Total	3			191,700.00	4,891,921.69	5,140,203.01

Period 12/01/2002 To 12/31/2002 Page 018

34,915,375.26 1,209,007,921.78 886,564,823.29

ASOF02 Date 01/21/2003 Time 18:52:48 STATE TEACHERS RETIREMENT SYSTEM OF OHIO

Portfolio Total

352

Investment Desc	Rating Coupon N	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - Portfolio -			RGE CAP SELECT				
	Instrument -	COM	COI	MMON STOCK				
	2110 02 41110110	0011	00.	111011 210011				
3M COMPANY		2.011	MMM	88579Y101Q	123.3000	186,400.00	12,906,849.77	22,983,120.00
ABBOTT LABORATORIES		2.350	ABT	002824100Q	40.0000	1,149,300.00	36,756,852.17	45,972,000.00
ACE LTD		2.249	ACE	G0070K103		421,000.00	14,665,101.40	12,352,140.00
ADC COMMUNICATIONS INC		0.000	ADCT		2.0900	691,200.00	8,785,279.61	1,444,608.00
ADOBE SYSTEMS INC.		0.201	ADBE	00724F101Q	24.8010	165,700.00	4,801,372.10	4,109,525.70
ADVANCED MICRO DEVICES INC.		0.000	AMD			83,100.00	1,627,651.81	536,826.00
AES CORP		0.000	AES	00130H105	3.0200	354,400.00 114,300.00	11,516,617.65	1,070,288.00
AETNA INC.		0.097	V YE.I.	00817Y108 00846U101	41.1200 17.9600	272,840.00	3,854,827.09	536,826.00 1,070,288.00 4,700,016.00 4,900,206.40 6,579,225.00
VID DDUD & CALM		1 964	Y DD	009158106Q	42.7500	153,900.00	8,215,812.73 4,818,590.26	4,900,200.40 6 570 225 00
AIR FROD. & CHEM.		3 414	ARC	0131041040	22.2600	110,600.00	3 535 813 60	2 461 956 00
ALCOA INC.		2.633	AAA	013817101Q	22.7800	672,800.00	3,535,813.60 16,254,927.42	2,461,956.00 15,326,384.00
ALLEGHENY ENERGY INC.	2	22.751	AYE			82,900.00	1,848,088.59	626,724.00
ALLEGHENY TECHNOLOGIES INC		3.852	ATI	01741R102	6.2300	23,150.00	610,815.53	144,224.50
ALLERGAN PHARMACEUTICALS IN	C.	0.624	AGN	018490102Q	57.6200	163,700.00	10,676,534.01	144,224.50 9,432,394.00
ALLSTATE CORP		2.270	ALL	020002101Q	36.9900	472,700.00 259,200.00	12,851,039.58	17,485,173.00
ALLTEL CORP		2.745	AT	020039103Q	51.0000	259,200.00	13,531,637.82	13,219,200.00
ALTERA CORP		0.000	ALTR	021441100	12.3300	255,000.00 58,700.00	7,535,697.13	3,144,150.00
AMERADA HESS CORP.		2.179	AHC	023551104Q	55.0500	58,700.00	4,185,645.21	3,231,435.00
AMEREN CORP.		6.110	AEE	023608102Q	41.5700	69,000.00	3,051,035.10	2,868,330.00
AMERICAN ELECTRIC POWER		8.781	AEP	025537101Q	27.3300	173,000.00 713,700.00	6,264,432.43 19,170,518.78	4,728,090.00 25,229,295.00
AMERICAN EXPRESS CO.		0.905	AXP	025816109Q	35.3500 15.8000	33,300.00		
AMERICAN GREETING CL A		0 220 0 220	AM ATC	026375105Q 0268741070	57.8500	1,730,796.00	465,695.82 44,936,782.57	526,140.00 100,126,548.60
AMERICAN INIL GROUP		0.320	ADCC	029066107	15.1500		2,883,872.59	2,910,315.00
AMERISOURCEBERGEN CORP		0.184	ARC	03073E105	54.3100	70,010.00	4,371,719.91	3,802,243.10
AMGEN INC		0.000	AMGN	031162100		828,992.00	25,628,336.66	40,073,473.28
AMSOUTH BANCORPORATION		4.791	ASO	032165102	19.2000	195,000.00		
ANADARKO PETROLEUM CORP		0.835	APC	0325111070	47.9000	165,575.00	7,175,144.58	3,744,000.00 7,931,042.50
ANALOG DEVICES		0.000	ADI	032654105	23.8700	24,400.00 56,000.00	702,305.57 564,560.00	582,428.00 575.680.00
ANDREW CORP.		0.000	ANDW	034425108	10.2800	56,000.00	564,560.00	,
ANHEUSER-BUSCH		1.611	BUD	035229103Q	48.4000	513,700.00	9,458,437.78 5,044,212.01	24,863,080.00
ANTHEM INC		0.000	ATH	03674B104	62.9000	83,800.00	5,044,212.01	5,271,020.00
AOL TIME WARNER INC		4.122	AOL	00184A105	13.1000	2,953,400.00	86,583,933.30	38,689,540.00
AON CORP		3.176	AOC	037389103Q	18.8900	233,200.00	7,614,421.77 4,806,283.96	4,405,148.00
APACHE CORP.		0.701	APA	037411105	56.9900	95,126.00	4,806,283.96	5,421,230.74
APULLO GROUP INC		0.000	APOL	037604105 037833100	44.0000 14.3300	90,000.00 233,000.00	1,707,956.66 4,142,266.62	3,960,000.00 3,338,890.00
APPLE COMPUTER INC. APPLERA CORP - APPLIED BIOS	VCT	0.000	AAPL	037833100	14.3300	152,600.00	3,443,270.24	2,676,604.00
3M COMPANY ABBOTT LABORATORIES ACE LTD ADC COMMUNICATIONS INC ADOBE SYSTEMS INC. ADVANCED MICRO DEVICES INC. AES CORP AETNA INC. AGILENT TECHNOLOGIES INC AIR PROD. & CHEM. ALBERTSON'S, INC. ALCOA INC. ALLEGHENY ENERGY INC. ALLEGHENY TECHNOLOGIES INC ALLERGAN PHARMACEUTICALS INC ALLERGAN PHARMACEUTICALS INC ALLERA CORP ALTERA CORP AMERICAN CORP. AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN GREETING CL A AMERICAN INTL GROUP AMERICAN FOWER CONVERSION AMERICAN POWER CONVERSION AMERICAN POWER CONVERSION AMERICAN POWER CONVERSION AMERICAN POWER CORP AMGEN INC AMSOUTH BANCORPORATION ANADARKO PETROLEUM CORP ANALOG DEVICES ANDREW CORP. ANHEUSER-BUSCH ANTHEM INC AOL TIME WARNER INC AON CORP APACHE CORP. APPLEC COMPUTER INC. APPLERA CORP - APPLIED BIOS	101	0.505	TOT	0300201030	17.5400	132,000.00	3,443,270.24	2,070,004.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC	N STOCK					
			RGE CAP SELECT				
	Instrument - COM	CON					
APPLIED MATERIALS INC. ARCHER DANIELS MIDLAND CO ASHLAND INC AT&T CORPORATION AT&T WIRELESS SERVICES INC AUTODESK INC. AUTOMATIC DATA PROC. AUTOZONE INC AVON PRODUCTS BAKER HUGHES CORP BANK OF AMERICA CORP. BANK OF NEW YORK CO, INC BANK ONE CORPORATION BAXTER INTL BB&T CORPORATION BEAR STEARNS COMPANIES INC BECTON DICKINSON & COMPANY	0.000	AMAT	038222105	13.0300	910,200.00	16,159,395.48	11,859,906.00
ARCHER DANIELS MIDLAND CO	1.935	ADM	039483102Q	12.4000	62,812.00	803,197.05	778,868.80
ASHLAND INC	3.855	ASH	044204105Q	28.5300	46,000.00		1,312,380.00
AT&T CORPORATION	2.872	T	001957505Q	26.1100	506,186.00	15,357,384.39	13,216,516.46
AT&T WIRELESS SERVICES INC	0.000	AWE	00209A106	5.6500	2,265,607.00	33,866,115.56	12,800,679.55
AUTODESK INC.	0.839	ADSK	052769106Q	14.3000	87,000.00	1,028,148.60	1,244,100.00
AUTOMATIC DATA PROC.	1.222	ADP	053015103Q	39.2500	377,075.00	12,458,052.86	14,800,193.75
AUTOZONE INC	0.000	AZO	053332102	70.6500	16,000.00	1,084,160.00	1,130,400.00
AVON PRODUCTS	1.485	AVP	054303102Q	53.8700	156,200.00	5,681,590.23	8,414,494.00
BAKER HUGHES CORP	1.429	BHI	057224107Q	32.1900	234,900.00		7,561,431.00
BANK OF AMERICA CORP.	3.6/9	BAC	060505104Q 0640571020	69.5700 23.9600	1,078,700.00 447,000.00	59,095,884.00 15,130,570.27	75,045,159.00 10,710,120.00
BANK OF NEW YORK CO, INC	3.1/2	BK	~	36.5500	•		
BANK ONE CORPORATION	2.298	ONE	06423A103Q 071813109Q	28.0000	767,800.00 488,600.00	27,201,293.43 13,205,505.97	28,063,090.00 13,680,800.00
BAXIEK INIL	2.0/1	BAX	0718131090	36.9900	281,000.00	9,566,293.41	10,394,190.00
DEAD CTEADIS COMPANIES INC.	1 144	DDI	073902108	59.4000	38,662.00	1,871,158.24	2,296,522.80
BECTON DICKINSON & COMPANY	1.303	PSC	0758871090	30.6900	169,900.00	5,426,842.90	5,214,231.00
DECION DICKINSON & COMPANI	0.000	DDDV	075896100	34.5300	258,400.00	5,780,106.88	8,922,552.00
RELLSOUTH	3 092	BLS	079860102Q	25.8700	1,458,500.00	41,355,018.09	37,731,395.00
BEST BILY COMPANY INC	0 000	BBY	086516101	24.1500	321,600.00	11,011,355.32	7,766,640.00
BIG LOTS, INC.	0.000	BLT	089302103	13.2300	72,000.00	1,280,030.40	952,560.00
BIOGEN INC.	0.000	BGEN	090597105	40.0600	125,000.00	6,765,991.57	5,007,500.00
BIOMET INC.	0.348	BMET	090613100	28.6600	152,387.00	2,966,285.40	4,367,411.42
BJ SERVICES CO	0.000	BJS	055482103	32.3100	109,000.00	2,669,414.46	3,521,790.00
BLACK & DECKER	1.119	BDK	0917971000	42.8900	52,000.00	2,045,118.29	2,230,280.00
BMC SOFTWARE	0.000	BMC	055921100~	17.1100	231,000.00	3,878,021.47	3,952,410.00
BOEING CO	2.061	BA	097023105Q	32.9900	555,800.00	17,662,284.95	18,335,842.00
BOSTON SCIENTIFIC CORP.	0.000	BSX	101137107	42.5200	303,700.00	6,743,571.86	12,913,324.00
BOWATER INC.	1.907	BOW	102183100Q	41.9500	60,000.00	2,853,802.50	2,517,000.00
BRISTOL-MYERS SQUIBB	4.838	BMY	110122108Q	23.1500	1,318,500.00	37,872,990.61	30,523,275.00
BROADCOM CORP CL A	0.000	BRCM	111320107	15.0600	167,800.00	14,824,367.33	2,527,068.00
BROWN-FORMAN -CL B	2.295	BF.B	115637209Q	65.3600	2,200.00	122,432.82	143,792.00
BRUNSWICK CORP	2.517	BC	117043109Q	19.8600	57,100.00	1,067,340.09	1,134,006.00
BECTON DICKINSON & COMPANY BED BATH & BEYOND INC BELLSOUTH BEST BUY COMPANY INC BIG LOTS, INC. BIOGEN INC. BIOGEN INC. BJ SERVICES CO BLACK & DECKER BMC SOFTWARE BOEING CO BOSTON SCIENTIFIC CORP. BOWATER INC. BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BROWN-FORMAN -CL B BRUNSWICK CORP BURLINGTON NORTHERN SANTA I BURLINGTON RESOURCES CALPINE CORPORATION CAMPBELL SOUP CO. CAPITAL ONE FINANCIAL CORP	FE 1.845	BNI	12189T104Q	26.0100	168,800.00	4,651,778.75	4,390,488.00
BURLINGTON RESOURCES	1.289	BR	122014103Q	42.6500	134,000.00	4,915,093.20	5,715,100.00
CALPINE CORPORATION	0.000	CPN	131347106	3.2600	247,000.00	7,217,092.05	805,220.00
CAMPBELL SOUP CO.	2.684	CPB	134429109Q	23.4700	209,900.00	5,147,334.95	4,926,353.00
CAPITAL ONE FINANCIAL CORP	. 0.370	COF	14040H105	29.7200	142,600.00	7,448,101.36	4,238,072.00
CARDINAL HEALTH INC.	0.168	CAH	14149Y108Q	59.1900	312,450.00	11,004,033.10	18,493,915.50

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
	Portfolio - IND		RGE CAP SELECT				
	Instrument - COM	COI	MMON STOCK				
CARNIVAL CORP CATERPILLAR INC. CENDANT CORP. CENTERPOINT ENERGY INC CENTEX CORP CHARTER ONE FNCL INC. CHEVRONTEXACO CORP CHIRON CORP CHUBB CORP CIGNA CORP. CINCINNATI FINANCIAL CORP. CINERGY CORP	1.683	CCL	143658102Q	24.9500	422,000.00	14,707,227.33	10,528,900.00
CATERPILLAR INC.	3.062	CAT	149123101Q	45.7200	243,300.00	10,466,284.60	11,123,676.00
CENDANT CORP.	0.000		151313103	10.4800	1,156,600.00	20,518,489.13	12,121,168.00
CENTERPOINT ENERGY INC	7.529		15189T107Q	8.5000	200,600.00	3,494,397.86	1,705,100.00
CENTEX CORP	0.318		152312104Q	50.2000	25,000.00	1,408,433.00	1,255,000.00
CHARTER ONE FNCL INC.	3.063		160903100Q	28.7300	260,645.00	5,812,283.21	7,488,330.86
CHEVRONTEXACO CORP	4.211		166764100Q	66.4800	710,201.00	52,609,347.42	47,214,162.48
CHIRON CORP	0.000		170040109	37.6000	98,900.00	2,894,099.23	3,718,640.00
CHUBB CORP	2.682		171232101Q	52.2000	206,800.00	12,975,239.72	10,794,960.00
CIGNA CORP.	3.210	CI	125509109Q	41.1200	83,300.00	5,747,492.10	3,425,296.00
CINCINNATI FINANCIAL CORP.	2.370	CINF	172062101Q	37.5500	101,000.00	3,771,295.84	3,792,550.00
CINERGY CORP	5.456	CIN	172474108Q	33.7200 13.1000	56,200.00	1,717,640.09	1,895,064.00
CISCO SYSTEMS	0.000	CSCO	17275R102 125581108	19.6000	5,251,000.00 75,000.00	71,238,497.79 1,725,000.00	68,788,100.00
CIT GROUP INC	2.449	CII	1729671010	35.1900	3,523,036.00	56,571,153.03	1,470,000.00 123,975,636.84
CITIGROUP INC.	0.000	CTYC	177376100	12.3200	131,500.00	6,269,752.28	1,620,080.00
CITKIN SISTEMS INC	0.000	CIND	184502102	37.2900	404,700.00	24,998,980.74	15,091,263.00
CLOROX COMPANY	2 133	CT.X	1890541090	41.2500	164,000.00	7,455,962.63	6,765,000.00
CMS ENERGY CORP	7.627	CMS	1258961000	9.4400	84,600.00	2,367,995.68	798,624.00
COCA COLA CO.	1.825	KO	191216100Q	43.8200	1,639,900.00	60,070,542.20	71,860,418.00
COCA-COLA ENTERPRISE	0.736	CCE	191219104	21.7200	87,200.00	2,473,177.93	1,893,984.00
COLGATE PALMOLIVE	1.373	CL	194162103Q	52.4300	362,700.00	14,119,144.43	19,016,361.00
COMCAST CORP - CL A	0.000	CMCSA	20030N101	23.5700	1,547,056.00	42,642,214.87	36,464,109.92
COMERICA INC.	4.440	CMA	200340107Q	43.2400	99,012.00	6,082,078.21	4,281,278.88
COMPUTER ASSOCIATE INTL. INC	0.592	CA	204912109S	13.5000	270,900.00	6,112,878.81	3,657,150.00
COMPUTER SCIENCES	0.000	CSC	205363104	34.4500	77,100.00	3,380,868.47	2,656,095.00
COMPUWARE CORP	0.000	CPWR	205638109	4.8000	250,000.00	1,008,550.00	1,200,000.00
COMVERSE TECHNOLOGY INC.	0.000	CMVT	205862402	10.0200	221,600.00	3,652,183.56	2,220,432.00
CONAGRA FOODS, INC.	3.958	CAG	205887102Q	25.0100	480,900.00	11,179,628.16	12,027,309.00
CONCORD EFS INC.	0.000	CE	206197105	15.7400	923,100.00	16,611,874.58	14,529,594.00
CONOCOPHILLIPS	3.306	COP	20825C104Q	48.3900	449,272.00	22,541,879.93	21,740,272.08
CONSOLIDATED EDISON INC.	5.231	ED	209115104Q	42.8200	114,000.00	4,861,378.20	4,881,480.00
CONSTELLATION ENERGY GROUP I	INC 3.450	CEG	210371100Q	27.8200	108,900.00	4,316,336.47	3,029,598.00
CONVERGIS CORPORATION	0.000	CVG	212485106	15.1500 36.4500	332,600.00 69,900.00	8,629,351.55 2,701,300.76	5,038,890.00
COOPER TIDE C DUDDED	3.840	CRE	G24182100Q 2168311070	36.4500 15.3400	115,000.00	2,701,300.76	2,547,855.00
COODS (YDOIDH) CITB	2./3/ 1 220	DKA	2170161040	61.2500	87,600.00	2,416,535.25 5,126,689.42	1,764,100.00 5,365,500.00
CODNING INC	1.330	CI.M	2170101040	3.3100	205,600.00	4,052,857.51	680,536.00
COSTCO WHOLESALE CORP	0.000	COST	219330103Q 22160K105	28.0600	229,000.00	6,061,668.65	6,425,740.00
CIGNA CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINERGY CORP CISCO SYSTEMS CIT GROUP INC CITIGROUP INC. CITRIX SYSTEMS INC CLEAR CHANNEL COMMUNICATIONS CLOROX COMPANY CMS ENERGY CORP COCA COLA CO. COCA-COLA ENTERPRISE COLGATE PALMOLIVE COMCAST CORP - CL A COMERICA INC. COMPUTER ASSOCIATE INTL. INC COMPUTER SCIENCES COMPUWARE CORP COMVERSE TECHNOLOGY INC. CONCORD EFS INC. CONCORD EFS INC. CONCORD EFS INC. CONSTELLATION ENERGY GROUP I CONVERGYS CORPORATION COOPER INDUSTRIES LTD - CLAS COOPER TIRE & RUBBER COORS (ADOLPH) CL-B CORNING INC COSTCO WHOLESALE CORP.	0.000	CODI	2210011103	20.000	227,000.00	0,001,000.03	0,123,710.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - IND		RGE CAP SELECT				
			MMON STOCK				
	THE CLUMCITE COM	CO.	-mon brock				
COUNTRYWIDE FINANCIAL CORP	0.929	CFC	222372104Q	51.6500	113,200.00	4,901,510.54	5,846,780.00
CSX CORP. CVS CORP. DANA CORP DANAHER CORP DANAHER CORP DANAHER CORP	1.412	CSX	126408103Q	28.3100	144,600.00	5,038,662.70	4,093,626.00
CVS CORP.	0.921	CVS	126650100Q	24.9700	265,400.00	9,556,614.49	6,627,038.00
DANA CORP	0.340	DCN	235811106Q	11.7600	129,700.00	2,917,577.71	1,525,272.00
DANAHER CORP	0.152	DHR	235851102	65.7000	85,600.00	3,175,940.23	5,623,920.00
DARDEN RESTAURANTS INC	0.391	DRI	237194105	20.4500	32,000.00		654,400.00
DEERE & CO.	1.919 0.000	DE	244199105Q	45.8500	161,800.00	7,586,884.96	7,418,530.00
DELL COMPUTER CORP.	0.000	DELL	247025109	26.7400 8.0500	1,802,000.00	31,015,310.62	48,185,480.00
DELPHI AUTOMOTIVE SYSTEMS C	ORP 3.4/8	DPH	247126105 247361108Q	12.1000	403,700.00 267,500.00	4,697,273.56 5,740,092.35	3,249,785.00 3,236,750.00
DELIA AIR LINES, INC.	0.620	DAL	25179M103	45.9000	103,500.00	4,541,581.79	4,750,650.00
DISTRY (WALT) CO	1 287	DVN	254687106Q	16.3100	1,360,600.00	32,619,082.54	22,191,386.00
DOLLAR GENERAL	1.087	DG	256669102	11.9500	363,150.00	5,750,466.27	4,339,642.50
DOMINION RESOURCES INC-VA	4.699	D	25746U1090	54.9000	235,326.00	10,743,010.37	12,919,397.39
DONNELLEY (R.R.) & SONS CO.	4.593	DNY	2578671010	21.7700			1,850,450.00
DOVER CORP.	1.851	DOV	260003108Q	29.1600	171,300.00		4,995,108.00
DOW CHEMICAL CO	4.511	DOW	260543103Q	29.7000	615,980.00	18,589,033.08	18,294,606.00
DOW JONES & CO INC	2.313	DJ	260561105Q	43.2300	56,300.00	3,158,720.37	2,433,849.00
DST SYSTEMS INC	0.000	DST	233326107	35.5500	50,000.00	2,109,527.08	1,777,500.00
DTE ENERGY COMPANY	4.439	DTE	233331107Q	46.4000	110,500.00	4,937,622.75	5,127,200.00
DUKE ENERGY CORPORATION	5.629	DUK	264399106Q	19.5400	562,300.00	15,931,547.86	10,987,342.01
DYNEGY INC	25.423	DYN	26816Q101	1.1800			282,846.00
E I DUPONT DE NEM.	3.301	DD	263534109Q 2774321000	42.4000 36.7700	674,069.00 52,500.00	27,321,698.63 2,087,295.00	28,580,525.60 1,930,425.00
EASIMAN CHEMICAL CO.	4./80	FIMIN	277432100Q 2774611090	35.0400			4,940,640.00
EASIMAN KODAK	2 253	ETN	278058102Q	78.1100	32,800.00	6,932,913.69 1,788,463.52	2,562,008.00
ERAY INC	0 000	EBAY	278642103	67.8200	205,000.00	12,116,730.00	13,903,100.00
ECOLAB INC	1.171	ECL	2788651000	49.5000	87,600.00	3,481,299.89	4,336,200.00
EDISON INTERNATIONAL	0.000	EIX	2810201070	11.8500	267,900.00	4,777,449.96	3,174,615.00
EL PASO CORP	12.500	EP	28336L109	6.9600	412,900.00	13,593,773.13	2,873,784.00
ELECTRONIC ARTS, INC	0.000	ERTS	285512109	49.7700	91,000.00	4,078,745.56	4,529,070.00
ELECTRONIC DATA SYSTEMS	3.255	EDS	285661104Q	18.4300	794,400.00	26,865,670.12	14,640,792.00
ELI LILLY & COMPANY	2.110	LLY	532457108Q	63.5000	545,800.00	23,142,044.71	34,658,300.00
EMC CORP	0.000	EMC	268648102	6.1400	1,360,000.00		8,350,400.00
EMERSON ELECTRIC CO	3.087	EMR	291011104Q	50.8500	330,700.00	15,881,774.87	16,816,095.00
ENGELHARD CORP.	1.789	EC	292845104Q	22.3500		2,444,160.00	1,966,800.00
ENTERGY CORP.	3.070	ETR	29364G103Q	45.5900	173,600.00	5,073,768.50	7,914,424.00
EDIO CYCTEMO INC	0.400	EOG EPIQ	26875P101 26882D109	39.9200 15.3200	173,600.00 77,000.00 29,900.00	2,727,378.50 448,492.78	458,068.00
DEERE & CO. DELL COMPUTER CORP. DELPHI AUTOMOTIVE SYSTEMS COELTA AIR LINES, INC. DEVON ENERGY CORPORATION DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONNELLEY (R.R.) & SONS CO. DOVER CORP. DOW CHEMICAL CO DOW JONES & CO INC DST SYSTEMS INC DTE ENERGY COMPANY DUKE ENERGY COMPANY DUKE ENERGY CORPORATION DYNEGY INC E I DUPONT DE NEM. EASTMAN CHEMICAL CO. EASTMAN KODAK EATON CORP. EBAY INC ECOLAB INC ECOLAB INC ELECTRONIC ARTS, INC ELECTRONIC DATA SYSTEMS ELI LILLY & COMPANY EMC CORP EMERSON ELECTRIC CO ENGELHARD CORP. ENTERGY CORP. EOG RESOURCES INC EPIQ SYSTEMS INC	0.000	TLIÕ	70007DT03	13.3200	49,900.00	440,434.78	430,000.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI						
	Portfolio - IND		ARGE CAP SELECT				
	Instrument - COM	CC	OMMON STOCK				
EVEREST RE GROUP LTD. EXELEON CORP EXXON MOBIL CORPORATION FAMILY DOLLAR STORES FED. NATL. MTG. ASSN. FEDERATED DEPARTMENT STORES FEDEX CORPORATION	0 578	RF.	G3223R108	55.3000	29,500.00	2,018,761.01	1,631,350.00
EXELEON CORP	3.335	EXC	30161N101Q	52.7700	234,475.00	8,671,611.13	12,373,245.75
EXXON MOBIL CORPORATION	2.633	MOX	30231G102Q	34.9400	4,494,038.00	96,910,562.31	157,021,687.72
FAMILY DOLLAR STORES	0.833	FDO	3070001090	31.2100	125,600.00	3,518,305.56	3,919,976.00
FED. NATL. MTG. ASSN.	2.051	FNM	313586109Q	64.3300	752,100.00	29,656,818.77	48,382,593.00
FEDERATED DEPARTMENT STORES	0.000	FD	31410H101	28.7600	134,600.00	4,674,117.19	3,871,096.00
FEDEX CORPORATION	0.368	FDX	31428X106	54.2200	206,500.00	9,456,756.25	11,196,430.00
FIFTH THIRD BANCORP	1.776	FITB	316773100Q	58.5500	458,570.00	21,780,531.37	26,849,273.50
FEDERATED DEPARTMENT STORES FEDEX CORPORATION FIFTH THIRD BANCORP FIRST DATA CORP FIRST ENERGY CORP. FIRST TENNESSEE NATL CORP FISERY INC. WISCONSIN	0.225	FDC	319963104Q	35.4100	437,800.00	9,176,907.51	15,502,498.00
FIRST ENERGY CORP.	4.549	FE	337932107Q	32.9700	231,083.00	7,194,581.97	7,618,806.51
FIRST TENNESSEE NATL CORP	3.338		337162101	35.9400	49,800.00	1,612,921.79	1,789,812.00
FISERV INC. WISCONSIN	0.000	FISV	337738108	33.9500	40,000.00	1,467,497.50	1,358,000.00
FISERV INC. WISCONSIN FLEETBOSTON FINANCIAL CORP	5.761	FBF	339030108Q	24.3000	523,932.00	16,223,678.21	12,731,547.60
FLUOR CORP (NEW)	2.285	FLR	343412102	28.0000	135,810.00	4,974,680.00	3,802,680.00
FORD MOTOR COMPANY	4.301		345370860	9.3000	1,053,263.00	17,099,964.72	9,795,345.90
FOREST LABORATORIES INC.	0.000		345838106	98.2200	95,800.00	4,991,502.27	9,409,476.00
FORTUNE BRANDS INC.	2.322		349631101Q	46.5100	135,800.00	4,057,333.62	6,316,058.00
FPL GROUP INC.	3.858		302571104Q	60.1300	139,800.00	6,730,518.42	8,406,174.00
FRANKLIN RESOURCES INC	0.880		354613101Q	34.0800	180,900.00	5,987,359.50	6,165,072.00
FREDDIE MAC	1.490		313400301Q	59.0500	611,700.00	31,902,559.41	36,120,885.00
FREEPORT MCMORAN CLASS B	0.000		35671D857	16.7800	362,800.00	4,661,046.21	6,087,784.00
GANNETT INC	1.337		364730101Q	71.8000	176,700.00	8,424,115.09	12,687,060.00
GAP INC	0.579		364760108Q	15.5200	503,800.00	8,646,460.95	7,818,976.00
GATEWAY INC.	0.000		367626108	3.1400	242,600.00	10,478,496.68	761,764.00
GENERAL DYNAMICS CORP.	1.511	-	369550108Q	79.3700	64,300.00	3,865,924.44	5,103,491.00
GENERAL ELECTRIC CO	3.121		369604103Q	24.3500 46.9500	6,735,800.00	88,266,466.91	164,016,730.00
GENERAL MILLS INC	2.342 5.425		370334104Q	36.8600	190,800.00	7,872,073.78 19,712,930.16	8,958,060.00
GENERAL MOTORS CORP	3.766		370442105Q 3724601050	30.8000	376,113.00 159,100.00	5,479,685.04	13,863,525.18 4,900,280.00
CENTYME CODD CEN DIV	0.000		372917104	29.5700	141,700.00	4,510,767.34	4,190,069.00
GENZIME CORP. GEN. DIV.	3.094		373298108Q	16.1600	271,964.00	6,227,913.08	4,394,938.24
GEORGIA PACIFIC	2.141		3757661020	30.3600	768,600.00	26,369,063.07	23,334,696.00
COLDEN WEST FINANCIAL CODD	0.473	-	381317106Q	71.8100	26,200.00	1,542,317.39	1,881,422.00
GOLDMAN SACHS GROUD INC	0.704		38141G104	68.1000	176,600.00	13,390,836.00	12,026,460.00
GOODRICH CORP	4.366		382388106Q	18.3200	58,000.00	2,001,586.51	1,062,560.00
GRAINGER W W INC	1.396		3848021040	51.5500	34,500.00	1,302,119.99	1,778,475.00
GREAT LAKES CHEMICAL CORP	1.507		390568103Q	23.8800	33,800.00	845,499.40	807,144.00
GUIDANT CORP.	0.000		4016981050	30.8500	229,300.00	8,912,798.60	7,073,905.00
H & R BLOCK INC.	1.791		0936711050	40.2000	148,800.00	5,941,636.21	5,981,760.00
FLEETBOSTON FINANCIAL CORP FLUOR CORP (NEW) FORD MOTOR COMPANY FOREST LABORATORIES INC. FORTUNE BRANDS INC. FPL GROUP INC. FRANKLIN RESOURCES INC FREEDDIE MAC FREEPORT MCMORAN CLASS B GANNETT INC GAP INC GATEWAY INC. GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GENERAL MILLS INC GENERAL MOTORS CORP GENUINE PARTS CO GENZYME CORP. GEN. DIV. GEORGIA PACIFIC GILLETTE CO GOLDEN WEST FINANCIAL CORP GOODRICH CORP. GRAINGER W W INC GREAT LAKES CHEMICAL CORP. GUIDANT CORP. H & R BLOCK INC.	,	-			.,	-,- ,	-,,,,

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	N STOCK					
	Portfolio - IND		GE CAP SELECT				
	Instrument - COM	COM	MON STOCK				
HALLIBURTON COMPANY HARLEY-DAVIDSON INC HARRAH'S ENTERTAINMENT INC.	2.672	HAL	406216101Q	18.7100	304,000.00	4,527,119.30	5,687,840.00
HARLEY-DAVIDSON INC	0.303	HDI	412822108Q	46.2000	246,000.00	9,765,521.24	11,365,200.00
HARRAH'S ENTERTAINMENT INC.	0.000	HET	413619107	39.6000	102,000.00	3,818,656.66	4,039,200.00
HARTFORD FINL SERVICES HASBRO BRADLEY HCA INC HEALTH MGMT ASSOCIATES CL A	2.377	HIG	416515104	45.4300	281,100.00	13,002,109.27	12,770,373.00
HASBRO BRADLEY	1.039		418056107Q	11.5500	153,800.00	2,566,319.73	1,776,390.00
HCA INC	0.192		404119109	41.5000	343,500.00	9,339,158.00	14,255,250.00
HEALTH MGMT ASSOCIATES CL A	0.446	HMA	421933102	17.9000	173,775.00	2,738,229.46	3,110,572.50
HEALTHSOUTH CORP	0.000	HRC	421924101	4.2000	462,500.00	6,913,999.39	1,942,500.00
HEALTH MOMIT ASSOCIATES CL A HEALTHSOUTH CORP HEINZ H. J. CO. HERCULES INCORPORATED HERSHEY FOODS CORP. HEWLETT-PACKARD CO HILTON HOTELS CORP. HOME DEPOT INC. HONEYWELL INTERNATIONAL INC HOUSEHOLD INTL. INC.	4.928	HNZ	423074103Q	32.8700	237,000.00	8,672,016.16	7,790,190.00
HERCULES INCORPORATED	0.000	HPC	427056106Q	8.8000	74,000.00	789,394.32	651,200.00
HERSHEY FOODS CORP.	1.942	HSY	427866108Q	67.4400	94,900.00	6,659,873.72	6,400,056.00
HEWLEII-PACKARD CO	1.843	HPQ	428236103Q 4328481090	17.3600 12.7100	2,444,524.00 252,000.00	43,510,608.03 2,503,204.07	42,436,936.64
HILION HOILLS CORP.	1 001	пр	4370761020	23.9600	1,725,700.00	32,122,804.06	41,347,772.00
HOME DEPOT INC.	2 125	IIOM	437076102Q 438516106Q	24.0000	597,200.00	24,241,853.19	14,332,800.00
HONEIWELL INTERNATIONAL INC	3.125	HON	441815107Q	27.8100	288,200.00	14,895,209.63	8,014,842.00
TLLINOIS TOOL WORKS	1 418	TTW	4523081090	64.8600	168,875.00	6,416,118.23	10,953,232.50
TMS HEALTH INC	0.500	RX	449934108	16.0000	137,500.00	3,211,051.90	2,200,000.00
HONEYWELL INTERNATIONAL INC HOUSEHOLD INTL. INC. ILLINOIS TOOL WORKS IMS HEALTH INC. INGERSOLL-RAND CO-A INTEGRATED CIRCUIT SYSTEMS INTEL CORP. INTERNATIONAL PAPER INTERNATI FLAVORS & FRAGRANC	1.579	TR	G4776G101Q	43.0600	173,500.00	7,855,771.54	7,470,910.00
INTEGRATED CIRCUIT SYSTEMS	0.000	ICST	45811K208	18.2500	86,000.00	1,848,076.00	1,569,500.00
INTEL CORP.	0.513	INTC	4581401000	15.5700	4,211,400.00	60,421,989.88	65,571,498.00
INTERNATIONAL PAPER	2.859	IP	4601461030	34.9700	325,938.00	12,229,264.10	11,398,051.86
INTERNATL FLAVORS & FRAGRANC	ES 1.709	IFF	459506101Q	35.1000	64,000.00	1,953,580.80	2,246,400.00
INTERPUBLIC GROUP	2.698	IPG	460690100Q	14.0800	252,006.00	7,374,967.31	3,548,244.48
INTERNATIONAL PAPER INTERNATL FLAVORS & FRAGRANC: INTERPUBLIC GROUP INTERSIL HOLDINGS CORP INTL BUS MACH CORP INTL GAME TECHNOLOGY INTUIT INC. ITT INDUSTRIES INC J C PENNEY INC JABIL CIRCUIT INC	0.000	ISIL	46069S109	13.9400	219,200.00	5,307,337.40	3,055,648.00
INTL BUS MACH CORP	0.774	IBM	459200101Q	77.5000	957,200.00	52,958,376.82	74,183,000.00
INTL GAME TECHNOLOGY	0.000	IGT	459902102	75.9200	48,500.00	1,258,048.45	3,682,120.00
INTUIT INC.	0.000		461202103	46.9200	135,800.00	4,764,970.39	6,371,736.00
ITT INDUSTRIES INC	0.988		450911102	60.6900	81,700.00	2,898,598.64	4,958,373.00
J C PENNEY INC	2.173	JCP	708160106Q	23.0100	219,700.00	5,812,234.11	5,055,297.00
JABIL CIRCUIT INC	0.000		466313103	17.9200	102,800.00	2,123,327.60	1,842,176.00
JANUS CAPITAL GROUP INC	0.306		47102X105	13.0700	149,300.00	3,640,648.16	1,951,351.00
JOHN HANCOCK FINANCIAL SRVCS	1.147		41014S106	27.9000	172,000.00	5,762,168.50	4,798,800.00
JABLE CIRCUIT INC JANUS CAPITAL GROUP INC JOHN HANCOCK FINANCIAL SRVCS JOHNSON & JOHNSON JOHNSON CONTROLS JONES APPAREL GROUP INC JP MORGAN CHASE & CO. KELLOGG CO. KERR MCGEE CORP.	1.526		478160104Q	53.7100	1,972,500.00	61,286,777.66	105,942,975.00
JOHNSON CONTROLS	1.796		478366107Q	80.1700	63,300.00	5,173,467.99	5,074,761.00
JONES APPAREL GROUP INC	0.000		480074103	35.4400	101,300.00	2,994,138.20	3,590,072.00
JP MORGAN CHASE & CO.	5.666		46625H100Q	24.0000	1,313,800.00	43,920,527.86	31,531,200.00
KELLOGG CO.	2.947		487836108Q	34.2700	272,300.00	9,694,474.17	9,331,721.00
KERR MCGEE CORP.	4.063	KMG	492386107Q	44.3000	67,000.00	3,281,614.71	2,968,100.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Portfolio		N STOCK	RGE CAP SELECT				
	Instrument			MMON STOCK				
				anon brock				
KEYCORP KEYSPAN CORPORATION KIMBERLY-CLARK CORP KINDER MORGAN INC. KING PHARMACEUTICALS KNIGHT RIDDER KOHLS CORP KRAFT FOODS INC - A KROGER CO. L-3 COMMUNICATIONS HOLDINGS LEHMAN BROTHERS HOLDING LEXMARK INTERNATIONAL INC. LIMITED BRANDS INC. LINCOLN NATIONAL CORP LINEAR TECHNOLOGY CORP LIZ CLAIBORNE LOCKHEED MARTIN CORPORATION LOEWS CORP		4.852	KEY	493267108Q	25.1400	260,000.00	7,560,115.29	6,536,400.00
KEYSPAN CORPORATION		5.051	KSE	49337W100	35.2400	109,000.00	3,923,986.06	3,841,160.00
KIMBERLY-CLARK CORP		2.527	KMB	494368103Q	47.4700	294,196.00	13,301,062.85	13,965,484.12
KINDER MORGAN INC.		0.946	KMI	49455P101	42.2700	65,800.00	2,391,920.33	2,781,366.00
KING PHARMACEUTICALS		0.000	KG	495582108	17.1900	327,200.00	10,688,145.36	5,624,568.00
KNIGHT RIDDER		1.707	KRI	499040103Q	63.2500	56,100.00	3,023,972.96	3,548,325.00
KOHLS CORP		0.000	KSS	500255104	55.9500	240,300.00	11,138,915.17	13,444,785.00
KRAFT FOODS INC - A		0.000	KF.I.	50075N104 501044101	38.9300 15.4500	69,000.00 696,700.00	2,156,314.18 12,592,600.06	2,686,170.00 10,764,015.00
I2 COMMINICATIONS HOLDINGS	TM	0.000	T.T.T.	502424104	44.9100	23,000.00		1,032,930.00
I.FHMAN BROTHERS HOLDINGS	III	0.000	LEH	5249081000	53.2900	183,100.00	9,668,194.58	9,757,399.00
LEXMARK INTERNATIONAL INC.		0.000	LXK	529771107	60.5000	78,900.00	4,101,168.86	4,773,450.00
LIMITED BRANDS INC.		2.153	LTD	5327161070	13.9300	461,500.00	7,878,242.54	6,428,695.00
LINCOLN NATIONAL CORP		4.243	LNC	534187109Q	31.5800	114,000.00	4,378,073.38	3,600,120.00
LINEAR TECHNOLOGY CORP		0.777	LLTC	535678106	25.7200	433,900.00	16,363,050.35	11,159,908.00
LIZ CLAIBORNE		0.775	LIZ	539320101Q	29.6500	56,000.00	1,586,704.70	1,660,400.00
LOCKHEED MARTIN CORPORATION		0.761	LMT	539830109Q	57.7500	316,100.00	13,980,190.51	18,254,775.00
LOCKHEED MARTIN CORPORATION LOEWS CORP LOWE'S COS LSI LOGIC CORP MANOR CARE INC. MARATHON OIL CORP MARRIOTT INT'L INC CL-A MARSH & MCLENNAN COS. MASCO CORP. MATTEL INC. MAXIM INTGRTD PRDCTS INC. MRIA INC		1.349	LTR	540424108Q	44.4600	127,100.00	5,405,027.67	5,650,866.00
LOWE'S COS		0.266		548661107Q	37.5000	529,000.00	9,887,195.03	19,837,500.00
LSI LOGIC CORP		0.000		502161102	5.7700	149,520.17	5,052,768.08	862,731.38
MADAGUON OTT CODD		0.000 4.321		564055101 5658491060	18.6100 21.2900	85,000.00 206,000.00	1,542,801.06 5,051,758.60	1,581,850.00 4,385,740.00
MARRITON OIL CORP		0.851		571903202	32.8700	129,900.00	3,902,702.93	4,385,740.00
MARCH & MCLENNAN COS		2.423		5717481020	46.2100	356,300.00	10,271,612.30	16,464,623.00
MASCO CORP		2.660		5745991060	21.0500	465,700.00	11,151,980.42	9,802,985.00
MATTEL INC.		0.261		5770811020	19.1500	344,800.00	4,514,710.90	6,602,920.00
MAXIM INTGRTD PRDCTS INC.		0.242	MXIM	57772K101	33.0400	45,000.00	1,026,693.00	1,486,800.00
MBIA INC.		1.550	MBI	55262C100Q	43.8600	201,500.00	7,858,786.76	8,837,790.00
MBNA CORP		1.472		55262L100Q	19.0200	840,950.00	15,699,725.99	15,994,869.00
MCDONALDS CORPORATION		1.492	MCD	580135101Q	16.0800	862,000.00	21,083,960.26	13,860,960.00
MCGRAW HILL INC		1.687		580645109Q	60.4400	129,000.00	6,903,496.03	7,796,760.00
MCKESSON CORP		0.887		58155Q103Q	27.0300	122,000.00	5,787,765.21	3,297,660.00
MEADWESTVACO		3.723		583334107	24.7100	42,100.00	805,543.89	1,040,291.00
MEDIANTHE INC		0.000		58404W109	10.0000	70,000.00	1,417,944.25	700,000.00
MEDIMMUNE INC		0.000		584699102	27.1700 45.6000	216,600.00 833,800.00	8,098,116.79 23,897,309.32	5,885,022.00 38,021,280.00
MEDTRONIC INC MELLON NATIONAL CORP.		1.991		585055106Q 58551A108Q	26.1100	323,100.00	8,732,284.28	8,436,141.00
MERCK & CO INC		2.543		5893311070	56.6100	1,376,700.00	57,684,856.62	77,934,987.00
MERCURY INTERACTIVE CORP.		0.000		589405109	29.6500	50,000.00	1,184,340.00	1,482,500.00
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Investment Desc	Rating Coupon Yield	Ticker Identi	fier F Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK				
	Portfolio - IND	LARGE CAP				
	Instrument - COM	COMMON ST	OCK			
MEREDITH CORPORATION	0.875	MDP 58943	3101Q 41.1100	32,900.00	1,119,990.81	1,352,519.00
MEREDITH CORPORATION MERRILL LYNCH & CO. INC.	1.686	MER 59018	8108Q 37.9500	842,300.00	31,627,025.79	31,965,285.00
MEILIFE INC	0.776	MET 59156		468,600.00	11,941,140.90	12,670,944.00
MGIC INVESTMENT CORP	0.242	MTG 55284	8103Q 41.3000	68,200.00	3,869,237.36	2,816,660.00
MICROCHIP TECHNOLOGY INC.	0.327	MCHP 59501	7104 24.4500	192,000.00	4,537,908.50	4,694,400.00
MICRON TECHNOLOGY INC	0.000	MU 59511	2103Q 9.7400	501,900.00	14,109,967.40	4,888,506.00
MICROSOFT CORP.	0.154	MSFT 59491		3,579,400.00	123,369,611.84	185,054,980.00
MILLIPORE CORPORATION	1.294	MIL 60107	3109Q 34.0000	34,000.00	1,140,378.00	1,156,000.00
MIRANT CORP	0.000	MIR 60467		266,357.00	5,129,945.65	503,414.73
MOLEX INC	0.434	MOLX 60855		110,700.00	3,332,884.42	2,550,528.00
MONSANTO COMPANY	2.493	MON 61166		172,201.00	2,414,827.07	3,314,869.25
MOODY'S CORPORATION	0.435	MCO 61536		38,000.00	1,653,000.00	1,569,020.00
MORGAN STANLEY DEAN WITTER	& C 2.304	MWD 61744	6448Q 39.9200	730,000.00	21,648,505.36	29,141,600.00
MOTOROLA INC	1.849	MOT 62007	6109Q 8.6500	1,698,800.00	31,414,532.09	14,694,620.00
NABORS INDUSTRIES LTD.	0.000	NBR G6359		100,900.00	2,794,088.00	3,558,743.00
NATIONAL CITY CORP	4.465	NCC 63540	5103Q 27.3200	546,000.00	15,363,692.08	14,916,720.00
NATIONAL SEMICONDUCTOR CORP	. 0.000	NSM 63764		50,900.00	1,557,219.61	764,009.00
NEW YORK TIMES GO. GI. A	1 100	NCR 62886	.1107Q 45.7300	45,000.00 100,600.00	2,006,347.50 3,344,620.11	1,068,300.00 4,600,438.00
NEW IORK TIMES CO. CL A	2.760	NII GOULI	91060 30.3300	228,272.00	6,717,948.16	6,923,489.76
NEVERL COMMINICATIONS OF A	0.000	NXTL 65332	~	593,600.00	6,426,294.57	6,856,080.00
NEATED COMMONICATIONS CL-A	5.407	UVIT 02227	61070 34.0300	20,000.00	632,848.00	680,600.00
NICOR INC. NIKE INCCI. B	1 259	NKE 65410	6103Q 44.4700	213,400.00	11,049,033.80	9,489,898.00
NISOURCE INCORPORATED	5 800	NT 65473	P1050 20.0000	161,000.00	2,896,488.00	3,220,000.00
NORLE CORD	0.000	NE G6542	~	93,300.00	2,644,762.81	3,279,495.00
NORFOLK SOUTHERN CORP	1 400	NSC 65584	41080 19.9900	265,000.00	5,568,718.00	5,297,350.00
NORTH FORK BANK	3.200	NFB 65942		108,000.00	2,835,381.08	3,643,920.00
NORTHERN TRUST CORP	1.940	NTRS 66585		154,400.00	9,107,355.65	5,411,720.00
NORTHROP GRUMMAN CORP.	1.649	NOC 66680	7102Q 97.0000	148,835.00	13,061,263.16	14,436,995.00
NOVELLUS SYSTEMS INC.	0.000	NVLS 67000	. ~	67,100.00	2,606,442.16	1,884,168.00
NUCOR CORP	1.840	NUE 67034	61050 41.3000	58,000.00	3,000,786.60	2,395,400.00
NVIDIA CORP	0.000	NVDA 67066	~	93,200.00	3,179,241.61	1,072,732.00
OCCIDENTAL PETROLEUM CORP.	3.655	OXY 67459	91050 28.4500	249,400.00	6,523,836.54	7,095,430.00
OFFICE DEPOT INC	0.000	ODP 67622		388,900.00	6,588,463.95	5,740,164.00
MGIC INVESTMENT CORP MICROCHIP TECHNOLOGY INC. MICRON TECHNOLOGY INC MICROSOFT CORP. MILLIPORE CORPORATION MIRANT CORP MOLEX INC MONSANTO COMPANY MOODY'S CORPORATION MORGAN STANLEY DEAN WITTER MOTOROLA INC NABORS INDUSTRIES LTD. NATIONAL CITY CORP NATIONAL SEMICONDUCTOR CORP NCR CORPORATION NEW YORK TIMES CO. CL A NEWELL RUBBERMAID INC. NEXTEL COMMUNICATIONS CL-A NICOR INC. NIKE INCCL B NISOURCE INCORPORATED NOBLE CORP NORFOLK SOUTHERN CORP. NORTH FORK BANK NORTHERN TRUST CORP NORTHROP GRUMMAN CORP. NOVELLUS SYSTEMS INC. NUCOR CORP NUIDIA CORP OCCIDENTAL PETROLEUM CORP. OFFICE DEPOT INC OMNICOM GROUP ORACLE SYS. CORP. PACCAR INC PACTIV CORPORATION	1.238	OMC 68191		124,000.00	8,334,895.52	8,010,400.00
ORACLE SYS. CORP.	0.000	ORCL 68389		3,716,100.00	21,354,439.85	40,133,880.00
PACCAR INC	1.734	PCAR 69371	8108Q 46.1300	30,900.00	972,650.50	1,425,417.00
PACIFIC GAS & ELEC. CO.	0.000	PCG 69331	C108Q 13.9000	270,100.00	4,022,793.25	3,754,390.00
PACTIV CORPORATION	0.000	PTV 69525	7105 21.8600	55,600.00	1,699,635.32	1,215,416.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - IND		RGE CAP SELECT				
	Instrument - COM	CO	MMON STOCK				
PARAMETRIC TECHNOLOGY CORP	0.000) PMTCE					378,000.00
PARKER-HANNIFIN CORP. PAYCHEX INC PEOPLES ENERGY CORP PEOPLESOFT INC PEPSI BOTTLING GROUP INC	1.560) PH	701094104Q	46.1300	131,400.00	5,966,474.96	6,061,482.00 4,095,720.00
PAYCHEX INC	1.57	PAYX	704326107	27.9000	146,800.00	5,226,888.40	4,095,720.00
PEOPLES ENERGY CORP	5.382	PGL	711030106Q	38.6500	15,000.00 135,600.00	537,501.00 3,108,614.48	579,750.00 2,481,480.00
PEOPLESOFT INC	0.000) PSFT	712713106	18.3000	135,600.00	3,108,614.48	2,481,480.00
PEPSI BOTTLING GROUP INC	0.15	PBG	713409100		239,300.00		6,150,010.00
PEPSICO INC.	1.421	L PEP	713448108Q	42.2200	1,247,600.00	29,964,299.64	52,673,672.00
PERKIN ELMER INC	3.39	PKI	~	8.2500	85,000.00	1,117,512.00	701,250.00
PFIZER INC.	1.962	Y PFE	717081103Q	30.5700	4,003,900.00	63,005,462.41	122,399,223.00
PHARMACIA CORPORATION	1.29	L PHA	71713U102 7172651020	41.8000	1,029,800.00	38,957,514.54 3,177,222.86	43,045,640.00 2,076,240.00
PHELPS DODGE CORP.	6 21	D PD	717265102Q 718154107Q	31.6500 40.5300	65,600.00 1,437,700.00	40,391,792.15	58,269,981.00
DINNACIE WEST CADITAL CODD	4 986	DINTA	723484101Q	34.0900	FC 000 00		1,909,040.00
DITNEY_BOWES INC	3 613	DDT	7244791000	32.6600	168,100.00	5,215,824.89	5,490,146.00
PEPSI BOTTLING GROUP INC PEPSICO INC. PERKIN ELMER INC PFIZER INC. PHARMACIA CORPORATION PHELPS DODGE CORP. PHILIP MORRIS COS PINNACLE WEST CAPITAL CORP PITNEY-BOWES, INC. PLUM CREEK TIMBER CO INC PNC FINANCIAL SERVICES GROUP PFG INDUSTRIES INC. PPL CORPORATION PRAXAIR INC. PRINCIPAL FINANCIAL GROUP PROCTER & GAMBLE CO	5.01	DCT.	729251108	23.6000	121,000.00	3,677,190.00	2,855,600.00
PNC FINANCIAL SERVICES GROUP	P 4.582	PNC	693475105Q	41.9000	174,000.00	9,834,079.58	7,290,600.00
PPG INDUSTRIES INC.	3.429	PPG	6935061070	50.1500	114.100.00	5.621.534.16	5,722,115.00
PPL CORPORATION	4.152	PPL	69351T1060	34.6800	123,100.00	3,880,259.23 5,377,032.82 1,675,666.40	4,269,108.00
PRAXAIR INC.	1.315	PX	74005P104Q	57.7700	110,800.00	5,377,032.82	6,400,916.00
PRINCIPAL FINANCIAL GROUP	0.829	PFG	74251V102	30.1300	58,000.00	1,675,666.40	1,747,540.00
PROCTER & GAMBLE CO	1.908	B PG	742718109Q	85.9400	861,300.00	42,864,889.40	74,020,122.00 8,050,095.00
PROGRESS ENERGY, INC	5.16	PGN	743263105Q	43.3500	185,700.00	8,281,102.98	8,050,095.00
PROVIDIAN FINANCIAL CORP W/	1.849	PVN	74406A102	6.4900	202,200.00	7,180,879.02	1,312,278.00 9,490,260.00
PRUDENTIAL FINANCIAL INC	1.260) PRU	744320102	31.7400	299,000.00	7,180,879.02 9,511,138.48	9,490,260.00
PUBLIC SVC ENTERPRISES	6.729	PEG	744573106Q	32.1000	146,200.00	5,658,861.22	4,693,020.00
QLOGIC CORPORATION	0.000) QLGC	747277101	34.5100	254,700.00	6,606,352.16	.,,
QUALCOMM INC	0.000) QCOM	747525103		510,200.00	17,304,827.11	18,566,178.00
QUEST DIAGNOSTICS INC	0.000) DGX	74834L100	56.9000	64,000.00	3,565,123.82	3,641,600.00
QWEST COMMUNICATIONS INTL.	1.000) Q		5.0000	1,033,251.00	38,813,593.16	5,166,255.00
PRINCIPAL FINANCIAL GROUP PROCTER & GAMBLE CO PROGRESS ENERGY, INC PROVIDIAN FINANCIAL CORP W/: PRUDENTIAL FINANCIAL INC PUBLIC SVC ENTERPRISES QLOGIC CORPORATION QUALCOMM INC QUEST DIAGNOSTICS INC QWEST COMMUNICATIONS INTL. RATIONAL SOFTWARE CORPORATIO RAYTHEON COMPANY REEBOK INTERNATIONAL LTD.	ON 0.000) RATL	75409P202	10.3900	129,000.00 424,100.00	2,616,189.11	1,340,310.00
RAYTHEON COMPANY	2.60	L RIN	755111507Q	30.7500 29.4000	424,100.00	12,129,484.31 1,195,749.72	13,041,075.00 1,361,220.00
REEBOK INIERNALIONAL LID.	0.000	NBK	758110100Q 7589401000	33.3600	46,300.00 156,000.00	5,098,960.90	5,204,160.00
POREDT HALF INTL. INC	0.00	תר דעס (770323103	16.1100	57,300.00	1,206,679.66	923,103.00
POCKWELL AUTOMATION INC	3 186	. BUK	7739031090	20.7100	182,300.00	3,459,768.12	3,775,433.00
ROCKWELL COLLINS	1 54	7 COL	774341101	23.2600	118,000.00	1,998,409.45	2,744,680.00
ROHM & HAAS CO	2.586	ROH	775371101 775371107Q				4,881,744.00
ROWAN COS.	0.000) RDC	779382100	22.7000	150,300.00 66,000.00	5,263,387.12 1,373,677.80	4,881,744.00 1,498,200.00
RAYTHEON COMPANY REEBOK INTERNATIONAL LTD. REGIONS FINANCIAL CORP. ROBERT HALF INTL INC ROCKWELL AUTOMATION INC ROCKWELL COLLINS ROHM & HAAS CO ROWAN COS. RYDER SYS. INC.	2.673	3 R	783549108Q		50,000.00	1,152,605.00	1,122,000.00
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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - IND		RGE CAP SELECT	г			
	Instrument - COM		MMON STOCK	-			
SABRE HOLDINGS CORP. SAFECO CORP. SAFEWAY INC SANMINA-SCI CORP SARA LEE CORP. SBC COMMUNICATIONS INC.	0.000		785905100	18.1100	30,000.00	1,335,000.00	543,300.00
SAFECO CORP.	2.134		786429100Q	34.6700	30,800.00	892,564.18	1,067,836.00
SAFEWAY INC	0.000		786514208	23.3600	291,600.00	12,540,576.79	6,811,776.00
SANMINA-SCI CORP	0.000		800907107	4.4900	131,880.00	3,079,522.50	592,141.20
SARA LEE CORP.	2.754		803111103Q	22.5100	758,900.00	12,769,443.77	17,082,839.00
SBC COMMUNICATIONS INC.	3.983		78387G103Q	27.1100	1,872,800.00	48,408,580.07	50,771,608.00
SCHERING-PLOUGH	3.063		806605101Q	22.2000	1,087,800.00	25,918,928.71	24,149,160.00
SCHLUMBERGER	3.983 3.063 1.781 0.368 0.337 0.000 3.841 4.228 2.123 0.000 0.739 0.962		806857108Q	42.0900	402,400.00	19,640,793.89	16,937,016.00
SCHWAB (CHARLES) CORP	0.368		808513105	10.8500	685,800.00	10,977,927.55	7,440,930.00
SCIENTIFIC ATLANTA INC.	0.337		808655104Q	11.8600	75,000.00	2,007,000.00	889,500.00
SEALED AIR CORP.	0.000		81211K100	37.3000	55,700.00	2,095,643.59	2,077,610.00
SEARS ROEBUCK & CO.	3.841 4.228		812387108Q	23.9500 23.6500	208,900.00	9,529,724.11	5,003,155.00
SEMPRA ENERGY	2.123		816851109 824348106Q	28.2500	128,300.00 106,000.00	2,907,361.93 2,787,174.60	3,034,295.00 2,994,500.00
SHERWIN-WILLIAMS CO SIEBEL SYSTEMS INC.	0.000		8243481060	7.4800	306,000.00	5,324,380.40	2,288,880.00
SIEBEL SYSTEMS INC. SIGMA-ALDRICH	0.000		826552101Q	48.7000	49,800.00	1,610,788.43	2,288,880.00
SLM CORP	0.739		78442P106	103.8600	101,000.00	9,091,640.00	10,489,860.00
SMIDETT_CTONE CONTAINED CODE	POR 0.000		832727101	15.3910	100,600.00	1,608,813.19	1,548,334.60
SNAP-ON TOOLS CORP	3.557		833034101Q	28.1100	41,000.00	1,390,547.51	1,152,510.00
SOLECTRON CORP	0.000		834182107	3.5500	666,000.00	15,784,562.51	2,364,300.00
SOUTHERN CO	4.825		842587107Q	28.3900	425,700.00	10,450,733.75	12,085,623.00
SOUTHTRUST CORP	3.380		844730101	24.8500	249,100.00	4,569,032.09	6,190,135.00
SOUTHWEST AIRLINES	0.143		844741108Q	13.9000	402,600.00	6,045,083.23	5,596,140.00
SPRINT CORP.	3.453		852061100Q	14.4800	598,950.00	13,424,844.65	8,672,796.00
ST JUDE MED. INC.	0.000	STJ	790849103	39.7200	116,800.00	3,973,139.93	4,639,296.00
ST. PAUL COMPANIES	3.406	SPC	792860108Q	34.0500	269,600.00	9,529,379.33	9,179,880.00
STANLEY WORKS	2.949	SWK	854616109Q	34.5800	141,200.00	5,711,685.70	4,882,696.00
STAPLES INC	0.000	SPLS	855030102	18.3000	349,300.00	6,867,060.73	6,392,190.00
STARBUCKS CORP.	0.000	SBUX	855244109	20.3800	291,000.00	5,320,801.62	5,930,580.00
STARWOOD RESORTS	3.538	HOT	85590A203	23.7400	142,000.00	4,044,443.00	3,371,080.00
STATE STREET CORP	1.333	STT	857477103	39.0000	116,500.00	5,177,626.09	4,543,500.00
STRYKER CORP.	0.178		863667101	67.1200	104,700.00	3,196,471.82	7,027,464.00
SUN MICROSYSTEMS INC.	0.000		866810104	3.1100	2,127,800.00	18,667,812.78	6,617,458.00
SLM CORP SMURFIT-STONE CONTAINER CORP SNAP-ON TOOLS CORP. SOLECTRON CORP SOUTHERN CO SOUTHERN CO SOUTHWEST AIRLINES SPRINT CORP. ST JUDE MED. INC. ST. PAUL COMPANIES STANLEY WORKS STAPLES INC STARBUCKS CORP. STARBUCKS CORP. STARE STREET CORP STRYKER CORP. SUN MICROSYSTEMS INC. SUNGARD DATA SYSTEMS SUNOCO, INC. SUNTRUST BANKS INC. SYMBOL TECHNOLOGIES INC	0.000		867363103	23.5600	186,000.00	4,617,370.64	4,382,160.00
SUNOCO, INC.	3.013		86764P109Q	33.1800	50,600.00	1,917,685.20	1,678,908.00
SUNTRUST BANKS INC.	3.021		867914103Q	56.9200	158,000.00	9,584,800.69	8,993,360.00
SUPER VALU STORES INC.	3.452		868536103Q	16.5100	91,000.00	1,547,857.22	1,502,410.00
SYMBOL TECHNOLOGIES INC	0.243		871508107	8.2200	298,725.00	4,633,762.17	2,455,519.50
SYNOVUS FINANCIAL CORP	3.041	SNV	87161C105	19.4000	390,000.00	9,589,840.25	7,566,000.00

Investment Desc	Rating Coupon Y	ield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -							
	Portfolio -			RGE CAP SELECT				
	Tnataumont	COM	COL	MMON STOCK				
SYSCO CORP. T ROWE PRICE GROUP INC. TARGET CORP TECO ENERGY TELLABS INC. TEMPLE-INLAND INC. TEMPLE-INLAND INC. TENET HEALTHCARE CORP TERADYNE INC TEXAS INSTRS INC TEXTRON INC. THERMO ELECTRON CORP. TJX COS. INC. TMP WORLDWIDE INC TRANSOCEAN SEDCO FOREX INC. TRAVELERS PROPERTY CASUALTY TRIBUNE CO TXU CORPORATION TYCO INT'L. LTD NEW UNION PACIFIC CORP. UNION PLANTERS CORP. UNISYS CORP. UNITED PARCEL SERVICES INC UNITED STATES STEEL CORP.		1 400	01777	0710001070	20 7000	471 000 00	10 770 501 64	14 057 001 00
SYSCO CORP.		1.4//	SYY	871829107Q 74144T1080	29.7900 27.2800	471,900.00 47,000.00	12,772,501.64 1,104,933.25	14,057,901.00
TARGET CORD		0.492	TROW	87612E106Q	30.0000	752,800.00	1,104,933.25	1,282,160.00 22,584,000.00
TECO ENERCY		0.000	TGI	872375100Q	15.4700	50,000.00	640,762.10	773,500.00
TELLARS INC		0 000	TI.AR	879664100	7.2700	175,000.00	3,007,462.50	1,272,250.00
TEMPLE-INLAND INC		2 856	TIN	8798681070	44.8100	70,400.00	3,146,603.07	3,154,624.00
TENET HEALTHCARE CORP		0.000	THC	88033G100	16.4000	363,600.00	9.564.003.13	5,963,040.00
TERADYNE INC		0.000	TER	880770102	13.0100	52,000.00	9,564,003.13 1,981,377.48 27,681,748.06	676,520.00
TEXAS INSTRS INC		0.599	TXN	8825081040	15.0100	1,329,400.00	27,681,748.06	19,954,294.00
TEXTRON INC.		3.024	TXT	883203101Q	42.9900	109,400.00	7,249,501.72	4,703,106.00
THERMO ELECTRON CORP.		0.000	TMO	883556102	20.1200	212,100.00	4,034,891.40	4,267,452.00
TJX COS. INC.		0.614	TJX	872540109Q	19.5200	199,800.00	3,294,362.92	3,900,096.00
TMP WORLDWIDE INC		0.000	TMPW	872941109	11.3100		4,494,382.48	834,678.00
TRANSOCEAN SEDCO FOREX INC.		0.517	RIG	G90078109	23.2000	223,000.00	6,179,886.50	5,173,600.00
TRAVELERS PROPERTY CASUALTY	-	0.000	TAP.B	89420G406	14.6500	856,112.00	10,140,833.24	12,542,040.80
TRIBUNE CO		0.967	TRB	896047107Q	45.4600	198,800.00	7,654,981.15	9,037,448.00
TXU CORPORATION		2.676	TXU	873168108Q	18.6800	212,900.00	6,603,333.85	3/3/0/3/2:00
TYCO INT'L. LTD NEW		0.292	TYC	902124106Q	17.0800	1,522,490.00	46,886,332.27	26,004,129.20
UNION PACIFIC CORP.		1.536	UNP	907818108Q	59.8700	203,300.00	9,890,420.26	12,171,571.00
UNION PLANTERS CORP.		4.726	UPC	908068109	28.1400	190,500.00	5,950,884.50	5,360,670.00
UNISTS CORP.		1.000	UIS	909214108 911312106	9.9000 63.0800	208,000.00 731,000.00	2,724,413.51 48,635,900.79	2,059,200.00 46,111,480.00
INITED CENTER CEET CODD		1.204	UPS V	911312106 912909108Q	13.1200	51,800.00	998,885.67	679,616.00
INITED TECHNOLOGIES		1 502	א זיייע	9130171090	61.9400	256,890.00	10,610,421.74	15,911,766.60
INTTEDHEALTH CROID INC		0 035	IINH	91324P102A	83.5000	213,000.00	6,711,920.32	17,785,500.00
INTUISION COMMINICATIONS		0.033	IIVN	914906102	24.5000	152,200.00	5,317,839.86	3,728,900.00
INOCAL		2.616	UCL	9152891020	30.5800	170,400.00	5,356,121.84	5,210,832.00
UNITED FARCEL SERVICES INC UNITED STATES STEEL CORP. UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC UNIVISION COMMUNICATIONS UNOCAL US BANCORP UST INC. V F CORP		3.675	USB	902973304	21.2200	1,293,350.00	31,030,105.58	27,444,887.00
UST INC.		5.743	UST	9029111060	33.4300	105,400.00	3,747,054.96	3,523,522.00
V F CORP		2.773	VFC	918204108Q	36.0500	30,000.00	967 500 00	1,081,500.00
				923436109	15.6200	266,000.00	7,344,532.13	4,154,920.00
VERIZON COMMUNICATIONS		3.974	VZ	92343V104Q	38.7500	1,902,100.00	71,155,908.76	73,706,375.00
VIACOM INC-CLASS B		0.000	VIA.B	925524308	40.7600	1,183,175.00	40,280,651.04	48,226,213.00
VULCAN MATERIALS CO	N	2.506	VMC	929160109	37.5000	67,500.00	2,373,632.73	2,531,250.00
WACHOVIA CORP NEW		2.854	WB	929903102Q	36.4400	901,000.00	35,869,651.86	32,832,440.00
WAL MART STORES INC		0.593	TMW	931142103Q	50.5100	2,967,600.00	68,792,204.46	149,893,476.00
WALGREEN CO.		0.513	WAG	931422109Q	29.1900	713,700.00	13,592,240.94	20,832,903.00
WASHINGTON MUTUAL INC.		3.243	MM	939322103	34.5300	476,100.00	12,474,248.22	16,439,733.00
WASTE MANAGEMENT INC.		0.043	IMW	94106L109	22.9200	620,800.00	21,576,021.61	14,228,736.00

Investment Desc	Rating Coupon Yield					Book Value	Market Value
	Group - COMMC						
	Portfolio - IND		RGE CAP SELECT				
	Instrument - COM		MMON STOCK				
	THE CLUMCITE COM	0.0	MINON BIOCK				
WATERS CORPORATION	0.000	WAT	941848103	21.7800	87,000.00	3,200,238.18	1,894,860.00
WATSON PHARMACEUTICALS INC.	0.000	WPI	942683103	28.2700	99,000.00	2,386,308.10	2,798,730.00
WELLPOINT HEALTH NETWORKS	0.000	WLP	94973H108	71.1600	108,600.00	4,955,303.30	7,727,976.00
WELLS FARGO COMPANY	2.389	WFC	949746101	46.8700	1,248,300.00	28,630,238.94	58,507,821.00
WENDY'S INTL	0.886	WEN	950590109Q	27.0700	105,000.00	3,059,449.03	2,842,350.00
WEYERHAEUSER CO.	3.251	WY	962166104Q	49.2100	142,500.00	6,809,157.18	7,012,425.00
WHIRLPOOL CORP	2.604	WHR	963320106Q	52.2200	39,900.00	2,019,517.78	2,083,578.00
WILLIAMS COS. INC.	1.481	WMB	969457100Q	2.7000	333,428.00	7,509,769.26	900,255.60
WRIGLEY WM JR CO	1.494	WWY	982526105Q	54.8800	86,000.00	4,272,400.42	4,719,680.00
WYETH	2.459		983024100Q	37.4000	886,600.00	28,588,619.96	33,158,840.00
XCEL ENERGY INC	6.818		98389B100Q	11.0000	284,150.00	6,869,048.08	3,125,650.00
XEROX CORP	0.000		984121103Q	8.0500	480,000.00	4,986,236.08	3,864,000.00
XILINX INC		XLNX	983919101	20.6000	215,900.00	9,001,056.89	4,447,540.00
XL CAPITAL LTD - CLASS A	2.433		G98255105	77.2500	154,900.00	12,424,412.31	11,966,025.00
YAHOO INC		YHOO	984332106	16.3500	379,700.00	38,507,089.24	6,208,095.00
YUM BRANDS, INC.	0.000		988498101	24.2200	164,000.00	3,839,348.84	3,972,080.00
ZIMMER HOLDINGS INC	0.000	ZMH	98956P102	41.5200	115,860.00	1,874,971.53	4,810,507.20
Instrument Total	446				182,784,773.17	4,962,236,783.50	5,363,512,186.98
	Instrument -	ICOM	INTERNATION	AL COMMON	STOCKS		
CHECK POINT SOFTWARE TECH	0 000	CHKP	2181334	12.9700	100,000.00	1,485,690.00	1,297,000.00
CHECK POINT SOFTWARE TECH	0.000	CHRP	2101334	12.9700	100,000.00	1,405,090.00	1,297,000.00
Instrument Total	1				100,000.00	1,485,690.00	1,297,000.00
	Instrument -	REIT	REAL ESTATE	INVESTMEN'	T TRUST		
EQUITY OFFICE PROP	8.006	EOP	294741103	24.9800	276,200.00	8,444,434.72	6,899,475.99
EQUITY RESIDENTIAL PROP	7.038		29476L107Q	24.5800	180,500.00	4,375,970.65	4,436,690.05
SIMON PROP GROUP INC.	6.457		828806109Q	34.0700	122,500.00	4,411,079.88	4,173,575.00
Instrument Total	3				579,200.00	17,231,485.25	15,509,741.04
Instrument Total	3				5/9,200.00	11,231,403.23	13,309,741.04
Portfolio Total	450				183,463,973.17	4,980,953,958.75	5,380,318,928.02

Investment Desc	Rating Coupon Yiel	d Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COM						
	Portfolio - MV4		D-CAP VALUE				
	Instrument - COM		MMON STOCK				
3COM CORP. ACTIVISION INC ADVANCED FIBRE COMMUNICATIO	0.0	00 COMS	885535104	4.6300	710,000.00	6,566,989.79	3,287,300.00
ACTIVISION INC	0.0	IVTA 00	004930202	14.5900	145,000.00	2,987,305.52	2,115,549.98
ADVANCED FIBRE COMMUNICATIO	N 0.0	00 AFCI	00754A105	16.6800	171,000.00	4,213,883.04	2,852,280.00
ADVENT SOFTWARE INC AGL RESOURCES INC AIRGAS INC AK STEEL HOLDING CORP ALEXANDER & BALDWIN INC ALLETE, INC. ALLIANT ENERGY CORPORATION	0.0	JU ADVS	007974108 001204106	13.6300	97,000.00 78,000.00	1,359,787.30	1,322,110.00
AGL RESOURCES INC	4.4	14 ATG	001204106	24.3000 17.2500	174,000.00	1,646,898.55 2,129,619.82	1,895,400.00 3,001,500.00
ALKGAS INC	0.0	JU ARG	009363102	8.0000	280,000.00	2,129,619.62	2,240,000.00
AK SIEEL HOLDING CORP	3.1	23 AKS	014482103	25.7900	150,000.00	3,880,737.96	3,868,500.00
ALLETE. INC.	4.8	50 ALE	014402103	22.6800	230,000.00	4,955,636.79	5,216,400.00
ALLIANT ENERGY CORPORATION	12.0	84 LNT	018802108	16.5500	50,000.00	825,105.00	827,500.00
ALLMERICA FINANCIAL CORP.	2.4	75 AFC	019754100	10.1000	111,000.00	3,830,832.44	1,121,100.00
AMERICAN FINANCIAL GROUP IN	C. 2.1	67 AFG	025932104Q	23.0700	149,000.00	3,652,548.82	3,437,430.00
AMERICREDIT CORP.	0.0	00 ACF	03060R101	7.7400	320,000.00	4,543,328.35	2,476,800.00
ALLIANT ENERGY CORPORATION ALLIANT ENERGY CORPORATION ALLIANT ENERGY CORPORATION AMERICAN FINANCIAL GROUP IN AMERICREDIT CORP. AMERUS GROUP CO ANDRX GROUP APOGENT TECHNOLOGY AQUILA INC ARCH COAL INC. ARROW ELECTRONICS ARVINMERITOR INC. ASCENTIAL SOFTWARE CORP ASSOCIATED BANC-CORP. ASTORIA FINANCIAL CORP. ATMEL CORP AVNET INC. AVOCENT CORPORATION BANDAG INC BANK OF HAWAII CORP BANKNORTH GROUP INC. BARNES & NOBLE INC. BELO CORP BJ'S WHOLESALE CLUB INC. BLACK HILLS CORP	1.4	14 AMH	03072M108	28.2700	64,000.00	2,417,733.59	1,809,280.00
ANDRX GROUP	0.0	00 ADRX	034553107	14.6700	42,000.00	1,594,615.50	616,140.00
APOGENT TECHNOLOGY	0.0	TOA 00	03760A101	20.8000	183,200.00	3,730,295.28	3,810,560.00
AQUILA INC	39.5	48 ILA	03840P102	1.7700	343,000.00	6,891,265.33	607,110.00
ARCH COAL INC.	1.0	65 ACI	039380100Q	21.5900	117,000.00	2,360,729.91	2,526,030.00
ARROW ELECTRONICS	0.0	JO ARW	042735100	12.7900	210,000.00	4,066,962.55	2,685,900.00
ARVINMERITOR INC.	2.3	99 ARM	043353101	16.6700 2.4000	139,000.00	3,445,329.04	2,317,130.00
ASCENTIAL SOFTWARE CORP	0.0	JU ASCL	04362P108 045487105	33.9400	443,000.00 119,000.00	2,484,425.10 3,462,463.93	1,063,200.00 4,038,860.00
ASSOCIATED BANC-CORP.	3.0	OS ASBC	045487105	27.1500	160,000.00	3,462,463.93	4,344,000.00
ASTORIA FINANCIAL CORP.	2.9	10 AF 10 ATMT.	049513104	2.2300	1,000,000.00	7,929,452.52	2,230,000.00
AVNET INC	2 7	70 AVT	0538071030	10.8300	340,000.00	6,187,371.46	3,682,200.00
AVOCENT CORPORATION	0.0	00 AVCT	053893103	22.2200	85,000.00	2,065,135.71	1,888,700.00
BANDAG INC	3.3	09 BDG	0598151000	38.6800	27,900.00	980,690.56	1,079,172.00
BANK OF HAWAII CORP	2.5	00 вон	062540109	30.3900	100,000.00	2,566,810.50	3,039,000.00
BANKNORTH GROUP INC.	2.6	54 BNK	06646R107	22.6000	245,000.00	4,418,520.80	5,537,000.00
BARNES & NOBLE INC.	0.0	00 BKS	067774109	18.0700	152,000.00	4,759,476.38	2,746,640.00
BELO CORP	1.4	07 BLC	080555105Q	21.3200	136,000.00	2,149,041.25	2,899,520.00
BJ'S WHOLESALE CLUB INC.	0.0	00 BJ	05548J106	18.3000	133,000.00	2,972,217.26	2,433,900.00
BLACK HILLS CORP	4.3	74 BKH	092113109	26.5200	36,000.00	1,216,650.70	954,720.00
BONDERS GROUP INC	0.0	JU BGP	099709107	16.1000	184,000.00	3,639,834.27	2,962,400.00
BORG WARNER INC.		28 BWA	099724106	50.4200	49,000.00	2,369,624.90	2,470,580.00
BOWATER INC.		O7 BOW	102183100Q	41.9500	125,000.00	5,963,130.50	5,243,750.00
CABOT CORP CALLAWAY GOLF COMPANY		59 CBT 13 ELY	127055101 131193104	26.5400 13.2500	126,000.00 205,000.00	2,831,627.55 3,107,902.24	3,344,040.00 2,716,250.00
CARLISLE COS INC		13 ELY 78 CSL	142339100	41.3800	28,000.00	1,354,338.03	1,158,640.00
CIRCLEDIE COD INC	2.0	, 0 (011	112337100	11.5000	20,000.00	1,331,330.03	1,130,010.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - MV4	MI	D-CAP VALUE				
	Instrument - COM	CO	MMON STOCK				
CARPENTER TECHNOLOGY CBRL GROUP INC. CEDAR FAIR LP CERIDIAN CORP - NEW CHARTER COMMUNICATIONS	2.650	CRS	144285103	12.4500	91,000.00 56,000.00	2,235,041.99	1,132,950.00
CBRL GROUP INC.	0.066	CBRL	12489V106Q	30.1300	56,000.00	745,876.16	1,687,280.00
CEDAR FAIR LP	7.118	FUN	150185106	23.6000	60,000.00 256,000.00	1,245,693.05	1,416,000.00
CERIDIAN CORP - NEW	0.000		156779100		256,000.00	5,701,665.47	3,691,520.00
CHARTER COMMUNICATIONS	0.000	CHTR	16117M107	1.1800	1,700,000.00	5,775,081.34	2,006,000.00
CHECKFREE CORP	0.000	CKFR	162813109	16.0010	140,000.00	4,485,040.48	2,240,140.00
CHECKFREE CORP CIMAREX ENERGY CIRRUS LOGIC INC CITY NATIONAL CORP CLAYTON HOMES INC. CLECO CORP. HOLDING CO. CNF TRANSPORTATION COLONIAL BANCGROUP INC. COMMSCOPE INC.	0.000	XEC	171798101	17.9000	50,000.00	736,822.64 2,524,503.14	895,000.00
CIRRUS LOGIC INC	0.000	CRUS	172755100	2.8800			1,048,320.01
CITY NATIONAL CORP	1.773	CYN	178566105	43.9900	106,000.00	4,194,295.78	4,662,940.00
CLAYTON HOMES INC.	0.492	CMH	184190106Q	12.1800	375,000.00	4,137,591.79	4,567,500.00
CLECO CORP. HOLDING CO.	6.428	CNL	12561W105	14.0000	149,000.00	2,791,627.16	2,086,000.00
CNF TRANSPORTATION	1.203	CNF	12612W104Q	33.2400	72,000.00	2,227,017.36	2,393,280.00
COLONIAL BANCGROUP INC.	4.694	: CNB	195493309	11.9300	221,000.00	3,125,549.14	2,636,530.00
COMMSCOPE INC.	0.000 3.198	CTV	203372107	7.9000	139,000.00	1,949,766.22	1,098,100.00
COMPASS BANCSHARES INC	3.198	CBSS	20449H109	31.2700	213,000.00	4,388,120.72	6,660,510.00
CONSTELLATION BRANDS INC-A	0.000	STZ	21036P108	23.7100	154,000.00	3,414,320.92	3,651,340.00
CONVERGYS CORPORATION	0.000	CVG	212485106	15.1500	50,000.00	1,268,139.00	757,500.00
COPART INC	0.000	CPRT	217204106	11.8400		2,936,170.24	2,060,160.00
CREDENCE SYSTEMS CORP	0.000	CMOS	225302108	9.3300	146,000.00	4,673,279.71 785,526.40	1,362,180.00
CONVERGYS CORPORATION COPART INC CREDENCE SYSTEMS CORP CROMPTON CORPORATION CTS CORP. CYPRESS SEMICONDUCTOR CORP	3.361	. CK		5.9500		785,526.40	297,500.00
CTS CORP.	1.548	CTS	126501105	7.7500 5.7200	130,000.00	2,407,563.26	1,007,500.00
CYPRESS SEMICONDUCTOR CORP	0.000	CY		5.7200	256,000.00	4,000,759.60	1,464,320.02
CYTEC INDUSTRIES	0.000	CYT	232820100Q	27.2800	256,000.00 74,000.00 146,000.00	2,453,506.65	2,018,720.00
D.R. HORTON INC.	1.383	DHI	23331A109		146,000.00	2,631,595.24	2,533,100.00
DANA CORP	0.340	DCN	235811106Q	11.7600	46,000.00	858,363.68 4,184,315.94	540,960.00 6,678,000.00
DEAN FOODS CO	0.000	DF	242370104	37.1000			
DOLE FOOD COMPANY INC	1.841	DOL	256605106Q		121,000.00	2,327,703.12	3,942,180.00
DSP GROUP INC.	0.000	DSPG	23332B106	15.8200	90,000.00	2,147,427.87 3,271,518.59	1,423,800.00
DUQUESNE LIGHT COMPANY	6.561	. DQE	23329J104Q	15.2400	134,000.00	3,271,518.59	2,042,160.00
DYCOM INDUSTRIES INC.	0.000	DY	267475101	13.2500	87,000.00	823,797.42	1,152,750.00
E*TRADE GROUP INC.	0.000	ET	269246104	4.8600	875,000.00	13,678,705.07	4,252,500.00
EDWARDS (A.G.) INC	1.941	AGE	281760108	32.9600	166,000.00	5,515,279.56	5,471,360.00
EMMIS COMMUNICATIONS CL A	0.000	EMMS	291525103	20.8300	150,000.00	3,533,860.71	3,124,500.00
ENCORE ACQUISITION CO	0.000	EAC	29255W100	18.4200	35,000.00	473,445.00 7,123,576.50	644,700.00 6,869,990.00
ENERGY EAST CORP.	4.526	EAS	29266M109	22.0900	•		. , ,
CYPRESS SEMICONDUCTOR CORP CYTEC INDUSTRIES D.R. HORTON INC. DANA CORP DEAN FOODS CO DOLE FOOD COMPANY INC DSP GROUP INC. DUQUESNE LIGHT COMPANY DYCOM INDUSTRIES INC. E*TRADE GROUP INC. EDWARDS (A.G.) INC EMMIS COMMUNICATIONS CL A ENCORE ACQUISITION CO ENERGY EAST CORP. ENSCO INTL INC EVEREST RE GROUP LTD. EXTENDED STAY AMERICA INC FAIRCHILD SEMICONDUTOR COR	0.339	ESV	26874Q100		303,000.00	8,581,826.01	8,923,350.00
EVEREST RE GROUP LTD.	0.578	RE	G3223R108	55.3000	93,000.00	3,683,922.27	5,142,900.00
EXTENDED STAY AMERICA INC	0.000	ESA	30224P101	14.7500	125,000.00	2,097,713.44	1,843,750.00
FAIRCHILD SEMICONDUTOR COR	.P 0.000	FCS	303726103	10.7100	251,000.00	5,404,634.71	2,688,210.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMN Portfolio - MV4		D-CAP VALUE				
	Instrument - COM		MMON STOCK				
			111011 010011				
FEI COMPANY	0.00	0 FEIC	30241L109	15.2900	61,000.00	1,697,864.63	932,689.99
FERRO CORP	2.37	4 FOE	315405100Q	24.4300	78,000.00	2,094,456.84	1,905,540.00
FIDELITY NATIONAL FINL INC	1.46	2 FNF	316326107	32.8300	154,000.00	3,145,514.89	5,055,820.00
FIRST VIRGINIA BANKS INC FIRSTMERIT CORPORATION FLOWSERVE CORP. FMC CORP. FOREST OIL CORP. FULLER H B CO FURNITURE BRANDS INTERNATION	3.00	8 FVB	337477103	37.2300	106,500.00	3,163,187.56	3,964,995.00
FIRSTMERIT CORPORATION	4.61	6 FMER	337915102	21.6600	175,000.00	3,254,363.38	3,790,500.00
FLOWSERVE CORP.	0.00	0 FLS	34354P105Q	14.7900	56,000.00	1,079,184.09	828,240.00
FMC CORP.	0.00	0 FMC	302491303	27.3200	66,000.00	1,955,699.74	1,803,120.00
FOREST OIL CORP.	0.00	0 FST	346091705	27.6500	87,000.00	2,300,675.16	2,405,550.00
FULLER H B CO	1.70	0 FUL	359694106Q	25.8800 23.8500	27,000.00 130,000.00	678,775.10 2,495,932.39	698,760.00
GATX CORP	NAL U.U	0 FBN 9 GMT	360921100 361448103	23.8500	160,000.00	6,036,423.53	3,100,500.00 3,651,200.00
GEMSTAR-TV GUIDE INTL INC		0 GMSTE	36866W106	3.2500	325,000.00	3,295,651.20	1,056,250.00
GLATFELTER		9 GLT	377316104	13.1600	80,000.00	1,098,241.88	1,052,800.00
GOODYEAR T & R		8 GT	382550101Q	6.8100	100,000.00	896,670.25	681,000.00
GRANITE CONSTRUCTION INC		4 GVA	387328107	15.5000	77,000.00	1,480,533.76	1,193,500.00
GRANT PRIDECO INC.	0.00	0 GRP	38821G101	11.6400	287,000.00	3,147,782.56	3,340,680.00
GREAT PLAINS ENERGY INC	7.25	5 GXP	391164100	22.8800	137,500.00	3,311,395.09	3,146,000.00
GRANT PRIDECO INC. GREAT PLAINS ENERGY INC GREATER BAY BANCORP GREENPOINT FINANCIAL GREIF BROS. CORP. CL A GULFMARK OFFSHORE INC	2.89	1 GBBK	391648102	17.2900	118,000.00	2,720,874.80	2,040,220.00
GREENPOINT FINANCIAL	2.21	3 GPT	395384100	45.1800	168,000.00	5,686,333.73	7,590,240.00
GREIF BROS. CORP. CL A	2.35	2 GEF	397624107	23.8000	40,000.00	1,202,770.61	952,000.00
GULFMARK OFFSHORE INC	0.00	0 GMRK	402629109	14.7500	42,000.00	612,307.37	619,500.00
HANOVER COMPRESSOR COMPANY	0.00	0 HC	410768105	9.1800	300,000.00	7,248,884.62	2,754,000.00
HARRIS CORP.	1.21	6 HRS	413875105Q	26.3000	141,000.00	4,399,043.11	3,708,300.00
GREENPOINT FINANCIAL GREIF BROS. CORP. CL A GULFMARK OFFSHORE INC HANOVER COMPRESSOR COMPANY HARRIS CORP. HARSCO CORP HAWAIIAN ELECTRIC INDS HCC INSURANCE HOLDINGS INC. HELMERICH & PAYNE, INC HENRY SCHEIN INC HIBERNIA CORP CL-A HISPANIC BROADCASTING A HORACE MANN EDUCATORS	3.29	2 HSC	415864107Q	31.8900	95,000.00	2,218,707.53	3,029,550.00
HAWAIIAN ELECTRIC INDS	5.63	8 HE	419870100	43.9800	15,000.00	549,056.03	659,700.00
HCC INSURANCE HOLDINGS INC.	1.05	6 HCC	404132102	24.6000	102,000.00	2,476,337.69	2,509,200.00
HELMERICH & PAYNE, INC	1.14	6 HP	423452101Q	27.9100	87,000.00	2,014,268.41	2,428,170.00
HENRY SCHEIN INC	0.00	0 HSIC 5 HIB	806407102	45.0000 19.2600	83,000.00	3,505,875.97	3,735,000.00
HIBERNIA CORP CL-A	0.00	0 HSP	428656102 43357B104	20.5500	258,000.00 109,000.00	3,147,262.20 3,191,046.45	4,969,080.00 2,239,950.00
HODACE MANN EDUCATORS	2 73	9 HMN	4403271040	15.3300	150,000.00	2,171,005.84	2,299,500.00
HINT (.TR) TRANSPORT GVCG INC	0.00	0 JBHT	445658107	29.3000	55,000.00	1,165,569.58	1,611,500.00
TON DHARMACEUTICALS	2 84	1 ICN	4489241000	10.9100	219,000.00	4,727,514.58	2,389,290.00
IDACORP. INC.	7.49	0 IDA	451107106	24.8300	60,000.00	2,819,125.42	1,489,800.00
HORACE MANN EDUCATORS HUNT (JB) TRANSPRT SVCS INC ICN PHARMACEUTICALS IDACORP, INC. IMATION CORP	0.00	0 IMN	45245A107	35.0800	44,000.00	963,503.71	1,543,520.00
INCYTE GENOMICS, INC.	0.00	0 INCY	45337C102	4.5600	122,000.00	1,945,636.68	556,320.00
INDEPENDENCE COMMUNITY BANK		6 ICBC	453414104	25.3800	87,000.00	1,986,563.99	2,208,060.00
INDEPENDENCE COMMUNITY BANK INDYMAC BANCORP INC	0.00	0 NDE	456607100	18.4900	88,000.00	2,371,357.78	1,627,120.00
INFOCUS CORPORATION		0 INFS	45665B106	6.1600	128,000.00	1,958,725.77	788,480.00

Group - COMMON STOCK POrtfolio - MV4 MID-CAP VALUE NID-CAP VALUE NID	Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
PORTEOLIO									
INSITUFORM TECHNOLOGIES CL A 0.000 INSU 457667103 17.0500 70,000.00 1,608,266.50 1,193,500.00 INTEGRATED DEVICE TECH INC 0.000 IDTI 458118106 8.3700 232,000.00 6,776,077.71 1,941,840.00 INTEGRATED DEVICE TECH INC 0.000 IRF 460254105 18.4600 138,000.00 3,963,154.23 2,547,480.00 INTEGRATIONAL RECTIFIER CORP 0.000 IRF 460254105 18.4600 138,000.00 3,963,154.23 2,547,480.00 INTEGRATIONAL RECTIFIER CORP 0.000 IRF 460254105 18.4600 282,000.00 6,822,435.64 3,931,080.01 INTEGRATIONAL RECTIFIER CORP 0.000 JDSU 46612J101 2.4700 200,000.00 513,800.00 494,000.00 JM SMUCKER CO 2.009 SJM 832696405 39.8100 67,000.00 513,800.00 494,000.00 JDY GLOBAL INC 0.000 JDYG 481165108 11.2600 150,000.00 2,457,752.90 1,689,000.00 KEANDON CORP 2.263 KDN 4865871080 21.2100 93,000.00 2,250,365.98 1,972,530.00 KEANDON CORP 2.263 KDN 4865871080 21.2100 93,000.00 2,250,365.98 1,972,530.00 KEANE INC. 0.000 KEA 486665102 8.9900 136,000.00 2,250,365.98 1,972,530.00 KENNAMETAL INC 1.972 KMT 489170100 34.4800 90,000.00 2,245,015.59 1,222,640.00 KENNAMETAL INC 1.972 KMT 489170100 34.4800 90,000.00 2,245,025.91 3,103,200.00 KENNAMETAL INC 1.972 KMT 489170100 34.4800 90,000.00 2,942,502.91 3,103,200.00 LaBARANCHE & CO., INC. 1.201 LAB 505447102 26.6400 118,000.00 4,444,992.75 3,143,520.00 LABRANCHE & CO., INC. 1.201 LAB 505447102 26.6400 118,000.00 4,444,992.75 3,143,520.00 LATTICE SEMICON. CORP. 0.000 LEA 52186104 8.7700 150,000.00 962,878.00 1,315,500.00 LEAR CORP. 0.000 LEAR 52186106 5.030 219,000.00 1,705,108.80 1,676,000.00 LEAR CORP. 0.000 LEAR 52186106 5.030 219,000.00 1,705,108.80 1,676,000.00 LEGATO SYSTEMS INC. 0.000 LETYX 502392103 6.0300 112,000.00 2,866,212.11 3,357,900.00 LEGATO SYSTEMS INC. 0.000 LETYX 502392103 6.0300 112,000.00 702,533.00 675,360.00 LITX CORP 1.100 LITX 502392103 6.0300 112,000.00 702,533.00 675,360.00 LIDARCOMPORAL CORP 3.4,900.00 5,901,452.03 891,820.00 LIDARCOMPORAL CORP 3.4,900.00 5,901,452.03 891,820.00 LIDARCOMPORAL CORP 3.4,900.00 5,901,452.03 891,820.00 675,000.00 5,901,452.03 891,820.00 675,000.00 5,901,452.03					O-CAP VALUE				
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INTERNATIONAL RECTIFIER CORP 0.000 IRF 460254105 18.4600 138,000.00 3,963,154.23 2,547,480.00 INTERNSI HOLDINGS CORP 0.000 JDSU 466612J101 2.4700 200,000.00 513,800.00 494,000.00 JDSU MEMICERS CORP 0.000 JDSU 46612J101 2.4700 200,000.00 513,800.00 494,000.00 JDSU MEMICERS CORP 0.000 JDSU 46612J101 2.4700 200,000.00 513,800.00 494,000.00 JOY GLOBAL INC 0.000 JOY GLOBAL INC 0.000 JOY 48165108 11.2600 150,000.00 2,457,752.90 1,689,000.00 KEANE INC. 0.000 KEA 48665102 8.9900 136,000.00 2,457,752.90 1,689,000.00 KEANE INC. 0.000 KEA 48665102 8.9900 136,000.00 3,135,437.75 1,222,640.00 KENNAMETAL INC 1.972 KMT 489170100 34.4800 90,000.00 2,958,015.59 1,293,520.00 KENNAMETAL INC 1.972 KMT 489170100 34.4800 90,000.00 2,958,015.59 1,293,520.00 KENNAMETAL INC 1.972 KMT 489170100 34.4800 90,000.00 2,942,502.91 3,103,200.00 LABRANCHE & CO., INC. 1.201 LAB 505447102 26.6400 118,000.00 4,244,992.75 3,143,520.00 LATTICE SEMICON. CORP. 0.000 LEAR 512861510 33.6500 25,000.00 933,767.50 841,250.00 LATTICE SEMICON. CORP. 0.000 LEAR 521865105 33.2800 114,000.00 4,444,992.75 3,143,520.00 LEAR CORP. 0.000 LEAR 521865105 33.800 114,000.00 962,878.00 1,315,500.00 LEE ENTERPRISES 2.028 LEE 523768109 33,5200 50,000.00 1,705,108.80 1,676,000.00 LEEGATO SYSTEMS INC. 0.000 LGC 54815106 5.0300 219,000.00 1,034,845.99 1,101,570.00 LENGAR CORPORATION 0.096 LEN 527288104 37,100 90,000.00 2,031,172.35 2,838,000.00 LENGAR CORPORATION 0.096 LEN 527288104 37,100 90,000.00 2,031,172.35 2,838,000.00 LENGAR CORPORATION 0.096 LEN 527288104 37,100 90,000.00 2,031,172.35 2,838,000.00 LENGAR CORPORATION 0.096 LEN 527288104 37,100 90,000.00 2,031,172.35 2,838,000.00 LENGAR CORPORATION 0.096 LEN 527288104 37,100 90,000.00 2,031,172.35 2,838,000.00 LENGAR CORPORATION 0.096 LEN 527288104 37,100 90,000.00 2,031,172.35 2,838,000.00 LENGAR CORPORATION 0.096 LEN 527288104 30,000 96,000.00 2,031,172.35 2,038,000.00 LENGAR CORPORATION 0.096 LEN 527288104 30,000 96,000.00 2,031,172.35 2,038,000.00 LENGAR CORPORATION 0.096 LEN 527288104 30,000 96,000.00 2,031,172.35	INTEGRATED DEVICE TECH INC		0.000	IDTI					
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LEE ENTERPRISES 2.028 LEE 533768109 33.5200 50.000.00 1,705,108.80 1,676,000.00 LEGATO SYSTEMS INC. 0.000 LGTO 524651106 5.0300 219,000.00 1,034,854.99 1,101,570.00 LEGATO SYSTEMS INC. 0.096 LEN 526057104 51.6000 55,000.00 2,031,172.35 2,838,800.00 LEUCADIA NATIONAL CORP 0.670 LUK 527288104 37.3100 90,000.00 2,866,212.11 3,357,900.00 LEUCADIA NATIONAL CORP 0.670 LUK 527288104 37.3100 90,000.00 2,866,212.11 3,357,900.00 LEUCADIA NATIONAL CORP 0.000 LTXX 502392103 6.0300 112,000.00 702,533.00 675,360.00 LURX CORP 0.000 LTXX 502392103 6.0300 112,000.00 702,533.00 675,360.00 LURX CORP 0.000 LTXX 502392103 6.0300 112,000.00 702,533.00 675,360.00 LURNIZOL CORP 3.409 LZ 549271104 30.5000 96,000.00 2,734,805.42 2,928,000.00 LURNIZOL CORP 3.409 LZ 549271104 30.5000 96,000.00 2,734,805.42 2,928,000.00 MACROMEDIA INC 0.000 MACR 556100105 10.6500 82,000.00 5.091,452.03 4,386,080.00 MACROMEDIA INC 0.000 MACR 556100105 10.6500 82,000.00 920,140.40 873,300.00 MARTIN MARIETTA MATERIALS 1.956 MLM 573284106 30.6600 150,000.00 7,326,649.10 4,599,000.00 MASTIC INC 0.000 MTZ 576323109 2.9500 290,000.00 7,326,649.10 4,599,000.00 MACRATA CORPORATION-A 0.000 MTZ 576323109 2.9500 290,000.00 2,828,806.62 855,500.00 MCDATA CORPORATION-A 0.000 MCDTA 580031201 7.1000 175,000.00 7,326,649.10 4,599,000.00 MEDIA GENERAL INC - CL A 1.201 MEG 584404107 59.9500 45,000.00 2,828,806.62 855,500.00 MEDIA GENERAL INC - CL A 1.201 MEG 584404107 59.9500 45,000.00 2,246,991.26 2,697,750.00 METTIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 METTISE COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 METTISE COMPANIES INC 0.000 MTM 592688105 32.0600 45,000.00 1,234,677,835.37 741,000.00 MILLENNIUM PHARMACEUTICALS 0.000 MTM 592688105 32.0600 45,000.00 1,234,677,835.37 741,000.00 MILLENNIUM PHARMACEUTICALS 0.000 MTM 592688105 32.0600 45,000.00 1,838,851.58 2,157,500.00 MODINE MANUFACTURING CO 2.828 MODI 0.000 MTM 60319010 76.6900 90,000.00 2,065,605.74 6,264,500.00 MDIAM SOURCE STORE ORDER STATES INC	LEAR CORP		0.000	T.E.A			114 000 00	4 459 207 24	
LEGATO SYSTEMS INC. 0.000 LGTO 524651106 5.0300 219,000.00 1,034,854.99 1,101,570.00 LENNAR CORPORATION 0.096 LEN 526057104 51.6000 55,000.00 2,031,172.35 2,838,000.00 LONGS DRUG STORES INC 0.670 LUK 527288104 37.3100 90,000.00 2,866,212.11 3,357,900.00 LONGS DRUG STORES INC 0.000 LTXX 502392103 6.0300 112,000.00 962,531.93 891,820.00 LTX CORP 0.000 LTXX 502392103 6.0300 112,000.00 702,533.00 675,360.00 LUBRIZOL CORP 3.409 LZ 549271104 30.5000 96,000.00 2,734,805.42 2,928,000.00 LYONDELL CHEMICAL COMPANY 7.120 LYO 552078107Q 12.6400 347,000.00 5,091,452.03 4,386,080.00 MACROMEDIA INC 0.000 MACR 556100105 10.6550 82,000.00 563,222.19 765,250.00 MARDALAY RESORT GROUP 0.000 MEG 562567107 30.6100 25,000.00 563,222.19 765,250.00 MARTIN MARIETTA MATERIALS 1.956 MLM 573284106 30.6600 150,000.00 7,326,649.10 4,599,000.00 MASTEC INC 0.000 MCDATA 580031201 7.1000 175,000.00 7,326,649.10 4,599,000.00 MDU RESOURCES GROUP 3.719 MDU 552690109 25.8100 100,000.00 3,444,582.36 2,581,000.00 MECDATA CORPORATION-A 0.000 MCDATA 580031201 7.1000 175,000.00 1,365,435.62 1,242,500.00 MECDATA CORPORATION-A 1.201 MEG 584404107 59.9500 45,000.00 2,246,991.26 2,581,000.00 MECDATA GROUP 3.719 MDU 552690109 25.8100 100,000.00 3,444,582.36 2,581,000.00 MECDATA GROUP 3.719 MDU 552690109 25.8100 100,000.00 2,246,991.26 2,581,000.00 MECDATA GROUP 3.719 MDU 552690109 25.8100 100,000.00 2,246,991.26 2,581,000.00 MECDATA GROUP 3.719 MDU 552690109 38.5900 128,000.00 2,246,991.26 2,587,750.00 METRIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 METRIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 MILLENNIUM PHARMACEUTICALS 0.000 MILM 59902103 7.9400 535,000.00 1,923,667.00 1,943,667.00 1,943,650.00 MODINE MANUFACTURING CO 2.828 MODI 607388100 17.6800 90,000.00 2,065,602.46 1,591,000.00 MILLENNIUM PHARMACEUTICALS 0.000 MILLENNIUM PHARMACEUTICALS 0.000 MILLEN MODINE MANUFACTURING CO 2.828 MODI 607828100 17.6800 90,000.00 2,065,602.46 1,591,000.00 MODINE MANUFACTURING CO 2.828 MODI 60782810	LEE ENTERPRISES		2.028	LEE			50.000.00	1,705,108.80	
LENNAR CORPORATION 0.096 LEN 526057104 51.6000 55,000.00 2,031,172.35 2,838,000.00 LEUCADIA NATIONAL CORP 0.670 LUK 527288104 37.3100 90,000.00 2,866,212.11 3,357,900.00 LEUCADIA NATIONAL CORP 0.670 LUK 527288104 37.3100 90,000.00 962,531.93 891,820.00 LTX CORP 0.000 LTX 502392103 6.0300 112,000.00 702,533.00 675,360.00 LUBRIZOL CORP 3.409 LZ 549271104 30.5000 96,000.00 2,734,805.42 2,928,000.00 MACROMEDIA INC 0.000 MACROMEDIA INC 0.000 MACROMEDIA INC 0.000 MACR 556100105 10.6500 82,000.00 920,140.40 873,300.00 MACROMEDIA INC 0.000 MACROMEDIA TOR 0.000 MCDTA 573284106 30.6600 150,000.00 7,326,649.10 4,599,000.00 MACDATA CORPORATION-A 0.000 MCDTA 580031201 7,1000 175,000.00 1,365,435.62 1,242,500.00 MECATA INC 0.000 MCDTA 580031201 7,1000 175,000.00 1,365,435.62 1,242,500.00 MECATA INC 0.000 MCDTA 580031201 7,1000 175,000.00 1,365,435.62 1,242,500.00 MECATA INC 0.000 MCDTA 580031201 7,1000 175,000.00 2,246,991.26 2,697,750.00 MECATA INC 0.000 MCDTA 580031201 7,1000 175,000.00 2,246,991.26 2,697,750.00 MECATA INC 0.000 MCDTA 580031201 7,1000 175,000.00 2,246,991.26 2,697,750.00 MECATA INC 0.000 MCDTA 580031201 7,1000 175,000.00 2,246,991.26 2,697,750.00 MECATA INC 0.000 MCDTA 580031201 7,1000 175,000.00 2,246,991.26 2,697,750.00 MECATA INC 0.000 MCDTA 590000 38.5900 128,000.00 2,246,991.26 2,697,750.00 MECATA INC 0.000 MCDTA 590000 38.5900 128,000.00 2,246,991.26 2,697,750.00 MECATA INC 0.000 MCDTA 591000 MCDTA 591000 300.000 0 4,577,835.37 741,000.00 MCTA 591000 MCDTA 591000 MCDTA 591000 0 1,923,667.00 1,427,700.00 MCTA 591000 MCDTA 591000 MCDTA 591000 MCDTA 591000 0 1,923,667.00 1,427,700.00 MCTA 591000 MCDTA 591000 MCDTA 591000 0 1,923,667.00 1,427,700.00 MCTA 591000 MCDTA 591000 MCDTA 591000 0 1,923,667.00 1,427,700.00 MCTA 591000 MCDTA 591000 MCDTA 591000 0 1,923,667.00 1,427,700.00 MCTA MCCANTILE BANC. 1.619 MXT 591598107 2.4700 500 0 1,923,667.00 1,427,700.00 1,427,700.00 MCTA MCCANTILE BANC. 1.619 MXT 591598107 2.4700 500	LEGATO SYSTEMS INC.		0.000	LGTO				,	, ,
LEUCADIA NATIONAL CORP 0.670 LUK 527288104 37.3100 90,000.00 2,866,212.11 3,357,900.00 LONGS DRUG STORES INC 2.700 LDG 543162101Q 20.7400 43,000.00 962,531.93 891,820.00 LORG STORES INC 0.000 LTXX 502392103 6.0300 112,000.00 702,533.00 675,360.00 LUX CORP 3.409 LZ 549271104 30.5000 96,000.00 2,734,805.42 2,928,000.00 LYONDELL CHEMICAL COMPANY 7.120 LYO 552078107Q 12.6400 347,000.00 5,091,452.03 4,386,080.00 MACROMEDIA INC MACROMEDIA INC 0.000 MACR 56100105 10.6500 82,000.00 920,140.40 873,300.00 MACR STORED TO THE STORE TO THE	LENNAR CORPORATION		0.096	LEN		51.6000	55 000 00	2 031 172 35	
LONGS DRUG STORES INC 2.700 LDG 5431621010 20.7400 43,000.00 962,531.93 891,820.00 LTX CORP 0.000 LTXX 502392103 6.0300 112,000.00 702,533.00 675,360.00 LUBRIZOL CORP 3.409 LZ 549271104 30.5000 96,000.00 2,734,805.42 2,928,000.00 LYONDELL CHEMICAL COMPANY 7.120 LYO 5520781070 12.6400 347,000.00 5,091,452.03 4,386,080.00 MACROMEDIA INC 0.000 MACR 556100105 10.6500 82,000.00 920,140.40 873,300.00 MARNDALAY RESORT GROUP 0.000 MBG 562567107 30.6100 25,000.00 563,222.19 765,250.00 MARTIN MARIETTA MATERIALS 1.956 MLM 573284106 30.6600 150,000.00 7,326,649.10 4,599,000.00 MASTEC INC 0.000 MTZ 576323109 2.9500 290,000.00 2,828,806.62 855,500.00 MCDATA CORPORATION-A 0.000 MCDTA 580031201 7.1000 175,000.00 1,365,435.62 1,242,500.00 MEDIA GENERAL INC - CL A 1.201 MEG 584404107 59.9500 45,000.00 3,444,582.36 2,581,000.00 MECANTILE BANC. 3.109 MRBK 587405101Q 38.5900 128,000.00 2,246,991.26 2,697,750.00 METRIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 METTLER-TOLEDO INTERNATIONAL 0.000 MLNM 599902103 7.9400 535,000.00 1,923,667.00 1,442,700.00 MILLENNIUM PHARMACEUTICALS 0.000 MLNM 599902103 7.9400 535,000.00 1,2547,854.82 4,247,900.00 MILLENNIUM PHARMACEUTICALS 0.000 MLNM 599902103 7.9400 535,000.00 1,838,851.58 2,157,500.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17,6800 90,000.00 2,056,602.46 1,591,200.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17,6800 90,000.00 2,056,602.46 1,591,200.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17,6800 90,000.00 2,056,602.46 1,591,200.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17,6800 90,000.00 3,75,894.71 393,340.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17,6800 90,000.00 3,75,894.71 393,340.00	LEUCADIA NATIONAL CORP		0.670	LUK			90,000.00	2,866,212.11	3,357,900.00
LTX CORP 1.000 LTXX 502392103 6.0300 112,000.00 702,533.00 675,360.00	LONGS DRUG STORES INC		2.700	LDG	543162101Q	20 7400		962,531.93	891,820.00
LUBRIZOL CORP LYONDELL CHEMICAL COMPANY 7.120 LYO 552078107Q 12.6400 347,000.00 5,091,452.03 4,386,080.00 MACROMEDIA INC 0.000 MACR 556100105 10.6500 82,000.00 920,140.40 873,300.00 MANDALAY RESORT GROUP 0.000 MBG 562567107 30.6100 25,000.00 563,222.19 765,250.00 MARTIN MARIETTA MATERIALS 1.956 MLM 573284106 30.6600 150,000.00 7,326,649.10 4,599,000.00 MASTEC INC 0.000 MTZ 576323109 2.9500 290,000.00 7,326,649.10 4,599,000.00 MCDATA CORPORATION-A 0.000 MCDATA 580031201 7.1000 175,000.00 1,365,435.62 1,242,500.00 MCDATA CORPORATION-A 0.000 MCDATA 580031201 7.1000 175,000.00 3,444,582.36 2,581,000.00 MEDIA GENERAL INC - CL A 1.201 MEG 584404107 59.9500 45,000.00 2,246,991.26 2,697,750.00 MERCANTILE BANC. 3.109 MREK 587405101Q 38.5900 128,000.00 2,108,896.96 4,939,520.00 METRIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 METRIS COMPANIES INC 0.000 MIN 592688105 32.0600 45,000.00 1,923,667.00 1,442,700.00 MINERALS TECHNOLOGIES INC 0.0231 MTX 603158106 43.1500 50,000.00 1,838,851.58 2,157,500.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17.6800 90,000.00 2,065,602.46 1,591,200.00 MDANK INDUSTRIES INC. 0.000 MHK 608190104 56.9500 110,000.00 375,894.71 393,340.00	LTX CORP		0.000	LTXX	502392103	6.0300	112,000.00	702,533.00	675,360.00
LYONDELL CHEMICAL COMPANY 7.120 LYO 552078107Q 12.6400 347,000.00 5,091,452.03 4,386,080.00 MACROMEDIA INC 0.000 MACR 556100105 10.6500 82,000.00 920,140.40 873,300.00 MACROMEDIA INC 0.000 MBG 562567107 30.6100 25,000.00 563,222.19 765,250.00 MARTIN MARIETTA MATERIALS 1.956 MLM 573284106 30.6600 150,000.00 7,326,649.10 4,599,000.00 MASTEC INC 0.000 MTZ 576323109 2.9500 290,000.00 2,828,806.62 855,500.00 MCDATA CORPORATION—A 0.000 MCDTA 580031201 7.1000 175,000.00 1,365,435.62 1,242,500.00 MDU RESOURCES GROUP 3.719 MDU 552690109 25.8100 100,000.00 3,444,582.36 2,581,000.00 MECRANTILE BANC. 3.109 MRBK 587405101Q 38.5900 45,000.00 2,246,991.26 2,697,750.00 MERCANTILE BANC. 3.109 MRBK 587405101Q 38.5900 128,000.00 2,108,896.96 4,939,520.00 METRIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 METRIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 MILLENNIUM PHARMACEUTICALS 0.000 MID 592688105 32.0600 45,000.00 1,923,667.00 1,442,700.00 MINERALS TECHNOLOGIES INC 0.000 MLM 599902103 7.9400 535,000.00 1,923,667.00 1,442,700.00 MINERALS TECHNOLOGIES INC 0.231 MTX 603158106 43.1500 50,000.00 1,838,851.58 2,157,500.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17.6800 90,000.00 4,368,605.74 6,264,500.00 MPS GROUP INC 0.000 MPS 553409103 5.5400 71,000.00 4,368,605.74 6,264,500.00 MPS GROUP INC 0.000 MPS 553409103 5.5400 71,000.00 375,894.71 393,340.00	LUBRIZOL CORP		3.409	LZ	549271104	30 5000	96 000 00	2,734,805.42	2,928,000.00
MACROMEDIA INC MANDALAY RESORT GROUP O.000 MEG 562567107 30.6100 25,000.00 563,222.19 765,250.00 MARTIN MARIETTA MATERIALS 1.956 MLM 573284106 30.6600 150,000.00 7,326,649.10 4,599,000.00 MASTEC INC 0.000 MTZ 576323109 2.9500 290,000.00 0.828,806.62 855,500.00 MCDATA CORPORATION-A 0.000 MCDTA 580031201 7.1000 175,000.00 1,365,435.62 1,242,500.00 MDU RESOURCES GROUP 3.719 MDU 552690109 25.8100 100,000.00 3,444,582.36 2,581,000.00 MEDIA GENERAL INC - CL A 1.201 MEG 584404107 59.9500 45,000.00 2,108,896.96 4,939,520.00 METRIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 METRIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 1,923,667.00 1,442,700.00 MILLENNIUM PHARMACEUTICALS 0.000 MLNM 599902103 7.9400 535,000.00 12,547,854.82 4,247,900.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17.6800 90,000.00 4,368,605.74 6,264,500.00 MPS GROUP INC 0.000 MPS 553409103 5.5400 71,000.00 73,26,649.10 4,599.00 0.00 92,140.40 873,300.00 92,140.40 873,300.00 92,000.00 92,0140.40 873,300.00 92,000.00 92,0140.40 92,0140 92,000.00 92,0140.40 92,000.00 92,0140.40 92,000.00 92,0140.40 92,000.00 92,0140.40 92,000.00 92,0140.40 92,000.00 92,0140.40 92,000.00 92,0140.40 92,000.00 92,0140.40 92,000.00 92,0140.40 92,000.00 92,000.00 92,0140.40 92,000.00 92,000.00 92,0140.40 92,000.00 92,000.00 92,0140.40 92,000.00 92,000.00 92,000.00 92,0140.40 92,000.0	LYONDELL CHEMICAL COMPANY		7.120	LYO	552078107Q	12.6400	347,000.00	5,091,452.03	4,386,080.00
MANDALAY RESORT GROUP 0.000 MBG 562567107 30.6100 25,000.00 563,222.19 765,250.00 MARTIN MARIETTA MATERIALS 1.956 MLM 573284106 30.6600 150,000.00 7,326,649.10 4,599,000.00 MASTEC INC 0.000 MTZ 576323109 2.9500 299,000.00 2,828,806.62 855,500.00 MCDATA CORPORATION-A 0.000 MCDTA 580031201 7.1000 175,000.00 1,365,435.62 1,242,500.00 MDU RESOURCES GROUP 3.719 MDU 552690109 25.8100 100,000.00 3,444,582.36 2,581,000.00 MEDIA GENERAL INC - CL A 1.201 MEG 584404107 59.9500 45,000.00 2,246,991.26 2,697,750.00 MERCANTILE BANC. 3.109 MRBK 587405101Q 38.5900 128,000.00 2,108,896.96 4,939,520.00 METTIES COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 METTLER-TOLEDO INTERNATIONAL 0.000 MLDM 592688105 32.0600 45,000.00 1,923,667.00 1,442,700.00 MILLENNIUM	MACROMEDIA INC		0.000	MACR	556100105		82,000.00	920,140.40	873,300.00
MARTIN MARIETTA MATERIALS 1.956 MLM 573284106 30.6600 150,000.00 7,326,649.10 4,599,000.00 MASTEC INC 0.000 MTZ 576323109 2.9500 290,000.00 2,828,806.62 855,500.00 MCDATA CORPORATION-A 0.000 MCDTA 580031201 7.1000 175,000.00 1,365,435.62 1,242,500.00 MDU RESOURCES GROUP 3.719 MDU 552690109 25.8100 100,000.00 3,444,582.36 2,581,000.00 MEDIA GENERAL INC - CL A 1.201 MEG 584404107 59.9500 45,000.00 2,108,896.96 4,939,520.00 METRIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 32.0600 45,000.00 1,923,667.00 1,442,700.00 MILLENNIUM PHARMACEUTICALS 0.000 MLNM 599902103 7.9400 535,000.00 12,547,854.82 4,247,900.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17.6800 90,000.00 2,065,602.46 1,591,200.00 MPS GROUP INC 0.0000 MPS 553409103 5.5400 71,000.00 <td>MANDALAY RESORT GROUP</td> <td></td> <td>0.000</td> <td>MBG</td> <td></td> <td></td> <td>25.000.00</td> <td>563,222.19</td> <td>765,250.00</td>	MANDALAY RESORT GROUP		0.000	MBG			25.000.00	563,222.19	765,250.00
MASTEC INC MCDATA CORPORATION-A O.000 MCDTA S80031201 7.1000 175,000.00 1,365,435.62 1,242,500.00 MCDATA CORPORATION-A O.000 MCDTA S80031201 7.1000 175,000.00 1,365,435.62 1,242,500.00 MCDATA CORPORATION-A MCDIRESCURCES GROUP 3.719 MDU S52690109 25.8100 MCDIA GENERAL INC - CL A 1.201 MEG S84404107 59.9500 45,000.00 2,246,991.26 2,697,750.00 METALIS COMPANIES INC. 1.619 MXT 591598107 2.4700 MCDIA GENERAL INC- CL A MCDIA GENERAL INC. 1.619 MXT 591598107 2.4700 MCDIA GENERAL INC. MCDIA	MARTIN MARIETTA MATERIALS		1.956	MLM			150,000.00	7,326,649.10	4,599,000.00
MCDATA CORPORATION-A 0.000 MCDTA 580031201 7.1000 175,000.00 1,365,435.62 1,242,500.00 MDU RESOURCES GROUP 3.719 MDU 552690109 25.8100 100,000.00 3,444,582.36 2,581,000.00 MEDIA GENERAL INC - CL A 1.201 MEG 584404107 59.9500 45,000.00 2,246,991.26 2,697,750.00 MERCANTILE BANC. 3.109 MRBK 587405101Q 38.5900 128,000.00 2,108,896.96 4,939,520.00 METRIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 32.0600 45,000.00 1,923,667.00 1,442,700.00 MILLENNIUM PHARMACEUTICALS 0.000 MLNM 599902103 7.9400 535,000.00 12,547,854.82 4,247,900.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17.6800 90,000.00 2,065,602.46 1,591,200.00 MOHAWK INDUSTRIES INC. 0.000 MPS 553409103 5.5400 71,000.00 375,894.71 393,340.00	MASTEC INC		0.000	MTZ				2,828,806.62	855,500.00
MDU RESOURCES GROUP 3.719 MDU 552690109 25.8100 100,000.00 3,444,582.36 2,581,000.00 MEDIA GENERAL INC - CL A 1.201 MEG 584404107 59.9500 45,000.00 2,246,991.26 2,697,750.00 MERCANTILE BANC. 3.109 MRBK 587405101Q 38.5900 128,000.00 2,108,896.96 4,939,520.00 METRIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 32.0600 45,000.00 1,923,667.00 1,442,700.00 MILLENNIUM PHARMACEUTICALS 0.000 MLNM 599902103 7.9400 535,000.00 12,547,854.82 4,247,900.00 MINERALS TECHNOLOGIES INC 0.231 MTX 603158106 43.1500 50,000.00 1,838,851.58 2,157,500.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17.6800 90,000.00 2,065,602.46 1,591,200.00 MOHAWK INDUSTRIES INC. 0.000 MHK 608190104 56.9500 110,000.00 4,368,605.74 6,264,500.00 MPS GROUP INC 0.000 MPS 553409103 5.5400 71,000.00 375,894.71 393,340.00	MCDATA CORPORATION-A		0.000	MCDTA					
MEDIA GENERAL INC - CL A 1.201 MEG 584404107 59.9500 45,000.00 2,246,991.26 2,697,750.00 MERCANTILE BANC. 3.109 MRBK 587405101Q 38.5900 128,000.00 2,108,896.96 4,939,520.00 METRIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 32.0600 45,000.00 1,923,667.00 1,442,700.00 MILLENNIUM PHARMACEUTICALS 0.000 MLNM 599902103 7.9400 535,000.00 12,547,854.82 4,247,900.00 MINERALS TECHNOLOGIES INC 0.231 MTX 603158106 43.1500 50,000.00 1,838,851.58 2,157,500.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17.6800 90,000.00 2,065,602.46 1,591,200.00 MOHAWK INDUSTRIES INC. 0.000 MHK 608190104 56.9500 110,000.00 4,368,605.74 6,264,500.00 MPS GROUP INC 0.000 MPS 553409103 5.5400 71,000.00 375,894.71 393,340.00	MDU RESOURCES GROUP		3.719	MDU					
MERCANTILE BANC. 3.109 MRBK 587405101Q 38.5900 128,000.00 2,108,896.96 4,939,520.00 METRIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 32.0600 45,000.00 1,923,667.00 1,442,700.00 MILLENNIUM PHARMACEUTICALS 0.000 MLNM 599902103 7.9400 535,000.00 12,547,854.82 4,247,900.00 MINERALS TECHNOLOGIES INC 0.231 MTX 603158106 43.1500 50,000.00 1,838,851.58 2,157,500.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17.6800 90,000.00 2,065,602.46 1,591,200.00 MOHAWK INDUSTRIES INC. 0.000 MHK 608190104 56.9500 110,000.00 4,368,605.74 6,264,500.00 MPS GROUP INC 0.000 MPS 553409103 5.5400 71,000.00 375,894.71 393,340.00	MEDIA GENERAL INC - CL A		1.201	MEG					
METRIS COMPANIES INC. 1.619 MXT 591598107 2.4700 300,000.00 4,577,835.37 741,000.00 METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 32.0600 45,000.00 1,923,667.00 1,442,700.00 MILLENNIUM PHARMACEUTICALS 0.000 MLNM 599902103 7.9400 535,000.00 12,547,854.82 4,247,900.00 MINERALS TECHNOLOGIES INC 0.231 MTX 603158106 43.1500 50,000.00 1,838,851.58 2,157,500.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17.6800 90,000.00 2,065,602.46 1,591,200.00 MOHAWK INDUSTRIES INC. 0.000 MHK 608190104 56.9500 110,000.00 4,368,605.74 6,264,500.00 MPS GROUP INC 0.000 MPS 553409103 5.5400 71,000.00 375,894.71 393,340.00	MERCANTILE BANC.		3.109	MRBK					
METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 32.0600 45,000.00 1,923,667.00 1,442,700.00 MILLENNIUM PHARMACEUTICALS 0.000 MLNM 599902103 7.9400 535,000.00 12,547,854.82 4,247,900.00 MINERALS TECHNOLOGIES INC 0.231 MTX 603158106 43.1500 50,000.00 1,838,851.58 2,157,500.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17.6800 90,000.00 2,065,602.46 1,591,200.00 MOHAWK INDUSTRIES INC. 0.000 MHK 608190104 56.9500 110,000.00 4,368,605.74 6,264,500.00 MPS GROUP INC 0.000 MPS 553409103 5.5400 71,000.00 375,894.71 393,340.00	METRIS COMPANIES INC.	_	1.619	MXT			300,000.00	4,577,835.37	
MILLENNIUM PHARMACEUTICALS 0.000 MLMM 599902103 7.9400 535,000.00 12,547,854.82 4,247,900.00 MINERALS TECHNOLOGIES INC 0.231 MTX 603158106 43.1500 50,000.00 1,838,851.58 2,157,500.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17.6800 90,000.00 2,065,602.46 1,591,200.00 MOHAWK INDUSTRIES INC. 0.000 MHK 608190104 56.9500 110,000.00 4,368,605.74 6,264,500.00 MPS GROUP INC 0.000 MPS 553409103 5.5400 71,000.00 375,894.71 393,340.00	METTLER-TOLEDO INTERNATIONAL	L	0.000	M.I.D			45,000.00		
MINERALS TECHNOLOGIES INC 0.231 MTX 603158106 43.1500 50,000.00 1,838,851.58 2,157,500.00 MODINE MANUFACTURING CO 2.828 MODI 607828100 17.6800 90,000.00 2,065,602.46 1,591,200.00 MOHAWK INDUSTRIES INC. 0.000 MHK 608190104 56.9500 110,000.00 4,368,605.74 6,264,500.00 MPS GROUP INC 0.000 MPS 553409103 5.5400 71,000.00 375,894.71 393,340.00	MILLENNIUM PHARMACEUTICALS		0.000	MLNM					
MODINE MANUFACTURING CO 2.828 MODI 607828100 17.6800 90,000.00 2,065,602.46 1,591,200.00 MOHAWK INDUSTRIES INC. 0.000 MHK 608190104 56.9500 110,000.00 4,368,605.74 6,264,500.00 MPS GROUP INC 0.000 MPS 553409103 5.5400 71,000.00 375,894.71 393,340.00	MINERALS TECHNOLOGIES INC		0.231	M.I.X			50,000.00	1,838,851.58	
MPS GROUP INC 0.000 MPS 553409103 5.5400 71,000.00 4,368,605.74 6,264,500.00	MODINE MANUFACTURING CO		2.828	MITTE		T/.0800	90,000.00	4 360 605 74	
MES GROUP INC 0.000 MES 553409103 5.5400 /1,000.00 3/5,894./1 393,340.00	MDC CDOLD INC.		0.000	MDC			71 000 00	4,308,005./4	
	MED GROUP INC		0.000	rifo	333403103	3.3400	/1,000.00	3/3,034./1	373,340.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group	- COMMON	N STOCK					
	Portfolio			D-CAP VALUE				
	Instrument	- COM	COI	MMON STOCK				
NATIONAL COMMERCE FINANCIAL NATIONAL FUEL & GAS NATIONAL-OILWELL INC. NCO GROUP INC. NEIMAN MARCUS GROUP INC-CLAS NEWPORT CORP NOBLE ENERGY INC NORTHEAST UTILITIES NSTAR CO. OCEAN ENERGY INC OGE ENERGY CORP OHIO CASUALTY CORP. OLD REPUBLIC INT'L CORP. OLIN CORP OM GROUP, INC. ONEOK INC. ONMICARE INC. OVERSEAS SHIPHOLDING GROUP		2.851	NCF	63545P104	23.8500	390,000.00	8,321,446.93	9,301,500.00
NATIONAL FUEL & GAS		5.016	NFG	636180101Q	20.7300	101,000.00	2,522,135.49	2,093,730.00
NATIONAL-OILWELL INC.		0.000	NOI	637071101	21.8400	142,000.00	4,372,842.72	3,101,280.00
NCO GROUP INC.		0.000	NCOG	628858102	15.9500	165,000.00	3,726,947.16	2,631,750.00
NEIMAN MARCUS GROUP INC-CLAS	SS	0.000	NMG.A	640204202	30.3900	96,000.00	3,145,721.79	2,917,440.00
NEWPORT CORP		0.159	NEWP	651824104	12.5600	41,000.00	3,145,721.79 817,353.63 3,993,324.22	514,960.00
NOBLE ENERGY INC		0.426	NBL	655044105	37.5500			5,632,500.00
NORTHEAST UTILITIES		3.625	NU	664397106	15.1700	245,000.00	4,977,884.39	3,716,650.00
NSTAR CO.		4.866	NST	67019E107	44.3900	74,000.00	3,040,211.57	3,284,860.00
OCEAN ENERGY INC		0.801	OEI	67481E106	19.9700	375,000.00	5,324,954.38	7,488,750.00
OGE ENERGY CORP		7.556	OGE	670837103	17.6000	75,000.00	1,215,232.50	1,320,000.00
OHIO CASUALTY CORP.		0.000	OCAS	677240103Q	12.9500	127,000.00	1,641,294.72	1,644,650.00
OLD REPUBLIC INT'L CORP.		2.285	ORI	680223104	28.0000	229,500.00	5,571,158.60	6,426,000.00
OLIN CORP		5.144	OLN	680665205Q	15.5500	101,600.00	1,911,864.38	1,579,880.00
OM GROUP, INC.		8.139	OMG	670872100Q	6.8800	50,000.00	340,585.00	344,000.00
ONEUK INC.		3.229	OKE	682680103Q	19.2000	70,000.00	1,096,674.64	1,344,000.00
ONMICARE INC.		0.3//	OCR	681904108 690368105	23.8300 17.9000	210,000.00 180,000.00	4,469,636.84	5,004,300.00
DAGTETCADE HEATTH CYCTEM		3.354	DIIGN	695112102	28.1000	= o · o o o o o	4,148,455.25 2,289,088.55	3,222,000.00 1,405,000.00
DADAMETRIC TECHNOLOGY CORD		0.000	DMMGE	699173100	2.5200	136,000.00	2,289,088.55 690,643.62 8,894,679.77	342,720.00
DADE DIACE ENTEDTATNMENT COL	חת א	0.000	DDE	700690100	8.4000	800,000.00	8,894,679.77	6,720,000.00
DADTHICCENA INC	LPO .	0.000	DCM	700090100 70212E106	5.9100	40,000.00	356,495.99	236,400.06
PAYLESS SHOESOURCE INC		0.000	PSS	704379106	51.4700	52,000.00	2,856,539.34	2,676,440.00
PEARODY ENERGY CORP		1 368	RTII	704549104	29.2300	78,000.00	1,981,340.40	2,279,940.00
PENN NATIONAL CAMING INC		0.000	PENN	707569109	15.8600	80,000.00	1,256,600.93	1,268,800.00
PENTAIR INC.		2.199	PNR	7096311050	34.5500	70,000.00	1,548,500.50	2,418,500.00
PEPCO HOLDINGS INC.		5.157	POM	713291102	19.3900	360,000.00	8,292,751.82	6,980,400.00
PEPSIAMERICAS INC		0.297	PAS	71343P2000	13.4300	285,000.00	4,386,200.66	3,827,550.00
PERRIGO CO.		0.000	PRGO	714290103	12.1500	184,000.00	1,657,133.38	2,235,600.00
PIONEER NATURAL RESOURCES CO).	0.000	PXD	723787107	25.2500	190,000.00	2,493,037.86	4,797,500.00
PITTSTON BRINK'S GROUP		0.541	PZB	725701106Q	18.4800	165,000.00	3,392,074.94	3,049,200.00
PLAINS EXPLORATION & PR		0.000	PXP	726505100	9.7500	50,000.00	502,168.68	487,500.00
PLAINS RESOURCES INC.		0.000	PLX	726540503	11.8500	50,000.00	769,808.02	592,500.00
PLEXUS CORP		0.000	PLXS	729132100	8.7800	131,000.00	2,777,265.05	1,150,180.00
ONMICARE INC. OVERSEAS SHIPHOLDING GROUP PACIFICARE HEALTH SYSTEM PARAMETRIC TECHNOLOGY CORP PARK PLACE ENTERTAINMENT COF PARTHUSCEVA INC PAYLESS SHOESOURCE INC PEABODY ENERGY CORP PENN NATIONAL GAMING INC PEPTO HOLDINGS INC. PEPCO HOLDINGS INC. PEPSIAMERICAS INC PEPSIAMERICAS INC PERSIAMERICAS INC PERSIAMERICAS INC PITTSTON BRINK'S GROUP PLAINS EXPLORATION & PR PLAINS RESOURCES INC. PLEXUS CORP PMI GROUP INC. POLYCOM INC. POWERWAVE TECHNOLOGIES PRECISION CASTPARTS CORP PRIDE INTERNATIONAL INC.		0.332	PMI	69344M101	30.0400	155,000.00	3,120,072.19	4,656,200.00
POLYCOM INC.		0.000	PLCM	73172K104	9.5200	221,000.00	4,783,072.09	2,103,920.00
POWERWAVE TECHNOLOGIES		0.000	PWAV	739363109	5.4000	174,000.00	1,182,911.61	939,600.00
PRECISION CASTPARTS CORP		0.494	PCP	740189105	24.2500	95,000.00	2,572,723.90	2,303,750.00
PRIDE INTERNATIONAL INC.		0.000	PDE	74153Q102	14.9000	315,000.00	5,698,543.08	4,693,500.00

Investment Desc	Rating Coupon Yield	d Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COM	MON STOCK					
	Portfolio - MV4	MI	D-CAP VALUE				
	Instrument - COM		MMON STOCK				
PROTECTIVE LIFE CORP PROTEIN DESIGN LABS INC PROVIDENT FINANCIAL GROUP PUBLIC SERVICE CO OF N MEX PUGET ENERGY INC QUANTUM CORPORATION- DLT & QUESTAR CORP RADIAN GROUP INC. RAYONIER INC. REPUBLIC SERVICES INC RETEK INC RPM INTERNATIONAL INC. RSA SECURITY INC. RUDDICK CORP. SAKS INCORPORATED SCANA CORP SCHULMAN (A.) INC. SIERRA PACIFIC RESOURCES SILICON VALLEY BANCSHARES	2.18	30 PL	743674103	27.5200	137,000.00	3,229,240.38	3,770,240.00
PROTEIN DESIGN LABS INC	0.00	00 PDLI	74369L103	8.5000	193,000.00	2,793,093.25	1,640,500.00
PROVIDENT FINANCIAL GROUP	3.68	38 PFGI	743866105	26.0300	92,000.00	2,784,830.75	2,394,760.00
PUBLIC SERVICE CO OF N MEX	3.69	94 PNM	69349H107	23.8200	71,000.00	1,871,354.95	1,691,220.00
PUGET ENERGY INC	4.53	35 PSD	745310102Q	22.0500	178,000.00	4,283,454.11	3,924,900.00
QUANTUM CORPORATION- DLT &	STO 0.00	00 DSS	747906204	2.6700	350,000.00	3,652,059.75	934,500.00
QUESTAR CORP	2.60	0 STR	748356102Q	27.8200	129,000.00	3,011,859.53	3,588,780.00
RADIAN GROUP INC.	0.23	5 RDN	750236101	37.1500	156,000.00	4,704,556.32	5,795,400.00
RAYONIER INC.	3.18	32 RYN	754907103Q	45.2500	72,000.00	2,947,331.10	3,258,000.00
REPUBLIC SERVICES INC	0.00	00 RSG	760759100	20.9800	300,000.00	5,668,127.54	6,294,000.00
RETEK INC	0.00	00 RETK	76128Q109	2.7200	105,000.00	452,689.00	285,600.00
RPM INTERNATIONAL INC.	3.40)3 RPM	749685103Q	15.2800	232,000.00	1,783,580.41	3,544,960.00
RSA SECURITY INC.	0.00	00 RSAS	749719100	5.9900	110,000.00	1,740,667.42	658,900.00
RUDDICK CORP.	2.62	29 RDK	781258108Q	13.6900	105,000.00	1,062,105.09	1,437,450.00
SAKS INCORPORATED	0.00	00 SKS	79377W108	11.7400	295,000.00	7,758,278.93	3,463,300.01
SCANA CORP	4.19	99 SCG	80589M102Q	30.9600	235,000.00	6,277,639.50	7,275,600.00
SCHULMAN (A.) INC.	2.90)1 SHLM	808194104Q	18.6100	29,000.00	371,436.61 2,591,466.96	539,690.00
SCHULMAN (A.) INC. SCHULMAN (A.) INC. SIERRA PACIFIC RESOURCES SILICON VALLEY BANCSHARES SIX FLAGS INC. SMITHFIELD FOODS INC SOVEREIGN BANCORP INC SPX CORP. STANCORP FINANCIAL GROUP STORAGE TECHNOLOGY CORP STURM RUGER & CO INC SUPERIOR INDUSTRIES INTL SWIFT TRANSPORTATION CO. SYBASE INC. SYKES ENTERPRISES SYLVAN LEARNING SYSTEMS INC TECH DATA CORP	12.30	7 SRP	826428104	6.5000	138,000.00	2,591,466.96	897,000.00
SILICON VALLEY BANCSHARES	0.00	00 SIVB	827064106	18.2500	80,000.00	2,309,117.33	1,460,000.00
SIX FLAGS INC.	0.00	00 PKS	83001P109	5.7100	550,000.00	7,551,961.52	3,140,500.00
SMITHFIELD FOODS INC	0.00	0 SFD	832248108	19.8400	179,000.00	3,572,985.63	3,551,360.00
SOVEREIGN BANCORP INC	0.73	ll SOV	845905108	14.0500	499,000.00	7,626,506.55	7,010,950.00
SPX CORP.	0.00	00 SPW	784635104Q	37.4500	174,000.00	9,063,453.46	6,516,300.00
STANCORP FINANCIAL GROUP	0.83	L8 SFG	852891100	48.8500	51,000.00	2,438,314.82	2,491,350.00
STORAGE TECHNOLOGY CORP	0.00	00 STK	862111200	21.4200	215,000.00	4,409,464.05	4,605,300.00
STURM RUGER & CO INC	8.35	9 RGR	864159108	9.5700	65,000.00	883,750.05	622,050.00
SUPERIOR INDUSTRIES INTL	1.20)8 SUP	868168105	41.3600	41,000.00	1,267,643.19	1,695,760.00
SWIFT TRANSPORTATION CO.	0.00	0 SWFT	870756103	20.0180	181,900.00	3,148,683.01	3,641,274.20
SYBASE INC.	0.00	00 SY	871130100	13.4000	211,000.00	4,223,673.22	2,827,400.00
SYKES ENTERPRISES	0.00	0 SYKE	871237103	3.2800	55,000.00	349,933.02	180,400.00
SYLVAN LEARNING SYSTEMS INC	0.00	00 SLVN	871399101	16.4000	75,000.00	1,234,601.07	1,230,000.00
TECH DATA CORP	0.00	00 TECD	878237106	26.9600	35,000.00	1,308,034.38	943,600.00
TELEFLEX INC	1.6	78 TFX	8793691060	42.8900	65,000.00	2,373,247.04	2,787,850.00
SYLVAN LEARNING SYSTEMS INC TECH DATA CORP TELEFLEX INC TELEPHONE & DATA THE MONY GROUP INC. TIDEWATER INC TITAN CORP	1.23	33 TDS	879433100~	47.0200	108,000.00	7,027,237.50	5,078,160.00
THE MONY GROUP INC.	1.8	79 MNY	615337102	23.9400	95,000.00	3,508,512.05	2,274,300.00
TIDEWATER INC	1.92	29 TDW	886423102Q	31.1000	30,000.00	1 100 000 40	000 000 00
TITAN CORP	0.00	00 TTN	888266103	10.4000	40,000.00	594,367.98	416,000.00
TRANSACTION SYSTEMS ARCHITE	CTS 0.00	0 TSAI	893416107		64,000.00	1,839,562.47	416,000.00
TRIAD HOSPITALS INC	0.00	0 TRI	89579K109	29.8300	141,000.00	4,595,096.15	4,206,030.00

Investment Desc								
	Gro	up - COMMC	N STOCK					
	Portfoli	o - MV4	MI	D-CAP VALUE				
	Instrume	nt - COM	CO	D-CAP VALUE MMON STOCK				
TRINITY INDUSTRIES		1.265		896522109	18.9600	180,000.00	4,244,854.41	3,412,800.00
TRIQUENT SEMICONDUCTOR		0.000	~	89674K103	4.2400	350,000.00	4,242,440.14	1,484,000.00
TYSON FOODS INC. CL-A		1.426		902494103	11.2200	745,000.00	10,769,890.45	8,358,900.00
UNITED RENTALS INCORPORATE	ED	0.000		911363109	10.7600	200,000.00	3,403,015.47	2,152,000.00
UNITRIN INC.		5.681		913275103	29.2200	129,000.00	4,299,679.42	3,769,380.00
UNIVERSAL CORP-VA		3.896		913456109Q	36.9600	47,000.00	1,148,962.92	1,737,120.00
VALERO ENERGY CORP.		1.082		91913Y100Q	36.9400	195,000.00	4,060,596.79	7,203,300.00
VARCO INTERNATIONAL INC.		0.000		922122106	17.4000	184,000.00	3,681,080.73	3,201,600.00
VECTREN CORPORATION		4.782		92240G101	23.0000	93,000.00	1,823,666.33	2,139,000.00
VERITAS DGC INC.		0.000		92343P107	7.9000	75,000.00	1,050,817.78	592,500.00
VERITY INC.	~	0.000		92343C106	13.3910	50,000.00	756,586.33	669,550.00
VISHAY INTERTECHNOLOGY INC		0.000		928298108	11.1800	300,000.00		
WALLACE COMPUTER SVCS INC		3.068		932270101	21.5100	25,000.00	460,101.60	537,750.00
WEBSTER FINANCIAL CORPORAT		2.183		947890109	34.8000	68,000.00	2,002,476.80	
WESTAR ENERGY INC.		12.121		95709T100	9.9000	160,000.00		1,584,000.00
WGL HOLDINGS, INC.		5.309		92924F106	23.9200	23,000.00	598,667.40	550,160.00
WIND RIVER SYSTEMS		0.000			4.1000		977,592.52	
WISCONSIN ENERGY CORP.				976657106Q 986670107	25.2000		6,836,182.64	
YORK INTERNATIONAL CORP		2.346	IKK	9800/010/	25.5700	73,000.00	1,905,007.94	1,866,610.00
Instrument Total	253					41,342,100.01	794,974,481.41	669,386,311.29
	In	strument -	REIT	REAL ESTATE	INVESTMENT	TRUST		
LIBERTY PROPERTY TRUST		7.514	LRY	531172104Q	31.9400	78,000.00	2,387,775.73	2,491,320.03
Instrument Total	1					78,000.00	2,387,775.73	2,491,320.03
Portfolio Total	254					41,420,100.01	797,362,257.14	671,877,631.32

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	N STOCK					
	Portfolio - MG4	MII	O-CAP GROWTH				
	Instrument - COM	COI	MMON STOCK				
99 CENTS ONLY STORES ABERCROMBIE & FITCH CO ACXIOM CORP. ADTRAN INC. ADVANCE PCS AFFILIATED COMPUTER SERVICES AGCO CORP. ALBEMARLE CORP AMERICAN EAGLE OUTFITTERS AMERICAN WATER WORKS AMETEK INC. AMGEN INC APPLIED MATERIALS INC. APPLIED MATERIALS INC. BECKMAN COULTER INC. BECKMAN COULTER INC. BISYS GROUP INC. BLYTH INC. BRINKER INTERNATIONAL INC BROADWING INC. BROWN & BROWN INC C.H.ROBINSON WORLDWIDE INC CABOT MICROELECTRONICS CORPO CADENCE DESIGN SYS INC CAREER EDUCATION CORP CAMMAX INC. CATALINA MARKETING CORP CDW COMPUTER CENTERS CEPHALON INC CHARLES RIVER LABORATORIES CHESECAKE FACTORY (THE) CHOICEPOINT INC. CHURCH & DWIGHT INC COACH INC COMMERCE BANCORP INC COMMERCE BANCORP INC COOPER CAMERON CORP. COVANCE INC	0.000	NDN	65440K106	26.8600	125,800.00	2,781,737.16	3,378,988.00
ABERCROMBIE & FITCH CO	0.000	ANF	002896207	20.4600	215,800.00	5,628,782.20	4,415,268.00
ACXIOM CORP.	0.000	ACXM	005125109	15.3800	236,700.00	3,942,663.38	3,640,446.00
ADTRAN INC.	0.000	ADTN	00738A106	32.9000	69,000.00	1,763,031.22	2,270,100.00
ADVANCE PCS	0.000	ADVP	00790K109	22.2100	167,400.00	4,170,353.71	3,717,954.00
AFFILIATED COMPUTER SERVICES	0.000	ACS	008190100	52.6500	271,200.00	9,812,991.19	14,278,680.00
AGCO CORP.	0.000	AG	001084102	22.1000	139,000.00	2,744,668.60	3,071,900.00
ALBEMARLE CORP	1.968	ALB	012653101	28.4500	32,000.00	836,708.14 3,902,254.78	910,400.00
AMERICAN HATTER HORKS	0.000	AEOS	02553E106 0304111020	13.7800 45.4800			2,102,828.00
AMERICAN WATER WORKS	2.154	AWK	0304111020	45.4800 38.4900	251,000.00 58,300.00	11,446,082.74 1,397,230.35	11,415,480.00 2,243,967.00
AMELEK INC.	0.623	AMENT	031162100	48.3400	50,000.00	2,560,692.50	2,243,967.00
ANGEN INC	0.000	AMAT	038222105	13.0300	50,000.00		
APPLIED MAIERIALS INC.	0.000	VAC VAC	037933108	22.2400	55,000.00 98,200.00	886,025.00 2,297,263.52	2,183,968.00
DADD LABODATODIES INC.	0.000	DDT.	068306109	65.0900	96,200.00 85 100 00	5,695,093.61	5,539,159.00
BECKMAN COULTER INC.	1 219	BEC	075811109	29.5200	85,100.00 68,900.00	2,445,848.97	2,033,928.00
BISYS GROUP INC.	0.000	BSG	055472104	15.9000	248,300.00	4,708,311.67	3,947,970.00
BLYTH INC.	0.822	BTH	09643P108	26.7600	43,500.00	1,136,811.24	1,164,060.00
BRINKER INTERNATIONAL INC	0.000	EAT	109641100	32.2500	152,800.00	3,825,057.34	4,927,800.00
BROADWING INC.	0.000	BRW	111620100	3.5200	406,000.00	8,838,172.91	1,429,120.00
BROWN & BROWN INC	0.711	BRO	115236101	32.3200	119,000.00	3,720,095.43	3,846,080.00
C.H.ROBINSON WORLDWIDE INC	1.025	CHRW	12541W100	31.2000	150,100.00	4,117,741.44	4,683,120.00
CABOT MICROELECTRONICS CORPO	ORA 0.000	CCMP	12709P103	47.2000	56,600.00	2,935,435.02	2,671,519.99
CADENCE DESIGN SYS INC	0.000	CDN	127387108	11.7900	565,300.00	10,064,614.83	6,664,887.00
CAREER EDUCATION CORP	0.000	CECO	141665109	40.0000	82,500.00	4,102,782.75	3,300,000.00
CARMAX INC.	0.000	KMX	143130102	17.8800	186,979.00	3,289,837.48	3,343,184.53
CATALINA MARKETING CORP	0.000	POS	148867104	18.5000	48,500.00	1,370,931.73	897,250.00
CDW COMPUTER CENTERS	0.000	CDWC	125129106	43.8500	165,100.00	6,521,897.40	7,239,635.00
CEPHALON INC	0.000	CEPH	156708109	48.6680	88,900.00	4,387,864.86	4,326,585.22
CERTEGY INC	0.000	CEY	156880106	24.5500	104,300.00	3,011,820.74	2,560,565.00
CHARLES RIVER LABORATORIES	0.000	CRL	159864107	38.4800	135,900.00	5,388,446.37	5,229,432.00
CHEESECAKE FACTORY (THE)	0.000	CAKE	163072101	36.1500	92,300.00	2,357,982.61	3,336,645.00
CHOICEPOINT INC.	0.000	CPS	170388102	39.4900	142,600.00	4,236,169.52	5,631,274.00
CHURCH & DWIGHT INC	0.985	CHD	171340102Q		38,000.00	1,063,956.54	1,156,340.00
CLAIRE'S STURES INC	0.725	CTE	179584107	22.0700 32.9200	91,000.00	2,056,314.81 3,933,201.19	2,008,370.00
COMMEDGE DANGODD INC	1 520	CDH	189754104 200519106	43.1900	185,100.00 118,000.00		6,093,492.00 5,096,420.00
COUDED CAMEDON CODD	1.520	CDH	216640102	49.8200	99,450.00	3,996,319.45 5,226,007.09	4,954,599.00
COVINCE INC	0.000	CMD	222816100	24.5900	144,000.00	2,656,850.58	3,540,960.00
COVANCE INC	3.000	CVD	222010100	24.3500	144,000.00	2,030,030.30	3,340,900.00

Investment Desc	Rating Coupon Yield	Ticker Identifie:	r F Price	Par/Shares	Book Value	Market Value
	Group - COMMON					
	Portfolio - MG4	MID-CAP GROW	тн			
	Instrument - COM	COMMON STOCK	111			
CREE INC CROMPTON CORPORATION CYTYC CORPORATION DENTSPLY INTERNATIONAL INC. DEVRY INC	0.000	CREE 22544710	1 16.3500	135,000.00	2,906,014.28	2,207,250.00
CROMPTON CORPORATION	3.361 (CK 22711610	0Q 5.9500	211,000.00	3,083,989.24	1,255,450.00
CYTYC CORPORATION	0.000			85,000.00	747,023.50	867,000.00
DENTSPLY INTERNATIONAL INC.	0.483			167,100.00	4,576,036.60	6,216,120.00
DEVRY INC. DIAL CORP/AZ DIEBOLD INC DOLLAR TREE STORES INC DONALDSON CO INC DPL INC DREYER'S GRAND ICE CREAM IN DST SYSTEMS INC DUN & BRADSTREET CORP EATON VANCE CORP. EDUCATION MANAGEMENT COPR EDWARDS LIFESCIENCES	0.000 I			77,000.00	1,389,794.74	1,278,970.00
DIAL CORP/AZ	0.785 I			191,800.00	3,568,251.85	3,906,966.00
DIEBOLD INC	1.601 I			108,100.00	3,082,439.98	4,455,882.00
DOLLAR TREE STORES INC	0.000 I			192,300.00	5,733,360.60	4,724,811.00
DONALDSON CO INC	1.000 I			78,400.00	2,590,859.22	2,822,400.00
DPL INC	6.127 I			92,800.00	2,173,215.36	1,423,552.00
DREYER'S GRAND ICE CREAM IN	C 0.338 I			18,748.00	1,330,291.69	1,330,358.08
DST SYSTEMS INC	0.000 I			239,500.00	9,754,833.58	8,514,225.00
DUN & BRADSIREEI CORP	0.000 I 1.132 I			132,400.00 123,700.00	3,170,473.74 3,004,197.63	4,566,476.00 3,494,525.00
EDUCATION MANACEMENT CODE	0.000 H			62,700.00	2,349,401.14	2,357,520.00
EDUCATION MANAGEMENT COPK	0.000 F			105,700.00	1,319,170.59	2,692,179.00
ENERGIZER HOLDINGS INC	0.000 I			187,500.00	4,154,128.01	5,231,250.00
EDUCATION MANAGEMENT COPR EDWARDS LIFESCIENCES ENERGIZER HOLDINGS INC. ENTERCOM COMMUNICATIONS COR EQUITABLE RESOURCES INC EXPEDITORS INT'L. WASH INC. EXPRESS SCRIPTS FASTENAL CO FEDERAL SIGNAL CORP FIRST HEALTH GROUP CORP. FMC TECHNOLOGIES INC GALLAGHER (ARTHUR) J & CO. GENTEX CORP.	P 0.000 I			105,600.00	5,213,637.76	4,954,752.00
EOUITABLE RESOURCES INC	1.940 I			94,300.00	3,277,424.54	3,304,272.00
EXPEDITORS INT'L. WASH INC.	0.367 I			184,000.00	3,040,921.88	6,007,600.00
EXPRESS SCRIPTS	0.000 I	ESRX 30218210	0 48.0400	154,500.00	6,152,070.21	7,422,180.00
FASTENAL CO	0.133 H	FAST 31190010	4 37.3900	173,200.00	5,406,528.75	6,475,948.00
FEDERAL SIGNAL CORP	4.119 H	FSS 31385510	8 19.4200	80,300.00	1,614,716.43	1,559,426.00
FIRST HEALTH GROUP CORP.	0.000 H	FHCC 32096010		193,500.00	4,242,664.16	4,711,725.00
FMC TECHNOLOGIES INC	0.000 H			153,300.00	2,942,507.38	3,131,919.00
GALLAGHER (ARTHUR) J & CO.	2.042 A			152,800.00	3,259,039.13	4,489,264.00
				134,100.00	3,547,733.65	4,242,924.00
GENZYME CORP. GEN. DIV.	0.000 (79,000.00	2,748,178.38	2,336,030.00
GILEAD SCIENCES INC.	0.000			493,900.00	12,034,853.44	16,792,600.00
GRAFTECH INTERNATIONAL LTD	0.000 (111,650.00	1,231,469.41	665,434.00
GTECH HOLDINGS CORP	0.000 (166,800.00	3,362,858.04	4,647,048.00
HARTE-HANKS INC.	0.535 H 0.000 H			167,400.00 201,800.00	2,777,237.20 4,543,235.52	3,125,358.00
HEALIH NEI	1.162			112,800.00	1,524,193.65	5,327,520.00
GENZYME CORP. GEN. DIV. GILEAD SCIENCES INC. GRAFTECH INTERNATIONAL LTD GTECH HOLDINGS CORP HARTE-HANKS INC. HEALTH NET HENRY (JACK) & ASSOCIATES HILLENBRAND IND. HON INDUSTRIES HORMEL FOODS CORP HUBBELL INC IDEC PHARMACEUTICALS	2.070 E			112,800.00	5,965,001.97	1,358,112.00 5,478,354.00
HOM INDUCTOIRS	1.768 E			65,000.00	1,627,413.49	1,838,200.00
HORMEL FOODS CORP	1.708 F			214,500.00	4,275,778.30	5,004,285.00
HUBBELL INC	3.756 H			107,450.00	3,178,182.30	3,775,793.00
IDEC PHARMACEUTICALS	0.000		~	306,000.00	11,159,383.97	10,150,020.00
				,	,,	.,,

Investment Desc Rat		iickei	identifier r	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI						
I			O-CAP GROWTH				
			MON STOCK				
IDEXX LABS INC. IMC GLOBAL INC. INTERNATIONAL SPEEDWAY CORPORA	0.000	IDXX	45168D104	32.8500	4,200.00		137,970.00
IMC GLOBAL INC.	0.749	IGL	449669100Q	10.6700	204,100.00	3,546,739.12	2,177,747.00
INTERNATIONAL SPEEDWAY CORPORA	0.160	ISCA	460335201	37.2900	65,200.00	2,935,264.17	2,431,308.00
INTERNET SECURITY SYSTEMS	0.000	ISSX	46060X107	18.3300	72,000.00	1,506,018.99	1,319,760.00
INTERSTATE BAKERIES	1.836	IBC	46072H108	15.2500	39,000.00	751,225.76	594,750.00
INVESTMENT TECHNOLOGY GROUP IN	0.000	ITG	46145F105	22.3600	87,400.00	2,905,953.27	1,954,264.00
INVESTORS FINANCIAL SERVICES C	0.182	IFIN	461915100	27.3900	114,000.00	2,789,082.43	3,122,460.00
IVAX CORP	0.000	IVX	465823102	12.1300	227,500.00	5,287,828.80	2,759,575.00
JACOBS ENGINEERING GROUP	0.000	JEC	469814107 501014104	35.6000 33.7700	76,800.00 79,100.00	1,565,681.03 2,843,747.83	2,734,080.00 2,671,207.00
TAM DECEARCH CORD	0.000	KKD	512807108	10.8000	314,800.00	6,312,490.42	3,399,840.00
LAM RESEARCH CURP	2.000	LKCX	512807108	39.0800	67,500.00	2,237,920.61	2,637,900.00
LANCASIER COLONI CORP	0 906	T.M.	524901105	48.5400	114,000.00	4,662,394.76	5,533,560.00
I.TERDOINT HOSDITALS INC	0.900	T.DNT	53219L109	29.9310	73,800.00	2,654,885.46	2,208,907.80
LINCARE HOLDINGS INC.	0.000	LNCR	532791100	31.6200	169,800.00	3,916,212.58	5,369,076.00
M&T BANK CORPORATION	1.512	MTB	55261F104	79.3500	163,000.00	10,674,070.32	12,934,050.00
MACROVISION CORP	0.000	MVSN	555904101	16.0400			1,443,600.00
MANPOWER INC	0.627	MAN	56418H100	31.9000	149,900.00	5,068,803.06	4,781,810.00
McCORMICK & CO	1.896	MKC	579780206Q	23.2000	247,100.00	4,547,805.82	5,732,720.00
MEDIMMUNE INC	0.000	MEDI	584699102	27.1700	92,500.00	2,467,319.00	2,513,225.00
MENTOR GRAPHICS CORP.	0.000	MENT	587200106	7.8600	160,000.00	1,142,109.85	1,257,600.00
MICHAELS STORES	0.000	MIK	594087108	31.3000	123,400.00	4,131,112.71	3,862,419.99
MICREL INCORPORATED	0.000	MCRL	594793101	8.9800	171,200.00	2,823,703.58	1,537,376.03
MICROCHIP TECHNOLOGY INC.	0.327	MCHP	595017104	24.4500	410,800.00	8,079,894.68	10,044,060.01
MICROSOFT CORP.	0.154	MSFT	594918104	51.7000	47,500.00	2,446,803.00	2,455,750.00
MILLER (HERMAN) INC	0.815	MLHR	600544100	18.4000	99,200.00	2,036,135.83	1,825,280.00
MURPHY OIL CORP	1.867	MUR	626717102Q	42.8500	173,800.00	4,319,306.13	7,447,330.00
MYLAN LABS	0.573	MYL	628530107Q	34.9000	171,800.00	5,032,678.90	5,995,820.00
NATIONAL INSTRUMENTS CORP.	0.000	NATI	636518102	32.4900	72,000.00	2,116,466.84	2,339,280.00
NETWORKS ASSOCIATES INC.	0.000	NET.	640938106	16.0900	302,800.00	3,507,887.38	4,872,052.00
NEUBERGER BERMAN INC	0.895	NEU	641234109	33.4900	145,000.00	6,189,472.37	4,856,050.00
NEW YORK COMMUNITY BANCORP	2.770	NAR	649445103	28.8800	165,400.00	4,004,857.92	4,776,752.00
NORDSON CORP	2.416	NDSN	655663102	24.8300 25.1700	31,500.00	855,877.10 2,768,884.35	782,145.00 3,020,400.00
NPS PHARMACEUTICALS INC.	1 202	NPSP	62936P103 689899102	34.4400	120,000.00 140,200.00	4,270,336.60	4,828,488.00
OVERTURE CERVICES INC	1.393	OZZED	69039R100	27.3100	108,000.00	3,059,424.00	2,949,480.00
OVERTORE SERVICES INC	0.000	OHD	691471106	36.4500	167,500.00	5,262,072.40	6,105,375.00
PACKAGING CORP OF AMERICA	0.000	DKG	695156109	18.2400	194,000.00	3,670,673.64	3,538,560.00
PAPA JOHN'S INTERNATIONAL	0.000	PZZA	698813102	27.8800	24,000.00	714,559.20	669,120.00
IMC GLOBAL INC. INTERNATIONAL SPEEDWAY CORPORA INTERNAT SECURITY SYSTEMS INTERSTATE BAKERIES INVESTMENT TECHNOLOGY GROUP IN INVESTORS FINANCIAL SERVICES C IVAX CORP JACOBS ENGINEERING GROUP KRISPY KREME DOUGHNUTS INC LAM RESEARCH CORP LANCASTER COLONY CORP LEGG MASON INC. LIFEPOINT HOSPITALS INC. MAT BANK CORPORATION MACROVISION CORP MANPOWER INC MCCORMICK & CO MEDIMMUNE INC MENTOR GRAPHICS CORP. MICHAELS STORES MICREL INCORPORATED MICROCHIP TECHNOLOGY INC. MICROSOFT CORP. MILLER (HERMAN) INC MURPHY OIL CORP MYLAN LABS NATIONAL INSTRUMENTS CORP. NETWORKS ASSOCIATES INC. NEUBERGER BERMAN INC NEW YORK COMMUNITY BANCORP NORDSON CORP NPS PHARMACEUTICALS INC. OUTBACK STEAKHOUSE INC OVERTURE SERVICES INC OVERTURE SERVICES INC OXFORD HEALTH PLANS PACKAGING CORP OF AMERICA PAPA JOHN'S INTERNATIONAL	3.000		110010101	_,.0000	21,000.00	. 11,000.20	337,123.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC						
	Portfolio - MG4	MT	D-CAP GROWTH				
	Instrument - COM	CO	MMON STOCK				
	inser americ corr		THION BIOCH				
PATTERSON DENTAL COMPANY	0.000	PDCO	703412106	43.7400	127,400.00	4,514,555.11	5,572,476.00
PATTERSON-UTI ENERGY INC	0.000	PTEN	703481101	30.1700	142,400.00	4,514,555.11 3,135,734.93	4,296,208.00
PETSMART INC PIER 1 IMPORTS INC/DEL PLANTRONICS INC. READERS DIGEST ASSOCIATION	0.000	PETM	716768106	17.1300	239,900.00	3,126,160.89	4,109,487.00
PIER 1 IMPORTS INC/DEL	1.267	PIR	720279108	18.9300	168,000.00	2,498,740.30	3,180,240.00
PLANTRONICS INC.	0.000	PLT	727493108	15.1300	55,700.00	1,166,728.62	842,741.00 1,929,780.00
READERS DIGEST ASSOCIATION	1.324	RDA	755267101	15.1000	127,800.00	4,363,213.13	1,929,780.00
REYNOLDS & REYNOLDS CL-A RF MICRO-DEVICES ROLLINS INC ROSLYN BANCORP INC ROSS STORES INC SANDISK CORP SCHOLASTIC CORP SEI INVESTMENTS CO SEMTECH CORPORATION SENSIENT TECHNOLOGIES SEPRACOR INC. SICOR INC SMITH INTERNATIONAL INC SOLUTIA INC. SONOCO PRODUCTS CO STERIS CORP SYMONES INC. TCF FINANCIAL CORP TECHNE CORPORATION TERADYNE INC TIMBERLAND CO CL-A TITAN CORP TOOTSIE ROLL INDUSTRIES, IN TRIMERIS INC UNIVERSAL HEALTH SERVICES C	1.727	REY	761695105	25.4700	106,800.00	2,702,598.75	2,720,196.00
RF MICRO-DEVICES	0.000	RFMD	749941100	7.3300	422,000.00	5,930,225.64 283,470.59	3,093,259.98 353,755.00
ROLLINS INC	0.785	ROL	775711104	25.4500	13,900.00	283,470.59	353,755.00
ROSLYN BANCORP INC	3.105	RSLN	778162107	18.0300	134,100.00	2,448,475.10 4,174,232.62	2,417,823.00
ROSS STORES INC	0.448	ROST	778296103	42.3900	142,400.00	4,174,232.62	6,036,336.00
SANDISK CORP	0.000	SNDK	80004C101	20.3000	129,000.00	3,090,089.43	2,618,700.00
SCHOLASTIC CORP	0.000	SCHL	807066105	35.9500	52,900.00	2,096,182.19	1,901,755.00
SEI INVESTMENTS CO	0.441	SEIC	784117103	27.1800	214,700.00 134,700.00	4,847,494.87	5,835,546.00
SEMTECH CORPORATION	0.000	SMTC	816850101	10.9200	134,700.00	3,518,436.32	1,470,924.00
SENSIENT TECHNOLOGIES	2.492	SXT	81725T100Q	22.4700	60,000.00	1,033,225.92	1,348,200.00
SEPRACOR INC.	0.000	SEPR		9.6700	73,000.00	3,907,701.11	705,910.00 3,483,830.00
SICOR INC	0.000	SCRI	825846108	15.8500	219,800.00	3,396,858.95	3,483,830.00
SMITH INTERNATIONAL INC	0.000	SII	832110100	32.6200	185,400.00	5,134,775.14	6,047,748.00 675,180.00
SOLUTIA INC.	1.101	SOI		3.6300	186,000.00	2,540,882.67	675,180.00
SONOCO PRODUCTS CO	3.663	SON	835495102	22.9300	161,100.00	4,404,708.70	3,694,023.00 4,187,975.00
STERIS CORP	0.000	STE	859152100Q	24.2500	172,700.00	3,753,533.61	4,187,975.00
SYMANTEC CORP	0.000	SYMC	871503108	40.5100	332,500.00	9,1//,539.90	13,469,5/5.00
SYNOPSYS INC.	0.000	SNPS	871607107	46.1500	141,000.00	7,086,677.75	6,507,150.00
TCF FINANCIAL CORP	2.632	TCB	872275102	43.6900	128,100.00	4,121,697.82	5,596,689.00
TECHNE CORPORATION	0.000	TECH	878377100	28.5680	5,000.00	160,889.90	142,840.00 1,301,000.00
TERADYNE INC	0.000	TER	880770102		100,000.00		
TIMBERLAND CO CL-A	0.000	TBL	887100105	35.6100	67,100.00	1,865,463.06	2,389,431.00
TITAN CORP	0.000	TTN	888266103		144,000.00	2,139,724.70	1,497,600.00
TOOTSIE ROLL INDUSTRIES, IN	C. 0.912	TR	890516107Q	30.6800	39,700.00 77,600.00	1,744,551.61	1,217,996.00
TRIMERIS INC	0.000	TRMS	896263100	43.0900	77,600.00	3,334,962.72	3,343,784.00
UNIVERSAL HEALTH SERVICES C UNIVISION COMMUNICATIONS	L B 0.000	UHS	913903100	45.1000	112,600.00	4,806,426.70	5,078,260.00
TINITY ISTON COMMINICATIONS	0 000	HIVN	914906102	24.5000	219 በበበ በበ	5,667,720.00	5,365,500.00
VALASSIS COMMUNICATIONS INC	0.000	VCI	918866104	29.4300	55,400.00	1,796,369.25	1,630,422.00
VALSPAR CORP	1.358	VAL	920355104	44.1800		3,949,466.48	4,364,984.00
VARIAN INC.	1.358 0.000 0.000		922206107	28.6900	50,300.00	1,643,429.96	1,443,107.00
VARIAN MEDICAL SYSTEMS	0.000		92220P105	49.6000	187,500.00 274,800.00	6,278,263.62 8,308,227.87	9,299,999.99
VERTEX PHARMAREUTICALS INC	0.000		92532F100			8,308,227.87	
VIAD CORP	1.610	VVI	92552R109	22.3500	115,800.00	2,957,235.54	2,588,130.00

Investment Desc	Rating Coupo	n Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	_	- COMMON ST					
	Portfolio Instrument	-	MID-CAP GROWTH COMMON STOCK				
	2115 02 41110110	0011	00111011 010011				
WADDELL & REED FINANCIAL	-CL A	2.694 WDR	930059100	19.6700	172,900.00	4,739,152.28	3,400,943.00
WASHINGTON POST CL. B		0.785 WPO	939640108Q	738.0000	17,958.00	10,144,960.90	13,253,004.00
WEATHERFORD INTERNATIONAL	L, LTD	0.000 WFT	G95089101	39.9300	238,300.00	6,400,693.16	9,515,319.00
WESTAMERICA BANCORPORATION	NC	2.389 WAB	C 957090103	40.1800	45,500.00	1,481,231.67	1,828,190.00
WESTERN GAS RESOURCES IN	C	0.542 WGR	958259103	36.8500	61,000.00	2,251,969.31	2,247,850.00
WESTWOOD ONE		0.000 WON	961815107	37.3600	211,300.00	4,582,623.11	7,894,168.00
WHOLE FOODS MARKET INC		0.000 WFM	I 966837106	52.7300	100,300.00	3,748,323.48	5,288,819.00
WILLIAMS-SONOMA INC		0.000 WSM	969904101	27.1500	209,600.00	3,164,102.91	5,690,640.00
WILMINGTON TRUST CO, DEL	AWARE	3.219 WL	971807102Q	31.6800	93,100.00	1,774,147.18	2,949,408.00
XTO ENERGY INC.		0.161 XTO	98385X106	24.7000	232,000.00	3,598,067.49	5,730,400.00
Instrument Total	166				23,394,935.00	620,678,718.65	650,063,752.62
Portfolio Total	166				23,394,935.00	620,678,718.65	650,063,752.62

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - GP5 Instrument - COM	LA	RGE CAP GROWTH	I			
	Instrument - COM	CO	MMON STOCK				
3M COMPANY ABBOTT LABORATORIES ADOBE SYSTEMS INC. ALLERGAN PHARMACEUTICALS IN	2 011	MMM	88579Y1010	123.3000	305,000.00	30,098,273.57	37,606,500.00
ARROTT LARORATORIES	2 350	ART	002824100Q	40.0000	1,136,000.00	34,561,398.08	45,440,000.00
ADORE SYSTEMS INC.	0.201	ADBE	00724F1010	24.8010	230,000.00	6,548,258.09	5,704,230.00
ALLERGAN PHARMACEUTICALS IN	IC. 0.624	AGN	0184901020	57.6200	146,000.00	8,707,273.82	8,412,520.00
ALTERA CORP	0.000	ALTR	021441100	12.3300	385,000.00	6,311,148.22	4,747,050.01
AMERICAN EXPRESS CO.	0.905	AXP	025816109Q	35.3500	1,000,000.00	36,811,458.80	35,350,000.00
AMERICAN STANDARD COMPANIES	0.000	ASD	029712106	71.1400	25,000.00	1,176,469.02	1,778,500.00
AMGEN INC	0.000	AMGN	031162100	48.3400	1,009,720.00	37,545,312.34	48,809,864.80
ANALOG DEVICES	0.000	ADI	032654105	23.8700	120,000.00	5,546,689.87	2,864,400.00
ANHEUSER-BUSCH	1.611	BUD	035229103Q	48.4000	555,000.00	18,730,435.88	26,862,000.00
APOLLO GROUP INC	0.000	APOL	037604105	44.0000	100,000.00	2,129,289.85	4,400,000.00
APPLERA CORP - APPLIED BIOS	YST 0.969	ABI	038020103Q	17.5400	255,900.00	7,444,400.96	4,488,486.00
APPLIED MATERIALS INC.	0.000	AMAT	038222105	13.0300	900,000.00	21,268,674.08	11,727,000.00
AUTOMATIC DATA PROC.	1.222	ADP	053015103Q	39.2500	400,000.00 51,000.00 40,000.00	15,402,908.86	15,700,000.00
AUTOZONE INC	0.000	AZO	053332102	70.6500	51,000.00	3,491,474.43	3,603,150.00
AVERY DENNISON	2.357	AVY	053611109Q			2,315,141.06	2,443,200.00
AVON PRODUCTS	1.485	AVP	054303102Q	53.8700	163,000.00 45,000.00	4,750,074.50	8,780,810.00
BALL CORPORATION	0.703	BLL	058498106Q	51.1900	45,000.00	2,355,124.50	2,303,550.00
BANK OF NEW YORK CO, INC	3.1/2	BK	064057102Q	23.9600	60,000.00	2,071,117.50	1,437,600.00
BAXIER INIL	2.071	BAX	071813109Q	28.0000 34.5300	485,000.00 258,000.00	14,462,104.93 6,075,991.01	13,580,000.00
BED BAIH & BEYOND INC	0.000	BBBI	075896100 086516101	24.1500	230,000.00	6,075,991.01	8,908,740.00 5,554,500.00
DIOCEN INC	0.000	DOI	090597105	40.0600	160,900.00	7,266,074.94	6,445,654.00
BIOMET INC.	0.000	DGEN	090613100	28.6600	248,750.00	5,419,404.56	7,129,175.00
BIOMET INC.	0.040	B.TC	055482103	32.3100	151,000.00	3,984,340.69	4,878,810.00
BOSTON SCIENTIFIC CORP.	0.000	BSX	101137107	42.5200	353,500.00	8,533,075.39	15,030,820.00
BRISTOL-MYERS SOUTBB	4.838	BMY	1101221080	23.1500	1,478,000.00	62,395,391.93	34,215,700.00
CAMPBELL SOUP CO.	2.684	CPB	134429109Q	23.4700	341,000.00	10,506,099.77	8,003,270.00
CARDINAL HEALTH INC.	0.168	CAH	14149Y1080	59.1900	320,000.00	13,611,855.32	18,940,800.00
CENDANT CORP.	0.000	CD	151313103	10.4800	275,000.00	3,815,694.01	2,882,000.00
CHIRON CORP	0.000	CHIR	170040109	37.6000	112,000.00	3,162,105.01	4,211,200.00
CINTAS CORP	0.546	CTAS	172908105	45.7500	50,000.00	1,939,355.29	2,287,500.00
ADOBE SYSTEMS INC. ALLERGAN PHARMACEUTICALS IN ALTERA CORP AMERICAN EXPRESS CO. AMERICAN STANDARD COMPANIES AMGEN INC ANALOG DEVICES ANHEUSER-BUSCH APOLLO GROUP INC APPLERA CORP - APPLIED BIOS APPLIED MATERIALS INC. AUTOMATIC DATA PROC. AUTOZONE INC AVERY DENNISON AVON PRODUCTS BALL CORPORATION BANK OF NEW YORK CO, INC BAXTER INTL BED BATH & BEYOND INC BEST BUY COMPANY INC BIOGEN INC. BJ SERVICES CO BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB CAMPBELL SOUP CO. CARDINAL HEALTH INC. CENDANT CORP. CHIRON CORP CINTAS CORP CIRTUS LOGIC INC CISCO SYSTEMS CITRIX SYSTEMS INC CLEAR CHANNEL COMMUNICATION COCA COLA CO. COLGATE PALMOLIVE	0.000	CRUS	172755100	2.8800	135,000.00	906,015.58	388,800.00
CISCO SYSTEMS	0.000	CSCO	17275R102	13.1000	5,385,000.00	155,394,342.10	70,543,500.00
CITRIX SYSTEMS INC	0.000	CTXS	177376100	12.3200	213,000.00	2,592,356.77	2,624,160.00
CLEAR CHANNEL COMMUNICATION	0.000	CCU	184502102	37.2900	55,000.00	1,975,650.00	2,050,950.00
CLOROX COMPANY	2.133	CLX	189054109Q	41.2500	106,000.00	4,578,018.30	4,372,500.00
COCA COLA CO.	1.825	KO	191216100Q	43.8200	1,685,000.00	96,907,597.06	73,836,700.00
COLGATE PALMOLIVE	1.373	CL	194162103Q	52.4300	353,000.00	12,424,003.65	18,507,790.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC						
	Portfolio - GP5		RGE CAP GROWTH				
	Instrument - COM		MMON STOCK				
CONCORD EFS INC.	0.000 0.000 0.152 0.000 0.000 1.087 2.313 0.000 0.000 1.171 0.000 2.110 3.087 0.345 0.833 2.051 1.776 0.225 0.000 0.000 0.000	CE	206197105	15.7400	660,000.00	12,375,662.67	10,388,400.00
CONVERGYS CORPORATION	0.000		212485106	15.1500	90,000.00	2,946,670.13	1,363,500.00
COX COMMUNICATIONS	0.000	COX	224044107	28.4000	55,000.00	1,503,834.00	1,562,000.00
DANAHER CORP	0.152		235851102	65.7000	50,000.00	1,959,271.76	3,285,000.00
DEL MONTE FOODS CO	0.000		24522P103	7.7000	2,141.46	18,459.67	16,489.25
DELL COMPUTER CORP.	0.000	DELL	247025109	26.7400	1,837,000.00	67,065,578.27	49,121,380.00
DOLLAR GENERAL	1.087		256669102	11.9500	234,000.00	3,387,634.65	2,796,300.00
DOW JONES & CO INC	2.313		260561105Q	43.2300	11,000.00	609,908.55	475,530.00
DST SYSTEMS INC	0.000		233326107	35.5500	95,000.00	3,386,780.25	3,377,250.00
EBAY INC	0.000	EBAY	278642103	67.8200	215,000.00	12,694,107.85	14,581,300.00
ECOLAB INC ELECTRONIC ARTS, INC	1.171	ERTS	278865100Q 285512109	49.5000 49.7700	90,000.00 126,000.00	3,292,899.36 6,997,730.78	4,455,000.00 6,271,020.00
ELI LILLY & COMPANY	2.110		5324571080	63.5000	765,000.00	36,853,797.00	48,577,500.00
EMERSON ELECTRIC CO	3.087		291011104Q	50.8500	350,000.00	13,996,089.87	17,797,500.00
EOUIFAX INC	0.345		294429105	23.1400	55,000.00	1,154,298.01	1,272,700.00
FAMILY DOLLAR STORES	0.833		307000109Q	31.2100	146,000.00	3,603,691.87	4,556,660.00
FED. NATL. MTG. ASSN.	2.051		3135861090	64.3300	708,000.00	39,421,720.90	45,545,640.00
FIFTH THIRD BANCORP	1.776	FITB	3167731000	58.5500	435,000.00	21,556,878.98	25,469,250.00
FIRST DATA CORP	0.225	FDC	319963104Q	35.4100	490,000.00	8,939,040.53	17,350,900.00
FISERV INC. WISCONSIN	0.000	FISV	337738108	33.9500	190,000.00	5,773,414.78	6,450,500.00
FOREST LABORATORIES INC.	0.000	FRX	345838106	98.2200	121,100.00	6,200,615.35	11,894,442.00
FREEPORT MCMORAN CLASS B	0.000	FCX	35671D857	16.7800	70,000.00	1,106,936.00	1,174,600.00
GAP INC	0.579	GPS	364760108Q	15.5200	700,000.00	16,341,793.01	10,864,000.01
GENERAL ELECTRIC CO	3.121	GE	369604103Q	24.3500	7,302,000.00	204,439,824.40	177,803,700.00
GENERAL MILLS INC	2.342	GIS	370334104Q	46.9500	220,000.00	9,179,257.22	10,329,000.00
GILEAD SCIENCES INC.	0.000	GILD	375558103	34.0000	35,000.00	1,220,064.00	1,190,000.00
GILLETTE CO	2.141	. G	375766102Q	30.3600	828,000.00	30,015,689.30	25,138,080.00
GOLDMAN SACHS GROUP INC	0.704	GS	38141G104	68.1000	25,000.00	1,941,266.40	1,702,500.00
GUIDANT CORP.	1 701	GD.I.	401698105Q 093671105Q	30.8500 40.2000	171,300.00 210,000.00	6,277,531.56 8,424,179.63	5,284,605.00 8,442,000.00
HARIEV DAVIDON INC	0 203	מאח .	412822108Q	46.2000	245,000.00	9,790,430.33	11,319,000.00
HARLET-DAVIDSON INC	0.303	IICY IIDI	404119109	41.5000	410,000.00	12,699,025.17	17,015,000.00
HEINZ H .T CO	4 928	HNZ	423074103Q	32.8700	290,000.00	9,885,739.20	9,532,300.00
HERSHEY FOODS CORP	1.942	HSY	4278661080	67.4400	67,000.00	4,139,635.89	4,518,480.00
IMS HEALTH INC.	0.500	RX	449934108	16.0000	208,000.00	3,381,704.57	3,328,000.00
INTEL CORP.	0.513	INTC	4581401000	15.5700	4,589,000.00	125,280,580.00	71,450,730.00
INTERNATL FLAVORS & FRAGRAN	CES 1.709	IFF	459506101Q	35.1000	30,000.00	965,718.50	1,053,000.00
INTERSIL HOLDINGS CORP	0.000	ISIL	46069S109~	13.9400	195,000.00	4,680,093.46	2,718,300.00
FOREST LABORATORIES INC. FREEPORT MCMORAN CLASS B GAP INC GENERAL ELECTRIC CO GENERAL MILLS INC GILEAD SCIENCES INC. GILLETTE CO GOLDMAN SACHS GROUP INC GUIDANT CORP. H & R BLOCK INC. HARLEY-DAVIDSON INC HCA INC HEINZ H. J. CO. HERSHEY FOODS CORP. IMS HEALTH INC. INTEL CORP. INTERNATL FLAVORS & FRAGRANGINTERSIL HOLDINGS CORP INTL BUS MACH CORP	0.774	IBM	459200101Q	77.5000	1,172,000.00	107,634,064.96	90,830,000.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	VI STOCK					
	Portfolio - GP5		RGE CAP GROWTH				
	Instrument - COM		MMON STOCK				
INTL GAME TECHNOLOGY INTUIT INC. JOHNSON & JOHNSON KELLOGG CO. KIMBERLY-CLARK CORP KING PHARMACEUTICALS KLA-TENCOR CORP. KOHLS CORP KRAFT FOODS INC - A LEXMARK INTERNATIONAL INC. LINEAR TECHNOLOGY CORP	0.000	T C'TT	459902102	75.9200	74,700.00	3,905,942.14	5,671,224.00
INTL GAME IECHNOLOGI	0.000	-	461202103	46.9200	138,000.00	4,061,955.00	6,474,960.00
TOHNSON & JOHNSON	1.526		478160104Q	53.7100	2,188,000.00	73,947,849.66	117,517,480.00
KELLOGG CO	2.947		4878361080	34.2700	195,000.00	6,284,278.10	6,682,650.00
KIMBERLY-CLARK CORP	2.527		494368103Q	47.4700	324,000.00	16,731,368.66	15,380,280.00
KING PHARMACEUTICALS	0.000		495582108	17.1900	128,000.00	4,222,148.20	2,200,320.00
KLA-TENCOR CORP.	0.000		482480100	35.3700	55,000.99	2,054,835.25	1,945,385.36
KOHLS CORP	0.000		500255104	55.9500	277,000.00	13,130,123.18	15,498,149.99
KRAFT FOODS INC - A	1.541		50075N104	38.9300	40,000.00	1,582,437.14	1,557,200.00
LEXMARK INTERNATIONAL INC.	0.000		529771107	60.5000	98,000.00	5,758,205.70	5,929,000.00
LEXMARK INTERNATIONAL INC. LINEAR TECHNOLOGY CORP LOWE'S COS LUCENT TECHNOLOGIES MARSH & MCLENNAN COS. MASCO CORP. MATTEL INC. MAXIM INTGRTD PRDCTS INC. MAYTAG COMPANY	0.777	LLTC	535678106	25.7200	336,200.00	11,140,476.97	8,647,064.00
LOWE'S COS	0.266	LOW	548661107Q	37.5000	566,000.00	15,172,094.22	21,225,000.00
LUCENT TECHNOLOGIES	0.000	LU	549463107	1.2600	3,353,100.00	46,433,108.27	4,224,906.00
MARSH & MCLENNAN COS.	2.423	MMC	571748102Q	46.2100	410,000.00	18,786,841.98	18,946,100.00
MASCO CORP.	2.660	MAS	574599106Q	21.0500	60,000.00	1,474,532.00	1,263,000.00
MATTEL INC.	0.261	MAT	577081102Q	19.1500	302,000.00	5,924,368.36	5,783,300.00
MAXIM INTGRTD PRDCTS INC.	0.242	MIXM	57772K101	33.0400	163,000.00	4,960,859.48	5,385,520.00
MAYTAG COMPANY	2.526		578592107Q	28.5000	7,000.00	240,520.00	199,500.00
MCGRAW HILL INC	1.687		580645109Q	60.4400	95,000.00	4,579,277.37	5,741,800.00
MEDIMMUNE INC	0.000		584699102	27.1700	279,900.00	8,312,634.27	7,604,883.00
MEDTRONIC INC	2.526 1.687 0.000 0.548 1.991 2.543 0.000		585055106Q	45.6000	967,500.00	29,451,825.17	44,118,000.00
MELLON NATIONAL CORP.	1.991		58551A108Q	26.1100	301,000.00	9,682,772.24	7,859,110.00
MERCK & CO INC	2.543		589331107Q	56.6100	1,575,000.00	74,528,037.83	89,160,750.00
MERCURY INTERACTIVE CORP.	0.000	~	589405109	29.6500	100,000.00	2,954,830.00	2,965,000.00
MEREDIIA CORPORATION	0.075		589433101Q	41.1100	36,000.00	1,582,128.00	1,479,960.00
MICROCHIP TECHNOLOGY INC.	0.327		595017104	24.4500	125,000.00	2,435,850.50	3,056,250.00
MICROSOFT CORP.	0.154		594918104	51.7000	3,895,000.00	273,936,881.20	201,371,500.00
MILLIPORE CORPORATION	1.294		601073109Q	34.0000	35,000.00	1,198,039.50	1,190,000.00
MOODY'S CORPORATION	0.435		615369105	41.2900	70,000.00	2,524,889.59	2,890,300.00
NETWORK APPLIANCE INC.	0.000		64120L104	10.0000	490,000.00	5,491,377.38	4,900,000.00
NEW YORK TIMES CO. CL A	1.180		650111107Q	45.7300	110,000.00	3,980,417.16	5,030,300.00
NEWELL RUBBERMAID INC.	2.769 0.000		651229106Q	30.3300 11.5500	91,000.00 480,000.00	2,762,298.49	2,760,030.00
NEXIEL COMMUNICATIONS CL-A	3.200		65332V103 659424105	33.7400	70,000.00	13,997,182.00 2,032,710.83	5,544,000.00
OWNICOM CDOID	1.238		681919106	64.6000	165,000.00	10,160,829.06	2,361,800.00 10,659,000.00
ODACIE GAG CODD	0.000		68389X105	10.8000	3,700,000.00	50,715,636.11	39,960,000.00
DACTIV CORDORATION	0.000		695257105	21.8600	4,000.00	121,586.15	87,440.00
DARKED-HANNIEIN CORD	1.560		7010941040	46.1300	36,000.00	1,425,911.60	1,660,680.00
NEW YORK TIMES CO. CL A NEWELL RUBBERMAID INC. NEXTEL COMMUNICATIONS CL-A NORTH FORK BANK OMNICOM GROUP ORACLE SYS. CORP. PACTIV CORPORATION PARKER-HANNIFIN CORP. PAYCHEX INC	1.577		7010941040	27.9000	165,000.00	4,606,987.09	4,603,500.00
III CIIIIA IIVC	1.577	LAIN	,01520107	27.5000	103,000.00	1,000,007.09	1,003,300.00

Investment Desc	Rating Coupon Yield	Ticker Identi	fier F Price	Par/Shares	Book Value	Market Value
	Group - COMMON Portfolio - GP5	I STOCK LARGE CAP	CDOWTH			
	Instrument - COM	COMMON STO				
	Instrument - com	COMMON 510	JCK			
PEPSI BOTTLING GROUP INC	0.155	PBG 713409	9100 25.7000	250,000.00	6,622,363.20	6,425,000.00
PEPSI BOTTLING GROUP INC PEPSICO INC. PFIZER INC. PHARMACIA CORPORATION PHILIP MORRIS COS PITNEY-BOWES, INC. PRAXAIR INC. PROCTER & GAMBLE CO PROGRESSIVE CORP QLOGIC CORPORATION QUALCOMM INC RAYTHEON COMPANY ROBERT HALF INTL INC ROCKWELL COLLINS SARA LEE CORP. SCHERING-PLOUGH SCHWAB (CHARLES) CORP SIGMA-ALDRICH	1.421			1,324,000.00	43,079,362.78	55,899,280.00
PFIZER INC.	1.962			4,383,000.00	87,315,405.30	133,988,310.00
PHARMACIA CORPORATION	1.291	PHA 71713	J102 41.8000	952,000.00	36,084,597.40	39,793,600.00
PHILIP MORRIS COS	6.316			1,464,000.00	48,875,019.67	59,335,920.00
PITNEY-BOWES, INC.	3.613			142,000.00	6,544,493.51	4,637,720.00
PRAXAIR INC.	1.315			116,300.00	5,374,466.20	6,718,651.00
PROCTER & GAMBLE CO	1.908			910,000.00	56,217,989.20	78,205,400.00
PROGRESSIVE CORP	0.201			72,600.00	2,790,085.48	3,603,138.00
QLOGIC CORPORATION	0.000			165,000.00	5,384,059.62	5,694,150.00
QUALCOMM INC	0.000			596,000.00	38,247,581.56	21,688,440.00
RAYTHEON COMPANY	2.601			40,000.00	1,610,491.25	1,230,000.00
ROBERT HALF INTL INC	0.000			58,000.00	1,359,840.55	934,380.00
ROCKWELL COLLINS	1.547 2.754			124,000.00 688,000.00	2,801,933.98	2,884,240.00
SARA LEE CURP.	3.063			1,131,000.00	13,024,219.81 26,212,780.04	15,486,880.00 25,108,200.00
SCHEKING-PLOUGH	0.368			815,000.00	16,507,368.39	8,842,750.00
SIGMA-ALDRICH	0.308			51,000.00	2,183,221.43	2,483,700.00
SLM CORP	0.739		~	116,000.00	7,550,409.25	12,047,760.00
SPRINT PCS GROUP	0.000			750,000.00	18,075,386.04	3,285,000.00
ST JUDE MED. INC.	0.000			53,000.00	1,294,582.70	2,105,160.00
STANLEY WORKS	2.949			70,000.00	2,623,658.71	2,420,600.00
STAPLES INC	0.000			445,000.00	8,336,630.87	8,143,500.00
STARBUCKS CORP.	0.000	SBUX 85524	109 20.3800	265,000.00	5,273,070.66	5,400,700.00
STRYKER CORP.	0.178		7101 67.1200	135,000.00	5,109,227.30	9,061,200.00
SYMBOL TECHNOLOGIES INC	0.243	SBL 871508	8.2200	350,000.00	3,318,194.76	2,877,000.00
SYSCO CORP.	1.477			390,000.00	5,316,741.79	11,618,100.00
TARGET CORP	0.800			719,000.00	21,576,036.28	21,570,000.00
TJX COS. INC.	0.614			258,000.00	3,521,032.84	5,036,160.00
UNITED PARCEL SERVICES INC	1.204			813,000.00	54,057,203.06	51,284,040.00
UNITEDHEALTH GROUP INC	1.204 0.035 0.000			238,570.00	11,925,453.88	19,920,594.99
UNIVISION COMMUNICATIONS	0.000			215,000.00	6,226,904.13	5,267,500.00
UST INC.	5.743			81,000.00	2,128,142.86	2,707,830.00
VERITAS SOFTWARE CORPORATION	ON 0.000 3.974			180,000.00	3,209,339.27	2,811,600.00
VERIZON COMMUNICATIONS	0.593			1,926,700.00	85,944,824.67	74,659,625.00
WAL MART STORES INC WALGREEN CO.	0.593		~	3,160,000.00 670,000.00	114,256,892.43 13,603,816.79	159,611,600.00 19,557,300.00
WHIRLPOOL CORP	2.604			15,200.00	969,776.92	793,744.00
WRIGLEY WM JR CO	1.494			105,000.00	3,898,495.01	5,762,400.00
miles miles de co	1.151	502521	21000	103,000.00	3,000,100.01	5,702,100.00

Investment Desc	Rating Coupon Yield Ticker	Identifier F Pric	e Par/Shares	Book Value	Market Value
		C ARGE CAP GROWTH DMMON STOCK			
WYETH XILINX INC YAHOO INC YUM BRANDS, INC. ZIMMER HOLDINGS INC	2.459 WYE 0.000 XLNX 0.000 YHOO 0.000 YUM 0.000 ZMH	983024100Q 37.4000 983919101 20.6000 984332106 16.3500 988498101 24.2200 98956P102 41.5200	155,000.00 435,000.00 254,000.00	42,559,469.23 5,304,179.83 57,434,778.47 5,299,310.02 2,657,653.78	37,474,800.00 3,193,000.00 7,112,250.00 6,151,880.00 4,703,800.80
Instrument Total	161		90,516,372.45	3,114,570,180.87	2,954,225,232.21
Portfolio Total	161		90,516,372.45	3,114,570,180.87	2,954,225,232.21

Group - COMMON STOCK Fortfolio - SNP SAP 500 PASSIVE Fortfolio - SNP 500 PAS	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
## PORTEOLIO - SNP S&P 500 PASSIVE COMMON STOCK 3M COMPANY ABBOTT LABORATORIES 2.011 MMM 88579Y101Q 123.3000 176,180.00 15,255,960.99 21,722,994.00 ABBOTT LABORATORIES 2.249 ACE GO070K103 29.3400 118,576.00 4,438,546.28 3,479,019.84 ADC COMMUNICATIONS INC 0.000 ADCT 000886101 2.0900 359,686.00 5,190,637.79 751,743.74 ADOBE SYSTEMS INC. 0.201 ADBE 00724F101Q 24.8010 106,655.00 2,119,261.25 2,645,150.65 ADVANCED MICRO DEVICES INC. 0.000 AMD 007903107 6.4600 155,073.00 2,631,681.75 1,001,771.58 AES CORP 0.000 AES 00130H105 3.0200 245,607.99 7,081,407.55 741,736.16 AETNA INC. AFLAC INC 0.097 AET 00817Y108 41.1200 67,982.00 1,756,475.55 2,795,419.84 AFLAC INC 0.000 AE 0.000 AE 0.0055102 30.1200 233,090.00 4,533,664.79 7,020,670.80 AGILENT TECHNOLOGIES INC 0.000 A 0.0846U101 17.9600 210,741.00 6,850,749.87 3,784,908.36 AIR PROD. & CHEM. 1.964 APD 0.09158106Q 42.7500 102,649.00 3,164,723.24 4,388,244.75 ALBERTO CULVER CL-B 0.714 ACV 013068101Q 22.7800 381,234.00 8,639,166.89 8,684,510.52 ALBERTSON'S, INC. 2.2751 AYE 0.17361106Q 7.5600 56,729.00 1,873,204.74 428,871.24 ALLECHENY ENERGY INC. 2.2751 AYE 0.17361106Q 7.5600 56,729.00 1,873,204.74 428,871.24 ALLECHENY ENERGY INC. 2.2751 AYE 0.17361106Q 7.5600 56,729.00 1,873,204.74 428,871.24 ALLECHENY ENERGY INC. 2.2751 AYE 0.17361106Q 7.5600 56,729.00 1,873,204.74 428,871.24 ALLECHENY ENERGY INC. 3.8852 ATT 0.1741R02 6.2300 36,366.00 634,448.89 226,560.18 ALLECHENY ENERGY INC. 3.810,310,310,98 3.640,000 AND 0.000 AND 0.0								
Instrument - COM COMMON STOCK 3M COMPANY 2.011 MMM 88579Y101Q 123.3000 176,180.00 15,255,960.99 21,722,994.00 ABBOTT LABORATORIES 2.350 ABT 002824100Q 40.0000 705,580.00 21,708,151.03 28,223,200.00 ACE LTD 2.249 ACE GO070K103 29.3400 118,576.00 4,438,546.28 3,479,019.84 ADC COMMUNICATIONS INC 0.000 ADCT 000886101 2.0900 359,686.00 5,190,637.79 751,743.74 ADOBE SYSTEMS INC. 0.201 ADBE 00724F101Q 24.8010 106,655.00 2,119,261.25 2,645,150.65 ADVANCED MICRO DEVICES INC. 0.000 AMD 007903107 6.4600 155,073.00 2,631,681.75 1,001,771.58 AES CORP 0.000 AES 00130H105 3.0200 245,607.99 7,081,407.55 741,736.16 AETNA INC. 0.097 AET 00817Y108 41.1200 67,982.00 1,756,475.55 2,795,419.84 AFLAC INC 0.796 AFL 001055102 30.1200 233,090.00 4,533,664.79 7,020,670.80 AGILENT TECHNOLOGIES INC 0.000 A 00846U101 17.9600 210,741.00 6,850,749.87 3,784,908.36 AIR PROD. & CHEM. 1.964 APD 009158106Q 42.7500 102,649.00 3,164,723.24 4,388,244.75 ALBERTO CULVER CL-B 0.714 ACV 013068101Q 50.4000 26,283.00 753,636.57 1,324,683.20 ALBERTSON'S, INC. 3.414 ABS 013104104Q 22.2600 171,173.00 4,904,800.17 3,810,310.98 ALCOA INC. 2.633 AA 013817101Q 22.7800 381,234.00 8,639,166.89 8,684,510.52 ALLEGHENY ENERGY INC. 22.571 AYE 017361106Q 7.5600 56,729.00 1,873,204.74 428,871.24 ALLEGHENY ETCHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGHENY ETCHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGHENY ETCHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGHENY ETCHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGHENY ETCHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGHENY ETCHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGHENY ETCHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGHENY ETCHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGHENY ETCHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,900 317,448.00 9,051,011.91 11,742,401.52								
ABBOTT LABORATORIES 2.350 ABT 002824100Q 40.0000 705,580.00 15,255,960.99 21,722,994.00 ABBOTT LABORATORIES 2.350 ABT 002824100Q 40.0000 705,580.00 21,708,151.03 28,223,200.00 ACE LTD 2.249 ACE G0070K103 29.3400 118,576.00 4,438,546.28 3,479,019.84 ADC COMMUNICATIONS INC 0.000 ADCT 000886101 2.0900 359,686.00 5,190,637.79 751,743.74 ADDES SYSTEMS INC. 0.201 ADBE 00724F101Q 24,8010 106,655.00 2,119,261.25 2,645,150.65 ADVANCED MICRO DEVICES INC. 0.000 AMD 007903107 6.4600 155,073.00 2,631,681.75 1,001,771.58 AES CORP 0.000 AES 00130H105 3.0200 245,607.99 7,081,407.55 741,736.16 AFLAC INC 0.796 AFL 001055102 30.1200 245,607.99 7,081,407.55 2,795,419.84 AFLAC INC 0.796 AFL 001055102 30.1200 233,090.00 4,533,664.79 7,020,670.80 AGILENT TECHNOLOGIES INC 0.000 A 00846U101 17.9600 210,741.00 6,850,749.87 3,784,908.36 ATR PROD. & CHEM. 1.964 APD 009158106Q 42.7500 102,649.00 3,164.723.24 4,388.244.75 ALBERTO CULVER CL-B 0.714 ACV 013068101Q 50.4000 26,283.00 753,636.57 1,324,663.20 ALEGRENY ENERGY INC. 2.633 AA 013817101Q 22.7800 381,234.00 8,639,166.89 8,684,510.52 ALEGHENY ENERGY INC. 2.2.751 AYE 017361106Q 7.5600 56,729.00 1,873,204.74 428,871.24 ALLEGRENY TECHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGRENY ENERGY INC. 22.751 AYE 017361106Q 7.5600 58,473.00 2,086,037.64 3,369,214.26 ALLEGRENY ENERGY INC. 22.751 AYE 017361106Q 7.5600 58,473.00 2,086,037.64 3,369,214.26 ALLEGRENY TECHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGRENY TECHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGRENY TECHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGRENY TECHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGRENY TECHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGRENY TECHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGRENY TECHNOLOGIES INC 3.852 ATI 01741R102 6.2300 36,366.00 634,448.89 226,560.18 ALLEGRENY TECHNOLOGIES I								
AETNA INC. AETNA INC. O. 097 AET O. 00817Y108 AFLAC INC AGILENT TECHNOLOGIES INC O. 0000 A O. 0000 A O. 000155102 O. 00								
AETNA INC. AETNA INC. O. 097 AET O. 00817Y108 AFLAC INC AGILENT TECHNOLOGIES INC O. 0000 A O. 0000 A O. 000155102 O. 00	3M COMPANY	2.011	MMM	88579Y101Q			15,255,960.99	21,722,994.00
AETNA INC. AETNA INC. O. 097 AET O. 00817Y108 AFLAC INC AGILENT TECHNOLOGIES INC O. 0000 A O. 0000 A O. 000155102 O. 00	ABBOTT LABORATORIES	2.350	ABT	002824100Q	40.0000			28,223,200.00
AETNA INC. AETNA INC. O. 097 AET O. 00817Y108 AFLAC INC AGILENT TECHNOLOGIES INC O. 0000 A O. 0000 A O. 000155102 O. 00	ACE LTD	2.249		G0070K103				
AETNA INC. AETNA INC. O. 097 AET O. 00817Y108 AFLAC INC AGILENT TECHNOLOGIES INC O. 0000 A O. 0000 A O. 000155102 O. 00	ADC COMMUNICATIONS INC	0.000						
AETNA INC. AETNA INC. O. 097 AET O. 00817Y108 AFLAC INC AGILENT TECHNOLOGIES INC O. 0000 A O. 0000 A O. 000155102 O. 00	ADOBE SYSTEMS INC.	0.201		~				
AETNA INC. AETNA INC. O. 097 AET O. 00817Y108 AFLAC INC AGILENT TECHNOLOGIES INC O. 0000 A O. 0000 A O. 000155102 O. 00	ADVANCED MICRO DEVICES INC.	0.000	AMD					
ALLSTATE CORP 2.270 ALL 0200021010 36.9900 317,448.00 9,051,011.91 11,742,401.52	AES CORP	0.000	AES					
ALLSTATE CORP 2.270 ALL 0200021010 36.9900 317,448.00 9,051,011.91 11,742,401.52	AETNA INC.	0.097	AET					
ALLSTATE CORP 2.270 ALL 0200021010 36.9900 317,448.00 9,051,011.91 11,742,401.52	AFLAC INC	0.796	AFL					
ALLSTATE CORP 2.270 ALL 0200021010 36.9900 317,448.00 9,051,011.91 11,742,401.52	AGILENT TECHNOLOGIES INC	0.000	A					
ALLSTATE CORP 2.270 ALL 0200021010 36.9900 317,448.00 9,051,011.91 11,742,401.52	AIR PROD. & CHEM.	1.964	APD					
ALLSTATE CORP 2.270 ALL 0200021010 36.9900 317,448.00 9,051,011.91 11,742,401.52	ALBERTO CULVER CL-B	0./14	ACV	~		•	•	
ALLSTATE CORP 2.270 ALL 0200021010 36.9900 317,448.00 9,051,011.91 11,742,401.52	ALBERTSON'S, INC.	3.414	ABS	~				
ALLSTATE CORP 2.270 ALL 0200021010 36.9900 317,448.00 9,051,011.91 11,742,401.52	ALCOA INC.	2.033	AA					
ALLSTATE CORP 2.270 ALL 0200021010 36.9900 317,448.00 9,051,011.91 11,742,401.52	ALLEGHENI ENERGI INC.	2 2.751	AIL ATT	~				
ALLSTATE CORP 2.270 ALL 0200021010 36.9900 317,448.00 9,051,011.91 11,742,401.52	ALLEGIENT TECHNOLOGIES INC	n 624	ΔCN					
ALLSTATE CORP 2.270 ALL 0200021010 36.9900 317,448.00 9,051,011.91 11,742,401.52	ALLITED WASTE INDUSTRIES	0.024	ΔW					
ALLTEL CORD 2 745 AT 0200301030 51 0000 140 492 00 6 067 892 61 7 164 592 00								
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AMBAC FINANCIAL GROUP INC. 0.711 ABK 023139108Q 56.2400 47,853.00 1,904,341.49 2,691,252.72 AMERADA HESS CORP. 2.179 AHC 023551104Q 55.0500 40,265.00 2,456,177.73 2,216,588.25 AMERICAN CORP. 6.110 ABE 023608102Q 41.5700 69,323.00 2,671,944.92 2,881,757.11 AMERICAN ELECTRIC POWER 8.781 AEP 025537101Q 27.3300 153,042.00 5,980,209.28 4,182,637.86 AMERICAN EXPRESS CO. 0.905 AXP 025816109Q 35.3500 593,523.00 15,147,014.93 20,981,038.05 AMERICAN GREETING CL A 2.531 AM 026375105Q 15.8000 29,743.00 709,864.24 469,939.40 AMERICAN INTL GROUP 0.328 AIG 026874107Q 57.8500 1,178,054.00 51,056,639.74 68,150,423.90 AMERICAN POWER CONVERSION 0.000 APCC 029066107 15.1500 88,579.00 1,408,316.86 1,341,971.85 AMERICAN STANDARD COMPANIES 0.000 ASD 029712106 71.1400 32,693.00 1,557,508.55 2,325,780.02 AMERICAN CORP 0.184 ABC 03073E105 54,3100 47,790.00 2,949,418.78 2,595,474.90 AMGEN INC AMR CORP. 0.000 AMGN 031162100 48.3400 581,244.00 18,879,105.11 28,097,334.96 AMSOUTH BANCORPORATION 4.791 ASO 032165102 19,2000 160,486.00 3,890,757.19 3,081,331.20 ANADARKO PETROLEUM CORP 0.835 APC 0.32561107Q 47,9000 112,269.00 5,125,272.06 5,377,685.10 ANDADEW CORP. 0.000 ANDW 034425108 10.2800 44,295.00 850,790.1 458,9090.44 3,941,104.09 ANDREW CORP. 0.000 ANDW 034425108 10.2800 44,295.00 850,790.7 11,235,217.28 18,709,116.80 ANTHEM INC 0.000 ATH 0.3674B104 62.9000 63,901.00 3,583,854.68 4,019,372.90	ALTERA CORP	0.000		~				
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AMERICAN ELECTRIC POWER AMERICAN EXPRESS CO. 0.905 AXP 025816109Q 35.3500 593,523.00 15,147,014.93 20,981,038.05 29,743.00 29,743.00 29,743.00 29,743.00 29,743.00 29,743.00 29,743.00 29,743.00 29,743.00 29,743.00 29,743.00 29,743.00 20,9864.24 469,939.40 20,981,038.05 29,743.00 29,743.00 20,9864.24 469,939.40 20,981,038.05	AMEREN CORP.	6.110	AEE	023608102Q	41.5700	69,323.00	2,671,944.92	2,881,757.11
AMERICAN EXPRESS CO. AMERICAN GREETING CL A 2.531 AM 0.26375105Q 15.8000 29,743.00 709,864.24 469,939.40 AMERICAN INTL GROUP 0.328 AIG 0.26874107Q 57.8500 1,178,054.00 51,056,639.74 68,150,423.90 AMERICAN STANDARD COMPANIES 0.000 APCC 0.29066107 15.1500 88,579.00 1,408,316.86 1,341,971.85 AMERICAN STANDARD COMPANIES 0.000 ASD 0.29712106 71.1400 32,693.00 1,557,508.55 2,325,780.02 AMERISOURCEBERGEN CORP 0.184 ABC 0.3073E105 54.3100 47,790.00 2,949,418.78 2,595,474.90 AMGEN INC 0.000 AMGN 0.01765106 0.000 AMR 0.01765106 6.6000 70,423.00 1,781,230.33 464,791.80 ANSOUTH BANCORPORATION 4.791 ASO 0.32165102 19.2000 160,486.00 3,890,757.19 3,081,331.20 ANADARKO PETROLEUM CORP 0.835 APC 0.32511107Q 47.9000 112,269.00 5,377,685.10 ANALOG DEVICES 0.000 ADI 0.32654105 23.8700 165,107.00 4,589,090.44 3,941,104.09 ANDREW CORP. ANHEUSER-BUSCH 1.611 BUD 0.35229103Q 48.4000 386,552.00 11,235,217.28 18,709,116.80 ANTHEM INC	AMERICAN ELECTRIC POWER	8.781	AEP	025537101Q	27.3300	153,042.00	5,980,209.28	4,182,637.86
AMERICAN GREETING CL A AMERICAN INTL GROUP O.328 AIG O26874107Q D.000 APCC O29066107 O29066107 D.000 APCC D.000	AMERICAN EXPRESS CO.	0.905		025816109Q				
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AMERICAN POWER CONVERSION AMERICAN POWER CONVERSION AMERICAN STANDARD COMPANIES O.000 ASD O.000	AMERICAN INTL GROUP	0.328						
AMERICAN STANDARD COMPANIES AMERICAN STANDARD COMPANIES O.000 ASD O29712106 71.1400 32,693.00 1,557,508.55 2,325,780.02 AMERISOURCEBERGEN CORP O.184 ABC O3073E105 54.3100 47,790.00 2,949,418.78 2,595,474.90 AMGEN INC AMGEN INC O.000 AMGN O31162100 48.3400 581,244.00 18,879,105.11 28,097,334.96 AMR CORP. AMSOUTH BANCORPORATION 4.791 ASO O32165102 ANADARKO PETROLEUM CORP O.835 APC O32511107Q A7.9000 112,269.00 5,125,272.06 5,377,685.10 ANALOG DEVICES O.000 AND O32654105 ANDREW CORP. O.000 AND O34425108 O35229103Q ANADARD CORP. ANHEUSER-BUSCH O.000 ATH O3674B104 62.9000 63,901.00 3,583,854.68 4,019,372.90	AMERICAN POWER CONVERSION	0.000						
AMERISOURCEBERGEN CORP AMGEN INC AMGEN INC AMR CORP. AMSOUTH BANCORPORATION ANADARKO PETROLEUM CORP ANALOG DEVICES ANALOG DEVICES ANALOG DEVICES ANALOG DEVICES ANALOG DEVICES ANHEUSER-BUSCH ANTHEM INC O.184 ABC O.184 ABC O.3073E105 54.3100 47,790.00 2,949,418.78 2,595,474.90 48.3400 581,244.00 18,879,105.11 28,097,334.96 6.6000 70,423.00 1,781,230.33 464,791.80 3,081,331.20 47,9000 112,269.00 5,125,272.06 5,377,685.10 47,9000 112,269.00 47,9000 112,269.00 47,9000 47,9000 112,269.00 5,125,272.06 5,377,685.10 48,4000 ANALOG DEVICES ANHEUSER-BUSCH ANHEUSER-BUSCH ANTHEM INC O.000 ATH O.000 ATH O.3674B104 62,9000 63,901.00 3,583,854.68 4,019,372.90	AMERICAN STANDARD COMPANIES	0.000						
AMGEN INC AMR CORP. AMS 0.000 AMR 001765106 6.6000 70,423.00 18,879,105.11 28,097,334.96 AMR CORP. AMSOUTH BANCORPORATION 4.791 ASO 032165102 19.2000 160,486.00 3,890,757.19 3,081,331.20 ANADARKO PETROLEUM CORP 0.835 APC 032511107Q 47.9000 112,269.00 5,125,272.06 5,377,685.10 ANALOG DEVICES 0.000 ADI 032654105 23.8700 165,107.00 4,589,090.44 3,941,104.09 ANDREW CORP. 0.000 ANDW 034425108 10.2800 44,295.00 850,719.71 455,352.60 ANHEUSER-BUSCH 1.611 BUD 035229103Q 48.4000 386,552.00 11,235,217.28 18,709,116.80 ANTHEM INC 0.000 ATH 03674B104 62.9000 63,901.00 3,583,854.68 4,019,372.90	AMERISOURCEBERGEN CORP	0.184						
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ANALOG DETROLEUM CORP O.835 APC O3251107Q 47.9000 112,269.00 5,125,272.06 5,377,685.10 ANALOG DEVICES O.000 ADI O32654105 23.8700 165,107.00 4,589,090.44 3,941,104.09 ANDREW CORP. O.000 ANDW O34425108 10.2800 44,295.00 850,719.71 455,352.60 ANHEUSER-BUSCH ANTHEM INC O.000 ATH O3674B104 62.9000 63,901.00 3,583,854.68 4,019,372.90	AMSOUTH BANCORPORATION	4.791						
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ANHEUSER-BUSCH 1.611 BUD 035229103Q 48.4000 386,552.00 11,235,217.28 18,709,116.80 ANTHEM INC 0.000 ATH 03674B104 62.9000 63,901.00 3,583,854.68 4,019,372.90	ANALUG DEVICES	0.000						
ANTHEM INC 0.000 ATH 03674B104 62.9000 63,901.00 3,583,854.68 4,019,372.90	ANDREW CORP.	1 611						
ANTINET INC 0.000 AIII 050/1014 02.2000 05,201.00 5,303,034.00 4,019,372.50	ANTHEM INC	0 000		~				
	111111111111111111111111111111111111111	0.000		030710101	32.5000	03,701.00	5,505,051.00	1,010,012.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
			P 500 PASSIVE				
	Instrument - COM						
AOL TIME WARNER INC AON CORP APACHE CORP. APOLLO GROUP INC APPLE COMPUTER INC. APPLERA CORP - APPLIED BIOS APPLIED MATERIALS INC	4.122	AOL	00184A105	13.1000	2,018,678.00	57,753,404.83	26,444,681.80
AON CORP	3.176	AOC	037389103Q	18.8900	139,846.00	3,800,757.90 2,762,859.26	2,641,690.94
APACHE CORP.	0.701	APA	037411105	56.9900	64,989.00		3,703,723.11
APOLLO GROUP INC	0.000	APOL	037604105	44.0000	78,765.00 162,084.00	1,507,301.79	3,465,660.00
APPLE COMPUTER INC.	0.000	AAPL	037833100	14.3300	162,084.00	3,595,057.85	2,322,663.72
APPLERA CORP - APPLIED BIOS	SYST 0.969	ABI	038020103Q	17.5400	94,450.00	3,317,435.16	1,656,653.00
APPLIED MATERIALS INC.	0.000	AMA'I'	038222105	13.0300	744,220.00 136,384.00	11,932,949.30	9,697,186.60
APPLIED MICRO CIRCUITS CORE	0.000	AMCC	03822W109 0394831020	3.6900 12.4000	136,384.00	7,683,126.70	503,256.96
ARCHER DANIELS MIDLAND CO	1.935	ADM	~	28.5300	292,108.00 30,857.99	3,655,445.86 1,147,301.40	3,622,139.20 880,378.73
ASHLAND INC	3.855	ASH	044204105Q 0019575050	26.1100	347,899.00	1,147,301.40	9,083,642.89
ATET WIDELESS SERVICES INC	0.000	V M\L T	001937303Q 00209A106	5.6500	347,033.00	19,139,800.69	6,912,238.25
VILLODECK INC	0.000	VDCK	0527691060	14.3000	50,955.00	795 377 94	728,656.50
AUTOMATIC DATA DROC	1 222	ADDIC	053015103Q	39.2500	270,436.00	9 062 691 04	10,614,613.00
AUTOZONE INC	0 000	AZO	053332102	70.6500	44,545.00	795,377.94 9,062,691.04 1,493,502.09	2 147 104 25
AVAYA INC	0.000	AV	053499109	2.4500	163,400.00	2,468,272.51	400,330.00 3,026,758.32
AVERY DENNISON	2.357	AVY	0536111090	61.0800	49,554.00	1,821,042.21	3,026,758.32
AVON PRODUCTS	1.485	AVP	0543031020		106,249.00	3,001,019.86	5,723,633.63
BAKER HUGHES CORP	1.429	BHI	057224107Q	32.1900	151,568.00	4,059,739.55	4,878,973.92
BALL CORPORATION	0.703	BLL	058498106Q	51.1900	25,642.00	547,748.50	1,312,613.98
BANK OF AMERICA CORP.	3.679	BAC	060505104Q	69.5700		29,877,937.77	47,018,884.50
BANK OF NEW YORK CO, INC	3.172	BK	064057102Q	23.9600	675,850.00 327,947.00 525,961.00	8,128,031.02	7,857,610.12
BANK ONE CORPORATION	2.298	ONE	06423A103Q	36.5500	525,961.00	18,525,225.41	19,223,874.55
BARD C. R. INC.	1.517	BCR	067383109Q	58.0000		907,533.66	19,223,874.55 1,355,054.00
BAUSCH & LOMB INC	1.444	BOL	071707103Q	30.0000	21,313.00	1,119,556.81	875,340.00 7,502,292.00
BAXTER INTL	2.071	BAX	071813109Q	28.0000	267,939.00	7,333,007.22	7,502,292.00
BB&T CORPORATION	3.136	BBT	054937107		216,260.00		7,999,457.40
BEAR STEARNS COMPANIES INC	1.144	BSC	073902108	59.4000	43,381.00	1,944,246.22	2,576,831.40
BECTON DICKINSON & COMPANY	1.303	BDX	075887109Q	30.6900	115,896.00	2,543,884.75	3,556,848.24
BED BATH & BEYOND INC	0.000	BBBY	075896100	34.5300	132,125.00	2,130,533.09	4,562,276.25
BELLSOUTH	3.092	BLS	079860102Q	25.8700	839,298.00	23,378,170.63	21,712,639.26
BEMIS CO.	2.095	BMS	081437105Q	49.6300	23,930.00	767,901.34	1,187,645.90
BEST BUY COMPANY INC	0.000	BBI	086516101 089302103	24.1500 13.2300	145,238.00 52,405.00	2,924,774.84 1,529,256.04	3,507,497.70 693,318.15
BIG LOIS, INC.	0.000	BUL	090597105		52,405.00	2,211,433.92	2,696,558.78
DIOGEN INC.	0.000	DMELL	090613100	28.6600	67,313.00 117,267.00	1,640,702.61	3,360,872.22
BI SERVICES CO	0.340	BITS	055482103	32.3100	70,769.00	1 665 447 68	2,286,546.39
BLACK & DECKER	1 119	BDK	0917971000	42.8900	36,346.00	1,665,447.68 1,214,844.54	1,558,879.94
BMC SOFTWARE	0 000	BMC	055921100	17.1100	106,287.00	1,665,447.68 1,214,844.54 3,754,542.12	1,818,570.57
APPLE COMPUTER INC. APPLERA CORP - APPLIED BIOS APPLIED MATERIALS INC. APPLIED MICRO CIRCUITS CORE ARCHER DANIELS MIDLAND CO ASHLAND INC AT&T CORPORATION AT&T WIRELESS SERVICES INC AUTODESK INC. AUTOMATIC DATA PROC. AUTOZONE INC AVAYA INC AVERY DENNISON AVON PRODUCTS BAKER HUGHES CORP BALL CORPORATION BANK OF AMERICA CORP. BANK OF NEW YORK CO, INC BANK ONE CORPORATION BARD C. R. INC. BAUSCH & LOMB INC BAXTER INTL BB&T CORPORATION BEAR STEARNS COMPANIES INC BECTON DICKINSON & COMPANY BED BATH & BEYOND INC BELLSOUTH BEMIS CO. BEST BUY COMPANY INC BIG LOTS, INC. BIOGEN INC. BIOGEN INC. BIOGEN INC. BIOGEN INC. BIOMET INC. BUS COFFWARE BMC SOFTWARE	0.000		120721100		100,2000	3,.31,312.12	1,010,0.0.0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - SNP		P 500 PASSIVE				
	Instrument - COM		MMON STOCK				
	THE CLUMCITE COM	0.0	Phon Brock				
BOEING CO	2.061	BA	097023105Q	32.9900	379,091.00	14,178,641.59	12,506,212.09
BOEING CO BOISE CASCADE CORP BOSTON SCIENTIFIC CORP.	2.379	BCC	097383103Q	25.2200	26,320.00	784,797.88	663,790.40
BOSTON SCIENTIFIC CORP.	0.000	BSX	101137107	42.5200	184,170.00	4,161,561.68	7,830,908.40
BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BROWN-FORMAN -CL B BRUNSWICK CORP BURLINGTON NORTHERN SANTA F BURLINGTON RESOURCES	4.838	BMY	110122108Q	23.1500	874,786.00	28,278,227.44	20,251,295.90
BROADCOM CORP CL A	0.000	BRCM	111320107	15.0600	124,613.00	17,675,571.78	1,876,671.78
BROWN-FORMAN -CL B	2.295	BF.B	115637209Q	65.3600	30,853.00	1,541,363.81	2,016,552.08
BRUNSWICK CORP	2.517	BC	117043109Q	19.8600	40,691.00	859,856.46	808,123.26
BURLINGTON NORTHERN SANTA F	E 1.845	BNI	12189T104Q	26.0100	170,493.00	4,628,679.54	4,434,522.93
BURLINGTON RESOURCES CALPINE CORPORATION CAMPBELL SOUP CO. CAPITAL ONE FINANCIAL CORP.	1.289		122014103Q	42.6500	90,900.00	3,380,104.51	3,876,885.00
CALPINE CORPORATION	0.000		131347106	3.2600	170,708.00	2,988,759.54	556,508.08
CAMPBELL SOUP CO.	2.684		134429109Q	23.4700	185,122.00	5,350,675.86	4,344,813.34
CAPITAL ONE FINANCIAL CORP.	0.370		14040H105	29.7200	100,184.00	3,224,561.80	2,977,468.48
CARDINAL HEALTH INC.	0.168		14149Y108Q	59.1900	199,851.00	8,192,958.20	11,829,180.70
CARNIVAL CORP	1.683 3.062		143658102Q	24.9500 45.7200	264,938.00	10,307,890.00	6,610,203.10
CATERPILLAR INC. CENDANT CORP.	0.000		149123101Q 151313103	10.4800	155,389.00 468,119.00	5,775,187.48 8,773,090.59	7,104,385.08 4,905,887.12
CENDANI CORP. CENTERPOINT ENERGY INC	7 500		15189T1070	8.5000	137,290.00	2,783,166.55	1,166,965.00
CENTEX CORP CENTURYTEL, INC. CHARTER ONE FNCL INC. CHEVRONTEXACO CORP CHIRON CORP CHUBB CORP CIENA CORP. CIGNA CORP. CIGNA CORP. CINCINNATI FINANCIAL CORP.	0.318		152312104Q	50.2000	27,808.00	773,257.92	1,395,961.60
CENTIEX CORF	0.318		156700106	29.3800	64,401.00	1,797,217.61	1,892,101.38
CHARTER ONE FNCI. INC	3.063		1609031000	28.7300	102,074.00	2,472,395.23	2,932,586.02
CHEVRONTEXACO CORP	4.211		1667641000	66.4800	482,415.00	29,021,194.64	32,070,949.20
CHIRON CORP	0.000		170040109	37.6000	85,004.00	2,239,200.34	3,196,150.40
CHUBB CORP	2.682		171232101Q	52.2000	77,221.00	4,079,187.97	4,030,936.21
CIENA CORP.	0.000	CIEN	171779101	5.1400	194,937.00	2,616,869.87	1,001,976.18
CIGNA CORP.	3.210	CI	125509109Q	41.1200	62,958.00	3,529,333.37	2,588,832.96
CINCINNATI FINANCIAL CORP.	2.370	CINF	172062101Q	37.5500	72,888.00	1,812,699.01	2,736,944.40
CINERGY CORP	5.456	CIN	172474108Q	33.7200	75,971.00	2,380,025.11	2,561,742.12
CINTAS CORP	5.456 0.546 0.943 0.000 2.046		172908105	45.7500	76,895.00	2,819,428.47	3,517,946.25
CIRCUIT CITY STORES	0.943		172737108Q	7.4200	94,911.00	1,103,439.81	704,239.62
CISCO SYSTEMS	0.000		17275R102	13.1000	3,262,816.00	64,097,999.23	42,742,889.60
CITIGROUP INC.	2.046		172967101Q	35.1900	2,319,521.00	57,155,554.67	81,623,943.99
CITIZENS COMMUNICATIONS CO	0.000		17453B101	10.5500	127,460.00	1,736,921.33	1,344,703.00
CITRIX SYSTEMS INC	0.000		177376100	12.3200	77,253.00	1,530,642.88	951,756.96
CLEAR CHANNEL COMMUNICATION	S 0.000		184502102	37.2900	276,678.00	15,690,766.62	10,317,322.62
CLOROX COMPANY	2.133		189054109Q	41.2500	99,329.00	2,845,939.14	4,097,321.25
CMS ENERGY CORP COCA COLA CO.	2.133 7.627 1.825 0.736 1.373		125896100Q 191216100Q	9.4400 43.8200	65,023.00 1,119,563.00	1,865,558.54 48,736,709.37	613,817.12 49,059,250.66
COCA-COLA CO. COCA-COLA ENTERPRISE	0.736		1912191000	21.7200	202,933.00	5,230,215.87	49,059,250.66
COLGATE PALMOLIVE	1.373		191219104 194162103Q	52.4300	243,057.00	8,405,992.57	12,743,478.51
COLORIE LADRIOUT VE	1.373	CH	1711021030	52.1500	213,037.00	0,100,002.07	12,713,170.31

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			N STOCK					
	Portfolio			P 500 PASSIVE				
	Instrument	- COM	CON	MMON STOCK				
COMCAST CORP - CL A		0.000	CMCSA	20030N101	23.5700	1,042,301.00	30,083,040.69	24,567,034.58
COMCAST CORP - CL A COMERICA INC. COMPUTER ASSOCIATE INTL. INC		4.440	CMA	2003401070	43.2400	78,906.00	3,313,702.00	3,411,895.44
COMPUTER ASSOCIATE INTL. INC		0.592	CA	204912109s	13.5000	258,888.00	7,472,294.00	3,494,988.00
COMPUTER SCIENCES		0.000	CSC	205363104	34.4500	77,517.00	3,886,105.01	2,670,460.65
COMPUWARE CORP		0.000	CPWR	205638109	4.8000	170,630.00	2,695,420.96	819,024.00
COMVERSE TECHNOLOGY INC.		0.000	CMVT	205862402	10.0200	84,750.00	3,279,260.24	849,195.00
CONAGRA FOODS, INC.		3.958	CAG	205887102Q	25.0100	242,560.00	4,932,929.19	6,066,425.60
CONCORD EFS INC.		0.000	CE	206197105	15.7400	229,710.00	4,048,895.30	3,615,635.40
CONOCOPHILLIPS		3.306	COP	20825C104Q	48.3900	305,692.00	13,164,613.85	14,792,435.88
CONSOLIDATED EDISON INC.		5.231	ED	209115104Q		96,478.00	3,295,530.57	4,131,187.96
CONSTELLATION ENERGY GROUP I	:NC	3.450	CEG	210371100Q	27.8200	74,389.00	2,234,702.84	2,069,501.98
CONVERGYS CORPORATION		0.000	CVG	212485106	15.1500	74,389.00 78,268.00 41 580 00	2,010,569.47	1,185,760.20
COOPER INDUSTRIES LTD - CLAS	SS	3.840	CBE	G24182100Q	36.4500	41,580.00 33,249.00	1,630,476.03	1,515,591.00
COOPER TIRE & RUBBER		2.737	CTB	216831107Q			1,630,476.03 654,483.10 593 387 07	510,039.66
COORS (ADOLPH) CL-B		1.338	RKY	217016104Q	61.2500	10,123.00	373,301.01	1,006,031.25
CORNING INC		0.000	GLW	219350105Q	3.3100	518,389.00	11,070,072.50	1,715,867.59
COSTCO WHOLESALE CORP.		0.000	COST	22160K105	28.0600	205,766.00	5,247,907.45	5,773,793.96
COUNTRYWIDE FINANCIAL CORP		0.929	CFC	222372104Q	51.6500	57,035.00 26,894.00	2,114,504.48	2,945,857.75
CRANE CO		2.007	CR	224399105Q	19.9300	26,894.00	505,179.90	535,997.42
CSX CORP.		1.412	CSX	126408103Q	28.3100	96,230.00 18,772.00	3,470,698.35	2,724,271.30
CUMMINS INC.		4.265	CUM	231021106Q	28.1300	18,772.00	788,853.42	528,056.36
CVS CORP.		0.921	CVS	126650100Q	24.9700	177,489.00	5,516,823.72	4,431,900.33
DANA CORP		0.340	DCN	235811106Q	11.7600	67,060.00	1,702,386.38	788,625.60
DANAHER CORP		0.152	DHR	235851102		68,784.00	2,981,991.96	4,519,108.80
DARDEN RESTAURANTS INC		0.391	DRI	237194105	20.4500	77,138.00	895,251.36	1,577,472.10
DEERE & CO.		1.919	DE	244199105Q	45.8500	107,739.00	3,606,267.22	4,939,833.15
DELL COMPUTER CORP.		0.000	DELL	247025109	26.7400	1,169,557.00	18,240,086.71	31,273,954.18
DELPHI AUTOMOTIVE SYSTEMS CO	RP	3.478	DPH	247126105	8.0500	252,196.00	3,176,800.89	2,030,177.80
DELTA AIR LINES, INC.		0.826	DAL	247361108Q	12.1000	55,731.00	1,978,291.95	674,345.10
DELUXE CORP.		3.515	DLX	248019101Q	42.1000	27,840.00 70,765.00	863,172.33	1,172,064.00
DEVON ENERGY CORPORATION		0.435	DVN	25179M103	45.9000	70,765.00	2,905,716.48	3,248,113.50
DILLARDS INC. CL-A		1.008	DDS	254067101Q	15.8600	38,194.00	1,125,739.48	605,756.84
DISNEY (WALT) CO.		1.28/	DIS	254687106Q	16.3100	922,270.00	20,021,016.04	15,042,223.70
DOLLAR GENERAL		1.08/	DG D	256669102	11.9500	150,487.00	2,430,833.61	1,798,319.65
DOMINION RESOURCES INC-VA		4.699	D	25746U109Q	54.9000	138,736.00	6,383,659.73	7,616,606.40
COMERICA INC. COMPUTER ASSOCIATE INTL. INC COMPUTER SCIENCES COMPUTER SCIENCES COMPUWARE CORP COMVERSE TECHNOLOGY INC. CONAGRA FOODS, INC. CONCORD EFS INC. CONCORD EFS INC. CONCOPHILLIPS CONSOLIDATED EDISON INC. CONSTELLATION ENERGY GROUP I CONVERGYS CORPORATION COOPER INDUSTRIES LTD - CLAS COOPER TIRE & RUBBER COOPER TIRE & RUBBER COORS (ADOLPH) CL-B CORNING INC COSTCO WHOLESALE CORP. COUNTRYWIDE FINANCIAL CORP CRANE CO CSX CORP. CUMMINS INC. CVS CORP. DANA CORP DANAHER CORP DANAHER CORP DANAHER CORP DELPHI AUTOMOTIVE SYSTEMS CO DELL COMPUTER CORP. DELUXE CORP. DEVON ENERGY CORPORATION DILLARDS INC. CL-A DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DONNELLEY (R.R.) & SONS CO. DOVER CORP. DOW CHEMICAL CO DOW JONES & CO INC		4.593	DOM	257867101Q	21.7700	51,141.00	1,502,841.16	1,113,339.57
DOW GUENTANT GO		1.851 4.511		260003108Q	29.1600 29.7000	91,375.00 411,458.00	2,348,671.31	2,664,495.00
DOW CHEMICAL CO		4.511		260543103Q	43.2300	•	11,104,685.65	12,220,302.60
DOM HONES & CO THE		2.313	טע	260561105Q	43.2300	37,221.00	1,601,378.36	1,609,063.83

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
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DTE ENERGY COMPANY DUKE ENERGY CORPORATION DYNEGY INC E I DUPONT DE NEM. EASTMAN CHEMICAL CO. EASTMAN KODAK EATON CORP. EBAY INC ECOLAB INC EDISON INTERNATIONAL EL PASO CORP ELECTRONIC ARTS, INC ELECTRONIC ARTS, INC ELECTRONIC DATA SYSTEMS ELI LILLY & COMPANY EMC CORP EMERSON ELECTRIC CO ENGELHARD CORP. EOG RESOURCES INC EQUIFAX INC EXELEON CORP EXXON MOBIL CORPORATION FAMILY DOLLAR STORES FED. NATL. MTG. ASSN. FEDERATED DEPARTMENT STORES FEDEX CORPORATION FIFTH THIRD BANCORP FIRST DATA CORP FIRST ENERGY CORP. FIRST TENNESSEE NATL CORP FIRST TENNESSEE NATL CORP FIRST TENNESSEE NATL CORP FIEST INC. WISCONSIN FLEETBOSTON FINANCIAL CORP FLUOR CORP (NEW) FORD MOTOR COMPANY	4.439	DTE	233331107Q	46.4000	75,637.00	2,695,359.76	3,509,556.80
DUKE ENERGY CORPORATION	5.629	DUK	264399106Q	19.5400	402,668.00	9,993,276.78 3,492,327.20	7,868,132.72
DYNEGY INC	25.423	DYN	26816Q101	1.1800	107,742.00		197,935.56
E I DUPONT DE NEM.	3.301	DD	263534109Q	42.4000	448,672.00	19,239,364.29	19,023,692.80
EASTMAN CHEMICAL CO.	4.786	EMN	277432100Q	36.7700	34,870.00	1,906,305.16	1,282,169.90
EASTMAN KODAK	5.137	EK	277461109Q	35.0400		6,509,504.90	4,615,503.84
EATON CORP.	2.253	ETN	278058102Q	78.1100	31,878.00	1,951,189.99	2,489,990.58
EBAY INC	0.000	EBAY	278642103	67.8200	139,420.00	8,199,717.40	9,455,464.40
ECOLAB INC	1.1/1	ECL	278865100Q	49.5000 11.8500	58,464.00 147,129.00	1,521,860.77	2,893,968.00
EDISON INTERNATIONAL	12 500	FIY	281020107Q 28336L109	6.9600	270,438.00	2,892,177.71	1,743,478.65 1,882,248.48
EL PASO CORP	12.500	EDTC	285512109	49.7700	63,807.00	7,878,266.90 2,510,935.37	3,175,674.39
FIFCTRONIC DATA SYSTEMS	3 255	EUG	285661104Q		215,171.00	10,104,703.86	3,965,601.53
ELT LILLY & COMPANY	2 110	I.I.Y	5324571080	63.5000	507,288.00	22,872,539.03	32,212,788.00
EMC CORP	0.000	EMC	268648102	6.1400	993,429.00	19,878,571.99	6,099,654.06
EMERSON ELECTRIC CO	3.087	EMR	291011104Q	50.8500		8,502,276.26	9,668,669.85
ENGELHARD CORP.	1.789	EC	292845104Q	22.3500	57,679.00	8,502,276.26 1,287,448.29	1,289,125.65
ENTERGY CORP.	3.070	ETR	29364G103Q	45.5900	100,267.00	3,155,847.04 2,152,484.44 1,264,311.05	4,571,172.53
EOG RESOURCES INC	0.400	EOG	26875P101	39.9200	52,149.00	2,152,484.44	2,081,788.08
EQUIFAX INC	0.345	EFX	294429105	23.1400	64,230.00	1,264,311.05	1,486,282.20
EXELEON CORP	3.335	EXC	30161N101Q		145,856.00	4,864,084.51	7,696,821.12
EXXON MOBIL CORPORATION	2.633	MOX	30231G102Q	34.9400	3,038,700.00	84,630,625.71	106,172,178.00
FAMILY DOLLAR STORES	0.833	FDO	307000109Q	31.2100	78,075.00 449,357.00	1,389,123.79	2,436,720.75
FED. NATL. MTG. ASSN.	2.051	FNM	313586109Q	64.3300	449,357.00	20,065,942.92	28,907,135.81
FEDERATED DEPARTMENT STORES	0.000	FD	31410H101	28.7600	88,550.00	2,952,266.45	2,546,698.00
FEDEX CORPORATION	0.368	FDX	31428X106	54.2200	134,687.00 260,905.00	4,281,059.88	7,302,729.14
FIFTH THIRD BANCORP	1.776	LILB	316773100Q	58.5500 35.4100		10,644,347.56	15,275,987.75 12,027,785.52
FIRST DATA CORP	0.225 4 E40	r DC	319963104Q 3379321070	32.9700	134,448.00	7,416,778.88 3,606,496.78	4,432,750.56
FIRST ENERGY CORP.	3 338	FTN	337162101	35.9400	56 731 00	1 806 359 04	2,038,912.14
FISERV INC WISCONSIN	0.000	FISV	337738108	33.9500	56,731.00 86,423.00	1,806,359.04 2,143,671.49	2,934,060.85
FLEETBOSTON FINANCIAL CORP	5.761	FBF	3390301080	24.3000	473,978.00	13,440,241.95	11,517,665.40
FLUOR CORP (NEW)	2.285	FLR	343412102	28.0000	36,290.00	1,321,701.22	1,016,120.00
FORD MOTOR COMPANY	4.301	F	345370860	9.3000	828,759.00		7,707,458.70
FLUOR CORP (NEW) FORD MOTOR COMPANY FOREST LABORATORIES INC. FORTUNE BRANDS INC. FPL GROUP INC. FRANKLIN RESOURCES INC FREDDIE MAC	0.000	FRX	345838106	98.2200	81.688.00	3,001,795.80	8,023,395.36
FORTUNE BRANDS INC.	2.322	FO	349631101Q	46.5100	67,433.00	3,001,795.80 2,349,981.88	3,136,308.83
FPL GROUP INC.	3.858	FPL	302571104Q	60.1300	82,452.00 117,342.00	3,862,357.91 4,836,710.35	4,957,838.76
FRANKLIN RESOURCES INC	0.880	BEN	354613101Q				4,957,838.76 3,999,015.36
FREDDIE MAC	1.490	FRE	313400301Q	59.0500	314,137.00	11,396,506.29	18,549,789.85

Investment Desc	Rating Coupon Yield	Ticke	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	NT CTTOC	עני				
	Portfolio - SNP		%P 500 PASSIVE				
	Instrument - COM		COMMON STOCK				
FREEPORT MCMORAN CLASS B GANNETT INC GAP INC GATEWAY INC. GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GENERAL MILLS INC GENERAL MILLS INC GENERAL MOTORS CORP GENUINE PARTS CO GENZYME CORP. GEN. DIV. GEORGIA PACIFIC GILLETTE CO GOLDEN WEST FINANCIAL CORP GOODMAN SACHS GROUP INC GOODYEAR T & R GRAINGER W W INC GREAT LAKES CHEMICAL CORP. GUIDANT CORP. H & R BLOCK INC. HALLIBURTON COMPANY HARLEY-DAVIDSON INC HARRAH'S ENTERTAINMENT INC. HARTFORD FINL SERVICES HASBRO BRADLEY HCA INC HEALTH MGMT ASSOCIATES CL A	0.000	FCX	35671D857	16.7800	65,450.00	1,491,167.22	1,098,251.00
GANNETT INC	1.337	GCI	364730101Q	71.8000	120,675.00	5,624,473.87	8,664,465.00
GAP INC	0.579	GPS	364760108Q	15.5200	399,209.00	6,087,908.71	6,195,723.68
GATEWAY INC.	0.000	GTW	367626108	3.1400	146,295.00	4,175,181.28	459,366.30
GENERAL DYNAMICS CORP.	1.511	GD	369550108Q	79.3700	90,756.00	4,833,349.95	7,203,303.72
GENERAL ELECTRIC CO	3.121	GE	369604103Q	24.3500	4,493,840.00	123,055,687.44	109,425,004.00
GENERAL MILLS INC	2.342	GIS	370334104Q	46.9500	166,109.00	6,265,746.04	7,798,817.55
GENERAL MOTORS CORP	5.425	GM	370442105Q	36.8600	253,119.00	12,105,358.29	9,329,966.34
GENUINE PARTS CO	3.766	GPC	372460105Q	30.8000	78,852.00	2,306,062.92	2,428,641.60
GENZYME CORP. GEN. DIV.	0.000	GENZ	372917104	29.5700	96,882.00	2,636,766.62	2,864,800.74
GEORGIA PACIFIC	3.094	GP	373298108Q	16.1600	112,912.00	2,852,698.86	1,824,657.92
GILLETTE CO	2.141	G	375766102Q	30.3600	476,451.00	15,312,324.76	14,465,052.36
GOLDEN WEST FINANCIAL CORP	0.473	GDW	381317106Q	71.8100	69,322.00	2,205,850.61	4,978,012.82
GOLDMAN SACHS GROUP INC	0.704	GS	38141G104	68.1000	215,605.00	16,538,631.33	14,682,700.50
GOODRICH CORP.	4.366	GR	382388106Q	18.3200	52,008.00	1,482,121.43	952,786.56
GOODYEAR T & R	7.048	GT	382550101Q	6.8100	79,162.00	2,562,091.52	539,093.22
GRAINGER W W INC	1.396	GWW	384802104Q	51.5500	79,162.00 41,259.00	1,500,202.03	2,126,901.45
GREAT LAKES CHEMICAL CORP.	1.507	GLK	390568103Q	23.0000	22,000.00	1,000,608.21	541,837.20
GUIDANT CORP.	0.000	GD.I.	401698105Q	30.8500	138,061.00	3,967,800.45	4,259,181.85
H & R BLOCK INC.	1.791	HRB	093671105Q	40.2000	81,634.00	1,959,741.12	3,281,686.80
HALLIBURTON COMPANY	2.6/2	HAL	406216101Q	18.7100	197,116.00	5,499,837.37	3,688,040.36
HARLEY-DAVIDSON INC	0.303	HDT	412822108Q	46.2000	136,627.00	3,442,539.10	6,312,167.40
HARRAH'S ENIERIAINMENI INC.	0.000	HEI	413619107 416515104	39.6000 45.4300	50,450.00 115,200.00	1,381,506.89 4,684,475.93	1,997,820.00 5,233,536.00
HARIFORD FINL SERVICES	2.3//	HIG	4180561070	11.5500	78,186.00	1,149,637.40	903,048.30
HASBRU BRADLEI	0 103	HAS	404119109	41.5000	231,783.00	7,616,216.21	9,618,994.50
HEALTH MGMT ASSOCIATES CL A	0.192	пса	421933102	17.9000	107,659.00	1,717,566.63	1,927,096.10
HEALTH MOMI ASSOCIATES CE A	0.000	HRC	421933102	4.2000	178,978.00	2,776,937.49	751,707.60
HEINZ H J CO	4.928		4230741030	32.8700	158,525.00	5,480,695.81	5,210,716.75
HERCHIES INCORPORATED	0.000		427056106Q	8.8000	49,276.00	1,136,753.15	433,628.80
HERSHEY FOODS CORP.	1.942		427866108Q	67.4400	61,524.00	2,858,807.42	4,149,178.56
HEWLETT-PACKARD CO	1.843		4282361030	17.3600	1,378,034.00	31,116,789.05	23,922,670.24
HILTON HOTELS CORP	0.629		4328481090	12.7100	169,958.00	1,788,118.41	2,160,166.18
HOME DEPOT INC.	1.001		437076102Q	23.9600	1,050,302.50	28,565,665.83	25,165,247.90
HONEYWELL INTERNATIONAL INC	3.125		438516106Q	24.0000	370,762.88	15,037,060.52	8,898,309.12
HOUSEHOLD INTL. INC.	3.595		4418151070	27.8100	213,853.00	6,544,610.83	5,947,251.93
HUMANA INC.	0.000		444859102	10.0000	73,270.00	1,360,409.76	732,700.00
HUNTINGTON BANCSHARES	3.420		446150104	18.7100	106,410.00	2,275,454.54	1,990,931.10
HEALTH MGMT ASSOCIATES CL A HEALTHSOUTH CORP HEINZ H. J. CO. HERCULES INCORPORATED HERSHEY FOODS CORP. HEWLETT-PACKARD CO HILTON HOTELS CORP. HOME DEPOT INC. HONEYWELL INTERNATIONAL INC HOUSEHOLD INTL. INC. HUMANA INC. HUNTINGTON BANCSHARES ILLINOIS TOOL WORKS	1.418	ITW	452308109Q	64.8600	138,359.00	6,422,554.49	8,973,964.74
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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SNP		P 500 PASSIVE				
	Instrument - COM	COI	MMON STOCK				
IMS HEALTH INC. INGERSOLL-RAND CO-A INTEL CORP. INTERNATIONAL PAPER INTERNATI FLAVORS & FRAGRANG INTERPUBLIC GROUP INTL BUS MACH CORP INTL GAME TECHNOLOGY INTUIT INC. ITT INDUSTRIES INC J C PENNEY INC JABIL CIRCUIT INC JANUS CAPITAL GROUP INC JDS UNIPHASE CORP	0.500	RX	449934108	16.0000	126,876.00	1,637,621.91	2,030,016.00
INGERSOLL-RAND CO-A	1.579	IR	G4776G101Q	43.0600	76,447.00	2,547,022.42	3,291,807.82
INTEL CORP.	0.513	INTC	458140100Q	15.5700	2,991,799.00	61,710,894.89	46,582,310.43
INTERNATIONAL PAPER	2.859	IP	460146103Q	34.9700	216,656.00	7,762,286.29	7,576,460.32
INTERNATL FLAVORS & FRAGRANC	CES 1.709	IFF	459506101Q	35.1000	42,631.00	1,681,673.49	1,496,348.10
INTERPUBLIC GROUP	2.698	IPG	460690100Q	14.0800	174,172.00	4,885,376.95	2,452,341.76
INTL BUS MACH CORP	0.774	IBM	459200101Q	77.5000	763,217.00	42,744,874.04	59,149,317.50
INTL GAME TECHNOLOGY	0.000	IGT	459902102	75.9200	39,125.00	1,100,685.12	2,970,370.00
INTUIT INC.	0.000	TM.I.O	461202103	46.9200	92,664.00	2,687,234.13	4,347,794.88
TTT INDUSTRIES INC	0.988	T.I.I.	450911102	60.6900 23.0100	41,432.00 120,946.00	1,441,014.10 3,863,361.88	2,514,508.08 2,782,967.46
J C PENNEY INC	2.1/3	JCP	708160106Q 466313103	17.9200	89,481.00	2,248,024.93	1,603,499.52
TANTIC CARTTAL CROTTE THE	0.000	TMC	47102X105	13.0700	100,495.00	2,240,024.93	1,313,469.65
THE INTERPOLATION CAPITAL GROUP INC	0.300	TDGII	46612J101	2.4700	638,827.00	47,752,958.65	1,577,902.69
TEFFERON DILOT	3.175		4750701080	38.1100	64,797.50	1,848,654.91	2,469,432.73
JOHN HANCOCK FINANCIAL SRVC	5 1.147		41014S106	27.9000	130,073.00	5,056,652.63	3,629,036.70
JOHNSON & JOHNSON	1.526		4781601040	53.7100	1,341,514.90	47,126,660.36	72,052,765.28
JOHNSON CONTROLS	1.796		4783661070	80.1700	40,046.00	1,897,254.21	3,210,487.82
JONES APPAREL GROUP INC	0.000		480074103	35.4400	58,163.00	1,595,596.07	2,061,296.72
JP MORGAN CHASE & CO.	5.666	JPM	46625H100Q	24.0000	901,624.00	26,186,428.61	21,638,976.00
KB HOME	0.700	KBH	48666K109Q	42.8500	21,588.00	581,160.69	925,045.80
KELLOGG CO.	2.947	K	487836108Q	34.2700	184,329.00	6,295,631.33	6,316,954.83
KERR MCGEE CORP.	4.063		492386107Q	44.3000	45,332.00	2,498,971.92	2,008,207.60
KEYCORP	4.852	KEY	493267108Q	25.1400	191,855.00	4,205,251.49	4,823,234.70
KEYSPAN CORPORATION	5.051		49337W100	35.2400	64,109.00	2,066,309.98	2,259,201.16
KIMBERLY-CLARK CORP	2.527		494368103Q	47.4700	232,298.00	11,405,039.42	11,027,186.06
KINDER MORGAN INC.	0.946		49455P101	42.2700	54,980.00	1,900,081.74	2,324,004.60
KING PHARMACEUTICALS	0.000		495582108	17.1900	108,719.00	3,121,542.37	1,868,879.61
KLA-TENCOR CORP.	0.000		482480100	35.3700	85,192.00	3,719,419.93	3,013,241.04
KNIGHT RIDDER	1.707		499040103Q	63.2500	37,210.00	1,684,488.39	2,353,532.50
KOHLS CORP	0.000		500255104	55.9500	152,289.00	5,416,868.25	8,520,569.55
KRUGER CU.	0.000 2.317		501044101	15.4500 22.4400	349,183.00 87,845.00	5,134,152.75	5,394,877.35
LEGGEII & PLAII INC	2.317 0.675		524660107 524908100Q	53.2900	107,274.00	1,901,459.99 4,440,365.57	1,971,241.80 5,716,631.46
JANUS CAPITAL GROUP INC JANUS CAPITAL GROUP INC JDS UNIPHASE CORP JEFFERSON PILOT JOHN HANCOCK FINANCIAL SRVCS JOHNSON & JOHNSON JOHNSON CONTROLS JONES APPAREL GROUP INC JP MORGAN CHASE & CO. KB HOME KELLOGG CO. KERR MCGEE CORP. KEYCORP KEYSPAN CORPORATION KIMBERLY-CLARK CORP KINDER MORGAN INC. KING PHARMACEUTICALS KLA-TENCOR CORP. KNIGHT RIDDER KOHLS CORP KROGER CO. LEGGETT & PLATT INC LEHMAN BROTHERS HOLDING LEXMARK INTERNATIONAL INC. LIMITED BRANDS INC. LINCOLN NATIONAL CORP LINCAL TECHNOLOGY CORP LIZ CLAIBORNE	0.000		529771107	60.5000	56,834.00	2,164,017.12	3,438,457.00
TIMITED REANDS INC.	2.153		5327161070	13.9300	236,074.00	3,657,766.59	3,288,510.82
LINCOLN NATIONAL CORP	4.243		534187109Q	31.5800	79,996.00	2,479,912.76	2,526,273.68
LINEAR TECHNOLOGY CORP	0.777		535678106	25.7200	140,906.00	3,954,810.16	3,624,102.32
LIZ CLAIBORNE	0.775		539320101Q	29.6500	48,292.00	1,020,672.64	1,431,857.80
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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	NT CTOCK	-				
	Portfolio - SNP		P 500 PASSIVE				
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LOCKHEED MARTIN CORPORATION LOEWS CORP LOUISIANNA PACIFIC LOWE'S COS LSI LOGIC CORP LUCENT TECHNOLOGIES MANOR CARE INC. MARATHON OIL CORP MARRIOTT INT'L INC CL-A MARSH & MCLENNAN COS. MARSHALL & ILSLEY CORP MASCO CORP. MATTEL INC. MAXIM INTGRTD PROCTS INC.	0.761	T.MT	5398301090	57.7500	205,923.00	7,066,667.47	11,892,053.25
LOEWS CORP	1.349		540424108Q	44.4600	83,760.00	3,100,063.68	3,723,969.60
LOUISIANNA PACIFIC	0.000		546347105Q	8.0600	47,214.00	774,597.93	380,544.84
LOWE'S COS	0.266	LOW	5486611070	37.5000	352,420.00	6,813,291.35	13,215,750.00
LSI LOGIC CORP	0.000	LSI	502161102	5.7700	167,905.85	3,750,728.59	968,816.75
LUCENT TECHNOLOGIES	0.000	LU	549463107	1.2600	1,550,205.00	27,218,394.18	1,953,258.30
MANOR CARE INC.	0.000	HCR	564055101	18.6100	43,503.00	844,254.31	809,590.83
MARATHON OIL CORP	4.321		565849106Q	21.2900	140,974.00	3,422,776.43	3,001,336.46
MARRIOTT INT'L INC CL-A	0.851		571903202	32.8700	107,409.00	2,663,739.08	3,530,533.83
MARSH & MCLENNAN COS.	2.423		571748102Q	46.2100	242,519.00	7,530,336.70	11,206,802.99
MARSHALL & ILSLEY CORP	2.337		571834100	27.3800	98,641.00	2,639,304.41	2,700,790.58
MASCO CORP.	2.660		574599106Q	21.0500	222,181.00	4,609,118.89	4,676,910.05
MATTEL INC.	0.261		577081102Q	19.1500	197,450.00	3,814,648.81	3,781,167.50
MAXIM INTGRTD PRDCTS INC.	0.242		57772K101	33.0400	144,672.00	4,568,152.17	4,779,962.88
MAY DEPT STORES	4.134		577778103Q	22.9800	130,151.00	3,836,032.87	2,990,869.98
MAYTAG COMPANY	2.526		578592107Q	28.5000	35,291.00	933,326.28	1,005,793.50
MBIA INC.	1.550		55262C100Q	43.8600	65,531.00	2,533,769.71	2,874,189.66
MBNA CORP	1.472		55262L100Q	19.0200	577,033.00	7,316,615.25	10,975,167.66
MCDERMOTT INTERNATIONAL	0.000		580037109Q	4.3800	28,792.00	516,764.89	126,108.96
MCDONALDS CORPORATION	1.492		580135101Q	16.0800	573,173.00	15,171,678.37	9,216,621.84
MCGRAW HILL INC	1.687		580645109Q	60.4400 27.0300	87,502.00	3,205,000.29	5,288,620.88
MCKESSON CORP	0.887		58155Q103Q		131,496.00	5,861,729.82	3,554,336.88
MEADWESTVACO	3.723 0.000		583334107 584699102	24.7100 27.1700	90,310.00 113,351.00	2,321,050.89 2,892,549.64	2,231,560.10 3,079,746.67
MEDIMMUNE INC MEDTRONIC INC	0.000		584699102	45.6000	550,972.00	15,646,125.70	25,124,323.20
MELLON NATIONAL CORP.	1.991		58551A108Q	26.1100	194,569.00	4,363,630.40	5,080,196.59
MERCK & CO INC	2.543		5893311070	56.6100	1,014,113.00	48,090,992.28	57,408,936.93
MERCURY INTERACTIVE CORP.	0.000		589405109	29.6500	38,148.00	1,019,238.72	1,131,088.20
MEREDITH CORPORATION	1.492 1.687 0.887 3.723 0.000 0.548 1.991 2.543 0.000 0.875		5894331010	41.1100	22,443.00	516,179.11	922,631.73
MERRILL LYNCH & CO. INC.	1.686		590188108Q	37.9500	390,344.00	13,090,294.95	14,813,554.80
METLIFE INC	0.776		59156R108	27.0400	316,262.00	10,822,180.43	8,551,724.48
MGIC INVESTMENT CORP	0.242		5528481030	41.3000	45,351.00	1,996,066.32	1,872,996.30
MICRON TECHNOLOGY INC	0.000	-	595112103Q	9.7400	273,223.00	7,895,614.42	2,661,192.02
MICROSOFT CORP.	0.154	-	594918104	51.7000	2,414,452.00	96,195,516.21	124,827,168.40
MILLIPORE CORPORATION	1.294		601073109Q	34.0000	21,834.00	679,115.78	742,356.00
MIRANT CORP	0.000		604675108	1.8900	181,947.00	3,105,998.67	343,879.83
MOLEX INC	0.434		608554101	23.0400	86,797.00	2,566,269.13	1,999,802.88
MONSANTO COMPANY	2.493	MON	61166W101	19.2500	118,045.00	1,548,357.35	2,272,366.25
MOODY'S CORPORATION	0.435		615369105	41.2900	68,221.00	1,484,113.06	2,816,845.09
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Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMN						
	Portfolio - SNP		&P 500 PASSIVE				
	Instrument - COM		OMMON STOCK				
MORGAN STANLEY DEAN WITTER	& C 2.30	4 MWD	617446448Q	39.9200	490,296.00	17,117,251.57	19,572,616.32
MORGAN STANLEY DEAN WITTER MOTOROLA INC NABORS INDUSTRIES LTD. NATIONAL CITY CORP NATIONAL SEMICONDUCTOR CORNAVISTAR INTL. CORP. NCR CORPORATION NETWORK APPLIANCE INC. NEW YORK TIMES CO. CL A NEWELL RUBBERMAID INC. NEWMONT MNG. CORP. HLDG CO NEXTEL COMMUNICATIONS CL-A NICOR INC.	1.84	9 MOT	620076109Q	8.6500	1,039,136.00	21,396,558.90	8,988,526.40
NABORS INDUSTRIES LTD.	0.00	0 NBR	G6359F103	35.2700	65,396.00	2,042,693.77	2,306,516.92
NATIONAL CITY CORP	4.46	5 NCC	635405103Q	27.3200	276,282.00	6,563,603.72	7,548,024.24
NATIONAL SEMICONDUCTOR COR	P. 0.00	0 NSM	637640103	15.0100	81,717.00	2,053,918.40	1,226,572.17
NAVISTAR INTL. CORP.	0.00	0 NAV	63934E108	24.3100	27,312.00	705,913.10	663,954.72
NCR CORPORATION	0.00	0 NCR	62886E108	23.7400	44,044.00	1,444,258.07	1,045,604.56
NETWORK APPLIANCE INC.	0.00	0 NTAP	64120L104	10.0000	152,173.00 68,360.00	5,473,378.58	1,521,730.00
NEW YORK TIMES CO. CL A	1.18	O MILI	650111107Q 6512291060	45.7300 30.3300	120,749.00	1,887,775.63 3,783,769.80	3,126,102.80 3,662,317.17
NEWELL RUBBERMAID INC.	0.76	2 MEM	2636607 O	29.0300	181,400.00	4,821,813.40	5,266,042.00
NEWMONI MING, CORP. HLDG CO	0.41	0 NXTL	65332V103	11.5500	434,891.00	9,500,939.93	5,022,991.05
NICOR INC	5 40	7 GAS	6540861070	34.0300	19,904.00	621,828.40	677,333.12
NIKE INCCL B	1.25	9 NKE	654106103Q	44.4700	119,834.00	5,587,923.41	5,329,017.98
NISOURCE INCORPORATED	5.80	0 NI	65473P1050	20.0000	110,134.00	1,930,890.88	2,202,680.00
NOBLE CORP	0.00	0 NE	G65422100	35.1500	60,451.00	1,680,739.21	2,124,852.65
NEXTEL COMMUNICATIONS CL-A NICOR INC. NIKE INCCL B NISOURCE INCORPORATED NOBLE CORP NORDSTROM INC NORFOLK SOUTHERN CORP. NORTH FORK BANK NORTHERN TRUST CORP NORTHERN TRUST CORP NOVELL INC NOVELLUS SYSTEMS INC. NUCOR CORP NVIDIA CORP OCCIDENTAL PETROLEUM CORP. OFFICE DEPOT INC	2.10	8 JWN	655664100Q	18.9700	61,163.00	1,269,359.94	1,160,262.11
NORFOLK SOUTHERN CORP.	1.40	0 NSC	655844108Q	19.9900	175,471.00	3,883,095.38	3,507,665.29
NORTH FORK BANK	3.20	0 NFB	659424105	33.7400	72,947.00	1,913,608.29	2,461,231.78
NORTHERN TRUST CORP	1.94	0 NTRS	665859104	35.0500	99,779.00	4,145,734.61	3,497,253.95
NORTHROP GRUMMAN CORP.	1.64	9 NOC	666807102Q	97.0000	82,200.00	6,389,917.00	7,973,400.00
NOVELL INC	0.00	0 NOVL	670006105	3.3400	164,579.00	1,807,165.98	549,693.86
NOVELLUS SYSTEMS INC.	0.00	0 NVLS	670008101	28.0800	67,169.00	1,754,118.07	1,886,105.52
NUCOR CORP	1.84	0 NUE	670346105Q	41.3000	35,302.00	1,624,421.95	1,457,972.60
NVIDIA CORP	0.00	0 NVDA	67066G104	11.5100	69,094.00	2,238,033.07	795,271.94
OCCIDENTAL PETROLEUM CORP.	3.65	5 OXY 0 ODP	674599105Q 676220106	28.4500 14.7600	170,237.00 139,318.00	3,901,549.31	4,843,242.65
OWNIGON CROUD	1 22	8 OMC	681919106	64.6000	84,918.00	1,894,738.80 4,809,356.62	2,056,333.68 5,485,702.80
OPACLE SYS COPP	0.00	0 ORCL	68389X105	10.8000	2,418,660.00	23,174,232.44	26,121,528.00
PACCAR INC	1 73	4 PCAR	6937181080	46.1300	52,321.00	1,354,811.28	2,413,567.73
PACIFIC GAS & ELEC. CO.	0.00	0 PCG	69331C1080	13.9000	182,763.00	4,362,124.15	2,540,405.70
PACTIV CORPORATION	0.00	0 PTV	695257105	21.8600	71,591.00	1,793,268.90	1,564,979.26
PALL CORPORATION	2.15	8 PLL	6964293070	16.6800	55,431.00	1,279,854.01	924,589.08
PARAMETRIC TECHNOLOGY CORP	0.00	0 PMTCE	699173100	2.5200	117,918.00	1,992,180.37	297,153.36
PARKER-HANNIFIN CORP.	1.56	0 PH	701094104Q	46.1300	53,285.00	1,781,244.14	2,458,037.05
PAYCHEX INC	1.57	7 PAYX	704326107	27.9000	169,819.00	3,674,662.98	4,737,950.10
PEOPLES ENERGY CORP	5.38	1 PGL	711030106Q	38.6500	15,974.00	548,635.98	617,395.10
PEOPLESOFT INC	0.00	0 PSFT	712713106	18.3000	141,296.00	3,276,696.92	2,585,716.80
OCCIDENTAL PETROLEUM CORP. OFFICE DEPOT INC OMNICOM GROUP ORACLE SYS. CORP. PACCAR INC PACIFIC GAS & ELEC. CO. PACTIV CORPORATION PALL CORPORATION PARAMETRIC TECHNOLOGY CORP PARKER-HANNIFIN CORP. PAYCHEX INC PEOPLES ENERGY CORP PEOPLESOFT INC PEPSI BOTTLING GROUP INC	0.15	5 PBG	713409100	25.7000	126,680.00	2,928,449.21	3,255,676.00

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	א פיד∩רו	Z.				
	Portfolio - SNP	S	&P 500 PASSIVE				
	Instrument - COM	C	OMMON STOCK				
PEPSICO INC. PERKIN ELMER INC PFIZER INC. PHARMACIA CORPORATION PHELPS DODGE CORP. PHILIP MORRIS COS PINNACLE WEST CAPITAL CORP PITNEY-BOWES, INC. PLUM CREEK TIMBER CO INC PMC-SIERRA INC PNC FINANCIAL SERVICES GROUP POWER ONE INC.	1.421	PEP	713448108Q	42.2200	779,921.00	22,767,564.29	32,928,264.62
PERKIN ELMER INC	3.393	PKI	714046109Q	8.2500	57,011.00	1,054,724.00	470,340.75
PFIZER INC.	1.962	PFE	717081103Q	30.5700	2,782,823.00	58,963,189.28	85,070,899.11
PHARMACIA CORPORATION	1.291	PHA	71713U102	41.8000	583,888.00	19,743,011.73	24,406,518.40
PHELPS DODGE CORP.	0.000	PD	717265102Q	31.6500	40,182.00	2,068,669.86	1,271,760.30
PHILIP MORRIS COS	6.316	MO	718154107Q	40.5300	934,141.00	30,639,390.64	37,860,734.73
PINNACLE WEST CAPITAL CORP	4.986	PNW	723484101Q	34.0900	40,805.00	1,507,502.57	1,391,042.45
PITNEY-BOWES, INC.	3.613	PBI	724479100Q	32.6600	106,863.00	3,249,519.90	3,490,145.58
PLUM CREEK TIMBER CO INC	5.932	PCL	729251108	23.6000	83,461.00	2,503,409.20	1,969,679.60
PMC-SIERRA INC	0.000	PMCS	69344F106	5.5600 41.9000	75,608.00	2,437,027.83	420,380.48
PNC FINANCIAL SERVICES GROUP	4.582	PNC	693475105Q 739308104	5.6700	128,244.00 36,113.00	5,608,502.51 2,189,258.82	5,373,423.60 204,760.71
DOC INDICADIES INC	2 420	DDC	693506104 693506107Q		76,475.00	3,349,811.43	3,835,221.25
DDI COPDODATION	A 150	DDT.	69351T1060	34.6800	74,261.00	2,128,293.47	2,575,371.48
DRAYATR INC	1 315	DX	74005P104O	57.7700	73,043.00	2,800,419.40	4,219,694.11
PRINCIPAL FINANCIAL GROUP	0.829	PFG	74251V102	30.1300	152,157.00	4,257,168.20	4,584,490.41
PROCTER & GAMBLE CO	1.908	PG	7427181090	85.9400	586,747.00	35,863,861.56	50,425,037.18
PROGRESS ENERGY, INC	5.167	PGN	7432631050	43.3500	106,981.00	4,045,385.67	4,637,626.35
PROGRESSIVE CORP	0.201	PGR	743315103	49.6300	98,367.00	3,618,357.33	4,881,954.21
PROVIDIAN FINANCIAL CORP W/	1.849	PVN	74406A102	6.4900	130,552.00	2,170,415.20	847,282.48
PRUDENTIAL FINANCIAL INC	1.260	PRU	744320102	31.7400	255,687.00	8,218,903.90	8,115,505.38
PUBLIC SVC ENTERPRISES	6.729	PEG	744573106Q	32.1000	100,482.00	3,268,858.09	3,225,472.20
PULTE HOMES, INC.	0.334	PHM	745867101Q	47.8700	27,637.00	829,774.02	1,322,983.19
QLOGIC CORPORATION	0.000	QLGC	747277101	34.5100	42,265.00	1,970,830.51	1,458,565.15
QUALCOMM INC	0.000	QCOM	747525103	36.3900	354,502.00	15,559,548.55	12,900,327.78
QUEST DIAGNOSTICS INC	0.000	DGX	74834L100	56.9000	44,200.00	2,408,553.97	2,514,980.00
PNC FINANCIAL SERVICES GROUP POWER ONE INC. PPG INDUSTRIES INC. PPL CORPORATION PRAXAIR INC. PRINCIPAL FINANCIAL GROUP PROCTER & GAMBLE CO PROGRESS ENERGY, INC PROGRESSIVE CORP PROVIDIAN FINANCIAL CORP W/T PRUDENTIAL FINANCIAL INC PUBLIC SVC ENTERPRISES PULTE HOMES, INC. QLOGIC CORPORATION QUALCOMM INC QUEST DIAGNOSTICS INC QUINTILES TRANSNATIONAL CORP QWEST COMMUNICATIONS INTL.	0.000	QTRN	748767100	12.1000	53,145.00	1,696,164.07	643,054.50
QWEST COMMUNICATIONS INTL.	1.000	Q	749121109	5.0000 42.1100	765,628.00 39,868.00	24,874,329.77	3,828,140.00
QWEST COMMUNICATIONS INTL. R.J. REYNOLDS TOBACCO HOLDIN RADIOSHACK CORP RATIONAL SOFTWARE CORPORATION	NGS 9.024	RJK	76182K105 750438103Q	18.7400	76,044.00	1,278,172.83 1,677,949.54	1,678,841.48 1,425,064.56
DATIONAL COETWARE CORDORATION	T.1.4	תטת	75409P202	10.3900	88,101.00	1,632,847.67	915,369.39
DAVTHEON COMDANY	2.601	DUM	7551115070	30.7500	183,273.00	7,041,391.97	5,635,644.75
PEEBOK INTERNATIONAL LTD	0.000		7581101000	29.4000	27,038.00	762,466.37	794,917.20
REGIONS FINANCIAL CORP.	3.597		758940100Q	33.3600	99,895.00	3,254,732.70	3,332,497.20
ROBERT HALF INTL INC	0.000		770323103	16.1100	78,247.00	1,668,928.80	1,260,559.17
ROCKWELL AUTOMATION INC	3.186		7739031090	20.7100	83,979.00	1,568,456.67	1,739,205.09
ROCKWELL COLLINS	1.547		774341101	23.2600	82,615.00	1,352,433.39	1,921,624.90
ROHM & HAAS CO	2.586	ROH	775371107Q	32.4800	99,870.00	2,833,527.34	3,243,777.60
RATIONAL SOFTWARE CORPORATIONAL SATURDAY REEBOK INTERNATIONAL LTD. REGIONS FINANCIAL CORP. ROBERT HALF INTL INC ROCKWELL AUTOMATION INC ROCKWELL COLLINS ROHM & HAAS CO ROWAN COS.	0.000	RDC	779382100	22.7000	42,277.00	810,023.15	959,687.90

Investment Desc	Rating Coupon Yield	Ticker 	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - SNP		500 PASSIVE				
	Instrument - COM	COM	MON STOCK				
RYDER SYS. INC. SABRE HOLDINGS CORP. SAFECO CORP. SAFEWAY INC SANMINA-SCI CORP SARA LEE CORP. SBC COMMUNICATIONS INC. SCHERING-PLOUGH SCHLUMBERGER SCHWAB (CHARLES) CORP SCIENTIFIC ATLANTA INC. SEALED AIR CORP. SEARS ROEBUCK & CO. SEMPRA ENERGY SHERWIN-WILLIAMS CO SIEBEL SYSTEMS INC. SIGMA-ALDRICH SLM CORP SNAP-ON TOOLS CORP. SOLECTRON CORP SOUTHERN CO SOUTHTRUST CORP SOUTHWEST AIRLINES SPRINT CORP. SPRINT CORP. SPRINT CORP. SPRINT PCS GROUP ST JUDE MED. INC. ST. PAUL COMPANIES STANLEY WORKS STAPLES INC STARBUCKS CORP. STARWOOD RESORTS STATE STREET CORP SUN MICROSYSTEMS INC. SUNGARD DATA SYSTEMS SUNOCO, INC. SUNTRUST BANKS INC. SUPER VALU STORES INC. SYMBOL TECHNOLOGIES INC	2.673	R	783549108Q	22.4400	28,208.00 64,468.00	703,391.22	632,987.52
SABRE HOLDINGS CORP.	0.000	TSG	785905100	18.1100		2,078,545.76	1,167,515.48
SAFECO CORP.	2.134	SAFC	786429100Q	34.6700	62,417.00	1,904,247.90	2,163,997.39
SAFEWAY INC	0.000	SWY	786514208	23.3600	199,224.00	9,127,146.78	4,653,872.64
SANMINA-SCI CORP	0.000	SANM	800907107	4.4900	238,495.00	3,495,054.38	1,070,842.55
SARA LEE CORP.	2.754	SLE	803111103Q	22.5100	352,114.00	6,471,969.62	7,926,086.14
SBC COMMUNICATIONS INC.	3.983	SBC	78387G103Q	27.1100	1,499,420.00	44,499,575.55	40,649,276.20
SCHERING-PLOUGH	3.063	SGP	806605101Q	22.2000	662,285.00	15,019,034.58	14,702,727.00
SCHLUMBERGER	1.781	SLB	806857108Q	42.0900	262,215.00	12,219,217.12	11,036,629.35
SCHWAB (CHARLES) CORP	0.368	SCH	808513105	10.8500	606,755.00	7,924,020.00	6,583,291.75
SCIENTIFIC ATLANTA INC.	0.337	SFA	808655104Q	11.8600	69,695.00	1,538,333.95	826,582.70
SEALED AIR CORP.	0.000	SEE	81211K100		37,927.00	1,566,740.05	1,414,677.10
SEARS ROEBUCK & CO.	3.841	S	812387108Q	23.9500	142,828.00	5,600,329.81	3,420,730.60
SEMPRA ENERGY	4.228	SRE	816851109	23.6500	92,506.00	2,054,239.03	2,187,766.90
SHERWIN-WILLIAMS CO	2.123	SHW	824348106Q	28.2500	67,729.00	1,551,152.13	1,913,344.25
SIEBEL SYSTEMS INC.	0.000	SEBL	826170102	7.4800	218,814.00	5,178,919.48	1,636,728.72
SIGMA-ALDRICH	0.739	SIAL	826552101Q	48.7000	32,394.00	978,541.73	1,577,587.80
SLM CORP	0.962	SLM	78442P106	103.8600	69,353.00	4,008,103.61	7,203,002.58
SNAP-ON TOOLS CORP.	3.557	SNA	833034101Q	28.1100			742,722.42
SOLECTRON CORP	0.000	SLR	834182107	3.5500	373,020.00	7,206,817.73	1,324,221.00
SOUTHERN CO	4.825	SO	842587107Q	28.3900	322,246.00	6,010,257.28	9,148,563.94
SOUTHTRUST CORP	3.380	SOTR	844730101	24.8500	156,593.00	3,016,889.98	3,891,336.05
SOUTHWEST AIRLINES	0.143	LUV	844741108Q	13.9000	349,858.00	3,583,660.37	4,863,026.20
SPRINT CORP.	3.453	FON	852061100Q	14.4800	403,960.00	9,857,178.58	5,849,340.80
SPRINT PCS GROUP	0.000	PCS	852061506	4.3800	451,206.00	7,620,045.40	1,976,282.28
ST JUDE MED. INC.	0.000	STJ	790849103	39.7200	80,220.00	1,665,122.43	3,186,338.40
ST. PAUL COMPANIES	3.406	SPC	792860108Q	34.0500	102,258.00	3,237,555.19	3,481,884.90
STANLEY WORKS	2.949	SWK	854616109Q	34.5800	39,892.00	1,174,448.10	1,379,465.36
STAPLES INC	0.000	SPLS	855030102	18.3000	212,512.00	3,330,548.56	3,888,969.60
STARBUCKS CORP.	0.000	SBUX	855244109	20.3800	175,385.00	2,774,784.27	3,574,346.30
STARWOOD RESORTS	3.538	HOT	85590A203	23.7400	90,050.00	2,968,884.38	2,137,787.00
STATE STREET CORP	1.333	STT	857477103	39.0000	146,435.00	5,042,476.82	5,710,965.00
STRYKER CORP.	0.178	SYK	863667101	67.1200	89,421.00	2,958,479.29	6,001,937.52
SUN MICROSYSTEMS INC.	0.000	SUNW	866810104	3.1100	1,406,504.00	15,893,456.98	4,374,227.44
SUNGARD DATA SYSTEMS	0.000	SDS	867363103	23.5600	127,867.00	2,506,816.28	3,012,546.52
SUNOCO, INC.	3.013	SUN	86764P109Q	33.1800	34,476.00	1,067,472.37	1,143,913.68
SUNTRUST BANKS INC.	3.021	STI	867914103Q	56.9200	128,109.00	6,545,114.66	7,291,964.28
SUPER VALU STORES INC.	3.452	SVU	868536103Q	16.5100	60,351.00	1,058,027.17	996,395.01
SYMBOL TECHNOLOGIES INC	0.243	SBL	871508107	8.2200	104,148.00	1,727,223.99	856,096.56

Investment Desc	Rating Coupon Yield T	icker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON					
	Portfolio - SNP	S&P 500 PASSIVE				
	Instrument - COM	COMMON STOCK				
SYNOVUS FINANCIAL CORP	3.041 S		19.4000	135,362.00	2,798,493.94	2,626,022.80
SYSCO CORP.	1.477 S		29.7900	296,640.00	4,444,369.41	8,836,905.60
SYSCO CORP. T ROWE PRICE GROUP INC.	2.492 T 0.800 T 9.179 T 0.000 T 0.000 T 2.856 T 0.000 T 0.599 T 3.024 T 0.000 T 0.000 T 0.669 T 0.614 T 0.000 T 0.985 T 0.000 T		27.2800	55,231.00	1,803,628.44	1,506,701.68
TARGET CORP	0.800 T	~	30.0000	410,189.00	8,226,163.33	12,305,670.00
TECO ENERGY	9.179 T		15.4700	79,301.00	1,707,012.98	1,226,786.47
TEKTRONIX, INC.	0.000 T	~	18.1900	39,309.00	651,788.03	715,030.71
TELLABS INC.	0.000 T		7.2700	186,015.00	5,307,447.52	1,352,329.05
TEMPLE-INLAND INC.	2.856 T 0.000 T		44.8100 16.4000	24,261.00	1,233,157.75	1,087,135.41
TENET HEALTHCARE CORP TERADYNE INC	0.000 I 0.000 T		13.0100	220,231.00 82,689.00	4,733,555.24 2,292,773.63	3,611,788.40 1,075,783.89
TEXAS INSTRS INC	0.000 I 0.599 T		15.0100	781,694.00	18,977,165.55	1,075,783.89
TEXTRON INC.	3.024 T		42.9900	62,109.00	2,642,584.92	2,670,065.91
THERMO ELECTRON CORP.	0.000 T	~	20.1200	73,801.00	1,882,413.65	1,484,876.12
THOMAS & BETTS CORP.	0.000 T		16.9000	26,336.00	782,907.42	445,078.40
TIFFANY & CO	0.669 T		23.9100	65,726.00	1,427,380.84	1,571,508.66
TJX COS. INC.	0.614 T		19.5200	238,556.00	2,177,737.75	4,656,613.12
TMP WORLDWIDE INC	0.000 T		11.3100	50,251.00	2,664,204.38	568,338.81
TORCHMARK CORP	0.985 T		36.5300	53,488.00	1,510,338.81	1,953,916.64
TOYS R US INC.	0.000 T	OY 892335100	10.0000	95,962.00	2,430,274.38	959,620.00
TRANSOCEAN SEDCO FOREX INC.	0.517 R	RIG G90078109	23.2000	144,130.00	5,549,630.93	3,343,816.00
TRANSOCEAN SEDCO FOREX INC. TRAVELERS PROPERTY CASUALTY TRIBUME CO	- 0.000 T	AP.B 89420G406	14.6500	453,200.00	7,332,976.04	6,639,380.00
TRIBUNE CO	0.967 T	RB 896047107Q	45.4600	137,616.00	3,686,455.60	6,256,023.36
TUPPERWARE CORPORATION	5.835 T	TUP 899896104	15.0800	26,373.00	703,843.04	397,704.84
TXU CORPORATION	0.967 I 5.835 T 2.676 T 0.292 T 1.536 U 4.726 U 0.000 U	XU 873168108Q	18.6800	145,473.00	5,362,815.76	2,717,435.64
TYCO INT'L. LTD NEW	0.292 T	YC 902124106Q	17.0800	901,015.00	25,882,719.71	15,389,336.20
UNION PACIFIC CORP.	1.536 U	JNP 907818108Q	59.8700	114,387.00	5,772,362.36	6,848,349.69
UNION PLANTERS CORP.	4.726 U	JPC 908068109	28.1400	89,471.00	2,706,436.05	2,517,713.94
UNISYS CORP.	0.000 U 1.204 U	JIS 909214108	9.9000 63.0800	146,572.00 504,191.00	3,065,950.52 33,623,791.05	1,451,062.80 31,804,368.28
UNITED CTATES SERVICES INC	1.204 U 1.524 X		13.1200	46,212.00	1,045,041.57	606,301.44
INITED TECHNOLOGIES	1.524 A		61.9400	213,886.00	8,782,149.28	13,248,098.84
INITED IECHNOLOGIES	0.035 U	~	83.5000	137,473.00	5,782,100.25	11,478,995.50
INTUISION COMMINICATIONS	0.000 U		24.5000	103,492.00	3,447,069.58	2,535,554.00
UNOCAL	2.616 U		30.5800	116,469.00	3,621,211.12	3,561,622.02
UNISYS CORP. UNITED PARCEL SERVICES INC UNITED STATES STEEL CORP. UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC UNIVISION COMMUNICATIONS UNOCAL UNUMPROVIDENT CORP. US BANCORP UST INC. V F CORP	3.363 U		17.5400	109,034.00	3,430,646.02	1,912,456.36
US BANCORP	3.675 U	~	21.2200	865,099.00	16,799,178.69	18,357,400.78
UST INC.	5.743 U		33.4300	76,310.00	2,240,710.21	2,551,043.30
V F CORP	2.773 V	FC 918204108Q	36.0500	49,098.00	1,529,487.53	1,769,982.90
VERITAS SOFTWARE CORPORATION	0.000 V	RTS 923436109	15.6200	185,842.00	6,815,198.16	2,902,852.04

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC	N STOCK					
	Portfolio - SNP		P 500 PASSIVE				
		CO	MMON STOCK				
VERIZON COMMUNICATIONS	3.974	. VZ	92343V104Q	38.7500	1,235,401.00	51,843,611.46	47,871,788.75
VIACOM INC-CLASS B	0.000	VIA.B	925524308	40.7600	795,268.00	31,939,918.03	32,415,123.68
VISTEON CORP	3.448	VC	92839U107	6.9600	58,774.00	593,227.69	409,067.04
VULCAN MATERIALS CO	2.506	VMC	929160109	37.5000	45,812.00	1,693,481.13	1,717,950.00
WACHOVIA CORP NEW	2.854	. WB	929903102Q	36.4400	614,318.00	18,649,582.63	22,385,747.92
WAL MART STORES INC	0.593	WMT	931142103Q	50.5100	1,993,346.00	59,795,616.62	100,683,906.46
WALGREEN CO.	0.513	WAG	931422109Q	29.1900	462,852.00	9,199,375.95	13,510,649.88
WASHINGTON MUTUAL INC.	3.243	WM	939322103	34.5300	427,488.00	10,282,734.90	14,761,160.64
WASTE MANAGEMENT INC.	0.043	IMW	94106L109	22.9200	274,870.00	8,420,191.09	6,300,020.40
WATERS CORPORATION	0.000	WAT	941848103	21.7800	58,344.00	1,964,138.77	1,270,732.32
WATSON PHARMACEUTICALS INC.	0.000	WPI	942683103	28.2700	48,304.00	1,793,977.79	1,365,554.08
WELLPOINT HEALTH NETWORKS	0.000	WLP	94973H108	71.1600	67,221.00	3,403,648.74	4,783,446.36
WELLS FARGO COMPANY	2.389	WFC	949746101	46.8700	764,008.00	23,936,052.47	35,809,054.96
WENDY'S INTL	0.886	WEN	950590109Q	27.0700	52,125.00	1,295,300.93	1,411,023.75
WEYERHAEUSER CO.	3.251	. WY	962166104Q	49.2100	98,888.00	4,985,013.31	4,866,278.48
WHIRLPOOL CORP	2.604	WHR	963320106Q	52.2200	30,760.00	1,639,505.13	1,606,287.20
WILLIAMS COS. INC.	1.481	WMB	969457100Q	2.7000	233,345.00	5,124,763.52	630,031.50
WINN-DIXIE STORES INC.	1.308	WIN	974280109M	15.2800	63,593.00	1,780,806.99	971,701.04
WORTHINGTON INDS	4.199	WOR	981811102Q	15.2400	38,718.00	583,053.21	590,062.32
WRIGLEY WM JR CO	1.494		982526105Q	54.8800	101,726.00	3,323,741.56	5,582,722.88
WYETH	2.459	WYE	983024100Q	37.4000	598,692.00	21,884,368.03	22,391,080.80
XCEL ENERGY INC	6.818		98389B100Q	11.0000	180,025.00	4,126,271.25	1,980,275.00
XEROX CORP	0.000		984121103Q	8.0500	332,086.00	5,977,035.10	2,673,292.30
XILINX INC		XLNX	983919101	20.6000	152,190.00	3,909,984.53	3,135,114.00
XL CAPITAL LTD - CLASS A	2.433		G98255105	77.2500	61,346.00	5,080,890.49	4,738,978.50
YAHOO INC		YHOO	984332106	16.3500	266,853.00	26,921,585.78	4,363,046.55
YUM BRANDS, INC.	0.000	-	988498101	24.2200	133,498.00	1,930,049.41	3,233,321.56
ZIMMER HOLDINGS INC	0.000		98956P102	41.5200	88,087.00	1,708,925.12	3,657,372.24
ZIONS BANCORPORATION	2.033	ZION	989701107	39.3490	41,066.00	2,210,902.90	1,615,906.03
Instrument Total	497				126,695,015.62	3,660,004,000.66	3,650,685,093.97
	Instrument -	FUTURES	5 FUTURES EXI	POSURE			
S&P FUTURES INDEX 03/03	0.000	CD:SP0	3HCD:SP03H0	878.9000	4,352.00	976,497,164.99	956,243,200.00
Instrument Total	1				4,352.00	976,497,164.99	956,243,200.00
	Instrument -	REIT	REAL ESTATE	E INVESTMENT	r TRUST		
EQUITY OFFICE PROP	8.006	EOP	294741103	24.9800	185,896.00	5,222,243.54	4,643,682.06

ASOF02 Date 01/21/2003	Time 18:52:57	STATE TEACHER	S RETIREMENT SY	STEM OF OHI	O Perio	d 12/01/2002 To 12	/31/2002 Page 061			
Monthly Market Portfolio										
Investment Desc	Rating Coupo	on Yield Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value			
Group - COMMON STOCK Portfolio - SNP S&P 500 PASSIVE Instrument - REIT REAL ESTATE INVESTMENT TRUST										
EQUITY RESIDENTIAL PROP SIMON PROP GROUP INC.		7.038 EQR 6.457 SPG	29476L107Q 828806109Q	24.5800 34.0700	122,281.00 84,770.00	2,755,152.25 3,042,192.06	3,005,666.99 2,888,113.90			
Instrument Total	3				392,947.00	11,019,587.85	10,537,462.95			
Portfolio Total	501				127,092,314.62	4,647,520,753.50	4,617,465,756.92			

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMO	N STOCK					
	Portfolio -	SP4	S&:	P 400 PASSIVE				
	Instrument -	COM	COI	MMON STOCK				
3COM CORP. 99 CENTS ONLY STORES ABERCROMBIE & FITCH CO ACTIVISION INC ACXIOM CORP. ADTRAN INC. ADVANCE PCS ADVANCED FIBRE COMMUNICATION ADVENT SOFTWARE INC AFFILIATED COMPUTER SERVICES AGCO CORP. AGL RESOURCES INC AIRBORNE INC. AIRGAS INC AK STEEL HOLDING CORP ALASKA AIRGROUP INC ALBANY INTL CL-A ALBEMARLE CORP ALEXANDER & BALDWIN INC ALLETE, INC. ALLIANT ENERGY CORPORATION ALLMERICA FINANCIAL CORP.		0.000	COMS	885535104	4.6300	54,109.00	841,291.58	250,524.67
99 CENTS ONLY STORES		0.000	NDN	65440K106	26.8600	10,266.00	162,732.53	275,744.76
ABERCROMBIE & FITCH CO		0.000	ANF	002896207	20.4600	14,400.00	162,732.53 334,152.23	294,624.00
ACTIVISION INC		0.000	ATVI	004930202	14.5900	14,400.00 9,900.00 13,100.00	254,452.70 255,367.16	144,441.00
ACXIOM CORP.		0.000	ACXM	005125109	15.3800	13,100.00	255,367.16	201,478.00
ADTRAN INC.		0.000	ADTN	00738A106	32.9000	5,500.00 13,200.00	210,024.92 280,281.68 372,678.69 293,227.69 624,478.20	180,950.00
ADVANCE PCS		0.000	ADVP	00790K109		13,200.00	280,281.68	293,172.00
ADVANCED FIBRE COMMUNICATION	1	0.000	AFCI	00754A105	16.6800	12,400.00	210,024.92 280,281.68 372,678.69 293,227.69 624,478.20	206,832.00
ADVENT SOFTWARE INC	_	0.000	ADVS	007974108	13.6300	4,800.00	293,227.69	65,424.00
AFFILIATED COMPUTER SERVICES	5	0.000	ACS	008190100	52.6500	19,500.00	624,478.20	1,026,675.00
AGCO CORP.		0.000	AG	001084102	22.1000	11,000.00 8,300.00	200,703.50	243,100.00
AGL RESOURCES INC		4.444	ATG	001204106	24.3000 14.8300	8,300.00	163,808.58 140,717.93	201,690.00
AIRBORNE INC.		1.078	ABC	009269101Q 009363102	17.2500	7,100.00 10,500.00 15,900.00 3,900.00 4,813.00	165,046.92	105,293.00 181,125.00 127,200.00 84,435.00 99,436.58
ALKGAS INC		2 125	AKG	009363102	8.0000	10,500.00	285,907.10	181,125.00
AK SIEEL HOLDING CORP		0 000	ALS ALK	011659109	21.6500	3 900.00	146,976.92	127,200.00 84 435 00
ALBANY INTI. CLA		1 064	ΔΙΝ	0123481080	20.6600	4 813 00	107,461.80	99 436 58
ALBEMARIE CORD		1 968	ΔT.R	012653101	28.4500	6 100 00	140 459 48	173 545 00
ALEXANDER & BALDWIN INC		3.489	ALEX	014482103	25.7900	6,100.00 6,100.00	140,459.48 160,968.31	173,545.00 157,319.00
ALLETE, INC.		4.850	ALE	018522102	22.6800	12,600.00	245.562.52	285,768.00
ALLIANT ENERGY CORPORATION		12.084	LNT	018802108	16.5500	12,600.00 13,454.00	245,562.52 380,673.08 249,688.72 301,784.14 377,221.73	222 663 70
ALLMERICA FINANCIAL CORP.		2.475	AFC	019754100	10.1000	7,800.00 10,550.00	249,688.72	78,780.00 145,379.00 235,314.00
AMERICAN EAGLE OUTFITTERS		0.000	AEOS	02553E106	13.7800	10,550.00	301,784.14	145,379.00
AMERICAN FINANCIAL GROUP INC	2.	2.167	AFG	025932104Q	23.0700	10,200.00	377,221.73	235,314.00
AMERICAN WATER WORKS		2.154	AWK	030411102Q	45.4800	14,700.00	339,265.26 267,537.56	668,556.00
AMERICREDIT CORP.		0.000	ACF	03060R101	7.7400	22,500.00	267,537.56	174,150.00
AMERUS GROUP CO		1.414	AMH	03072M108	28.2700	5,700.00 4,900.00	218,994.00	161,139.00
AMETEK INC.		0.623	AME	031100100Q			120,014.62	188,601.00
APOGENT TECHNOLOGY		0.000	AOT	03760A101	20.8000	15,700.00	217,116.79	326,560.00
APRIA HEALTHCARE GP. INC.		0.000	AHG	037933108	22.2400	8,100.00	126,110.11	180,144.00 47,347.50
AQUILA INC		39.548	ILA		1.7700	26,750.00	541,589.95	47,347.50
ARCH COAL INC.		1.065	ACI	039380100Q	21.5900	7,700.00	145,891.46	166,243.00
ARROW ELECTRONICS		0.000	ARW	042735100	12.7900	14,700.00	426,873.74	188,013.00
ARVINMERITOR INC.		2.399	ARM	043353101	16.6700	10,025.00	263,261.65 280,590.58 335,985.91 259,059.50 511,389.01	166,243.00 188,013.00 167,116.75 85,200.00
ASCENTIAL SOFTWARE CORP		0.000	ASCL		2.4000	35,500.00	280,590.58	85,200.00
ASSUCIATED BANC-CORP.		3.653	ASBC	045487105	33.9400	11,038.00	335,985.91	3/4,629.72
ASTURIA FINANCIAL CURP.		2.946	AL	046265104 049513104	27.1500 2.2300	14,800.00	∠59,U59.5U	347,540.00 150 755 00
AIMED CORP		0.000	V Z LLL VY T IAIT	0538071030	10.8300	17,600.00	511,389.01	190,608.00
ALLIANT ENERGY CORPORATION ALLMERICA FINANCIAL CORP. AMERICAN EAGLE OUTFITTERS AMERICAN FINANCIAL GROUP INC AMERICAN WATER WORKS AMERICADIT CORP. AMERICS GROUP CO AMETEK INC. APOGENT TECHNOLOGY APRIA HEALTHCARE GP. INC. AQUILA INC ARCH COAL INC. ARROW ELECTRONICS ARVINMERITOR INC. ASCENTIAL SOFTWARE CORP ASSOCIATED BANC-CORP. ATMEL CORP AVNET INC.		2.770	VAI	03300/1030	10.0300	17,000.00	540,931.51	190,000.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SP4	S&	P 400 PASSIVE				
	Instrument - COM	CO	MMON STOCK				
AVOCENT CORPORATION BANDAG INC BANK OF HAWAII CORP BANKNORTH GROUP INC. BANTA CORP BARNES & NOBLE INC. BECKMAN COULTER INC. BLYS GROUP INC. BJ'S WHOLESALE CLUB INC. BLACK HILLS CORP BLYTH INC. BOB EVANS FARMS BORDERS GROUP INC BORG WARNER INC. BOWATER INC. BRINKER INTERNATIONAL INC BROWN & BROWN INC C.H.ROBINSON WORLDWIDE INC CABOT CORP CABOT MICROELECTRONICS CORP CADENCE DESIGN SYS INC CALLAWAY GOLF COMPANY CAREER EDUCATION CORP CARLISLE COS INC CARMAX INC. CARPENTER TECHNOLOGY CATALINA MARKETING CORP CBRL GROUP INC. CDW COMPUTER CENTERS CERIDIAN CORP - NEW CERTEGY INC CHARLES RIVER LABORATORIES CHECKFREE CORP CHEESECAKE FACTORY (THE) CHURCH & DWIGHT INC.	0.000	AVCT	053893103	22.2200	6,600.00	207,160.52	146,652.00
BANDAG INC	3.309	BDG	059815100Q	38.6800	2,800.00	207,160.52 138,983.03	108,304.00
BANK OF HAWAII CORP	2.500	BOH	062540109	30.3900	9,500.00	230,372.48	288,705.00
BANKNORTH GROUP INC.	2.654	BNK	06646R107	22.6000	9,500.00 21,800.00 3,700.00	367,931.93	492,680.00
BANTA CORP	2.046	BN	066821109	31.2700	3,700.00	101,357.42	115,699.00
BARNES & NOBLE INC.	0.000	BKS	067774109	18.0700	9,900.00 6,450.00	285,971.91 259,074.32	178,893.00
BARR LABORATORIES INC.	0.000	BRL	068306109	65.0900	6,450.00	259,074.32	419,830.50
BECKMAN COULTER INC.	1.219	BEC	075811109	29.5200	9,200.00 16,600.00	224,531.98 390,007.78	271,584.00
BELO CORP	1.407	BLC	080555105Q				353,912.00
BISYS GROUP INC.	0.000	BSG	055472104	15.9000	17,700.00	201,369.74	281,430.00
BJ'S WHOLESALE CLUB INC.	0.000	BJ	05548J106	18.3000	10,300.00 4,000.00	163,629.43	188,490.00
BLACK HILLS CORP	4.374	BKH	092113109	26.5200	4,000.00	101,974.77	106,080.00
BLYTH INC.	0.822	BTH	09643P108	26.7600	6,800.00 5,200.00	220,376.70 102,377.57	181,968.00
BOB EVANS FARMS	1.884	BOBE	096761101Q	23.3500	5,200.00 11,700.00 4,000.00 8,100.00	102,377.57	121,420.00
BORDERS GROUP INC	0.000	BGP	099709107	16.1000	11,700.00	386,214.27 205,303.77 358,371.11	188,370.00
BORG WARNER INC.	1.428	BWA	099724106	50.4200	4,000.00	205,303.//	201,680.00
BOWATER INC.	1.907	BOM	102183100Q	41.9500 32.2500	8,100.00	158,817.22	339,795.00
BRINKER INTERNATIONAL INC	0.000	LAI	109641100 111620100	32.2500	14,250.00 32,200.00	158,817.22 606,394.04	459,562.50 113,344.00
DROWN C DROWN INC	0.000	DDO	115236101	32.3200	10,200.00	220 470 00	329,664.00
BROWN & BROWN INC	1 025	BKU	12541W100	31.2000	12,400.00	320,470.00	386,880.00
C.H. KOBINSON WORLDWIDE INC	1.025	CHRW	127055101		9,000.00	167 070 00	238,860.00
CABOT CORP	ODY 0.000	COMD	12709P103	47.2000	3,604.00	320,470.00 270,192.81 167,879.98 125,835.56 894,901.78	
CADENCE DESIGN SVS INC	0.000	COM	127387108	11.7900	39,600.00	804 901 78	170,108.80 466,884.00
CALLAWAY COLE COMDANY	2 113	FIV	131193104	13.2500	11 200 00	326 480 44	148,400.00
CAREER EDUCATION CORD	0 000	CECO	141665109	40.0000	11,200.00 6,800.00	326,480.44 345,814.00	272,000.00
CARLISLE COS INC	2 078	CSI	142339100	41.3800	4 500 00	186 859 16	186,210.00
CARMAX INC	0.000	KMX	143130102	17.8800	4,500.00 15,193.00	186,859.16 645,265.77 151,367.19	271,650.84
CARDENTER TECHNOLOGY	2 650	CRS	144285103	12.4500	3,300.00	151 367 19	41,085.00
CATALINA MARKETING CORP	0.000	POS	148867104			116,861.46	148,000.00
CBRL GROUP INC.	0.066	CBRL	12489V1060	30.1300	7,300.00	214,436.61	219,949.00
CDW COMPUTER CENTERS	0.000	CDWC	125129106	43.8500	12,400.00	418,702.87	543,740.00
CERIDIAN CORP - NEW	0.000	CEN	156779100	14.4200	21,800.00	301,754.09	314,356.00
CERTEGY INC	0.000	CEY	156880106		9,800.00	243,699.46	240,590.00
CHARLES RIVER LABORATORIES	0.000	CRL	159864107	38.4800	6,600.00	256,872.00	253,968.00
CHECKFREE CORP	0.000	CKFR	162813109			570,833.28	185,611.60
CHEESECAKE FACTORY (THE)	0.000	CAKE	163072101	36.1500	7,500.00	103,739.64	271,125.00
CHOICEPOINT INC.	0.000	CPS	170388102	39.4900	11,600.00 7,500.00 12,500.00	103,739.64 272,417.15	493,625.00
CHURCH & DWIGHT INC	0.985	CHD	1713401020	30.4300	5,900.00	87,923.31	179,537.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SP4	S&	P 400 PASSIVE				
	Instrument - COM	CO	MMON STOCK				
CIRRUS LOGIC INC CITY NATIONAL CORP CLAIRE'S STORES INC CLAYTON HOMES INC. CLECO CORP. HOLDING CO. CNF TRANSPORTATION COACH INC COLONIAL BANCGROUP INC. COMMERCE BANCORP INC COMMSCOPE INC. COMPASS BANCSHARES INC CONSTELLATION BRANDS INC-A COOPER CAMERON CORP. COPART INC COVANCE INC CREDENCE SYSTEMS CORP CREE INC CROMPTON CORPORATION CSG SYSTEMS INTL. INC. CYPRESS SEMICONDUCTOR CORP CYTEC INDUSTRIES CYTYC CORPORATION D.R. HORTON INC. DEAN FOODS CO DENTSPLY INTERNATIONAL INC. DEVRY INC. DIAL CORP/AZ DIEBOLD INC DOLLE FOOD COMPANY INC DOLLAR TREE STORES INC DONALDSON CO INC DPL INC DREYER'S GRAND ICE CREAM IN DST SYSTEMS INC DUN & BRADSTREET CORP DUQUESNE LIGHT COMPANY DYCOM INDUSTRIES INC. E*TRADE GROUP INC. EATON VANCE CORP.	0.000	CRUS	172755100	2.8800	12,300.00 7,300.00	198,249.59 234,408.16	35,424.00 321,127.00
CITY NATIONAL CORP	1.773	CYN	178566105	43.9900	7,300.00	234,408.16	
CLAIRE'S STORES INC	0.725	CLE	179584107	22.0700	7,200.00 19,975.00 6,900.00	143,755.50	158,904.00
CLAYTON HOMES INC.	0.492	CMH	184190106Q	12.1800	19,975.00		243,295.50
CLECO CORP. HOLDING CO.	6.428	CNL	12561W105	14.0000	6,900.00	100,524.42	96,600.00
CNF TRANSPORTATION	1.203	CNF	12612W104Q	33.2400	7,300.00 13,100.00	282,706.46 192,006.40 267,288.94 234,406.93 122,836.09 539,480.62 194,855.58 610,166.19	242,652.00 431,252.00
COACH INC	0.000	COH	189754104	32.9200	13,100.00	192,006.40	431,252.00
COLONIAL BANCGROUP INC.	4.694	CNB	195493309	11.9300	18,200.00	267,288.94	217,126.00
COMMERCE BANCORP INC	1.528	CBH	200519106	43.1900	9,900.00	234,406.93	427,581.00
COMMSCOPE INC.	0.000	CTV		7.9000	8,700.00	122,836.09	68,730.00
COMPASS BANCSHARES INC	3.198	CBSS	20449H109	31.2700	18,900.00	539,480.62	591,003.00
CONSTELLATION BRANDS INC-A	0.000	STZ	21036P108	23.7100	13,300.00	194,855.58	315,343.00
COOPER CAMERON CORP.	0.000	CAM	216640102	49.8200	8,000.00 13,600.00	610,166.19	398,560.00
COPART INC	0.000	CPRT	217204106	11.8400 24.5900	13,600.00	610,166.19 235,390.57 178,459.49 378,746.29 317,683.00	161,024.00
COVANCE INC	0.000	CAD	222816100 225302108	9.3300	8,800.00 9,000.00	1/8,459.49	216,392.00
CREDENCE SISIEMS CORP	0.000	CMOS	225447101	16.3500	10,700.00	3/0,/40.29	17/ 0/5 00
CREE INC	2 261	CKEE	2271161000	5.9500	16,700.00	517,003.00	1/4,945.00
CSC SYSTEMS INTI. INC	0.000	CK	126349109	13.6500	16,717.00 7,600.00	544,193.85 462,377.54	99,466.15 103,740.00
CYDRESS SEMICONDUCTOR CORD	0.000	CDOD	232806109	5.7200	7,600.00 18,200.00 5,800.00 17,100.00	290 683 90	104,104.00
CYTEC INDISTRIES	0.000	CYT	2328201000	27.2800	5 800 00	238 116 91	158,224.00
CYTYC CORPORATION	0.000	CYTC	232946103	10.2000	17,100.00	456 689 36	174,420.00
D.R. HORTON INC.	1.383	DHT	23331A109	17.3500	21,650.00	316.998.21	•
DEAN FOODS CO	0.000	DF	242370104	37.1000	13,362.00	290,683.90 238,116.91 456,689.36 316,998.21 377,666.59	375,627.50 495,730.20
DENTSPLY INTERNATIONAL INC.	0.483	XRAY	249030107Q	37.2000	11,450.00	236.901.52	425,940.00
DEVRY INC.	0.000	DV	251893103	16.6100	10,300.00	236,901.52 164,030.05	171,083.00
DIAL CORP/AZ	0.785	DL	25247D1010	20.3700	14,000.00	268,346.81	285,180.00
DIEBOLD INC	1.601	DBD	253651103	41.2200	10,600.00	268,346.81 454,703.32 374,038.27 378,746.33 145,606.52	436,932.00
DOLE FOOD COMPANY INC	1.841	DOL	256605106Q	32.5800	8,300.00	374,038.27	270,414.00
DOLLAR TREE STORES INC	0.000	DLTR	256747106	24.5700	16,850.00 6,500.00	378,746.33	414,004.50
DONALDSON CO INC	1.000	DCI	257651109	36.0000	6,500.00	145,606.52	234,000.00
DPL INC	6.127	DPL	233293109Q	15.3400	18,599.00	353,061.13	285,308.66
DREYER'S GRAND ICE CREAM IN	C 0.338	DRYR	261878102	70.9600	18,599.00 5,100.00	124,466.54	361,896.00
DST SYSTEMS INC	0.000	DST	233326107	35.5500	17,600.00	353,061.13 124,466.54 577,885.63 157,261.48 356,476.44 198,188.81 547,119.38	625,680.00
DUN & BRADSTREET CORP	0.000	DNB	26483E100	34.4900	10,900.00	157,261.48	375,941.00
DUQUESNE LIGHT COMPANY	6.561	DQE	23329J104Q	15.2400	10,900.00	356,476.44	166,116.00
DYCOM INDUSTRIES INC.	0.000	DY	267475101	13.2500	7,000.00	198,188.81	92,750.00
E*TRADE GROUP INC.	0.000	ET		4.8600	53,200.00	547,119.38	258,552.00
EATON VANCE CORP.	1.132	EV	278265103	28.2500	10,200.00	84,398.26	288,150.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - SP4		P 400 PASSIVE				
	Instrument - COM	COI					
	1115 CI WINGITO COTT	00.					
EDUCATION MANAGEMENT COPR	0.000	EDMC	28139T101	37.6000	5,200.00 11,550.00 8,800.00	188,901.90	195,520.00
EDWARDS (A.G.) INC	1.941	AGE	281760108	32.9600	11,550.00	378,481.82	380,688.00
EDWARDS LIFESCIENCES	0.000	EW	28176E108	25.4700	8,800.00	75,066.24	224,136.00
EGL, INC.	0.000	EAGL	268484102	14.2500	6,900.00 7,800.00	213,324.63 184,428.50	98,325.00
EMMIS COMMUNICATIONS CL A	0.000	EMMS	291525103	20.8300	7,800.00	184,428.50	162,474.00
ENERGIZER HOLDINGS INC.	0.000	ENR	29266R108	27.9000	13,300.00 21,291.00 21,900.00	156,709.79 340,044.08 685,748.53	371,070.00
ENERGY EAST CORP.	4.526	EAS	29266M109	22.0900	21,291.00	340,044.08	470,318.19
ENSCO INTL INC	0.339	ESV	26874Q100	29.4500	21,900.00	685,748.53	644,955.00
ENTERCOM COMMUNICATIONS COF	RP 0.000	ETM	293639100	46.9200	7,300.00 9,200.00	337,922.00 317,626.50	342,516.00
EQUITABLE RESOURCES INC	1.940	EQT	294549100	35.0400	9,200.00	317,626.50	322,368.00
EVEREST RE GROUP LTD.	0.578	KE:	G3223R108	55.3000	7,500.00 15,300.00	298,674.94 143,780.31	414,750.00
EXPEDITORS INTIL. WASH INC.	. 0.36/	FYLD	302130109 302182100	32.6500 48.0400	11 500 00	174 026 07	499,545.00 552,460.00
EVALEDO OLIVA YMEDICY INC	0.000	ESKA	302182100 30224P101	14.7500	11,500.00	174,926.07	203,550.00
EXIENDED SIAI AMERICA INC	0.000	ECC	303726103	10.7100	13,800.00 17,200.00	238,256.90 471,909.50	184,212.00
FASTENAL CO	0.000	FAST	311900104	37.3900	11 200 00	269 718 95	418,768.00
FEDERAL SIGNAL CORP	4.119	FSS	313855108	19.4200	11,200.00 7,000.00	269,718.95 159,902.87	135,940.00
FEI COMPANY	0.000	FEIC	30241L109	15.2900	4,800.00	189,633.93	73,392.00
FERRO CORP	2.374	FOE	315405100Q	24.4300	4,800.00 6,050.00	189,633.93 150,832.53 253,694.59	147,801.50
FIDELITY NATIONAL FINL INC	1.462	FNF	316326107	32.8300	14,070.00	253,694.59	461,918.10
FIRST HEALTH GROUP CORP.	0.000	FHCC	320960107	24.3500	14,900.00 10,624.99	205,635.78 337,609.85	362,815.00
FIRST VIRGINIA BANKS INC	3.008	FVB	337477103	37.2300	10,624.99	337,609.85	395,568.75
FIRSTMERIT CORPORATION	4.616	FMER	337915102	21.6600	12,400.00 8,100.00	320,953.96	268,584.00
FLOWSERVE CORP.	0.000	FLS	34354P105Q	14.7900	8,100.00	232,008.80	119,799.00
FMC CORP.	0.000	FMC	302491303	27.3200	5,200.00 5,200.00 9,600.00 6,900.00 4,200.00 8,300.00	157,692.73 155,334.43 182,298.00	142,064.00
FMC TECHNOLOGIES INC	0.000	FTI	30249U101	20.4300	9,600.00	155,334.43	196,128.00
FOREST OIL CORP.	0.000	FST	346091705	27.6500	6,900.00	182,298.00	190,785.00
FULLER H B CO	1.700	FUL	359694106Q	25.8800	4,200.00	104,471.59	108,696.00
CALLACHED (ADTHUD) I C CO	O.000	A TC	360921100 363576109Q	23.8500	8,300.00	228,040.00 151,311.52	197,955.00 379,002.00
CADTNED INC_CL B	0.000	TT D	366651206	9.4500	12,900.00 12,239.00	178,373.56	115,658.55
CATY CORD	5 609	CMT	361448103		7,200.00	236,110.56	164,304.00
GENTEX CORP	0.000	GNTX	371901109	31.6400	11,200.00	138,917.26	354,368.00
GILEAD SCIENCES INC.	0.000	GILD	375558103	34.0000	28,900.00	411,833.08	982,600.00
EDUCATION MANAGEMENT COPR EDWARDS (A.G.) INC EDWARDS LIFESCIENCES EGL, INC. EMMIS COMMUNICATIONS CL A ENERGIZER HOLDINGS INC. ENERGY EAST CORP. ENSCO INTL INC ENTERCOM COMMUNICATIONS COFF EQUITABLE RESOURCES INC EVEREST RE GROUP LTD. EXPEDITORS INT'L. WASH INC. EXPEDITORS INT'L. WASH INC. EXPEDITORS SCRIPTS EXTENDED STAY AMERICA INC FAIRCHILD SEMICONDUTOR CORFF FASTENAL CO FEDERAL SIGNAL CORP FEI COMPANY FERRO CORP FIDELITY NATIONAL FINL INC FIRST HEALTH GROUP CORP. FIRST VIRGINIA BANKS INC FIRSTMERIT CORPORATION FLOWSERVE CORP. FMC CORP. FMC TECHNOLOGIES INC FOREST OIL CORP. FULLER H B CO FURNITURE BRANDS INTERNATION GARTNER INC-CL B GATX CORP GENTEX CORP. GLIEAD SCIENCES INC. GLATFELTER GRAFTECH INTERNATIONAL LTD GRANT PRIDECO INC.	5.319	GLT	377316104		6,400.00	114,974.53	84,224.00
GRAFTECH INTERNATIONAL LTD	0.000	GTI	384313102	5.9600	6,400.00 8,300.00	278,210.18	84,224.00 49,468.00 93,775.00 207,366.60
GRANITE CONSTRUCTION INC	2.064	GVA	387328107	15.5000	6,050.00	68,404.94	93,775.00
GRANT PRIDECO INC.	0.000	GRP	38821G101	11.6400	6,050.00 17,815.00	241,778.44	207,366.60
GRAFIECH INTERNATIONAL LID GRANITE CONSTRUCTION INC GRANT PRIDECO INC. GREAT PLAINS ENERGY INC	7.255	GXP	391164100	22.8800	10,100.00	286,393.78	231,088.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	ON STOCK					
	Portfolio - SP4	S&	P 400 PASSIVE				
	Portfolio - SP4 Instrument - COM	CO	MMON STOCK				
GREATER BAY BANCORP GREENPOINT FINANCIAL GTECH HOLDINGS CORP HANOVER COMPRESSOR COMPANY HARRIS CORP. HARSCO CORP HARTE-HANKS INC. HAWAIIAN ELECTRIC INDS HCC INSURANCE HOLDINGS INC. HEALTH NET HELMERICH & PAYNE, INC HENRY (JACK) & ASSOCIATES HENRY SCHEIN INC HIBERNIA CORP CL-A HILLENBRAND IND. HISPANIC BROADCASTING A HON INDUSTRIES HORACE MANN EDUCATORS HORMEL FOODS CORP HUBBELL INC HUNT (JB) TRANSPRT SVCS INC ICN PHARMACEUTICALS IDACORP, INC. IDEC PHARMACEUTICALS IMATION CORP IMC GLOBAL INC. INCYTE GENOMICS, INC. INCYTE GENOMICS, INC. INCYTE GENOMICS, INC. INDEPENDENCE COMMUNITY BANK INDYMAC BANCORP INC INFOCUS CORPORATION INTEGRATED DEVICE TECH INC INTERNATIONAL SPEEDWAY CORPC INTERNATIONAL SPEEDWAY CORPC INTERNATIONAL SPEEDWAY CORPC INTERSTATE BAKERIES INVESTMENT TECHNOLOGY GROUP INVESTORS FINANCIAL SERVICES IVAX CORP	2.891	L GBBK	391648102	17.2900	7,600.00 14,400.00	245,890.37 383,852.90	131,404.00 650,592.00
GREENPOINT FINANCIAL	2.213	3 GPT	395384100	45.1800	14,400.00	383,852.90	650,592.00
GTECH HOLDINGS CORP	0.000) GTK	400518106	27.8600	8,400.00	133,857.55	234,024.00
HANOVER COMPRESSOR COMPANY	0.000) HC	410768105	9.1800	8,400.00 9,800.00 9,800.00	133,857.55 179,998.47 192,362.98	89,964.00 257,740.00
HARRIS CORP.	1.216	HRS	413875105Q	26.3000	9,800.00	192,362.98	257,740.00
HARSCO CORP	3.292	2 HSC	415864107Q	31.8900	6,000.00 13,350.00	250,485.49 241,297.69	191,340.00
HARTE-HANKS INC.	0.535	HHS	416196103	18.6700	13,350.00	241,297.69	249,244.50
HAWAIIAN ELECTRIC INDS	5.638	HE HE	419870100	43.9800	5,400.00 9,200.00	208,689.63 247,253.33 482,150.96 126,378.34 119,268.77	237,492.00
HCC INSURANCE HOLDINGS INC.	1.050	HCC	404132102	24.6000	18,200.00	24 / , 253 . 33	226,320.00
HEALTH NET	0.000	HN.I.	42222G108 4234521010	26.4000 27.9100	18,200.00 7,400.00 12,900.00	482,150.96	480,480.00 206,534.00
HELMERICH & PAYNE, INC	1.140) HP	423452101Q 426281101	12.0400	12 000 00	120,3/8.34	155,316.00
HENRY COURTN INC	0.000	N HOTO	806407102	45.0000	6 500 00	119,200.//	292,500.00
HENRI SCHEIN INC	0.000) USIC	428656102	19.2600	6,500.00 23,200.00	245,965.23 393,496.50	
HIBERNIA CORP CL-A	3.II:) nb) urb	4315731040	48.3100	23,200.00	427 210 06	440,032.00
HISDANIC RECADORSTING A	0.000) HGD	43357B104Q	20.5500	16 000 00	507 190 53	328 800 00
HON INDUSTRIES	1 769	RHNT	438092108	28.2800	8 700 00	233 907 73	246 036 00
HORACE MANN EDUCATORS	2 730) HMN	4403271040	15.3300	6 000 00	393,496.50 437,310.06 507,190.53 233,907.73 157,383.00 302,971.40 397,693.20 105,642.31 424,079.72 182,231.34 392,900.15 103,989.83	91 980 00
HORMEL FOODS CORP	1.800) HRL	440452100	23.3300	20,400.00	302.971.40	475.932.00
HUBBELL INC	3.756	5 HUB.B	4435102010	35.1400	8.700.00	397,693.20	305,718.00
HUNT (JB) TRANSPRT SVCS INC	0.000) JBHT	445658107	29.3000	5,800.00	105,642.31	169,940.00
ICN PHARMACEUTICALS	2.841	LICN	4489241000	10.9100	12,300.00	424,079.72	134,193.00
IDACORP, INC.	7.490) IDA	451107106	24.8300	5,600.00	182,231.34	139,048.00
IDEC PHARMACEUTICALS	0.000) IDPH	449370105	33.1700	22,500.00	392,900.15	746,325.00
IMATION CORP	0.000) IMN	45245A107	35.0800	5,200.00 16,900.00	103,989.83 531,910.26	182,416.00 180,323.00
IMC GLOBAL INC.	0.749) IGL	449669100Q	10.6700	16,900.00	531,910.26	180,323.00
INCYTE GENOMICS, INC.	0.000) INCY	45337C102	4.5600	10,000.00	187,484.87	45,600.00
INDEPENDENCE COMMUNITY BANK	2.206	5 ICBC	453414104	25.3800	8,400.00	192,780.00	213,192.00
INDYMAC BANCORP INC	0.000) NDE	456607100	18.4900	8,100.00 5,800.00 15,200.00	187,484.87 192,780.00 220,390.55 295,390.26 249,767.79	45,600.00 213,192.00 149,769.00
INFOCUS CORPORATION	0.000) INFS	45665B106	6.1600	5,800.00	295,390.26	35,728.00
INTEGRATED DEVICE TECH INC	0.000) IDTI	458118106	8.3700	15,200.00	249,767.79	127,224.00
INTERNATIONAL RECTIFIER COR	0.000) IRF	460254105	18.4600	9,400.00 7,800.00	190,125.57	173,523.99
INTERNATIONAL SPEEDWAY CORPO	ORA 0.160) ISCA	460335201	37.2900	7,800.00	190,125.57 476,450.70 235,214.90 387,635.12 207,108.59 119,627.15 113,522.73	290,862.00
INTERNET SECURITY SYSTEMS	0.000) ISSX	46060X107	18.3300	7,300.00 7,300.00 20,100.00 6,500.00 7,150.00 9,500.00	235,214.90	133,809.00
INTERSIL HOLDINGS CORP	0.000	ISIL	46069S109	13.9400	20,100.00	387,635.12	280,194.00 99,125.00
INTERSTATE BAKERIES	1.836	IBC	46072H108	15.2500	6,500.00	207,108.59	
INVESTMENT TECHNOLOGY GROUP	IN 0.000) ITG	46145F105	22.3600	7,150.00	119,627.15	159,874.00
INVESTORS FINANCIAL SERVICES	0.182	7 TF.TN	461915100	∠/.3900 10 1300	9,500.00	113,522.73	260,205.00
IVAX CORP	0.000) IVX	465823102	12.1300	28,562.00	149,285.62	346,457.06

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCK					
	Portfolio - SP4	S&	P 400 PASSIVE				
	Instrument - COM	CO	MMON STOCK				
JACOBS ENGINEERING GROUP JM SMUCKER CO KAYDON CORP KEANE INC. KELLY SERVICES INC CL-A KEMET CORP. KENNAMETAL INC KORN/FERRY INTERNATIONAL KRISPY KREME DOUGHNUTS INC L-3 COMMUNICATIONS HOLDINGS LABRANCHE & CO., INC. LAM RESEARCH CORP LANCASTER COLONY CORP LATTICE SEMICON. CORP. LEE ENTERPRISES LEGATO SYSTEMS INC. LEGG MASON INC. LENNAR CORPORATION LEUCADIA NATIONAL CORP LIFEPOINT HOSPITALS INC. LINCARE HOLDINGS INC. LONGS DRUG STORES INC LONGVIEW FIBRE CO LTX CORP LYONDELL CHEMICAL COMPANY M&T BANK CORPORATION MACROWEDIA INC MACROVISION CORP MANDALAY RESORT GROUP MANDALAY RESORT GROUP MANPOWER INC MARTIN MARIETTA MATERIALS MCCORMICK & CO MCDATA CORPORATION-A MDU RESOURCES GROUP MEDIA GENERAL INC - CL A MENTOR GRAPHICS CORP.	0.00	0 JEC	469814107	35.6000	8,000.00 7,302.00	113,503.16 173,185.22	284,800.00 290,692.62
JM SMUCKER CO	2.00	9 SJM	832696405	39.8100	7,302.00	173,185.22	
KAYDON CORP	2.26	3 KDN	486587108Q	21.2100	4,400.00 10,500.00 5,200.00	138,499.84	93,324.00
KEANE INC.	0.00	O KEA	486665102	8.9900	10,500.00	328,738.95 160,436.30	94,395.00 128,492.00
KELLY SERVICES INC CL-A	1.61	8 KELYA	488152208	24.7100	5,200.00	160,436.30	128,492.00
KEMET CORP.	0.00	0 KEM	488360108	8.7400	12,700.00 5,200.00	162,981.95 235,217.60	110,000.00
KENNAMETAL INC	1.97	2 KMT	489170100	34.4800	5,200.00	235,217.60	179,296.00
KORN/FERRY INTERNATIONAL	0.00	0 KFY	500643200	7.4800	5,600.00 8,200.00 13,900.00	220,484.00 293,960.00 391,023.90	41,888.00 276,914.00
KRISPY KREME DOUGHNUTS INC	0.00	0 KKD	501014104	33.7700	8,200.00	293,960.00	276,914.00
L-3 COMMUNICATIONS HOLDINGS	S IN 0.00	O LLL	502424104	44.9100	13,900.00 8,800.00 18,500.00	391,023.90	624,249.00
LABRANCHE & CO., INC.	1.20	l LAB	505447102	26.6400	8,800.00	396,371.00 412,082.31	234,432.00
LAM RESEARCH CORP	0.00	U LRCX	512807108	10.8000	18,500.00	412,082.31	199,800.00
LANCASTER COLONY CORP	2.04	/ LANC	513847103	39.0800	5,450.00 16,500.00	191,103.16 266,189.55	212,986.00 144,705.00
LATTICE SEMICON. CORP.	0.00	0 LSCC	518415104	8.7700	16,500.00	266,189.55	144,705.00
LEAR CORP.	0.00	U LEA	521865105	33.2800	9,700.00 6,500.00 17,100.00	442,196.44	322,816.00 217,880.00 86,013.00
LEE ENIERPRISES	2.02	D LCEC	523768109	33.5200 5.0300	0,500.00	1/4,92/.4/	217,880.00
LEGATO SYSTEMS INC.	0.00	O LGTO	524651106 524901105	48.5400	17,100.00	442,196.44 174,927.47 446,877.73	86,UI3.UU
LEGG MASON INC.	0.90	e trivi	526057104	51.6000	9,500.00 9,500.00	251,264.90	461,130.00 490,200.00
LENNAR CORPORALION	0.09	O TEM	527288104	37.3100	9,500.00	203,394.00	202 211 00
LEUCADIA NATIONAL CORP	0.67	O TOV	53219L109	29.9310	8,100.00 5,800.00 15,600.00 5,600.00 7,500.00	267,786.00 229,397.00 219,064.38 119,643.20 121,047.35	302,211.00 173,599.80 493,272.00 116,144.00 54,225.00 44,019.00 231,800.00
LIFEPOINI HOSPITALS INC.	0.00	O THAI	532791109	31.6200	15 600 00	229,397.00	1/3,399.00
LINCARE HOLDINGS INC.	2.70	O TINCK	543162101Q	20.7400	5 600.00	110 643 20	116 144 00
LONGVIEW EIRRE CO	6 63	O LEB	543213102	7.2300	7 500 00	121 047 35	54 225 00
LONGVIEW FIBRE CO	0.03	מים כ	502392103	6.0300	7,300.00	203 099 00	44 010 00
LUBRIZOL CORD	3 40	9 T.Z	549271104	30.5000	7,300.00	203,099.00 288,383.59	231 800 00
LYONDELL CHEMICAL COMPANY	7 12	O TAO	5520781070	12.6400	23,500.00	502 408 36	297 040 00
M&T BANK CORPORATION	1 51	2 MTR	55261F104	79.3500	23,500.00 13,500.00	741,819.52	297,040.00 1,071,225.00
MACROMEDIA INC	0 00	NACR	556100105	10.6500	8,900.00	502,408.36 741,819.52 233,586.83 494,893.67 213,703.23	94 785 00
MACROVISION CORP	0.00	0 MVSN	555904101	16.0400	8,900.00 7,100.00 10,100.00	494.893.67	113.884.00
MANDALAY RESORT GROUP	0.00	0 MBG	562567107	30.6100	10,100.00	213.703.23	94,785.00 113,884.00 309,161.00
MANPOWER INC	0.62	7 MAN	56418H100	31.9000	11,300.00	416.829.96	360,470.00
MARTIN MARIETTA MATERIALS	1.95	б МІМ	573284106	30.6600	11,300.00 7,200.00	268.061.48	220,752.00
McCORMICK & CO	1.89	6 MKC	579780206Q	23.2000	20,600.00	277,360.54	477,920.00
MCDATA CORPORATION-A	0.00	0 MCDTA	580031201	7.1000	16,700.00	416,829.96 268,061.48 277,360.54 416,154.00 354,804.64 138,293.32 97,344.38	118,570.00
MDU RESOURCES GROUP	3.71	9 MDU	552690109	25.8100	10,500.00	354,804.64	271,005.00
MEDIA GENERAL INC - CL A	1.20	1 MEG	584404107		3,400.00	138,293.32	203,830.00
MENTOR GRAPHICS CORP.	0.00	O MENT	587200106	7.8600	3,400.00 9,800.00	97,344.38	203,830.00 77,028.00
MERCANTILE BANC.	3.10	9 MRBK	5874051010	38.5900	10,100.00	339,783.70	389,759.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	COMMO	N STOCK					
	Portfolio -	SP4	S&	P 400 PASSIVE				
	Instrument -	COM	COI	MMON STOCK				
METRIS COMPANIES INC. MICHAELS STORES MICREL INCORPORATED MICROCHIP TECHNOLOGY INC. MILLENNIUM PHARMACEUTICALS MILLER (HERMAN) INC MINERALS TECHNOLOGIES INC MODINE MANUFACTURING CO MOHAWK INDUSTRIES INC. MPS GROUP INC MURPHY OIL CORP MYLAN LABS NATIONAL COMMERCE FINANCIAL NATIONAL FUEL & GAS NATIONAL FUEL & GAS NATIONAL FUEL INC. NEIMAN MARCUS GROUP INC-CLAS NETWORKS ASSOCIATES INC. NEUBERGER BERMAN INC NEW YORK COMMUNITY BANCORP NOBLE ENERGY INC NORDSON CORP NORTHEAST UTILITIES NSTAR CO. OCEAN ENERGY INC OGE ENERGY CORP OHIO CASUALTY CORP. OLD REPUBLIC INT'L CORP. OLD REPUBLIC INT'L CORP. OLIN CORP ONEOK INC. OUTBACK STEAKHOUSE INC OVERSEAS SHIPHOLDING GROUP OVERTURE SERVICES INC OXFORD HEALTH PLANS PACIFICARE HEALTH SYSTEM PACKAGING CORP OF AMERICA PAPA JOHN'S INTERNATIONAL		1.619	MXT	591598107	2.4700	8,500.00	237,013.91	20,995.00
MICHAELS STORES		0.000	MIK	594087108	31.3000	9,900.00	172,899.99	309,870.00
MICREL INCORPORATED		0.000	MCRL	594793101	8.9800	13,450.00	210,026.13	120,781.00
MICROCHIP TECHNOLOGY INC.		0.327	MCHP	595017104	24.4500	29,851.00	338,724.42 977,679.74	729,856.95
MILLENNIUM PHARMACEUTICALS		0.000	MLNM	599902103	7.9400	42,395.00	977,679.74	336,616.30
MILLER (HERMAN) INC		0.815	MLHR	600544100	18.4000	11,000.00 3,000.00 5,000.00	267,769.48 127,897.31 157,866.73 295,987.86 316,927.47	202,400.00
MINERALS TECHNOLOGIES INC		0.231	MTX	603158106	43.1500	3,000.00	127,897.31	129,450.00
MODINE MANUFACTURING CO		2.828	MODI	607828100		5,000.00	157,866.73	88,400.00
MOHAWK INDUSTRIES INC.		0.000	MHK	608190104	56.9500	9,800.00	295,987.86	558,110.00
MPS GROUP INC		0.000	MPS	553409103	5.5400	15,100.00	316,927.47	558,110.00 83,654.00 574,190.00
MURPHY OIL CORP		1.867	MUR	626717102Q	42.8500	13,400.00	350,954.64 379,758.63	574,190.00
MYLAN LABS		0.5/3	MYL	628530107Q	34.9000 23.8500	18,000.00 30,150.00	3/9,/58.63	628,200.00 719,077.50
NATIONAL COMMERCE FINANCIAL		Z.851	NCF	63545P104 636180101Q	20.7300	11,800.00	262,056.77	244,614.00
NATIONAL FUEL & GAS		0.000	NFG	636518102	32.4900	7 500.00	202,U50.//	244,614.00
NATIONAL INSTRUMENTS CORP.		0.000	NAII	637071101	21.8400	7,500.00 11,900.00	415,623.64	259,896.00
NETMAN MARCHE CROHD INC.	39	0.000	NMC 7	640204202	30.3900	7,100.00	703,289.21 262,056.77 144,628.01 415,623.64 188,461.20	215,769.00
NETWORKS ASSOCIATES INC	55	0.000	NET	640938106	16.0900	23,050.00	738,272.49	370,874.50
NEUBERGER BERMAN INC		0.895	NEU	641234109	22 4000	10 300 00	447 191 66	344,947.00
NEW YORK COMMUNITY BANCORP		2.770	NYB	649445103	28.8800	15,800.00	314.767.53	456,304.00
NEWPORT CORP		0.159	NEWP	651824104	12.5600	15,800.00 15,800.00 5,700.00 8,400.00	314,767.53 265,771.50 308,967.99 130,639.69 252,202.95	456,304.00 71,592.00
NOBLE ENERGY INC		0.426	NBL	655044105	37.5500	8,400.00	308,967.99	315,420.00
NORDSON CORP		2.416	NDSN	655663102	24.8300	4,900.00	130,639.69	121,667.00
NORTHEAST UTILITIES		3.625	NU	664397106	15.1700	4,900.00 20,000.00	252,202.95	303,400.00
NSTAR CO.		4.866	NST	67019E107	44.3900	7,800.00	328,030.56	346,242.00
OCEAN ENERGY INC		0.801	OEI	67481E106	19.9700	25,900.00	571,565.59	517,223.00
OGE ENERGY CORP		7.556	OGE	670837103	17.6000	11,500.00	282,532.40	202,400.00
OHIO CASUALTY CORP.		0.000	OCAS	677240103Q	12.9500	11,500.00	157,697.32	115,255.00
OLD REPUBLIC INT'L CORP.		2.285	ORI	680223104	28.0000	17,700.00	429,780.15	495,600.00
OLIN CORP		5.144	OLN	680665205Q	15.5500	8,400.00	211,979.93	130,620.00
ONEOK INC.		3.229	OKE	682680103Q		8,900.00	116,520.79	170,880.00
ONMICARE INC.		0.377	OCR	681904108	23.8300	13,900.00	414,405.44	331,237.00
OUTBACK STEAKHOUSE INC		1.393	OSI	689899102	34.4400	11,150.00	215,345.17	384,006.00
OVERSEAS SHIPHOLDING GROUP		3.352	OSG	690368105	17.9000	5,100.00 8,600.00	112,903.45 245,358.00 531,925.60 319,348.06 303,378.54	91,290.00 234,866.00
OVERTURE SERVICES INC		0.000	OVER	69039R100	27.3100 36.4500	8,600.00	245,358.00	
DACTETCADE DEALTH CVCTEM		0.000	OHP	691471106	36.4500 28.1000	12,900.00	531,925.6U	470,205.00 148,930.00
PACIFICARE HEALIH SISTEM		0.000	PMC	695112102 695156109	18.2400	12,900.00 5,300.00 15,400.00	319,348.Ub	280,896.00
PAPA JOHN'S INTERNATIONAL		0.000	PNG D771	698813102	27.8800	2,700.00	117,753.85	75,276.00
TALA COIN D INTERNATIONAL		5.000	LUUA	0,001,0102	27.0000	2,700.00	117,733.03	73,270.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			N STOCK					
	Portfolio -			P 400 PASSIVE				
	Instrument	- COM	COI					
PARK PLACE ENTERTAINMENT CO	ORPO	0.000	PPE	700690100	8.4000	44,200.00	566,822.02	371,280.00
PATTERSON DENTAL COMPANY		0.000	PDCO	703412106	43.7400	10,000.00	141,816.21	437,400.00
PATTERSON-UTI ENERGY INC		0.000	PTEN	703481101	30.1700	11,700.00	226,645.73	352,989.00
PAYLESS SHOESOURCE INC		0.000	PSS	704379106	51.4700	3,300.00 7,700.00	172,342.95	169,851.00
PEABODY ENERGY CORP		1.368	BTU	704549104	29.2300	7,700.00	196,581.00	225,071.00
PENTAIR INC.		2.199	PNR	709631105Q	34.5500	7,200.00 24,100.00	267,886.20	248,760.00
PEPCO HOLDINGS INC.		5.157	POM	713291102			576,834.83	467,299.00
PEPSIAMERICAS INC		0.297	PAS	71343P200Q	13.4300	22,079.00	333,195.11	296,520.97
PERRIGO CO.		0.000	PRGO	714290103	12.1500	10,200.00	134,843.17	123,930.00
PETSMART INC		0.000	PETM	716768106	17.1300	20,300.00	302,022.00	347,739.00
PIER I IMPORTS INC/DEL	70	1.267	PIR	720279108	18.9300	13,600.00	179,572.59	257,448.00
PIONEER NATURAL RESOURCES (20.	0.000	PXD	723787107 7257011060	25.2500 18.4800	17,198.00	490,599.62	434,249.50
PITISION BRINK'S GROUP		0.541	PZB	727493108	18.4800	8,000.00 6,600.00	289,885.//	147,840.00
PLANTRONICS INC.		0.000	PIAC	729132108	8.7800	6,600.00 6,200.00	149,000.40	99,858.00
DMT CDOID INC		0.000	DMI	69344M101	30.0400	13,300.00	288 968 64	34,430.00
DOLVCOM INC.		0.332	DICM		9.5200	14,600.00	460 028 56	138 992 00
DOTIATCH CORD		2 512	DCH	737628107Q	23.8800	4 200 00	302,022.00 179,572.59 490,599.62 289,885.77 149,666.40 83,231.46 288,968.64 460,028.56 174,758.99	100,332.00
POWERWAVE TECHNOLOGIES		0.000	PWAV	739363109	5.4000	4,200.00 9,700.00	104,143.87	52,380.00
PRECISION CASTPARTS CORP		0.494	PCP	740189105	24.2500	7,700.00	231,819.93	186,725.00
PRICE COMMUNICATIONS CORP		0.000	PR	741437305	13.8300	8,000.00	168,063.42	110,640.00
PRIDE INTERNATIONAL INC.		0.000	PDE	741530102	14.9000	19,800.00	168,063.42 458,534.38	295,020.00
PROTECTIVE LIFE CORP		2.180	PL	743674103	27.5200	10,100.00	295,840.75	277,952.00
PROTEIN DESIGN LABS INC		0.000	PDLI	74369L103	8.5000	13,100.00	295,840.75 148,199.16	111,350.00
PROVIDENT FINANCIAL GROUP		3.688	PFGI	743866105	26.0300	7,200.00	330,534.31	187,416.00
PUBLIC SERVICE CO OF N MEX		3.694	PNM	69349H107	23.8200	5,800.00	116,086.46	138,156.00
PUGET ENERGY INC		4.535	PSD	745310102Q	22.0500	13,600.00	330,534.31 116,086.46 359,563.46	111,350.00 187,416.00 138,156.00 299,880.00 35,700.00 62,211.00
QUANTA SERVICES INC.		0.000	PWR	74762E102	3.5000	10,200.00	393,164.30	35,700.00 62,211.00
QUANTUM CORPORATION- DLT &	STO	0.000	DSS	747906204	2.6700	23,300.00	443,771.47	62,211.00
QUESTAR CORP		2.660	STR	748356102Q	27.8200	12,100.00	243,434.77	336,622.00
RADIAN GROUP INC.		0.215	RDN	750236101	37.1500	13,798.00	423,017.64	512,595.70
RAYONIER INC.		3.182	RYN	754907103Q		4,100.00	184,445.88	185,525.00
READERS DIGEST ASSOCIATION		1.324	RDA	755267101	15.1000	14,400.00	541,394.00	217,440.00
REPUBLIC SERVICES INC		0.000	RSG	760759100	20.9800	24,100.00	458,271.57	505,618.00
RETEK INC		0.000	RETK	76128Q109	2.7200	7,800.00	128,152.66	21,216.00
REINULDS & REINULDS CL-A		1./27	KEI	761695105 749941100	25.4700 7.3300	10,200.00 24,900.00	128,152.66 191,520.63 656,242.23 89,208.75	259,794.00 182,517.00
RE MICKU-DEVICES		0.000	DUI.	775711104	25.4500	4,400.00	000,242.23 00 200 75	111,980.00
ROSIVN BANCORD INC		3 105	N.TP.S	778162107	18.0300	12,150.00	172,029.65	219,064.50
PARK PLACE ENTERTAINMENT COPATTERSON DENTAL COMPANY PATTERSON-UTI ENERGY INC PAYLESS SHOESOURCE INC PEABODY ENERGY CORP PENTAIR INC. PEPCO HOLDINGS INC. PEPSIAMERICAS INC PERSIGO CO. PETSMART INC PIER 1 IMPORTS INC/DEL PIONEER NATURAL RESOURCES OF PITTSTON BRINK'S GROUP PLANTRONICS INC. PLEXUS CORP PMI GROUP INC. POLYCOM INC. POTLATCH CORP. POWERWAVE TECHNOLOGIES PRECISION CASTPARTS CORP PRICE COMMUNICATIONS CORP PRICE COMMUNICATIONS CORP PRICE COMMUNICATIONS CORP PROTEIN DESIGN LABS INC PROTECTIVE LIFE CORP PROTEIN DESIGN LABS INC QUANTUM CORPORATION- DLT & QUESTAR CORP RADIAN GROUP INC. RAYONIER INC. READERS DIGEST ASSOCIATION REPUBLIC SERVICES INC RETEK INC REYNOLDS & REYNOLDS CL-A RF MICRO-DEVICES ROLLINS INC ROSLYN BANCORP INC		3.103	TOTIL	,,0102107	10.0300	12,130.00	112,022.03	217,001.30

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI						
	Portfolio - SP4 Instrument - COM	S&I	P 400 PASSIVE				
	Instrument - COM	COI	WIMON STOCK				
ROSS STORES INC RPM INTERNATIONAL INC. RSA SECURITY INC. RUDDICK CORP. SAKS INCORPORATED SANDISK CORP SCANA CORP SCANA CORP SCHOLASTIC CORP SCHULMAN (A.) INC. SEI INVESTMENTS CO SEMTECH CORPORATION SENSIENT TECHNOLOGIES SEPRACOR INC. SEQUA CORP - CL A SICOR INC SIERRA PACIFIC RESOURCES SILICON VALLEY BANCSHARES SIX FLAGS INC. SMITH INTERNATIONAL INC SMITHFIELD FOODS INC SOLUTIA INC. SONOCO PRODUCTS CO SOTHEBY'S HOLDINGS CL-A SOVEREIGN BANCORP INC SPX CORP. STANCORP FINANCIAL GROUP STERIS CORP STORAGE TECHNOLOGY CORP SUPERIOR INDUSTRIES INTL SWIFT TRANSPORTATION CO. SYBASE INC. SYKES ENTERPRISES SYLVAN LEARNING SYSTEMS INC SYMANTEC CORP SYNOPSYS INC. TCF FINANCIAL CORP TECH DATA CORP TECHMSEH PRODUCTS CO CL-A TELEFLEX INC	0.448	ROST	778296103	42.3900	11,400.00	197,165.88	483,246.00
RPM INTERNATIONAL INC.	3.403	RPM	749685103Q	15.2800	16,875.00 8,400.00	262,465.75	257,850.00 50,316.00
RSA SECURITY INC.	0.000	RSAS	749719100	5.9900	8,400.00	155,221.81	50,316.00
RUDDICK CORP.	2.629	RDK	781258108Q	13.6900	6,900.00 21,144.00	115,074.53	94,461.00
SAKS INCORPORATED	0.000	SKS	79377W108	11.7400	21,144.00	582,906.01	
SANDISK CORP	0.000	SNDK	80004C101	20.3000	10,100.00 16,298.00 5,800.00	676,466.00	205,030.00
SCANA CORP	4.199	SCG	80589M102Q	30.9600	16,298.00	397,763.64 141,861.64 98,120.36	504,586.09
SCHOLASTIC CORP	0.000	SCHL	807066105	35.9500	5,800.00	141,861.64	208,510.00
SCHULMAN (A.) INC.	2.901	SHLM	808194104Q	18.6100	4,300.00	98,120.36 129,864.06	80,023.00
SEI INVESTMENTS CO	0.441	SEIC	784117103	27.1800	15,600.00	129 864 06	424 008 00
SEMTECH CORPORATION	0.000	SMTC	816850101	10.9200	10,800.00	358,713.60 142,150.09 581,498.85 88,020.45 273,904.00	117,936.00
SENSIENT TECHNOLOGIES	2.492	SXT	81725T100Q	22.4700	7,000.00	142,150.09	157,290.00
SEPRACOR INC.	0.000	SEPR	817315104	9.6700	12,400.00	581,498.85	119,908.00
SEQUA CORP - CL A	0.000	SQA.A	817320104	39.1100	1,500.00	88,020.45	58,665.00
SICOR INC	0.000	SCRI	825846108	15.8500	17,200.00	273,904.00	272,620.00
SIERRA PACIFIC RESOURCES	12.307	SRP	826428104	6.5000	15,027.00 6,300.00	317,725.51	97,675.50 114,975.00
SILICON VALLEY BANCSHARES	0.000	SIVB	827064106			205,403.07	114,975.00
SIX FLAGS INC.	0.000	PKS	83001P109	5.7100	13,600.00	491,371.73	77,656.00 486,038.00 319,424.00 55,869.33 326,064.60
SMITH INTERNATIONAL INC	0.000	SII	832110100	32.6200	14,900.00	443,256.03	486,038.00
SMITHFIELD FOODS INC	0.000	SFD	832248108	19.8400	16,100.00	236,302.05	319,424.00
SOLUTIA INC.	1.101	SOI	834376105	3.6300	15,391.00	286,256.05	55,869.33
SONOCO PRODUCTS CO	3.663	SON	835495102	22.9300	14,220.00 9,000.00 38,400.00	421,633.43	326,064.60
SOTHEBY'S HOLDINGS CL-A	0.000	RID	835898107	9.0000 14.0500	9,000.00	160,599.97	81,000.00 539,520.00
SOVEREIGN BANCORP INC	0.711	SOV	845905108 7846351040	14.0500	38,400.00	468,237.22	539,520.00
SPA CURP.	0.000	SPW	852891100	37.4500 48.8500	11,900.00 4,300.00	463,064.88 207,987.27 239,795.99	445,655.00 210,055.00
STANCORP FINANCIAL GROUP	0.010	OTE CTE	8591521000	24.2500	10,200.00	207,907.27	247,350.00
SIEKIS COKE	0.000	CULK	862111200	21.4200	16,200.00	120 150 00	336,294.00
CIIDEDIOD INDIICEDIEC INTI	1 208	SIL	868168105	41.3600	15,700.00 4,100.00	439,158.80 113,707.22	169,576.00
SUPERIOR INDUSTRIES INTE	0.000	SWFT	870756103	20.0180	12 300 00	253 652 58	246 221 40
SVRASE INC	0.000	SWI I	871130100	13.4000	12,300.00	300 739 83	246,221.40 186,260.00 19,352.00
SYKES ENTERDRISES	0.000	CAKE	871237103	3.2800	5,900.00	162 752 70	19 352 00
STRES ENTERCRISES SVI.VAN I.FARNING SVSTEMS INC	0.000	SIAM	871399101	16.4000	5,900.00	94,170.65	96,760.00
SYMANTEC CORP	0.000	SYMC	871503108	40.5100	21.300.00	94,170.65 309,036.00	862,863.00
SYNOPSYS INC.	0.000	SNPS	871607107	46.1500	11.100.00		
TCF FINANCIAL CORP	2.632	TCB	872275102	43.6900	11,100.00	281.048.43	476.221.00
TECH DATA CORP	0.000	TECD	878237106	26.9600	8,300.00	302,158.87	223,768.00
TECUMSEH PRODUCTS CO CL-A	2.900	TECUA	878895200	44.1300	8,300.00 2,700.00	302,158.87 140,046.95	119,151.00
TELEFLEX INC	1.678	TFX	879369106Q	42.8900	5,800.00	211,667.46	248,762.00
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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SP4	S&	P 400 PASSIVE				
	Instrument - COM	CO	MMON STOCK				
TELEPHONE & DATA THE MONY GROUP INC. TIDEWATER INC TIDEWATER INC TIMBERLAND CO CL-A TITAN CORP TOOTSIE ROLL INDUSTRIES, IN TRANSACTION SYSTEMS ARCHITE TRIAD HOSPITALS INC TRINITY INDUSTRIES TRIQUENT SEMICONDUCTOR TYSON FOODS INC. CL-A UNIFI INC UNITED RENTALS INCORPORATED UNITRIN INC. UNIVERSAL CORP-VA UNIVERSAL HEALTH SERVICES OF VALASSIS COMMUNICATIONS INC VALERO ENERGY CORP. VALSPAR CORP VARCO INTERNATIONAL INC. VARIAN INC. VARIAN MEDICAL SYSTEMS VECTREN CORPORATION VERTEX PHARMAREUTICALS INC VIAD CORP VISHAY INTERTECHNOLOGY INC. VISX INC WADDELL & REED FINANCIAL-CI WALLACE COMPUTER SVCS INC WASHINGTON POST CL. B WAUSAU-MOSINEE PAPER CORP. WEATHERFORD INTERNATIONAL, WEBSTER FINANCIAL CORPORATI WESTAMERICA BANCORPORATION WESTAR ENERGY INC. WESTENO GAS RESOURCES INC WESTWOOD ONE WGL HOLDINGS, INC. WHOLE FOODS MARKET INC	1.233	TDS	879433100	47.0200	8,600.00 6,900.00	364,591.47 260,666.33	404,372.00
THE MONY GROUP INC.	1.879	MNY	615337102	23.9400	6,900.00	260,666.33	165,186.00
TIDEWATER INC	1.929	TDW	886423102Q	31.1000	8,900.00	438,264.13	276,790.00
TIMBERLAND CO CL-A	0.000	TBL	887100105	35.6100	5,400.00 11,500.00	438,264.13 96,135.39 305,752.96	192,294.00
TITAN CORP	0.000	TTN	888266103	10.4000	11,500.00	305,752.96	119,600.00
TOOTSIE ROLL INDUSTRIES, IN	TC. 0.912	TR	890516107Q	30.6800	7,602.00 5,200.00	342,282.16 187,353.03	233,229.36 33,800.00
TRANSACTION SYSTEMS ARCHITE	CTS 0.000	TSAI	893416107	6.5000	5,200.00	187,353.03	33,800.00
TRIAD HOSPITALS INC	0.000	TRI	89579K109	29.8300	10,953.00 6,800.00	403,351.38 246,764.02 872,005.73 657,686.39 282,580.86	326,727.99
TRINITY INDUSTRIES	1.265	TRN	896522109	18.9600	6,800.00	246,764.02	326,727.99 128,928.00 82,824.16 581,947.74 41,475.00
TRIQUENT SEMICONDUCTOR	0.000	.I.ÓN.I.		4.2400	19,534.00	872,005.73	82,824.16
TYSON FOODS INC. CL-A	1.426	TSN	902494103	11.2200 5.2500	51,867.00 7,900.00	05/,080.39	581,947.74
UNITED DENGAL C INCORDODATED	0.000	UPI	904677101 911363109	10.7600	11,300.00	262,580.86	121 500 00
UNITED RENIALS INCORPORATED	0.000 E 601	UKI	913275103		10,000.00	263,908.45 301,429.53	121,588.00 292,200.00
UNITATIO INC.	2 006	UIK	9134561090	36.9600	2 000 00	1/1 22/ 06	140,448.00
INTUENDAL CORP-VA	3.050 0.00	TILIC	913903100	45.1000	8 900 00	202 212 19	401,390.00
VALASSIS COMMINICATIONS INC	0.000	VCT	918866104	29.4300	7 700 00	301,429.53 141,234.86 202,213.19 160,567.78 439,390.27 255,645.12 334,799.64 162,952.00	226,611.00
VALERO ENERGY CORP	1 082	VIO	91913Y1000	36.9400	15 691 00	439 390 27	579,625.54
VALSPAR CORP	1.358	VAL	920355104	44.1800	7.400.00	255.645.12	326,932.00
VARCO INTERNATIONAL INC.	0.000	VRC	922122106	17.4000	14,258.00	334,799.64 162,952.00 126,757.63 203,347.44 320,564.01	248,089.20
VARIAN INC.	0.000	VARI	922206107	28.6900	5,000.00	162,952.00	143,450.00
VARIAN MEDICAL SYSTEMS	0.000	VAR	92220P105	49.6000	10,000.00	126,757.63	496,000.00
VECTREN CORPORATION	4.782	VVC	92240G101	23.0000	10,000.00 9,966.00 11,200.00	203,347.44	229,218.00
VERTEX PHARMAREUTICALS INC	0.000	VRTX	92532F100	15.8500	11,200.00	320,564.01	177,520.00
VIAD CORP	1.610	VVI	92552R109	22.3500	13,000.00	257,618.75	290,550.00
VISHAY INTERTECHNOLOGY INC.	0.000	VSH	928298108	11.1800	23,484.00	257,618.75 344,301.32	262,551.12
VISX INC	0.000	EYE	92844S105	9.5800	7,600.00 11,800.00	72,276.02	72,808.00
WADDELL & REED FINANCIAL-CL	A 2.694	WDR	930059100	19.6700	11,800.00	72,276.02 356,273.84 198,438.02 738,538.10 120,761.43	232,106.00
WALLACE COMPUTER SVCS INC	3.068	WCS	932270101	21.5100	6,200.00	198,438.02	133,362.00
WASHINGTON POST CL. B	0.785	WPO	939640108Q	738.0000	1,397.00	738,538.10	1,030,986.00
WAUSAU-MOSINEE PAPER CORP.	3.030	OMW	943315101	11.2200	7,600.00	120,761.43	85,272.00
WEATHERFORD INTERNATIONAL,	LTD 0.000	WFT	G95089101	39.9300	19,215.00	574,238.33	767,254.95
WEBSTER FINANCIAL CORPORATI	ION 2.183	WBS	947890109	34.8000	11,800.00 6,200.00 1,397.00 7,600.00 19,215.00 6,800.00	176,994.99	236,640.00
WESTAMERICA BANCORPORATION	2.389	WABC	957090103	40.1800	4,900.00	179,352.49	196,882.00
WESTAR ENERGY INC.	12.121	WR	95709T100	9.9000	10,500.00	202,599.89	103,950.00
WESTERN GAS RESOURCES INC	0.542	WGR	958259103	36.8500	4,900.00	180,987.53	180,565.00
WESTWOOD ONE	0.000	WON	961815107	37.3600 23.9200	4,900.00 15,600.00 7,100.00	231,148.15 187,761.81	582,816.00 169,832.00
WGL HULDINGS, INC.	5.309	WGL	92924F106	∠3.9∠UU E2.7200	/,100.00		109,832.00
WHOLE FOODS MARKET INC	0.000	MF.INT	966837106	52.7300	8,500.00	211,692.74	448,205.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON Portfolio - SP4 Instrument - COM	S&I	P 400 PASSIVE				
WILLIAMS-SONOMA INC WILMINGTON TRUST CO, DELAWA WIND RIVER SYSTEMS WISCONSIN EMERGY CORP. WPS RESOURCES CORP. XTO ENERGY INC. YORK INTERNATIONAL CORP	0.000 3.174 5.512 0.161 2.346	WL WIND WEC WPS XTO	969904101 971807102Q 973149107 976657106Q 92931B106 98385X106 986670107	27.1500 31.6800 4.1000 25.2000 38.8200 24.7000 25.5700	17,100.00 9,700.00 11,600.00 17,000.00 4,700.00 18,600.00 5,800.00	248,927.74	464,265.00 307,296.00 47,560.00 428,400.00 182,454.00 459,420.01 148,306.00
Instrument Total	397				4,689,201.99	112,268,011.70	102,488,832.56
	Instrument -F	REIT	REAL ESTATE	INVESTMENT	TRUST		
HOSPITALITY PROPERTIES LIBERTY PROPERTY TRUST NEW PLAN EXCEL RE TRUST	8.181 7.514 8.643	LRY	44106M102 531172104Q 648053106Q	35.2000 31.9400 19.0900	9,200.00 11,200.00 14,300.00	243,153.03 337,575.97 271,283.50	323,840.00 357,728.02 272,987.00
Instrument Total	3				34,700.00	852,012.50	954,555.02
Portfolio Total	400				4,723,901.99	113,120,024.20	103,443,387.58

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SP6	S&	P 600 PASSIVE				
	Instrument - COM	COI	MMON STOCK				
4KIDS ENTERTAINMENT INC. A.T. CROSS CO. AAR CORPORATION AARON RENTS INC ABM INDUSTRIES INC. ACCREDO HEALTH INC ACTEL CORPORATION ACTION PERFORMANCE CO ACUITY BRANDS INC ADMINISTAFF INC ADMINISTAFF INC ADVANCED MERGY INDUSTRIES ADVANCED MERGY INDUSTRIES ADVANCED MEDICAL OPTICS INC ADVANCED MEDICAL OPTICS INC ALLEN TELECOM INC. ALLIANCE SEMICONDUCTOR CORP ALLIANT TECHSYSTEMS INC. ALPHARMA, INCCL A AMERICAN FINANCIAL HLDGS INC AMERICAN ITALIAN PASTA COMPA AMERICAN STATES WATER CO. AMERICAN STATES WATER CO. AMERICAN STATES WATER CO. AMERIPATH INC AMSURG CORP ANALOGIC CORP. ANALYSTS INTERNATIONAL CORP ANALOGIC CORP ANALOGIC CORP ANALYSTS INTERNATIONAL INC. ANTAYLOR STORES CORP ANIXTER INTERNATIONAL INC. ANTAYLOR STORES CORP ANSYS INC APOGEE ENTERPRISES INC. APPLEBEES INT'L. INC. APPLIED INDUSTRIAL TECH INC. APTAR GROUP INC. ARBITRON INC	0.000	KDE	350865101	22.0800	14,000.00 27,600.00	270,518.80 184,341.44	309,120.00
A.T. CROSS CO.	0.000	ATX	227478104Q	5.3500	27,600.00	184,341.44	147,660.01
AAR CORPORATION	1.941	AIR	000361105Q	5.1500	27,600.00	505,595.62	142,140.00
AARON RENTS INC	0.182	RNT	002535201	21.8800	23,600.00 54,500.00	104, 341, 44 505, 595, 62 362,640.09 689,273.54 1,230,290.38 734,236.08	516,368.00
ABM INDUSTRIES INC.	2.451	ABM	000957100		54,500.00	689,273.54	844,750.00
ACCREDO HEALTH INC	0.000	ACDO	00437V104	35.2500	52,200.00	1,230,290.38	1,840,050.00
ACTEL CORPORATION	0.000	ACTL	004934105	16.2200	27,900.00	734,236.08	452,538.00
ACTION PERFORMANCE CO	0.315	ATN	004933107	19.0000	20,900.00	255,874.04	397,100.00
ACUITY BRANDS INC	4.431	AYI	00508Y102	13.5400 5.6500	46,000.00	038,122.83	622,840.00
ADAPTEC INC	0.000	ADPT.	00651F108 007094105	6.0000	112,831.00	255,874.04 638,122.83 2,664,040.46 490,097.30 816,010.94	03/,495.15
ADMINISTARY INC	0.000	ASF	007094105	12.7200	30,200.00	490,097.30	181,200.00
ADVANCED MARKETING CERTICES	0.000	METS	00753T105	14.7000	32,600.00	200 015 26	210 170 00
ADVANCED MEDICAL OPTICE INC	0.272	MICI	007531103 00763M108	11.9700	20,100.00	262 570 70	2/1 160 0/
ADVANCED MEDICAL OPIICS INC	0.000	AVO	007585102	32.8300	20,302.00	493 982 82	728 826 00
AEROFIEX INC	0.000	ARXX	007768104	6.9000	64 600 00	1 206 241 97	445 740 00
ALLEN TELECOM INC.	0.000	ALN		9.4700	35.800.00	380,015.36 263,579.79 493,982.82 1,206,241.97 431,359.66	339.026.00
ALLIANCE SEMICONDUCTOR CORP	0.000	ALSC	01877H100	3.9300	36,500.00	805,856.45 1,093,636.36	143,445.00
ALLIANT TECHSYSTEMS INC.	0.000	ATK	018804104	62.3500	41,725.00	1,093,636.36	2,601,553.74
ALPHARMA, INCCL A	1.511	ALO	0208131010	11.9100	56,000.00	1,093,636.36 1,451,919.88 565,915.60 470,044.45 1,229,675.44 397,270.93 780,925.04 964,894.06	666,960.00
AMERICAN FINANCIAL HLDGS INC	2.409	AMFH	026075101	29.8800	24,000.00	565,915.60	717,120.00
AMERICAN ITALIAN PASTA COMPA	NY 0.000	PLB	027070101	35.9800	19,100.00 49,500.00	470,044.45	687,218.00
AMERICAN MANAGEMENT SYSTEMS	0.000	AMSY	027352103	11.9900	49,500.00	1,229,675.44	593,505.00
AMERICAN STATES WATER CO.	3.801	AWR	029899101	23.1500	16,050.00	397,270.93	371,557.50
AMERIGROUP CORPORATION	0.000	AGP	03073T102	30.3100	23,400.00	780,925.04	709,254.00
AMERIPATH INC	0.000	PATH	03071D109	21.5000	33,200.00	964,894.06	713,800.00
AMSURG CORP	0.000	AMSG	03232P405	20.4300	23,700.00	615,632.00 727,442.85 188,295.22 436,798.39 122,918.06	484,191.00
ANALOGIC CORP.	0.636	ALOG	032657207	50.2880	15,900.00	727,442.85	799,579.20
ANALYSTS INTERNATIONAL CORP	2.020	ANLY	032681108Q	1.9800	51,800.00	188,295.22	102,564.00
ANCHOR BANCORP WISCONSIN INC	1.734	ABCW	032839102	20.7500	27,000.00	436,798.39	560,250.00
ANGELICA CORP	1.937	AGL	034663104	20.6500	9,500.00	122,918.06	196,175.00
ANIXTER INTERNATIONAL INC.	0.000	AXE	035290105	23.2500	42,800.00	849,882.26	995,100.00
ANNTAYLOR STORES CORP	0.000	ANN	036115103	20.4200	49,550.00	812,915.19	1,011,811.00
ANSYS INC	0.000	ANSS	03662Q105	20.2000	16,000.00	395,335.88	323,200.00
APOGEE ENTERPRISES INC.	2.569	APUG	037598109	8.9510 23.1910	28,700.00	849,882.26 812,915.19 395,335.88 480,381.80 863,937.64	256,893.70
APPLEBEES INT'L. INC.	0.258	APPB	037899101 03820C105	18.9000	62,250.00 21 200 00	863,93/.64 277 552 15	1,443,639.76
APPLIED INDUSTRIAL LECH INC.	2.539 0.760	V LLD WTT	038200105	31.2400	40 000 00	377,552.15 1,066,207.99	1,249,600.00
APIAR GROUP INC.	0.768	VDD	038750108	33.5000	32,701.00	905,189.25	1,095,483.50
WOTIKON INC	0.000	AND	030/30100	33.3000	32,701.00	900,109.25	1,099,403.50

Investment Desc	Rating Coupon Yi	eld '	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - C							
	Portfolio - S			000 PASSIVE				
	Instrument - C	MO!	CON	MMON STOCK				
ARCH CHEMICALS INC. ARCTIC CAT INC. ARGOSY GAMING COMPANY ARKANSAS BEST CORP ARMOR HOLDINGS INC ARTESYN TECHNOLOGIES ARTHROCARE CORP ASHWORTH INC ASTEC INDUSTRIES INC ASTROPOWER INC ATLANTIC COAST AIRLINES I	4	.383	ARJ	03937R102	18.2500	24,800.00	496,758.81	452,600.00
ARCTIC CAT INC.	1	.500 .	ACAT	039670104	16.0000	26,400.00	306,633.62	422,400.00
ARGOSY GAMING COMPANY	0	.000		040228108	18.9300	32,000.00	916,556.59	605,760.00
ARKANSAS BEST CORP	0	.000 .		040790107	25.9810	28,300.00	510,609.44	735,262.30
ARMOR HOLDINGS INC	0	.000		042260109	13.7700	29,000.00	624,580.63	399,330.00
ARTESYN TECHNOLOGIES	0	.000			3.8400	57,300.00	636,683.96	220,032.01
ARTHROCARE CORP	0	.000		043136100	9.8500	26,700.00	483,566.64	262,995.00
ASHWORTH INC	0	.000		04516H101	6.4000	22,900.00	146,687.43	146,560.00
ASTEC INDUSTRIES INC	0	.000		046224101	9.9300	15,400.00	444,986.34 455,869.68 693.175.85	152,922.00
ASTROPOWER INC	0	.000	APWR	04644A101	7.9900	19,650.00	455,869.68	157,003.50
ATLANTIC COAST AIRLINES H	HOLDIN 0	.000	ACAI	048396105	12.0300	31,000.00	0,0,1,000	623,154.00
ATMI INC	0	.000	ATMI	00207R101	18.5200	33,200.00	671,722.40	614,864.00
ATMOS ENERGY CORP.	5	.145	ATO	049560105	23.3200	50,000.00	1,236,686.49	1,166,000.00
ATWOOD OCEANICS	0	.000 .	ATW	050095108	30.1000	15,200.00	657,098.09	457,520.00
AUDIOVOX CORP	0	.000	VOXX	050757103	10.3410	28,600.00	211,955.06	295,752.60
AVID TECHNOLOGY INC.	0	.000 .	AVID	05367P100	22.9500	32,100.00	861,050.27	736,695.00
AVISTA CORP	4	.152 .	AVA	05379B107	11.5600	50,200.00	947,815.00	580,312.00
AWARE INC.	U	.000 .	AWRE	05453N100	2.1800	49,500.00	663,563.90	107,910.00
AXCELIS TECHNOLOGIES INC	U	.000 .	ACLS	054540109	5.6090	102,200.00	883,172.67	573,239.80
AZTAR CORP.	U	.000	AZR	054802103 057741100	14.2800 19.7500	41,000.00	365,985.87	585,480.00
BALLOR ELECTRIC	2	000	BEZ BEZ	057741100 05873K108	7.0900	37,900.00 30,500.00	846,015.67 866,839.57	748,525.00 216,245.00
BADNES CROUD INC	5 U	021	Br I	05873K108	20.3500	21,000.00	409,243.49	427,350.00
DADDA INC	3	000	D D	067806109	30.3300	23,100.00	661,256.94	700,623.00
DACCETT FIDMITTIDE INDC	U	506	DAKZ	0702031040	14.3200	12,800.00	271,701.43	183,296.01
DE AFROGRACE INC.	0	000	DEV//	0702031040	3.6400	1,200.00	27,701.43	4,368.00
BET TECHNOLOGIES INC.	0	357	BETO	05538P104	11.1900	14,700.00	315,199.74	164,493.00
BEI FIISE INC-CL B	0	992	BEI.EB	077347300	20.1500	12,000.00	366,071.95	241,800.01
BELDEN INC	1	314	BWC	077459105	15.2200	27,700.00	863,578.75	421,594.00
BELL MICROPRODUCTS INC	0	.000	BELM	078137106	5.5400	32,200.00	186,779.04	178,388.00
BENCHMARK ELECTRONICS INC	7 0	.000	BHE	08160H101	28.6600	27,800.00	852,984.00	796,748.00
BIO-TECHNOLOGY GENERAL	0	.000	BTGC	090578105	3.2010	82,400.00	769,074.83	263,762.40
BIOSITE INC.	0	.000	BSTE	090945106	34.0200	18,200.00	397,449.30	619,164.00
ASTROPOWER INC ATLANTIC COAST AIRLINES I ATMI INC ATMOS ENERGY CORP. ATWOOD OCEANICS AUDIOVOX CORP AVID TECHNOLOGY INC. AVISTA CORP AWARE INC. AXCELIS TECHNOLOGIES INC AZTAR CORP. BALDOR ELECTRIC BALLY TOTAL FITNESS HLDGS BARNES GROUP INC. BARRA INC BASSETT FURNITURE INDS. BE AEROSPACE INC. BEI TECHNOLOGIES INC BEL FUSE INC-CL B BELDEN INC. BELL MICROPRODUCTS INC BELL MICROPRODUCTS INC BENCHMARK ELECTRONICS INC BIO-TECHNOLOGY GENERAL BIOSITE INC. BLACK BOX CORPORATION BOSTON COMMUNICATIONS GRO BOSTON PRIVATE FINL HOLD: BOWNE & CO INC. BRADY CORPORATION BRIGGS & STRATTON	0	.446	BBOX	091826107	44.8000	22,000.00	1,075,563.16	985,600.00
BOSTON COMMUNICATIONS GRO	OUP 0	.000	BCGI	100582105	12.7100	22,800.00	334,166.82	289,788.00
BOSTON PRIVATE FINL HOLD	ING 1	.007	BPFH	101119105	19.8600	22,800.00	495,774.35	452,808.00
BOWNE & CO INC.	1	.841	BNE	103043105	11.9500		632,114.32	440,955.00
BRADY CORPORATION	2	.398	BRC	104674106	33.3500	26,800.00	714,693.48	
BRIGGS & STRATTON	3	.013	BGG	1090431090	42.4700	24,492.00	1,013,300.91	1,040,175.24

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
			P 600 PASSIVE				
	Instrument - COM	CO					
BROOKS-PRI AUTOMATION INC	0.000	BRKS	11442E102	11.4600	34,000.00	1,332,684.19	389,640.00
BROOKTROUT INC	0.000	BRKT	114580103	5.3000	25,000.00	196,257.62	132,500.00
BROWN SHOE COMPANY INC	1.678	BWS	115736100Q	23.8300	25,000.00 19,100.00	331,425.85	455,153.00
BRUSH ENGINEERED MATERIALS	8.727	BW		5.5000	29,700.00	280,675.40 614,055.51	163,350.00
BUCKEYE TECHNOLOGIES INC.	0.000	BKI	118255108	6.1500	34,700.00	614,055.51	213,405.00
BUILDING MATERIALS HLDG. CC	DRP. 1.398	BMHC	120113105	14.3000	13,700.00 50,700.00 9,400.00	153,315.11 793,899.29 260,513.63	195,910.00
BURLINGTON COAT FACTORY WAR	EHO 0.111	BCF	121579106	17.9500	50,700.00	793,899.29	910,065.00
BUTLER MANUFACTURING CO.	3.720	BBK	123655102 124661109	19.3500 17.6700	30,800.00	834,829.47	181,890.00 544,236.00
CADIE DECICA TECHNOLOGIES	0.339	CHP	126924109	5.9000	49,000.00	834,829.47	289,100.00
CABLE DESIGN TECHNOLOGIES	0.000	CDI	1270971030	24.7800	35,200.00	694,780.68	209,100.00 872 256 00
CACT INTERNATIONAL INC. CL.	Δ 0.000	CDG	127190304	35.6400	32,200.00	565,615.85	872,256.00 1,147,608.00
CAL DIVE INTERNATIONAL INC	0.000	CDIS	127914109	23.5000	39,800.00	798,692.00	935,300.00
CAMBREX CORP.	0.397	CBM	132011107	30.2100	27,600.00	680,436.25	833,796.00
CAPTARIS INC.	0.000	CAPA		2.4000	59,600.00	215,731.22	143,040.01
CARAUSTAR INDUSTRIES INC.	1.265	CSAR		9.4800	26,900.00	324,219.77	255,012.00
CARBO CERAMICS, INC.	1.068	CRR	140781105	33.7000	16,900.00	324,219.77 545,433.18	569,530.00
CARREKER CORPORATION	0.000	CANIE		4.5300	40,100.00 12,300.00 56,600.00 30,800.00 29,400.00	307,877.84 222,775.34 721,569.28	181,653.00
CASCADE NATURAL GAS CORP.	4.800	CGC	147339105	20.0000	12,300.00	222,775.34	246,000.00
CASEY'S GENERAL STORES INC.	0.819	CASY	147528103	12.2100	56,600.00	721,569.28	691,086.00
CASH AMERICAN INT'L. INC.	0.525	PWN	14754D100	9.5200	30,800.00	315,608.75 169,259.56	293,216.00
CASTLE (A.M.) & CO.	5.274	CAS	148411101	4.5500	29,400.00	169,259.56	133,770.00
CATAPULT COMMUNICATIONS COR	O.000	CATT	149016107	11.9500	14,200.00	356,766.28 389,825.89	169,690.00
CATO CORP CL A	2.779	CTR	149205106 125071100	21.5900 26.9800	29,500.00	389,825.89	636,905.00 609,748.00
CDI CORP.	0.000	CDI	125137100	30.7000	22,600.00 30,500.00	723,333.67 627,682.46 680,445.45	936,350.00
CEC ENTERTAINMENT, INC.	4 632	CHG	12541M102	46.6300	18,000.00	680 445 45	839,340.00
CENTRAL DARKING CORP	0.318	CPC	154785109	18.8600	39,700.00	1,312,550.16	748,742.00
CENTRAL VERMONT PUB SERV	4.814	CV	155771108	18.2800	13,000.00	215,235.69	237,640.00
CENTURY ALUMINUM COMPANY	2.699	CENX	156431108	7.4100	18,200.00	307,005.93	134,862.00
CEPHALON INC	0.000	CEPH	156708109	48.6680	60,600.00	2,908,345.12	2,949,280.80
CERNER CORP.	0.000	CERN	156782104	31.2600	37,900.00	1,026,178.09	1,184,754.00
CHECKPOINT SYSTEMS INC.	0.000	CKP	162825103	10.3400	35,200.00	513,445.01	363,968.00
CHEMED CORP.	1.357	CHE	163596109	35.3500	10,800.00	391,781.75	381,780.00
CHESAPEAKE CORP	4.930	CSK	165159104	17.8500	14,900.00	362,224.64	265,965.00
CHICO'S FAS INC	0.000	CHS	168615102	18.9100	95,650.00	362,224.64 849,670.10 1,019,679.44 995,580.89	1,808,741.50
CHILDREN'S PLACE	0.000	PLCE	168905107	10.6400	28,300.00	1,019,679.44	301,112.00
CHITTENDEN CORPORATION	3.139	CHZ	170228100	25.4800	37,625.00	995,580.89 841,568.52	958,685.00 613,162.50
BROOKS-PRI AUTOMATION INC BROOKTROUT INC BROWN SHOE COMPANY INC BRUSH ENGINEERED MATERIALS BUCKEYE TECHNOLOGIES INC. BUILDING MATERIALS HLDG. CO BURLINGTON COAT FACTORY WAR BUTLER MANUFACTURING CO. C&D TECHNOLOGIES INC. CABLE DESIGN TECHNOLOGIES CABOT OIL & GAS CORP. CACI INTERNATIONAL INCCL CAL DIVE INTERNATIONAL INC. CAMBREX CORP. CAPTARIS INC. CARREKER CORPORATION CASCADE NATURAL GAS CORP. CASEY'S GENERAL STORES INC. CASH AMERICAN INT'L. INC. CASTLE (A.M.) & CO. CATAPULT COMMUNICATIONS COR CATO CORP CL A CDI CORP. CEC ENTERTAINMENT, INC. CENTRAL HUDSON GAS & ELEC. CENTRAL PARKING CORP. CENTRAL VERMONT PUB SERV CENTURY ALUMINUM COMPANY CEPHALON INC CERNER CORP. CHECKPOINT SYSTEMS INC. CHEMED CORP. CHECKPOINT SYSTEMS CORP.	0.000	CBK	171046105	20.7500	29,550.00	841,568.52	613,162.50

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SP6	S&	P 600 PASSIVE				
	Instrument - COM	CO	MMON STOCK				
CIBER INC. CIMA LABS INC CIMAREX ENERGY CLARCOR INC. CLEVELAND-CLIFFS INC COACHMEN INDUSTRIES INC COCA-COLA BOTTLING COGNEX CORP. COHERENT INC. COMMERCIAL FEDERAL CORP. COMMERCIAL METALS CO. COMMUNITY FIRST BANKSHARES CONCERTO SOFTWARE INC CONCORD CAMERA CORP CONCORD COMMUNICATIONS INC CONMED CORPORATION CONSOLIDATED GRAPHICS INC. CORINTHIAN COLLEGES INC COOPER COMPANIES INC. COST PLUS INC COVENTRY HEALTH CARE INC. CPI CORP CRYOLIFE INC CTS CORP. CULLEN/FROST BANKERS INC CUNO INCORPORATED CURATIVE HEALTH SERVICES IN CURTISS-WRIGHT CORP. CYMER INC DATASCOPE CORP DELPHI FINANCIAL GROUP CL-A DELTA & PINE LAND CO. DELTIC TIMBER CORP DENDRITE INTERNATIONAL INC. DEPARTMENT 56 INC DIAGNOSTIC PRODUCTS CORP DIANON SYSTEMS INC	0.000	CBR	17163B102	5.1500	70,900.00	1,050,847.62 467,193.01	365,135.00
CIMA LABS INC	0.000	CIMA	171796105	24.1910	16,700.00	467,193.01	403,989.70
CIMAREX ENERGY	0.000	XEC	171798101	17.9000	44,997.00	809,984.81	805,446.30
CLARCOR INC.	1.518	CLC	179895107Q	32.2700	28,300.00	809,984.81 544,937.48 270,416.47 311,944.89 517,250.66 1,224,597.70	913,241.00
CLEVELAND-CLIFFS INC	2.015	CLF	185896107Q	19.8500	11,200.00	270,416.47	222,320.00
COACHMEN INDUSTRIES INC	1.519	COA	189873102	15.8000	19,900.00	311,944.89	314,420.00
COCA-COLA BOTTLING	1.550	COKE	191098102	64.5100	10,100.00	517,250.66	651,551.00
COGNEX CORP.	0.000	CGNX	192422103	18.4300	48,400.00	1,224,597.70	892,012.00 596,504.99
COHERENT INC.	0.000	COHR	192479103	19.9500	20,000.00	000,020.02	,
COHU INC.	1.360	COHU	192576106	14.7000	22,700.00	1,025,371.46	333,690.00
COMMERCIAL FEDERAL CORP.	1.541	CFB	201647104	23.3500	50,000.00	1,253,544.12	1,167,500.00
COMMERCIAL METALS CO.	1.970	CMC	201723103	16.2400	31,400.00	500,180.37	509,936.00
COMMUNITY FIRST BANKSHARES	3.174	CFBX	203902101	26.4600	44,700.00	1,005,361.85	1,182,762.00 169,425.00
CONCERTO SOFTWARE INC	0.000	CRTO	20602T106	6.7500	25,100.00	1,005,361.85 228,789.07 174,286.01	169,425.00
CONCORD CAMERA CORP	0.000	LENS	206156101	5.4300	23,000.00	174,286.01	124,890.00
CONCORD COMMUNICATIONS INC	0.000	CCRD	206186108	8.9900 19.5900	18,700.00 31,750.00	174,286.01 284,744.00 600,815.73	124,890.00 168,113.00 621,982.50
CONMED CORPORALION	0.000	CININD	207410101 209341106	22.2500	14,600.00	600,815.73 772,331.25 545,651.53 1,086,484.31 887,409.08 872,907.08 999,784.47 162,757.55 111,975.56 771,636.38 1,606,134.82 516,396.27	021,982.50
COODER COMPANIES INC.	0.000	CGA	216648402	25.0200	34,000.00	7/2,331.25 5/5 651 52	0E0 600 00
CODINTUIAN COLLECTS INC.	0.479	COCO	218868107	37.8600	49,800.00	1 006 404 21	1 005 /20 00
CODM DDODIECTS INT'I INC	1 327	CDCO	219023108	30.1300	39,600.00	887 409 08	1 103 149 00
COST DIJIS INC	0.000	CPUM	221485105	28.6700	24,800.00	872 907 08	711 016 00
COVENTRY HEALTH CARE INC	0.000	CVH	222862104	29.0300	68,500.00	999 784 47	1 988 555 00
CPT CORP	3 864	CPY	125902101	14.4900	11,950.00	162 757 55	173 155 50
CRYOLIFE INC	0 000	CRY	228903100	6.8300	15,100.00	111 975 56	103 133 00
CTS CORP.	1.548	CTS	126501105	7.7500	32,100.00	771.636.38	248.775.00
CULLEN/FROST BANKERS INC	2.691	CFR	229899109	32.7000	57,400.00	1.606.134.82	103,133.00 248,775.00 1,876,980.00 606,096.00
CUNO INCORPORATED	0.000	CUNO	126583103	33.1200	18,300.00	516,396.27	606,096.00
CURATIVE HEALTH SERVICES IN	rc. 0.000	CURE	231264102	17.2500	12,600.00	151,254.53	217,350.00
CURTISS-WRIGHT CORP.	0.940	CW	231561101	63.8200	11,300.00	598,833.33	
CYMER INC	0.000	CYMI	232572107	32.2500	37,400.00	598,833.33 1,070,711.16	721,166.00 1,206,150.00
DATASCOPE CORP	0.806	DSCP	238113104	24.8010	16,300.00	428,212.26	404,256.30
DELPHI FINANCIAL GROUP CL-A	0.843	DFG	247131105	37.9600	22,700.00	861.986.46	861.692.00
DELTA & PINE LAND CO.	0.979	DLP	247357106	20.4100	45,200.00	1,289,930.63	922,532.00
DELTIC TIMBER CORP	0.936	DEL	247850100	26.7000	11,900.00	264,644.17	922,532.00 317,730.00 327,933.00
DENDRITE INTERNATIONAL INC.	0.000	DRTE	248239105	7.4700	43,900.00	723,852.87 210,259.19 533,992.41	327,933.00
DEPARTMENT 56 INC	0.000	DFS	249509100	12.9000	18,700.00	210,259.19	241,230.01 1,224,254.00
DIAGNOSTIC PRODUCTS CORP	0.621	DP	252450101	38.6200	31,700.00	533,992.41	1,224,254.00
DIANON SYSTEMS INC	0.000	DIAN	252826102	47.7100	12,400.00	816,287.01	591,604.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC Portfolio - SP6		P 600 PASSIVE				
	Transferrence COM	COL					
	Instrument - com	COI	MION STOCK				
DIGI INTERNATIONAL INC DIME COMMUNITY BANCSHARES DIMON INC. DIONEX CORP. DOWNEY FINANCIAL CORP. DRESS BARN INC. DRIL-QUIP INC DRS TECHNOLOGIES INC DSP GROUP INC. DUANE READE INC DUPONT PHOTOMASKS INC EAST WEST BANCORP INC. EDO CORP EFUNDS CORP EL PASO ELECTRIC COMPANY ELECTRO SCIENTIFIC INDS INC ENERGEN CORP. ENESCO GROUP INC. ENGINEERED SUPPORT SYSTEMS ENZO BIOCHEM INC. ESS TECHNOLOGY ESTERLINE TECHNOLOGIES CORE	0.000	DGII	253798102	2.9100	42,400.00	134,883.07	123,384.00
DIME COMMUNITY BANCSHARES	2.506	DCOM	253922108	19.1500	29,550.00	538,376.74	565,882.49
DIMON INC.	5.000	DMN	254394109	6.0000	55,500.00	385,762.74	565,882.49 333,000.00
DIONEX CORP.	0.000	DNEX	254546104	29.7100	25,400.00	687,052.00	754,634.00 1,244,100.01
DOWNEY FINANCIAL CORP.	0.923	DSL	261018105	39.0000	31,900.00	887,768.10	1,244,100.01
DRESS BARN INC.	0.000	DBRN	261570105	13.3000	34,100.00	389,646.68	453,530.00 319,410.00 733,122.02
DRIL-QUIP INC	0.000	DRQ	262037104	16.9000	18,900.00	640,723.39	319,410.00
DRS TECHNOLOGIES INC	0.000	DRS	23330X100 23332B106	31.3300 15.8200	23,400.00 29,800.00	781,767.72	471,436.01
DIAME DEADE INC	0.000	DSPG	263578106 263578106	17.0000	22 500 00	623,240.50 829,315.00	399,500.00
DUDONT DHOTOMACKS INC	0.000	DMT	26613X101	23.2500	20,800.00	1 078 804 40	483,600.00
EAST WEST BANCORP INC	1.108	EWBC	27579R104	36.0800	27,100.00	585.026.84	977,768.00
EDO CORP	0.577	EDO	281347104	20.7800	19,700.00	559,704.76	409,366.00
EFUNDS CORP	0.000	EFDS	28224R101	9.1100	54,000.00	829,315.00 1,078,804.40 585,026.84 559,704.76 937,193.76 811,554.78 683,898.64 720,183.79	491,940.00
EL PASO ELECTRIC COMPANY	0.000	EE	283677854	11.0000	55,500.00	811,554.78	610,500.00
ELECTRO SCIENTIFIC INDS INC	0.000	ESIO	285229100	20.0000	28,800.00	683,898.64	576,000.00
ELKCORP	1.156	ELK	287456107	17.3000	22,900.00	720,183.79	396,170.00
EMCOR GROUP INC	0.000	EME	29084Q100	53.0100	10,900.00	704,051.42	895,869.00 1,085,430.00
ENERGEN CORP.	2.474	EGN	29265N108	29.1000	37,300.00	734,323.55	1,085,430.00
ENESCO GROUP INC.	0.000	ENC	292973104Q	7.0800	24,100.00	161,156.13	170,628.00
ENGINEERED SUPPORT SYSTEMS	0.109	EASI	292866100	36.6600 14.0000	18,150.00 32,910.00	593,241.00	665,379.00 460,740.00
ENZO BIOCHEM INC.	0.000	ENZ	294100102 269151106	6.2900	47,100.00	502,810.24 600 036 20	460,740.00
ESS IECHNOLOGI	0.000	EGI.	297425100	17.6700	22,700.00	690,036.20 460,782.85 1,147,617.38 796,959.33	401 109 00
ETHAN ALLEN INTERIORS INC	0.000	ETH	297602104	34.3700	43,000.00	1 147 617 38	1 477 910 00
EVERGREEN RESOURCES INC	0.000	EVG	299900308	44.8500	21,500.00	796,959.33	964,275.00
EXAR CORP	0.000	EXAR	300645108	12.4000	42,300.00	886,822.52	524,520.00
FACTSET RESEARCH SYSTEMS IN	NC. 0.707	FDS	303075105	28.2700	37,500.00	796,959.33 886,822.52 972,396.05 1,632,073.47 47,844.61 847,503.10	1,060,125.00
FAIR ISAAC & COMPANY INC.	0.187	FIC	303250104	42.7000	56,354.00	1,632,073.47	2,406,315.80
FEDDERS CORP	4.240	FJC	313135501	2.8300	18,700.00	47,844.61	52,921.01 484,340.00
FILENET CORP	0.000	FILE	316869106	12.2000	39,700.00	847,503.10	484,340.00
FINANCIAL FEDERAL CORP.	0.000	FIF	317492106	25.1300	19,900.00	585,667.09 1,168,671.27 845,298.58	500,087.00
FIRST AMERICAN CORP.	1.801	FAF	318522307	22.2000	82,800.00	1,168,671.27	1,838,160.00
FIRST BANCORP PR	1.769	F.RD.	318672102	22.6000	45,800.00	845,298.58	1,035,080.01
FIRST MIDWEST BANCORP INC.	2.845	EDC FMBT	320867104 336158100	26.7100 19.9900	16 000 00	1,110,453.80	1,350,190.51
FIRSTEED FINANCIAL CORD	0.000	FED	337907109	28.9500	19 900 00	580 108 96	513,033.99 576 104 99
FLAGSTAR BANCORP INC	1.851	FBC	337930101	21.6000	33.000.00	1,116,453.80 389,181.65 580,108.96 724,680.00	712,800.00
ESTERLINE TECHNOLOGIES CORE ETHAN ALLEN INTERIORS INC. EVERGREEN RESOURCES INC EXAR CORP FACTSET RESEARCH SYSTEMS IN FAIR ISAAC & COMPANY INC. FEDDERS CORP FILENET CORP FINANCIAL FEDERAL CORP. FIRST BANCORP PR FIRST BANCORP PR FIRST MIDWEST BANCORP INC. FIRST REPUBLIC BANK FIRSTFED FINANCIAL CORP FLAGSTAR BANCORP INC FLEETWOOD ENT.	2.038	FLE	3390991030	7.8500	38,100.00	548,553.44	299,085.00
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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares 	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SP6	S&	P 600 PASSIVE				
	Instrument - COM						
FLEMING COS FLIR SYSTEMS INC FLORIDA ROCK INDS FOOTSTAR INC FORWARD AIR CORPORATION	1.217	FLM	339130106Q	6.5700	55,300.00 19,300.00	885,758.81 870,254.78 715,358.64	363,321.00
FLIR SYSTEMS INC	0.000	FLIR		48.8000	19,300.00	870,254.78	941,840.00
FLORIDA ROCK INDS	1.051	FRK	341140101S	38.0500	31,800.00	715,358.64	1,209,990.00
FOOTSTAR INC	0.000	FTS	344912100	6.9600	36,400.00	732,041.35 952,801.35 933,564.84 879,628.08	253,344.00
FORWARD AIR CORPORATION	0.000	FWRD	349853101	19.4100	23,900.00	952,801.35	463,899.01
FOSSIL INC.	0.000	FOSL	349882100	20.3400	52,450.00	933,564.84	1,066,833.00
FRED'S INC	0.466	FRED	356108100	25.7000	29,300.00	879,628.08	753,010.00
FREMONT GENERAL CORP.	1.781	FMT	357288109	4.4900 6.7600	82,000.00 26,200.00	415,350.11 608,750.79	368,179.99
FRONTIER AIRLINES INC	0.000	FRNT	359065109	6.7600	26,200.00	608,750.79	177,112.00
FRONTIER OIL CORP	1.161	FTO	35914P105	17.2200	28,700.00 22,900.00	635,685.00	494,214.00
G & K SERV. CL-A	0.197	GKSRA	361268105Q	35.4010	22,900.00	867,189.04	810,682.90
GARDNER DENVER MACHINERY	0.000	GDI	365558105Q	20.3000	15,600.00	248,131.58	316,680.00
GBC BANCORP/CALIFORNIA	2.479	GBCB	361475106	19.3600	10,800.00 47,100.00	635,685.00 867,189.04 248,131.58 346,350.29 590,468.70	209,088.00
GENCORP INC	1.515	GY	368682100Q	7.9200	47,100.00	590,468.70	373,032.00
GENERAL COMMUNICATION	0.000	GNCMA	369385109	6.7100	62,100.00 25,300.00	438,742.47 580,179.78	416,691.00
GENESCO INC.	0.000	GCO	371532102	18.6300	25,300.00	580,179.78	471,339.01
GEORGIA GULF CORP	1.382	GGC	373200203	23.1400	36,600.00 34,700.00	724,455.88 151,588.31 476,330.00 943,602.59 236,233.09 757,061.69 713,139.89	846,924.00
GERBER SCIENTIFIC	7.881	GRB	373730100Q	4.0600	34,700.00	151,588.31	140,882.00
GLOBAL IMAGING SYSTEMS INC	0.000	GISX	37934A100	18.3800	23,000.00	476,330.00	422,740.00
GLOBAL PAYMENTS INC-W/I	0.499	GPN	37940X102	32.0100	23,000.00 42,100.00	943,602.59	1,347,621.00
GOODY'S FAMILY CLOTHING INC	. 0.000	GDYS	382588101	4.4400	25,600.00	236,233.09	113,664.00
GRACO INC.	1.151	GGG	384109104	28.6500	52,900.00	757,061.69	1,515,585.00
GREAT ATL & PAC TEA	0.000	GAP	3900641030	8.0600	52,900.00 37,100.00	713,139.89	299,026.0
GREEN MOUNTAIN POWER CORP	3.624	GMP	393154109	20.9700	7,700.00	156,532.05	161,469.00
GRIFFON CORPORATION	0.000	GFF	398433102	13.6200	38,260.00	473,147.47	521,101.2
GROUP 1 AUTOMOTIVE	0.000	GPI	398905109	23.8800	24,500.00	434,200.01	585,060.00
GYMBOREE CORP	0.000	GYMB	403777105	15.8600	33,200.00	156,532.05 473,147.47 434,200.01 409,672.49 832,435.25 159,880.91 1,080,837.29	526,552.0
HAEMONETICS CORP/MASS	0.000	HAE	405024100	21.4600	27,000.00	832,435.25	579,420.0
HAGGAR CORP	1.588	HGGR	405173105	12.5900	11.000.00	159,880.91	138,490.00
HAIN CELESTIAL GROUP	0.000	HAIN	405217100	15.2000	37,300.00	1,080,837.29	566,960.0
HALL KINION & ASSOCIATES IN	0.000	HAKI	406069104	5.5910	24,200.00	185,472,84	135,302,20
HANCOCK FABRICS INC	2.098	HKF	409900107	15.2500	20,200.00	185,472.84 203,113.86	308.050.00
HARLAND JOHN H CO	1.355	JH	4126931030		32.500.00	664.048.54	719.225.00
FOOTSTAR INC FORWARD AIR CORPORATION FOSSIL INC. FRED'S INC FREMONT GENERAL CORP. FRONTIER AIRLINES INC FRONTIER OIL CORP G & K SERV. CL-A GARDNER DENVER MACHINERY GBC BANCORP/CALIFORNIA GENCORP INC GENERAL COMMUNICATION GENESCO INC. GEORGIA GULF CORP GERBER SCIENTIFIC GLOBAL IMAGING SYSTEMS INC GLOBAL PAYMENTS INC-W/I GOODY'S FAMILY CLOTHING INC GRACO INC. GREAT ATL & PAC TEA GREEN MOUNTAIN POWER CORP GRIFFON CORPORATION GROUP 1 AUTOMOTIVE GYMBOREE CORP HAEMONETICS CORP/MASS HAGGAR CORP HAIN CELESTIAL GROUP HALL KINION & ASSOCIATES INC HARLAND JOHN H CO HARMAN INTERNATIONAL HARMONIC INC. HAVERTY FURNITURE HEARTLAND EXPRESS INC. HEIDRICK & STRUGGLES INTL HELIX TECHNOLOGY	0.168	HAR	413086109	59.5000	32,500.00 35,900.00	664,048.54 837,947.96	2,136,050.00
HARMONIC INC.	0.000	HLIT	413160102	2.3000	90,500.00	925,028.43 474,784.05 713,328.11 1,179,517.94 883,803.70	208,150.00
HAVERTY FURNITURE	1.654	HVT	419596101	13.9000	25,600.00	474.784.05	355,840.00
HEARTLAND EXPRESS INC	0.000	HTLD	422347104	22.9110	56.475.00	713.328.11	1,293,898.7
HEIDRICK & STRUGGLES INTL	0.000	HSTT	422819102	14.6700	20.000.00	1.179.517.94	293,400 00
HELTY BEGINOLOGY	1 420	11017	423319102	11.2000	24,000.00	002 002 70	277, 760.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON Portfolio - SP6		P 600 PASSIVE				
	Instrument - COM	COM	MMON STOCK				
	Instrument - com	COI	MON STOCK				
HILB ROGAL & HAMIL. HOLOGIC INC. HOOPER HOLMES INC HOT TOPIC INC HUDSON UNITED BANCORP HUFFY CORP HUGHES SUPPLY INC. HUTCHINSON TECH. HYDRIL COMPANY HYPERION SOLUTIONS CORP. ICU MEDICAL INC. IDEX CORPORATION IDEXX LABS INC. IHOP CORP. IMAGISTICS INTERNATIONAL IN IMCO RECYCLING INC. INPATH INC INAMED CORP INFORMATION HOLDINGS INC. INPUT/OUTPUT INC. INSIGHT ENTERPRISES INC. INSIGHT ENTERPRISES INC. INTERFACE INC INTERFACE INC INTERMAGNETICS GENERAL CORP INTERMET CORP. IONICS INC IRWIN FINANCIAL CORP ITTON INC. ITT EDUCATIONAL SERVICES IN J & J SNACK FOODS CORP J. JILL GROUP INC JACK IN THE BOX INC. JAKKS PACIFIC INC. JUDA SOFTWARE GROUP INC JEFFRIES GROUP INC	0.880	HRH	4312941070	40.9000	33,300.00	443,610.69	1,361,970.00
HOLOGIC INC.	0.000	HOLX	436440101	12.2100	18,400.00 69,800.00	183,757.71	224,664.00
HOOPER HOLMES INC	0.651	HH	439104100	6.1400	69,800.00	183,757.71 730,425.73	428,572.00
HOT TOPIC INC	0.000	HOTT	441339108	22.8800	35,450.00	730,425.73 785,044.36 1,509,365.75 203,350.31 798,549.00 522,821.66 668,153.96 993,685.14 527,425.75 1,036,409.13 796,569.45	811,096.00
HUDSON UNITED BANCORP	3.601	HU	444165104	31.1000	51,098.00	1,509,365.75	1,589,147.80
HUFFY CORP	0.000	HUF	444356109	5.9700	25,600.00	203,350.31	152,831.99
HUGHES SUPPLY INC.	1.244	HUG	444482103	27.3200	27,200.00	798,549.00	743,103.99
HUTCHINSON TECH.	0.000	HTCH	448407106	20.7000	27,700.00	522,821.66	573,390.00
HYDRIL COMPANY	0.000	HYDL	448774109	23.5700	26,200.00	668,153.96	617,534.00
HYPERION SOLUTIONS CORP.	0.000	HYSL	44914M104	25.6700	38,600.00	993,685.14	990,862.00
ICU MEDICAL INC.	0.000	ICUI	44930G107	37.3000	15,600.00	527,425.75	581,880.00
IDEX CORPORATION	1.712	IEX	45167R104	32.7000	36,000.00	1,036,409.13	1,177,200.00
IDEXX LABS INC.	0.000	IDXX	45168D104	32.8500	40,000.00	796,569.45	1,314,000.00
IHOP CORP.	0.000	IHP	449623107	24.0000	23,100.00	652,969.71 250,565.83 183,354.60 736,092.82 578,399.53	554,400.00
IMAGISTICS INTERNATIONAL IN	TC 0.000	IGI	45247T104	20.0000	20,000.00	250,565.83	400,000.00
IMCO RECYCLING INC.	0.000	IMR	449681105	8.1300	23,700.00	183,354.60	192,681.00
IMPATH INC	0.000	IMPH	45255G101	19.7200	15,500.00	736,092.82	305,660.00
INAMED CORP	0.000	IMDC	453235103	30.8000	23,000.00	578,399.53	708,400.00
INFORMATION HOLDINGS INC.	0.000	IHI	456727106	15.5200	24,500.00	803,338.92 944,299.91 1,075,352.62 578,346.29 229,251.91	380,240.00
INPUT/OUTPUT INC.	0.000	IO	457652105	4.2500	55,400.00	944,299.91	235,450.00
INSIGHT ENTERPRISES INC.	0.000	NSIT	45765U103	8.3100	53,400.00	1,075,352.62	443,754.00
INSITUFORM TECHNOLOGIES CL	A 0.000	INSU	457667103	17.0500	28,500.00	578,346.29	485,925.00
INSURANCE AUTO AUCTIONS INC	0.000	IAAI	457875102	16.5900	13,300.00	229,251.91	220,647.00
INTER-TEL INC.	0.573	INTL	458372109	20.9100	29,800.00	469,867.68	623,118.00
INTERFACE INC	1.954	IFSIA	458665106	3.0700	48,500.00	603,508.01	148,895.00
INTERMAGNETICS GENERAL CORE	0.000	IMGC	458771102	19.6400	20,498.00	458,305.98	402,580.72
INTERMET CORP.	3.809	INMT	45881K104	4.2000	21,400.00	469,867.68 603,508.01 458,305.98 225,502.95 401,256.24 820,362.72 831,762.36	89,880.00
INTL MULTIFOODS CORP	3.775	IMC	460043102	21.1900	19,500.00	401,256.24	413,205.00
INVACARE CORP.	0.150	IVC	461203101	33.3000	33,300.00	820,362.72	1,108,890.01
IONICS INC	0.000	ION	462218108	22.8000	20,800.00	831,762.36	474,240.00
IRWIN FINANCIAL CORP	1.636	IFC	464119106	16.5000	28,400.00	483,084.00	468,600.00 448,578.00 1,250,505.00 349,958.00
ITRON INC.	0.000	ITRI	465741106	19.1700	23,400.00	332,488.98	448,578.00
ITT EDUCATIONAL SERVICES IN	IC 0.000	ESI	45068B109	23.5500	53,100.00	818,972.28	1,250,505.00
J & J SNACK FOODS CORP	0.000	JJSF	466032109	35.7100	9,800.00	181,219.17	349,958.00
J. JILL GROUP INC	0.000	JILL	466189107	13.9800	20,450.00	486,648.49	285,891.00
JACK IN THE BOX INC.	0.000	JBX	466367109	17.2900	43,200.00 26,700.00	750,107.05	746,928.00
JAKKS PACIFIC INC.	0.000	JAKK	47012E106	13.4700	26,700.00	430,307.71	359,649.00
JDA SOFTWARE GROUP INC	0.000	JDAS	46612K108	9.6600	31,300.00	750,107.05 430,307.71 835,314.01 827,066.97	302,358.00
JEFFRIES GROUP INC	0.476	JEF	472319102	41.9700	29,900.00	827,066.97	1,254,903.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SP6	S&	P 600 PASSIVE				
JLG INDUSTIRES, INC. JO-ANN STORES, INC. K-SWISS INC CL-A K2 INC. KAMAN CORP CL-A KANSAS CITY SOUTHERN INDS KEITHLEY INSTRUMENTS INC KELLWOOD CO. KIRBY CORP. KNIGHT TRANSPORTATION INC KOPIN CORP KROLL INC	0.265	JLG	466210101	7.5300	47,400.00	652,183.90 451,415.22	356,922.00
JO-ANN STORES, INC.	0.000	JAS.A	47758P109	22.9700	22,400.00	451,415.22	514,528.00
K-SWISS INC CL-A	0.184	KSWS	482686102	21.7100	22,300.00	451,415.22 332,868.26 137,338.04 339,786.85 1,044,077.83 709,047.44 751,454.25 606,616.34	484,133.0
K2 INC.	0.000) KTO	482732104	9.4000	15,400.00	137,338.04	144,760.0
KAMAN CORP CL-A	4.000) KAMNA	483548103	11.0000	20,900.00	339,786.85	229,900.0
KANSAS CITY SOUTHERN INDS	0.000) KSU	485170302Q	12.0000	65,000.00	1,044,077.83	780,000.0
KEITHLEY INSTRUMENTS INC	1.200) KEI	487584104	12.5000	65,000.00 16,900.00	709,047.44	211,250.00
KELLWOOD CO.	2.463	KWD	488044108	26.0000	28,000.00	751,454.25	728,000.0
KIRBY CORP.	0.000) KEX	497266106	27.3900	27,400.00	606,616.34	750,486.00
KNIGHT TRANSPORTATION INC	0.000) KNGT	499064103	21.0000			
KOPIN CORP	0.000) KOPN	500600101	3.9200	42,200.00 75,600.00	1,003,590.07	296,352.03
KROLL INC	0.000) KROL	501049100	19.0800	44,400.00	1,008,254.07	847,152.00
KOPIN CORP KROLL INC KRONOS INC. KULICKE & SOFFA INDUSTRIES	0.000) KRON	501052104	36.9900	44,400.00 22,400.00	462,504.19	828,576.00
KULICKE & SOFFA INDUSTRIES	0.000) KLIC	501242101	5.7200	47,900.00	289,507.98	273,988.00
KULICKE & SOFFA INDUSTRIES LA-Z-BOY INC. LABOR READY INC LACLEDE GROUP HLDG. CO. LANCE INC LANDAMERICA FINANCIAL GROUP LANDRY'S RESTAURANTS INC. LANDSTAR SYSTEM INC. LAWSON PRODUCTS LENNOX INTERNATIONAL INC. LIBBEY INC LINDSAY MANUFACTURING CO.	1.668	B LZB	505336107	23.9800	63,000.00	960,553.26	1,510,740.00
LABOR READY INC	0.000) LRW	505401208	6.4200	48,800.00	225,701.59	313,296.00
LACLEDE GROUP HLDG. CO.	5.53	7 LG	505597104	24.2000	21,100.00	442,986.74	510,620.00
LANCE INC	5.405	LNCE	5146061020	11.8390	32,200.00	457,129.20	381,215.80
LANDAMERICA FINANCIAL GROUP	0.789) LFG	514936103	35.4500	21,100.00	684,065.02	747,995.00
LANDRY'S RESTAURANTS INC.	0.470) LNY	51508L103	21.2400	21,100.00 31,700.00	689,787.26	673,308.0
LANDSTAR SYSTEM INC.	0.000) LSTR	515098101	58.3600	18,600.00 11,800.00	397,426.12	1,085,496.0
LAWSON PRODUCTS	2.065	LAWS	520776105Q	30.9800	11,800.00	302,229.93	365,564.0
LENNOX INTERNATIONAL INC.	3.02	7 LII	526107107		62,900.00	1,030,621.84	789,395.00
LIBBEY INC	1.538	BLBY	529898108	26.0000	62,900.00 16,400.00	526,864.45	426,400.0
LINDSAY MANUFACTURING CO.	0.654	LNN	535555106	21.4000	14,500.00	334,303.07	310,300.0
LINENS 'N THINGS INC.	0.000) LIN	535679104	22.6000	48,300.00	1,430,139.73	1,091,580.0
LIBBEY INC LINDSAY MANUFACTURING CO. LINENS 'N THINGS INC. LONE STAR STEAKHOUSE & SALO	ON 3.102	2 STAR	542307103	19.3400	24,900.00	329,309.24	481,566.0
LONE STAR TECHNOLOGIES INC	0.000) LSS	542312103	14.8900	28,800.00	1,092,202.57	428,832.0
LYDALL INC.	0.000) LDL	550819106	11.3500	17,800.00	1,003,590.07 1,008,254.07 462,504.19 289,507.98 960,553.26 225,701.59 442,986.74 457,129.20 684,065.02 689,787.26 397,426.12 302,229.93 1,030,621.84 526,864.45 334,303.07 1,430,139.73 329,309.24 1,092,202.57 288,770.90 1,149,936.85 609,609.80 347,170.02	202,030.0
MACDERMID INC.	0.350) MRD	554273102	22.8500	35,600.00	1,149,936.85	813,460.0
MAF BANCORP INC	1.768	MAFB	55261R108	33.9300	25,700.00	609,609.80	872,001.0
MAGNETEK INC	0.000) MAG	559424106	4.4400	38,200.00	347,170.02	169,608.0
MANHATTAN ASSOCIATES INC	0.000) MANH	562750109	23.6600	32,800.00	347,170.02 1,088,416.48	776,048.0
LONE STAR STEAKHOUSE & SALO LONE STAR TECHNOLOGIES INC LYDALL INC. MACDERMID INC. MAF BANCORP INC MAGNETEK INC MANHATTAN ASSOCIATES INC MANITOWOC COMPANY INC. MAPINFO CORP MARCUS CORPORATION MASSEY ENERGY CO MATERIAL SCIENCES CORP. MAVERICK TUBE CORP	1.098	B MTW	563571108	25.5000	27,800.00	684,860.48	708,900.0
MAPINFO CORP	0.000) MAPS			26,200.00	684,860.48 367,167.50	445 440 0
MARCUS CORPORATION	1.549	MCS	566330106	14.2000	34,000.00	562,270.15	482,800.0
MASSEY ENERGY CO	1.646	MEE		9.7200	80,100.00	899,614.09	778,572.0
MATERIAL SCIENCES CORP.	0.000) MSC		12.9400	15,400.00	367,167.50 562,270.15 899,614.09 162,589.87	199,276.0
MANUEDICK THEE CODD	0.000) MX77Z	577914104	13.0300	44,200.00	638,926.00	575,926.00

Group - COMMON STOCK
Dortfolio - CD6 CCD 600 DACCIVE
MAXIMUS INC MAXIMUS INC MCOMMON STOCK MAXIMUS INC MCOMMON STOCK MAXIMUS INC MCOMMON STOCK MAXIMUS INC MCOMMON STOCK MEADE INSTRUMENTS CORP MEDICIS PHARMACEUTICAL CORP MEDICIS PHARMACEUTICAL CORP MAXIMUS INC MAXIMUS INC MCOMMON STOCK 25,100.00 940,548.59 655,110.00 940,548.59 655,110.00 1,130,965.60 1,130,965.60 1,130,965.60 1,130,965.60 1,171,492.01 1,509,968.01
MAXIMUS INC 0.000 MMS 577933104 26.1000 25,100.00 940,548.59 655,110.00 MDC HOLDINGS INC 0.836 MDC 552676108 38.2600 29,560.00 574,899.06 1,130,965.60 MEADE INSTRUMENTS CORP 0.000 MEAD 583062104 3.1200 37,900.00 186,614.84 118,248.00 MEDICIS PHARMACEUTICAL CORP 0.000 MRX 584690309 49.6700 30,400.00 1,174,492.01 1,509,968.01
MAXIMUS INC 0.000 MMS 577933104 26.1000 25,100.00 940,548.59 655,110.00 MDC HOLDINGS INC 0.836 MDC 552676108 38.2600 29,560.00 574,899.06 1,130,965.60 MEADE INSTRUMENTS CORP 0.000 MEAD 583062104 3.1200 37,900.00 186,614.84 118,248.00 MEDICIS PHARMACEUTICAL CORP 0.000 MRX 584690309 49.6700 30,400.00 1,174,492.01 1,509,968.01
MDC HOLDINGS INC 0.836 MDC 552676108 38.2600 29,560.00 574,899.06 1,130,965.60 MEADE INSTRUMENTS CORP 0.000 MEAD 583062104 3.1200 37,900.00 186,614.84 118,248.00 MEDICIS PHARMACEUTICAL CORP 0.000 MRX 584690309 49.6700 30,400.00 1,174,492.01 1,509,968.01
MEADE INSTRUMENTS CORP 0.000 MEAD 583062104 3.1200 37,900.00 186,614.84 118,248.00 MEDICIS PHARMACEUTICAL CORP 0.000 MRX 584690309 49.6700 30,400.00 1,174,492.01 1,509,968.01
MEDICIS PHARMACEUTICAL CORP 0.000 MRX 584690309 49.6700 30,400.00 1,174,492.01 1,509,968.01
MEMBERWORKS INC 0.000 MBRS 586002107 17.9800 16,100.00 482,456.69 289,478.00
MENTOR CORP/MINN 0.415 MNTR 587188103 38.5000 26,700.00 756,859.67 1,027,950.00
MERCURY COMPUTER SYSTEMS INC 0.000 MRCY 589378108 30.5200 24,100.00 1,038,443.63 735,532.00
MESA AIR GROUP INC 0.000 MESA 590479101 4.0700 25,100.00 187,512.50 102,157.00
METHODE ELECTRONICS CL-A 1.823 METHA 591520200 10.9700 42,600.00 413,383.69 467,322.00
METRO ONE TELECOMMUNICATIONS 0.000 MTON 59163F105 6.4500 24,900.00 575,598.61 160,605.00
MGI PHARMA INC 0.000 MOGN 552880106 7.2500 26,600.00 337,654.47 192,850.00
MICROS SYSTEMS INC. 0.000 MCRS 594901100 22.4200 21,700.00 620,001.17 486,514.00
MICROSEMI CORP 0.000 MSCC 595137100 6.0900 31,000.00 912,336.64 188,789.99
MID ATLANTIC MEDICAL SERVICES 0.000 MME 59523C107 32.4000 55,000.00 939,272.56 1,782,000.00
MIDWAY GAMES INC. 0.000 MWY 598148104 4.1700 48,400.00 694,214.51 201,828.00
MIDWEST EXPRESS HOLDINGS INC 0.000 MEH 597911106 5.3500 10,700.00 172,555.12 57,245.00
MILACRON, INC. 0.672 MZ 598709103Q 5.9500 37,000.00 539,009.14 220,150.00
MOBILE MINI INC. 0.000 MINI 60740F105 15.6700 17,100.00 418,065.54 267,957.00
MONACO COACH CORPORATION 0.000 MNC 60886R103 16.5500 32,050.00 400,672.48 530,427.49
MRO SOFTWARE INC 0.000 MROI 55347W105 12.1450 28,700.00 809,140.40 348,561.50
MUELLER INDUSTRIES INC. 0.000 MLI 624756102 27.2500 38,800.00 1,034,126.66 1,057,300.00
MYERS INDUSTRIES INC. 1.869 MYE 628464109Q 10.7000 33,462.00 370,982.06 358,043.40
NATIONAL PRESTO INDS INC 3.131 NPK 637215104 29.3800 7,500.00 251,033.61 220,350.00
NATURES SUNSHINE PRODS INC. 1.338 NATR 639027101 9.7100 18,600.00 157,126.67 180,606.00
NAUTICA ENTERPRISES INC. 0.000 NAUT 639089101 11.1100 36,300.00 845,273.93 403,293.01 NBTY INC. 0.000 NBTY 628782104 17.5800 74,900.00 761,629.04 1,316,742.00
NBTY INC. 0.000 NBTY 628/82104 17.5800 /4,900.00 /61,629.04 1,316,742.00
NCO GROUP INC. 0.000 NCOG 628858102 15.9500 28,700.00 468,653.45 457,765.00
NDC HEALTH CORP 0.804 NDC 639480102 19.9000 35,900.00 940,527.89 714,410.00
NETEGRITY INC 0.000 NETE 64110P107 3.2530 55,900.00 615,978.18 181,842.70 NEW CENTURY FINANCIAL CORP 1.575 NCEN 64352D101 25.3900 27,600.00 494,730.00 700,764.00
NEW CENTURY FINANCIAL CORP 1.575 NCEN 64352D101 25.3900 27,000.00 494,730.00 700,764.00 NEW ENGLAND BUSINESS SERVICE 3.278 NEB 643872104 24.4000 14,400.00 407,818.01 351,360.00
NEW ENGLAND BUSINESS SERVICE 3.2/8 NEB 6438/2104 24.4000 14,400.00 407,818.01 351,360.00
NEWFIELD EXPLORATION COMPANY 0.000 NFX 651290108 36.0500 57,300.00 1,437,072.74 2,065,665.00
NJ RESOURCES CORP. COMMON 3.925 NJR 646025106 31.5900 29,900.00 710,335.12 944,541.00
NORTHWEST NATURAL GAS CO. 4.656 NWN 667655104 27.0600 28,400.00 750,869.75 768,504.00 NORTHWESTERN CORPORATION 25.000 NOR 668074107 5.0800 42,400.00 736,932.45 215,392.00
NORTHWESTERN CURPORATION 25.000 NOR 0680/410/ 5.0800 42,400.00 /30,932.45 215,332.00
NOVEN PHARMACEUTICALS INC 0.000 NOVN 670009109 9.2300 23,900.00 467,953.52 220,597.00 NUEVO ENERGY COMPANY 0.000 NEV 670509108 11.1000 17,900.00 306,507.01 198,690.00
NUI CORP 5.677 NUI 629431107 17.2600 17,500.00 406,447.60 302,050.00
NEWFIELD EXPLORATION COMPANY 0.000 NFX 651290108 36.0500 57,300.00 1,437,07.27 2,065,665.00 NJ RESOURCES CORP. COMMON 3.925 NJR 646025106 31.5900 29,900.00 710,335.12 944,541.00 NORTHWEST NATURAL GAS CO. 4.656 NWN 667655104 27.0600 28,400.00 750,869.75 768,504.00 NORTHWESTERN CORPORATION 25.000 NOR 668074107 5.0800 42,400.00 736,932.45 215,392.00 NOVEN PHARMACEUTICALS INC 0.000 NOVN 670009109 9.2300 23,900.00 467,953.52 220,597.00 NUEVO ENERGY COMPANY 0.000 NEV 670509108 11.1000 17,900.00 306,507.01 198,690.00 NUI CORP 5.677 NUI 629431107 17.2600 17,500.00 406,447.60 302,050.00 NVR INC 0.000 NVR 62944T105 325.5000 8,200.00 727,053.86 2,669,100.00
NVK INC 0.000 NVK 029441105 525.5000 0,200.00 /2/,053.80 2,009,100.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMO	N STOCK					
	Portfolio -			P 600 PASSIVE				
	Instrument -	- COM	COI	MMON STOCK				
NYFIX INCORPORATED O'CHARLEYS INC O'REILLY AUTOMOTIVE INC. OCEANEERING INT'L. INC. OFFSHORE LOGISTICS OM GROUP, INC. OMNOVA SOLUTIONS INC ON ASSIGNMENT INC ORTHODONTIC CENTERS OF AMER OSHKOSH B'GOSH CL-A OSHKOSH TRUCK CORPORATION OSTEOTECH INC OWENS & MINOR INC. OXFORD INDUSTRIES INC. P.F.CHANGS CHINA BISTRO INC PACIFIC SUNWEAR OF CALIFORNI PANERA BREAD CO PAREXEL INT'L CORP. PARK ELECTROCHEMICAL CORP. PATINA OIL & GAS CORP PAXAR CORP. PC-TEL INC PEDIATRIX MEDICAL GROUP INC. PEGASUS SOLUTIONS PENFORD CORP. PEP BOYS MM & J PERFORMANCE FOOD GROUP COMPA PERICOM SEMICONDUCTOR CORP PHARMACEUTICAL PRODUCT DEVEI PHILADELPHIA SUBURBAN CORP. PHILLIPS-VAN HEUSEN PHOENIX TECHNOLOGIES LTD PHOTON DYNAMICS INC PHOTRONICS INC. PIEDMONT NATURAL GAS CO INC PINNACLE ENTERTAINMENT, INC. PINNACLE SYSTEMS PIONEER STANDARD ELECTRONICS		0.000	NYFX	670712108	4.5000	33,800.00	963,871.33 444,819.02	152,100.00
O'CHARLEYS INC		0.000	CHUX	670823103	20.5300	20,600.00	444,819.02	422,918.00
O'REILLY AUTOMOTIVE INC.		0.000	ORLY	686091109	25.2900	57,400.00	958,064.76	1,451,646.00
OCEANEERING INT'L. INC.		0.000	OII	675232102	24.7400	28,300.00	548.438.34	700,142.00
OFFSHORE LOGISTICS		0.000	OLOG	676255102	21.9200	25,900.00	480,718.23	567,728.00
OM GROUP, INC.		8.139	OMG	670872100Q	6.8800	25,400.00	812,861.56 324,637.02	174,752.00 177,723.00
OMNOVA SOLUTIONS INC		0.000	OMN	682129101	4.0300	44,100.00	324,637.02	177,723.00
ON ASSIGNMENT INC		0.000	ASGN	682159108	8.5200	30,400.00	666,268.10 1,093,477.32	259,007.99 613,142.00
ORTHODONTIC CENTERS OF AMER		0.000	OCA	68750P103	10.9100	56,200.00	1,093,477.32	613,142.00
OSHKOSH B'GOSH CL-A		0.998	GOSHA	688222207Q	28.0500	14,300.00	427,214.56	401,115.00 1,162,350.00 177,100.00
OSHKOSH TRUCK CORPORATION		0.569	OSK	688239201	61.5000 6.4400	18,900.00	055,168.93	1,162,350.00
OWENG C MINOR INC		1 040	ONIE	688582105 690732102Q		27,500.00 35,000.00	400,834.98	1//,100.00
OVEODD INDUGEDIES INC		2 274	OMIT	691497309	25.6500	35,000.00 9,300.00	102,243.00	220 545 00
D F CHANCE CUINA DICTRO INC.		0 000	DECD	69333Y108	36.3000	28,300.00	1,093,477.32 427,214.56 655,168.93 206,834.98 482,243.06 235,540.78 544,713.65 915,391.24 437,720.98	1 027 200 00
DACTETC SINWEAR OF CALTEORNI	ΓΔ	0.000	DCIINI	694873100	17.6900	55,950.00	915 391 24	989 755 50
DANFRA RRFAD CO	LA	0.000	DMPA	69840W108	34.8100	33,000.00	437 720 98	1 148 730 00
PAREXEL INT'L CORP		0.000	PRXI.	699462107	10.9900	29 600 00	702,085.68 402,929.35 600,956.44 635,568.99 152,659.26 1,028,649.46 320,142.66	325 304 00
PARK ELECTROCHEMICAL CORP.		1.250	PKE	700416209	19.2000	21,200.00	402,929.35	407.040.00
PATINA OIL & GAS CORP		0.758	POG	703224105	31.6500	31,544.00	600,956.44	998,367.59
PAXAR CORP.		0.000	PXR	704227107	14.7500	45,000.00	635,568.99	663,750.00
PC-TEL INC		0.000	PCTI	693250105	6.7800	21,700.00	152,659.26	147,126.00
PEDIATRIX MEDICAL GROUP INC.		0.000	PDX	705324̃101	40.0600	28,700.00	1,028,649.46	1,149,722.01
PEGASUS SOLUTIONS		0.000	PEGS	705906105	10.0300	23,400.00	320,142.66	234,701.99
PENFORD CORP.		1.703	PENX	707051108	14.0900	11,000.00	192,446.31	154,990.00
PEP BOYS MM & J		2.327	PBY	713278109Q	11.6000	56,200.00	656,168.93	154,990.00 651,920.00 1,728,513.10
PERFORMANCE FOOD GROUP COMPA	ANY	0.000	PFGC	713755106	33.9590	50,900.00	1,186,892.33	1,728,513.10
PERICOM SEMICONDUCTOR CORP		0.000	PSEM	713831105	8.3100	27,800.00	864.452.89	231,018.00
PHARMACEUTICAL PRODUCT DEVEL	LOP	0.000	PPDI	717124101	29.2700	62,200.00	975,590.23	1,820,594.00
PHILADELPHIA CONS HLDG CO		0.000	PHLY	717528103	35.4000	24,500.00	796,558.83 1,186,461.46	867,300.00 1,537,748.80
PHILADELPHIA SUBURBAN CORP.		2.718	PSC	718009608	20.6000	74,648.00	1,186,461.46	1,537,748.80
PHILLIPS-VAN HEUSEN		1.297	PVH	718592108	11.5600	32,400.00	431,176.16 366,298.31	374,544.00 123,478.00
PHOENIX TECHNOLOGIES LTD		0.000	PTEC	719153108	5.7700	21,400.00	366,298.31	123,478.00
PHOTON DYNAMICS INC		0.000	PHTN	719364101	22.8000	18,500.00	680,470.14 830,658.73 1,069,246.39	421,800.00
PHOTRONICS INC.	170	0.000	PLAB	719405102	13.7000	33,000.00	830,658.73	452,100.00 1,297,345.00
PLEDMONT NATURAL GAS CO INC	NO	4.526	PNY	720186105	35.3500 6.9300	36,700.00	1,069,246.39	1,297,345.00
PINNACLE ENTERTAINMENT, INC.		0.000	FINK	723456109 723481107	13.6100	21,700.00 68,600.00	174,897.91 1,249,621.40	150,381.00 933,646.00
PINNACLE SYSTEMS PIONEER STANDARD ELECTRONICS	,	1.307	DIOG	723481107	9.1800	34,300.00	532,679.87	314,874.00
FIONEER STANDARD ELECTRONICS		1.307	FIUS	173011100	9.1000	34,300.00	334,079.87	314,0/4.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - SP6	S&	P 600 PASSIVE				
	Portfolio - SP6 Instrument - COM	CO	MMON STOCK				
PLAINS RESOURCES INC. PLANAR SYSTEMS INC. POGO PRODUCING CO POLARIS INDUSTRIES INC. POLYMEDICA CORP POLYONE CORPORATION POPE & TALBOT INC POWER INTEGRATIONS INC PRE-PAID LEGAL SVCS PRESIDENTIAL LIFE PRG-SCHULTZ INTL INC PRIMA ENERGY CORP PRIME HOSPITALITY CORP PRIORITY HEALTHCARE CORPOR PROVIDENT BANKSHARES CORPOR PROVINCE HEALTHCARE COMPAN QRS CORPORATION QUAKER CHEM CORP QUICKSILVER INC RADIANT SYSTEMS INC RADIANT SYSTEMS INC RADIANT SYSTEMS INC RADIANT SYSTEMS INC RALCORP HOLDINGS RARE HOSPITALITY INTL INC. RAYMOND JAMES FINANCIAL IN REGAL BELOIT REGENERON PHARMACEUTICAL REGIS CORP REHABCARE GROUP INC RELIANCE STEEL & ALUMINUM REMINGTON OIL & GAS CORP RENAL CARE GROUP INC RESMED INC RESMED INC RESSED INC RIGGS NATL CORP WASH DC RIGGS NATL CORP	0.000	PLX	726540503	11.8500	26,300.00 12,800.00	316,795.10 251,464.09	311,655.00
PLANAR SYSTEMS INC.	0.000	PLNR	726900103	20.6300	12,800.00	251,464.09	311,655.00 264,064.00
POGO PRODUCING CO	0.322	PPP	730448107	37.2500	67,700.00	2,116,190.38	2,521,825.00
POLARIS INDUSTRIES INC.	1.911	PII	731068102	58.6000			
POLYMEDICA CORP	0.000	PLMD	731738100	30.8400	14,700.00	1,024,383.69 530,958.84 1,067,244.72 223,828.31 613,286.40 509,068.75 643,936.64 1,409,691.71 308,366.98 758,976.81 904,625.57	453,348.00
POLYONE CORPORATION	6.377	POL	73179P106	3.9200	101,400.00	1,067,244.72	397,488.01
POPE & TALBOT INC	4.207	POP	732827100	14.2600	14,300.00	223,828.31	203,918.00
POWER INTEGRATIONS INC	0.000	POWI	739276103	17.0000	32,700.00	613,286.40	555,900.00
PRE-PAID LEGAL SVCS	0.000	PPD	740065107	26.2000	22,500.00	509,068.75	589,500.00
PRESIDENTIAL LIFE	4.028	PLFE		9.9300	31,800.00 69,900.00 13,900.00	643,936.64	315,774.00
PRG-SCHULTZ INTL INC	0.000	PRGX	69357C107	8.9000	69,900.00	1,409,691.71	622,110.00
PRIMA ENERGY CORP	0.000	PENG	741901201	22.3600	13,900.00	308,366.98	310,804.00
PRIME HOSPITALITY CORP	0.000	PDQ	741917108	8.1500	45,000.00	758,976.81	366,750.00
PRIORITY HEALTHCARE CORPOR	ATIO 0.000	PHCC	74264T102	23.2000	49,200.00	904,625.57	1,141,440.00
PROGRESS SOFTWARE	0.000	PRGS	743312100	12.9500	37,700.00	350,819.07 690,799.74 1,140,300.11	488,214.99
PROVIDENT BANKSHARES CORPO	3.807	PBKS	743859100	23.1110	28,585.00	690,799.74	660,627.94
PROVINCE HEALTHCARE COMPAN	0.000	PRV		9.7300 6.6000	49,500.00	1,140,300.11	481,635.01
QKS CURPURALION	0.000	QK21	74726X105 747316107Q	23.2000	11 200 00	118,447.79 206,207.78	135,115.20 259,840.00
QUARER CHEM CORP	1 010	NWA	747620102	33.5000	10 000 00	200,207.76	629,800.00
QUANEA CORP	1.910	NA ZOV	74838C106	26.6600	27 000 00	571,011.00 689,422.75	719,820.00
DADIANT CACLEMO INC	0.000	ZQK		9.6300	27,000.00	509,422.75 500,224.25	296,604.00
DADIEVE CODDODATION	0.000	DCVC	750459109	7.9800	18,800.00 27,000.00 30,800.00 18,400.00 27,500.00	599,324.25 566,194.95 175,430.26	146,832.00
DATNROW TECHNOLOGIES INC	0.000	VOID		7.1700	27 500 00	175 430 26	197,175.00
DAILODD HOLDINGS	0.000	DVII	751028101Q	25.1400	33 600 00	668,070.02	844,703.99
PARE HOSDITALITY INTL. INC.	0.000	DADE	753820109	27.6200	33,600.00 25,200.00	630 123 35	696 024 00
RAYMOND JAMES FINANCIAL IN	rc 1 217	RITE	754730109	29.5800	55 000 00	1,315,805.44	1 626 900 00
REGAL BELOTT	2.318	RBC	758750103	20.7000	55,000.00 27,800.00	1,315,805.44 734,422.89	1,626,900.00 575,460.00
REGENERON PHARMACEUTICAL	0.000	REGN	75886F107	18.5100	46,900.00 47,400.00 19,000.00	881,486.11	868.119.00
REGIS CORP	0.461	RGIS	758932107	25.9900	47,400.00	879,565.46	1,231,926.00
REHABCARE GROUP INC	0.000	RHB	759148109	19.0800	19,000.00	696,781.14	868,119.00 1,231,926.00 362,520.00
RELIANCE STEEL & ALUMINUM	1.151	RS	759509102	20.8400	35,200.00	699,340.33	733.568.00
REMINGTON OIL & GAS CORP	0.000	REM	759594302	16.4100	35,200.00 28,100.00	435,495.72	733,568.00 461,121.00
RENAL CARE GROUP INC.	0.000	RCI	759930100	31.6400	55,600.00	1,331,511.32	1,759,184.00
RESMED INC	0.000	RMD	761152107	30.5700	36,100.00	433,495.72 1,331,511.32 1,082,845.90 864,222.18 550,159.69 606,493.29 539,012.23	1,103,577.00
RESPIRONICS INC	0.000	RESP	761230101	30.4310	37,000.00	864,222.18	1,125,947.00
RIGGS NATL CORP WASH DC	1.291	RIGS	766570105	15.4900	33,700.00	550,159.69	522,013.00
RLI CORP	1.290	RLI	749607107	27.9000	27,100.00	550,159.69 606,493.29	756,090.00
ROADWAY CORPORATION	0.543	ROAD	769742107	36.8100	22,000.00	539,012.23	

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	1 STOCK					
	Portfolio - SP6	S&	P 600 PASSIVE				
	Instrument - COM	CO	MMON STOCK				
ROBBINS & MYERS INC. ROCK-TENN COMPANY CL A ROGERS CORP. ROPER INDUSTRIES INC ROXIO INC ROYAL APPLIANCE MFG CO RTI INTERNATIONAL METALS BURY THESDAY INC	1.195	RBN	770196103	18.4000	13,500.00 38,200.00	424,831.46 615,475.00	248,400.00
ROCK-TENN COMPANY CL A	2.373	RKT	772739207	13.4800	38,200.00	615,475.00	514,936.00
ROGERS CORP.	0.000	ROG	775133101	22.2500	18,400.00	679,832.25 998,948.07	409,400.00
ROPER INDUSTRIES INC	0.956	ROP	776696106	36.6000	33,600.00	998,948.07	1,229,760.00
ROXIO INC	0.000	ROXI	780008108	4.7700	35,652.80	799,673.40 157,168.54	170,063.85 162,121.00
ROYAL APPLIANCE MFG CO	0.000	RAM	780076105	7.2700	22,300.00	157,168.54	162,121.00
RTI INTERNATIONAL METALS	0.000	RTI	74973W107	10.1000	28,600.00	366,247.71	288,860.00
RUBY TUESDAY INC	0.289	RI	781182100	17.2900	70,700.00	616,932.25	1,222,403.00
RUBY TUESDAY INC RUDOLPH TECHNOLOGIES INC	0.000	RTEC	781270103	19.1600	17,800.00	366,247.71 616,932.25 674,767.76	341,048.00
RUSS BERRIE & CO INC	3.078	RUS	782233100	33.7800	24,400.00	645,275.84 591,580.84	824,232.00 617,706.00
RUSSELL CORP	0.955	RML	782352108Q	16.7400	36,900.00	591,580.84	617,706.00
RYANS FAMILY STEAK HOUSES	0.000	RYAN	783519101	11.3500	47,500.00 27,173.00	363,732.57 305,325.94	539,125.00
RUDOLPH TECHNOLOGIES INC RUSS BERRIE & CO INC RUSSELL CORP RYANS FAMILY STEAK HOUSES RYERSON TULL, INC. RYLAND GROUP INC SALTON INC SBS TECHNOLOGIES INC SCHOOL SPECIALTY INC. SCHWEITZER-MAIDUIT INTL INC SCOTTS COMPANY	3.278	RT	78375P107Q	6.1000	27,173.00	305,325.94	539,125.00 165,755.30
RYLAND GROUP INC	0.239	RYL	783764103	33.3500	29,200.00	305,325.94 439,262.90 139,439.44 353,772.64 360,829.23 334,545.14 886,472.45 448,694.20	973,820.00
SALTON INC	0.000	SFP	795757103	9.6200	11,900.00	139,439.44	114,478.00
SBS TECHNOLOGIES INC	0.000	SBSE	78387P103	9.1600	22,400.00	353,772.64	205,184.00
SCHOOL SPECIALTY INC.	0.000	SCHS	807863105	19.9800	18,600.00	360,829.23	371,628.00
SCHWEITZER-MAIDUIT INTL INC	2.449	SWM	808541106	24.5000	18,100.00	334,545.14	443,450.00
SCOTTS COMPANY SCP POOL CORPORATION SEACOAST FINL SERVICES COPPLIED SEACOR SMIT INC.	0.000	SMG	810186106	49.0400	33,000.00	886,472.45	1,618,320.00
SCP POOL CORPORATION	0.000	POOL	784028102	29.2000	33,000.00 25,800.00	448,694.20	753,360.00
SEACOAST FINL SERVICES COP	2.198	SCFS	81170Q106	20.0110	28,000.00	623,655.92 1,022,859.05	560,308.00
SEACOR SMIT INC.	0.000	CKH	811904101	44.5000	22,900.00	1,022,859.05	1,019,050.00
SELECTIVE INSURANCE GROUP	2.382	SIGI	816300107	25.1800	30,100.00 47,100.00	730,644.68 656,716.95	757,918.00
SERENA SOFTWARE INC	0.000	SRNA	817492101	15.7900	47,100.00	656,716.95	757,918.00 743,709.00
SHAW GROUP	0.000	SGR	820280105	16.4500	41,000.00 31,500.00	944,499.90	674,450.00 392,175.00
SHOPKO STORES INC	0.000	SKO	824911101	12.4500	31,500.00	465,470.00	392,175.00
SHUFFLE MASTER INC	0.000	SHFL	825549108	19.1100	22,400.00	513,218.88	428,064.00
SIERRA HEALTH SERVICES	0.000	SIE	826322109	12.0100	34,400.00	200,633.27	413,144.00
SIMPSON MANUFACTURING CO	0.000	SSD	829073105	32.9000	34,400.00 28,900.00	656,716.95 944,499.90 465,470.00 513,218.88 200,633.27 748,882.66 274,648.70 1,143,455.33	413,144.00 950,810.00
SKYLINE CORP.	2.440	SKY	830830105Q	29.5000	9,200.00	274,648.70	271,400.00
SKYWEST INC	0.612	SKYWE	830879102	13.0700	9,200.00 65,300.00	1,143,455.33	271,400.00 853,471.00
SKYWORKS SOLUTIONS INC	0.000	SWKS	83088M102	8.6200	154,900.00	11,617,850.56	1,335,238.00
SMITH (A.O.) CORP	2.073	AOS	831865209	27.0100	30 000 00	842,153.58	869,722.00
SOLA INTERNATIONAL INC	0.000	SOL	834092108		24,300.00	686,338.48	315,900.00
SONIC CORP	0.000	SONC	835451105	20 4900	41,350.00	378,536.43	847,261.50
SOURCE CORP	0.000	SRCP	836167106	18.5900	19,200.00	567,685.57	356,928.00
SOUTH FINANCIAL GROUP, INC.	2.710	TSFG	837841105	20.6600	50,000.00	933,756.59	1,033,000.00
SEACOAST FINL SERVICES COPISEACOR SMIT INC. SELECTIVE INSURANCE GROUP SERENA SOFTWARE INC SHAW GROUP SHOPKO STORES INC SHUFFLE MASTER INC SIERRA HEALTH SERVICES SIMPSON MANUFACTURING CO SKYLINE CORP. SKYWEST INC SKYWORKS SOLUTIONS INC SMITH (A.O.) CORP SOLA INTERNATIONAL INC SONIC CORP SOURCE CORP SOUTH FINANCIAL GROUP, INC SOUTHERN UNION COMPANY SOUTHWEST BANCORP OF TEXAS	0.000	SUG		16.5000	19,200.00 50,000.00 62,031.00	686,338.48 378,536.43 567,685.57 933,756.59 888,238.19	1,023,511.50
SOUTHWEST BANCORP OF TEXAS	0.000	SWBT	84476R109	28.8100	38,300.00	997,811.39	1,103,423.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - SP6	S&I	P 600 PASSIVE				
	Instrument - COM	CON	MON STOCK				
SOUTHWEST GAS CORP SOUTHWESTERN ENERGY COMPANY SPHERION CORPORATION SPS TECHNOLOGIES INC SPSS INC. ST MARY LAND & EXPLORATION STANDARD MICROSYSTEMS CORP STANDARD MOTOR PRODS STANDARD REGISTER CO STANDARD-PACIFIC CORP STANDEX INTERNATIONAL CORP STARTEK INC STATEN ISLAND BANCORP STEAK N SHAKE COMPANY STEEL DYNAMICS INC STEIL TECHNOLOGIES INC STEIN MART INC. STERLING BANCSHARES INC STEWART & STEVENSON SERVICES STEWART INFO SVCS STILLWATER MINING COMPANY STONE ENERGY CORP STURM RUGER & CO INC SUNRISE ASSISTED LIVING INC SUPERTEX INC SURMODICS INC SUSQUEHANNA BANCSHARES INC. SWIFT ENERGY COMPANY SWS GROUP INC SYSTEMS & COMPUTER TECH. TAKE-TWO INTERACTIVE SOFTWAIT TALX CORP TBC CORP TECHNE CORPORATION TECHNITROL INC. TELEDYNE TECHNOLOGIES INC	3.496	SWX	844895102Q	23.4500	37,000.00	836,688.28 341,601.20	867,650.00
SOUTHWESTERN ENERGY COMPANY	0.000	SWN	845467109	11.4500	28,600.00	341,601.20	327,470.00
SPHERION CORPORATION	0.000	SFN	848420105	6.7000	64,700.00	1,340,066.27	433,490.00
SPS TECHNOLOGIES INC	0.000	ST	784626103	23.7500	13,000.00	533,174.14	308,750.00
SPSS INC.	0.000	SPSS	78462K102	13.9900		302,636.31	263,012.00
ST MARY LAND & EXPLORATION	0.400	SM	792228108	25.0000	32,300.00	564,494.53 326,388.67	807,500.00
STANDARD MICROSYSTEMS CORP	0.000	SMSC	853626109	19.4700	20,100.00	326,388.67	391,347.00
STANDARD MOTOR PRODS	2.769	SMP	853666105	13.0000	14,000.00 31,000.00 34,800.00 13,500.00 15,600.00	201,403.33	182,000.00 557,999.99 861,300.00
STANDARD REGISTER CO	5.111	SK	853887107 85375C101	18.0000 24.7500	31,000.00	459,778.59	557,999.99
STANDARD-PACIFIC CORP	1.292	SPF	854231107	23.8400	12 500 00	307,482.92	321,840.00
CTARTER INC.	3.523	CDT	854231107 85569C107	27.6000	15,500.00	309,575.57 630 360 10	430,560.00
CTATEN ICLAND DANGODD	2 581	CID	857550107	20.1400	68,600.00	309,575.57 639,369.19 656,177.93 508,724.49	1,381,604.00
STATEN ISLAND BANCOKE	0.000	SMS	857873103	10.0000	33,500.00	508 724 49	335,000.00
STEEL DYNAMICS INC	0.000	STLD	858119100	12.0300	49 600 00	793 925 66	596 688 00
STEEL TECHNOLOGIES INC	1.179	STTX	858147101	16.9600	12.700.00	99.687.06	215.392.00
STEIN MART INC.	0.000	SMRT	858375108	6.1000	44,900.00	793,925.66 99,687.06 582,858.33	273,890.00
STERLING BANCSHARES INC	1.309	SBIB	858907108	12.2200	48,700.00	662,182.42	595,114.00
STEWART & STEVENSON SERVICES	S 2.404	SVC	860342104Q	14.1400	31,500.00	662,182.42 748,841.29	445,410.00
STEWART INFO SVCS	0.000	STC	860372101	21.3900	21,100.00	434,914.45	451,329.00
STILLWATER MINING COMPANY	0.000	SWC	86074Q102	5.3500	40,700.00	633,061.67	217,745.00
STONE ENERGY CORP	0.000	SGY	861642106	33.3600	28,800.00	1,181,452.81	960,768.00
STRIDE RITE CORP	2.789	SRR	863314100Q	7.1700	47,800.00	557,556.95	342,726.00
STURM RUGER & CO INC	8.359	RGR	864159108	9.5700	32,700.00	434,914.45 633,061.67 1,181,452.81 557,556.95 315,966.06	312,939.00
SUNRISE ASSISTED LIVING INC	0.000	SRZ	86768K106	24.8900	24,400.00	731,293.83	607,315.99
SUPERTEX INC	0.000	SUPX	868532102	14.8900	13,600.00	316,963.82	202,503.99
SURMODICS INC	0.000	SRDX	868873100	28.6800	19,800.00	731,293.83 316,963.82 1,035,443.60 845,740.29 858,443.55 397,003.28 765,283.06	567,864.00
SUSQUEHANNA BANCSHARES INC.	4.030	SUSQ	869099101	20.8410	43,800.00	845,740.29	912,835.80
SWIFT ENERGY COMPANY	0.000	SFY	870738101	9.6700	25,800.00	858,443.55	249,486.00
CADDON DENENT CDECTALETEC	2.949	SMS	78503N107 871142105	13.5600 14.8500	18,950.00	397,003.28	256,962.00 648,959.85
SYBRON DENIAL SPECIALITES	0.000	SID	871142105	4.2200	43,701.00	705,283.00	048,959.85
SIMMETATION INC	0.000	SIMM	871873104	8.6000	02,500.00	210,310.43 625 146 26	203,750.00
TAKE-TWO INTERACTIVE COETWAN	0.000 0.000	DUITH DUITH	874054109	23.4900	44 200 00	045,140.20 837 602 01	1 038 258 00
TALK CORP	0.000 0.000	TALXE	874918105	12.9200	18 400 00	218,318.43 625,146.26 837,602.01 311,356.37 221,830.23 1,569,954.25 1,118,203.70	237 728 00
TRC CORP	0.020	TRCC	872180104	12.0100	25.100.00	221,830.37	301 451 00
TECHNE CORPORATION	0.000	TECH	878377100	28.5680	45,900.00	1,569,954.25	1,311,271,20
TECHNITROL INC.	0.867	TNL	878555101	16.1400	44,000.00	1,118,203.70	710,160.00
TELEDYNE TECHNOLOGIES INC	0.000	TDY	879360105	15.6800	39,400.00	609,131.19	617,792.00
	1.000				,	,	,

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - SP6		600 PASSIVE				
	Instrument - COM	COM	MON STOCK				
TETRA TECH INC.	0.000	TTEK	88162G103	12.2000	57,500.00	841,956.15 391,568.99	701,500.00
TETRA TECH INC. TETRA TECHNOLOGIES INC.	0.000	ΓΤΙ	88162F105	21.3700	16,600.00	391,568.99	
TEXAS INDUSTRIES INC	1.234	ΓXΙ	882491103	24.3000	23,400.00	831,821.23	568,620.00
TETRA TECHNOLOGIES INC. TEXAS INDUSTRIES INC THE MEN'S WEARHOUSE INC. THERAGENICS CORPORATION THOMAS INDUSTRIES INC THOMAS NELSON INC THOR INDUSTRIES INC THQ INC THREE-FIVE SYSTEMS INC	0.000 N	MW	587118100	17.1500	46,900.00	831,821.23 1,208,812.35 400,012.60	804,335.00 163,215.00
THERAGENICS CORPORATION	0.000	ГGХ	883375107	4.0300	40,500.00	400,012.60	163,215.00
THOMAS INDUSTRIES INC	1.304	ΓΙΙ	884425109	26.0600	18,900.00	431,284.48 255,693.36	492,534.00 228,205.50 1,091,431.00 581,012.49
THOMAS NELSON INC	1.596	I'NM	640376109Q	10.0200	22,775.00	255,693.36	228,205.50
THOR INDUSTRIES INC	0.116	I'HO	885160101	34.4300	31,700.00	255,693.36 396,520.66 882,487.59 817,269.78 1,218,079.18 984,176.65	1,091,431.00
THQ INC	0.000 1	LHÖT	872443403	13.2500 6.4500	43,850.00	882,487.59	581,012.49
THREE-FIVE SYSTEMS INC	2.722	ITES	88554L108	19.1000	22,800.00 70,304.00	817,269.78	1 242 006 40
TIMKEN CO. TOLL BROTHERS INC	0.000	11/1/	887389104Q 889478103	20.2000	78,100.00	1,218,079.18	1,342,806.40
	0 000 5		889542106	11.7300	17,600.00	470 002 72	206 449 01
TOLLGRADE COMMUNICATIONS INC	0.000		115660201	25.1000	44,900.00	479,993.73 1,230,824.54	1 126 000 00
TOO INC	0.000		890333107	23.5200	36 700 00	994 712 74	863 184 00
TORO CO	0.751		891092108	63.9000	14 100 00	540 133 27	900 990 00
TOWER AUTOMOTIVE INC	0.000		891707101	4.5000	56.100.00	994,712.74 540,133.27 893,888.83	252.450.00
TOLLGRADE COMMUNICATIONS INC TOM BROWN INC TOO INC TORO CO TOWER AUTOMOTIVE INC TREDEGAR CORPORATION TRIARC COM TRIMBLE NAVIGATION LTD TRIUMPH GROUP INC TRUSTCO BANK CORP. NY UCBH HOLDINGS INC UGI CORP UICI UIL HOLDINGS CORPORATION ULTIMATE ELECTRONICS INC	1.066		894650100	15.0000	40,200.00	847,685.17 602,916.32 490,011.64 808,234.94	603,000.00
TRIARC COM	0.000		895927101	26.2400	22,400.00	602,916.32	587,776.00
TRIMBLE NAVIGATION LTD	0.000	TRMB	896239100	12.4900	28,900.00	490,011.64	360,961.00
TRIUMPH GROUP INC	0.000	TGI	896818101	31.9400	17,400.00	808,234.94	555,756.00
TRUSTCO BANK CORP. NY	5.565	TRST	898349105	10.7800	82,145.00	794,974.85	885,523.10
UCBH HOLDINGS INC	0.471 t		90262T308	42.4500	23,800.00	633,362.18	1,010,310.00
UGI CORP	4.412 T		902681105	37.3900	30,700.00	490,011.64 808,234.94 794,974.85 633,362.18 669,306.36	1,147,873.00
UICI	0.000 t		902737105	15.5500	53,100.00	954,554.59 623,627.56	825,705.00
UIL HOLDINGS CORPORATION	8.259 t	JIL	902748102	34.8700	16,200.00	623,627.56	564,894.00
ULTIMATE ELECTRONICS INC	0.000 t	JLTE	903849107	10.1500	12,600.00	345,833.08	127,890.00
ULTRATECH STEPPER INC	0.000 t	JTEK	904034105	9.8390	23,500.00	345,833.08 475,043.43 552,852.62	127,890.00 231,216.50 608,608.00
UNISOURCE ENERGY CORP	2.891 t	JNS	909205106	17.2900	35,200.00	552,852.62	608,608.00
UNIT CORP	0.000 0	JNT	909218109	18.5500	49,800.00	691,078.48	923,790.00
UNITED BANKSHARES INC.	3.441 (JBSI	909907107	29.0610	46,700.00	1,257,598.40	1,357,148.70
UNITED NATURAL FOODS INC.	0.000 (JNF.T	911163103	25.3500 28.8010	21,000.00	355,676.76	532,350.00
UNITED STATIONERS INC	0.000 (JSTR	913004107		36,000.00	1,005,165.00	1,036,836.00
UIL HOLDINGS CORPORATION ULTIMATE ELECTRONICS INC ULTRATECH STEPPER INC UNISOURCE ENERGY CORP UNIT CORP UNITED BANKSHARES INC. UNITED NATURAL FOODS INC. UNITED STATIONERS INC UNIVERSAL FOREST PRODUCTS URS CORPORATION US FREIGHTWAYS CORP US ONCOLOGY INC. VALMONT INDUSTRIES VARIAN SEMICONDUCTOR EQUIPME	0.422 (JE PI	913543104 903236107	21.3210 14.2300	18,900.00 30,600.00	302,649.55 706,708.88	402,966.90 435,438.00
IIG EDETCHTWAYG CODD	0.000 t	JGEC OAD	916906100	28.7500	20,000.00	706,708.88 831,656.83 1,095,362.73 550,622.77	825,125.00
US FREIGHIWAIS CORP	1.287 (0.000 t	JBFC TSON	90338W103		102 300 00	031,030.83 1 N95 362 72	886,941.00
VALMONT INDIGTRIES	1 546 7	JOIN JMT	920253101	19.4000	102,300.00 28,100.00 37,300.00	1,093,302.73 550 622 77	545,140.00
VARIAN SEMICONDUCTOR EQUIPME	7 000.0 TME	VITE VSEA	922207105	23.7610	37,300.00	879,258.10	886,285.30
THE DESTRUCTION BOTTON	22.12		, 2220, 100	23.7010	37,300.00	0,5,250.10	000,203.30

Investment Desc	Rating Coupon Yield	Ticker Ident	tifier F	Price Par	r/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - SP6	S&P 600	PASSIVE				
	Instrument - COM	COMMON S	STOCK				
VEECO INSTRUMENTS INC	0.000 v					1,005,426.65	330,616.00
VERITAS DGC INC.	0.00.0					863,942.74	272,550.00
VERITY INC.	0.000					1,580,844.06	547,691.90
VIALTA INC CL A	0.000			3050	599.00	0.00	182.70
VIASAT INC.	0.000				3,700.00	625,444.44 549,641.01	331,198.00
VIASYS HEALTHCARE INC	0.00.0				3,901.00	549,641.01	430,335.89
VICOR CORP	0.00.0				5,900.00	874,528.04	386,971.90
VINTAGE PETROLEUM INC.	1.516					1,156,728.19	737,445.00
VITAL SIGNS INC	0.535				5,500.00	533,033.22	463,140.00
VOLT INFO. SCIENCES INC.	0.00.0				5,600.00	364,595.74 471,376.00 323,869.99	283,859.99
W-H ENERGY SERVICES INC	0.00.0				7,200.00	471,376.00	396,848.00
WABASH NATIONAL CORP	0.477						196,930.00
WASHINGTON FEDERAL INC.	3.702	WFSL 9388			1,830.00	1,242,220.98 933,813.44 529,618.97	1,784,975.50
WASHINGTON FEDERAL INC. WASTE CONNECTIONS INC WATSOO INC. WATSON WYATT & CO HOLDINGS WATTS INDUSTRIES INC. CLASS WAYPOINT FINANCIAL CORP WD-40 CO WELLMAN INC WERNER ENTERPRISES INC WHITNEY HOLDING CORP WINNEBAGO INDUSTRIES WINTRUST FINANCIAL CORP WMS INDUSTRIES INC WOLVERINE WORLD WIDE WOODWARD GOVERNOR CO. X-RITE INC YELLOW CORP ZALE CORP. ZEBRA TECHNOLOGIES CORP CL-A	0.00.0	WCN 9410			L,600.00	933,813.44	1,220,076.00
WATSCO INC.	0.976	WSO 9426			0,900.00	529,618.97	506,142.00
WATSON WYATT & CO HOLDINGS	0.00.0	WW 942'			3,100.00	857,837.98	828,675.01
WATTS INDUSTRIES INC. CLASS	A 1.524 T	WTS 942			9,900.00	487,408.67	470,626.00
WAYPOINT FINANCIAL CORP	2.247	WYPT 946'			L,400.00	775,008.00	736,920.00
WD-40 CO	3.028	WDFC 9292			3,400.00	507,380.11	486,128.00
WELLMAN INC	2.668 1	WLM 949'			1,600.00	479,733.61	466,754.00
WERNER ENTERPRISES INC	0.371	WERN 950'			1,033.00	964,735.80 422,582.54	1,529,340.49
WET SEAL INC	0.00.0	WTSLA 9618			2,675.00	422,582.54	351,615.68
WHITNEY HOLDING CORP	3.600 1	WTNY 9666			5,450.00	1,393,440.36	1,514,848.50
WINNEBAGO INDUSTRIES	0.509 1	WGO 9746	537100 39.	2300 23	L,700.00	490,964.44	851,291.00
WINTRUST FINANCIAL CORP	0.383	WTFC 976!	50W108 31.	3200 19	9,700.00	587,847.00	617,004.00
WMS INDUSTRIES INC	0.00.0	WMS 9292	297109 14.	9800 33	3,900.00	645,273.73	507,822.00
WOLVERINE WORLD WIDE	1.191 \	WWW 9780	097103 15.	1100 4	1,400.00	1,027,703.01	670,884.00
WOODWARD GOVERNOR CO.	2.137	WGOV 980'	745103 43.	5000 12		1,047,460.93	548,100.00
X-RITE INC	1.430	XRIT 9838	357103 6.	9900 23	L,000.00	220,114.12	146,790.00
YELLOW CORP	0.000	YELL 985!	509108 25.	1910 3:	3,400.00	529,968.40	841,379.40
ZALE CORP.	0.000	ZLC 9888	358106 31.	9000 3'	7,600.00	1,174,779.86	1,199,440.00
ZEBRA TECHNOLOGIES CORP CL-A	0.000	ZBRA 9892	207105 57.	3000 36	5,000.00	1,286,230.67	2,062,800.00
ZENITH NATIONAL INSURANCE CF	0.000 2 4.251 2	ZNT 9893	390109 23.	5200 20	0,600.00	562,112.46	484,512.00
ZIXIT CORP	0.000		74P100 4.	4100 33	3,000.00	149,389.65	145,530.00
Instrument Total 5	880			19,170	0,058.80 39	0,075,485.94	357,512,763.34
	Instrument -R	EIT REA	AL ESTATE INVE	STMENT TRUST			
CAPITAL AUTOMOTIVE	6.793 (CARS 139	733109 23.	7000 33	1,000.00	757,349.32	734,700.00

Investment Desc	Rating Coupon N	Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	-		: P 600 PASSIVE AL ESTATE INV		Т		
COLONIAL PROPERTIES ESSEX PROPERTY TRUST INC. GLENBOROUGH REALTY KILROY RE CORP SHURGARD STORAGE CTRS		7.778 CLP 6.057 ESS 9.652 GLB 8.590 KRC 6.764 SHU	195872106 297178105 37803P105 49427F108 82567D104	33.9400 50.8500 17.8200 23.0500 31.3400	25,000.00 20,300.00 31,900.00 30,900.00 38,600.00	1,048,318.78 614,672.00 769,140.77	848,500.00 1,032,255.00 568,458.00 712,245.00 1,209,724.00
Instrument Total	6 Instrum	ment -WARRANT	' WARRANT		177,700.00	5,186,688.75	5,105,882.00
WASHINGTON GROUP INTL. INC		0.000 WNGWQ	938862117	0.0000	11,972.00	0.00	0.00
Instrument Total	1				11,972.00	0.00	0.00
Portfolio Total	587				19,359,730.80	395,262,174.69	362,618,645.34
Group Total	3,169			0.00 /	626,302,802.00	18,765,937,780.69	17,665,261,834.33

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio -	- 4.TT.	ıΤΑ	COBS LEVY - 40				
	Instrument -	- COM	COI	MMON STOCK				
3COM CORP. 99 CENTS ONLY STORES ADTRAN INC. ADVANCED MICRO DEVICES INC. AFFILIATED COMPUTER SERVICE AGCO CORP. AGERE SYSTEMS INC-CL A AIRGAS INC ALBANY INTL CL-A ALLERGAN PHARMACEUTICALS IN ALLMERICA FINANCIAL CORP. AMKOR TECHNOLOGY INC APPLEBEES INT'L. INC. APRIA HEALTHCARE GP. INC. APRIA HEALTHCARE GP. INC. APRIA GROUP INC. AQUILA INC ARROW ELECTRONICS AVOCENT CORPORATION BANDAG INC CABOT CORP CALLAWAY GOLF COMPANY CARLISLE COS INC CBRL GROUP INC. CHOICEPOINT INC. CHOICEPOINT INC. CHURCH & DWIGHT INC CLAIRE'S STORES INC CMS ENERGY CORP COACH INC COMMSCOPE INC. COMMSCOPE INC. CONSTELLATION BRANDS INC-A COOPER CAMERON CORP. CYTEC INDUSTRIES D.R. HORTON INC. DEAN FOODS CO DENTSPLY INTERNATIONAL INC. DPL INC DUN & BRADSTREET CORP		0.000	COMS	885535104	4.6300	200,900.00	1,105,709.90	930,167.00
99 CENTS ONLY STORES		0.000	NDN	65440K106	26.8600	32,300.00	765.315.90	867,578.00
ADTRAN INC.		0.000	ADTN	00738A106	32.9000	26,900.00	576,189.38	885,010.00
ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107	6.4600	10,400.00	104,861.85 1,346,757.34	67,184.00 1,795,365.00
AFFILIATED COMPUTER SERVICE	S	0.000	ACS	008190100	52.6500	34,100.00	1,346,757.34	1,795,365.00
AGCO CORP.		0.000	AG	001084102	22.1000	29,800.00	737,660.26 139,734.77	658,580.00
AGERE SYSTEMS INC-CL A		0.000	AGR/A	00845V100	1.4400	72,800.00	139,734.77	
AIRGAS INC		0.000	ARG	009363102	17.2500	48,400.00	742,723.18 760,243.00 744,223.75 1,207,044.95 211,305.26	834,900.00
ALBANY INTL CL-A		1.064	AIN	012348108Q	20.6600	32,500.00	760,243.00	671,450.00
ALLERGAN PHARMACEUTICALS IN	C.	0.624	AGN	018490102Q	57.6200	13,500.00	744,223.75	777,870.00
ALLMERICA FINANCIAL CORP.		2.475	AFC	019754100	10.1000	44,500.00	1,207,044.95	449,450.00
AMKOR TECHNOLOGY INC		0.000	AMKR	031652100	4.7600	43,000.00	211,305.26	204,680.00
APPLEBEES INT'L. INC.		0.258	APPB	037899101	23.1910	8,000.00 25,200.00	181,817.82	185,528.00
APRIA HEALTHCARE GP. INC.		0.000	AHG	037933108	22.2400	25,200.00	181,817.82 583,151.81 219,930.17 697,087.15 587,966.82 615,909.96 274,059.09	560,448.00
APTAR GROUP INC.		0.768	ATR	038336103Q	31.2400	8,400.00 188,000.00	219,930.17	262,416.00
ADDOM BLEGGEDONICG		39.548	TLA	03840P102		188,000.00	697,087.15	332,760.00
ARROW ELECTRONICS		0.000	ARW	042735100 053893103	12.7900 22.2200	45,300.00	587,966.82	579,387.00 615,494.00
AVOCENI CORPORATION		2 200	AVCI	053893103 059815100Q	38.6800	27,700.00 8,900.00	015,909.96	344,252.00
CAROT CORD		1 050	CDT	127055101	26.5400	32,300.00	2/4,059.09	
CALLAWAY COLE COMDANY		2 112	CDI	131193104	13.2500	74,500.00	800,886.25 1,099,204.59	857,242.00 987,125.00
CADLIGUE COG INC		2.113	CCI	142339100	41.3800	23,500.00	1,049,626.18	972,430.00
CRRI. CROID INC		0 066	CBET.	12489V1060	30.1300	23,400.00	544,736.14	705,042.00
CHOICEDOINT INC		0.000	CDG	170388102	39.4900	33,200.00	1,123,306.89	705,042.00 1,311,068.00
CHURCH & DWIGHT INC		0.000	CHD	1713401020	30.4300	23,900.00	683 012 93	727,277.00
CITRIX SYSTEMS INC		0.000	CTXS	177376100	12.3200	26,400.00	683,012.93 332,027.40	325,248.00
CLAIRE'S STORES INC		0.725	CLE	179584107	22.0700	48,700.00	950.729.07	1,074,809.00
CMS ENERGY CORP		7.627	CMS	1258961000	9.4400	13,300.00	950,729.07 374,354.04	125,552.00
COACH INC		0.000	COH	189754104	32.9200	43,900.00	1,005,789.85	1,445,188.00
COLONIAL BANCGROUP INC.		4.694	CNB	195493309	11.9300	54,700.00	752,943.75	652,571.00
COMMSCOPE INC.		0.000	CTV	203372107	7.9000	65,300.00	514,888.23	515,870.00
CONSTELLATION BRANDS INC-A		0.000	STZ	21036P108	23.7100	40,400.00	1,079,183.67	957,884.00
COOPER CAMERON CORP.		0.000	CAM	216640102	49.8200	22 100 00	1 202 227 74	1,150,842.00
CYTEC INDUSTRIES		0.000	CYT	232820100Q	27.2800	24,100.00	708,931.06	657,448.00
D.R. HORTON INC.		1.383	DHI	23331A109	17.3500	63,900.00	1,204,409.47	1,108,665.00
DEAN FOODS CO		0.000	DF	242370104	37.1000	34,700.00	1,143,299.52	1,287,370.00
DENTSPLY INTERNATIONAL INC.		0.483	XRAY	249030107Q	37.2000	33,100.00	1,210,125.40	1,231,320.00
DPL INC		6.127	DPL	233293109Q	15.3400	61,900.00	1,210,125.40 863,870.28	949,546.00
DIIN & BRADSTREET CORP		0.000	DNB	26483E100	34.4900	31,600.00	913,260.08	1,089,884.00

Dup - COMMON STOCK io - 4JL JA ent - COM CO 0.000 ET 0.000 EDMC 0.000 EMMS 0.000 EMMS 0.000 EMMS 0.000 EMMS 0.000 ESRX 1.462 FNF 4.616 FMER 2.322 FO 0.000 GMSTE 0.000 GMSTE 0.000 GMSTE 0.000 GSTX 1.462 FNF 4.616 FMER 2.322 FO 0.000 GMSTE 0.000 GMSTE 0.000 GMSTE 0.000 GMSTE 0.000 GSTX 1.216 HRS 0.535 HHS 1.056 HCC 3.115 HIB 0.000 JBHT 0.000 IMN	COBS LEVY - 40		135,100.00 21,000.00	680,988.14 795.892.09	656,586.00
io - 4JL JA	COBS LEVY - 40	4.8600 37.6000	135,100.00 21,000.00	680,988.14 795.892.09	
O.000 ET 0.000 EDMC 0.000 EW 0.000 EAGL 0.000 EMMS 0.000 ENR 0.339 ESV 0.000 ESRX	269246104 28139T101 28176E108 268484102 291525103	37.6000	135,100.00 21,000.00	680,988.14 795 892 00	
0.000 ET 0.000 EDMC 0.000 EW 0.000 EAGL 0.000 EMMS 0.000 ENR 0.339 ESV 0.000 ESRX	269246104 28139T101 28176E108 268484102 291525103	37.6000	135,100.00 21,000.00	680,988.14 795 892 09	
0.000 EDMC 0.000 EW 0.000 EAGL 0.000 EMMS 0.000 ENR 0.339 ESV 0.000 ESRX	28139T101 28176E108 268484102 291525103		21,000.00	795 892 09	
0.000 EW 0.000 EAGL 0.000 EMMS 0.000 ENR 0.339 ESV 0.000 ESRX	28176E108 268484102 291525103	25.4700		1221024.02	789,600.00
0.000 EAGL 0.000 EMMS 0.000 ENR 0.339 ESV 0.000 ESRX	268484102 291525103		27,000.00	795,892.09 522,968.49	687,690.00
0.000 EMMS 0.000 ENR 0.339 ESV 0.000 ESRX	291525103	14.2500	23,900.00 5,800.00	345,640.12 92,192.38 1,170,648.27 1,437,270.19	340,575.00
0.000 ENR 0.339 ESV 0.000 ESRX			5,800.00	92,192.38	120,814.00
0.339 ESV 0.000 ESRX	29266R108	27.9000	41,700.00	1,170,648.27	1,163,430.00
0.000 ESRX	26874Q100	29.4500	52,900.00	1,437,270.19	1,557,905.00
4 4 6 0	302182100	48.0400	24,900.00	1,398,667.86	1,196,196.00
1.462 FNF	316326107	32.8300	41,400.00	1,012,324.41 567,848.00 371,559.18 211,299.35 1,174,951.56 1,292,058.02	1,359,162.00 567,492.00 334,872.00
4.616 FMER	337915102	21.6600	26,200.00	567,848.00	567,492.00
2.322 FO	349631101Q 36866W106	46.5100 3.2500	7,200.00 57,300.00	371,559.18	334,872.00
0.000 GMSIE	371901109	31.6400	40,100.00	211,299.35	1 260 764 00
0.000 GNIX	375558103	34.0000	49,700.00	1,292,058.02	334,872.00 186,225.00 1,268,764.00 1,689,800.00
7 049 CT	3825501010	6.8100	80,500.00	1 110 056 00	E/0 20E 00
7.046 GI 2 891 CRRK	391648102	17.2900	57,400.00	1 246 558 06	992 446 00
2 672 HAT.	4062161010	18.7100	10,000.00	188 177 00	548,205.00 992,446.00 187,100.00
1.216 HRS	4138751050	26.3000	41,400.00	1,110,856.90 1,246,558.06 188,177.00 1,035,642.40 943,551.39	1.088.820.00
0.535 HHS	416196103	18.6700	50,300.00	943,551.39	1,088,820.00 939,101.00
1.056 HCC	404132102	24.6000	26,600.00	605,619.29	654,360.00
3.115 HIB	428656102	19.2600	65,000.00	605,619.29 1,132,273.09	654,360.00 1,251,900.00
0.000 JBHT	445658107	29.3000	38,100.00	966,284.01	1,116,330.00
0.000 IMN	45245A107	35.0800	30,000.00	859,864.95	1,052,400.00 330,971.00
0.000 NDE	456607100	18.4900	17,900.00	339,189.00	330,971.00
0.000 IRF	460254105		31,100.00	849,485.95	574,106.00 736,032.00 336,680.00
0.000 ISIL		13.9400	52,800.00	1,277,722.90	736,032.00
0.000 JNY		35.4400	9,500.00	326,751.58	336,680.00 288,420.00
0.000 KEM					
0.000 KKD					1,077,263.00
2.028 LEE					248,048.00
0.906 LM					1,169,814.00
0.096 LEN			23,200.00	1,086,928.59	1,197,120.00
0.000 LPNT			30,000.00	996,800.26	1,197,120.00 897,930.00 271,125.00
0.039 LFB			3/,500.00	204,393.92	2/1,125.00
3.409 LZ			1 000 00	944,737.89 65 107 55	70 250 00
U UUU MYG⊟ T.2T7 MIR			1,000.00 43 600 00	05,14/.55 553 050 1/	79,350.00 464 340 00
0.000 MACK			33,000.00	1 245 050 11	1 050 000 00
1 896 MKC			51 900 00	1 074 137 15	1,204,080.00
	0.000 JMN 0.000 JMN 0.000 JRF 0.000 JSIL 0.000 JNY 0.000 KEM 0.000 KKD 2.028 LEE 0.906 LM 0.096 LEN 0.000 LPNT 6.639 LFB 3.409 LZ 1.512 MTB 0.000 MACR 0.627 MAN 1.896 MKC	0.000 IMN 45245a107 0.000 NDE 456607100 0.000 IRF 460254105 0.000 ISIL 46069S109 0.000 JNY 480074103 0.000 KEM 488360108 0.000 KKD 501014104 2.028 LEE 523768109 0.906 LM 524901105 0.096 LEN 526057104 0.000 LPNT 53219L109 6.639 LFB 543213102 3.409 LZ 549271104 1.512 MTB 55261F104 0.000 MACR 556100105 0.627 MAN 56418H100 1.896 MKC 579780206Q	0.000 NDE 45007100 18.4900 0.000 IRF 460254105 18.4600 0.000 ISIL 46069S109 13.9400 0.000 JNY 480074103 35.4400 0.000 KEM 488360108 8.7400 0.000 KKD 501014104 33.7700 2.028 LEE 523768109 33.5200 0.906 LM 524901105 48.5400 0.096 LEN 526057104 51.6000 0.000 LPNT 53219L109 29.9310 6.639 LFB 543213102 7.2300 3.409 LZ 549271104 30.5000 1.512 MTB 55261F104 79.3500 0.000 MACR 556100105 10.6500 0.627 MAN 56418H100 31.9000	0.000 IMN 45245A107 35.0800 30,000.00 0.000 NDE 456607100 18.4900 17,900.00 0.000 IRF 460254105 18.4600 31,100.00 0.000 ISIL 46069S109 13.9400 52,800.00 0.000 JNY 480074103 35.4400 9,500.00 0.000 KEM 488360108 8.7400 33,000.00 0.000 KKD 501014104 33.7700 31,900.00 2.028 LEE 523768109 33.5200 7,400.00 0.906 LM 524901105 48.5400 24,100.00 0.096 LEN 526057104 51.6000 23,200.00 0.000 LPNT 53219L109 29.9310 30,000.00 0.6639 LFB 543213102 7.2300 37,500.00 3.409 LZ 549271104 30.5000 30,700.00 1.512 MTB 55261F104 79.3500 1,000.00 0.000 MACR 556100105 10.6500 43,600.00 0.627 MAN 56418H100 31.9000 33,200.00 1.896 MKC 579780206Q 23.2000 51,900.00	0.000 JBHT 445658107 29.3000 38,100.00 966,284.01 0.000 IMN 45245A107 35.0800 30,000.00 859,864.95 0.000 NDE 456607100 18.4900 17,900.00 339,189.00 0.000 IRF 460254105 18.4600 31,100.00 849,485.95 0.000 ISIL 46069S109 13.9400 52,800.00 1,277,722.90 0.000 JNY 480074103 35.4400 9,500.00 326,751.58 0.000 KEM 488360108 8.7400 33,000.00 282,281.92 0.000 KKD 501014104 33.7700 31,900.00 1,137,398.02 2.028 LEE 523768109 33.5200 7,400.00 248,438.61 0.906 LM 524901105 48.5400 24,100.00 1,006,393.11 0.096 LEN 526057104 51.6000 23,200.00 1,086,928.59 0.000 LPNT 53219L109 29.9310 30,000.00 996,800.26 6.639 LFB 543213102 7.2300 37,500.00 264,393.92 3.409 LZ 549271104 30.5000 30,700.00 922,737.89 1.512 MTB 55261F104 79.3500 1,000.00 553,958.14 0.627 MAN 56418H100 31.9000 33,200.00 1,074,137.15

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio .	_ 4 .TT.	.ТΔ	CORS LEVY - 40				
	Instrument -	- COM	CON	MMON STOCK				
MEDIA GENERAL INC - CL A MENTOR GRAPHICS CORP. MERCANTILE BANC. METRIS COMPANIES INC. MICROCHIP TECHNOLOGY INC. MOHAWK INDUSTRIES INC. NATIONAL FUEL & GAS NEUBERGER BERMAN INC OCEAN ENERGY INC OGE ENERGY CORP ONEOK INC. OUTBACK STEAKHOUSE INC PARK PLACE ENTERTAINMENT CO PATTERSON-UTI ENERGY INC PAYLESS SHOESOURCE INC PERFORMANCE FOOD GROUP COMP PETSMART INC PIER 1 IMPORTS INC/DEL PITNEY-BOWES, INC. PMI GROUP INC. PMI GROUP INC. PRECISION CASTPARTS CORP PRIME MONEY MARKET ACCOUNT R.J. REYNOLDS TOBACCO HOLDI RADIAN GROUP INC. REPUBLIC SERVICES INC ROSS STORES INC RPM INTERNATIONAL INC. SANDISK CORP SCHOLASTIC CORP SCHOLASTIC CORP SCHOLASTIC CORP SCHOLASTIC TORP SENSIENT TECHNOLOGIES SEPRACOR INC. SMITH INTERNATIONAL INC SPX CORP. STEELCASE INC STERIS CORP SUPERIOR INDUSTRIES INTL TCF FINANCIAL CORP		1.201	MEG	584404107	59.9500	13,500.00	682,109.62	809,325.00
MENTOR GRAPHICS CORP.		0.000	MENT	587200106	7.8600	38,300.00	407,324.33 863,970.06	301,038.00
MERCANTILE BANC.		3.109	MRBK	587405101Q	38.5900	29,500.00	863,970.06	1,138,405.00
METRIS COMPANIES INC.		1.619	MXT	591598107	2.4700	80,600.00	283,294.46 1,428,305.08	199,082.00
MICROCHIP TECHNOLOGY INC.		0.327	MCHP	595017104	24.4500	67,800.00	1,428,305.08	1,657,710.00
MOHAWK INDUSTRIES INC.		0.000	MHK	608190104	56.9500	23,700.00	1,428,305.08 1,079,274.30 801,835.13 52,309.00 160,192.30 895,921.16 605,913.22 41,132.76 1,162,806.11 783,966.56	1,349,715.00
NATIONAL FUEL & GAS		5.016	NFG	636180101Q	20.7300	39,800.00	801,835.13	825,054.00
NEUBERGER BERMAN INC		0.895	NEU	641234109	33.4900	1,700.00	52,309.00	56,933.00 149,775.00 605,440.00
OCEAN ENERGY INC		0.801	OEI	67481E106	19.9700	7,500.00	160,192.30	149,775.00
OGE ENERGY CORP		7.556	OGE	670837103	17.6000	34,400.00	895,921.16	605,440.00
ONEOK INC.		3.229	OKE	682680103Q	19.2000	34,500.00 1,200.00 127,900.00	605,913.22	662,400.00
OUTBACK STEAKHOUSE INC		1.393	OSI	689899102	34.4400	1,200.00	41,132.76	41,328.00
PARK PLACE ENTERTAINMENT CO	RPO	0.000	PPE	700690100		127,900.00	1,162,806.11	662,400.00 41,328.00 1,074,360.00 1,025,780.00
PATTERSON-UTI ENERGY INC		0.000	PTEN	703481101	30.1700	34,000.00	783,966.56	1,025,780.00
PAYLESS SHOESOURCE INC		0.000	PSS	704379106	51.4700	18,300.00		941,901.00
PERFORMANCE FOOD GROUP COMP.	ANY	0.000	PFGC	713755106	33.9590	5,300.00	184,542.35	179,982.70 1,082,616.00
PETSMART INC		0.000	PED.	716768106	17.1300 18.9300	63,200.00 43,400.00	1,132,305.06	1,082,616.00
PIER I IMPORTS INC/DEL		1.20/	PDT	720279108 724479100Q	32.6600	21,400.00	760,960.50 729,643.70 1,252,874.96 838,630.53	821,562.00 698,924.00
PIINEI-BOWES, INC.		0.013	PMI	69344M101	30.0400	39,300.00	1 252 074 06	1 100 572 00
DECICION CACEDADES CODD		0.332	PMI	740189105	24.2500	28,500.00	1,252,074.90	1,180,572.00 691,125.00
DRINE MONEY MARKET ACCOUNT		0.494	TT-TAC	/40109105 1 TT_TAC/	1.0000	453,988.33	050,030.33 4E2 000 22	453,988.33
P.T PEVNOLDS TORACCO HOLDT	NGS	9 024	P.TP	76182K105	42.1100	20,100.00	453,988.33 1,045,457.31	846,411.00
RADIAN CROID INC	NGD	0.021	RDM	750236101	37.1500	34,200.00	1,331,591.21	1,270,530.00
PEDIBLIC SERVICES INC		0.213	RSG	760759100	20.9800	62,000.00	1,288,186.40	1,300,760.00
ROSS STORES INC		0.448	ROST	778296103	42.3900	29 100 00	1 107 540 59	1,233,549.00
RPM INTERNATIONAL INC.		3.403	RPM	749685103Q	15.2800	68,000.00	966,524.96 884,898.09 979,908.90 419,675.68 395,208.03	
SANDISK CORP		0.000	SNDK	80004C101	20.3000	49,000.00	884.898.09	1,039,040.00
SCHOLASTIC CORP		0.000	SCHL	807066105	35.9500	27,300.00	979,908.90	981,435.00 450,362.00 399,110.00
SCHULMAN (A.) INC.		2.901	SHLM	8081941040	18.6100	24,200.00	419,675.68	450,362.00
SEALED AIR CORP.		0.000	SEE	81211K100	37.3000	10,700.00	395,208.03	399,110.00
SENSIENT TECHNOLOGIES		2.492	SXT	81725T100Q	22.4700	36,500.00	738,969.32 837,397.83	820,155.00
SEPRACOR INC.		0.000	SEPR	817315104	9.6700	62,100.00	837,397.83	600,507.00
SMITH INTERNATIONAL INC		0.000	SII	832110100	32.6200	39,300.00	1,290,938.19 1,233,373.36	1,281,966.00
SPX CORP.		0.000	SPW	784635104Q	37.4500	33,200.00	1,233,373.36	1,243,340.00
STEELCASE INC		2.189	SCS	858155203	10.9600	24,700.00	327,829.46 867,191.52 856,987.76	270,712.00
STERIS CORP		0.000	STE	859152100Q	24.2500	42,300.00	867,191.52	1,025,775.00
SUPERIOR INDUSTRIES INTL		1.208	SUP	868168105	41.3600	19,000.00	856,987.76	785,840.00
TCF FINANCIAL CORP		2.632	TCB	872275102	43.6900	29,500.00	1,377,641.81	1,288,855.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM Portfolio - 4JL Instrument - COM	JA	I - EXTERNALLY COBS LEVY - 40 MMMON STOCK				
TELEPHONE & DATA THE JOHN NUVEEN CO - CLASS THE MONY GROUP INC. TRIAD HOSPITALS INC TYSON FOODS INC. CL-A UNITED RENTALS INCORPORATE UNIVERSAL CORP-VA UNIVERSAL HEALTH SERVICES VALERO ENERGY CORP. VARIAN MEDICAL SYSTEMS VISHAY INTERTECHNOLOGY INC WEBSTER FINANCIAL CORPORAT	1.87 0.00 1.42 D 0.00 3.89 CL B 0.00 1.08 0.00 2. 0.00 2.18	1 JNC 9 MNY 0 TRI 6 TSN 0 URI 6 UVV 0 UHS 2 VLO 0 VAR 0 VSH 3 WBS 0 WSM	879433100 478035108 615337102 89579K109 902494103 911363109 913456109Q 913903100 91913Y100Q 92220P105 928298108 947890109 969904101	25.3500 23.9400 29.8300 11.2200 10.7600 36.9600 45.1000 36.9400 49.6000 11.1800 34.8000 27.1500	30,200.00 24,100.00 35,700.00 100,400.00 52,700.00 17,400.00 43,100.00 29,400.00 62,400.00 23,200.00 46,000.00	316,356.48 676,895.43 767,828.75 1,204,934.66 1,329,953.89 851,325.26 565,553.48 822,384.45 1,151,755.05 1,043,349.17 995,492.84 767,075.56 1,176,252.65	765,570.00 576,954.00 1,064,931.00 1,126,488.00 567,052.00 643,104.00 843,370.00 1,592,114.00 1,458,240.00 697,632.00 807,360.00 1,248,900.00
XEROX CORP Instrument Total		0 XRX	984121103Q	8.0500	5,600.00	54,812.51 103,246,292.12	,
	Instrument	-REIT	REAL ESTATE	INVESTMENT	TRUST		
NEW PLAN EXCEL RE TRUST	8.64	3 NXL	648053106Q	19.0900	4,500.00	85,287.38	85,904.99
Instrument Total	1				4,500.00	85,287.38	85,904.99
Portfolio Total	132				5,407,588.33	103,331,579.50	103,483,905.02

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - 5BA	RΔ	RCLAYS - 500	PIANAGED			
	Instrument - COM	CO					
3M COMPANY ABBOTT LABORATORIES ACE LTD ADTRAN INC. AIR PROD. & CHEM. ALLSTATE CORP ALLTEL CORP ALLTEL CORP AMERADA HESS CORP. AMERICAN AXLE & MFG HOLDING AMERICAN ELECTRIC POWER AMERICAN EXPRESS CO. AMERICAN INTL GROUP AMGEN INC AMSOUTH BANCORPORATION ANDREW CORP. ANHEUSER-BUSCH ANNALY MORTGAGE MANAGEMENT AOL TIME WARNER INC APPLIED MATERIALS INC. ARCHER DANIELS MIDLAND CO ARVINMERITOR INC. AT&T CORPORATION AT&T WIRELESS SERVICES INC AUTOLIV, INC AUTOZONE INC AVOCENT CORPORATION BAKER HUGHES CORP BALL CORPORATION BANK OF AMERICA CORP. BANK ONE CORPORATION BANTA CORP BARD C. R. INC. BECTON DICKINSON & COMPANY BELLSOUTH BERKLEY (WR) CORP BLACK & DECKER BMC SOFTWARE	2 011	MMM	88579Y101Q	123.3000	43,982.00	4,972,782.33	5,422,980.60
ABBOTT LABORATORIES	2.350	ART	0028241000	40.0000	26.453.00	971.007.23	1.058.120.00
ACE LTD	2.249	ACE	G0070K103	29.3400	29,727.00	971,007.23 1,041,721.45	872,190.18
ADTRAN INC.	0.000	ADTN	00738A106	32.9000	1,400.00	1,041,721.45 27,596.94 212,112.16 1,210,079.61 704,122.04 445,528.70 1,574,196.33 208,899.67 230,917.51 703,296.10 10,661,389.00 2.781.864.39	46,060.00
AIR PROD. & CHEM.	1.964	APD	009158106Q	42.7500	5,400.00	212,112.16	230,850.00
ALLSTATE CORP	2.270	ALL	020002101Q	36.9900	32,250.00	1,210,079.61	1,192,927.50
ALLTEL CORP	2.745	AT	020039103Q	51.0000	11,450.00	704,122.04	583,950.00
ALTERA CORP	0.000	ALTR	021441100	12.3300	36,479.00	445,528.70	449,786.07
AMERADA HESS CORP.	2.179	AHC	023551104Q	55.0500	24,560.00	1,574,196.33	1,352,028.00
AMERICAN AXLE & MFG HOLDING	s 0.000	AXL	024061103	23.4200	8,830.00	208,899.67	206,798.60
AMERICAN ELECTRIC POWER	8.781	AEP	025537101Q	27.3300	9,680.00	230,917.51	264,554.40 701,344.00 10,686,283.40 2,774,667.66
AMERICAN EXPRESS CO.	0.905	AXP	025816109Q	35.3500	19,840.00	703,296.10	701,344.00
AMERICAN INTL GROUP	0.328	AIG	026874107Q	57.8500	184,724.00 57,399.00	10,661,389.00	10,686,283.40
AMGEN INC	0.000	AMGN	031162100		57,399.00	2,781,864.39	2,774,667.66
AMSOUTH BANCORPORATION	4.791	ASO	032165102	19.2000	11,618.00	234,971.28 90,936.85 2,192,179.47	223,065.60
ANDREW CORP.	0.000	ANDW	034425108	10.2800	8,720.00	90,936.85	89,641.60
ANHEUSER-BUSCH	1.611	BUD	035229103Q	48.4000	55,099.00	2,192,179.47 79,392.00 7,303,368.28 51,381.59 705,018.62 104,045.46 508,500.00 827,637.56 54,362.89 179,746.36 487,261.93 49,987.56 614,238.26 1,544,663.09 10,061,574.63 1.243,212.91	2,666,791.60
ANNALY MORTGAGE MANAGEMENT	14.468	NLY	035710409	18.8000	4,000.00	79,392.00	75,200.00
AOL TIME WARNER INC	4.122	AOL	00184A105	13.1000	194,162.00	7,303,368.28	2,543,522.20
APPLIED MATERIALS INC.	0.000	AMA'I'	038222105	13.0300	2,889.00	51,381.59	37,643.67
ARCHER DANIELS MIDLAND CO	1.935	ADM	039483102Q	12.4000	54,986.00	705,018.62	681,826.40
ARVINMERITOR INC.	2.399	ARM	043353101 0019575050	16.6700 26.1100	5,310.00	104,045.46	88,517.70
AT&T WIDELECK CEDVICES INC.	2.8/2	7 ME	001957505Q 00209A106	5.6500	13,544.00	907,500.00	353,033.84
AIGI WIRELESS SERVICES INC	2.404	AWE.	052890109	20.9300	2 760 00	627,637.30 54 362 90	155,314.00
AUTULIV, INC	0.00	ALV AZO	052800109	70.6500	2,760.00	170 746 36	190 703 35
AVNET INC	2 770	Δ1/T	053332102 053807103Q	10.8300	29 300 00	487 261 93	317 319 00
AVOCENT CORPORATION	0.000	AVCT	053893103	22.2200	2 070 00	49 987 56	45 995 40
BAKER HUGHES CORP	1 429	RHT	0572241070	32.1900	20 712 00	614 238 26	666 719 28
BALL CORPORATION	0.703	BLL	0584981060	51.1900	32,314.00	1.544.663.09	1.654.153.66
BANK OF AMERICA CORP.	3.679	BAC	0605051040	69.5700	155,670.00	10.061.574.63	10.829.961.90
BANK ONE CORPORATION	2.298	ONE	06423A103Q	36.5500	26,480.00	1.243.212.91	967.844.00
BANTA CORP	2.046	BN	066821109	31.2700	2,800.00	100,390.92	87,556.00
BARD C. R. INC.	1.517	BCR	067383109Q	58.0000	22,090.00	1,207,193.98	1,281,220.00
BECTON DICKINSON & COMPANY	1.303	BDX	075887109Q	30.6900	85,630.00	2,501,003.34	2,627,984.70
BELLSOUTH	3.092	BLS	079860102Q	25.8700	85,000.00	3,413,881.75	2,198,950.00
BERKLEY (WR) CORP	0.908	BER	084423102	39.6100	1,590.00	1,243,212.91 100,390.92 1,207,193.98 2,501,003.34 3,413,881.75 55,082.22 177,049.84	62,979.90
BLACK & DECKER	1.119	BDK	091797100Q	42.8900	3,850.00	177,049.84	165,126.50
BMC SOFTWARE	0.000	BMC	055921100	17.1100	88,778.00	1,775,628.28	1,518,991.58

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group	- COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio			RCLAYS - 500				
	Instrument	- COM	COI	MMON STOCK				
BURLINGTON NORTHERN SANTA F CAREER EDUCATION CORP CARLISLE COS INC CHEVRONTEXACO CORP CHIRON CORP CIGNA CORP. CISCO SYSTEMS CITIGROUP INC. CLOROX COMPANY CNA FINANCIAL CORP COCA COLA CO. COMCAST CORP - CL A COMCAST CORP - CL A COMCAST CORP - INC. COMMUNICATIONIC COMPUTER ASSOCIATE INTL. IN COMPUTER SCIENCES COMPUWARE CORP CONAGRA FOODS, INC. CONOCOPHILLIPS CONVERGYS CORPORATION COOPER INDUSTRIES LTD - CLA COOPER TIRE & RUBBER COX COMMUNICATIONS	E	1.845	BNI	12189T104Q	26.0100	75,930.00	2,156,502.90	1,974,939.30
CAREER EDUCATION CORP		0.000	CECO	141665109	40.0000	316 00	13 961 22	12,640.00
CARLISLE COS INC		2.078	CSL	142339100		2,660.00	105,153.54	110,070.80
CHEVRONTEXACO CORP		4.211	CVX	166764100Q	66.4800	23,745.00	1,734,562.90 391,877.17	1,578,567.60
CHIRON CORP		0.000	CHIR	170040109	37.6000	10,351.00	391,877.17	389,197.60
CIGNA CORP.		3.210	CI	125509109Q	41.1200	39,300.00	4,934,901.00	1,618,483.20
CISCO SYSTEMS		0.000	CSCO	17275R102	13.1000	372,850.00	9,813,397.72	4,884,335.00
CITIGROUP INC.		2.046	C	172967101Q	35.1900	380,120.00	11,776,579.48	13,376,422.80
CLOROX COMPANY		2.133	CLX	189054109Q	41.2500	92,320.00	3,855,049.08	3,808,200.00
CNA FINANCIAL CORP		0.000	CNA	126117100	25.6000	1,200.00	33,750.00	30,720.00
COCA COLA CO.		1.825	KO	191216100Q	43.8200	33,131.00 47,166.00	1,879,455.00 1,716,704.63	1,451,800.41 1,111,702.63
COMCAST CORP - CL A		0.000	CMCSA	20030N101	23.5700	47,166.00	1,716,704.63	1,111,702.63
COMCAST CP CL A SPL		0.000	CMCSK	20030N200Q	22.5900	3,690.00 5,550.00	90,319.40 293,771.65	83,357.10 239,982.00
COMERICA INC.		4.440	CMA	200340107Q	43.2400 7.9000	5,550.00	293,771.65	239,982.00
COMMSCOPE INC.	· a	0.000	CTV	203372107 204912109S	13.5000	33,800.00	1 102 500 52	90,850.00 456.300.00
COMPUTER ASSOCIATE INIL. IN	C.	0.592	CA	205363104		37,989.00	77,161.55 1,192,500.53 1,586,441.73	1 200,300.00
COMPUTER SCIENCES		0.000	CDMD	205638109	4.8000	37,969.00	1,500,441.75	471,792.00
COMPOWARE CORP		3 958	CAG	205887102Q	25.0100	37,989.00 98,290.00 163,388.00	552,488.09 3,989,319.18 633,257,29	471,792.00 4,086,333.88 625,489.14
CONOCOPHILITPS		3 306	COP	20825C1040	48.3900	12 926 00	633 257 29	625 489 14
CONVERGYS CORPORATION		0.000	CVG	212485106	15.1500	12,926.00 3,140.00	46 024 70	625,489.14 47,571.00
COOPER INDUSTRIES LTD - CLA	SS	3.840	CBE	G241821000	36.4500	5,500.00	221.664.15	200.475.00
COOPER TIRE & RUBBER		2.737	CTB	2168311070	15.3400	14,294.00	192,630.11	200,475.00 219,269.96
COX COMMUNICATIONS		0.000	COX	224044107	28.4000	23,651.00	221,664.15 192,630.11 700,518.61 2,468,522.18 97,901.11	219,269.96 671,688.40
DARDEN RESTAURANTS INC		0.391	DRI	237194105	20.4500	107,570.00	2,468,522.18	2,199,806.50
DAVITA INC.		0.000	DVA	23918K108	24.6700	4,300.00	97,901.11	106,081.00
DEERE & CO.		1.919	DE	244199105Q	45.8500	20,731.00	994,625.38 3,473,762.42	950,516.35 2,522,384.20
DELL COMPUTER CORP.		0.000	DELL	247025109	26.7400	94,330.00	3,473,762.42	2,522,384.20
DELUXE CORP.		3.515	DLX	248019101Q	42.1000	28,445.00	1,310,142.58	1,197,534.50
DIAL CORP/AZ		0.785	DL	25247D101Q	20.3700	7,558.00	160,101.42	153,956.46
DISNEY (WALT) CO.		1.287	DIS	254687106Q	16.3100	139,360.00	3,747,759.39	2,272,961.60
DOMINION RESOURCES INC-VA		4.699	D	25746U109Q	54.9000	12,369.00	564,801.29 397,671.14	679,058.10 369,720.00
DST SYSTEMS INC		0.000	DST	233326107	35.5500	10,400.00	397,671.14	369,720.00
COOPER INDUSTRIES LTD - CLA COOPER TIRE & RUBBER COX COMMUNICATIONS DARDEN RESTAURANTS INC DAVITA INC. DEERE & CO. DELL COMPUTER CORP. DELLYE CORP. DIAL CORP/AZ DISNEY (WALT) CO. DOMINION RESOURCES INC-VA DST SYSTEMS INC EATON CORP. ECHOSTAR COMMUNICATIONS - A EDISON INTERNATIONAL EMC CORP ENGELHARD CORP. ENTERGY CORP.		2.253	ETN	278058102Q	78.1100	6,200.00	448,413.28 148,663.13	484,282.00 165,837.00
ECHOSTAR COMMUNICATIONS - A		0.000	DISH	278762109	22.2600	7,450.00	148,663.13	165,837.00
EDISON INTERNATIONAL		0.000	EIX	281020107Q	11.8500	17,700.00	354,639.97 5,444,215.85 1,740,700.44	209,745.00 2,552,176.96 1,535,690.85
EMC CORP		0.000	EMC	268648102	6.1400	415,664.00	5,444,215.85	2,552,176.96
ENGELHARD CORP.		1.789	EC	292845104Q		68,711.00	1,740,700.44	1,535,690.85
ENTERGY CORP.		3.070	ETR	29364G103Q	45.5900	12,562.00	476,949.33	572,701.58

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMOI	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio -	- 5BA	BA	RCLAYS - 500				
	Instrument -	- COM	COI	MMON STOCK				
EVEREST RE GROUP LTD. EXELEON CORP EXPEDIA INC EXXON MOBIL CORPORATION FAMILY DOLLAR STORES FED. NATL. MTG. ASSN. FEDERATED DEPARTMENT STORES		0.578	RE	G3223R108	55.3000	3,520.00	194,970.13	194,656.00
EXELEON CORP		3.335	EXC	30161N101Q	52.7700	18,620.00	812,396.41	982,577.40
EXPEDIA INC		0.000	EXPE	302125109	66.9302	13,620.00	833,010.44	911,589.32
EXXON MOBIL CORPORATION		2.633	MOX	30231G102Q	34.9400	383,665.00	11,296,518.85	13,405,255.10 1,133,266.31
FAMILY DOLLAR STORES		0.833	FDO	307000109Q	31.2100	36,311.00	988,029.09	1,133,266.31
FED. NATL. MTG. ASSN.		2.051	FNM	313586109Q	64.3300	92,048.00	5,899,841.00	5,921,447.84
FEDERATED DEPARTMENT STORES	3	0.000	FD	31410H101	28.7600	103,070.00	3,871,527.37	2,964,293.20
FEDERATED INVESTORS INCCI FEDEX CORPORATION FIDELITY NATIONAL FINL INC FIRST DATA CORP FIRST ENERGY CORP. FISERV INC. WISCONSIN FLEETBOSTON FINANCIAL CORP FORD MOTOR COMPANY FOREST LABORATORIES INC. FORTUNE BRANDS INC. FPL GROUP INC. FREDDIE MAC GENERAL ELECTRIC CO GEORGIA PACIFIC GILLETTE CO GLOBAL SANTAFE CORP. GOODRICH CORP. GRAINGER W W INC GTECH HOLDINGS CORP GUIDANT CORP. H & R BLOCK INC. HALLIBURTON COMPANY HARRAH'S ENTERTAINMENT INC.	ЪВ	0.906	FII	314211103	25.3700	6,790.00	184,766.68	172,262.30
FEDEX CORPORATION		0.368	FDX	31428X106	54.2200	105,655.00	5,084,328.54	5,728,614.10
FIDELITY NATIONAL FINL INC		1.462	FNF	316326107		11,091.00	356,899.09	364,117.53
FIRST DATA CORP		0.225	FDC	319963104Q	35.4100	79,640.00	2,243,519.82	2,820,052.40
FIRST ENERGY CORP.		4.549	FE	337932107Q	32.9700	86,456.00	2,733,331.45	2,850,454.32
FISERV INC. WISCONSIN		0.000	FISV	337738108	33.9500	5,680.00 99,400.00	172,521.73 2,662,349.30	192,836.00
FLEETBOSTON FINANCIAL CORP		5.761	FBF	339030108Q				2,415,420.00
FORD MOTOR COMPANY		4.301	F	345370860	9.3000	190,530.00	3,560,128.15	1,771,929.00
FOREST LABORATORIES INC.		0.000	FRX	345838106	98.2200	15,225.00 12,270.00	1,335,788.45	1,495,399.51
FORTUNE BRANDS INC.		2.322	FO	349631101Q 3025711040	46.5100 60.1300	12,270.00	599,164.29	570,677.70
FPL GROUP INC.		1 400	FPL	3134003010	59.0500	69,130.00	560,404.90 3,721,732.73	637,378.00 4,082,126.50
CENENTECH INC		0.000	DMA	368710406	33.1600	28,950.00	3,721,732.73 1 012 024 22	959,982.00
CENEDAL ELECTRIC CO		2 121	CE	3696041030	24.3500	622,280.00	1,013,834.23 17,863,630.59	15,152,518.00
CEOPCIA DACTEIC		3 104	CD	3732981080	16.1600	13,400.00	375,904.53	216,544.00
GILLETTE CO		2 141	G	3757661020	30.3600	16,954.00	517 160 94	514,723.44
GLOBAL SANTAFF CORD		0 534	CCF	G3930E101	24.3200	9,488.00	517,160.94 226,779.60	230,748.16
GOODRICH CORP		4 366	GR	3823881060	18.3200	51,640.00	1 107 433 32	946,044.80
GRAINGER W W INC		1.396	GWW	3848021040	51.5500	55,433.00	1,107,433.32 2,561,902.64	2,857,571.15
GTECH HOLDINGS CORP		0.000	GTK	400518106	27.8600	18,420.00	350,403.66	513,181.20
GUIDANT CORP.		0.000	GDT	4016981050	30.8500	112,582.00	4,030,251.50	3,473,154.70
H & R BLOCK INC.		1.791	HRB	0936711050	40.2000	27,234.00	1,088,891.04	1,094,806.80
HALLIBURTON COMPANY		2.672	HAL	4062161010	18.7100	25,200.00	548,865.57	471,492.00
HARRAH'S ENTERTAINMENT INC.		0.000	HET	413619107	39.6000	37,659.00	1,597,958.53	1,491,296.40
HARRIS CORP.		1.216	HRS	413875105Q	26.3000	41,016.00	1,158,327.85	1,078,720.80
HARSCO CORP		3.292	HSC	415864107Q	31.8900	41,016.00 2,471.00	72,272.05	78,800.19
HARRIS CORP. HARSCO CORP HARTFORD FINL SERVICES HELMERICH & PAYNE, INC HERSHEY FOODS CORP. HEWLETT-PACKARD CO HOME DEPOT INC.		2.377	HIG	416515104	45.4300	8,070.00 6,681.00	419,120.21 184,385.72	366,620.10 186,466.71
HELMERICH & PAYNE, INC		1.146	HP	423452101Q	27.9100	6,681.00	184,385.72	186,466.71
HERSHEY FOODS CORP.		1.942	HSY	427866108Q	67.4400	10,015.00	712,503.21 4,482,255.64	675,411.60 2,757,340.88
HEWLETT-PACKARD CO		1.843	HPQ	428236103Q	17.3600	158.833.00	4,482,255.64	2,757,340.88
HOME DEPOT INC.		1.001	HD	437076102Q	23.9600	324,932.00	9,719,203.93	7,785,370.72
HONEYWELL INTERNATIONAL INC		3.125	HON	438516106Q	24.0000	69,820.00	2,980,103.40	1,675,680.00

Investment Desc	Rating Coupon Yield Ti	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON S	TOCK - EXTERNALLY	MANAGED			
	Portfolio - 5BA	BARCLAYS - 500				
	Instrument - COM	COMMON STOCK				
HORMEL FOODS CORP HOUSEHOLD INTL. INC. ICOS CORPORATION INGRAM MICRO INC CL A INTEL CORP. INTERNATIONAL PAPER INTERSTATE BAKERIES INTL BUS MACH CORP INTUIT INC. ITT INDUSTRIES INC JABIL CIRCUIT INC JEFFERSON PILOT JOHN HANCOCK FINANCIAL SRVCS JOHNSON & JOHNSON	1.800 HR	L 440452100	23.3300	6,400.00	138,988.16	149,312.00
HOUSEHOLD INTL. INC.	3.595 ні	4418151070	27.8100	10,916.00	138,988.16 438,463.94	303,573.96
ICOS CORPORATION	0.000 IC	os 449295104	23.4100	30,610.00	841,845.40 520,143.22 15,253,655.39 15,398.37 363,918.88 10,131,140.64 2,442,142.31	716,580.10
INGRAM MICRO INC CL A	0.000 IM	457153104	12.3500	39,040.00	520,143.22	482,144.00
INTEL CORP.	0.513 IN	TC 458140100Q	15.5700	670,684.00	15,253,655.39	10,442,549.88
INTERNATIONAL PAPER	2.859 IF	460146103Q	34.9700	440.00	15,398.37	15,386.80
INTERSTATE BAKERIES	1.836 IE	С 46072H108	15.2500	14,399.00	363,918.88	219,584.75
INTL BUS MACH CORP	0.774 IE	M 459200101Q	77.5000	116,862.00	10,131,140.64	9,056,804.99
INTUIT INC.	0.000 IN	TU 461202103	46.9200	47,980.00	2,442,142.31	2,251,221.60
ITT INDUSTRIES INC	0.988 IT	T 450911102	60.6900	44,244.00	2,442,142.31 2,819,976.14 2,341,353.72 30,602.91 78,107.66 7,666,016.16 3,030,324.13 7,661,576.75 1,087,078.68 272,105.22 1,686,725.76 235,747.69 892,642.72 2,309,107.27 459,492.27	2,685,168.36
JABIL CIRCUIT INC	0.000 JE	L 466313103	17.9200	118,022.00	2,341,353.72	2,114,954.24
JEFFERSON PILOT	3.175 JF	475070108Q	38.1100	736.00	30,602.91	28,048.96
JOHN HANCOCK FINANCIAL SRVCS	1.147 JH	F 41014S106	27.9000	2,000.00	78,107.66	55,800.00
JOHNSON & JOHNSON	1.526 JN	J 478160104Q	53.7100	183,492.00	7,666,016.16	9,855,355.32
JONES APPAREL GROUP INC	0.000 JN	Y 480074103	35.4400	83,426.00	3,030,324.13	2,956,617.44
JP MORGAN CHASE & CO.	5.666 JF	M 46625H100Q	24.0000	242,494.00	7,661,576.75	5,819,856.00
KING PHARMACEUTICALS	0.000 KG	495582108	17.1900	44,342.00	1,087,078.68	762,238.98
KNIGHT RIDDER	1.707 KR	I 499040103Q	63.2500	4,630.00	272,105.22	292,847.50
KROGER CO.	0.000 KR	501044101	15.4500	92,770.00	1,686,725.76	1,433,296.50
LAFARGE NORTH AMERICA INC.	1.826 LA	F 505862102	32.8500	7,582.00	235,747.69	249,068.70
LEXMARK INTERNATIONAL INC.	0.000 LX	K 529771107	60.5000	14,463.00	892,642.72	875,011.50
LIMITED BRANDS INC.	2.153 LT	D 532716107Q	13.9300	141,715.00	2,309,107.27	1,974,089.95
LINCOLN NATIONAL CORP	4.243 LN	C 534187109Q	31.5800	13,050.00	459,492.27	412,119.00
LOCKHEED MARTIN CORPORATION	0.761 LM	T 539830109Q	57.7500	9,754.00	609,552.18	563,293.50
LOEWS CORP	1.349 LT	R 540424108Q	44.4600	27,400.00	1,187,991.50	1,218,204.00
LOWE'S COS	0.266 LC	W 548661107Q	37.5000	6,203.00	253,743.59	232,612.49
MARATHON OIL CORP	4.321 MR	O 565849106Q	21.2900	188,570.00	459,492.27 609,552.18 1,187,991.50 253,743.59 4,644,628.13	4,014,655.30
MARSH & MCLENNAN COS.	2.423 MM	C 571748102Q	46.2100	28,100.00	1,323,051.47	1,298,501.00
MATTEL INC.	0.261 MA	T 577081102Q	19.1500	196,535.00	1,323,051.47 3,855,626.39 4,172,539.99 559,479.47 1,649,000.64 623,731.54	3,763,645.25
MAY DEPT STORES	4.134 MA	Y 577778103Q	22.9800	138,780.00	4,172,539.99	3,189,164.40
MBNA CORP	1.472 KR	B 55262L100Q	19.0200	34,430.00	559,479.47	654,858.60
MCGRAW HILL INC	1.687 MH	P 580645109Q	60.4400	27,295.00	1,649,000.64	1,649,709.80
MEDIMMUNE INC	0.000 ME	DI 584699102	27.1700	21,460.00	623,731.54	583,068.20
MERCK & CO INC	2.543 MR	K 589331107Q	56.6100	180,547.00	8,761,769.22	10,220,765.67
JOHN HANCOCK FINANCIAL SRVCS JOHNSON & JOHNSON JONES APPAREL GROUP INC JP MORGAN CHASE & CO. KING PHARMACEUTICALS KNIGHT RIDDER KROGER CO. LAFARGE NORTH AMERICA INC. LEXMARK INTERNATIONAL INC. LIMITED BRANDS INC. LINCOLN NATIONAL CORP LOCKHEED MARTIN CORPORATION LOEW'S COS MARATHON OIL CORP MARSH & MCLENNAN COS. MATTEL INC. MAY DEPT STORES MBNA CORP MCGRAW HILL INC MEDIMMUNE INC MERRILL LYNCH & CO. INC. METLIFE INC MICROSOFT CORP. MID ATLANTIC MEDICAL SERVICE	1.686 ME	R 590188108Q	37.9500	79,880.00	8,761,769.22 3,205,857.47	3,031,446.00
METLIFE INC	0.776 ME	T 59156R108	27.0400	24,585.00	757,724.58 19,165,609.41 138,007.04	664,778.40
MICROSOFT CORP.	0.154 MS	FT 594918104	51.7000	284,041.00	19,165,609.41	14,684,919.69
MID ATLANTIC MEDICAL SERVICE	S 0.000 MM	E 59523C107	32.4000	3,700.00	138,007.04	119,880.00
MONSANTO COMPANY	2.493 MC	N 61166W101	19.2500	40,860.00	653,168.27	786,555.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F 	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5BA	BAI	RCLAYS - 500				
	Instrument - COM		MMON STOCK				
MORGAN STANLEY DEAN WITTEN NATIONAL CITY CORP. NEWMONT MNG. CORP. HLDG CORP.	R & C 2.304	MWD	617446448Q	39.9200	168,565.00	8,306,557.89 243,932.74	6,729,114.80
NATIONAL CITY CORP	4.465	NCC	635405103Q	27.3200	8,900.00	243,932.74	243,148.00
NEWMONT MNG. CORP. HLDG CO	0.413	NEM	2636607 Q	29.0300	16,770.00 33,500.00	459,403.55 1,004,763.09	486,833.10
NOBLE CORP NVR INC OCCIDENTAL PETROLEUM CORP OLD REPUBLIC INT'L CORP. ORACLE SYS. CORP. OXFORD HEALTH PLANS PACCAR INC PACIFIC GAS & ELEC. CO. PACTIV CORPORATION DARK DIACE ENTERTAINMENT	0.000	NE	G65422100	35.1500	33,500.00	1,004,763.09	1,177,525.00
NVR INC	0.000	NVR	62944T105	325.5000	3,345.00 189,616.00 22,200.00	1,098,235.67 5,315,406.82 688,231.08 5,753,897.77 1,733,116.66	1,088,797.50
OCCIDENTAL PETROLEUM CORP	. 3.655	OXY	674599105Q	28.4500	189,616.00	5,315,406.82	5,394,575.20
OLD REPUBLIC INT'L CORP.	2.285	ORI	680223104	28.0000	22,200.00	688,231.08	621,600.00
ORACLE SYS. CORP.	0.000	ORCL	68389X105	10.8000	494,475.00	5,753,897.77	5,340,330.00
OXFORD HEALTH PLANS	0.000	OHP	691471106	36.4500	45,380.00	1,733,116.66	1,654,101.00
PACCAR INC	1.734	PCAR	693718108Q	46.1300	8,843.00	1,735,110.06 417,842.95 640,550.12 1,183,134.13 35,944.96 6,911.42 88,525.95 1,725,731.67	407,927.59
PACIFIC GAS & ELEC. CO.	0.000	PCG	69331C108Q	13.9000	21,700.00	640,550.12	301,630.00
PACTIV CORPORATION	0.000	PTV	695257105	21.8600	61,224.00	1,183,134.13	1,338,356.64
PARK PLACE ENTERTAINMENT	CORPO 0.000	PPE	700690100	8.4000	3,800.00	35,944.96	31,920.00
PACTIV CORPORATION PARK PLACE ENTERTAINMENT (PENTAIR INC. PEOPLESOFT INC PEPSI BOTTLING GROUP INC PEPSIAMERICAS INC PEPSICO INC. PETSMART INC PHARMACEUTICAL PRODUCT DE' PHARMACEUTICAL PRODUCT DE'	2.199	PNR	709631105Q	34.5500	206.00	6,911.42	7,117.30
PEOPLESOFT INC	0.000	PSFT	712713106	18.3000	4,181.00	88,525.95	76,512.30
PEPSI BOTTLING GROUP INC	0.155	PBG	713409100	25.7000	63,347.00	1,725,731.67	1,628,017.90
PEPSIAMERICAS INC	0.297	PAS	71343P200Q	13.4300	3,000.00	42,986.10	40,290.00
PEPSICO INC.	1.421	PEP	713448108Q	42.2200	218,985.00	42,986.10 8,586,996.69	9,245,546.70
PETSMART INC	0.000	PETM	716768106	17.1300	11,622.00	221,208.06	199,084.86
PFIZER INC.	1.962	PFE	717081103Q	30.5700	414,978.00	10,169,201.59	12,685,877.46
PHARMACEUTICAL PRODUCT DE	VELOP 0.000	PPDI	717124101	29.2700	3,725.00	87,383.90	109,030.75
PHARMACIA CORPORATION	1.291	PHA	71713U102	41.8000	133,618.00	5,451,081.43 4,186,114.61	5,585,232.40
PHILIP MORRIS COS	6.316	MO	718154107Q	40.5300	121,896.00	4,186,114.61	4,940,444.88
PINNACLE WEST CAPITAL COR	4.986	PNW	723484101Q	34.0900	19,940.00	643,961.77	679,754.60
PITNEY-BOWES, INC.	3.613	PBI	724479100Q	32.6600	15,570.00	605,714.47	508,516.20
PHARMACIA CORPORATION PHILIP MORRIS COS PINNACLE WEST CAPITAL CORP PITNEY-BOWES, INC. PITTSTON BRINK'S GROUP PMI GROUP INC.	0.541	PZB	725701106Q	18.4800	1,200.00	28,842.00	22,176.00
PMI GROUP INC.	0.332	PMI	69344M101	30.0400	10,893.00	367,933.95	327,225.72
PNC FINANCIAL SERVICES GRO	OUP 4.582	PNC	693475105Q	41.9000	32,400.00	643,961.77 605,714.47 28,842.00 367,933.95 1,570,974.45	1,357,560.00
PPG INDUSTRIES INC.	3.429	PPG	693506107Q	50.1500	3,400.00	198,208.77 241,883.39	170,510.00
PRAXAIR INC.	1.315	PX	74005P104Q	57.7700	4,826.00	241,883.39	278,798.02
PRECISION CASTPARTS CORP	0.494	PCP	740189105	24.2500	19,700.00	456,662.52	477,725.00
PRIME MONEY MARKET ACCOUNT	Γ 0.000	IT-BAR	IT-BAR	1.0000	2,433,440.28	2,433,440.42	2,433,440.30
PROCTER & GAMBLE CO	1.908	PG	742718109Q	85.9400	132,670.00	9,995,184.21	11,401,659.79
PMI GROUP INC. PNC FINANCIAL SERVICES GROUPED INDUSTRIES INC. PRAXAIR INC. PRECISION CASTPARTS CORPERIME MONEY MARKET ACCOUNTED TO THE MONEY MARKET ACCOUNTED TO THE PROCTER & GAMBLE COPPOTECTIVE LIFE CORPEROVIDIAN FINANCIAL CORPEROVIDIAN FINANCIAL INCENTAL FINANCIAL INCENTRAL FINANCIAL	2.180	PL	743674103~	27.5200	900.00	456,662.52 2,433,440.42 9,995,184.21 29,441.97 157,504.07	24,768.00
PROVIDIAN FINANCIAL CORP	N/I 1.849	PVN	74406A102	6.4900	6,227.00	157,504.07	40,413.23
PRUDENTIAL FINANCIAL INC	1.260	PRU	744320102	31.7400	2,140.00	67,621.43 1,260,192.37	67,923.60
PUBLIC SVC ENTERPRISES	6.729	PEG	744573106Q	32.1000	38,513.00	1,260,192.37	1,236,267.30
QUALCOMM INC	0.000	QCOM	747525103	36.3900	32,159.00	1,207,638.64	1,170,266.01
QUINTILES TRANSNATIONAL CO	ORP. 0.000	OTRN	748767100	12.1000	6,830.00	82,386.19	82,643.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 5BA		RCLAYS - 500	MANAGED			
	Instrument - COM	CO	MMON STOCK				
R.J. REYNOLDS TOBACCO HOLD RADIOSHACK CORP RAYTHEON COMPANY RENAL CARE GROUP INC. ROCKWELL COLLINS SBC COMMUNICATIONS INC. SCIENTIFIC ATLANTA INC. SEMPRA ENERGY SERVICEMASTER COMPANY SHERWIN-WILLIAMS CO SIGMA-ALDRICH SKYWEST INC SOUTHERN CO SOUTHTRUST CORP SOUTHWEST AIRLINES SPRINT CORP. ST JUDE MED. INC. ST. PAUL COMPANIES STAPLES INC STERIS CORP STORAGE TECHNOLOGY CORP SUNGARD DATA SYSTEMS SUPER VALU STORES INC. SWIFT TRANSPORTATION CO. TALBOTS INC TECH DATA CORP TEKTRONIX, INC. TEXAS INSTRS INC TEXTRON INC. THE ST. JOE COMPANY TICKETMASTER ONLINE TIDEWATER INC TJX COS. INC. TRAVELERS PROPERTY CASUALT TRAVELERS PROPERTY CASUALT TRAVELERS PROPERTY CASUALT TRAVELERS PROPERTY CASUALT TYCO INT'L. LTD NEW UNION PACIFIC CORP. UNIONBANCAL CORPORATION							
R.J. REYNOLDS TOBACCO HOLD	DINGS 9.02	4 RJR	76182K105	42.1100	1,915.00	108,313.01 3,011,696.46 136,616.21	80,640.65
RADIOSHACK CORP	1.17	4 RSH	750438103Q	18.7400	105,940.00	3,011,696.46	1,985,315.60
RAYTHEON COMPANY	2.60	1 RTN	755111507Q	30.7500	4,709.00	136,616.21	144,801.75
RENAL CARE GROUP INC.	0.00	U RCI	759930100 774341101	31.6400 23.2600	800.00	136,616.21 25,960.00 253,086.21 7,245,605.24 1,151,887.32	25,312.00
ROCKWELL COLLINS	2.04	/ COL	78387G1030	27.1100	160 000 00	7 245 605 24	4 570 226 00
SEC COMMUNICATIONS INC.	3.90 0.33	3 SBC 7 QEA	8086551040	11.8600	168,880.00 70,480.00 68,650.00	1 151 887 32	935 992 90
SEMBRA ENERGY	4 22	7 SPA 8 SPF	816851109	23.6500	68,650.00	1,495,035.63	1,623,572.50
SERVICEMASTER COMPANY	3.78	3 SVM	81760N109	11.1000	16,320.00	172.166.88	181,152.00
SHERWIN-WILLIAMS CO	2.12	3 SHW	8243481060	28.2500	16,320.00 83,500.00	172,166.88 2,462,338.63	2,358,875.00
SIGMA-ALDRICH	0.73	9 SIAL	8265521010	48.7000	1,915.00	95,248.18	93,260.50
SKYWEST INC	0.61	2 SKYWE	830879102	13.0700	2,204.00	95,248.18 30,223.45	28,806.28
SOUTHERN CO	4.82	5 SO	842587107Q	28.3900	5,822.00	167,852.23 871,028.05 303,805.68 2,671,302.60 2,066,587.85	165,286.58
SOUTHTRUST CORP	3.38	0 SOTR	844730101	24.8500	37,600.00	871,028.05	934,360.00
SOUTHWEST AIRLINES	0.14	3 LUV	844741108Q	13.9000	24,200.00 135,185.00	303,805.68	336,380.00
SPRINT CORP.	3.45	3 FON	852061100Q	14.4800	135,185.00	2,671,302.60	1,957,478.80
ST JUDE MED. INC.	0.00	0 STJ	790849103	39.7200	59,941.00	2,066,587.85	2,380,856.52
ST. PAUL COMPANIES	3.40	6 SPC	792860108Q	34.0500	20,590.00 129,810.00	704,532.72 2,134,640.97	701,089.50
STAPLES INC	0.00	0 SPLS	855030102	18.3000	129,810.00	2,134,640.97	2,375,522.99
STERIS CORP	0.00	O STE	859152100Q	24.2500	16,800.00 33,919.00	367,483.20 501,726.10	407,400.00
STORAGE TECHNOLOGY CORP	0.00	0 STK	862111200 867363103	21.4200 23.5600	33,919.00	501,726.10 1,856,638.32 1,388,355.74 33,626.01 402,576.06 229,791.85 43,024.73 5,452,486.44	726,544.98
SUNGARD DATA SISIEMS	0.00	0 SUS	8685361030	16.5100	/5,820.00 62 E00 00	1,850,838.32	1,780,319.20
SUPER VALU SIORES INC.	0.45	2 200 0 8MET	870756103	20.0180	1 900 00	23 626 01	1,040,303.00
TALBOTE INC	1 30	U SWFI 7 TT.D	8741611020	27.5300	1,900.00	402 576 06	30,034.20 370 280 81
TECH DATA CORP	0.00	0 TECD	878237106	26.9600	7 400 00	229 791 85	199 504 00
TEKTRONIX, INC.	0.00	O TEK	879131100Q	18.1900	2,800.00	43.024.73	50,932.00
TEXAS INSTRS INC	0.59	9 TXN	8825081040	15.0100	185,410.00	5,452,486.44	2,783,004.10
TEXTRON INC.	3.02	4 TXT	8832031010	42.9900	5,580.00 8,579.00	230,827.08 246,078.66 97,961.91	239,884.20
THE ST. JOE COMPANY	0.26	6 JOE	790148100~	30.0000	8,579.00	246,078.66	257,370.00
TICKETMASTER ONLINE	0.00	0 TMCS	88633P203	21.2200	5,700.00	97,961.91	120,954.00
TIDEWATER INC	1.92	9 TDW	886423102Q	31.1000	17,080.00	493,388.79	531,188.00
TJX COS. INC.	0.61	4 TJX	872540109Q	19.5200	16,650.00	245,702.85	325,008.00
TRAVELERS PROPERTY CASUALT	0.00	0 TAP.B	89420G406	14.6500	36,677.00	637,946.00	537,318.05
TRAVELERS PROPERTY CASUALT	O.00	O TAP.A	89420G109	14.6500	2,927.00	493,388.79 493,388.79 245,702.85 637,946.00 44,685.08 240,785.41 4,320,666.59 397,778.33	42,880.55
TXU CORPORATION	2.67	6 TXU	873168108Q	18.6800	16,770.00	240,785.41	313,263.60
TYCO INT'L. LTD NEW	0.29	2 TYC	902124106Q	17.0800	117,100.00	4,320,666.59	2,000,068.00
UNION PACIFIC CORP.	1.53	6 UNP	907818108Q	59.8700	7,349.00	397,778.33	439,984.63
UNIONBANCAL CORPORATION	2.85	2 UB	908906100	39.2700	7,400.00	316,686.70	290,598.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5BA	BA	RCLAYS - 500				
	Instrument - COM	CO	MMON STOCK				
UNITED STATES STEEL CORP.	1.524	Х	912909108Q	13.1200	1,600.00	37,570.54	20,992.00
UNITED TECHNOLOGIES	1.582	UTX	913017109Q	61.9400	9,650.00	546,318.12	597,721.00
UNITEDHEALTH GROUP INC	0.035	UNH	91324P102A	83.5000	42,093.00	3,112,197.62	3,514,765.50
UNIVERSITY OF PHOENIX ONLIN	E 0.000	UOPX	037604204	35.8400	194.00	6,978.77	6,952.96
UNUMPROVIDENT CORP.	3.363	UNM	91529Y106Q	17.5400	41,640.00	1,075,113.98	730,365.60
US BANCORP	3.675	USB	902973304	21.2200	108,070.00	2,152,853.22	2,293,245.40
US CELLULAR CORP.	0.000	USM	911684108	25.0200	2,000.00	58,413.00	50,040.00
V F CORP	2.773		918204108Q	36.0500	30,360.00	1,251,133.26	1,094,478.00
VARIAN MEDICAL SYSTEMS	0.000		92220P105	49.6000	18,190.00	836,660.82	902,224.00
VERIZON COMMUNICATIONS	3.974		92343V104Q	38.7500	285,266.00	10,983,554.11	11,054,057.50
VIACOM INC-CLASS B		VIA.B	925524308	40.7600	199,952.00	8,370,925.22	8,150,043.52
WACHOVIA CORP NEW	2.854		929903102Q	36.4400	90,870.00	3,762,350.44	3,311,302.80
WAL MART STORES INC	0.593		931142103Q	50.5100	211,926.00	7,998,940.31	10,704,382.26
WALLACE COMPUTER SVCS INC	3.068		932270101	21.5100	8,900.00	166,423.77	191,439.00
WASHINGTON MUTUAL INC.	3.243		939322103	34.5300	60,850.00	1,726,689.23	2,101,150.50
WASHINGTON POST CL. B	0.785		939640108Q	738.0000	475.00	331,463.84	350,550.00
WASTE MANAGEMENT INC.	0.043		94106L109	22.9200	2,820.00	70,697.68	64,634.40
WATSON PHARMACEUTICALS INC.			942683103	28.2700	42,104.00	1,207,613.13	1,190,280.08
WELLS FARGO COMPANY	2.389		949746101	46.8700	107,899.00	3,925,813.31	5,057,226.13
WHIRLPOOL CORP	2.604		963320106Q	52.2200	6,280.00	351,717.82	327,941.60
WYETH	2.459		983024100Q	37.4000	156,875.00	5,996,800.14	5,867,125.00
XCEL ENERGY INC	6.818		98389B100Q	11.0000	4,200.00	100,041.62	46,200.00
XILINX INC	0.000		983919101	20.6000	21,740.00	429,672.64	447,844.00
XL CAPITAL LTD - CLASS A	2.433		G98255105	77.2500	16,609.00	1,393,630.05	1,283,045.25
YAHOO INC	0.000		984332106	16.3500	3,410.00	44,932.75	55,753.50
YORK INTERNATIONAL CORP	2.346	YRK	986670107	25.5700	5,800.00	189,608.96	148,306.00
Instrument Total	260				18,078,098.28	515,103,441.81	474,551,034.39
	Instrument -	CP	COMMERCIAL	PAPER (DISC	COUNT)		
US TREASURY BILL	0.000		912795ME8	0.9971	300,000.00	299,127.92	299,127.92
Instrument Total	1				300,000.00	299,127.92	299,127.92
	Instrument -	FUTURES	5 FUTURES EXI	POSURE			
						0.046.600.5	0 054 405 55
S&P FUTURES INDEX 03/03	0.000	CD:SP0	3HCD:SP03H0	878.9000	13.00	2,946,682.34	2,856,425.00
Instrument Total	1				13.00	2,946,682.34	2,856,425.00

ASOF02 Date 01/21/2003 T	ime 18:53:04	STATE TE	ACHERS	RETIREMENT	SYSTEM OF	OHIO	Period	12/01/2002 To 12/3	31/2002 Page 100
Monthly Market Portfolio									
Investment Desc	Rating Coupor	n Yield '	Ticker	Identifier	F Pri	lce P	Par/Shares	Book Value	Market Value
	Group Portfolio Instrument	- 5BA	BAR	- EXTERNALI CLAYS - 500 L ESTATE IN)	TRUST			
CATELLUS DEVELOP CORP SIMON PROP GROUP INC.		0.000 6.457		149111106 828806109Ç	19.850 34.070		2,845.00 7,800.00	57,496.31 266,315.80	56,473.25 265,746.01
Instrument Total	2						10,645.00	323,812.11	322,219.26

Portfolio Total 264

18,388,756.28 518,673,064.18 478,028,806.57

Group - COMMON STOCK - EXTERNALLY MANAGED Portfolio - 5GS GLDMAN SACHS - 500 3M COMPANY ABBOTT LABORATORIES 2.350 ABT 0028241000 40.0000 75,600.00 2,395,560.32 3,024,000.00 ADVANCED MICRO DEVICES INC. 0.000 AND 007903107 6.4600 74,700.00 505,233.45 482,562.00 AETRA INC. 0.097 AET 00817Y108 41.1200 79,000.00 3,131,232.59 3,224,000.00 AIR PROD. & CHEM. 1.964 APD 0091581060 42.7500 39,300.00 1,656,907.79 1,680,075.00 AIR PROD. & CHEM. 1.964 APD 0091581060 42.7500 39,300.00 483,535.41 582,819.00 AIRERTSON'S, INC. 3.414 ABS 0132041040 22.2600 26,300.00 522,149.68 585,438.00 ALLIERTCORP 1.2745 AT 020039103 51.0000 58.200.00 522,149.68 585,438.00 ALLIELE CORP 2.745 AT 020039103 51.0000 58.200.00 3.06,075.93 2,968,620.00 AMBERICAN ELECTRIC POWER 8.781 AEP 02255371010 27.3300 18,000.00 550,123.33 495,450.00 AMBERICAN ELECTRIC POWER 8.781 AEP 0255371010 27.3300 11,400.00 3,992,375.38 4,044,040.00 AMBERICAN ENTIL GROUP 0.328 AIG 026874107 57.8500 116,200.00 6,379.73 5 668,115.00 AMBERICAN ENTIL GROUP 0.328 AIG 026874107 57.8500 116,200.00 6,379.73 5 668,115.00 AMBERICAN FOWER 0.000 AMM 031162100 48.3400 47,080.00 1,246,578.30 351,120.00 AMBERICAN FOWER 0.000 AMM 031162100 48.3400 47,080.00 1,246,578.30 351,120.00 AMBERICAN FOWER 0.000 AMM 031162100 48.3400 47,080.00 1,389,988.81 1,374,7720.00 AMBERICAN ENTIR GROUP 0.328 AIG 026874107 57.8500 116,200.00 6,37,973.55 668,115.50 AMBERICAN FOWER 0.000 AMM 031162100 48.3400 47,080.00 1,246,578.30 351,120.00 AMBERICAN FOWER 0.000 AMM 031162100 48.3400 47,080.00 1,246,578.30 351,120.00 AMBERICAN FOWER 0.000 AMM 03162100 48.3400 47,080.00 1,246,578.30 351,120.00 AMBERICAN FOWER 0.000 AMM 03162100 48.3400 47,080.00 1,246,578.30 351,120.00 AMBERICAN FOWER 0.000 AMM 03162100 48.3400 47,080.00 1,246,578.30 351,120.00 AMBERICAN FOWER 0.000 AMM 03162100 58.2500 47,090.00 1,246,578.30 351,120.00 AMBERICAN FOWER 0.000 AMM 03162100 58.000 17,090.00 1,246,578.30 351,200.00 AMBERICAN FOWER 0.000 AMM 03162100 58.000 17,090.00 1,246,578.30 351,200.00 AMBERICAN FOWER 0.000 AMM 03162100 58.000	Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
Instrument - COM		Group -	COMMO	N STOCK	- EXTERNALLY	MANAGED			
3M COMPANY 2.011 MMM 88579Y101Q 123.3000 34,300.00 3,404,484.34 4,229,190.00		Portfolio -	5GS	GO:	LDMAN SACHS -	500			
## COMPANY ## COMPANY ## CALL MMM 88579Y1010 123.3000 34,300.00 3,404,484.34 4,229,190.00 ## ABBOTAL LABORATORIES 2.350 ABIT 0028241000 40.0000 75,600.00 2,395,560.33 3,024,000.01 ## ABDVANCE MICKO DEVICES INC. 0.000 AMD 007903107 6.4500 74,700.00 505,233.45 482,562.00 ## AET PROD. & CHEM. 0.1967 ABIT 00817Y108 41.1200 79,000.00 3,131,232.59 3,248,480.01 ## AIR PROD. & CHEM. 1.964 APD 0091581060 42.7550 39,300.00 483,535.41 582,819.00 ## AIR PROD. & CHEM. 1.078 ABIF 0092691010 14.8300 39,300.00 483,535.41 582,819.00 ## ALLERTSON'S, INC. 3.414 ABS 0131041040 22.2600 26,300.00 522,149.68 585,438.00 ## ALLIELE CORP 2.776 ALL 2020021010 36.9900 38,900.00 1.466,407.34 1.438,911.00 ## ALLIELE CORP 2.775 ALL 2020021010 36.9900 38,900.00 1.466,407.34 1.438,911.00 ## AMERICAN ELECTRIC POWER 8.781 AEP 0255371010 27,3300 78,700.00 550,123.33 495,450.00 ## AMERICAN ELECTRIC POWER 8.781 AEP 0255371010 27,3300 78,700.00 5.501.23.33 495,450.00 ## AMERICAN EXPRESS CO. 0.995 AMP 0258161090 35,3500 114,400.00 3,992,375.38 4,044,040.00 ## AMERICAN EXPRESS CO. 0.995 AMP 0258161090 35,3500 114,400.00 3,992,375.38 4,044,040.00 ## AMERICAN POWER CONVERSION 0.000 AMR 001765106 6.6000 53,200.00 1,264,578.30 351,120.00 ## AMERICAN POWER CONVERSION 0.000 AMR 001765106 6.6000 53,200.00 1,264,678.30 351,120.00 ## AMERICAN POWER CONVERSION 0.000 AMR 001765106 6.6000 53,200.00 1,264,678.30 351,120.00 ## AMERICAN SANDER INC 0.000 AMR 001765106 6.6000 53,200.00 1,264,678.30 351,120.00 ## ADDILLO BROOKE INC 0.000 AMR 03162100 23,500.00 13,889,243.37 6.661,15.00 ## APPLIED MARKER INC 0.000 AMR 0380210103 17,5400 13,889,243.37 6.677,179.00 ## APPLIED MARKER INC 0.000 AMR 0380210103 17,5400 13,889,243.37 6.677,179.19 904,750.00 ## APPLIED MARKER INC 0.000 AMR 0380210103		Instrument -	COM	COI	MMON STOCK				
ABBOTT LABORATORIES 2.350 ABT 0028241000 40.0000 75.600.00 2,395,560.32 3,024,000.00 ADVANCED MICRO DEVICES INC. 0.007 ABT 00817Y108 41.1200 79.000.00 505,233.45 482,5552.00 ABTRA INC. 1.964 ABD 0091581060 41.2500 79.000.00 1,655,6907.79 1,680,075.00 AIR PROD. 8 CHEM. 1.1.964 ABD 0091581060 41.2500 39.300.00 1,655,6907.79 1,680,075.00 AIR PROD. 8 CHEM. 1.078 ABF 0092691010 14.8300 39.300.00 483,535.41 582,819.00 ALLSTATE CORP 2.270 ALL 0200021010 36.9900 38.900.00 52,149.68 588,438.00 ALLSTATE CORP 2.270 ALL 0200021010 36.9900 38.900.00 1,466,407.34 1,438,911.00 AMERICAN ELECTRIC POWER 8 8.781 ABD 025511040 55.0500 9.000.00 500.075.93 2,968,200.00 AMERICAN ELECTRIC POWER 8 8.781 ABD 025511040 55.0500 9.000.00 550,123.33 495,450.00 AMERICAN ELECTRIC POWER 8 8.781 ABD 0255371010 27.3300 78.700.00 5.50,123.33 495,450.00 AMERICAN EXPRESS CO. AMERICAN EXPRESS CO. 3.095 AXP 0258161090 35.3500 114.400.00 3.992,375.38 4.044,040.00 AMERICAN EXPRESS CO. 3.000 AMERICAN POWER CONVERSION 0.000 ADCC 029066107 15.1500 44.100.00 6.534,477.23 66.722.170.00 AMERICAN POWER CONVERSION 0.000 AMC 001765106 6.6000 53.200.00 1,246,578.30 35.1.200.00 AMERICAN EXPRESS ENSON 0.000 AMC 001765106 6.6000 53.200.00 1,246,578.30 35.1.200.00 AMERICAN EXPRESS ENSON 0.000 AMC 001765106 6.6000 53.200.00 1,246,578.30 35.1.200.00 AMC 001765106 6.6000 53.200.00 1,246,578.30 35.1.200.00 AMC 001765106 6.6000 53.200.00 1,246,578.30 35.1.200.00 AMC 001765106 6.6000 53.200.00 1,389,243.37 6.077,090.00 AMERICAN EXPRESS ENSON 0.000 AMC 001765106 6.6000 53.200.00 1,389,243.37 6.077,090.00 AMC 001765106 6.6000 53.200.00 1,388,243.47 6.077,090.00 AMC 001765106 6.6000 53.200.00 1,388,243.47 6.077,090.00 AMC 0017651	3M COMPANY		2.011	MMM	88579Y1010	123.3000	34,300.00	3,404,484.34	4,229,190.00
ADVANCED MICRO DEVICES INC. 0.000 AND 0.097 ART 0.0917108 AIL 1200 A79,000.00 3,131,232.59 3,248,480.00 AIR PROD. & CHEM. 1.964 APD 0.091581060 42.7500 39,300.00 43,353.41 522.819 1.680,075.00 AIR PROD. & CHEM. 1.964 APD 0.091581060 42.7500 39,300.00 43,353.41 522.819 1.680,075.00 AIR PROD. & CHEM. 1.964 APD 0.091581060 42.7500 39,300.00 433,353.41 522.819 585,438.00 AIR PROD. & CHEM. 1.978 ABS 1.078 AB	ABBOTT LABORATORIES		2.350	ABT	002824100Q				
ARTRA INC. AIR PROD. & CHEM. 1.964 APD 0091581060 4.2.7500 39,300.00 483,535.41 582,819.00 ALBERTSON'S, INC. 3.414 ABS 0111401404 2.2.660 2.2.600 2.2.600 39,300.00 483,535.41 582,819.00 ALLSTATE CORP 2.270 ALL 020021010 ALLSTATE CORP 2.745 AT 0200391030 51,000 58,200.00 3,006,075.03 483,535.41 582,819.00 ALLSTATE CORP 2.745 AT 0200391030 ANERADA HESS CORP. ANERICAN ELECTRIC POWER 8.781 AEP 0255371010 2.7.330 78,700.00 2.611,297.72 2.150,871.00 AMERICAN INTL GROUP 0.328 AIG 0.608741070 57.8500 AMERICAN INTL GROUP 0.328 AIG 0.000 AMGN 0.000 APOL APPLIER BORDY APPLIER BORDY APPLIER BORDY ARAMAK CORP CL B 0.000 AMGN 0.000 AMGN 0.000 AMGN 0.000 APOL APPLIER BORDY ARAMAK CORP CL B 0.000 AMGN 0.000 AMGN 0.000 AMGN 0.000 APOL APPLIER BORDY ARAMAK CORP CL B 0.000 AMGN 0.000 AMGN 0.000 AMGN 0.000 AMGN 0.000 APOL 0.000 AMGN 0.000 AMGN 0.000 APOL 0.000 AMGN 0.000 APOL 0.000 AMGN 0.000 APOL 0.000 APOL 0.000 APOL 0.000 AMGN 0.000 APOL 0.000 AMGN 0.000 APOL 0.000 AMGN 0.000 APOL 0.000 ARAM 0.000 APOL 0.000 AMGN 0.000 ARAM 0.000 APOL 0.000 AMGN 0.000 APOL 0.0	ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107	6.4600	74,700.00	505,233.45	482,562.00
AIR PROD. & CHEM. 1.964 APD 009158106Q 42.7500 39,300.00 1,656,907.79 1,680,075.01 AIRBORNE INC. 1.078 ABF 009269101Q 14.8300 39,300.00 483,535.41 582,819.00 AIRBORNE INC. 3.414 ABS 013104104Q 22.2600 26,300.00 522,149.68 558,438.01 ALLSTATE CORP 2.270 ALL 20002101Q 36.9900 38,990.00 1,466,407.34 1,438,911.00 ALLSTATE CORP 2.745 AT 020039103Q 51.0000 58,200.00 3,006,075.93 2,968,200.00 AMERICAN ELECTRIC POWER 8.781 AEP 025537101Q 27.3300 78,700.00 2,611,297.72 2,150,871.00 AMERICAN ELECTRIC POWER 8.781 AEP 025537101Q 27.3300 144,400.00 3,992,375.38 4,044,040.00 AMERICAN INTL GROUP 0.328 AIG 026874107Q 57.8500 114,400.00 3,992,375.38 4,044,040.00 AMERICAN FOWER CONVERSION 0.00 APCC 029066107 15.1500 44,100.00 603,797.35 668,115.00 AMR CORP. AMGENICAN FOWER CONVERSION 0.000 AMEN 031162100 48.3400 97,500.00 3,604,288.64 4,713,150.00 AMR CORP. ANGENICAN EVERSE-BUSCH 1.611 BUD 035229103Q 48.4000 97,500.00 3,604,288.64 4,713,150.00 APCL CORP. AND CORP. 0.000 AMR 001765106 6.6000 53,200.00 1,246,578.30 351,120.00 APCL CORP. APPLIED BIOSYST 0.969 ABI 0.38022103Q 17.5400 27,700.00 13,899,648.11 1,974,720.00 APPLIERS CORP - APPLIED BIOSYST 0.969 ABI 0.38022103Q 17.5400 88,600.00 1,369,648.81 1,974,720.00 APPLIERS CORP - APPLIED BIOSYST 0.969 ABI 0.38022103Q 17.5400 88,600.00 1,966,654.50 1,554,044.00 APPLIED MATERIALS INC. 0.000 AMR 0.38522105 13.0300 89,300.00 2,154,89.85 1,163,579.00 ARCHER DANIELIS MIDLAND CO 1.935 ADM 0.39483102Q 12.4000 12.3500.00 1,545,024.14 1,531,400.00 ARCHER DANIELIS MIDLAND CO 1.935 ADM 0.39483102Q 12.4000 12.3500.00 1,548,804.35 1,163,579.00 AVICT INC 0.000 ARK 0.3952100 12.3900 0 12.3500.00 1,548,404.14 1,531,400.00 ARCHER DANIELIS MIDLAND CO 1.935 ADM 0.39483102Q 12.4000 12.3500.00 1,548,804.35 1,163,579.00 AVICT INC 0.000 ARK 0.39483102Q 12.4000 12.3500.00 1,548,804.35 1,163,579.00 AVICT INC 0.000 ARK 0.39483102Q 12.4000 12.3500.00 1,548,804.35 1,163,579.00 AVICT INC 0.000 ARK 0.3952100 12.300.00 1,648,804.00 1,949,770.58 2,402,602.00 AVICT INC 0.000 ARK 0.3952100 12.300.00 1,484,8	AETNA INC.		0.097	AET	00817Y108		79,000.00	3,131,232.59	3,248,480.00
ALBERTSON'S, INC. 3.414 ABS 0131041049 22.2600 26,300.00 522,149.68 585,438.01 ALBERTSON'S, INC. 3.414 ABS 0131041049 36,9900 38,900.00 1,466,407.34 1,438,911.01 ALBERTSON'S, INC. ALLECTORP 2.270 ALL 0200201010 36.9900 38,900.00 1,466,407.34 1,438,911.01 ALBERTSON ELECTRIC POWER 2.745 AT 0200391030 51.0000 58,200.00 3,006,075.93 2,968,200.00 3,006,075.93 2,975.93 2	AIR PROD. & CHEM.		1.964	APD		42.7500	39,300.00	1,656,907.79	1,680,075.00
ALBERTSON'S, INC. 3.414 ABS 01310104Q 22.2600 26,300.00 522,149.68 585,438.01 ALLSTATE CORP 2.776 ALL 020002101Q 36.9900 38.990.00 1,466,407.34 1,438.911.01 ALLTEL CORP 2.745 AT 020039103Q 51.0000 58,200.00 3,006,075.93 2,968,200.00 AMERICAN ELECTRIC POWER 8.781 AEP 025537101Q 27.3300 78,700.00 2,611,297.72 2,150,871.00 AMERICAN ELECTRIC POWER 8.781 AEP 025537101Q 27.3300 78,700.00 2,611,297.72 2,150,871.00 AMERICAN EXPRESS CO. 0.905 AXP 025816109Q 35.5500 114,400.00 3,992,375.38 4,044,040.00 AMERICAN EXPRESS CO. 0.905 AXP 025816109Q 57.8500 116,200.00 6,534,477.23 6,722,170.00 AMERICAN POWER CONVERSION 0.000 APCC 029066107 15.1500 44,100.00 603,797.35 668,115.00 AMGEN INC 0.000 AMGN 031162100 48.3400 97,500.00 3,604,288.64 4,713,150.00 AMR CORP. 0.000 AMR 001765106 6.6000 53,200.00 1,246,578.30 351,120.00 ANG CORP. 0.000 AMR 001765106 6.6000 53,200.00 1,246,578.30 351,120.00 ADLITIME WARNER INC 4.122 ADL 0184A105 13.1000 463,900.00 13,889,243.37 6,077,090.00 APPLIERA CORP - APPLIED BIOSYST 0.969 ABI 03802103Q 17.5400 88,600.00 1,906,654.50 1,218,800.00 APPLIER CORP - APPLIED BIOSYST 0.969 ABI 03802103Q 17.5400 88,600.00 1,906,654.50 1,254,044.00 ARENDELE MATERIALS INC. 0.000 ARM 034823102Q 12.4000 123,500.00 1,483,812.94 1,531,400.00 ARCH CORP. ADMIRLS MIDLAND CO 1.935 ADM 039483102Q 12.4000 123,500.00 1,483,812.94 1,531,400.00 ART CORPORATION 2.872 T 001957505Q 26.1100 50,040.00 2,255,439.43 1,306,544.44 AVANDE RECETRONICS 0.000 ARW 05239102 12.5500 45,700.00 1,907,113.19 1,885,503.00 ANGEN CORPORATION 0.2273 DATE WERLESS SERVICES INC 0.000 ARW 05433103Q 35.5500 106,300.00 1,949,270.58 2,242.24 AVON PRODUCTS 1.485 AVP 054303103Q 35.5500 106,300.00 44,814,190.11 3,885,503.00 BANK OF AMERICAS CORP. 3.699 BAC 06505104Q 53.8900 35,400.00 1,949,270.58 2,242.24 AVON PRODUCTS 1.485 AVP 054303103Q 53.8900 35,400.00 1,949,270.58 2,22,138.00 BANK OF AMERICAS CORP. 3.699 BAC 06505104Q 69.5700 35,800.00 44,800.00 1,949,270.58 2,200.00 BANK OF AMERICAS CORP. 3.699 BAC 06505104Q 69.5700 35,800.00 44,800.00 3,547,011.19 1,	AIRBORNE INC.		1.078	ABF		14.8300	39,300.00	483,535.41	582,819.00
ALLSTATE CORP	ALBERTSON'S, INC.		3.414	ABS		22.2600	26,300.00	522,149.68	585,438.00
ALLEEL CORP AMERADA HESS CORP. 2.179 AHC 023551104Q 55.0500 9,000.00 55,123.33 495,450.01 AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER B.781 AEP 025537101Q 27.3300 78,700.00 2,611,297.72 2,150,871.00 AMERICAN EXPRESS CO. 0.905 AXP 025816109Q 35.3500 114,400.00 3,992.375.38 4,044,040.01 AMERICAN INTL GROUP 0.328 AIG 026874107Q 57.8500 116,200.00 6,534,477.23 6,722,170.00 AMERICAN POWER CONVERSION 0.000 APCC 029066107 15.1500 44,100.00 603,797.35 668,115.00 AMGEN INC 0.000 AMGN 031162100 48.3400 97,500.00 3,604,288.64 4,713,150.00 AMG CORP. 0.000 AMGN 001765106 6.6000 53,200.00 1,246,578.30 351,120.00 AND CORP. ADLIT THE WARNER INC 0.000 APCL 0.000	ALLSTATE CORP		2.270	ALL		36.9900	38,900.00	1,466,407.34	1,438,911.00
AMERICAN ELECTRIC POWER 8. 781 ABP 025537101Q 27.3300 78,700.00 2,611,297.72 2,150,871.01 AMERICAN EXPERSS CO. AMERICAN EXPERSS CO. AMERICAN EXPERSS CO. AMERICAN EXPERSS CO. AMERICAN INTL GROUP 0.328 AIG 026874107Q 57.8500 114,400.00 3,992,375.38 4,044,040.00 AMERICAN POWER CONVERSION 0.000 APCC 029066107 15.1500 44,100.00 603,797.35 668,115.07 AMERICAN POWER CONVERSION 0.000 AMGN 031162100 48.3400 97.500.00 1,246,578.30 351,120.00 AMR CORP. 0.000 AMGN 031162100 48.3400 97.500.00 1,246,578.30 351,120.00 ANH CORP. ANH CORP. 0.000 AMM 001765106 6.6000 53,200.00 1,246,578.30 351,120.00 ANH CORP. ANH CORP. ANH CORP. ANH CORP. 1.611 BUD 035229103Q 48.4000 40.800.00 1,359,968.81 1,974,720.00 APOLLO GROUP INC APPLIERA CORP - APPLIED BIOSYST 0.969 ABI 038020103Q 17.5400 88.600.00 1,195,648.34 1,218,800.00 APPLERA CORP - APPLIED BIOSYST 0.969 ABI 03802103Q 17.5400 88.600.00 1,916,654.50 1,554,044.00 ARCHER DANIELS MIDLAND CO ARCHER DANIELS MIDLAND CO 1.935 ADM 03948310Q2 12.4000 123,500.00 1,483,812.94 1,308,417.00 ARCHER DANIELS MIDLAND CO ARCHER DANIELS MIDLAND CO 1.935 ADM 03948310Q2 12.4000 123,500.00 1,483,812.94 1,308,417.00 ARTY CORPORATION 2.872 T 00195750Q 26.1100 50.040.00 2,255,439.43 1,306,544.40 ATA'T CORPORATION 2.872 T 00195750Q 26.1100 50.040.00 2,255,439.43 1,306,544.40 ATA'T WIRELESS SERVICES INC 0.000 ANN 035329W102 12.5600 45,700.00 1,990,7113.19 1,885,503.00 AUNOTING ANNETING 2.770 AVT 053807103Q 10.8300 174,100.00 1,997,113.19 1,885,503.00 BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 4,881,4190.41 3,885,265.00 BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 4,881,4190.41 3,885,265.00 BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 3,547,013.18 2,286,908.00 BEAR TCORPORATION 3.108 BBC CORPORATION 3.108 BBC CORPORATION 3.109 BBC CORPORATION 3.109 BBC CORPORATION 3.109 BBC CORPORATION 3.009 BBC OSTANOR OF SERVICES S	ALLTEL CORP		2.745	AT		51.0000	58,200.00	3,006,075.93	2,968,200.00
AMERICAN ELECTRIC POWER AMERICAN EXPRESS CO. O. 905 AXP O255816109Q 35.3500 114,400.00 3,992,375.38 4,044,040.00 AMERICAN INTL GROUP O.328 AIG O26874107Q 57.8500 116,200.00 6,534,477.23 6,722,170.00 AMERICAN POWER CONVERSION O.000 AMCN O.000	AMERADA HESS CORP.		2.179	AHC		55.0500	9,000.00	550,123.33	495,450.00
AMERICAN INTL GROUP 0.328 AIG 026874107Q 57.8500 116,200.00 6,534,477.23 4,044,040.00 AMERICAN POWER CONVERSION 0.000 APCC 029066107 15.1500 44,100.00 6,534,477.23 6,722,170.00 AMERICAN POWER CONVERSION 0.000 AMGN 031162100 48.3400 97,500.00 3,604,288.64 4,713,150.00 AMR CORP. 0.000 AMR 001765106 6.6000 53,200.00 1,246,578.30 351,120.00 AMR CORP. 0.000 AMR 001765106 6.6000 53,200.00 1,246,578.30 351,120.00 AMR CORP. 0.000 AMR 001765106 6.6000 53,200.00 1,348,9243.37 6,077,090.00 APOLLO GROUP INC 0.000 AMR 038529103Q 48.4000 40,800.00 1,359,968.81 1,974,720.00 APOLLO GROUP INC 0.000 APOL 037604105 44.0000 27,700.00 1,195,648.34 1,218,800.00 APPLERA CORP - APPLIED BIOSYST 0.969 ABI 038020103Q 17,5400 88,600.00 1,906,654.50 1,554,044.00 APPLERA CORP - CL B 0.000 AMAT 038521100 23.5000 38,500.00 787,179.19 904,750.00 ARCHORD AND AND AND AND AND AND AND AND AND AN	AMERICAN ELECTRIC POWER		8.781	AEP		27.3300	78,700.00	2,611,297.72	2,150,871.00
AMERICAN INIL GROUP AMERICAN POWER CONVERSION 0.000 APCC 0.000 AMCN 15.1500 16,200.00 3,604,288.64 4,713,150.00 AMC CORP. AMR CORP. 0.000 AMCN 0.000 AMCN 0.01765106 6.6000 53,200.00 1,246,578.30 351,120.00 ANHEUSER-BUSCH 1.611 BUD 035229103Q 48.4000 40,800.00 1,359,968.81 1,974,720.00 AOL TIME WARNER INC 4.122 AOL 0.000 APOL 37604105 44.0000 27,700.00 APPLERA CORP - APPLIED BIOSYST 0.969 ABI 0.38020103Q 17.5400 88,600.00 1,906,654.50 1,554,044.00 APPLIED MATERIALS INC. 0.000 AMAT 0.000 AMAT 0.38222105 0.3000 38,000.00 2,154,889.85 1,163,579.00 ARCHER DANIELS MIDLAND CO 1,935 ADM 0.39483102Q 12.4000 123,500.00 1,483,812.94 1,308,417.00 ARTAT CORPORATION 2.872 AVET U01557505Q 26.1100 50,040.00 2,255,439.43 1,308,541.70 AVET WIRELESS SERVICES INC 0.000 ANE	AMERICAN EXPRESS CO.		0.905	AXP		35.3500	114,400.00	3,992,375.38	4,044,040.00
AMERICAN POWER CONVERSION 0.000 AMCN 0.000 AMCN 0.31162100 48.3400 97,500.00 3,604,288.64 4,713,150.00 AMR CORP. ANHEUSER-BUSCH 1.611 BUD 0.35229103Q 48.4000 40.800.00 1,359,968.81 1,974,720.00 APOLIO GROUP INC APOLLO GROUP INC APPLIED BIOSYST 0.969 ABI 0.000 AMAT 0.38020103Q 17.5400 88,600.00 1,096,648.34 1,218,800.00 APPLIED MATERIALS INC. 0.000 AMAT 0.000 AMAT 0.3822105 13.0300 89,300.00 2,154,889.85 1,163,579.00 ARRAMARK CORP CL B 0.000 AMAT 0.3822105 13.0300 89,300.00 787,179.19 904,750.00 ARROW ELECTRONICS 0.000 ARW 0.000 ARW 0.42735100 12.7900 10.2,300.00 1,483,812.94 1,308,417.00 ATAT MIRLLESS SERVICES INC 0.000 AM 0	AMERICAN INTL GROUP		0.328	AIG		57.8500	116,200.00	6,534,477.23	6,722,170.00
AMR CORP. 0.000 AMR 01765106 6.6000 53,200.00 1,246,578.30 351,120.00 ANH CORP. 1.611 BUD 035229103Q 48.4000 40,800.00 1,359,968.81 1,974,720.00 ADL TIME WARNER INC 4.122 AOL 0184A105 13.1000 463,900.00 13,889,243.37 6,077,909.00 APPLERA CORP - APPLIED BIOSYST 0.969 ABI 038020103Q 17.5400 88,600.00 1,906,654.50 1,554,044.00 APPLIED MATERIALS INC. 0.000 AMAT 038222105 13.0300 89,300.00 2,154,889.85 1,163,579.00 ARCHER DANIELS MIDLAND CO 1.935 ADM 039483102Q 12.4000 123,500.00 1,545,024.14 1,531,400.00 ARCHER DANIELS MIDLAND CO 1.935 ADM 039483102Q 12.4000 123,500.00 1,483,812.94 1,308,417.00 ARTAT WIRELESS SERVICES INC 0.000 AWE 042735100 12.7900 102,300.00 1,483,812.94 1,308,417.00 AVENT INC 0.000 AW 05329W102 12.5600 45,700.00 936,502.36 909,085.00 AVON PRODUCTS 1.485 AVP 054303102Q 53.8700 44,600.00 1,907,113.19 1,885,503.00 BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 8,585,520.91 9,670,230.00 BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 8,585,520.91 9,670,230.00 BANK OF CORPORATION 2.298 ONE 06423A103Q 36.5500 106,300.00 4,814,190.41 3,885,563.00 BBAR CORPORATION 3.136 BBT 054937107 36.9900 35,400.00 1,311,958.82 1,309,446.00 BBAR CORPORATION 3.136 BBT 054937107 36.9900 35,400.00 3,547,013.18 2,286,908.00 BEAR STEARNS COMPANIES INC 0.000 BE 074002106 6.9000 55,900.00 566,188.74 335,710.00 BELLSOUTH 1NC 0.000 BE 074002106 6.9000 55,900.00 3,547,013.18 2,286,908.00	AMERICAN POWER CONVERSION		0.000	APCC		15.1500	44,100.00	603,797.35	668,115.00
ANHE CORP. ANHEUSER-BUSCH 1.611 BUD 035229103Q 48.4000 40,800.00 1,359,968.81 1,974,720.00 ADL TIME WARNER INC 4.122 AOL 00184A105 13.1000 463,900.00 13,889,243.37 6,077,090.00 APOLLO GROUP INC 0.000 APOL 037604105 44.0000 27,700.00 1,195,648.34 1,218,800.00 APPLERA CORP - APPLIED BIOSYST 0.969 ABI 038020103Q 17.5400 88,600.00 1,906,654.50 1,554,044.00 APPLIED MATERIALS INC. 0.000 AMAT 038222105 13.0300 89,300.00 2,154,889.85 1,163,579.00 ARAMARK CORP CL B 0.000 RMK 038521100 23.5000 38,500.00 787,179.19 904,750.00 ARCHER DANIELS MIDLAND CO 1.935 ADM 039483102Q 12.4000 123,500.00 1,545,024.14 1,531,400.00 ARROW ELECTRONICS 0.000 ARW 042735100 12.7900 102,300.00 1,483,812.94 1,308,417.00 ATAT WIRELESS SERVICES INC 0.000 AW 042735100 12.7900 102,300.00 1,483,812.94 1,308,417.00 ATAT WIRELESS SERVICES INC 0.000 AW 00209A106 5.6500 160,900.00 936,502.36 909,085.00 AUTONATION INC 0.000 AN 05329W102 12.5600 45,700.00 573,982.86 573,992.00 AVNET INC. AVON PRODUCTS 1.485 AVP 054303102Q 53.8700 44,600.00 1,949,270.58 2,402,602.00 BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 4,814,190.41 3,885,265.00 BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 4,814,190.41 3,885,265.00 BBANK OF CORPORATION 3.136 BBT 054937107 36.9900 35,400.00 1,131,958.82 1,309,446.00 BEAR STEARNS COMPANIES INC 1.144 BSC 073902108 59.4000 55,000.00 3,547,013.18 2,286,908.00	AMGEN INC		0.000	AMGN		48.3400	97,500.00	3,604,288.64	4,/13,150.00
ANDLINE WARNER INC ADLITIME WARNER INC ADLITIME WARNER INC APOLLO GROUP INC APOLLO GROUP INC APPLIERA CORP - APPLIED BIOSYST O.969 ABI O.969 ABI O.9864.05 APPLIED MATERIALS INC. O.000 AMAT O.000 AMAT O.9822105 ARAMARK CORP CL B O.000 RMK O.98521100 O.98585100 O.98521100 O	AMR CORP.		1 611	AMK		40 4000	40 800 00	1,240,5/8.30	1 074 720 00
APOLLO GROUP INC APOLLO GROUP INC O.000 APOL APOLLO GROUP INC O.000 APOL APOLLO GROUP INC APOLLO GROUP INC O.000 APOL APOLLO GROUP INC APOLLO GROUP INC O.000 APOL APOLLO GROUP INC O.000 AMAT O.000 APOL O.000 AMAT O.000	ANDEUSER-BUSCD		4 122	A O I	~	12 1000	40,800.00	12 000 2/2 27	6 077 000 00
APPLIED ACORP - APPLIED BIOSYST 0.969 ABI 038020103Q 17.5400 88,600.00 1,906,654.50 1,554,044.00 APPLIED MATERIALS INC. 0.000 AMAT 038222105 13.0300 89,300.00 2,154,889.85 1,163,579.00 ARAMARK CORP CL B 0.000 RMK 038521100 23.5000 38,500.00 787,179.19 904,750.00 ARCHER DANIELS MIDLAND CO 1.935 ADM 039483102Q 12.4000 123,500.00 1,545,024.14 1,531,400.00 ARROW ELECTRONICS 0.000 ARW 042735100 12.7900 102,300.00 1,483,812.94 1,308,417.00 AT&T CORPORATION 2.872 T 001957505Q 26.1100 50,040.00 2,255,439.43 1,306,544.40 AT&T WIRELESS SERVICES INC 0.000 AWE 00209A106 5.6500 160,900.00 936,502.36 909,085.00 AUTONATION INC 0.000 AN 05329W102 12.5600 45,700.00 573,982.86 573,992.00 AVNET INC. 2.770 AVT 053807103Q 10.8300 174,100.00 1,907,113.19 1,885,503.00 AVON PRODUCTS 1.485 AVP 054303102Q 53.8700 44,600.00 1,949,270.58 2,402,602.00 BALL CORPORATION 0.703 BLL 058498106Q 51.1900 10,200.00 448,834.68 522,138.00 BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 4,814,190.41 3,885,265.00 BBANK ONE CORPORATION 2.298 ONE 06423A103Q 36.5500 106,300.00 4,814,190.41 3,885,265.00 BBAR STEARNS COMPANIES INC 1.144 BSC 073902108 59.4000 55,100.00 3,234,372.63 3,272,940.00 BEAR STEARNS COMPANIES INC 1.144 BSC 073902108 59.4000 55,900.00 3,547,013.18 2,286,908.00	ADDITO CROTTO THE		0 000	ADDT.		44 0000	27 700 00	1 195 648 34	
APPLIED MATERIALS INC. 0.000 AMAT 038222105 13.0300 89,300.00 2,154,889.85 1,163,579.00 ARAMARK CORP CL B 0.000 RMK 038521100 23.5000 38,500.00 787,179.19 904,750.00 ARCHER DANIELS MIDLAND CO 1.935 ADM 039483102Q 12.4000 123,500.00 1,545,024.14 1,531,400.00 ARROW ELECTRONICS 0.000 ARW 042735100 12.7900 102,300.00 1,483,812.94 1,308,417.00 AT&T CORPORATION 2.872 T 001957505Q 26.1100 50,040.00 2,255,439.43 1,306,544.40 AT&T WIRELESS SERVICES INC 0.000 AWE 00209A106 5.6500 160,900.00 936,502.36 909,085.00 AUTONATION INC 0.000 AN 05329W102 12.5600 45,700.00 573,982.86 573,992.00 AVNET INC. 2.770 AVT 053807103Q 10.8300 174,100.00 1,907,113.19 1,885,503.00 BALL CORPORATION 0.703 BLL 058498106Q 51.1900 10,200.00 448,843.68 522,138.00 BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 4,814,190.41 3,885,265.00 BB&T CORPORATION 3.136 BBT 054937107 36.9900 35,400.00 1,131,958.82 1,309,446.00 BEAR STEARNS COMPANIES INC 1.144 BSC 073902108 59.4000 55,900.00 3,547,013.18 2,286,908.00 BEARINGPOINT INC 0.000 BE 074002106 6.9000 55,900.00 3,547,013.18 2,286,908.00 BELLSOUTH 1.000 1	ADDITED CORD - ADDITED BIOS	TPVS	0.000	ART		17 5400	88 600 00	1 906 654 50	1 554 044 00
ARAMARK CORP CL B 0.000 RMK 038521100 23.5000 38,500.00 787,179.19 904,750.00 ARCHER DANIELS MIDLAND CO 1.935 ADM 039483102Q 12.4000 123,500.00 1,545,024.14 1,531,400.00 ARROW ELECTRONICS 0.000 ARW 042735100 12.7900 102,300.00 1,483,812.94 1,308,417.00 AT&T CORPORATION AT&T WIRELESS SERVICES INC 0.000 AWE 00209A106 5.6500 AUTONATION INC AVON PRODUCTS BALL CORPORATION 2.770 AVT 053807103Q 10.8300 174,100.00 1,907,113.19 1,885,503.00 AVON PRODUCTS BALL CORPORATION 0.703 BLL 0.703 BLL 0.704 AVF 0.704 AVF 0.705 BALL 0.705	APPLIED MATERIALS INC	5151	0.000	ΔΜΔΤ	~	13 0300	89 300 00	2 154 889 85	1 163 579 00
ARCHER DANIELS MIDLAND CO 1.935 ADM 0.39483102Q 12.4000 123,500.00 1,545,024.14 1,531,400.00 ARROW ELECTRONICS 0.000 ARW 042735100 12.7900 102,300.00 1,483,812.94 1,308,417.00 AT&T CORPORATION 2.872 T 001957505Q 26.1100 50,040.00 2,255,439.43 1,306,544.40 AT&T WIRELESS SERVICES INC 0.000 AWE 00209A106 5.6500 160,900.00 936,502.36 909,085.00 AVIONATION INC 0.000 AN 05329W102 12.5600 45,700.00 573,982.86 573,992.00 AVNET INC. AVON PRODUCTS 1.485 AVP 054303102Q 53.8700 44,600.00 1,949,270.58 2,402,602.00 BALL CORPORATION 0.703 BLL 058498106Q 51.1900 10,200.00 448,834.68 522,138.00 BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 4,814,190.41 3,885,265.00 BB&T CORPORATION 2.298 ONE 06423A103Q 36.5500 106,300.00 4,814,190.41 3,885,265.00 BB&R STEARNS COMPANIES INC 1.144 BSC 073902108 59,4000 55,100.00 3,234,372.63 3,272,940.00 BEAR STEARNS COMPANIES INC 1.144 BSC 073902108 59,4000 55,900.00 566,188.74 385,710.00 BEARINGPOINT INC 0.000 BE 074002106 6.9000 55,900.00 3,547,013.18 2,286,908.00	ARAMARK CORP CL B		0.000	RMK		23.5000	38.500.00	787.179.19	904.750.00
ARROW ELECTRONICS 0.000 ARW 042735100 12.7900 102,300.00 1,483,812.94 1,308,417.00 AT&T CORPORATION 2.872 T 0019575050 26.1100 50,040.00 2,255,439.43 1,306,544.40 AT&T WIRELESS SERVICES INC 0.000 AWE 00209A106 5.6500 160,900.00 936,502.36 909,085.00 AUTONATION INC 0.000 AN 05329W102 12.5600 45,700.00 573,982.86 573,992.00 AVNET INC. 2.770 AVT 053807103Q 10.8300 174,100.00 1,907,113.19 1,885,503.00 AVON PRODUCTS 1.485 AVP 054303102Q 53.8700 44,600.00 1,949,270.58 2,402,602.00 BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 8,585,520.91 9,670,230.00 BANK ONE CORPORATION 2.298 ONE 06423A103Q 36.5500 106,300.00 4,814,190.41 3,885,265.00 BB&T CORPORATION 3.136 BBT 054937107 36.9900 35,400.00 1,131,958.82 1,309,446.00 BEAR STEARNS COMPANIES INC 1.144 BSC 073902108 59.4000 55,900.00 3,234,372.63 3,272,940.00 BEARINGPOINT INC 0.000 BE 074002106 6.9000 55,900.00 3,547,013.18 2,286,908.00 DEDITIONED	ARCHER DANIELS MIDLAND CO		1.935	ADM		12.4000	123,500.00	1,545,024.14	1,531,400.00
AT&T CORPORATION 2.872 T 001957505Q 26.1100 50,040.00 2,255,439.43 1,306,544.40 AT&T WIRELESS SERVICES INC 0.000 AWE 00209A106 5.6500 160,900.00 936,502.36 909,085.00 AUTONATION INC 0.000 AN 05329W102 12.5600 45,700.00 573,982.86 573,992.00 AVNET INC. 2.770 AVT 053807103Q 10.8300 174,100.00 1,907,113.19 1,885,503.00 AVON PRODUCTS 1.485 AVP 054303102Q 53.8700 44,600.00 1,949,270.58 2,402,602.00 BALL CORPORATION 0.703 BLL 058498106Q 51.1900 10,200.00 448,834.68 522,138.00 BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 8,585,520.91 9,670,230.00 BANK ONE CORPORATION 2.298 ONE 06423A103Q 36.5500 106,300.00 4,814,190.41 3,885,265.00 BB&T CORPORATION 3.136 BBT 054937107 36.9900 35,400.00 1,131,958.82 1,309,446.00 BEAR STEARNS COMPANIES INC 1.144 BSC 073902108 59.4000 55,100.00 3,234,372.63 3,272,940.00 BEARINGPOINT INC 0.000 BE 074002106 6.9000 55,900.00 566,188.74 385,710.00 BELLSOUTH 3.002 DELC 0007551100 0.000 0	ARROW ELECTRONICS		0.000	ARW		12.7900	102,300.00	1,483,812.94	1,308,417.00
AT&T WIRELESS SERVICES INC AUTONATION INC AUTONATION INC AVNET INC. AVNET INC. AVON PRODUCTS BALL CORPORATION BANK OF AMERICA CORP. BANK ONE CORPORATION BANK ONE CORPORATION BEAR STEARNS COMPANIES INC BEAR STEARNS COMPANIES INC BEARINGPOINT INC BEARINGPOINT INC BELLSOUTH BELLSOUTH BELC SERVICES INC BOOOD AWE BOOOD BOOOD AWE BOOOD AWE BOOOD BOOOD BOOOD BOOOD AWE BOOOD	AT&T CORPORATION		2.872	T	0019575050	26.1100	50,040.00	2,255,439.43	1,306,544.40
AUTONATION INC 0.000 AN 05329W102 12.5600 45,700.00 573,982.86 573,992.00 AVNET INC. 2.770 AVT 053807103Q 10.8300 174,100.00 1,907,113.19 1,885,503.00 AVON PRODUCTS 1.485 AVP 054303102Q 53.8700 44,600.00 1,949,270.58 2,402,602.00 BALL CORPORATION 0.703 BLL 058498106Q 51.1900 10,200.00 448,834.68 522,138.00 BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 8,555,520.91 9,670,230.00 BANK ONE CORPORATION 2.298 ONE 06423A103Q 36.5500 106,300.00 4,814,190.41 3,885,265.00 BB&T CORPORATION 3.136 BBT 054937107 36.9900 35,400.00 1,131,958.82 1,309,446.00 BEAR STEARNS COMPANIES INC 1.144 BSC 073902108 59.4000 55,100.00 3,234,372.63 3,272,940.00 BEARINGPOINT INC 0.000 BE 074002106 6.9000 55,900.00 566,188.74 385,710.00 BELLSOUTH 3.002 BLS 079860102Q 25.8700 88,400.00 3,547,013.18 2,286,908.00	AT&T WIRELESS SERVICES INC		0.000	AWE	00209A106	5.6500	160,900.00	936,502.36	909,085.00
AVNET INC. AVON PRODUCTS BALL CORPORATION BANK OF AMERICA CORP. BANK ONE CORPORATION CORPORATION 3.679 BAC 6423A103Q 69.5700 CORPORATION 3.136 BBT 3.136 B	AUTONATION INC		0.000	AN	05329W102	12.5600	45,700.00	573,982.86	573,992.00
AVON PRODUCTS BALL CORPORATION 0.703 BLL 058498106Q 51.1900 10,200.00 448,834.68 522,138.00 BANK OF AMERICA CORP. BANK ONE CORPORATION 2.298 ONE 06423A103Q 36.5500 106,300.00 4,814,190.41 3,885,265.00 BB&R CORPORATION 3.136 BBT 054937107 36.9900 35,400.00 1,131,958.82 1,309,446.00 BEAR STEARNS COMPANIES INC 1.144 BSC 073902108 59.4000 55,100.00 3,234,372.63 3,272,940.00 BEARINGPOINT INC 0.000 BE 074002106 0.90000 0.900000 0.90000 0.900000 0.900000 0.900000 0.900000 0.900000 0.900000 0.900000 0	AVNET INC.		2.770	AVT	053807103Q	10.8300	174,100.00	1,907,113.19	1,885,503.00
BALL CORPORATION 0.703 BLL 058498106Q 51.1900 10,200.00 448,834.68 522,138.00 BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 8,585,520.91 9,670,230.00 BANK ONE CORPORATION 2.298 ONE 06423A103Q 36.5500 106,300.00 4,814,190.41 3,885,265.00 BB&T CORPORATION 3.136 BBT 054937107 36.9900 35,400.00 1,131,958.82 1,309,446.00 BEAR STEARNS COMPANIES INC 1.144 BSC 073902108 59.4000 55,100.00 3,234,372.63 3,272,940.00 BEARINGPOINT INC 0.000 BE 074002106 6.9000 55,900.00 566,188.74 385,710.00 BELLSOUTH 3.092 BLS 079860102Q 25.8700 88,400.00 3,547,013.18 2,286,908.00 DESTRICT ORDER 1.407 BLS 0000555100 24.000.00 3.547,013.18 2.286,908.00 DESTRICT ORDER 1.407 BLS 0000555100 24.000.00 3.547,013.18 2.286,908.00 DESTRICT ORDER 1.407 BLS 0000555100 24.000 3.547,013.18 2.286,908.00 DESTRICT ORDER 1.407 BLS 00005551000 24.000 3.547,013.18	AVON PRODUCTS		1.485	AVP		53.8700	44,600.00	1,949,270.58	2,402,602.00
BANK OF AMERICA CORP. 3.679 BAC 060505104Q 69.5700 139,000.00 8,585,520.91 9,670,230.00 BANK ONE CORPORATION 2.298 ONE 06423A103Q 36.5500 106,300.00 4,814,190.41 3,885,265.00 BB&T CORPORATION 3.136 BBT 054937107 36.9900 35,400.00 1,131,958.82 1,309,446.00 BEAR STEARNS COMPANIES INC 1.144 BSC 073902108 59.4000 55,100.00 3,234,372.63 3,272,940.00 BEARINGPOINT INC 0.000 BE 074002106 6.9000 55,900.00 566,188.74 385,710.00 BELLSOUTH 3.092 BLS 079860102Q 25.8700 88,400.00 3,547,013.18 2,286,908.00 DELCORPORATION 3.000 BE 074002106 0.9000 31,200.00 3,547,013.18 2,286,908.00 DELCORPORATION 3.000 3,547,013.18 2,286,908.00 DELCORPORATION 3.000 31,200.00 3,547,013.18 2,286,908.00 DELCORPORATION 3.000 31,200.00 3,547,013.18 2,286,908.00 DELCORPORATION 3.000 3,547,013.18 2,286,908.00 DELCORPORATION 3.000 31,200.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 31,200.00 3,547,013.18 3,280.00 3,547,013.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 3,547,013.00 3,547,013.18 3,280.00 3,547,013.18 3,280.00 3,547,013.18 3,28	BALL CORPORATION		0.703	BLL	~	51.1900	10,200.00	448,834.68	522,138.00
BANK ONE CORPORATION 2.298 ONE 06423A103Q 36.5500 106,300.00 4,814,190.41 3,885,265.00 BB&T CORPORATION 3.136 BBT 054937107 36.9900 35,400.00 1,131,958.82 1,309,446.00 BEAR STEARNS COMPANIES INC 1.144 BSC 073902108 59.4000 55,100.00 3,234,372.63 3,272,940.00 BEARINGPOINT INC 0.000 BE 074002106 6.9000 55,900.00 566,188.74 385,710.00 BELLSOUTH 3.092 BLS 07986102Q 25.8700 88,400.00 3,547,013.18 2,286,000.00 DBM 07866102Q 25.8700 88,400.00 3,547,013.18 2,286,000.00 DBM 07866102Q 25.8700 BBLS 07986102Q 25	BANK OF AMERICA CORP.		3.679	BAC		69.5700	139,000.00	8,585,520.91	9,670,230.00
BB&T CORPORATION 3.136 BBT 054937107 36.9900 35,400.00 1,131,958.82 1,309,446.00 BEAR STEARNS COMPANIES INC 1.144 BSC 073902108 59.4000 55,100.00 3,234,372.63 3,272,940.00 BEARINGPOINT INC 0.000 BE 074002106 6.9000 55,900.00 566,188.74 385,710.00 BELLSOUTH 3.092 BLS 079860102Q 25.8700 88,400.00 3,547,013.18 2,286,908.00 BEARINGPOINT INC 0.000 BE 074002106 0.9000 3,547,013.18 2,286,908.00 BEARINGPOINT INC 0.000 BE 074002106 0.9000 3,547,013.18 2,286,908.00 BEARINGPOINT INC 0.0000 3,547,013.18 2,286,908.00 BEARINGPOINT INC 0.0000 3,00000 3,0000 3,0000 3,0000 3,0000 3,0000 3,0000 3,0000 3,0000 3,0000 3,0000 3,0000 3,0000 3,0000 3,0000 3,0000 3,0000 3,0000 3,0000	BANK ONE CORPORATION		2.298	ONE		36.5500	106,300.00	4,814,190.41	3,885,265.00
BEAR STEARNS COMPANIES INC 1.144 BSC 073902108 59.4000 55,100.00 3,234,372.63 3,272,940.00 BEARINGPOINT INC 0.000 BE 074002106 6.9000 55,900.00 566,188.74 385,710.00 BELLSOUTH 3.092 BLS 079860102Q 25.8700 88,400.00 3,547,013.18 2,286,908.00 DELO CORD 1.407 BLS 0.005555100 31.3000 34.000.00 3,547,013.18 2,286,908.00	BB&T CORPORATION		3.136	BBT		36.9900	35,400.00	1,131,958.82	1,309,446.00
BEARINGPOINT INC 0.000 BE 074002106 6.9000 55,900.00 566,188.74 385,710.00 BELLSOUTH 3.092 BLS 079860102Q 25.8700 88,400.00 3,547,013.18 2,286,908.00	BEAR STEARNS COMPANIES INC		1.144	BSC		59.4000	55,100.00	3,234,372.63	3,272,940.00
BELLSOUTH 3.092 BLS 079860102Q 25.8700 88,400.00 3,547,013.18 2,286,908.00	BEARINGPOINT INC		0.000	BE		6.9000	55,900.00	566,188.74	385,710.00
	RETTROULH		3.092	RTS		25.8700	88,400.00	3,54/,013.18	2,286,908.00
BIG LOTS, INC. 1.407 BLC 080555105Q 21.3200 24,000.00 478,944.00 511,680.00 BIG LOTS, INC. 0.000 BLI 089302103 13.2300 57,600.00 957,544.59 762,048.00	BELU CUKP		1.407	RTC.	080555105Q	Z1.3ZUU	24,000.00	4/8,944.00	511,080.00
BIGGEN INC. 0.000 BEI 089302103 13.2300 57,600.00 957,544.59 762,048.00 BIOGEN INC. 0.000 BGEN 090597105 40.0600 19,700.00 817,609.10 789,182.00	DIG LUIS, INC.		0.000	DCEM		13.2300	5/,000.00 10 700 00	957,544.59 917 600 10	702,048.00
DIOGEN INC. 0.000 DGEN 03033/103 40.0000 13,/00.00 01/,009.10 /09,102.00	DIOGEN INC.		0.000	אושטט	09009/105	40.0000	19,700.00	017,009.10	109,102.00

Investment Desc	Rating Coupon	Yield 	Ticker	Identifier F 	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio -			LDMAN SACHS -				
	Instrument -			MMON STOCK				
BOEING CO BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB CARDINAL HEALTH INC. CARLISLE COS INC CARNIVAL CORP CHARLES RIVER LABORATORIES		2.061	BA	097023105Q	32.9900	43,300.00	1,629,161.12	1,428,467.00
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107	42.5200	48,700.00	2,079,051.70	2,070,724.00
BRISTOL-MYERS SQUIBB		4.838	BMY	110122108Q	23.1500	19,300.00	509,882.84	446,795.00
CARDINAL HEALTH INC.		0.168	CAH	14149Y108Q	59.1900	73,800.00	3,589,901.86 513,913.62 880,714.73	4,368,222.00 500,698.00 521,455.00
CARLISLE COS INC		2.078	CSL	142339100	41.3800	12,100.00	513,913.62	500,698.00
CARNIVAL CORP		1.683	CCL	143658102Q	24.9500	20,900.00	880,714.73 509,224.96	321,133.00
CHARLES RIVER LABORATORIES		0.000	CRL	159864107	38.4800	12,800.00	509,224.96	492,544.00
CHEVRONTEXACO CORP		4.211	CVX	166764100Q	66.4800	67,000.00		4,454,160.00
CHIRON CORP		0.000	CHIR	170040109	37.6000	41,700.00	1,403,854.33	1,567,920.00
CISCO SYSTEMS		0.000	CSCO	17275R102	13.1000	329,300.00		4,313,830.00
CITIGROUP INC. CLOROX COMPANY		2.046	C.	172967101Q 1890541090	35.1900 41.2500	377,600.00 34,600.00	11,406,681.39 1,544,748.24	13,287,744.00
CNA FINANCIAL CORP		0 000	CIIV	126117100	25.6000	28,300.00	707 020 17	724,480.00
COCA COLA CO.		1 025	CNA VO	191216100Q	43.8200	99,100.00	1,544,748.24 707,929.17 5,707,064.64	4,342,562.00
COLGATE PALMOLIVE	C.	1 373	CT	1941621030	52.4300	85,000.00	3,722,875.47	4,456,550.00
COMCAST CORP - CL A		0.000	CMCSA	20030N101	23.5700	141,319.00	5 006 494 64	3,330,888.84
COMERICA INC.		4.440	CMA	2003401070	43.2400	8,800.00	5,006,494.64 440,760.03	380,512.00
COMPUTER ASSOCIATE INTL. IN	C.	0.592	CA	204912109S	13.5000	75,600.00	1,033,149.60	1,020,600.00
COMPUTER SCIENCES		0.000	CSC	205363104	34.4500	28,700.00	1,171,956.07	988,715.00
CONAGRA FOODS, INC.		3.958	CAG	205887102Q	25.0100	75,200.00	1,796,387.04	1,880,752.00
CONOCOPHILLIPS		3.306	COP	20825C104Q	48.3900	63,809.00	3,132,387.24	3,087,717.51
CONSTELLATION ENERGY GROUP	INC	3.450	CEG	210371100Q	27.8200	27,200.00	738,045.28	756,704.00
COSTCO WHOLESALE CORP.		0.000	COST	22160K105	28.0600	60,100.00	2,254,382.70	1,686,406.00
COUNTRYWIDE FINANCIAL CORP		0.929	CFC	222372104Q	51.6500	31,300.00	1,622,103.53	1,616,645.00
CVS CORP.		0.921	CVS	126650100Q	24.9700	38,400.00	1,172,881.12	958,848.00
DANAHER CORP		0.152	DHR	235851102	65.7000	9,500.00	372,261.63	624,150.00
DEERE & CO.		1.919	DE	244199105Q	45.8500	32,200.00	1,458,134.99	1,476,370.00
DELL COMPUTER CORP.		0.000	DELL	247025109	26.7400	268,400.00	9,109,235.02	7,177,016.00
DELUXE CORP.		3.515	DLX	248019101Q	42.1000	44,300.00	1,864,532.07	1,865,030.00
DILLARDS INC. CL-A		1.008	DDS	254067101Q	15.8600	49,300.00	1,175,880.54	781,898.00
DISNEY (WALT) CO.		1.287	DIS	254687106Q	16.3100	117,800.00	3,821,702.51	1,921,318.00
DOVER CORP.		1.851	DOV	260003108Q	29.1600	31,900.00	1,006,980.43	930,204.00
COMCASI CORP - CL A COMPUTER ASSOCIATE INTL. IN COMPUTER SCIENCES CONAGRA FOODS, INC. CONOCOPHILLIPS CONSTELLATION ENERGY GROUP COSTCO WHOLESALE CORP. COUNTRYWIDE FINANCIAL CORP CVS CORP. DANAHER CORP DEERE & CO. DELL COMPUTER CORP. DILLARDS INC. CL-A DISNEY (WALT) CO. DOVER CORP. DOW CHEMICAL CO DUKE ENERGY CORPORATION E I DUPONT DE NEM. EASTMAN KODAK EBAY INC ECOLAB INC EDISON INTERNATIONAL		4.511	DOM	260543103Q	29.7000	17,300.00	557,729.81	513,810.00
DUKE ENERGY CURPURATION		5.629	DOK	264399106Q	19.5400	26,100.00 12,800.00	640,822.65 775,469.89	509,994.00 542,720.00
E I DUPUNI DE NEM.		3.3UL	עע	263534109Q 2774611090	42.4000 35.0400	12,800.00 37,700.00	1 272 261 00	1,321,008.00
END TIME RODAR		0.000	EDVA PV	278642103	67.8200	22,500.00	1,272,261.90 1,322,189.17	1,321,008.00 1,525,950.00
ECOLAR INC		1 171	ECI.	2788651000	49.5000	11,200.00	420,794.94	554,400.00
EDICON INDEDNADIONAL		1.1/1	ELA	2810201070	11.8500	55,500.00	662,448.00	657,675.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5GS	GOI	DMAN SACHS -	500			
	Instrument - COM	COM	MON STOCK				
ELECTRONIC ARTS, INC ELI LILLY & COMPANY EMERSON ELECTRIC CO ENTERGY CORP. EXELEON CORP EXXON MOBIL CORPORATION FED. NATL. MTG. ASSN. FEDERATED DEPARTMENT STORES FEDERATED INVESTORS INCCL FEDEX CORPORATION FIFTH THIRD BANCORP FIRST AMERICAN CORP. FIRST DATA CORP FORD MOTOR COMPANY FOREST LABORATORIES INC. FOX ENTERTAINMENT GRP INC. FPL GROUP INC. FPL GROUP INC. FREEPORT MCMORAN CLASS B GENERAL DYNAMICS CORP. GENERAL DYNAMICS CORP. GENERAL MOTORS CORP GILLETTE CO GOODYEAR T & R GRAINGER W W INC GUIDANT CORP. HARLEY-DAVIDSON INC HARLEY-DAVIDSON INC HARLEY-DAVIDSON INC HEWLETT-PACKARD CO HIBERNIA CORP CL-A HOME DEPOT INC. HONEYWELL INTERNATIONAL INC HUDSON CITY BANCORP INC ILLINOIS TOOL WORKS INTERNATIONAL PAPER	0.000	ERTS	285512109	49.7700	9,300.00 22,100.00	590,216.13	462,861.00
ELI LILLY & COMPANY	2.110	LLY	532457108Q	63.5000	22,100.00	1,071,310.45	1,403,350.00
EMERSON ELECTRIC CO	3.087	EMR	291011104Q	50.8500	11,800.00	476,336.22	600,030.00
ENTERGY CORP.	3.070	ETR	29364G103Q	45.5900	12,200.00	524,762.26	556,198.00
EXELEON CORP	3.335	EXC	30161N101Q	52.7700	12,000.00	526,216.80	633,240.00
EXXON MOBIL CORPORATION	2.633	MOX	30231G102Q	34.9400	396,200.00 40,600.00	10,731,697.18	13,843,228.00
FED. NATL. MTG. ASSN.	2.051	FNM	313586109Q	64.3300	40,600.00	2,248,883.90	2,611,798.00
FEDERATED DEPARTMENT STORES	0.000	FD	31410H101	20.7000	10,000.00	746,609.80 672,437.16	534,936.00
FEDERATED INVESTORS INCCL	В 0.906	FII	314211103	25.3700	23,600.00	672,437.16	598,732.00
FEDEX CORPORATION	0.368	FDX	31428X106	54.2200	23,300.00	989,842.73 3,049,389.36	1,263,326.00
FIFTH THIRD BANCORP	1.776	FITB	316773100Q	58.5500	55,000.00	3,049,389.36	3,220,250.00
FIRST AMERICAN CORP.	1.801	FAF.	318522307	22.2000	27,000.00	501,354.90	599,400.00
FIRST DATA CORP	0.225	FDC	319963104Q	35.4100	53,600.00	1,002,627.99	1,897,976.00 774,795.00
FIRST ENERGY CORP.	4.549	F.E.	337932107Q	32.9700	23,500.00	638,187.34	774,795.00
FORD MOTOR COMPANY	4.301	F.	345370860 345838106	9.3000 98.2200	66,700.00 25,600.00	660,463.40 1,848,072.29	620,310.00 2,514,432.00
FORESI LABORATURIES INC.	0.000	FOY	35138T107	25.9300	115,600.00	2,356,815.26	2,997,508.01
FOA ENIERIAINMENI GRP INC.	2 050	FOX	3025711040			1,122,963.85	1,250,704.00
FREDDIE MAC	1 490	FPF	313400301Q	59.0500	20,800.00 41,100.00	1 842 241 60	2,426,955.00
FREEDOTE MAC	0.000	FCX	35671D857	16.7800	32,900.00	471,212.68 360,760.05	552,062.00
GENERAL DYNAMICS CORD	1 511	GD	369550108Q	79.3700	6,200.00	360,760.05	492,094.00
GENERAL ELECTRIC CO	3 121	GE.	3696041030	24.3500	601,100.00	16,876,999.67	14,636,785.00
GENERAL MOTORS CORP	5.425	GM	370442105Q			5,598,868.62	4,412,142.00
GILEAD SCIENCES INC.	0.000	GILD	375558103	34.0000	119,700.00 23,800.00	855,883.70	809,200.00
GILLETTE CO	2.141	G	375766102Q	30.3600	47,500.00	1.656.789.07	1,442,100.00
GOODYEAR T & R	7.048	GT	382550101Q	6.8100	31,800.00	1,656,789.07 685,992.76	216,558.00
GRAINGER W W INC	1.396	GWW	3848021040		19,900.00	976,873.75	1,025,845.00
GUIDANT CORP.	0.000	GDT	401698105Q	30.8500	28,400.00	976,873.75 1,041,271.60	876,140.00
HARLEY-DAVIDSON INC	0.303	HDI	4128221080	46.2000	14,200.00	532,498.25	656,040.00
HARTFORD FINL SERVICES	2.377	HIG	416515104	45.4300	19,400.00	993,245.95	881,342.00
HCA INC	0.192	HCA	404119109	41.5000	13,200.00	382,443.32	547,800.00
HEWLETT-PACKARD CO	1.843	HPQ	428236103Q	17.3600	357,600.00	8,909,179.50	6,207,936.00
HIBERNIA CORP CL-A	3.115	HIB	428656102	19.2600	25,000.00	507,687.50	481,500.00
HOME DEPOT INC.	1.001	HD	437076102Q	23.9600	29,200.00	1,004,819.45	699,632.00
HONEYWELL INTERNATIONAL INC	3.125	HON	438516106Q	24.0000	57,600.00	2,107,771.23	1,382,400.00
HUDSON CITY BANCORP INC	2.361	HCBK	443683107		27,600.00	503,018.28	514,188.00
ILLINOIS TOOL WORKS	1.418	ITW	452308109Q	64.8600	14,300.00	915,280.07	927,498.00
INTEL CORP.	0.513	INTC	458140100Q	15.5700	412,200.00	11,478,652.08	6,417,954.00
INTERNATIONAL PAPER	2.859	IP	460146103Q	34.9700	46,300.00	1,660,223.01	1,619,111.00

Investment Desc	Rating Coupon Yie	eld Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - CO	OMMON STOC	K - EXTERNALLY	MANAGED			
	Portfolio - 50		OLDMAN SACHS -				
	Instrument - CO		OMMON STOCK				
INTL BUS MACH CORP ITT INDUSTRIES INC J C PENNEY INC JABIL CIRCUIT INC JOHNSON & JOHNSON JOHNSON CONTROLS JP MORGAN CHASE & CO. KRAFT FOODS INC - A KROGER CO. LEHMAN BROTHERS HOLDING LEXMARK INTERNATIONAL INC. LINITED BRANDS INC. LOCKHEED MARTIN CORPORATION LOEWS CORP	0.	.774 IBM	459200101Q	77.5000	109,300.00	10,078,371.89	8,470,750.00
ITT INDUSTRIES INC	0.	.988 ITT	450911102	60.6900	8,000.00	375,666.68	485,520.00
J C PENNEY INC	2.	.173 JCP	708160106Q	23.0100	58,400.00	1,332,050.92	1,343,784.00
JABIL CIRCUIT INC	0.	.000 JBL	466313103	17.9200	46,800.00	1,000,642.76	838,656.00
JOHNSON & JOHNSON	1.	.526 JNJ	478160104Q	53.7100	212,300.00	7,152,592.67	11,402,633.00
JOHNSON CONTROLS	1.	.796 JCI	478366107Q	80.1700	43,200.00	3,303,413.14	3,463,344.00
JP MORGAN CHASE & CO.	5.	.666 JPM	46625H100Q	24.0000	170,600.00	6,325,641.48	4,094,400.00
KRAFT FOODS INC - A	1.	.541 KFT	50075N104	38.9300	78,800.00	2,936,073.46	3,067,684.00
KROGER CO.	0.	.000 KR	501044101	15.4500	101,100.00	1,945,472.67	1,561,995.00
LEHMAN BROTHERS HOLDING	0.	.675 LEH	524908100Q	53.2900	51,900.00	2,675,465.99	2,765,751.00
LEXMARK INTERNATIONAL INC.	0.	.000 LXK	529771107	60.5000	29,600.00	1,561,119.34	1,790,800.00
LIMITED BRANDS INC.	2.	.153 LTD	532716107Q	13.9300	65,000.00	931,710.00	905,450.00
LOCKHEED MARTIN CORPORATION	ı Ü.	.761 LMT	539830109Q	57.7500	20,800.00	917,289.77 3,628,893.36	1,201,200.00
LOEWS CORP - CAROLINA GROUP	1.	.349 LTR .781 CG	540424108Q	44.4600 20.2700	79,500.00	3,628,893.36	3,534,570.00
LOEWS CORP - CAROLINA GROUP	, 8.	. 781 CG	540424207	37.5000	26,000.00	655,722.78 2,219,483.06	527,020.00
TOME 2 COS	0.	.200 LOW	548661107Q 502161102	5.7700	76,900.00 82,200.00	2,219,483.06	2,883,750.00 474,294.00
MCT DANK CODDODATION	0.	.UUU LSI	55261F104	79.3500	82,200.00	525,833.40 687,077.10	474,294.00
MANDOWED INC	1.	.512 MIB	56418H100	31.9000	15,600.00	687,077.10 547,913.76	674,475.00 497,640.00
MADGE C MCLEMNAN COC	0.	423 MMC	5717481020	46.2100	38,800.00	1,774,840.44	1,792,948.00
MAYIM INTERTO DEDCTE INC	0	242 MYTM	57772K101	33.0400	14,300.00	427,134.88	472,472.00
MRNA CORD	1	472 MAIM	55262L1000	19.0200	97,600.00	1,620,108.60	1,856,352.00
MCGRAW HILL INC	1	687 MHP	5806451090	60.4400	20,100.00	1,225,290.21	1,214,844.00
MCKESSON CORP	0	887 MCK	5815501030	27.0300	126,000.00	4,154,043.63	3,405,780.00
MEADWESTVACO	3.	723 MWV	583334107	24.7100	24,900.00	698,542.86	615,279.00
MEDTRONIC INC	0.	.548 MDT	5850551060	45.6000	43,700.00	1,331,480.84	1,992,720.00
LOEWS CORP - CAROLINA GROUP LOWE'S COS LSI LOGIC CORP M&T BANK CORPORATION MANPOWER INC MARSH & MCLENNAN COS. MAXIM INTGRTD PRDCTS INC. MBNA CORP MCGRAW HILL INC MCKESSON CORP MEADWESTVACO MEDTRONIC INC MERCK & CO INC MERRILL LYNCH & CO. INC. METLIFE INC MICROSOFT CORP. MID ATLANTIC MEDICAL SERVICE MOLEX INC	2.	.543 MRK	589331107Q	56.6100	149,600.00	7,042,238.54	8,468,856.00
MERRILL LYNCH & CO. INC.	1.	.686 MER	5901881080	37.9500	103,700.00	4,082,344.13	3,935,415.00
METLIFE INC	0.	.776 MET	59156R108	27.0400	131,800.00	3,442,177.26	3,563,872.00
MICROSOFT CORP.	0.	.154 MSFT	594918104	51.7000	349,900.00	24,907,670.99	18,089,830.00
MID ATLANTIC MEDICAL SERVIC	ES 0.	.000 MME	59523C107	32.4000	15,600.00	536,521.44	505,440.00
MOLEX INC	0.	.434 MOLX	608554101	23.0400	17,700.00	607,955.91	407,808.00
MOODY'S CORPORATION	0.	.435 MCO	615369105	41.2900	70,100.00	3,258,416.55	2,894,429.00
MORGAN STANLEY DEAN WITTER	& C 2.	.304 MWD	617446448Q	39.9200	55,200.00	3,375,769.50	2,203,584.00
MOLEX INC MOODY'S CORPORATION MORGAN STANLEY DEAN WITTER MOTOROLA INC NATIONAL CITY CORP NATIONAL COMMERCE FINANCIAL	1.	.849 MOT	620076109Q	8.6500	163,200.00	4,187,575.36	1,411,680.00
NATIONAL CITY CORP	4.	.465 NCC	635405103Q	27.3200	16,700.00	458,961.07 501,162.00 801,811.60	456,244.00
NATIONAL COMMERCE FINANCIAL	2.	.851 NCF	63545P104	23.8500	20,000.00	501,162.00	477 000 00
NATIONWIDE FINANCIAL SERVIC	E 1.	.815 NFS	638612101	28.6500	29,100.00	801,811.60	833,715.00
NEWELL RUBBERMAID INC.	2.	.769 NWL	651229106Q	30.3300	30,900.00	1,022,876.81	937,197.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio -	- 5GS	GO	DMAN SACHS -				
	Instrument -	- COM	COI	MMON STOCK				
NEXTEL COMMUNICATIONS CL-A NIKE INCCL B NORFOLK SOUTHERN CORP. OCCIDENTAL PETROLEUM CORP. OFFICE DEPOT INC ORACLE SYS. CORP. PACIFIC GAS & ELEC. CO. PANAMSAT CORP PEPSICO INC. PHARMACIA CORPORATION PHILIP MORRIS COS POLARIS INDUSTRIES INC. PRAXAIR INC. PRIME MONEY MARKET ACCOUNT PRINCIPAL FINANCIAL GROUP PROCTER & GAMBLE CO PROGRESS ENERGY, INC PRUDENTIAL FINANCIAL INC QUALCOMM INC R.J. REYNOLDS TOBACCO HOLDIN RAYTHEON COMPANY REPUBLIC SERVICES INC ROCKWELL AUTOMATION INC ROCKWELL COLLINS ROSS STORES INC SANDISK CORP SBC COMMUNICATIONS INC. SCHERING-PLOUGH SCHLUMBERGER SCOTTS COMPANY SHERWIN-WILLIAMS CO SPRINT CORP. STAPLES INC STARBUCKS CORP. STRYKER CORP. SUNTRUST BANKS INC. SUPER VALU STORES INC. SYSCO CORP.		0.000	NXTL	65332V103	11.5500	41,100.00	542,232.30	474,705.00
NIKE INCCL B		1.259	NKE	654106103Q	44.4700	16.800.00	766 700 30	747 096 00
NORFOLK SOUTHERN CORP.		1.400	NSC	655844108Q	19.9900	24,300.00	495,713.09	485,757.00
OCCIDENTAL PETROLEUM CORP.		3.655	OXY	674599105Q	28.4500	132,100.00	3,851,832.50 948,113.22	3,758,244.99
OFFICE DEPOT INC		0.000	ODP	676220106	14.7600	72,600.00	948,113.22	1,071,576.00
ORACLE SYS. CORP.		0.000	ORCL	68389X105	10.8000	354,000.00	4,852,252.75	3,823,200.00
PACIFIC GAS & ELEC. CO.		0.000	PCG	69331C108Q	13.9000	80,800.00	1,197,705.30	1,123,120.00
PANAMSAT CORP		0.000	SPOT	697933109	14.6400		752,298.66	522,648.00
PEPSICO INC.		1.421	PEP	713448108Q	42.2200	70,400.00	2,615,727.23	2,972,288.00
PFIZER INC.		1.962	PFE	717081103Q	30.5700	412,800.00	8,915,521.16	12,619,296.00
PHARMACIA CORPORATION		1.291	PHA	71713U102	41.8000	82,000.00	3,101,054.34	3,427,600.00
PHILIP MORRIS COS		6.316	MO	718154107Q	40.5300	56,200.00	1,862,774.24	2,277,786.00
POLARIS INDUSTRIES INC.		1.911	PII	731068102	58.6000	11,300.00	1,862,774.24 723,510.75 1,097,840.97	662,180.00
PRAXAIR INC.		1.315	PX	74005P104Q	57.7700			1,270,940.00
PRIME MONEY MARKET ACCOUNT		0.000	IT-GOL	IT-GOL	1.0000	1,086,600.46	1,086,600.46	1,086,600.46
PRINCIPAL FINANCIAL GROUP		0.829	PFG	74251V102	30.1300 85.9400	58,100.00 78,600.00	1,621,331.35	1,750,553.00
PROCTER & GAMBLE CO		I.908	PG	742718109Q 7432631050	43.3500	78,600.00	4,798,683.80 2,975,553.78	6,754,884.00 3,069,180.00
PROGRESS ENERGY, INC		1 260	PGN	7432631050	31.7400	70,800.00	2,404,846.56	2,463,024.00
OUNT COMM INC		0 000	OCOM	747525103	36.3900	13,400.00	520 000 00	403,024.00
D.I DEVNOLDS TORACCO HOLDIN	ice	0.000	D.TD	76182K105	42.1100	46,400.00	529,099.00 2,622,237.23	487,626.00 1,953,904.00
DAVTUPON COMDANY	NGD	2 601	DTM	7551115070	30.7500	43,000.00	1,566,039.69	1,322,250.00
REPUBLIC SERVICES INC		0 000	RSG	760759100	20.9800	51,700.00	985 712 57	1,084,666.00
ROCKWELL AUTOMATION INC		3 186	ROK ROK	7739031090	20.7100	43,600.00	985,712.57 866,253.42	902,956.00
ROCKWELL COLLINS		1.547	COL	774341101	23.2600	24,300.00		
ROSS STORES INC		0.448	ROST	778296103	42.3900	16,200.00	524,685.60 549,071.46	565,218.00 686,718.00
SANDISK CORP		0.000	SNDK	80004C101	20.3000	25,600.00	496,640.00	519,680.00
SBC COMMUNICATIONS INC.		3.983	SBC	78387G1030	27.1100	204,900.00	8,791,002.57	5,554,839.00
SCHERING-PLOUGH		3.063	SGP	8066051010	22.2000	22,100.00	518,209.95 2,704,012.68	490,620.00
SCHLUMBERGER		1.781	SLB	806857108Q	42.0900	49,000.00	2,704,012.68	2,062,410.00
SCOTTS COMPANY		0.000	SMG	810186106	49.0400	10,600.00	483,609.60	519,824.00
SHERWIN-WILLIAMS CO		2.123	SHW	824348106Q	28.2500	27,200.00	682,720.00	768,400.00
SPRINT CORP.		3.453	FON	852061100Q	14.4800	161,300.00	3,934,204.14	2,335,624.00
STAPLES INC		0.000	SPLS	855030102	18.3000	161,300.00 92,600.00 26,500.00	1,738,287.20	1,694,580.00
STARBUCKS CORP.		0.000	SBUX	855244109	20.3800		1,738,287.20 507,845.42 793,645.84	540,070.00
STRYKER CORP.		0.178	SYK	863667101	67.1200	20,600.00		1,382,672.00
SUNTRUST BANKS INC.		3.021	STI	867914103Q	56.9200	37,300.00	2,343,826.87	2,123,116.00
SUPER VALU STORES INC.		3.452	SVU	868536103Q	16.5100	71,900.00	1,451,093.98	1,187,069.00
SYSCO CORP.		1.477	SYY	871829107Q	29.7900	141,000.00	3,496,828.49	4,200,390.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5GS Instrument - COM		LDMAN SACHS - MMON STOCK	500			
TECH DATA CORP TEXAS INSTRS INC THERMO ELECTRON CORP. TOYS R US INC. TRANSOCEAN SEDCO FOREX INC. TRAVELERS PROPERTY CASUALTY TRIBUNE CO	0.000	TECD	878237106	26.9600	15,200.00	512,630.64	409,792.00
TEXAS INSTRS INC	0.599	TXN	882508104Q	15.0100	67,800.00	2,477,258.80	1,017,678.00
THERMO ELECTRON CORP.	0.000	TMO	883556102	20.1200	47,200.00	797,995.49	949,664.00
TOYS R US INC.	0.000	TOY	892335100	10.0000	41,800.00	517,275.00	418,000.00
TRANSOCEAN SEDCO FOREX INC.	0.517	RIG	G90078109	23.2000	145,300.00	4,002,325.69	3,370,960.00
TRAVELERS PROPERTY CASUALTY	7 - 0.000	TAP.B	89420G406	14.6500	66,017.00	999,326.95	967,149.06
TRIBUNE CO TXU CORPORATION TYCO INT'L. LTD NEW TYSON FOODS INC. CL-A UNION PACIFIC CORP. UNION PLANTERS CORP. UNIONBANCAL CORPORATION UNITED PARCEL SERVICES INC	0.967	TRB	896047107Q	45.4600	39,200.00	1,549,261.61	1,782,032.00
TXU CORPORATION	2.676	TXU	873168108Q	18.6800	17,500.00	724,228.62	326,900.00
TYCO INT'L. LTD NEW	0.292	TYC	902124106Q	17.0800	70,600.00	1,202,106.20	1,205,848.00
TYSON FOODS INC. CL-A	1.426	TSN	902494103	11.2200	179,700.00	2,093,788.71	2,016,234.00
UNION PACIFIC CORP.	1.536	UNP	907818108Q	59.8700	22,300.00	1,117,703.57	1,335,101.00
UNION PLANTERS CORP.	4.726	UPC	908068109	28.1400	35,500.00	1,040,726.05	998,970.00
UNIONBANCAL CORPORATION	2.852	UB	908906100	39.2700	25,000.00	1,062,567.50	981,750.00
UNITED PARCEL SERVICES INC	1.204	UPS	911312106	63.0800	60,800.00	4,049,417.32	3,835,264.00
UNITED STATES STEEL CORP.	1.524	X	912909108Q	13.1200	43,000.00	672,642.08	564,160.00
UNITED TECHNOLOGIES	1.582	UTX	913017109Q	61.9400	36,200.00	2,012,917.12	2,242,228.00
UNITED PARCEL SERVICES INC UNITED STATES STEEL CORP. UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC US BANCORP US CELLULAR CORP. USA INTERACTIVE	0.035	UNH	91324P102A	83.5000	34,800.00	1,929,492.26	2,905,800.00
US BANCORP	3.675	USB	902973304	21.2200	119,800.00	2,431,285.39	2,542,156.00
US CELLULAR CORP.	0.000	USM	911684108	25.0200	22,400.00	570,892.48	560,448.00
USA INTERACTIVE	0.000	USAI	902984103	22.9200	37,400.00	762,122.24	857,208.00
USA INTERACTIVE VALASSIS COMMUNICATIONS INC VALERO ENERGY CORP. VERIZON COMMUNICATIONS	0.000	VCI	918866104	29.4300	18,500.00	762,122.24 659,593.45 1,694,485.19	544,455.00
VALERO ENERGY CORP.	1.082	VLO	91913Y100Q	36.9400	52,200.00	1,694,485.19	1,928,268.00
VERIZON COMMUNICATIONS	3.974	· VZ	92343V104Q	38.7500	161,900.00	7,238,956.36	6,273,625.00
VIACOM INC-CLASS B	0.000	VIA.B	925524308	40.7600	125,200.00	5,159,935.94	5,103,152.00
VIACOM INC-CLASS B VISHAY INTERTECHNOLOGY INC.	0.000	VSH	928298108	11.1800	45,500.00	695,012.50	508,690.00
VISTEON CORP	3.448	VC	92839U107	6.9600	111,500.00	1,135,481.28	776,040.00
WAL MART STORES INC	0.593	WMT	931142103Q	50.5100	330,700.00	12,246,396.85	16,703,657.00
VISTEON CORP WAL MART STORES INC WALGREEN CO. WASHINGTON MUTUAL INC. WASTE MANAGEMENT INC. WELLPOINT HEALTH NETWORKS WELLS FARGO COMPANY	0.513	WAG	931422109Q	29.1900	28,900.00	586,791.50	843,591.00
WASHINGTON MUTUAL INC.	3.243	MM	939322103	34.5300	43,100.00	1,280,477.72	1,488,243.00
WASTE MANAGEMENT INC.	0.043	IMW	94106L109	22.9200	24,300.00	588,400.20	556,956.00
WELLPOINT HEALTH NETWORKS	0.000	WLP	94973H108	71.1600	9,100.00	366,736.99	647,556.00
WELLS FARGO COMPANY	2.389	WFC	949746101	46.8700	121,400.00	4,362,786.94	5,690,018.00
WYETH	2.459	WYE	9830241000	37.4000	13,900.00	595,664.74	519,860.00
YAHOO INC	0.000	YHOO	984332106	16.3500	51,900.00		848,565.00
YUM BRANDS, INC.	0.000	YUM	988498101	24.2200	30,800.00	742.766.34	745,976.00
ZIMMER HOLDINGS INC	0.000	ZMH	98956P102		55,100.00	1,923,976.34	2,287,752.00
Instrument Total	231				17,595,085.46	541,491,642.90	508,727,990.27

ASOF02 Date 01/21/2003	Time 18:53:06	STATE TEACHERS	RETIREMENT SY	STEM OF OHIO	Period	12/01/2002 To 12/	31/2002 Page 107
Monthly Market Portfolio							
Investment Desc	Rating Coup	on Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group Portfolio Instrument		C - EXTERNALLY DLDMAN SACHS - CAL ESTATE INVE	500			
EQUITY OFFICE PROP		8.006 EOP	294741103	24.9800	54,600.00	1,364,565.44	1,363,908.01
Instrument Total	1				54,600.00	1,364,565.44	1,363,908.01
Portfolio Total	232				17,649,685.46	542,856,208.34	510,091,898.28

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 - 500				
	Instrument	- COM	COI	MMON STOCK				
3M COMPANY ABBOTT LABORATORIES ACE LTD ADOBE SYSTEMS INC. AETNA INC. AFLAC INC AGILENT TECHNOLOGIES INC AIR PROD. & CHEM. ALBERTO CULVER CL-B ALBERTSON'S, INC. ALCOA INC. ALLERGAN PHARMACEUTICALS I ALLSTATE CORP		2.011	MMM	88579Y101Q	123.3000	5,400.00 23,000.00	562,440.78	665,820.00
ABBOTT LABORATORIES		2.350	ABT	002824100Q	40.0000	23,000.00	705,246.84 358,539.47	920,000.00
ACE LTD		2.249	ACE	G0070K103	29.3400	10,100.00 9,100.00 10,700.00	358,539.47	296,334.00
ADOBE SYSTEMS INC.		0.201	ADBE	00724F101Q	24.8010	9,100.00	269,073.55 425,233.90	225,689.10
AETNA INC.		0.097	AET	00817Y108	41.1200	10,700.00	425,233.90	439,984.00
AFLAC INC		0.796	AFL	001055102	30.1200	17,000.00	423,233.90 401,054.30 247,343.79 540,015.25 155,539.66 777,187.95	512,040.00
AGILENT TECHNOLOGIES INC		0.000	A	00846U101	17.9600	9,300.00	247,343.79	167,028.00
AIR PROD. & CHEM.		1.964	APD	009158106Q		12,800.00	540,015.25	547,200.00
ALBERTO CULVER CL-B		0.714	ACV	013068101Q	50.4000 22.2600	3,700.00	155,539.66	186,480.00 463,008.00
ALBERTSON'S, INC.		3.414	ABS	013104104Q 0138171010	22.2600	20,800.00	///,18/.95	463,008.00
ALCOA INC.	NC	0.634	AA	0184901020	57.6200	18,300.00	216 600 25	242 004 00
ALLERGAN PHARMACEUTICALS I	IVC.	2 270	AGN AT.T.	0200021010	36.9900	13 300 00	504 594 28	491 967 00
ALLTEL CORD		2.270	ΔTL	020032101Q 020039103Q	51.0000	13,300.00	713 198 83	663 000 00
ALTERA CORP		0 000	AT.TR	021441100	12.3300	12 900 00	777,187.95 513,688.80 246,698.25 504,594.28 713,198.83 257,363.78 232,153.21 214,033.78 156,696.04 69,678.84 969,084.89 186,129.18 2,316,309.66 449,945.99 300,090.46 742,707.30 590,130.60 365,201.40 530,527.90 747,063.24 103,838.80 2,522,434.37 296,617.93	159 057 00
AMBAC FINANCIAL GROUP INC.		0.711	ABK	023139108Q	56.2400	5.100.00	232,153,21	286.824.00
AMERADA HESS CORP.		2.179	AHC	0235511040	55.0500	3,500.00	214.033.78	192,675.00
AMEREN CORP.		6.110	AEE	0236081020	41.5700	3,800.00	156,696.04	157,966.00
AMERICAN ELECTRIC POWER		8.781	AEP	025537101Q	27.3300	2,100.00	69,678.84	57,393.00
AMERICAN EXPRESS CO.		0.905	AXP	025816109Q	35.3500	26,900.00	969,084.89	950,915.00
AMERICAN GREETING CL A		2.531	AM	026375105Q	15.8000	11,500.00	186,129.18	181,700.00
AMERICAN INTL GROUP		0.328	AIG	026874107Q	57.8500	40,900.00	2,316,309.66	2,366,065.00
AMERICAN POWER CONVERSION		0.000	APCC	029066107	15.1500	33,400.00	449,945.99	506,010.00
AMERISOURCEBERGEN CORP		0.184	ABC	03073E105	54.3100	4,700.00	300,090.46	255,257.00
AMGEN INC		0.000	AMGN	031162100	48.3400	19,600.00	742,707.30	947,464.00
AMSOUTH BANCORPORATION		4.791	ASO	032165102	19.2000	31,300.00	590,130.60	600,960.00
ANADARKO PETROLEUM CORP		0.835	APC	032511107Q	47.9000	8,600.00	365,201.40	411,940.00
ANALOG DEVICES		0.000	ADI	032654105	23.8700	12,200.00	530,527.90	291,214.00
ANHEUSER-BUSCH		1.611	BUD	035229103Q	48.4000	20,400.00	747,063.24	987,360.00
ANTHEM INC		0.000	A'I'H	03674B104	62.9000	1,700.00	103,838.80	106,930.00
AOL TIME WARNER INC		4.122	AOL	00184A105	13.1000	72,700.00 8,300.00 10,100.00	2,522,434.37	952,370.00
AON CORP		3.176	AOC	037389103Q	18.8900	8,300.00	296,617.93	156,787.00
APACHE CURP.		0.701	APA	037411105 037604105	56.9900 44.0000	TU, TUU. UU	440,934.46	5/5,599.00
APOLLO GROUP INC		0.000	APUL	037833100	14.3300	4,800.00 32,400.00	2,522,434.37 296,617.93 440,934.46 176,384.01 847,648.45 608,340.26 648,932.20 143,815.10	ZII, ZUU. UU
ADDITOR CODD - ADDITED DIC	CVCT	0.000	AAPL	037833100	17.5400	34,400.00 20 100 00	608 340 26	510 414 01
ADDITED MATERIALS INC	0101	0.909	$\Delta M \Delta T$	038222105	13.0300	30 500 00	648 932 20	310,414.01
ALCOA INC. ALLERGAN PHARMACEUTICALS I ALLSTATE CORP ALLITEL CORP ALTERA CORP ALTERA CORP AMBAC FINANCIAL GROUP INC. AMERADA HESS CORP. AMERICAN ELECTRIC POWER AMERICAN ELECTRIC POWER AMERICAN GREETING CL A AMERICAN INTL GROUP AMERICAN POWER CONVERSION AMERICAN POWER CONVERSION AMERICAN POWER CORP AMGEN INC AMSOUTH BANCORPORATION ANADARKO PETROLEUM CORP ANALOG DEVICES ANHEUSER-BUSCH ANTHEM INC AOL TIME WARNER INC AON CORP APACHE CORP. APOLLO GROUP INC APPLERA CORP - APPLIED BIC APPLIED MATERIALS INC. ARCHER DANIELS MIDLAND CO AT&T CORPORATION		1 935	ΣDM 721.1721	0394831020	12.4000	29,100.00 30,500.00 11,500.00	143 815 10	142 600 00
ATET CODDODATION		2 872	т	0019575050	26.1100	14,120.00	586,056.31	368,673.20

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 5TN	TN	TECH - 500				
	Instrument - COM	CO	MMON STOCK				
AUTODESK INC. AUTOMATIC DATA PROC. AUTOZONE INC AVERY DENNISON AVON PRODUCTS BAKER HUGHES CORP BALL CORPORATION BANK OF AMERICA CORP. BANK OF NEW YORK CO, INC BANK ONE CORPORATION BARD C. R. INC. BAUSCH & LOMB INC BAXTER INTL BB&T CORPORATION BEAR STEARNS COMPANIES INC BECTON DICKINSON & COMPANY BED BATH & BEYOND INC BELLSOUTH BEMIS CO. BEST BUY COMPANY INC BIOGEN INC. BIOGEN INC. BJ SERVICES CO BLACK & DECKER BMC SOFTWARE BOEING CO BOISE CASCADE CORP BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BROWN-FORMAN -CL B BRUNSWICK CORP BURLINGTON NORTHERN SANTA F BURLINGTON RESOURCES CAMPBELL SOUP CO. CAPITAL ONE FINANCIAL CORP. CARDINAL HEALTH INC.	0.839	ADSK	0527691060	14.3000	18,800.00	281,430.11	268,840.00
AUTOMATIC DATA PROC.	1.222	ADP	053015103Q	39.2500	1,000.00	281,430.11 38,510.41 761,941.97 299,814.36 418,997.62 246,926.40 421,354.20 1,168,885.79	39,250.00
AUTOZONE INC	0.000	AZO	053332102	70.6500	11,200.00	761,941.97	791,280.00
AVERY DENNISON	2.357	AVY	053611109Q	61.0800	5,100.00	299,814.36	311,508.00
AVON PRODUCTS	1.485	AVP	054303102Q	53.8700	11,800.00	418,997.62	635,666.00
BAKER HUGHES CORP	1.429	BHI	057224107Q	32.1900	9,300.00	246,926.40	299,367.00
BALL CORPORATION	0.703	BLL	058498106Q	51.1900	9,500.00	421,354.20	486,305.00
BANK OF AMERICA CORP.	3.679	BAC	060505104Q	69.5700	19,200.00	1,168,885.79	1,335,744.00
BANK OF NEW YORK CO, INC	3.1/2	BK	064057102Q	23.9600 36.5500	29,600.00	927,035.48	709,216.00
BANK ONE CORPORATION	2.298	DOD	06423A103Q 0673831090	58.0000	20,600.00	898,126.23 422 190 64	/52,930.00 /52 /00 00
BAND C. R. INC.	1.317	BOI.	071707103Q	36.0000	7,800.00 5 400 00	249 653 37	194 400.00
BAXTER INTL	2.071	BAX	071813109Q	28.0000	16.400.00	1,168,885.79 927,035.48 898,126.23 423,189.64 249,653.37 494,915.12 391,827.55 599,532.29 149,741.59 227,921.83 1,976,560.11 214,606.69 141,082.81 370,372.77 168,615.47 414,329.65 256,843.20 41,944.32 963,318.31 287,305.43 29,639.10 452,866.64 1,259,991.06 1,471,689.13 720,501.77	459.200.00
BB&T CORPORATION	3.136	BBT	054937107	36.9900	12,000.00	391.827.55	443,880.00
BEAR STEARNS COMPANIES INC	1.144	BSC	073902108	59.4000	10,300.00	599,532.29	611,820.00
BECTON DICKINSON & COMPANY	1.303	BDX	075887109Q	30.6900	5,500.00	149,741.59	168,795.00
BED BATH & BEYOND INC	0.000	BBBY	075896100	34.5300	11,900.00	227,921.83	410,907.00
BELLSOUTH	3.092	BLS	079860102Q	25.8700	52,800.00	1,976,560.11	1,365,936.00
BEMIS CO.	2.095	BMS	081437105Q	49.6300	5,000.00	214,606.69	248,150.00
BEST BUY COMPANY INC	0.000	BBY	086516101	24.1500	4,500.00	141,082.81	108,675.00
BIG LOTS, INC.	0.000	BLI	089302103	13.2300	23,900.00	370,372.77	316,197.00
BIOGEN INC.	0.000	BGEN	090597105	40.0600	3,900.00	168,615.47	156,234.00
BIOMET INC.	0.348	BME.I.	090613100	28.6600 32.3100	19,900.00	414,329.65	570,334.00
BU SERVICES CO	0.000	BOR	055482103 0917971000	42.8900	9,600.00	256,843.20 41.044.22	310,176.00
BLACK & DECKER BMC COFTWADE	0 000	BMC	055921100	17.1100	37 600.00	962 218 21	50,001.00 643 336 00
BOEING CO	2 061	BΔ	0970231050	32.9900	7 900 00	287 305 43	260 621 00
BOISE CASCADE CORP	2.379	BCC	097383103Q	25.2200	900.00	29.639.10	22.698.00
BOSTON SCIENTIFIC CORP.	0.000	BSX	101137107	42.5200	17,500.00	452,866.64	744,100.00
BRISTOL-MYERS SQUIBB	4.838	BMY	1101221080	23.1500	33,500.00	1,259,991.06	775,525.00
BROADCOM CORP CL A	0.000	BRCM	111320107	15.0600	13,700.00	1,471,689.13	206,322.00
BROWN-FORMAN -CL B	2.295	BF.B	115637209Q	65.3600	10,600.00	720,501.77	692,816.00
BRUNSWICK CORP	2.517	BC	117043109Q	19.8600	9,700.00	203,980.91	192,642.00
BURLINGTON NORTHERN SANTA F	FE 1.845	BNI	12189T104Q	26.0100	8,300.00	720,501.77 203,980.91 224,780.96 289,876.84 626,017.35 490,343.39 536,294.58	215,883.00
BURLINGTON RESOURCES	1.289	BR	122014103Q	42.6500	7,300.00	289,876.84	311,345.00
CAMPBELL SOUP CO.	2.684	CPB	134429109Q	23.4700	22,300.00	626,017.35	523,381.00
CAPITAL ONE FINANCIAL CORP.	. 0.370	COF	14040H105	29.7200	10,300.00	490,343.39	306,116.00
CARDINAL HEALTH INC.	0.168	CAH	14149Y108Q 1436581020	59.1900 24.9500	10,600.00	536,294.58 601,327.05	627,414.00 376,745.00
CARNIVALI CORP	1.083	CCL	143030102Q	24.9500	15,100.00	001,327.05	3/0,/45.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	COMMON	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio -	. STNT	TNT	PPCH _ 500				
	Instrument -	COM	COI	MMON STOCK				
CATERPILLAR INC. CENDANT CORP. CENTEX CORP CENTURYTEL, INC. CHARTER ONE FNCL INC. CHEVRONTEXACO CORP CHIRON CORP CHIRON CORP CHUBB CORP. CINCINNATI FINANCIAL CORP. CINCINNATI FINANCIAL CORP. CINCINTAS CORP CIRCUIT CITY STORES CISCO SYSTEMS CITIGROUP INC. CITRIX SYSTEMS INC CLEAR CHANNEL COMMUNICATION CLOROX COMPANY COCA COLA CO. COCA-COLA ENTERPRISE COLGATE PALMOLIVE COMCAST CORP - CL A COMPUTER ASSOCIATE INTL. I COMPUTER SCIENCES CONAGRA FOODS, INC. CONCOPHILLIPS CONSOLIDATED EDISON INC. CONSTELLATION ENERGY GROUP CONVERGYS CORPORATION COOPER INDUSTRIES LTD - CL COOPER TIRE & RUBBER COORS (ADOLPH) CL-B COSTCO WHOLESALE CORP. CUMMINS INC. CVS CORP.		3.062	CAT	149123101Q	45.7200	7,800.00 54,200.00 2,700.00	398,323.68	356,616.00
CENDANT CORP.		0.000	CD	151313103	10.4800	54,200.00	847,267.08	568,016.00
CENTEX CORP		0.318	CTX	152312104Q	50.2000	2,700.00	107,474.59 622,455.96 196,856.20 1,284,555.96 413,418.95 321,795.05 177,631.05 444,439.05 244,846.34 172,947.18 235,336.77 1,792,866.92 2,474,065.67 55,206.48 892,610.49 807,182.91	135,540.00
CENTURYTEL, INC.		0.714	CTL	156700106	29.3800	20,800.00	622,455.96	611,104.00
CHARTER ONE FNCL INC.		3.063	CF	160903100Q	28.7300	7,885.00	196,856.20	226,536.05
CHEVRONTEXACO CORP		4.211	CVX	166764100Q	66.4800	16,500.00	1,284,555.96	1,096,920.00
CHIRON CORP		0.000	CHIR	170040109	37.6000	12,400.00	413,418.95	466,240.00
CHUBB CORP		2.682	CB	171232101Q	52.2000	6,500.00	321,795.05	339,300.00
CIGNA CORP.		3.210	CI	125509109Q	41.1200	2,400.00	177,631.05	98,688.00
CINCINNATI FINANCIAL CORP.		2.370	CINF	172062101Q	37.5500	11,500.00	444,439.05	431,825.00
CINERGY CORP		5.456	CIN	172474108Q	33.7200	7,800.00	244,846.34	263,016.00
CINTAS CORP		0.546	CTAS	172908105	45.7500	4,000.00	172,947.18	183,000.00
CIRCUIT CITY STORES		0.943	CC	172737108Q	7.4200	16,000.00	235,336.77	118,720.00
CISCO SYSTEMS		0.000	CSCO	17275R102	13.1000	67,000.00	1,792,866.92	877,700.01
CITIGROUP INC.		2.046	C	172967101Q	35.1900	81,900.00	2,474,065.67	2,882,061.00
CITRIX SYSTEMS INC		0.000	CTXS	177376100	12.3200	4,200.00	55,206.48	51,744.00
CLEAR CHANNEL COMMUNICATIO	NS	0.000	CCU	184502102	37.2900	12,900.00	892,610.49	481,041.00
CLOROX COMPANY		2.133	CLX	189054109Q	41.2500	19,900.00	807,182.91 1,732,017.42	1 350 430 00
COCA COLA CO.		1.825	KO	191216100Q	43.8200	31,000.00	1,/32,01/.42	1,358,420.00
COCA-COLA ENTERPRISE		0./36	CCE	191219104	21.7200	37,500.00	955,102.92	814,500.00
COLGATE PALMOLIVE		1.3/3	CL	194162103Q	52.4300 23.5700	16,300.00	1 500 100 00	1 120 525 0
COMCAST CORP - CL A		4.440	CMCSA	20030N101 2003401070	43.2400	47,965.00	1,502,182.02	1,130,535.04
COMPUTED ACCOUNTS INTO	NO	4.440	CMA	2003401070	13.5000	6,500.00	300,813.46	281,000.00
COMPUTER ASSOCIATE INIL. I	NC.	0.592	CA	204912109S 205363104	34.4500	12 600 00	400 017 02	424 070 00
COMPUTER SCIENCES		0.000	CSC	2058871020	25.0100	12,000.00	489,917.92 714 4EE 01	745 200 00
CONGODD EEC INC.		0.950	CAG	206197105	15.7400	29,000.00 E 700.00	105 205 96	00 710 00
CONCORD EFS INC.		2 206	COD	20825C1040	48.3900	12 001 00	621 245 00	610 //10.00
CONCOLIDATED EDICON INC		5.300	COP	2091151040	42.8200	11 000 00	117 660 77	500 550 00
CONSCITUATED EDISON INC.	TNC	3 450	CEC	2103711000	27.8200	5 800 00	145 305 07	161 356 00
CONVERGYS CORPORATION	INC	0 000	CMG	212485106	15.1500	3,000.00	88 365 54	56 055 00
COOPER INDIGERRED LTD - CL	224	3 840	CRE	G24182100Q	36.4500	1 000 00	40 314 39	36,055.00 36,450.00
COOPER INDUSTRIES HID - CH	ADD	2 727	CDE	2168311070	15.3400	2 100 00	130 816 68	124 253 00
COORS (ADOLPH) CL-B		1 338	BKA	2170161040	61.2500	7 100.00	1,732,017.42 955,102.92 713,916.12 1,502,182.02 300,813.46 230,295.70 489,917.92 714,455.91 105,295.86 621,345.90 417,660.77 145,305.07 88,365.54 40,314.39 139,816.68 421,987.87 277,577.91 729,041.35 418,212.70 106,067.98 413,966.45	434 875 00
COSTCO WHOLESALE CORP		0.000	COST	22160K105	28.0600	7,400.00	277 577 91	207 644 00
COUNTRYWIDE FINANCIAL CORD		0 929	CEC	2223721040	51.6500	14 700 00	729 041 35	759 255 00
CSX CORP.		1.412	CSX	126408103Q	28.3100	10.200.00	418.212.70	288.762 00
CUMMINS INC.		4.265	CUM	2310211060	28.1300	2.600.00	106.067.98	73.138 00
CVG COPP		0 921	CVG	1266501000	24.9700	12,800.00	413,966.45	319,616.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	D 1 C 3 ' E TTT						
	Instrument - COM	COI	MMON STOCK				
DANA CORP	0.340	DCN	235811106Q	11.7600	28,100.00	534,076.71	330,456.00
DANAHER CORP	0.152	DHR	235851102	65.7000	2,500.00	97,963.60	164,250.00
DARDEN RESTAURANTS INC	0.391	DRI	237194105	20.4500	19,700.00	393,542.76	402,865.00
DEERE & CO.	1.919	DE	244199105Q	45.8500	8,900.00	384,951.92	408,065.00
DEL MONTE FOODS CO	0.000	DLM	24522P103 247025109	7.7000	7,547.54	62,560.52	58,116.06
DELL COMPUTER CORP.	0.000	DELL	247025109	26.7400	37,900.00 6 700.00	1,299,551.78	1,013,446.00
DELIVE CODD	CORP 3.4/0 2.515	DIV	248019101Q	42 1000	12 500 00	57,740.40 522 667 62	53,935.00
DEVON ENERGY CORPORATION	0 435	DIM	25179M103	45 9000	6 500 00	295 997 61	298 350 00
DILLARDS INC. CL-A	1.008	DDS	254067101Q	15.8600	20.700.00	438.552.82	328.302.00
DISNEY (WALT) CO.	1.287	DIS	2546871060	16.3100	22.800.00	681.573.63	371,868.00
DOLLAR GENERAL	1.087	DG	256669102	11.9500	29,500.00	419,716.61	352,525.00
DOMINION RESOURCES INC-VA	4.699	D	25746U109Q	54.9000	3,400.00	148,728.73	186,660.00
DOW CHEMICAL CO	4.511	DOW	260543103Q	29.7000	10,100.00	325,611.04	299,970.00
DOW JONES & CO INC	2.313	DJ	260561105Q	43.2300	2,300.00	101,560.64	99,429.00
DTE ENERGY COMPANY	4.439	DTE	233331107Q	46.4000	9,300.00	336,368.71	431,520.00
DUKE ENERGY CORPORATION	5.629	DUK	264399106Q	19.5400	22,600.00	554,061.22	441,604.00
E I DUPONT DE NEM.	3.301	DD	263534109Q	42.4000	19,600.00	1,166,377.92	831,040.00
EASTMAN CHEMICAL CO.	4.786	EMN	277432100Q	36.7700	9,000.00	413,970.97	330,930.00
EASTMAN KODAK	5.137	EK	277461109Q	35.0400	7,200.00	375,972.25	252,288.00
EBAY INC	1 171	EBAY	278642103 2788651000	07.8200 40 E000	9,500.00	106 600 67	644,290.00 F20 6F0 00
ECOLAB INC FDISON INTERNATIONAL	0.000	ECT	281020107Q	11 8500	25 700 00	420,009.07	304 545 00
ELECTRONIC ARTS INC	0.000	ERTS	285512109	49 7700	9 000 00	518 374 61	447 930 00
ELECTRONIC DATA SYSTEMS	3.255	EDS	2856611040	18.4300	500.00	22.361.83	9.215.00
ELI LILLY & COMPANY	2.110	LLY	532457108Q	63.5000	17,800.00	858,036.14	1,130,300.00
EMERSON ELECTRIC CO	3.087	EMR	291011104Q	50.8500	1,300.00	61,279.75	66,105.00
ENGELHARD CORP.	1.789	EC	292845104Q	22.3500	4,200.00	104,075.56	93,870.00
ENTERGY CORP.	3.070	ETR	29364G103Q	45.5900	10,300.00	317,844.96	469,577.00
EOG RESOURCES INC	0.400	EOG	26875P101	39.9200	8,000.00	303,417.63	319,360.00
EQUIFAX INC	0.345	EFX	294429105	23.1400	10,700.00	220,791.12	247,598.00
EXELEON CORP	3.335	EXC	30161N101Q	52.7700	9,900.00	366,173.02	522,423.00
EXXON MOBIL CORPORATION	2.633	XOM	30231G102Q	34.9400	128,200.00	3,524,925.23	4,479,308.00
FAMILY DOLLAR STORES	0.833	FDO	307000109Q	31.2100	6,800.00	154,899.69	212,228.00
FED. NATL. MIG. ASSN.	2.051	F.NM	313586109Q	04.3300	14,600.00	846,266.91	939,218.00
LEDEA CODDODALION LEDEAUTED DELAKIMENI SIOKE	0.000 0.260	EDA ED	31410H101 31428X106	∠8./000 54 2200	13 900 00	24,084.19 607 006 97	1/,450.00 753 658 00
FIFTH THIRD RANCORD	0.300 1 776	FITE	3167731000	58 5500	19 600 00	1 105 781 29	1 147 580 00
FIRST DATA CORP	0.225	FDC	3199631040	35.4100	17,000.00	373,848.40	601,970.00
DANA CORP DANAHER CORP DANAHER CORP DARDEN RESTAURANTS INC DEERE & CO. DEL MONTE FOODS CO DELL COMPUTER CORP. DELPHI AUTOMOTIVE SYSTEMS OF COMPUTER CORP. DELVAN ENERGY CORPORATION DILLARDS INC. CL-A DISNEY (WALT) CO. DOLLAR GENERAL DOMINION RESOURCES INC-VA DOW CHEMICAL CO DOW JONES & CO INC DTE ENERGY COMPANY DUKE ENERGY COMPANY DUKE ENERGY CORPORATION E I DUPONT DE NEM. EASTMAN CHEMICAL CO. EASTMAN KODAK EBAY INC ECOLAB INC ECISON INTERNATIONAL ELECTRONIC ARTS, INC ELECTRONIC ARTS, INC ELECTRONIC DATA SYSTEMS ELI LILLY & COMPANY EMERSON ELECTRIC CO ENGELHARD CORP. ENTERGY CORP. EOG RESOURCES INC EQUIFAX INC EXELEON CORP EXXON MOBIL CORPORATION FAMILY DOLLAR STORES FED. NATL. MTG. ASSN. FEDERATED DEPARTMENT STORES FEDERATED DEPARTMENT STORES FEDEX CORPORATION FIFTH THIRD BANCORP	0.223		1_22001010	23.1203	1,,000.00	534,076.71 97,963.60 393,542.76 384,951.92 62,560.52 1,299,551.78 97,748.40 522,667.62 295,997.61 438,552.82 681,573.63 419,716.61 148,728.73 325,611.04 101,560.64 336,368.71 554,061.22 1,166,377.92 413,970.97 375,972.25 569,136.08 426,689.67 437,808.87 518,374.61 22,361.83 858,036.14 61,279.75 104,075.56 317,844.96 303,417.63 220,791.12 366,173.02 3,524,925.23 154,899.69 846,266.91 24,084.19 607,096.87 1,105,781.29 373,848.40	332,3.3.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	C - EXTERNALLY	MANAGED			
	Portfolio - 5TN	TN	TTECH - 500				
	Instrument - COM	CC	MMON STOCK				
FIRST ENERGY CORP. FIRST TENNESSEE NATL CORP FISERV INC. WISCONSIN FLEETBOSTON FINANCIAL CORP FLUOR CORP (NEW) FORD MOTOR COMPANY FOREST LABORATORIES INC. FPANKLIN RESOURCES INC FREADLE MAC FREEDORT MCMORAN CLASS B GANNETT INC GAP INC GENERAL DYNAMICS CORP. GENERAL MILLS INC GENERAL MILLS INC GENERAL MOTORS CORP GENUINE PARTS CO GENZYME CORP. GEN. DIV. GILLETTE CO GOLDEN WEST FINANCIAL CORP GOLDEN WEST FINANCIAL CORP. GRAINGER W W INC GREAT LAKES CHEMICAL CORP. GUIDANT CORP. H & R BLOCK INC. HALLIBURTON COMPANY HARLEY-DAVIDSON INC HARRAH'S ENTERTAINMENT INC. HARTFORD FINL SERVICES HASBRO BRADLEY HCA INC HEALTH MGMT ASSOCIATES CL F HEINZ H. J. CO. HERCULES INCORPORATED HEWLETT-PACKARD CO	4.549	FE	337932107Q	32.9700	18,200.00	494,255.72	600,054.00
FIRST TENNESSEE NATL CORP	3.338	FTN	337162101	35.9400	5,600.00	196,168.51	201,264.00
FISERV INC. WISCONSIN	0.000	FISV	337738108	33.9500	11,000.00	331,720.94	373,450.01
FLEETBOSTON FINANCIAL CORP	5.761	FBF	339030108Q	24.3000	32,500.00	879,622.71 23,039.32 614,217,15	789,750.00
FLUOR CORP (NEW)	2.285	FLR	343412102	28.0000	600.00	23,039.32	16,800.00
FORD MOTOR COMPANY	4.301	. F	345370860	9.3000	24,000.00	014,211.13	223,200.00
FOREST LABORATORIES INC.	0.000	FRX	345838106	98.2200	8,300.00	549,687.45	815,226.00
FORTUNE BRANDS INC.	2.322	PO FO	349631101Q	46.5100	11,000.00	486,403.96	511,610.00
FPL GROUP INC.	3.858	FPL	302571104Q	60.1300	5,300.00 7,900.00	290,707.88	318,689.00
FRANKLIN RESOURCES INC	0.880	BEN	354613101Q			282,846.27	269,232.00
FREDDIE MAC	1.490	FRE	313400301Q 35671D857	59.0500 16.7800	12,300.00 23,500.00	571,808.42 329,803.52	726,315.00 394,330.00
CANNERS INC	1 225	COL	350/1085/	71.8000	23,500.00	329,803.52	
GAD INC	1.337	GCI	364730101Q 364760108Q	15.5200	6,900.00 24,000.00	432,849.21 630,699.87	495,420.00 372,480.00
CENERAL DYNAMICS CORD	1 511	CD CD	3695501080		5 000.00	247 629 72	372, 4 00.00
CENERAL DINAMICS CORP.	2 121	. GD	369604103Q	24.3500	5,800.00 219,300.00	6 061 267 23	5 220 055 01
GENERAL ELECTRIC CO	2 343	CTC	3703341040	46.9500	9,400.00	347,638.72 6,061,267.23 393,269.16	441 330 00
GENERAL MOTORS CORP	5 42	GM	3704421050	36.8600	9 400 00	458 120 99	346 484 00
GENUINE PARTS CO	3.766	GPC	372460105Q	30.8000	8,200.00	458,120.99 259,233.43	252,560.00
GENZYME CORP. GEN. DIV.	0.000	GENZ	372917104	29.5700	3,600.00	108,206.21	106,452.00
GILLETTE CO	2.141	G	375766102Q	30.3600	3,600.00 16,200.00	108,206.21 560,304.81	491,832.00
GOLDEN WEST FINANCIAL CORP	0.473	GDW	3813171060	71.8100	7,900.00 15,800.00	334,674.91	567,299.00
GOLDMAN SACHS GROUP INC	0.704	GS	38141G104 [~]	68.1000	15,800.00	334,674.91 1,171,396.54 39,385.43	1,075,980.00
GOODRICH CORP.	4.366	GR	382388106Q	18.3200	1,200.00	39,385.43	21,984.00
GRAINGER W W INC	1.396	GWW	384802104Q	51.5500	12,900.00	607,506.73 142,496.12	664,995.00
GREAT LAKES CHEMICAL CORP.	1.507	'GLK	390568103Q	23.8800	12,900.00 5,700.00 11,100.00	142,496.12	
GUIDANT CORP.	0.000	GDT	401698105Q	30.8500	11,100.00	388,988.62 597,906.44	342,435.00
H & R BLOCK INC.	1.791	HRB	093671105Q	40.2000			586,920.01
HALLIBURTON COMPANY	2.672	HAL	406216101Q	18.7100	21,600.00	457,780.99	404,136.00
HARLEY-DAVIDSON INC	0.303	HDI	412822108Q	46.2000	8,300.00	332,156.80	383,460.00
HARRAH'S ENTERTAINMENT INC.	. 0.000) HET	413619107	39.6000	20,100.00	678,472.90	795,960.00
HARTFORD FINL SERVICES	2.377	HIG	416515104	45.4300	7,300.00	362,069.04 61,524.00	331,639.00
HASBRO BRADLEY	1.039	HAS	418056107Q	11.5500	7,300.00 4,400.00 12,500.00	61,524.00	50,820.00
HUA INC	0.192	HCA	404119109	41.5000	12,500.00	406,444.28	518,750.00
HEALTH MGMT ASSOCIATES CL A	4 0.446	HMA	421933102	17.9000	17,900.00	406,444.28 314,147.92 510,139.14 158,014.50 705,363.78	320,410.00
HELINZ H. J. CU.	4.928	HNZ	423074103Q	32.8700	15,000.00	510,139.14	493,050.00
HERCHES INCORPORATED	0.000	HPC	427056106Q 427866108O	8.8000 67.4400	11 400 00	150,U14.5U	136,400.00 768,816.00
HENTETT DACKARD CO	1.942	OUD C	4282361030	17.3600	33,600.00	1,003,958.61	583,296.00
IIEWLEII-PACKAKD CO	1.043	, nrv	4707301030	17.3000	33,000.00	1,003,930.01	303,290.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMOI	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio -	- 5IN	IN	TECH - 500				
	Instrument -	- COM	COI	MMON STOCK				
HILTON HOTELS CORP. HOME DEPOT INC. HOMEYWELL INTERNATIONAL INC HOUSEHOLD INTL. INC. HUMANA INC. HUNTINGTON BANCSHARES ILLINOIS TOOL WORKS IMS HEALTH INC. INGERSOLL-RAND CO-A INTEL CORP. INTERNATIONAL PAPER INTERNATIONAL PAPER INTERNATL FLAVORS & FRAGRAN INTERPUBLIC GROUP INTL BUS MACH CORP INTL GAME TECHNOLOGY INTUIT INC. ITT INDUSTRIES INC J C PENNEY INC JABIL CIRCUIT INC JEFFERSON PILOT JOHN HANCOCK FINANCIAL SRVC JOHNSON & JOHNSON JOHNSON CONTROLS JONES APPAREL GROUP INC JP MORGAN CHASE & CO. KB HOME KELLOGG CO. KERR MCGEE CORP. KEYCORP KEYSPAN CORPORATION KIMBERLY-CLARK CORP KINDER MORGAN INC. KING PHARMACEUTICALS KLA-TENCOR CORP. KNIGHT RIDDER KOHLS CORP KROGER CO. LEGGETT & PLATT INC LEHMAN BROTHERS HOLDING		0.629	HLT	432848109Q	12.7100	14,400.00	164,580.02	183,024.00
HOME DEPOT INC.		1.001	HD	437076102Q	23.9600	20,400.00	682,849.79 440,522.55	488,784.00
HONEYWELL INTERNATIONAL INC	2	3.125	HON	438516106Q	24.0000	10,000.00	440,522.55	240,000.00
HOUSEHOLD INTL. INC.		3.595	HI	441815107Q	27.8100	10,800.00	399,586.22 159,647.22	300,348.00
HUMANA INC.		0.000	HUM	444859102	10.0000	12,800.00	159,647.22	128,000.00
HUNTINGTON BANCSHARES		3.420	HBAN	446150104	18.7100	27,700.00 3,800.00 2,900.00	539,431.64 241,765.34	518,267.00 246,468.00
ILLINOIS TOOL WORKS		1.418	ITW	452308109Q	64.8600	3,800.00	241,765.34	246,468.00
IMS HEALTH INC.		0.500	RX	449934108		2,900.00	47,903.07 75,284.91 2,927,877.94	46,400.00
INGERSOLL-RAND CO-A		1.579	TR	G4776G101Q	43.0600	1,700.00	75,284.91	73,202.00
INTEL CORP.		0.513	INTC	458140100Q 4601461030	15.5700 34.9700	8,000.00	2,92/,8//.94	1,676,889.00
INIERNALIUNAL PAPER	TOEC	2.859	TP	4595061010	35.1000	17,700.00	285,789.29 534,312.61	2/9,/60.00 621 270 00
INTERNALL FLAVORS & FRAGRAN	ICES	2 608	TDC	4606901000	14.0800	6 600 00	193 099 92	92 928 00
INTERPOBLIC GROOF		0 774	TRM	4592001010	77.5000	6,600.00 24,400.00	183,099.92 2,139,838.11	1 891 000 01
INTL GAME TECHNOLOGY		0.771	TGT	459902102	75.9200	4 500 00	264 385 12	341 640 00
INTUIT INC.		0.000	INTU	461202103	46.9200	16,400.00	642.802.34	769,488.00
ITT INDUSTRIES INC		0.988	ITT	450911102	60.6900	4,600.00	225,195.33	279,174.00
J C PENNEY INC		2.173	JCP	708160106Q	23.0100	13,800.00	2,139,838.11 264,385.12 642,802.34 225,195.33 293,655.82 467,075.51 216,229.61 210,967.39 1,788,296.49 421,276.17	317,538.00
JABIL CIRCUIT INC		0.000	JBL	466313103	17.9200	24,100.00	467,075.51	431,872.00
JEFFERSON PILOT		3.175	JP	475070108Q	38.1100	5,300.00	216,229.61	201,983.00
JOHN HANCOCK FINANCIAL SRVC	ls .	1.147	JHF	41014S106	27.9000	5,400.00	210,967.39	150,660.00
JOHNSON & JOHNSON		1.526	JNJ	478160104Q	53.7100	48,200.00	1,788,296.49	2,588,822.00
JOHNSON CONTROLS		1.796	JCI	478366107Q	80.1700	48,200.00 5,500.00 4,800.00 35,100.00 8,000.00	421,276.17 160,872.45	440,935.00
JONES APPAREL GROUP INC		0.000	JNY	480074103	35.4400	4,800.00	160,872.45	170,112.00
JP MORGAN CHASE & CO.		5.666	JPM	46625H100Q	24.0000	35,100.00	1,191,220.92 329,057.07	842,400.00
KB HOME		0.700	KBH	48666K109Q	42.8500	8,000.00	329,057.07	342,800.00
KELLOGG CO.		2.947	K	487836108Q	34.2700	19,500.00 4,600.00	630,224.10 249,300.18	668,265.00
KERR MCGEE CORP.		4.063	KMG	492386107Q	44.3000	4,600.00	249,300.18	203,780.00
KEYCORP		4.852	KEY	493267108Q	25.1400 35.2400	11,900.00 7,800.00	249,300.18 296,173.71 261,388.14 854,452.57	299,166.00
KEYSPAN CORPORATION		5.051	KSE	49337W100	47.4700	16,300.00	261,388.14	274,872.00 773,761.00
KIMBERLY-CLARK CORP		2.52/	KMB	494368103Q 49455P101	47.4700	1,400.00	854,452.5/	59,178.00
KINDER MORGAN INC.		0.946	KC	495582108	17 1000	1,100.00	41,341.33 513,172.50	271,602.00
KIY-AENCOD CODD		0.000	KT.VC	482480100	35.3700	9 500 00	313,1/2.5U 352 070 00	271,002.00
KNICHT PIDDEP		1 707	KBI	499040103Q	63.2500	9,500.00 4,500.00	352,070.08 241,859.64 304,658.32 551,720.63 46,827.41	284 625 00
KOHIS CORP		0 000	KSS	500255104	55.9500	4,300.00 6 200 00	304 658 32	346 890 00
KROGER CO.		0.000	KR	501044101	15.4500	29.700.00	551,720.63	458.865 00
LEGGETT & PLATT INC		2.317	LEG	524660107	22.4400	2,400.00	46.827.41	53,856.00
LEHMAN BROTHERS HOLDING		0 675	T.FH	5249081000	53.2900	12,400.00	532,128.65	660,796.00

						Market Value
Group - COMMON	N STOCK	- EXTERNALLY	MANAGED			
Portfolio - 5IN	INT	ГЕСН - 500				
Instrument - COM	CON	MON STOCK				
0.000	LXK	529771107	60.5000	7,800.00	431,372.34	471,900.00
2.153	LTD	532716107Q	13.9300	13,000.00	208,409.67	181,090.00
4.243	LNC	534187109Q	31.5800	5,500.00	224,178.08	173,690.00
0.777	LLTC	535678106	25.7200	12,900.00	374,872.96	331,788.00
0.775	LIZ	539320101Q	29.6500	1,700.00	51,833.51	50,405.00
0.761	LMT	539830109Q	57.7500	11,900.00	553,932.83	687,225.00
1.349	LTR	540424108Q	44.4600	7,300.00	305,225.17	324,557.99
0.266	LOW	548661107Q	37.5000	16,400.00	473,335.87	615,000.00
0.000	HCR		18.6100	17,900.00	366,821.43	333,119.00
4.321	MRO	565849106Q	21.2900	6,000.00	125,032.92	127,740.00
0.851	MAR	571903202	32.8700	2,700.00	84,755.47	88,749.00
2.423	MMC		46.2100	18,300.00	822,874.37	845,643.00
2.337	MI		27.3800	6,400.00	167,805.60	175,232.00
2.660	MAS		21.0500	400.00	10,166.02	8,420.00
0.261	MAT		19.1500	7,300.00	143,204.93	139,795.00
0.242	MIXM		33.0400	11,600.00	352,159.70	383,264.00
2.526	MYG		28.5000	8,200.00	248,796.62	233,700.00
1.550	MBI		43.8600	9,200.00	363,655.64	403,512.00
1.472	KRB		19.0200	45,600.00	774,540.65	867,312.00
1.492	MCD	580135101Q	16.0800	20,000.00	607,645.47	321,600.00
1.687	MHP	580645109Q	60.4400	12,800.00	623,578.20	773,632.00
0.887	MCK	58155Q103Q	27.0300	13,500.00	437,451.13	364,905.00
3.723	MWV	583334107	24.7100	1,400.00	40,060.83	34,594.00
0.000	MEDI	584699102	27.1700	12,400.00	382,3/6./1	336,908.00
0.548	MD.I.	585U551U6Q	45.6000	18,700.00	569,107.86	852,720.00
1.991	MDK	2022111020	20.1100	17,200.00	553,3U1.20	1 460 520 00
2.543	MEDO	5893311070	20.6100	25,800.00	1,214,503./1	1,400,538.00
0.000	MERQ	589405109	41 1100	12,100.00	319,/8/.10	358,765.00
1 696	MED	5894331U1Q	41.1100 27 0500	15 000.00	539,1/1.21 624,202,25	549,435.00 602 405 00
0 776	MET	5901661060	37.9300	6 500 00	204 522 51	175 760 00
0.776	MTC	59130K100	41 2000	7 100 00	204,523.51	202 220 00
0.242	MII	5520401030	9 7400	7,100.00	534,100.00	293,230.00
0.000 0.154	MCET	594918104	51 7000	102 900 00	7 299 490 57	5 319 930 00
1 204	MTT.	6010731090	34 0000	1 800 00	102 973 57	5,319,930.00 61 200 00
0 434	MOT.X	608554101	23 0400	7 500 00	202,373.37	172 800 00
2 492	MOM	61166W101	19 2500	1 289 00	18 201 57	24 813 25
0 435	MCO	615369105	41 2900	15 600 00	701 656 85	644 124 00
C 2 304	MWD	6174464480	39 9200	20 100 00	1 171 599 25	802,392.00
	Portfolio - 5IN Instrument - COM 0.000 2.153 4.243 0.777 0.775 0.761 1.349 0.266 0.000 4.321 0.851 2.423 2.337 2.660 0.261 0.242 2.526 1.550 1.472 1.492 2.526 1.550 1.472 1.492 1.687 0.887 3.723 0.000 0.548 1.991 2.543 0.000 0.548 1.991 2.543 0.000 0.875 1.686 0.776 0.242 0.000 0.875 1.686 0.776 0.242 0.000 0.154 1.294 0.434 2.493 0.435	Portfolio - 5IN INT Instrument - COM COM 0.000 LXK 2.153 LTD 4.243 LNC 0.777 LLTC 0.775 LIZ 0.761 LMT 1.349 LTR 0.266 LOW 0.000 HCR 4.321 MRO 0.851 MAR 2.423 MMC 2.337 MI 2.660 MAS 0.261 MAT 0.242 MXIM 2.526 MYG 1.550 MBI 1.472 KRB 1.492 MCD 1.687 MHP 0.887 MCK 3.723 MWV 0.000 MEDI 0.548 MDT 1.991 MEL 2.543 MRK 0.000 MEDI 0.548 MDT 1.991 MEL 2.543 MRK 0.000 MERQ 0.875 MDP 1.686 MER 0.776 MET 0.242 MTG 0.000 MU 0.154 MSFT 1.294 MIL 0.434 MOLX 2.493 MON 0.435 MCO C	Portfolio - 5IN INTECH - 500 Instrument - COM COMMON STOCK 0.000 LXK 529771107 2.153 LTD 532716107Q 4.243 LNC 534187109Q 0.777 LLTC 535678106 0.775 LIZ 539320101Q 0.761 LMT 539830109Q 1.349 LTR 540424108Q 0.266 LOW 548661107Q 0.000 HCR 564055101 4.321 MRO 565849106Q 0.851 MAR 571903202 2.423 MMC 571748102Q 2.337 MI 571834100 2.660 MAS 574599106Q 0.261 MAT 577081102Q 0.242 MXIM 57772K101 2.526 MYG 578592107Q 1.550 MBI 55262C100Q 1.472 KRB 55262L100Q 1.472 KRB 55262L100Q 1.492 MCD 580135101Q 1.687 MHP 580645109Q 0.887 MCK 58155Q103Q 3.723 MWV 583334107 0.000 MEDI 584699102 0.548 MDT 58551A108Q 2.543 MRK 589331107Q 0.000 MEDI 584699102 0.548 MDT 58551A108Q 2.543 MRK 589331107Q 0.000 MEQ 589405109 0.875 MDP 589433101Q 1.686 MER 590188108Q 0.776 MET 59156R108 0.242 MTG 552848103Q 0.076 MET 59156R108 0.242 MTG 552848103Q 0.076 MET 59156R108 0.242 MTG 552848103Q 0.154 MSFT 594918104 1.294 MIL 601073109Q 0.434 MOLX 608554101 2.493 MON 61166W101 0.435 MCO 615369105	Portfolio - 5IN INTECH - 500 Instrument - COM COMMON STOCK 0.000 LXK 529771107 60.5000 2.153 LTD 532716107Q 13.9300 4.243 LNC 534187109Q 31.5800 0.777 LLTC 535678106 25.7200 0.775 LIZ 539320101Q 29.6500 0.761 LMT 539830109Q 57.7500 1.349 LTR 540424108Q 44.4600 0.266 LOW 548661107Q 37.5000 0.000 HCR 564055101 18.6100 4.321 MRO 565849106Q 21.2900 0.851 MAR 571903202 32.8700 2.423 MMC 571748102Q 46.2100 2.337 MI 571834100 27.3800 2.660 MAS 574599106Q 21.0500 0.261 MAT 577081102Q 19.1500 0.261 MAT 577081102Q 19.1500 0.262 MYSIM 57772K101 33.0400 2.526 MYG 578592107Q 28.5000 1.550 MBI 55262C100Q 43.8600 1.472 KRB 55262L100Q 19.0200 1.492 MCD 580135101Q 16.0800 1.472 KRB 55262L100Q 19.0200 1.492 MCD 580135101Q 16.0800 0.887 MCK 58155Q103Q 27.0300 3.723 MWV 583334107 24.7100 0.000 MEDI 584699102 27.1700 0.548 MDT 585055106Q 45.6000 0.875 MDP 589433107Q 56.6100 0.000 MEQ 589405109 29.6500 0.875 MDP 589433101Q 41.1100 0.686 MER 590188108Q 37.9500 0.776 MET 59156R108 27.0400 0.000 MU 595112103Q 9.7400 0.154 MSFT 594918104 51.7000 0.000 MU 595112103Q 9.7400 0.154 MSFT 594918104 51.7000 0.434 MOLX 608554101 23.0400 0.435 MCO 615369105 41.2900 0.435 MCO 615369105 41.2900	Portfolio - 5IN INTECH - 500 Instrument - COM COMMON STOCK 0.000 LXK 529771107 60.5000 7,800.00 2.153 LTD 532716107Q 13.9300 13,000.00 4.243 LNC 534187109Q 31.5800 5,500.00 0.777 LLTC 539320101Q 29.6500 1,700.00 0.761 LMT 539830109Q 57.7500 11,900.00 1.349 LTR 540424108Q 44.4600 7,300.00 0.266 LOW 548661107Q 37.5000 16,400.00 0.000 HCR 564055101 18.6100 17,900.00 4.321 MR0 565849106Q 21.2900 6,000.00 4.321 MR0 565849106Q 21.2900 6,000.00 2.423 MMC 571748102Q 46.2100 18.300.00 2.660 MAS 574599106Q 21.0500 400.00 0.261 MAT 577081102Q 19.1500 7,300.00 0.261 MAT 577081102Q 19.1500 7,300.00 0.242 MXIM 57772K101 33.0400 11,600.00 0.242 MXIM 57772K101 33.0400 11,600.00 1.472 KRB 55262L100Q 19.0200 45,600.00 1.492 MCD 580135101Q 16.0800 9,200.00 1.492 MCD 580135101Q 16.0800 20,000.00 1.492 MCD 580135101Q 16.0800 20,000.00 1.492 MCD 580135101Q 16.0800 12,800.00 1.492 MCD 580333107Q 27.7100 12,400.00 0.887 MCK 58155Q103Q 27.0300 13,500.00 3.723 MWV 583334107 24.7100 1,400.00 0.548 MDT 58055106Q 45.6000 18,700.00 1.991 MEL 5851A108Q 26.1100 17,200.00 0.548 MDT 58055106Q 45.6000 18,700.00 0.549 MDT 58055106Q 45.6000 75.00.00 0.776 MET 59156R108 27.0400 65.00.00 0.776 MET 59156R108 27.0400 65.00.00 0.776 MET 59156R108 27.0400 75.00.00 0.754 MDT 5	0.000 LXK 529771107 60.5000 7,800.00 431,372.34 2.153 LTD 532716107Q 13.9300 13.000.00 208,409.67 4.243 LNC 534187109Q 31.5800 5,500.00 224,178.08 0.777 LLTC 535678106 25.7200 12,900.00 374,872.96 0.775 LIZ 539320101Q 29.6500 1,700.00 51,833.51 0.761 LMT 539830109Q 57.7500 11,900.00 553,932.83 1.349 LTR 540424108Q 44.4600 7,300.00 305,225.17 0.266 LOW 548661107Q 37.5500 16,400.00 473,335.87 0.000 HCR 564055101 18.6100 17,900.00 366,821.43 4.321 MRO 565849106Q 21.2900 6,000.00 125,032.92 0.851 MAR 571903202 32.8700 2,700.00 84,755.47 2.423 MMC 571748102Q 46.2100 18,300.00 822,874.37 2.337 MI 571834100 27.3800 6,400.00 10.166.02 0.266 MAS 574599106Q 21.0500 400.00 10.166.02 0.261 MAT 577081102Q 19.1500 7,300.00 143,204.93 0.242 MXIM 57772K101 33.0400 11,600.00 352,159.70 2.526 MYG 578592107Q 28.5000 8,200.00 248,796.62 1.550 MBI 55262C100Q 43.8600 9,200.00 363,655.64 1.472 KRB 55262L100Q 19.0200 45,600.00 774,540.65 1.492 MCD 580135101Q 16.0800 20,000.00 607,645.47 1.687 MHP 580645109Q 27.0300 13,500.00 623,578.20 0.887 MCK 58155013Q 27.0300 13,500.00 437,451.13 3.723 MWC 583334107 24.7100 12,400.00 382,376.71 0.548 MDT 58505106Q 45.6000 18,700.00 623,578.20 0.887 MCK 58155013Q 27.0300 13,500.00 437,451.13 3.723 MWC 583334107 24.7100 12,400.00 382,376.71 0.548 MDT 58505106Q 45.6000 18,700.00 569,107.86 1.991 MEL 58505106Q 47.7000 12,400.00 382,376.71 0.548 MDT 58505106Q 45.6000 18,700.00 569,107.86 1.991 MEL 58505106Q 45.6000 18,700.00 339,171.21 1.686 MER 590188108Q 37.9500 12,100.00 339,171.21 1.686 MER 590188108Q 37.9500 12,100.00 339,171.21 1.686 MER 590188108Q 37.9500 12,100.00 339,787.16 0.875 MDP 589433101Q 41.1100 8,500.00 7,299,490.57 1.294 MIL 601073109Q 34.0000 12,900.00 7,299,490.57 1.294 MIL 601073109Q

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5IN	IN	TECH - 500				
	Instrument - COM	CC	MMON STOCK				
MOTOROLA INC NABORS INDUSTRIES LTD. NATIONAL CITY CORP NATIONAL SEMICONDUCTOR CORP NATIONAL SEMICONDUCTOR CORP NAVISTAR INTL. CORP. NCR CORPORATION NETWORK APPLIANCE INC. NEW YORK TIMES CO. CL A NEWELL RUBBERMAID INC. NEWMONT MNG. CORP. HLDG CO NEXTEL COMMUNICATIONS CL-A NICOR INC. NIKE INCCL B NISOURCE INCORPORATED NOBLE CORP NORDSTROM INC NORFOLK SOUTHERN CORP. NORTH FORK BANK NORTHERN TRUST CORP NOTHROP GRUMMAN CORP. NOVELLUS SYSTEMS INC. NUCOR CORP NVIDIA CORP OCCIDENTAL PETROLEUM CORP. OFFICE DEPOT INC OMNICOM GROUP ORACLE SYS. CORP. PACCAR INC PACTIV CORPORATION PARKER-HANNIFIN CORP. PAYCHEX INC PEOPLES ENERGY CORP PEOPLESOFT INC PEPSICO INC. PHEPSICO INC. PHARMACIA CORPORATION PHELPS DODGE CORP.	1.84	9 мот	620076109Q	8.6500	56,300.00 9,800.00 17,900.00	1,301,465.43 284,469.45 492,901.99	486,995.00
NABORS INDUSTRIES LTD.	0.00) NBR	G6359F103	35.2700	9,800.00	284,469.45	345,646.00
NATIONAL CITY CORP	4.46	5 NCC	635405103Q	27.3200	17,900.00		489,028.00
NATIONAL SEMICONDUCTOR CORP	0.00) NSM	637640103	15.0100	9,600.00 3,600.00	226,173.93 91,449.11	144,096.00 87,516.00
NAVISTAR INTL. CORP.	0.00) NAV	63934E108	24.3100	3,600.00	91,449.11	87,516.00
NCR CORPORATION	0.00) NCR	62886E108	23.7400	4,100.00 21,500.00	112,941.23 229,323.74	97,334.00
NETWORK APPLIANCE INC.	0.00) NTAP	64120L104	10.0000	21,500.00	229,323.74	215,000.00
NEW YORK TIMES CO. CL A	1.18) NYT	650111107Q	45.7300	18,900.00 22,700.00	711,382.58 699,931.49 471,341.19 296,526.19 186,139.00	864,297.00
NEWELL RUBBERMAID INC.	2.76	9 NWL	651229106Q		22,700.00	699,931.49	688,491.00
NEWMONT MNG. CORP. HLDG CO	0.41	3 NEM	2636607 Q	29.0300	19,700.00	4/1,341.19	571,891.01
NEXTEL COMMUNICATIONS CL-A	0.00	J NXTL	65332V103	11.5500	22,600.00 7,000.00	296,526.19	261,030.00
NICOR INC.	5.40	/ GAS	654086107Q 654106103Q	34.0300 44.4700	1,000.00	747 400 00	238,210.00 729,308.00
NICOURGE INCORPORATED	1.25	NIT.	65473P105Q	20.0000	16,400.00 7,800.00	152 407 02	156,000.00
NODIE CODD	0.00	אובי אדר כ	G65422100	35.1500	7,800.00	747,499.00 152,407.02 220,722.07 310,926.41 482,626.52	270,655.00
NODDSTDOM INC	2 10	J INE RIMIT S	655664100Q	18.9700	7,700.00 15,400.00	310 926 41	292,138.00
NORFOLK SOUTHERN CORD	1 40	NSC	6558441080	19.9900	23,600.00	482 626 52	471,764.00
NORTH FORK BANK	3 20	NFR	659424105	33.7400	6 500 00	248 784 92	219,310.00
NORTHERN TRUST CORP	1.94) NTRS	665859104	35.0500	6,500.00 7,400.00	248,784.92 322,540.83	259,370.00
NORTHROP GRUMMAN CORP.	1.64	9 NOC	6668071020	97.0000	9.303.00	886.839.12	902,391.00
NOVELLUS SYSTEMS INC.	0.00	NVLS	670008101	28.0800	9,303.00 9,900.00	318,825.12	277,992.00
NUCOR CORP	1.84) NUE	6703461050	41.3000	7,000.00	327,932.32	289,100.00
NVIDIA CORP	0.00	NVDA	67066G104 [~]	11.5100	7,000.00 4,600.00 16,100.00	886,839.12 318,825.12 327,932.32 98,093.35 395,592.87	52,946.00
OCCIDENTAL PETROLEUM CORP.	3.65	5 OXY	674599105Q	28.4500	16,100.00	395,592.87	458,045.00
OFFICE DEPOT INC	0.00	ODP	676220106	14.7600	26,300.00	334,540.96 317,780.76	388,188.00
OMNICOM GROUP	1.23	B OMC	681919106	64.6000	26,300.00 5,100.00	317,780.76	329,460.00
ORACLE SYS. CORP.	0.00	ORCL	68389X105	10.8000	69,700.00	909,563.74	752,760.00
PACCAR INC	1.73	4 PCAR	693718108Q	46.1300	10,200.00	375,723.81	470,526.00
PACIFIC GAS & ELEC. CO.	0.00) PCG	69331C108Q	13.9000	12,200.00	909,563.74 375,723.81 123,783.64 481,121.30 89,338.30	169,580.00
PACTIV CORPORATION	0.00	O PTV	695257105	21.8600	23,900.00 2,100.00	481,121.30	522,454.00 96,873.00
PARKER-HANNIFIN CORP.	1.56) PH	701094104Q	46.1300	2,100.00	89,338.30	96,873.00
PAYCHEX INC	1.57	7 PAYX	704326107	27.9000	8,700.00 2,600.00	245,387.17	242,730.00 100,490.00
PEOPLES ENERGY CORP	5.38	l PGL	711030106Q	38.6500	2,600.00	85,239.74	100,490.00
PEOPLESOFT INC	0.00	J PSFT	712713106	18.3000	13,200.00	245,387.17 85,239.74 274,680.92	241,560.00
PEPSI BOTTLING GROUP INC	0.15	D PBG	713409100	25.7000	24,400,00	637,457.37 1,112,911.95	627,080.00
PEPSICO INC.	1.42	T REL	7134481080	42.2200 30.5700	33,500.00		
PFIZEK INC.	1.96	Z PFE	717081103Q 71713U102	41.8000	106,200.00 26,300.00	2,280,956.43 1,010,580.93	3,246,534.00 1,099,340.00
PHELDS DODGE CORD	1.29	J DD T BHW	717130102				158,250.00
FRELIFS DUDGE CORP.	0.00	ט צט	/1/205102Q	31.0300	5,000.00	100,003.95	150,250.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
		COMMO	N STOCK	- EXTERNALLY I				
	Portfolio -	5IN	IN	rech - 500				
	Instrument -	COM	COI	MMON STOCK				
PHILIP MORRIS COS PINNACLE WEST CAPITAL CORP PITNEY-BOWES, INC. PLUM CREEK TIMBER CO INC PNC FINANCIAL SERVICES GROUP PPG INDUSTRIES INC. PPL CORPORATION PRAXAIR INC. PRIME MONEY MARKET ACCOUNT		6.316	MO	718154107Q	40.5300	22,400.00 1,300.00	765,843.98 40,979.24	907,872.00
PINNACLE WEST CAPITAL CORP		4.986	PNW	723484101Q	34.0900	1,300.00	40,979.24	44,317.00
PITNEY-BOWES, INC.		3.613	PBI	724479100Q	32.6600	3,300.00	134,528.92	107,778.00
PLUM CREEK TIMBER CO INC		5.932	PCL	729251108	23.6000	3,300.00 7,300.00 5,800.00	40,979.24 134,528.92 215,591.28 282,770.81 140,796.74 46,646.32	172,280.00
PNC FINANCIAL SERVICES GROUP)	4.582	PNC	693475105Q	41.9000	5,800.00	215,591.28 282,770.81 140,796.74 46,646.32 359,293.42 1,230,539.02 281,457.94 923,715.56 288,000.56 599,434.82 379,970.81 96,455.51 131,758.35 530,857.23 1,81,764.94 80,555.85 319,543.30 829,825.14 115,005.56 338,838.28 336,618.21 421,853.80 80,109.05 398,780.56 321,879.72 296,139.38 184,234.20 511,990.04 202,496.26	243,020.00
PPG INDUSTRIES INC.		3.429	PPG	693506107Q	50.1500	2,700.00	140,796.74	135,405.00
PPL CORPORATION		4.152	PPL	69351T106Q	34.6800	1,400.00	46,646.32	48,552.00
PRAXAIR INC.		1.315	PX	74005P104Q	57.7700	7,200.00	359,293.42	415,944.00
PRIME MONEY MARKET ACCOUNT		0.000	T.LT.V.L.	T.L T.N.L.	1.0000	1,230,538.99	1,230,539.02	1,230,538.99
PRINCIPAL FINANCIAL GROUP		0.829	PFG	/4Z3IVIUZ	30.1300	10,300.00	281,457.94	310,339.00
PROCTER & GAMBLE CO		1.908	PG	742718109Q	85.9400	14,500.00	923,715.56	1,246,130.00
PROGRESS ENERGY, INC		0.10/	PGN	743263105Q 743315103	43.3500 49.6300	7,000.00	288,000.56	303,450.UI
DDIDENTIAL EINANGIAL ING		1 260	PGK	744320102	31.7400	13,100.00	270 070 01	749,413.00
DIDITO CVO ENTEDDICEC		6 720	DEC	7445731060	32.1000	2 200 00	3/9,9/0.61	105 020 00
DIII.TE HOMES INC		0.729	DHM	745867101Q	47.8700	3,300.00	121 750 25	148 397 00
OLOGIC CORPORATION		0.551	OLGC	747277101	34.5100	15 100.00	530 857 23	521 101 00
OHALCOMM THE		0.000	OCOM	747525103	36.3900	17 500 00	1 181 764 94	636 825 00
R.J. REYNOLDS TOBACCO HOLDIN	IGS	9.024	R.TR	76182K105	42.1100	1,500.00	80.555.85	63.165.00
RADIOSHACK CORP	.00	1.174	RSH	7504381030	18.7400	12.700.00	319.543.30	237.998.00
RAYTHEON COMPANY		2.601	RTN	7551115070	30.7500	23,300.00	829.825.14	716,475.00
REEBOK INTERNATIONAL LTD.		0.000	RBK	7581101000	29.4000	5,300.00	115,005.56	155,820.00
REGIONS FINANCIAL CORP.		3.597	RF	758940100Q	33.3600	11,300.00	338,838.28	376,968.00
ROBERT HALF INTL INC		0.000	RHI	770323103	16.1100	17,000.00	336,618.21	273,870.00
ROCKWELL AUTOMATION INC		3.186	ROK	773903109Q	20.7100	21,900.00	421,853.80	453,549.00
ROCKWELL COLLINS		1.547	COL	774341101	23.2600	3,400.00	80,109.05	79,084.00
ROHM & HAAS CO		2.586	ROH	775371107Q	32.4800	11,700.00	398,780.56	380,016.00
ROWAN COS.		0.000	RDC	779382100	22.7000	16,400.00	321,879.72	372,280.00
RYDER SYS. INC.		2.673	R	783549108Q	22.4400	12,400.00	296,139.38	278,256.00
SABRE HOLDINGS CORP.		0.000	TSG	785905100	18.1100	5,500.00	184,234.20	99,605.00
SAFECO CORP.		2.134	SAFC	786429100Q	34.6700	17,300.00	511,990.04	599,791.00
SAFEWAY INC		0.000	SWY	786514208	23.3600	6,500.00 23,000.00	202,496.26	151,840.00
SARA LEE CORP.		2.754	SLE	803111103Q	ZZ.SIUU	23,000.00	438,074.67	517,730.00
SBC COMMUNICATIONS INC.		3.983	SBC	78387G103Q	27.1100	56,800.00 41,600.00	202,496.26 438,074.67 2,261,376.68 913,140.30 215,202.28 453,668.60 403,141.25	1,539,848.00
SCHERING-PLOUGH		3.063	SGP	806605101Q	22.2000	41,600.00	913,140.30	923,520.00
SCHLUMBERGER		1.781	SLB	806857108Q	42.0900	3,900.00	215,202.28	164,151.00
SCHWAB (CHARLES) CORP		0.368	SCH	808513105	10.8500	44,500.00	453,668.60	482,825.00
PRAXAIR INC. PRIME MONEY MARKET ACCOUNT PRINCIPAL FINANCIAL GROUP PROCTER & GAMBLE CO PROGRESS ENERGY, INC PROGRESSIVE CORP PRUDENTIAL FINANCIAL INC PUBLIC SVC ENTERPRISES PULTE HOMES, INC. QUOGIC CORPORATION QUALCOMM INC R.J. REYNOLDS TOBACCO HOLDIN RADIOSHACK CORP RAYTHEON COMPANY REEBOK INTERNATIONAL LTD. REGIONS FINANCIAL CORP. ROBERT HALF INTL INC ROCKWELL AUTOMATION INC ROCKWELL AUTOMATION INC ROCKWELL COLLINS ROHM & HAAS CO ROWAN COS. RYDER SYS. INC. SABRE HOLDINGS CORP. SAFECO CORP. SAFEWAY INC SARA LEE CORP. SBC COMMUNICATIONS INC. SCHERING-PLOUGH SCHLUMBERGER SCHWAB (CHARLES) CORP SCIENTIFIC ATLANTA INC. SEARS ROEBUCK & CO.		0.337	SFA	808655104Q	11.8600	16,800.00	403,141.25	199,248.00
SEARS ROEBUCK & CO.		3.841	S	812387108Q	23.9500	1,000.00	42,144.14	23,950.00

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 - 500				
	Instrument - COM	CO	MMON STOCK				
SEMPRA ENERGY SHERWIN-WILLIAMS CO SIGMA-ALDRICH SLM CORP SNAP-ON TOOLS CORP. SOUTHERN CO SOUTHERN CO SOUTHTRUST CORP SOUTHWEST AIRLINES SPRINT CORP. ST JUDE MED. INC. ST. PAUL COMPANIES STANLEY WORKS STAPLES INC STARBUCKS CORP. STARWOOD RESORTS STATE STREET CORP STRYKER CORP. SUNGARD DATA SYSTEMS SUNOCO, INC. SUNTRUST BANKS INC. SUPER VALU STORES INC. SYMBOL TECHNOLOGIES INC SYNOVUS FINANCIAL CORP SYSCO CORP. T ROWE PRICE GROUP INC. TARGET CORP TEKTRONIX, INC. TEMPLE-INLAND INC. TEMPLE-INCANDED IN	4.228	SRE	816851109	23.6500	10,600.00 6,300.00	224,716.18 145,030.17	250,690.00
SHERWIN-WILLIAMS CO	2.123	SHW	824348106Q		6,300.00	145,030.17	177,975.00
SIGMA-ALDRICH	0.739	SIAL	826552101Q	48.7000	11,400.00	517,504.95	555,180.00
SLM CORP	0.962	SLM	78442P106	103.8600	8,100.00		841,266.00
SNAP-ON TOOLS CORP.	3.557	SNA	833034101Q		1,600.00	44,111.44	44,976.00
SOUTHERN CO	4.825	SO	842587107Q	28.3900	22,900.00	471,291.25	650,131.00
SOUTHTRUST CORP	3.380	SOTR	844730101	24.8500	16,600.00	361,696.60	412,510.00
SOUTHWEST AIRLINES	0.143	LUV	844741108Q	13.9000	22,800.00	285,680.03	316,920.00
SPRINT CORP.	3.453	FON	852061100Q	14.4800	35,500.00	769,801.65	514,040.00
ST JUDE MED. INC.	0.000	STU	790849103	39.7200	10,200.00	273,665.78 163,632.78 41,539.15	405,144.00
ST. PAUL COMPANIES	3.406	SPC	792860108Q	34.0500	4,600.00 1,100.00	163,632.78	156,630.00 38,038.00
SIANLEI WORKS	2.949	ADI C	854616109Q 855030102	34.5800 18.3000	28,300.00	41,539.15	517,890.00
STAPLIES INC	0.000	SPLS	855244109	20.3800	11,100.00	496,996.95 212,720.16	226,218.00
STARBUCKS CURP.	2 520	DDUA	85590A203	23.7400	0 000 00	212,720.16	211,286.00
CTATE CTDEET CODD	1 222	CTT	857477103	39.0000	8,900.00 21,100.00	200,010.10 923 <i>4</i> 77 92	
STRVKER CORD	0 178	SAK	863667101	67.1200	7,200.00	286,818.10 823,477.92 308,255.52	822,900.00 483,264.00
SUNGARD DATA SYSTEMS	0.170	SDS	867363103	23.5600	8,200.00	180,695.00	193,192.00
SUNOCO, INC.	3.013	SUN	86764P109Q	33.1800	4 000 00	133 231 37	132 720 00
SUNTRUST BANKS INC.	3.021	STI	8679141030	56.9200	8,300.00	513,377.31	472,436.00
SUPER VALU STORES INC.	3.452	SVU	8685361030	16.5100	8,300.00 21,700.00	429,372.44	358,267.00
SYMBOL TECHNOLOGIES INC	0.243	SBL	871508107	8.2200	4,700.00 11,200.00	513,377.31 429,372.44 52,692.05 252,454.74 431,636.41	38,634.00
SYNOVUS FINANCIAL CORP	3.041	SNV	87161C105	19.4000	11,200.00	252,454.74	217,280.00
SYSCO CORP.	1.477	SYY	871829107Q	29.7900	20,100.00	431,636.41	598,779.00
T ROWE PRICE GROUP INC.	2.492	TROW	74144T108Q	27.2800	12,000.00	340,328.72 707,902.34	327,360.00
TARGET CORP	0.800	TGT	87612E106Q	30.0000	24,200.00	707,902.34	327,360.00 726,000.00
TEKTRONIX, INC.	0.000	TEK	879131100Q	18.1900	2,200.00	30,371.90	40,018.00
TEMPLE-INLAND INC.	2.856	TIN	879868107Q	44 8100	700.00	30,371.90 39,263.37 296,305.83	31,367.00
TENET HEALTHCARE CORP	0.000	THC	88033G100	16.4000	9,900.00 20,900.00 7,900.00	296,305.83	162,360.00
TEXAS INSTRS INC	0.599	TXN	882508104Q	15.0100	20,900.00	633,424.27	313,709.00
THERMO ELECTRON CORP.	0.000	TMO	883556102	20.1200	7,900.00	133,562.81	158,948.00
TIFFANY & CO	0.669	TIF	886547108	23.9100	3,400.00	101,082.84	81,294.00 448,960.00
TJX COS. INC.	0.614	TJX	872540109Q	19.5200	23,000.00	322,955.15	448,960.00
TMP WORLDWIDE INC	0.000	T,WLM	872941109	11.3100	1,700.00	101,082.84 322,955.15 84,896.45 79,287.13 231,190.11 299,249.26 564,262.15	19,227.00 87,672.00 192,560.00
TORCHMARK CORP	0.985	TMK	891027104Q	36.5300	2,400.00 8,300.00	79,287.13	87,672.00
TRANSUCEAN SEDCO FOREX INC	0.517	KTG	G90078109		8,300.00	231,190.11	192,560.00
TRAVELERS PROPERTY CASUALT	0.000	TAP.B	89420G406 8960471070	14.6500 45.4600	19,275.00 14,700.00	299,249.26 E64 262 15	282,378.75 668,262.00
TRIBUNE CO TXU CORPORATION	2.676	TKB	8731681080		3,300.00	93,381.35	61,643.99
IAU CORPORATION	2.070	IVO	0/31001080	10.0000	3,300.00	93,301.35	01,043.99

Investment Desc	Rating Coupon Yield Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STO					
	Instrument - COM	COMMON STOCK				
TYCO INT'L. LTD NEW UNION PACIFIC CORP. UNION PLANTERS CORP. UNITED PARCEL SERVICES INC UNITED STATES STEEL CORP. UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC UNIVISION COMMUNICATIONS UNOCAL UNUMPROVIDENT CORP. US BANCORP UST INC. V F CORP VERITAS SOFTWARE CORPORATION VERIZON COMMUNICATIONS VIACOM INC-CLASS B VISTEON CORP VULCAN MATERIALS CO WACHOVIA CORP. NEW WAL MART STORES INC WASTE MANAGEMENT INC. WASTE MANAGEMENT INC. WATERS CORPORATION WATSON PHARMACEUTICALS INC. WELLPOINT HEALTH NETWORKS WELLS FARGO COMPANY WENDY'S INTL WEYERHAEUSER CO. WHIRLPOOL CORP WINN-DIXIE STORES INC. WORTHINGTON INDS WRIGLEY WM JR CO WYETH XILINX INC XL CAPITAL LTD - CLASS A YAHOO INC YUM BRANDS, INC. ZIMMER HOLDINGS INC ZIMMER HOLDINGS INC	0.292 TYC	902124106Q	17.0800	31,200.00 3,300.00	844,731.02 180,354.91	532,896.00
UNION PACIFIC CORP.	1.536 UNP	907818108Q	59.8700	3,300.00	180,354.91	197,571.00
UNION PLANTERS CORP.	4.726 UPC	908068109	28.1400	13,000.00	372,743.13 2,099,686.52	365,820.00
UNITED PARCEL SERVICES INC	1.204 UPS	911312106	63.0800	31,700.00	2,099,686.52	1,999,636.00
UNITED STATES STEEL CORP.	1.524 X	912909108Q	13.1200	3,800.00	62,391.35 224,868.81 672,046.26	49,856.00
UNITED TECHNOLOGIES	1.582 UTX	913017109Q	61.9400	4,000.00	224,868.81	247,760.00
UNITEDHEALTH GROUP INC	0.035 UNH	91324P102A	83.5000	11,300.00	672,046.26	943,550.00
UNIVISION COMMUNICATIONS	0.000 UVN	914906102	24.5000	14,800.00	470,426.24	362,600.00
UNOCAL	2.616 UCL	915289102Q	30.5800	6,300.00	167,636.04	362,600.00 192,654.00 342,030.00 853,044.00
UNUMPROVIDENT CORP.	3.363 UNM	91529Y106Q	17.5400	19,500.00	541,261.55 793,004.91 449,274.60 133,281.48	342,030.00
US BANCORP	3.675 USB	902973304	21.2200	40,200.00	793,004.91	853,044.00
UST INC.	5.743 UST	902911106Q	33.4300	17,100.00	449,274.60	571,653.00
V F CORP	2.773 VFC	918204108Q	36.0500	4,400.00	133,281.48	158,620.00
VERITAS SOFTWARE CORPORATION	N 0.000 VRTS	923436109	15.6200	17,400.00	410,397.69	271,788.00 1,677,875.00
VERIZON COMMUNICATIONS	3.974 VZ	92343V104Q	38.7500	43,300.00	1,936,051.94	1,677,875.00
VIACOM INC-CLASS B	0.000 VIA.	В 925524308	40.7600	26,400.00 5,700.00	1,097,049.60	1,077,873.00
VISTEON CORP	3.448 VC	92839U107	6.9600	5,700.00	63,324.40	39,672.00
VULCAN MATERIALS CO	2.506 VMC	929160109	37.5000	900.00	35,181.76	33,750.00
WACHOVIA CORP NEW	2.854 WB	929903102Q	36.4400	27,100.00	1,133,626.65	987,524.00
WAL MART STORES INC	0.593 WMT	931142103Q	50.5100	86,100.00	35,181.76 1,133,626.65 3,312,016.78 713,502.72 559,369.32 397,164.48 355,069.93	4,348,911.00
WALGREEN CO.	0.513 WAG	931422109Q	29.1900	30,900.00	713,502.72	901,971.00
WASHINGTON MUTUAL INC.	3.243 WM	939322103	34.5300	20,500.00	559,369.32	707,865.00
WASTE MANAGEMENT INC.	0.043 WMI	94106L109	22.9200	10,600.00	397,164.48	242,952.00
WATERS CORPORATION	TAW 000.0	941848103	21.7800	12,800.00	355,069.93	278,784.00
WATSON PHARMACEUTICALS INC.	0.000 WPI	942683103	28.2700	2,900.00	80,701.44	81,983.00
WELLPOINT HEALTH NETWORKS	0.000 WLP	94973H108	71.1600	5,800.00	266,125.92	412,728.00
WELLS FARGO COMPANY	2.389 WFC	949746101	46.8700	26,100.00	965,141.87	1,223,307.00
WENDY'S INTL	0.886 WEN	950590109Q	27.0700	10,200.00	80,701.44 266,125.92 965,141.87 291,537.54	276,114.00
WEYERHAEUSER CO.	3.251 WY	962166104Q	49.2100	4,600.00	245,420.08	226,366.00
WHIRLPOOL CORP	2.604 WHR	963320106Q	52.2200			46,998.00
WINN-DIXIE STORES INC.	1.308 WIN	974280109M	15.2800	16,100.00	254,567.12	246,008.00
WORTHINGTON INDS	4.199 WOR	981811102Q	15.2400	17,300.00	288,625.55	263,652.00
WRIGLEY WM JR CO	1.494 WWY	982526105Q	54.8800	11,900.00	437,977.20	653,072.00
WYETH	2.459 WYE	983024100Q	37.4000	22,500.00	935,759.34	841,500.00
XILINX INC	0.000 XLNX	983919101	20.6000	6,800.00	234,664.08	140,080.00
XL CAPITAL LTD - CLASS A	2.433 XL	G98255105	77.2500	2,700.00	234,186.12	208,575.00
YAHOO INC	0.000 YHOO	984332106	16.3500	40,200.00	234,186.12 2,322,382.59	657,270.00
YUM BRANDS, INC.	0.000 YUM	988498101	24.2200	14,100.00	332,800.88 336,781.63	341,502.00
ZIMMER HOLDINGS INC	0.000 ZMH	98956P102	41.5200		336,781.63	427,656.00
ZIONS BANCORPORATION	2.033 ZION	989701107	39.3490	4,100.00	231,404.71	161,330.90

ASOF02 Date 01	/21/2003 Time 18:53:08	STATE TEAC	HERS RETIREMENT SYST	TEM OF OHIO	Period	12/01/2002 To 12/	31/2002 Page 119
Monthly Market P	ortfolio						
Investment Desc	Rating Coup	on Yield Ti	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group Portfolio Instrument	- 5IN	TOCK - EXTERNALLY MA INTECH - 500 COMMON STOCK	ANAGED			
T	420				7 044 204 52	010 455 210 02	205 071 200 70

	TIID	crament - con	COMMON STOCK				
Instrument Total	430				7,844,324.53	218,455,312.03	205,971,390.78
		Instrument -REIT	REAL ESTATE	INVESTMENT	TRUST		
EQUITY OFFICE PROP EQUITY RESIDENTIAL PROP SIMON PROP GROUP INC.		8.006 EOP 7.038 EQR 6.457 SPG	294741103 29476L107Q 828806109Q	24.9800 24.5800 34.0700	6,000.00 4,900.00 6,000.00	149,723.03 112,905.09 206,169.41	149,879.99 120,441.96 204,420.00
Instrument Total	3				16,900.00	468,797.53	474,741.95
Portfolio Total	433				7,861,224.53	218,924,109.56	206,446,132.73

Investment Desc	Rating Coupon Yield	Ticker Identifi	er F Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK - EXTERN	ALLY MANAGED			
	Portfolio - 5JL	JACOBS LEVY				
	Instrument - COM	COMMON STOC	K			
3COM CORP. ACE LTD ADC COMMUNICATIONS INC ADVANCED MICRO DEVICES INC. AGERE SYSTEMS INC-CL A ALLERGAN PHARMACEUTICALS INC AMERICAN INTL GROUP AMERICADIT CORP. AMERISOURCEBERGEN CORP AMKOR TECHNOLOGY INC APPLEBEES INT'L. INC. APPLIED MICRO CIRCUITS CORP APTAR GROUP INC. ASHLAND INC AT&T CORPORATION AT&T WIRELESS SERVICES INC BAKER HUGHES CORP BANK OF AMERICA CORP. BLOCKBUSTER INC. CLASS A BOSTON SCIENTIFIC CORP. BRINKER INTERNATIONAL INC BRUNSWICK CORP CALLAWAY GOLF COMPANY CALPINE CORPORATION CARNIVAL CORP CENTERPOINT ENERGY INC CHEVRONTEXACO CORP CHICO'S FAS INC CIENA CORP. CINCINNATI FINANCIAL CORP. CIRCUIT CITY STORES CISCO SYSTEMS	0.000 (COMS 8855351	04 4.6300	162,200.00	744,195.99	750,986.00
ACE LTD	2.249 7	ACE G0070K1		85,600.00	2,715,080.27	2,511,504.00
ADC COMMUNICATIONS INC	0.000 A	ADCT 0008861	01 2.0900	462,400.00	1,018,243.02	966,416.00
ADVANCED MICRO DEVICES INC.	0.000 A	AMD 0079031	07 6.4600	233,300.00	2,174,911.75	1,507,118.00
AGERE SYSTEMS INC-CL A	0.000 A	AGR/A 00845V1	00 1.4400	650,200.00	1,248,015.77	936,288.00
ALLERGAN PHARMACEUTICALS IN	C. 0.624 A	AGN 0184901		112,600.00	6,414,085.14	6,488,012.00
AMERICAN INTL GROUP	0.328 A	AIG 0268741		328,200.00	19,206,881.47	18,986,370.00
AMERICREDIT CORP.	0.000 A	ACF 03060R1		13,300.00	100,282.00	102,942.00
AMERISOURCEBERGEN CORP	0.184 7	ABC 03073E1		33,200.00	2,276,919.36	1,803,092.00
AMKOR TECHNOLOGY INC	0.000 A	AMKR 0316521		86,286.00	430,047.32	410,721.36
APPLEBEES INT'L. INC.	0.258 7	APPB 0378991		61,100.00	1,560,966.42	1,416,970.10
APPLIED MICRO CIRCUITS CORP	0.000 7	AMCC 03822W1		50,000.00	187,325.00	184,500.00
APTAR GROUP INC.	0.768 7	ATR 0383361		16,400.00	423,272.52	512,336.00
ASHLAND INC	3.855 A	ASH 0442041		15,600.00	423,272.52 613,458.79	445,068.00
AT&T CORPORATION	2.872 1	0019575		39,400.00	1,070,000.44	1,028,734.00
AT&T WIRELESS SERVICES INC	0.000 F	AWE 00209A1		698,600.00	4,585,469.08	3,947,090.00
BAKER HUGHES CURP	1.429 E	BHI 0572241 BAC 0605051		101,900.00 251,400.00	2,919,912.96	3,280,161.00
BANK OF AMERICA CORP.	0.652	BBI 0936791		39,700.00	15,600,094.03 908,910.63	17,489,898.00 486,325.00
DOCTON COTENTIETO CODD	0.055 E	3SX 1011371		191,000.00	5,263,925.05	8,121,320.00
BDINKED INTERNATIONAL INC	0.000 1	EAT 1096411		299.99	9,183.53	9,675.00
BRINGWICK CORD	2 517 1	BC 1170431		56,000.00	1,318,697.45	1,112,160.00
CALLAWAY GOLF COMPANY	2.113 F	ELY 1311931		130,600.00	2,045,605.23	1,730,450.00
CALPINE CORPORATION	0.000 (CPN 1313471		19,800.00	70,191.00	64,548.00
CARNIVAL CORP	1.683 (CCL 1436581		157,000.00	5,165,757.07	3,917,150.00
CENTERPOINT ENERGY INC	7.529 (CNP 15189T1	~	5,300.00	37,699.74	45,050.01
CHEVRONTEXACO CORP	4.211 (CVX 1667641	00Q 66.4800	163,100.00	12,465,680.60	10,842,888.00
CHICO'S FAS INC	0.000 (CHS 1686151	02 18.9100	6,900.00	124,187.00	130,479.00
CIENA CORP.	0.000 (CIEN 1717791	01 5.1400	111,000.00	617,044.37	570,540.00
CINCINNATI FINANCIAL CORP.	2.370 (CINF 1720621	01Q 37.5500	18,700.00	724,518.74	702,185.00
CIRCUIT CITY STORES	0.943 (CC 1727371	08Q 7.4200	72,200.00	990,037.99	535,724.00
CISCO SYSTEMS				775,500.00	13,454,540.39	10,159,050.00
CITIGROUP INC.	2.046 (272,400.00	8,438,964.49	9,585,756.00
CLEAR CHANNEL COMMUNICATION				144,600.00	5,149,762.16	5,392,134.00
COACH INC	0.000 0			150,400.00	4,260,911.32	4,951,168.00
COCA COLA CO.	1.825 F			349,700.00	17,087,482.40	15,323,854.00
COCA-COLA ENTERPRISE	0.736			172,200.00	3,577,878.69	3,740,184.00
COLGATE PALMOLIVE	1.373 (134,800.00		7,067,564.00
CONEXANT SYSTEMS INC.	0.000 (CNXT 2071421	00 1.6100	214,228.00	308,831.08	344,907.08

Investment Desc	Rating Coupon Yi	eld Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - C	OMMON STO	CK - EXTERNALLY	MANAGED			
	Portfolio - 5		JACOBS LEVY - 50	00			
	Instrument - Co	MC	COMMON STOCK				
CONOCOPHILLIPS COOPER CAMERON CORP. COOPER CAMERON CORP. CORNING INC COUNTRYWIDE FINANCIAL CORP CVS CORP. DANAHER CORP DELL COMPUTER CORP. DELPHI AUTOMOTIVE SYSTEMS OF DILLARDS INC. CL-A DISNEY (WALT) CO. DYNEGY INC EBAY INC ECOLAB INC ECOLAB INC ECOLAB INC ECISON INTERNATIONAL EXXON MOBIL CORPORATION FED. NATL. MTG. ASSN. FIRST DATA CORP FORTUNE BRANDS INC. FREDDIE MAC GANNETT INC GAP INC GEMSTAR-TV GUIDE INTL INC GEMERAL ELECTRIC CO GENERAL MILLS INC GENERAL MILLS INC GENERAL FLECTRIC GILLETTE CO GOODYEAR T & R H & R BLOCK INC. HALLIBURTON COMPANY HCA INC HEALTHSOUTH CORP HEWLETT-PACKARD CO INTEL CORP. INTL BUS MACH CORP JOS UNIPHASE CORP JOHNSON & JOHNSON	3	.306 COP	20825C104Q	48.3900	168,500.00	8,364,548.26	8,153,715.00
COOPER CAMERON CORP.	0	.000 CAM	216640102	49.8200	51,900.00	2,714,660.00	2,585,658.00
CORNING INC	0	.000 GLW	219350105Q	3.3100	86,000.00	273,384.48 1,414,040.09	284,660.00
COUNTRYWIDE FINANCIAL CORP	0	.929 CFC	222372104Q	51.6500	29,700.00	1,414,040.09	1,534,005.00
CVS CORP.	0	.921 CVS	126650100Q	24.9700	207,800.00	5,676,349.05	5,188,766.00
DANAHER CORP	0	.152 DHR	235851102	65.7000	77,000.00	4,597,158.44	5,058,900.00
DELL COMPUTER CORP.	0	.000 DELI	247025109	26.7400	476,400.00	14,213,224.53	12,738,936.00
DELPHI AUTOMOTIVE SYSTEMS (CORP 3	.478 DPH	247126105	8.0500	192,200.00	2,122,545.97	1,547,210.00
DILLARDS INC. CL-A	1	.008 DDS	254067101Q	15.8600	25,000.00	614,703.26	396,500.00
DISNEY (WALT) CO.	1	.287 DIS	254687106Q	16.3100 1.1800	17,300.00	288,278.07	282,163.00
DYNEGY INC	25	.423 DYN	26816Q101	1.1800	767,300.00	1,166,296.00 1,834,748.16	905,414.00 1,993,908.00
EGOLAR INC	0	.UUU EBAI	278642103 2788651000	49.5000	29,400.00 137,900.00	6,093,445.91	6,826,050.00
ECULAB INC	1	. 1/1 ECT	281020107Q	11.8500	56,900.00	664,424.84	674,265.00
EVISON INTERNATIONAL	2	.000 EIV	30231G1020	34.9400	641,300.00	18,612,716.71	22,407,022.00
EXAM MOBIL CORPORATION FED NATI MTC ACCN	2	.033 AUM	313586109Q	64.3300	130,414.00	8,508,231.64	8,389,532.62
FIRST DATA CORD	0	225 FDC	3199631040	35.4100	248,200.00	7,621,543.95	8,788,762.00
FORTINE BRANDS INC	2	322 FO	3496311010	46.5100	131,600.00	6,791,276.21	6,120,716.00
FREDDIE MAC	1	.490 FRE	3134003010	59.0500	170,000.00	9,356,707.33	10,038,500.00
GANNETT INC	1	.337 GCI	3647301010	71.8000	76,100.00	5,295,126.10	5,463,980.00
GAP INC	0	.579 GPS	3647601080	15.5200	345,400.00	5,587,341.14	5,360,608.00
GEMSTAR-TV GUIDE INTL INC	0	.000 GMS7	E 36866W106	3.2500	189,800.00	646,289.50	616,850.00
GENERAL ELECTRIC CO	3	.121 GE	369604103Q	24.3500	633,500.00	17,782,402.38	15,425,725.00
GENERAL MILLS INC	2	.342 GIS	370334104Q	46.9500	112,500.00	4,581,330.26	5,281,875.00
GENTEX CORP.	0	.000 GNT	371901109	31.6400	37,400.00	1,095,840.11	1,183,336.00
GEORGIA PACIFIC	3	.094 GP	373298108Q	16.1600	105,900.00	2,566,236.74	1,711,344.00
GILLETTE CO	2	.141 G	375766102Q	30.3600	288,400.00	9,758,149.66	8,755,824.00
GOODYEAR T & R	7	.048 GT	382550101Q	6.8100	450,100.00	7,283,023.41	3,065,181.00
H & R BLOCK INC.	1	.791 HRB	093671105Q	40.2000	124,500.00	6,288,911.63	5,004,900.00
HALLIBURTON COMPANY	2	.672 HAL	406216101Q	18.7100	215,100.00	3,677,179.52	4,024,521.00
HCA INC	0	.192 HCA	404119109	41.5000	51,800.00	2,105,538.20	2,149,700.00
HEALTHSOUTH CORP	0	.000 HRC	421924101	4.2000	69,100.00	274,933.55	290,220.00
HEWLETT-PACKARD CO	1	.843 HPQ	428236103Q	17.3600	660,100.00	13,112,737.57	11,459,336.00
INTEL CORP.	0	.513 INTO	458140100Q	15.5700	225,300.00	4,955,794.86	3,507,921.00
INTL BUS MACH CORP	0	.//4 IBM	459200101Q	77.5000	211,500.00	16,943,830.64	16,391,250.00
JUS UNIPHASE CORP	10 1	.000 JDSt	46612J101	2.4700	743,800.00	1,899,627.92	1,837,186.00
JOHN HANCOCK FINANCIAL SRVC JOHNSON & JOHNSON	.o I	.14/ JHF	41014S106 4781601040	27.9000 53.7100	66,400.00 171,400.00	2,359,714.38 6,817,485.19	1,852,560.00 9,205,894.00
JP MORGAN CHASE & CO.	Ţ	.526 JNJ	478160104Q 46625H100O	24.0000	410,500.00	6,817,485.19 7,379,582.45	9,205,894.00
UP MORGAN CHASE & CU.	5	.000 UPM	4002311000	24.0000	410,500.00	1,319,304.45	9,052,000.00

Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON SI	OCK - EXTERNALLY	MANAGED			
	Portfolio - 5JL	JACOBS LEVY - 50				
	Instrument - COM	COMMON STOCK				
KELLOGG CO. KEYCORP KOHLS CORP LINCOLN NATIONAL CORP LOCKHEED MARTIN CORPORATION LOWE'S COS LSI LOGIC CORP LUCENT TECHNOLOGIES MACROMEDIA INC MANPOWER INC MASCO CORP. MAXIM INTGRTD PRDCTS INC. MBNA CORP	2.947 K	487836108Q	34.2700	181,400.00	6,051,991.03	6,216,578.00
KEYCORP	4.852 KEY		25.1400	124,200.00	3,097,552.59	3,122,388.00
KOHLS CORP	0.000 KSS		55.9500	105,800.00	6,405,193.87	5,919,510.00
LINCOLN NATIONAL CORP	4.243 LNC		31.5800	77,100.00	2,825,883.45	2,434,818.00
LOCKHEED MARTIN CORPORATION	0.761 LMT		57.7500	114,300.00	6,731,593.51	6,600,825.00
LOWE'S COS	0.266 LOW	548661107Q	37.5000	205,800.00	8,897,718.44	7,717,500.00
LSI LOGIC CORP	0.000 LSI		5.7700	134,800.00	1,909,816.12	777,796.00
LUCENT TECHNOLOGIES	0.000 LU	549463107	1.2600	1,000,100.00	1,262,269.70	1,260,126.00
MACROMEDIA INC	0.000 MAC	r 556100105	10.6500	33,400.00	370,003.84	355,710.00
MANPOWER INC	0.627 MAN	л 56418H100	31.9000	101,000.00	3,787,679.84	3,221,900.00
MASCO CORP.	2.660 MAS	574599106Q	21.0500	201,400.00	4,185,232.98	4,239,470.00
MAXIM INTGRTD PRDCTS INC.	0.242 MXI	M 57772K101	33.0400	107,800.00	3,746,784.76	3,561,712.00
MBNA CORP	1.472 KRE		19.0200	484,800.00	8,866,022.04	9,220,896.00
MAXIM INTGRTD PRDCTS INC. MBNA CORP MCDONALDS CORPORATION MEDTRONIC INC MERCK & CO INC MERRILL LYNCH & CO. INC. METLIFE INC MGM MIRAGE MICROCHIP TECHNOLOGY INC. MICRON TECHNOLOGY INC MICROSOFT CORP. MONSANTO COMPANY MORGAN STANLEY DEAN WITTER & NOBLE CORP NORDSTROM INC OCEAN ENERGY INC	1.492 MCD		16.0800	413,100.00	11,205,178.82	6,642,648.00
MEDTRONIC INC	0.548 MDT		45.6000	227,100.00	10,582,647.36	10,355,760.00
MERCK & CO INC	2.543 MRK	~	56.6100	301,200.00	17,017,401.79	17,050,932.00
MERRILL LYNCH & CO. INC.	1.686 MER		37.9500	173,900.00	6,946,887.64	6,599,505.00
METLIFE INC	0.776 MET		27.0400	265,300.00	7,710,896.85	7,173,712.00
MGM MIRAGE	0.000 MGG		32.9700	16,300.00	559,937.65	537,411.00
MICROCHIP TECHNOLOGY INC.	0.327 MCH		24.4500	34,000.00	559,937.65 729,592.46 4,571,190.31	831,300.00
MICRON TECHNOLOGY INC	0.000 MU	595112103Q	9.7400	190,200.00		1,852,548.00
MICROSOFT CORP.	0.154 MSF		51.7000	613,100.00	38,979,946.20	31,697,270.00
MONSANTO COMPANY	2.493 MON		19.2500	96,700.00	1,590,038.25	1,861,475.00
MORGAN STANLEY DEAN WITTER &	2.304 MWD	~	39.9200	199,700.00	6,700,332.98 838,234.51 653,824.88	7,972,024.00
NOBLE CORP	0.000 NE	G65422100	35.1500	30,600.00	838,234.51	1,075,590.00
NORDSTROM INC	2.108 JWN		18.9700	31,000.00	053,824.88	588,070.00
OCEAN ENERGY INC	0.801 OEI ANY 0.000 PFG		19.9700 33.9590	35,500.00 23.00	750,147.43 800.84	708,935.00 781.06
PERFORMANCE FOOD GROUP COMPA	1.962 PFE		30.5700	752,000.00	19,101,738.07	22,988,640.00
Prizer inc.	6.316 MO	7181541070	40.5300	333,700.00	12,793,874.31	13,524,861.00
PERFORMANCE FOOD GROUP COMPA PFIZER INC. PHILIP MORRIS COS PIER 1 IMPORTS INC/DEL PMI GROUP INC. PRIME MONEY MARKET ACCOUNT	1.267 PIR		18.9300	15,600.00	273,524.97	295,308.00
DMT CPOUD INC	0.332 PMI		30.0400	41,800.00	1,332,574.39	1,255,672.00
DDIME MONEY MADKET ACCOUNT	0.332 FM1 0.000 TT-	JAC5 IT-JAC5	1.0000	9,331,452.87	9,331,452.89	9,331,452.87
DDOCTED & CAMBLE CO	1.908 PG	742718109Q	85.9400	174,200.00	12,849,834.60	14,970,748.00
PROCTER & GAMBLE CO R.J. REYNOLDS TOBACCO HOLDIN	IGS 9.024 RJR		42.1100	89,300.00	4,399,718.37	3,760,423.00
RAYTHEON COMPANY	2.601 RTN		30.7500	92,000.00	3,229,426.41	2,829,000.00
RENT-A-CENTER INC	0.000 RCI		49.9500	8,600.00	406,538.34	429,570.00
ROSS STORES INC	0.448 ROS		42.3900	16,400.00	603,546.62	695,196.00
SAFECO CORP.	9.024 RON 2.601 RTN 0.000 RCI 0.448 ROS 2.134 SAF		34.6700	47,300.00	1,440,258.60	1,639,891.00
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Investment Desc R	Rating Coupon Yield Ticker	dentifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STOCE	C - EXTERNALLY ACOBS LEVY - 50				
	Instrument - COM CO					
SARA LEE CORP. SBC COMMUNICATIONS INC. SCHLUMBERGER SCRIPPS CO. E.W. CL A SEALED AIR CORP. SOLECTRON CORP ST JUDE MED. INC. ST. PAUL COMPANIES STEELCASE INC SUPER VALU STORES INC. SYSCO CORP. TCF FINANCIAL CORP THE JOHN NUVEEN CO - CLASS A TJX COS. INC. TOYS R US INC. TRANSOCEAN SEDCO FOREX INC.	2.754 SIE	8031111030	22.5100	285,500.00	6.410.273.64	6,426,605.00
SBC COMMUNICATIONS INC.	3.983 SBC	78387G1030	27 1100	40 500 00	1 737 606 66	1,097,955.00
SCHLUMBERGER	1.781 SLB	8068571080	42.0900		7,856,123.42	7,176,345.00
SCRIPPS CO. E.W. CL A	0.779 SSP	811054204Q	76.9500	170,500.00 38,800.00 83,700.00	2,983,625.52	2,985,660.00
SEALED AIR CORP.	0.000 SEE	81211K100~	37.3000	83,700.00	3,091,487.23	3,122,010.00
SOLECTRON CORP	0.000 SLR	834182107	3.5500	26,000.00	84,616.80 2,799,578.97 1,566,682.06	92,300.00
ST JUDE MED. INC.	0.000 STJ	790849103	39.7200	77,500.00	2,799,578.97	3,078,300.00
ST. PAUL COMPANIES	3.406 SPC	792860108Q	34.0500	47,000.00	1,566,682.06	1,600,350.00
STEELCASE INC	2.189 SCS	858155203	10.9600	28,900.00 57,400.00	383,573.74 1,202,940.93	316,744.00 947,674.00 6,056,307.00
SUPER VALU STORES INC.	3.452 SVU	868536103Q	16.5100	57,400.00	1,202,940.93	947,674.00
SYSCO CORP.	1.477 SYY	871829107Q		203,300.00	4,488,193.75	6,056,307.00
TCF FINANCIAL CORP	2.632 TCB	872275102	43.6900	19,700.00 20,800.00	919,984.53 466,750.39	860,693.00
THE JOHN NUVEEN CO - CLASS A	2.051 JNC	478035108	25.3500	20,800.00	466,750.39	527,280.00
TJX COS. INC.	0.614 TJX	872540109Q	19.5200	96,700.00 124,200.00	1,697,528.38	1,887,584.00
TOYS R US INC. TRANSOCEAN SEDCO FOREX INC. TRAVELERS PROPERTY CASUALTY - TRIBUNE CO	0.000 TOY	892335100	10.0000	124,200.00	1,785,960.54	1,242,000.00
TRANSOCEAN SEDCO FOREX INC.	0.517 RIG	G90078109		141,600.00	4,369,764.21	3,285,120.00
TRAVELERS PROPERTY CASUALTY -	- 0.000 TAP.B	89420G406	14.6500	23,922.00	407,677.45 2,688,799.48	350,457.30
TRIBUNE CO	0.967 TRB	896047107Q	45.4600	68,100.00	2,688,799.48	3,095,826.00
TYCO INT'L. LTD NEW UNITED STATES STEEL CORP.	0.292 TYC	902124106Q	17.0800	508,900.00	7,506,333.08	8,692,012.00
UNITED STATES STEEL CORP.	1.524 X	912909108Q	13.1200	33,500.00	604,663.74 7,104,905.27	439,520.00
UNITEDHEALTH GROUP INC	0.035 UNH	91324P102A	83.5000	97,500.00	7,104,905.27	8,141,250.00
US BANCORP	3.675 USB	902973304	21.2200 36.9400	471,700.00 36,400.00	9,582,928.73 869,098.16	10,009,474.00 1,344,616.00
VALERO ENERGY CORP.	1.082 VLO	91913Y100Q	8.0200	36,400.00	869,098.16	1,344,616.00
VERISIGN INC	0.000 VRSN	92343E102 92343V1040	38.7500	72,800.00 60,800.00	605,656.00 2,038,956.46	583,856.00 2,356,000.00
VERIZON COMMUNICATIONS	0 000 VIA B	925524308	40.7600	304,900.00	11,961,646.56	12,427,724.00
VIACON INC-CLASS B	3 448 VC	92839U107	6.9600	150,400.00	1,777,904.13	1,046,784.00
US BANCORP VALERO ENERGY CORP. VERISIGN INC VERIZON COMMUNICATIONS VIACOM INC-CLASS B VISTEON CORP WACHOVIA CORP NEW WAL MART STORES INC WASHINGTON MUTUAL INC.	2 854 WD	9299031020	36.4400	317,200.00	11,968,012.35	11,558,768.00
WAL MART STORES INC	0 593 WMT	9311421030	50.5100		19,786,660.69	24,785,257.00
WASHINGTON MUTUAL INC.	3 243 WM	939322103	34.5300	490,700.00 255,100.00		8,808,603.00
WELLPOINT HEALTH NETWORKS	0.000 WIP	94973H108		54,300.00	3,692,358.87	3,863,988.00
WELLS FARGO COMPANY	2.389 WFC	949746101		10.500.00	516.121.20	492.135.00
XEROX CORP	0.000 XRX		8.0500	168.000.00	516,121.20 1,644,375.09	1.352.400.00
YAHOO INC	0.000 YHOO	984332106		165,400.00	8,345,937.61	2,704,290.00
Instrument Total 15	51			36,574,725.87	747,169,767.84	728,030,050.40
Portfolio Total 15	51			36,574,725.87	747,169,767.84	728,030,050.40

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
		COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio -	6DG	DAY	VID J. GREENE	- 60			
	Instrument -	COM	COI	MMON STOCK				
ABERCROMBIE & FITCH CO ALLEN TELECOM INC. ALPHARMA, INCCL A AMERICAN EAGLE OUTFITTERS ARRIS GROUP INC. ASCENTIAL SOFTWARE CORP AVAYA INC BAUSCH & LOMB INC BJ SERVICES CO CALGON CARBON CORP. CELERA GENOMICS GROUP CNH GLOBAL N.V. CONSTELLATION ENERGY GROUP: COORSTEK CSG SYSTEMS INTL. INC.		0.000	ANF	002896207	20.4600	24,400.00 104,500.00	551,736.97 1,516,107.15	499,224.00
ALLEN TELECOM INC.		0.000	ALN	018091108	9.4700	104,500.00	1,516,107.15	989,615.00
ALPHARMA, INCCL A		1.511	ALO	020813101Q	11.9100	45,900.00	881,351.69	546,669.00
AMERICAN EAGLE OUTFITTERS		0.000	AEOS	02553E106	13.7800	25,000.00	573,569.34 685,818.58	344,500.00
ARRIS GROUP INC.		0.000	ARRS		3.5700	98,500.00	685,818.58	351,645.00
ASCENTIAL SOFTWARE CORP		0.000	ASCL	04362P108	2.4000	117,400.00 182,500.00	321,453.35 626,230.89	281,760.00
AVAYA INC		0.000	AV	053499109		182,500.00	626,230.89	447,125.00
BAUSCH & LOMB INC		1.444	BOL	071707103Q	36.0000	21,000.00	815,500.60	756,000.00
BJ SERVICES CO		0.000	BUS	055482103	32.3100	8,000.00	815,500.60 187,831.46 997,400.36 712,336.00 449,213.85	258,480.00
CALGON CARBON CORP.		2.429	CCC	~	4.9400 9.5500	132,600.00	997,400.36	655,044.00
CELERA GENOMICS GROUP		0.000	CRA	038020202	3.8000	43,400.00	/12,336.00	414,470.00
CONCRET ATTOM ENERGY CROSS	TNO	2.105	CINH	N20935107 210371100Q	27.8200	26,000.00	449,213.85	266,000.00
CONSTELLATION ENERGY GROUP .	LINC	0.000	CEG	217020106	25.5500	36,200.00	619,929.45 1,041,270.56	723,320.00 924,910.00
CCC CVCTEMC INTI INC		0.000	CRIK	126349109	13.6500	24 900 00	204 522 05	220 520 00
CYTEC INDICTRIC		0.000	CDGD	232820100Q	27.2800	24,800.00 44,600.00	1 410 420 37	1 216 688 00
DIGEX INC		0.000	DICX		0.4300	353,900.00	294,533.85 1,410,420.37 588,976.76	152 177 00
E DIDHANY INC		0.000	EDNY	26881V100	4.1700	75,000.00	431,742.06 916,500.10 636,566.47 752,976.56 1,177,991.48	312 750 00
EARTHLINK INC		0.000	ELNK	270321102	5.4500	107,000.00	916.500.10	583.150.00
EFUNDS CORP		0.000	EFDS	28224R101		56,900.00	636,566.47	518,359.00
FAIRCHILD SEMICONDUTOR CORP		0.000	FCS	303726103	10.7100	56,900.00 72,800.00	752,976.56	779,687.98
FIRST AMERICAN CORP.		1.801	FAF	318522307	22.2000	62,500.00	1,177,991.48	1,387,500.00
FOOTSTAR INC		0.000	FTS	344912100	6.9600	78,500.00		
GATX CORP		5.609	GMT	361448103	22.8200	34,000.00	1,494,151.95	775,880.00
GENENCOR INTERNATIONAL INC		0.000	GCOR	368709101	9.7800	51,000.00	580,994.01 1,148,687.95	498,780.00
HARRIS CORP.		1.216	HRS	413875105Q	26.3000	44,200.00	1,148,687.95	1,162,460.00
HEALTH NET		0.000	HNT	42222G108	26.4000	49,100.00	1,033,919.17	1,296,240.00
COORSTEK CSG SYSTEMS INTL. INC. CYTEC INDUSTRIES DIGEX INC E.PIPHANY INC EARTHLINK INC EFUNDS CORP FAIRCHILD SEMICONDUTOR CORP FIRST AMERICAN CORP. FOOTSTAR INC GATX CORP GENENCOR INTERNATIONAL INC HARRIS CORP. HEALTH NET HEALTHSOUTH CORP HOLLINGER INTERNATIONAL INC		0.000	HRC	421924101	4.2000	268,000.00	2,840,833.47	1,125,600.00
HOLLINGER INTERNATIONAL INC		1.968	HLR	435569108		50,000.00	585,247.50	508,000.00
HYPERION SOLUTIONS CORP.		0.000	HYSL	44914M104	25.6700	34,500.00	535,051.04 1,055,519.50	885,615.00 381,850.00 480,150.00
ICN PHARMACEUTICALS		2.841	ICN	448924100Q	10.9100	35,000.00	1,055,519.50	381,850.00
IMC GLOBAL INC.		0.749	IGL	449669100Q	10.6700	45,000.00	605,001.88	480,150.00 310,500.00
KADANT INC		0.000	KAI	48282T104	15.0000	20,700.00	290,909.15	310,500.00
KEYNOTE SYSTEMS INC		0.000	KEYN	493308100	7.7200	49,000.00	605,001.88 290,909.15 411,676.84 582,398.51 213,160.00 1,202,815.44 255,878.22	378,280.00
LUKAL SPACE COMM.		0.000	LOR	G56462107	0.4300	184,200.00	582,398.51	79,206.00
MANUALAY RESORT GROUP		0.000	MBG	562567107	30.6100 5.0600	10,000.00	213,160.00	306,100.00
MAXMELL TECHNOLOGIES INC		0.000	MYMT	577729205 577767106	5.0600 6.0500	201,800.00 34,400.00 44,800.00	1,202,815.44	1,021,108.00
MILITOOR CORDORATION		1 204	MTT	6010731090	34.0000	34,400.00 44,800.00	1,809,495.88	1,523,200.00
HEALTHSOUTH CORP HOLLINGER INTERNATIONAL INC HYPERION SOLUTIONS CORP. ICN PHARMACEUTICALS IMC GLOBAL INC. KADANT INC KEYNOTE SYSTEMS INC LORAL SPACE COMM. MANDALAY RESORT GROUP MAXTOR CORP MAXWELL TECHNOLOGIES INC MILLIPORE CORPORATION		1.294	ידדוי	0010/31090	34.0000	44,000.00	1,009,493.88	1,523,200.00

Rating Coupon Yield Ticker Identifier F	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
POTTFOLIO - 6DG								
MPS GROUP INC MYKENGLIS CORP 0.000 MPS 553409103 5.5400 112,500.00 558,095.22 623,250.00 MYKENGLIS CORP 0.000 MVK 62852P103 7.3000 10,000.00 107,596.91 73,000.01 NATIONAL-OILWELL INC. 0.000 NO NO 633071101 21.8400 17,000.00 299,267.47 371,280.00 NASIGNMENT INC 0.000 ANW 639348108 24.3100 28,000.00 734,415.49 680,680.00 CN ASSIGNMENT INC 0.000 ASGN 682159108 8.5200 14,600.00 177,653.49 124,392.00 OPTIMAL ROBOTICS CORP. 0.000 ORB 683588208 6.0000 17,000.00 196,447.97 102,000.00 ORBITAL SCIENCES CORP. 0.000 ORB 685564106 4.2200 172,100.00 664,121.74 726,262.00 PARTEKEL INT'L CORP. 0.000 PER 68358720 172,100.00 664,121.74 726,262.00 PARTEKEL INT'L CORP. 0.000 PER 683564106 4.2200 172,100.00 664,121.74 726,262.00 PARTEKEL INT'L CORP. 0.000 PER 683564106 4.2200 172,100.00 664,121.74 726,262.00 PARTEKEL INT'L CORP. 0.000 PER 6935564106 4.2200 172,100.00 664,121.74 726,262.00 PARTEKEL INT'L CORP. 0.000 PER 693564106 4.2200 172,100.00 664,121.74 726,262.00 PARTEKEL STORES INC 0.000 PER 70,322A101 5.0700 99,100.00 1,253,908.93 502,437.00 PERSIAMBRICAS INC 0.000 PCP 71713B104 8.9200 87,800.00 1,253,908.93 502,437.00 PERSIAMBRICAS INC 0.000 PCP 71713B104 8.9200 87,800.00 1,133,405.70 783,176.00 PITTSTON BINK'S GROUP 0.541 PER 725701106 18.4800 54,400.00 1,117,504.22 1,005,312.00 PLATEK PRODUCTS INC 0.000 PF 74762E102 3.5000 95,000.00 99,427.22 938,600.00 PARIME MOREY MARKET ACCOUNT 0.000 PF 74762E102 3.5000 37,600.00 369,423.74 131,600.00 QUANTIM CORPORATION DLT & STO QUANTIM CORPORATION DLT								
MPS GROUP INC					- 60			
MYKROLIS CORP		Instrument - COM	CON	MON STOCK				
NATIONAL OLIMELL INC. 0.000 NOI 63707101 21.8400 17.000.00 299,267.47 371,280.00 NAVISTAR INTL. CORP. 0.000 NAVISTAR INTL. CORP. 0.000 ASGN 682159108 8.5200 14.600.00 177,653.49 124.392.00 ON ASSIGNMENT INC 0.000 DRYM 68388208 6.0000 17,000.00 196,447.97 102,000.00 ORBITAL SCIENCES CORP. 0.000 ORB 683564106 4.2200 172,100.00 664,121.74 726,262.00 PAREXEL INT'L CORP. PAREXEL INT'L CORP. 0.000 PRIL 699462107 10.9900 40,000.00 538,088.97 172,652.00 PAREXEL INT'L CORP. PAREXEL INT'L CORP. 0.000 PRIL 699462107 10.9900 40,000.00 538,088.97 395.00.00 PAREXEL INT'L CORP. PAREXEL INT'L CORP. 0.000 PRIL 699462107 10.9900 40,000.00 538,088.97 395.00.00 PAREXEL INT'L CORP. PAREMENCAS INC 0.237 PAS 71343P2000 13.4500 50,000.00 697,140.26 671,500.00 PAREMENCAS INC 0.247 PAS 71343P2000 13.4500 50,000.00 697,140.26 671,500.00 PITISTON BRINK'S GROUP PILATER PRODUCTS INC 0.000 PYX 72819100 9.8800 95,000.00 99,427.22 938,600.00 PILATEE PRODUCTS INC 0.000 PYX 72819100 9.8800 95,000.00 99,427.22 938,600.00 PRIME MONEY MARKET ACCOUNT 0.000 IT-DAV IT-DAV 1.0000 587,890.87 587,890.84 587,890.88 QUANTA SRYLCES INC. 0.000 PWR 74762E102 3.5000 37,600.00 39,423.27 131,600.00 QUANTUM CORPORATIONAL CORP. 0.001 PRILES TRANSMATIONAL CORP. 0.001 CORPORATION DLT & STO 0.000 DSS 747906204 2.6700 262,900.00 2,486,212.25 701,943.00 UNITED STRANSMATIONAL CORP. 0.002 PRISE TRANSMATIONAL CORP. 0.003 PRISE TRANSMATIONAL CORP. 0.004 PRISE TRANSMATIONAL CORP. 0.005 PRISE TRANSMATIONAL CORP. 0.000 PRISE 89362105 15.6800 58,100.00 894,748.93 911,008.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,	MPS GROUP INC	0.000	MPS	553409103	5.5400	112,500.00	558,095.22	623,250.00
NAVISTAR INTL CORP. 0.00 NAV 63934E108 24,3100 28,000.00 734,415.49 680,680.00 NASSIGMENT INC 0.000 ASSIGMENT INC 0.000 ASSIGMENT INC 1.000.00 14,600.00 177,653.49 124,392.00 OPTIMAL ROBOTICS CORP. 0.000 OPMR 68388R208 6.0000 17,000.00 196,447.97 102,000.00 CREITAL SCIENCES CORP. 0.000 OPMR 68564106 4.2200 172,100.00 664,121.74 726,262.00 PAREXEL INT'L CORP. 0.000 PRIL 699462107 10.9900 40,000.00 538,088.97 439,600.00 PATHMARK STORES INC 0.000 PTMK 70322A101 5.0700 99,100.00 1,253,908.93 502,437.00 PHARMACOPEIA INC 0.000 PCOP 71713B104 8.9200 87,800.00 1,333,405.70 783,176.00 PHARMACOPEIA INC 0.000 PCOP 71713B104 8.9200 87,800.00 1,133,405.70 783,176.00 PITITSTON BRINK'S GROUP 0.541 PZB 7257011060 18.4800 54,400.00 1,117,504.92 1,005,312.00 PLAITEN PRODUCTS INC 0.000 PYX 72813P100 9.8800 95,000.00 909,427.22 938,600.00 PLAITEN PRODUCTS INC 0.000 PWR 74762E102 3.5000 37,600.00 369,423.74 131,600.00 CUINTILES TRANSNATIONAL CORP. 0.000 PWR 74762E102 3.5000 37,600.00 369,423.74 131,600.00 CUINTILES TRANSNATIONAL CORP. 0.000 DNS 74796204 2.6700 262,900.00 2,466,212.25 701,493.00 CUINTILES TRANSNATIONAL CORP. 0.000 CTRN 748767100 12.1000 17.200.00 299,186.04 208,120.00 SYBRON DENTAL SPECIALTIES 0.000 SYD 87142105 14.8500 19,100.00 892,447.86 1,009,800.00 SYBRON DENTAL SPECIALTIES 0.000 SYD 87142105 14.8500 19,100.00 822,447.86 1,009,800.00 SYBRON DENTAL SPECIALTIES 0.000 DYN 879360105 15.6800 55,100.00 894,748.93 911,008.00 SYBRON DENTAL SPECIALTIES 0.000 DYN 879360105 15.6800 55,000.00 894,748.93 911,008.00 SYBRON DENTAL SPECIALTIES 0.000 DYN 879360105 15.6800 55,000.00 894,748.93 911,008.00 SYBRON DENTAL SPECIALTIES 0.000 DYN 879360105 15.6800 55,000.00 894,748.93 911,008.00 SYBRON DENTAL SPECIALTIES NC. 0.000 DYN 879360105 15.6800 55,000.00 894,748.93 911,008.00 SYBRON DENTAL SPECIALTIES NC. 0.000 DYN 879360105 15.6800 55,000.00 894,748.93 911,008.00 SYBRON DENTAL SPECIALTIES NC. 0.000 DYN 879360105 15.6800 55,000.00 894,748.93 911,008.00 SYBRON DENTAL SPECIALTIES NC. 0.000 DYN 879360105 15.6800 55,000.00 894,748.	MYKROLIS CORP	0.000	MYK	62852P103	7.3000	10,000.00	107,596.91	73,000.01
ON ASSIGNMENT INC OPTIMAL ROBOTICS CORP. O.000 OPRN OPTIMAL ROBOTICS CORP. O.000 OPRN OPRN OPTIMAL SCIENCES CORP. O.000 OPRN ORBSTAL SCIENCES CORP. O.000 ORB OPRN OPRN OPRN OPRN OPRN OPRN ORB OPRN OPRN OPRN OPRN OPRN OPRN OPRN OPRN	NATIONAL-OILWELL INC.	0.000	NOI	637071101	21.8400	17,000.00		371,280.00
OPTIMAL ROBOTICS CORP. 0.000 OPMR 68388R208 6.0000 17,000.00 195,447.97 102,000.00 ORBITAL SCIENCES CORP. 0.000 ORB 681564106 4.2200 172,100.00 664,121.74 726,262.00 PAREXEL INT'L CORP. 0.000 PRAL 699462107 10.9900 40,000.00 538,088.97 439,600.00 PATHMARK STORES INC 0.000 PTMK 703222101 5.0700 99,100.00 1,253,908.93 502,437.00 PATHMARK STORES INC 0.297 PAS 71343P2002 13.4300 50,000.00 697,140.26 671,500.00 PHARMACOPEIA INC 0.000 PCOP 71713B104 8.9200 87,800.00 1,133,405.70 783,176.00 PHARMACOPEIA INC 0.000 PCOP 7275701106 18.4800 54,400.00 1,117,504.92 1,005,312.00 PLAYTEX PRODUCTS INC 0.000 PXX 72813P100 9.8800 95,000.00 99,427.22 938,600.00 PLAYTEX PRODUCTS INC 0.000 PXX 72813P100 9.8800 95,000.00 99,427.22 938,600.00 PLAYTEX PRODUCTS INC 0.000 PXX 74762E102 3.5000 37,600.00 369,423.74 131,600.00 QUANTUM COPPORATION DLT & STO 0.000 PKR 74762E102 3.5000 37,600.00 369,423.74 131,600.00 QUINTILES TRANSNATIONAL CORP. 0.000 PKR 74762E102 3.5000 37,600.00 369,423.74 131,600.00 QUINTILES TRANSNATIONAL CORP. 0.000 QTRN 748767100 12.1000 17,200.00 239,186.04 208,120.00 RYDER SYS INC. 2.673 R 7835491080 22.4400 45,000.00 852,447.86 1,009,800.00 SYBRON DENTAL SPECIALITIES 0.000 SYD 871142105 14.8500 19,100.00 323,690.98 223,635.00 TELEDYNE TECHNOLOGIES INC 0.000 TITEX 886322103 6.1800 150,400.00 894,748.93 911,008.00 UNISTI ECC SOFTWARE INC 0.000 TITEX 886322103 6.1800 150,400.00 894,748.93 911,008.00 UNISTI INC 0.000 UNI 949360105 15.6800 58,100.00 894,748.93 911,008.00 UNISTI INC 0.000 UNI 940677101 5.2500 33,000.00 289,076.91 173,250.00 UNISTI INC 0.000 UNI 940677101 5.2500 33,000.00 289,076.91 173,250.00 UNISTI INC 0.000 UNI 943531103 14.1500 10,500.00 340,772.39 633,000.00 UNISTI INC 0.000 UNI 943531103 14.1500 10,500.00 340,772.39 633,000.00 UNISTI INC 0.000 UNI 943531103 14.1500 10,500.00 808,969.24 940,680.00 WAVECOM SA-ADR 0.000 UNI 943531103 14.1500 10,500.00 808,969.24 940,680.00 WAVECOM SA-ADR 0.000 UNI 943531103 14.1500 0.000 0.000 121,924.73 40,517,031.87 PAGENES OF CORPORATION DE CORPORATION DE CORPORATIO								
ORBITAL SCIENCES CORP. 0.000 ORB 685564106 4.2200 172,100.00 664,121.74 726,262.00 PAREMER LINT'L CORP 0.000 PRXL 699462107 10.9900 40,000.00 538,088.97 439,600.00 PATHMARK STORES INC 0.000 PTMK 70322A101 5.0700 99,100.00 1,253,908.93 502,437.00 PEPSIAWERICAS INC 0.297 PAS 71343P200Q 13.4300 50,000.00 697,140.26 671,500.00 PITSTOND BRINK'S GROUP 0.541 PZB 725701106Q 18.4800 54,400.00 1,113,405.70 783,176.00 PITSTON BRINK'S GROUP 0.541 PZB 725701106Q 18.4800 54,400.00 1,117,504.92 1,005,312.00 PRIME MONEY MARKET ACCOUNT 0.000 PYX 72813P100 59.8800 95,000.00 909,427.22 938,600.00 PRIME MONEY MARKET ACCOUNT 0.000 IT-DAV IT-DAV 1.0000 587,890.87 587,890.84 587,890.88 QUANTUM CORPORATION- DLT & STO 0.000 PWR 74762E102 3.5000 37,600.00 369,423.74 131,600.00 QUANTUM CORPORATION- DLT & STO 0.000 DSS 747906204 2.6700 262,900.00 2,486,212.25 701,943.00 QUINTULES TRANSNATIONAL CORP. 0.000 QTRN 748767100 12.1000 17,200.00 239,186.04 20,120.00 SYBRON DENTAL SPECIALTIES 0.000 STD 871142105 14.8500 19,100.00 382,447.86 1,009,800.00 SYBRON DENTAL SPECIALTIES 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TIBLEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TIBLEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TIBLEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TIBLEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 UNISYS CORP. 0.000 UNIS 902494103 1.2200 50,000.00 678,979.94 414,488.00 UNIST INC 0.000 UNIS 902494103 1.2200 50,000.00 678,979.94 414,488.00 UNIST INC 0.000 UNIS 902494103 1.2200 50,000.00 678,979.94 414,488.00 UNIST INC 0.000 UNIS 902494103 1.2200 50,000.00 678,979.94 414,488.00 UNIST INC 0.000 UNIS 902494103 14.0400 67,000.00 808,969.24 940,680.00 UNIST INC 0.000 UNIS 902494103 14.0400 67,000.00 808,969.24 940,680.00 UNIST INC 0.000 UNIS 90244108 9.9000 100,000.00 126,084.56 145,745.00 UNIST INC 0.000 UNIS 902494103 14.0400 67,000.00 808,969.24 940,680.00 UNIST INC 0.0	ON ASSIGNMENT INC	0.000	ASGN	682159108		14,600.00	177,653.49	124,392.00
PAREMEL INT'L CORP. PATHMARK STORES INC 0.000 PTMK 70322A101 5.0700 99,100.00 1,253,088.97 439,600.00 PATHMARK STORES INC 0.000 PTMK 70322A101 5.0700 99,100.00 1,253,098.93 502,437.00 PEPSIAMERICAS INC 0.297 PAS 71343P2000 13.4300 50,000.00 697,140.26 671,500.00 PHARMACOPEIA INC 0.000 PCOP 71713B104 8.9200 87,800.00 1,133,405.70 783,176.00 PIATTSTOR BRINK'S GROUP 0.541 PZB 725701106 18.4800 54,400.00 1,117,504.92 1,005,312.00 PLAYTEX PRODUCTS INC 0.000 PYX 72813P100 9.8800 95,000.00 909,427.22 938,600.00 PLAYTEX PRODUCTS INC 0.000 IT-DAV IT-DAV 1.0000 587,890.87 587,890.84 587,890.88 69,000.00 QUANTA SERVICES INC. 0.000 PWR 74762E102 3.5000 37,600.00 369,423.74 131,600.00 QUANTUM CORPORATION- DLT & STO QUINTILES TRANSMATIONAL CORP. 0.000 QTAN 748767100 12.1000 17,200.00 2486,212.25 701,943.00 RIDER SYS. INC. SYBRON DENTAL SPECIALTIES 0.000 SYD 871142105 14.8500 19,100.00 852,447.86 1,009,800.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TIBCO SOFTWARE INC. 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TYSON FOODS INC. CL-A 1.426 TSN 902494103 11.2200 50,000.00 894,748.93 911,008.00 U.S. INDUSTRIES INC. 0.000 USI 912080108 2.6300 157,600.00 6802,817.65 929,472.00 TYSON FOODS INC. CL-A 1.426 TSN 902494103 11.2200 50,000.00 894,748.93 911,008.00 U.S. INDUSTRIES INC. 0.000 USI 912080108 2.6300 157,600.00 894,748.93 991,008.00 U.S. INDUSTRIES INC. 0.000 USI 909214108 9.9900 100,000.00 1348,862.08 999,000.00 U.S. INDUSTRIES INC. 0.000 USI 909214108 9.9900 100,000.00 14,48,862.08 999,000.00 VISX INC 0.000 USI 909214108 9.9900 100,000.00 802,817.65 929,472.00 TYSON FOODS A-ADR 0.000 USI 92844S105 9.5800 64,600.00 921,813.66 618,868.00 WADECOM SA-ADR 0.000 WVCM 943531103 14.1500 10,300.00 216,6084.56 145,745.00 INSTRUMENT TOTAL 68 INSTRUMENT -REIT REAL ESTATE INVESTMENT TRUST	OPTIMAL ROBOTICS CORP.	0.000	OPMR	68388R208	6.0000	17,000.00	196,447.97	102,000.00
PATHMARK STORES INC 0.000 PTMK 70322A101 5.0700 99,100.00 1,253,908.93 502,437.00 PERSTAMERICAS INC 0.297 PAS 71343P2000 13.4300 50,000.00 697,140.26 671,500.00 PHARMACOPEIA INC 0.000 PCOP 71713B104 8.9200 87,800.00 1,133,405.70 783,176.00 PHARMACOPEIA INC 0.000 PCOP 71713B104 8.9200 87,800.00 1,117,504.92 1,005,312.00 PHARMACOPEIA INC 0.000 PTMK 72813P100 9.8800 95,000.00 99,427.22 938,600.00 PRIME MONEY MARKET ACCOUNT 0.000 IT-DAV IT-DAV 1.0000 587,890.87 587,890.84 587,890.88 (QUANTA SERVICES INC. 0.000 PWR 74762E102 3.5000 37,600.00 369,423.74 131,600.00 QUANTUM CORPORATION DLT & STO 0.000 DSS 747906204 2.6700 262,900.00 2,486,212.25 701,943.00 QUINTILES TRANSNATIONAL CORP. 0.000 QTM 748767100 12.1000 17,200.00 239,186.04 208,120.00 RYDER SYS. INC. 2.673 R 7835491080 22.4400 45,000.00 852,447.86 1,009,800.00 SIERON DENTAL SECIALITIES 0.000 SYD 871142105 14.8500 19,100.00 332,5690.98 283,635.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 892,417.65 929,472.00 TYSON FOODS INC. CL-A 1.426 TSN 902494103 11.2200 50,000.00 5678,979.94 414,488.00 UNIFI INC 0.000 USI 912080108 2.6300 157,600.00 678,979.94 414,488.00 UNIFI INC 0.000 USI 912080108 2.6300 157,600.00 678,979.94 414,488.00 UNISYS CORP. 0.000 USI 912080108 2.6300 157,600.00 678,979.94 414,488.00 UNISYS CORP. 0.000 USI 912080108 2.6300 157,600.00 174,886.208 990,000.00 UNISYS CORP. 0.000 USI 912080108 9.9000 100,000.00 1348,862.08 990,000.00 UNISYS CORP. 0.000 UNA 915298106 6.0000 105,500.00 340,772.39 633,000.00 WABTEC 0.024 WAB 929740108 14.0400 67,000.00 1348,862.08 990,000.00 UNISYS CORP. 0.000 UNA 915298106 6.0000 105,500.00 92,813.366 618,868.00 WABTEC 0.284 WAB 929740108 14.0400 67,000.00 1348,862.08 990,000.00 UNISYS CORP. 0.000 UNA 915298106 6.0000 105,500.00 92,813.366 618,868.00 WABTEC 0.000 WADWING 943531103 14.1500 10,000.00 12,808,969.24 940,680.00 WABTEC 0.000 WADWING 943531103 14.1500 10,000.00 12,808,969.24 940,680.00 WABTEC 0.000 WADWING 943531103 14.1500 10,000.00 12,944.73 189,450.00 145,745.00 145,745.00 145,745.00	ORBITAL SCIENCES CORP.	0.000	ORB	685564106	4.2200	172,100.00	664,121.74	726,262.00
PEBSTAMERICAS INC PHARMACOPEIA INC 0.297 PAS 71343P200Q 13.4300 50.000.00 697.140.26 671,500.00 PHARMACOPEIA INC 0.000 PCOP 71713B104 8.9200 87,800.00 1.133,405.70 783,176.00 PITTSTON BRINK'S GROUP 0.541 PZB 725701106Q 18.4800 54,400.00 1.117,504.92 1.005,312.00 PLAYTEX PRODUCTS INC 0.000 PYX 72813P100 9.8800 95,000.00 909,427.22 938,600.00 PRIME MONEY MARKET ACCOUNT 0.000 IT-DAV 11.000 587,890.87 587,890.84 587,890.88 QUANTA SERVICES INC. 0.000 PWR 74762E102 3.5000 37,600.00 369,423.74 131,600.00 QUINTILES TRANSNATIONAL CORP. 0.000 DSS 74796204 2.6700 262,900.00 2,486,212.25 701,943.00 QUINTILES TRANSNATIONAL CORP. 0.000 QTRN 748767100 12.1000 17,200.00 239,186.04 208,120.00 RYDER SYS. INC. 8YDERN DENTAL SECITALTIES 0.000 SYD 871142105 14.8500 19,100.00 332,690.98 283,635.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TYSON FOODS INC. CL-A 1.426 TSN 902494103 11.2200 50,000.00 894,748.93 911,008.00 TYSON FOODS INC. CL-A 1.426 TSN 902494103 11.2200 50,000.00 550,822.53 561,000.00 U.S. INDUSTRIES INC 0.000 USI 912080108 2.6300 157,600.00 678,979.94 414,488.00 UNIFI INC 0.000 USI 912080108 2.6300 157,600.00 678,979.94 414,488.00 UNIFI INC 0.000 USI 90497101 5.2500 33,000.00 289,076.91 173,250.00 UNISYS CORP. 0.000 USI 90497101 5.2500 33,000.00 289,076.91 173,250.00 UNISYS CORP. 0.000 USI 90497101 5.2500 33,000.00 291,813.66 618,868.00 WANECOM SA-ADR 0.000 UNG 943531103 14.1500 10,300.00 126,084.56 145,745.00 INSTRUMENT TRUST Instrument -REIT REAL ESTATE INVESTMENT TRUST RECKSON ASSOCIATES RE 8.076 RA 75621K106Q 21.0500 9,000.00 211,924.73 189,450.00 10,300.00 126,084.56 145,745.00 10,300.00 10,300.00 126,084.56 145,745.00 10,300.00 126,084.56 145,745.00 10,300.00 10,300.00 126,084.56 145,745.00 10,300.00 10,300.00 126,084.56 145,745.00 10,300.00 10,300.00 126,084.56 145,745.00 10,300.00 10,300.00 126,084.56 145,745.00 10,300.00 10,300.00 10,300.00 10,300.00 10,300.00 10,300.00 10,300.0	PAREXEL INT'L CORP.	0.000	PRXL	699462107	10.9900	40,000.00	538,088.97	439,600.00
### PHAMMACOPEIA INC	PATHMARK STORES INC	0.000	PTMK	70322A101	5.0700	99,100.00	1,253,908.93	502,437.00
PITTSTON BRINK'S GROUP PLAYTEX PRODUCTS INC 0.000 PYX 72813P100 9.8800 55,000.00 909,427.22 938,600.00 PRIME MONEY MARKET ACCOUNT 0.000 IT-DAV 1T-DAV 1.0000 587,890.87 587,890.84 587,890.88 QUANTA SERVICES INC. 0.000 PWR 74762E102 3.5000 37,600.00 369,423.74 131,600.00 QUANTIM CORPORATION- DLT & STO 0.000 DES 747906204 2.6700 262,900.00 2.486,212.25 701,943.00 QUINTILES TRANSNATIONAL CORP. 0.000 QTRN 748767100 12.1000 17,200.00 239,186.04 208,120.00 SYBRON DENTAL SPECIALTIES 0.000 SYD 871142105 14.8500 19,100.00 852,447.86 1,009,800.00 SYBRON DENTAL SPECIALTIES 0.000 TIEX 88632Q103 6.1800 150,400.00 894,748.93 911,008.00 TIBLOS OSTWARE INC 0.000 TIEX 88632Q103 6.1800 150,400.00 802,817.65 929,472.00 TYSON FOODS INC. CL-A 1.426 TSN 902494103 11.2200 50,000.00 570,822.53 561,000.00 UNISTI INC 0.000 UNIS 91208108 2.6300 157,600.00 678,979.94 414,488.00 UNIFI INC 0.000 UNI 904677101 5.2500 33,000.00 289,076.91 173,250.00 UNISYS CORP. 0.000 UNA 91529B106 6.0000 105,500.00 921,813.66 618,868.00 UNISYS CORP. 0.000 UNA 91529B106 6.0000 105,500.00 921,813.66 618,868.00 UNISYS CORP. 0.000 UNA 91529B106 6.0000 105,500.00 921,813.66 618,868.00 WASHEC 0.284 WAB 929740108 14.0400 67,000.00 808,991.24 940,680.00 WASHEC 0.284 WAB 929740108 940,680.00 940,680.00 940,680.00 940,680.00 940,680.00 940,680.00	PEPSIAMERICAS INC	0.297	PAS	71343P200Q	13.4300		697,140.26	671,500.00
PLAYTEX PRODUCTS INC	PHARMACOPEIA INC	0.000	PCOP	71713B104	8.9200	87,800.00	1,133,405.70	783,176.00
PRIME MONEY MARKET ACCOUNT QUANTA SERVICES INC. 0.000 PWR 74762E102 3.5000 587,890.87 587,890.84 587,890.88 QUANTA SERVICES INC. 0.000 PWR 74762E102 3.5000 37,600.00 369,423.74 131,600.00 QUANTUM CORPORATION- DLT & STO 0.000 DSS 747906204 2.6700 262,900.00 2.486,212.25 701,943.00 QUANTUM CORPORATION- DLT & STO 0.000 QTRN 748767100 12.1000 17,200.00 239,186.04 208,120.00 RYDER SYS. INC. 2.673 R 783549108Q 22.4400 45,000.00 852,447.86 1,009,800.00 SYD 871142105 14.8500 19,100.00 323,690.98 283,635.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TIBCO SOFTWARE INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TYSON FOODS INC. CL-A 1.426 TSN 902494103 11.2200 50,000.00 550,822.53 561,000.00 U.S. INDUSTRIES INC. 0.000 USI 912080108 2.6300 157,600.00 678,979.94 414,488.00 UNIFI INC 0.000 USI 912080108 2.6300 157,600.00 678,979.94 414,488.00 UNISYS CORP. 0.000 USI 90214108 9.9000 100,000.00 1,348,862.08 990,000.00 UNISYS CORP. 0.000 UNA 915298106 6.0000 105,500.00 340,772.39 633,000.00 UNISYS CORP. 0.000 UNA 915298106 6.0000 105,500.00 340,772.39 633,000.00 VISI NC 0.000 UNA 915298106 6.0000 105,500.00 340,772.39 633,000.00 WABTEC 0.284 WAB 929740108 14.0400 67,000.00 808,969.24 940,680.00 WAVECOM SA-ADR 0.000 WVCM 943531103 14.1500 10,300.00 126,084.56 145,745.00 Instrument Total 68 Instrument -REIT REAL ESTATE INVESTMENT TRUST RECKSON ASSOCIATES RE 8.076 RA 75621K106Q 21.0500 9,000.00 211,924.73 189,450.00	PITTSTON BRINK'S GROUP	0.541	PZB	725701106Q	18.4800	54,400.00	1,117,504.92	1,005,312.00
QUANTA SERVICES INC. 0.000 PWR 74762E102 3.5000 37,600.00 369,423.74 131,600.00 QUANTUM CORPORATION- DLT & STO 0.000 DSS 747906204 2.6700 262,900.00 2,486,212.25 701,943.00 QUANTILES TRANSNATIONAL CORP. 0.000 QTRN 748767100 12,1000 17,200.00 239,186.04 208,120.00 RYDER SYS. INC. 2.673 R 783549108Q 22.4400 45,000.00 852,447.86 1,009,800.00 ENGRAL SPECIALTIES 0.000 SYD 871142105 14,8500 19,100.00 323,690.98 283,635.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 884,748.93 911,008.00 TIBCO SOFTWARE INC 0.000 TIBX 886320103 6.1800 150,400.00 802,817.65 929,472.00 TYSON FOODS INC. CL-A 1.426 TSN 902494103 11.2200 50,000.00 550,822.53 561,000.00 U.S. INDUSTRIES INC 0.000 USI 912080108 2.6300 157,600.00 678,979.94 414,488.00 UNITY INC 0.000 UFI 904677101 5.2500 33,000.00 289,076.91 173,250.00 UNITYS CORP. 0.000 UIS 90241108 9.9000 100,000.00 1348,862.08 990,000.00 UNISY INC 0.000 UNA 91529B106 6.0000 105,500.00 340,772.39 633,000.00 VISX INC 0.000 EYE 92844S105 9.5800 64,600.00 921,813.66 618,868.00 WAVECOM SA-ADR 0.000 WCM 943531103 14.1500 10,300.00 126,084.56 145,745.00 Instrument Total 68 5.000 0.000 WCM 943531103 14.1500 10,300.00 211,924.73 189,450.00 RECKSON ASSOCIATES RE 8.076 RA 75621K106Q 21.0500 9,000.00 211,924.73 189,450.00	PLAYTEX PRODUCTS INC	0.000	PYX	72813P100	9.8800	95,000.00	909,427.22	938,600.00
QUANTUM CORPORATION- DLT & STO	PRIME MONEY MARKET ACCOUNT	0.000	IT-DAV	IT-DAV	1.0000	587,890.87	587,890.84	587,890.88
RYDER SYS. INC. 2.673 R 7835491080 22.4400 45,000.00 852,447.86 1,009,800.00 SYBRON DENTAL SPECIALTIES 0.000 SYD 871142105 14.8500 19,100.00 323,690.98 283,635.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TIBCO SOFTWARE INC 0.000 TIBX 886322103 6.1800 150,400.00 802,817.65 929,472.00 TYSON FOODS INC. CL-A 1.426 TSN 902494103 11.2200 50,000.00 550,822.53 561,000.00 U.S. INDUSTRIES INC. 0.000 USI 912080108 2.6300 157,600.00 678,979.94 414,488.00 UNIFI INC 0.000 USI 912080108 2.6300 157,600.00 678,979.94 414,488.00 UNIFYS CORP. 0.000 UFI 904677101 5.2500 33,000.00 289,076.91 173,250.00 UNOVA INC. 0.000 UNA 91529B106 6.0000 105,500.00 1,348,862.08 990,000.00 UNISX INC 0.000 UNA 91529B106 6.0000 105,500.00 340,772.39 633,000.00 VISX INC 0.000 UNA 928445105 9.5800 64,600.00 921,813.66 618,688.00 WAVECOM SA-ADR 0.284 WAB 929740108 14.0400 67,000.00 808,969.24 940,680.00 WAVECOM SA-ADR 0.000 WCM 943531103 14.1500 10,300.00 126,084.56 145,745.00 Instrument Total 68 Instrument -REIT REAL ESTATE INVESTMENT TRUST RECKSON ASSOCIATES RE 8.076 RA 75621K106Q 21.0500 9,000.00 211,924.73 189,450.00	QUANTA SERVICES INC.	0.000	PWR	74762E102	3.5000	37,600.00	369,423.74	131,600.00
RYDER SYS. INC. 2.673 R 7835491080 22.4400 45,000.00 852,447.86 1,009,800.00 SYBRON DENTAL SPECIALTIES 0.000 SYD 871142105 14.8500 19,100.00 323,690.98 283,635.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TIBCC SOFTWARE INC 0.000 TIBX 88632Q103 6.1800 150,400.00 802,817.65 929,472.00 TYSON FOODS INC. CL-A 1.426 TSN 902494103 11.2200 50,000.00 550,822.53 561,000.00 U.S. INDUSTRIES INC. 0.000 USI 912080108 2.6300 157,600.00 678,979.94 414,488.00 UNIFI INC 0.000 UFI 904677101 5.2500 33,000.00 289,076.91 173,250.00 UNISYS CORP. 0.000 UNIS 909214108 9.9000 100,000.00 1,348,862.08 990,000.00 UNIVA INC. 0.000 UNA 91529B106 6.0000 105,500.00 340,772.39 633,000.00 VISX INC 0.000 UNA 91529B106 6.0000 105,500.00 340,772.39 633,000.00 WADETEC 0.000 UNISY 92844S105 9.5800 64,600.00 921,813.66 618,868.00 WADETEC 0.284 WAB 929740108 14.0400 67,000.00 380,969.24 940,680.00 WAVECOM SA-ADR 0.000 WCM 943531103 14.1500 10,300.00 126,084.56 145,745.00 Instrument Total 68 Instrument -REIT REAL ESTATE INVESTMENT TRUST RECKSON ASSOCIATES RE 8.076 RA 75621K106Q 21.0500 9,000.00 211,924.73 189,450.00	QUANTUM CORPORATION- DLT &	STO 0.000	DSS	747906204	2.6700	262,900.00	2,486,212.25	701,943.00
SYBRON DENTAL SPECIALTIES 0.000 SYD 871142105 14.8500 19,100.00 323,690.98 283,635.00 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 15.6800 58,100.00 894,748.93 911,008.00 TIBCO SOFTWARE INC 0.000 TIBX 886322103 6.1800 150,400.00 802,817.65 929,472.00 TYSON FOODS INC. CL-A 1.426 TSN 902494103 11.2200 50,000.00 550,822.53 561,000.00 U.S. INDUSTRIES INC. 0.000 USI 912080108 2.6300 157,600.00 678,979.94 414,488.00 UNIFI INC 0.000 UFI 904677101 5.2500 33,000.00 289,076.91 173,250.00 UNIFI INC 0.000 UIS 909214108 9.9900 100,000.00 1,348,862.08 990,000.00 UNOVA INC. 0.000 UNA 91529B106 6.0000 105,500.00 340,772.39 633,000.00 VISX INC 0.000 EYE 928445105 9.5800 64,600.00 921,813.66 618,868.00 WABTEC 0.2284 WAB 929740108 14.0400 67,000.00 808,969.24 940,680.00 WAVECOM SA-ADR 0.000 WCM 943531103 14.1500 10,300.00 126,084.56 145,745.00 Instrument Total 68 5,530,790.87 52,629,918.73 40,517,031.87 RECKSON ASSOCIATES RE 8.076 RA 75621K106Q 21.0500 9,000.00 211,924.73 189,450.00	QUINTILES TRANSNATIONAL COF	RP. 0.000	QTRN	748767100	12.1000	17,200.00	239,186.04	208,120.00
TELEDYNE TECHNOLOGIES INC	RYDER SYS. INC.	2.673	R	783549108Q	22.4400	45,000.00	852,447.86	1,009,800.00
TIBCO SOFTWARE INC 0.000 TIBX 886320103 6.1800 150,400.00 802,817.65 929,472.00 TYSON FOODS INC. CL-A 1.426 TSN 902494103 11.2200 50,000.00 550,822.53 561,000.00 U.S. INDUSTRIES INC. 0.000 USI 912080108 2.6300 157,600.00 678,979.94 414,488.00 UNIFI INC 0.000 UFI 904677101 5.2500 33,000.00 289,076.91 173,250.00 UNISYS CORP. 0.000 UIS 909214108 9.9000 100,000.00 1,348,862.08 990,000.00 UNOVA INC. 0.000 UNA 91529B106 6.0000 105,500.00 340,772.39 633,000.00 VISX INC WABTEC WABTEC 0.284 WAB 929740108 14.0400 67,000.00 921,813.66 618,868.00 WAVECOM SA-ADR 0.000 WVCM 943531103 14.1500 10,300.00 126,084.56 145,745.00 Instrument Total 68 Instrument -REIT REAL ESTATE INVESTMENT TRUST RECKSON ASSOCIATES RE 8.076 RA 75621K106Q 21.0500 9,000.00 211,924.73 189,450.00	SYBRON DENTAL SPECIALTIES	0.000	SYD	871142105	14.8500	19,100.00	323,690.98	283,635.00
TYSON FOODS INC. CL-A U.S. INDUSTRIES INC. U.S. INDUSTRIES INC. U.S. INDUSTRIES INC. UNIFI INC UNISYS CORP. UNOVA INC. UNOVA INC. UNISYS INC WABTEC WAVECOM SA-ADR Instrument Total 68 Instrument -REIT REAL ESTATE INVESTMENT TRUST RECKSON ASSOCIATES RE 1.426 TSN 902494103 11.2200 50,000.00 550,822.53 561,000.00 U.50,000.00 550,822.53 561,000.00 U.50,000.00 550,822.53 561,000.00 U.50,000.00 678,979.94 414,488.00 U.50,000.00 678,979.94 414,488.00 U.50,000.00 0.00 0.00 0.00 0.00 0.00 0.00	TELEDYNE TECHNOLOGIES INC	0.000	TDY	879360105	15.6800	58,100.00	894,748.93	911,008.00
U.S. INDUSTRIES INC. UNIFI INC UNIFI INC UNISYS CORP. UNISYS CORP. UNIOVA INC. VISX INC WABTEC WAVECOM SA-ADR Instrument Total 68 Instrument -REIT REAL ESTATE INVESTMENT TRUST RECKSON ASSOCIATES RE 0.000 USI 912080108 2.6300 157,600.00 678,979.94 414,488.00 418,980.00 418,981.94 414,488.00 418,981.94 418,981.94 418,981.94 414,488.00 418,981.94 418,981.94 418,981.94 418,981.94 418,979.00 418,981.94 418,981.94 418,981.94 418,981.94 418,981.94 418,981.94 418,981.94 418,981.94 418,981.94 418,981.94 418,981.94 418,981.94 418,981.94 418,981.94 418,981.94 418,	TIBCO SOFTWARE INC	0.000	TIBX	88632Q103	6.1800	150,400.00	802,817.65	929,472.00
UNIFI INC UNISYS CORP. UNISYS CORP. UNISYS CORP. UNOVA INC. VISX INC WABTEC WAVECOM SA-ADR Instrument Total RECKSON ASSOCIATES RE 0.000 UFI 904677101 5.2500 33,000.00 289,076.91 173,250.00 100,000.00 1,348,862.08 990,000.00 100,000 100,000.00 1,348,862.08 990,000.00 100,000 100,500.00 340,772.39 633,000.00 100,000 100,500.00 340,772.39 633,000.00 100,00	TYSON FOODS INC. CL-A	1.426	TSN	902494103	11.2200	50,000.00	550,822.53	561,000.00
UNISYS CORP. UNOVA INC. UNOVA INC	U.S. INDUSTRIES INC.	0.000	USI	912080108	2.6300	157,600.00	678,979.94	414,488.00
UNOVA INC. UNOVA INC. VISX INC WABTEC WAVECOM SA-ADR Instrument Total Instrument -REIT REAL ESTATE INVESTMENT TRUST RECKSON ASSOCIATES RE 0.000 UNA 91529B106 6.0000 105,500.00 340,772.39 633,000.00 64,600.00 921,813.66 618,868.00	UNIFI INC	0.000	UFI	904677101	5.2500	33,000.00	289,076.91	173,250.00
VISX INC WABTEC WABTEC WAVECOM SA-ADR Instrument Total RECKSON ASSOCIATES RE 0.000 EYE 92844S105 9.5800 64,600.00 921,813.66 618,868.00 64,600.00 921,813.66 618,868.00 940,680.00 14.0400 67,000.00 10,300.00 126,084.56 145,745.00 17,031.87 189,450.00 189,450.00 189,450.00 189,450.00 189,450.00 189,450.00	UNISYS CORP.	0.000	UIS	909214108	9.9000	100,000.00	1,348,862.08	990,000.00
WABTEC 0.284 WAB 929740108 14.0400 67,000.00 808,969.24 940,680.00 WAVECOM SA-ADR 0.000 WVCM 943531103 14.1500 10,300.00 126,084.56 145,745.00 Instrument Total 68 5,530,790.87 52,629,918.73 40,517,031.87 Instrument -REIT REAL ESTATE INVESTMENT TRUST RECKSON ASSOCIATES RE 8.076 RA 75621K106Q 21.0500 9,000.00 211,924.73 189,450.00	UNOVA INC.	0.000	UNA	91529B106	6.0000	105,500.00	340,772.39	633,000.00
WAVECOM SA-ADR 0.000 WVCM 943531103 14.1500 10,300.00 126,084.56 145,745.00 Instrument Total 68 5,530,790.87 52,629,918.73 40,517,031.87 Instrument -REIT REAL ESTATE INVESTMENT TRUST RECKSON ASSOCIATES RE 8.076 RA 75621K106Q 21.0500 9,000.00 211,924.73 189,450.00	VISX INC	0.000	EYE	92844S105	9.5800	64,600.00	921,813.66	618,868.00
Instrument Total 68 Instrument -REIT REAL ESTATE INVESTMENT TRUST RECKSON ASSOCIATES RE 8.076 RA 75621K106Q 21.0500 9,000.00 211,924.73 189,450.00	WABTEC	0.284	WAB	929740108	14.0400	67,000.00	808,969.24	940,680.00
Instrument -REIT REAL ESTATE INVESTMENT TRUST RECKSON ASSOCIATES RE 8.076 RA 75621K106Q 21.0500 9,000.00 211,924.73 189,450.00	WAVECOM SA-ADR	0.000	WVCM	943531103	14.1500	10,300.00	126,084.56	145,745.00
RECKSON ASSOCIATES RE 8.076 RA 75621K106Q 21.0500 9,000.00 211,924.73 189,450.00	Instrument Total	68				5,530,790.87	52,629,918.73	40,517,031.87
		Instrument -	REIT	REAL ESTATE	INVESTMENT	TRUST		
Instrument Total 1 9,000.00 211,924.73 189,450.00	RECKSON ASSOCIATES RE	8.076	RA	75621K106Q	21.0500	9,000.00	211,924.73	189,450.00
	Instrument Total	1				9,000.00	211,924.73	189,450.00

ASOF02 Date 01/21/2003	Time 18:53:09	STATE TEACHERS	RETIREMENT SY	STEM OF OHIO	Period	12/01/2002 To 12/3	31/2002 Page 126			
Monthly Market Portfolio										
Investment Desc	Rating Coup	on Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value			
Group - COMMON STOCK - EXTERNALLY MANAGED Portfolio - 6DG DAVID J. GREENE - 60 Instrument - WARRANT WARRANT										
DIME BANCORP-WT		0.000 DIMEZ	25429Q110	0.1210	431,800.00	115,334.87	52,247.80			
Instrument Total	1				431,800.00	115,334.87	52,247.80			
Portfolio Total	70				5,971,590.87	52,957,178.33	40,758,729.67			

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
				- EXTERNALLY				
	Portfolio	- 6DH	תזמ	NCAN-HURST - 6				
	Instrument	- COM	COI					
02MICRO INTERNATIONAL LTD		0.000	MIIO	G6797E106	9.7490	9,300.00 14,128.00 6,100.00	118,222.75	90,665.70
ACCREDO HEALTH INC		0.000	ACDO	00437V104	35.2500	14,128.00	286,338.99	498,012.00 98,942.00
ACTEL CORPORATION		0.000	ACTL	004934105	16.2200	6,100.00	111,809.26	
AGCO CORP.		0.000	AG	001084102	22.1000	5,840.00 18,883.00	117,736.33 248,961.12	129,064.00 325 731 75
AIRGAS INC	П	0.000	ARG	009363102 02886P109	17.2500 17.8000	18,883.00	248,961.12	323,731.73
AMERICAN PHARMACEUTICAL PART	Ľ	0.000	APPX	02886P109	47.5000	10,000.00 2,800.00 8,890.00	104,142.12	178,000.00 133,000.00
AMERICAN WOODMARK CORP.		0.421	AMMD	03073T102	30.3100	2,800.00	241 205 75	269,455.90
AMERIGROUP CORPORATION AMSIEG CORP		0.000	AMSG	030731102 03232P405	20.4300	5,890.00	166 929 73	116,451.00
AMYLIN PHARMACEUTICALS INC		0.000	AMIN	032321103	16.1400	5,700.00 15,700.00	166,929.73 196,691.88	
ANTEON INTERNATIONAL CORP		0.000	ANT	03674E108	24.0000	6.800.00	154.012.69	163,200.00
APPLEBEES INT'L. INC.		0.258	APPB	037899101	23.1910	12,536.00	214,834.96	290,722.38
ARKANSAS BEST CORP		0.000	ABFS	040790107	25.9810	9,631.00	240,053.64	250,223.01
ATMI INC		0.000	ATMI	00207R101	18.5200	6,860.00	143,448.19	127,047.20
AVOCENT CORPORATION		0.000	AVCT	053893103	22.2200	4,000.00	95,043.30	88,880.00
BENCHMARK ELECTRONICS INC		0.000	BHE	08160H101	28.6600	7,000.00	193,496.57	200,620.00
BIOSITE INC.		0.000	BSTE	090945106	34.0200	15,700.00 6,800.00 12,536.00 9,631.00 6,860.00 4,000.00 7,000.00 6,700.00 11,470.00 11,322.00 5,600.00 15,080.00 6,400.00	176,748.52	227,934.00
BORLAND SOFTWARE CORPORATION	1	0.000	BORL	099849101	12.3000	7,100.00	95,686.19	87,330.00
BOYD GAMING COPR		0.000	BYD	103304101	14.0500	11,470.00	178,718.17	161,153.50
CACI INTERNATIONAL INCCL A	A ~	0.000	CAI	127190304	35.6400	11,322.00	242,958.44	403,516.08
CALIFORNIA PIZZA KITCHEN ING	2	0.000	CPKI	13054D109	25.2000 40.0000	5,600.00	141,500.20	141,120.00
CHATTEM INC		0.000	CECO	141665109 162456107	20.5500	5,080.00	122 000 07	121 520 00
CHERCECYKE EYCHODY (THE)		0.000	CULL	163072101	36.1500	5,400.00	132,009.07	200 813 25
COGNEY CORD		0.000	CCMX	192422103	18.4300	5 400 00	110 256 45	99 522 00
COGNIZANT TECH SOLUTIONS CO	RP.	0.000	CTSH	192446102	72.2300	2.500.00	127,652.16	180.575.00
CORINTHIAN COLLEGES INC		0.000	COCO	218868107	37.8600	22,442.00	395,230.37	849,654.12
COST PLUS INC		0.000	CPWM	221485105	28.6700	4,000.00	126,095.91	114,680.00
COVANCE INC		0.000	CVD	222816100	24.5900	15,080.00 6,400.00 5,555.00 5,400.00 2,500.00 22,442.00 4,000.00 16,650.00 15,740.00 4,330.00 3,340.00 11,060.00 4,630.00	305,379.39	409,423.50
CRAY INC		0.000	CRAY	225223106	7.6700	15,500.00	113,277.73	118,885.00
CUMULUS MEDIA INC. CL. A		0.000	CMLS	231082108	14.8700	15,740.00	297,214.01	234,053.80
CYMER INC		0.000	CYMI	232572107	32.2500	4,330.00	101,992.00	139,642.50
DIME COMMUNITY BANCSHARES		2.506	DCOM	253922108	19.1500	3,340.00	82,686.99	63,961.00
DOCUMENT INC		0.000	DCTM	256159104	15.6600	11,060.00	228,320.38	173,199.60
DUPONT PHOTOMASKS INC		0.000	DPMI	26613X101	23.2500	4,630.00 7,540.00 11,531.00 6,393.00 3,600.00	217,156.07	
EAST WEST BANCORP INC.		1.108	EWBC	27579R104	36.0800	7,540.00	255,859.42	272,043.20
EDUCATION MANAGEMENT COPR		0.000	FDMC	28139T101	37.6000 53.0100	11,531.00	3/1,9/3.50	433,565.60 338,892.93
EMCOR GROUP INC ENGINEERED SUPPORT SYSTEMS		0.000	EVCT FMF	29084Q100 292866100	36.6600	0,393.00	242,411.9U 120 EOE 2E	131,976.00
02MICRO INTERNATIONAL LTD ACCREDO HEALTH INC ACTEL CORPORATION AGCO CORP. AIRGAS INC AMERICAN PHARMACEUTICAL PART AMERICAN WOODMARK CORP. AMERIGROUP CORPORATION AMSURG CORP AMYLIN PHARMACEUTICALS INC ANTEON INTERNATIONAL CORP APPLEBEES INT'L. INC. ARKANSAS BEST CORP ATMI INC AVOCENT CORPORATION BENCHMARK ELECTRONICS INC BIOSITE INC. BORLAND SOFTWARE CORPORATION BOYD GAMING COPR CACI INTERNATIONAL INCCL ACALIFORNIA PIZZA KITCHEN INC CAREER EDUCATION CORP CHATTEM INC CHEESECAKE FACTORY (THE) COGNIZANT TECH SOLUTIONS COIC CORINTHIAN COLLEGES INC COVANCE INC COVANCE INC COVANCE INC CUMULUS MEDIA INC. CL. A CYMER INC DIME COMMUNITY BANCSHARES DOCUMENT INC DUPONT PHOTOMASKS INC EAST WEST BANCORP INC. EDUCATION MANAGEMENT COPR EMCOR GROUP INC ENGINEERED SUPPORT SYSTEMS		0.109	TOAL	292000100	30.0000	3,000.00	129,000.00	131,970.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 6DH	DIT	NCAN-HURST - 6				
	Instrument - COM	CO	MMON STOCK				
EON LABS INC EVERGREEN RESOURCES INC FOSSIL INC. FOUNDRY NETWORKS INC FTI CONSULTING INC GEORGIA GULF CORP GREY WOLF INC GUITAR CENTER INC GYMBOREE CORP HENRY SCHEIN INC HILB ROGAL & HAMIL. HOT TOPIC INC HUNT (JB) TRANSPRT SVCS INC HYPERION SOLUTIONS CORP. IDEXX LABS INC. INTER-TEL INC. INTERCEPT GROUP INC INTERNET SECURITY SYSTEMS KEY ENERGY SERVICES INC KRISPY KREME DOUGHNUTS INC KRONOS INC. LANDRY'S RESTAURANTS INC. LANDRY'S RESTAURANTS INC. LIN TV CORP MACROMEDIA INC MACROVISION CORP MANHATTAN ASSOCIATES INC MEDICINES COMPANY MERCURY COMPUTER SYSTEMS IN MID ATLANTIC MEDICAL SERVIC MONOLITHIC SYSTEM TECHNOLOG MTC TECHNOLOGIES INC NETSCREEN TECHNOLOGIES INC OCEANEERING INT'L. INC. ODYSSEY HEALTHCARE INC	0 000	ביו אם	29412E100	18.9100	11,680.00	186,301.70	220,868.80
EVERGREEN RESOURCES INC	0.000	EAG	299900308	44.8500	2,300.00	105,383.96	103,155.00
FOSSIL INC.	0.000	FOST	349882100	20.3400	7,900.00	163,962.14	160,686.00
FOUNDRY NETWORKS INC	0.000	FDRY	35063R100			•	
FTI CONSULTING INC	0.000	FCN	302941109	40.1500	24,800.00 6,400.00	217,914.09 253,616.84 148,903.61 194,885.79 120,361.07 140,911.10 160,557.05 218,485.60 111,278.12 188,399.84	256,960.00
GEORGIA GULF CORP	1.382	GGC	373200203	23.1400	6,090.00	148,903.61	140,922.60
GREY WOLF INC	0.000	GW	397888108	3.9900	60,420.00	194,885.79	241,075.80
GUITAR CENTER INC	0.000	GTRC	402040109	16.5600	6,200.00	120,361.07	102,672.00
GYMBOREE CORP	0.000	GYMB	403777105	15.8600	7,400.00	140,911.10	117,364.00 207,405.00
HENRY SCHEIN INC	0.000	HSIC	806407102	45.0000	4,609.00	160,557.05	207,405.00
HILB ROGAL & HAMIL.	0.880	HRH	431294107Q	40.9000	7,180.00	218,485.60	293,662.00
HOT TOPIC INC	0.000	HOTT	441339108	22.8800	6,098.00	111,278.12	139,522.24
HUNT (JB) TRANSPRT SVCS INC	0.000	JBHT	445658107	29.3000	6,950.00	188,399.84	203,635.00
HYPERION SOLUTIONS CORP.	0.000	HYSL	44914M104	25.6700	3,200.00	92,160.39	82,144.00
IDEXX LABS INC.	0.000	IDXX	45168D104	32.8500	4,330.00	138,426.00	142,240.50
INTER-TEL INC.	0.573	INTL	458372109	20.9100	10,010.00	209,918.42	209,309.10
INTERCEPT GROUP INC	0.000	ICPT	45845L107	16.9310	5,400.00	218,485.60 111,278.12 188,399.84 92,160.39 138,426.00 209,918.42 93,325.34 29,773.00 133,759.24 170,482.81 245,569.99 206,497.52 138,456.02 122,947.52 211,963.07	91,427.40
INTERDIGITAL COMM CORP	0.000	IDCC	45866A105	14.5600	1,900.00 3,700.00	29,773.00	27,664.00
INTERMUNE INC	0.000	TIMN	45884X103 46060X107	25.5100 18.3300	3,700.00	133,/59.24	94,387.00
INIERNEI SECURIII SISIEMS	0.000	TOOY	492914106	8.9700	8,300.00 26,060.00	1/0,482.81	152,139.00
VET ENERGI SEKVICES INC	0.000	NEG	501014104	33.7700	20,000.00	245,569.99	233,730.20
KRISPI KREME DOUGHNUIS INC	0.000	KDUI.	501014104	19.0800	9,305.00 6,790.00 3,200.00 8,600.00 3,600.00	138 456 02	120 553 20
KRONOS INC	0.000	KBOM	501052104	36.9900	3 200 00	122 947 52	118 368 00
LANDRY'S RESTAURANTS INC	0.000	T.MV	51508L103	21.2400	8 600 00	211 963 07	182,664.00
LANDSTAR SYSTEM INC.	0.000	LSTR	515098101	58.3600	3,600.00	211,963.07 186,482.12	210,096.00
LIN TV CORP	0.000	TVL	532774106	24.3500	7.920.00	192.186.91	192,852.00
MACROMEDIA INC	0.000	MACR	556100105	10.6500	7,920.00 14,100.00	162,662.03	150,165.00
MACROVISION CORP	0.000	MVSN	555904101	16.0400	9,300.00 5,160.00 9,600.00	192,186.91 162,662.03 169,724.57 142,606.34 137,447.50	149,172.00
MANHATTAN ASSOCIATES INC	0.000	MANH	562750109	23.6600	5,160.00	142,606.34	122,085.60
MEDICINES COMPANY	0.000	MDCO	584688105	16.0200	9,600.00	137,447.50	153,792.00
MERCURY COMPUTER SYSTEMS IN	7C 0.000	MRCY	589378108	30.5200	3,100.00	90,838.58	94,612.00
MID ATLANTIC MEDICAL SERVIC	CES 0.000	MME	59523C107	32.4000	4,600.00	92,129.85	94,612.00 149,040.00
MONOLITHIC SYSTEM TECHNOLOG	0.000	MOSY	609842109	12.0800	6,000.00	77,900.25	72,480.00 134,090.00
MTC TECHNOLOGIES INC	0.000	MTCT	55377A106	25.3000	5,300.00	90,838.58 92,129.85 77,900.25 97,091.41 195,915.34 187,775.99 194,541.80	134,090.00
NEOWARE SYSTEMS INC	0.000	NWRE	64065P102	14.9100	12,700.00	195,915.34	189,357.00
NETSCREEN TECHNOLOGIES INC	0.000	NSCN	64117V107	16.8400	12,700.00 14,400.00 6,970.00	187,775.99	242,496.00
OCEANEERING INT'L. INC.	0.000	OII	675232102	24.7400	6,970.00	194,541.80	172,437.80
ODYSSEY HEALTHCARE INC	0.000	ODSY	67611V101	34.7000	4,700.00	163,242.24	163,090.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6DH	DUI	NCAN-HURST - 6	00 G			
	Instrument - COM		MMON STOCK				
OMI CORPORATION	0.000) OMM	Y6476W104	4.1100	34,290.00 5,400.00	149,805.07	140,931.90
OMI CORPORATION OMNIVISION TECHNOLOGIES INC P.F.CHANGS CHINA BISTRO INC PANERA BREAD CO PEC SOLUTIONS INC PENN NATIONAL GAMING INC PERFORMANCE FOOD GROUP COMPA PETCO ANIMAL SUPPLIES INC PETSMART INC PHARMACEUTICAL PRODUCT DEVEL PINNACLE SYSTEMS POLARIS INDUSTRIES INC. PRIME MONEY MARKET ACCOUNT QUANEX CORP QUICKSILVER INC REGIS CORP REMINGTON OIL & GAS CORP RESMED INC ROADWAY CORPORATION RYLAND GROUP INC SCIOS INC SCHUFFLE MASTER INC SOUTH FINANCIAL GROUP, INC SOUTHWEST BANCORP OF TEXAS SRA INTERNATIONAL INC - CLAS STANCORP FINANCIAL GROUP STERICYCLE INC STERIS CORP STRAYER EDUCATION INC SURMODICS INC TETRA TECHNOLOGIES INC. TRACTOR SUPPLY COMPANY TREX COMPANY INC	0.000	TTVO (682128103	13.5700	5,400.00	84,057.55	73,278.00
P.F.CHANGS CHINA BISTRO INC	0.000) PFCB	69333Y108	36.3000	10,308.00	177,706.76 229,841.55 293,218.01	374,180.40
PANERA BREAD CO	0.000) PNRA	69840W108	34.8100	12,576.00	229,841.55	437,770.56
PEC SOLUTIONS INC	0.000) PECS	705107100	29.9000	12,800.00	293,218.01	382,720.00
PENN NATIONAL GAMING INC	0.000) PENN	707569109	15.8600	11,790.00	205,225.19	186,989.40
PERFORMANCE FOOD GROUP COMPA	.000 YM) PFGC	713755106	33.9590	20,512.00	510,815.47	696,567.01
PETCO ANIMAL SUPPLIES INC	0.000) PETC	716016209	23.4390	10,980.00	228,508.17 230,738.20 128,920.46 160,364.02 202,748.37	257,360.22
PETSMART INC	0.000) PETM	716768106	17.1300	25,480.00	230,738.20	436,472.40
PHARMACEUTICAL PRODUCT DEVEL	OP 0.000) PPDI	717124101	29.2700	5,795.00	128,920.46	169,619.65
PINNACLE SYSTEMS	0.000) PCLE	723481107	13.6100	13,700.00	160,364.02	186,457.00
POLARIS INDUSTRIES INC.	1.91	PII	731068102	58.6000	4,409.00	202,748.37	258,367.40
PRIME MONEY MARKET ACCOUNT	0.000) IT-DUN	IT-DUN	1.0000	623,365.74	623,365.83 139,595.03	623,365.73
QUANEX CORP	1.910) NX	747620102	33.5000	3,350.00	139,595.03	112,225.00
QUICKSILVER INC	0.000	ZQK	74838C106	26.6600	7,400.00 6,310.00 10,130.00	161,380.74	197,284.00
REGIS CORP	0.46	RGIS	758932107	25.9900	6,310.00	174,775.66	163,996.90
REMINGTON OIL & GAS CORP	0.000) REM	759594302	16.4100 30.5700	7 400 00	236,380.41	166,233.30
KESMED INC	0.000) DOND	761152107 769742107	36.8100	7,400.00	236,380.41 122,974.20	226,218.00 121,473.00
RUADWAY CORPORATION	0.543	NOAD	783764103	33.3500	7 026 00	100 020 02	264,332.10
COLOC INC	0.23	, KIL	808905103	32.5800	12 010 00	201 004 14	417,610.44
SCIOS INC	0.000	SCIO	825549108	19.1100	12,616.00	100 522 74	181,736.10
SOUTH FINANCIAL CROUD INC	2 710) TOPC	837841105	20.6600	9,310.00	198,830.03 301,884.14 190,532.74 186,857.36 164,128.09	186,559.80
CONTRIBUTE DANGORD OF TEXAS	0.000	TOLG TOLG	84476R109	28.8100	4 750 00	164 128 00	136,847.50
SPA INTERNATIONAL INC - CLAS	0.000) SBX	78464R105	27.0900	4,730.00	117 616 44	121,905.00
STANCORD FINANCIAL GROUP	0.000	SEG	852891100	48.8500	4 960 00	117,616.44 207,510.22	242,296.00
STERICYCLE INC	0.000	SRCI.	858912108	32.3790	21,898.00 5,824.00	421.891.99	709,035.34
STERIS CORP	0.000) STE	859152100Q	24.2500	5,824.00	101.556.21	141,232.00
STRAYER EDUCATION INC	0.452	STRA	863236105	57.5000	2,600.00	421,891.99 101,556.21 139,695.94	149,500.00
SURMODICS INC	0.000) SRDX	868873100	28.6800	8,700.00	256,383.16	249,516.00
TETRA TECHNOLOGIES INC.	0.000) TTI	88162F105	21.3700	8,200.00	256,383.16 221,472.51	175,234.00
TRACTOR SUPPLY COMPANY	0.000	TSCO	892356106	37.6000	3,960.00	114,261.07	148,896.00
TREX COMPANY INC	0.000) TWP	89531P105	35.3000	3,900.00	136,394.94	137,670.00
TRIMERIS INC	0.000	TRMS	896263100	43.0900	3,600.00	174,628.35	155,124.00
TUESDAY MORNING CORP	0.000) TUES	899035505	17.1000	7,930.00	194,178.30	135,603.00
UCBH HOLDINGS INC	0.000 0.000 0.000 0.000 0.473 0.000	UCBH	90262T308	42.4500	3.000.00	127,817.39	127,350.00
ULTRA PETROLEUM CORP	0.000) UPL	903914109	9.9000	17,300.00	145,662.99 156,479.39	171,270.00
VCA ANTECH INC	0.000) WOOF	918194101	15.0000	10,200.00	156,479.39	153,000.00
WEBEX COMMUNICATIONS INC	0.000) WEBX	94767L109	15.0000	10,900.00	188,992.79	163,500.00

ASOF02	Date 01/21/2003 Time 18:53:10	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2002 To 12/31/2002 Page 130

Monthly	Market	Portfolio
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Investment Desc	Rating Coup	on Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Grou Portfolio Instrumen	- 6DH	DU	- EXTERNALLY NCAN-HURST - NMON STOCK	_			
WILSON GREATBATCH TECHNO WINTRUST FINANCIAL CORP YELLOW CORP ZORAN CORP	DLOGIES	0.00	0 GB 3 WTFC 0 YELL 0 ZRAN	972232102 97650W108 985509108 98975F101	29.2000 31.3200 25.1910 14.0700	6,900.00 5,050.00 8,939.00 11,600.00	186,032.49 161,210.24 193,574.36 230,003.39	201,480.00 158,166.00 225,182.35 163,212.00
Instrument Total	121					1,727,613.74	22,260,833.43	25,301,659.11
Portfolio Total	121					1,727,613.74	22,260,833.43	25,301,659.11

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	- 60			
	Instrument -	~~~	~~.	MMON STOCK				
1-800 CONTRACTS INC ABAXIS INC ACTUATE CORPORATION ALDILA INC ALLIANCE GAMING CORP ARTISAN COMPONENTS INC AVID TECHNOLOGY INC. BON-TON STORES BOSTON COMMUNICATIONS GROUP CELLSTAR CORP CONCERTO SOFTWARE INC CONNETICS CORP DIAMONDCLUSTER INTERNATIONAL ENCORE WIRE CORP EPICOR SOFTWARE CORPORATION FLEETWOOD ENT. FLIR SYSTEMS INC FOAMEX INTERNATIONAL INC GADZOOKS INC GENELABS TECHNOLOGIES INC GENERAL CABLE CORP GOOD GUYS INC. GRIFFON CORPORATION IMMUCOR INC IMPAX LABORATORIES INC INFOUSA INC INTERVOICE INC. ITRON INC. JOS. A. BANK CLOTHIERS INC.		0.000	CTAC	681977104	27.5700	15,400.00 40,700.00	154,849.22 229,561.78	424,578.00 161,172.00
ABAXIS INC		0.000	ABAX		3.9600	40,700.00	229,561.78	161,172.00
ACTUATE CORPORATION		0.000	ACTU	00508B102	1.7700	157,500.00	131,656.98	278,775.00
ALDILA INC		0.000	ALDA	014384200	1.7000	68,099.99	131,656.98 135,799.75 448,442.92	115,770.00
ALLIANCE GAMING CORP		0.000	AGI	01859P609	17.0300	61,000.00	448,442.92	1,038,830.00
ARTISAN COMPONENTS INC		0.000	ARTI	042923102	15.4300	37,600.00	486,616.37 459,234.10	580,168.00
AVID TECHNOLOGY INC.		0.000	AVID	05367P100	22.9500	35,050.00	459,234.10	804,397.50
BON-TON STORES		0.000	BON'I'	09776J101	3.9100	91,000.00	261,638.42 548,906.55 271,693.00 326,709.42 652,469.75	355,810.00
BUSTON COMMUNICATIONS GROUP		0.000	BCGI	100582105	12.7100	60,500.00	548,906.55	768,955.00
CELLSTAR CORP		0.000	CLST		5.7000 6.7500	45,580.00	271,693.00	259,806.00
CONCERTO SOFTWARE INC		0.000	CRTO	20602T106 208192104	12.0200	42,000.00 55,700.00	326,709.42	283,500.00 669,514.00
DIAMONDOLLICATED INTEDNATIONAL	т	0.000	CNCI	25278P106	2 1400	122 222 00	470 612 40	415,525.62
ENCODE WIDE CODD	1 T	0.000	DIFI	292562105	3.1400 9.0500	132,333.00 59,600.00	601 650 57	539,380.00
EDICORE WIRE CORP		0.000	MIKE	29426L108	1.2500	92 800 00	470,613.40 601,658.57 197,642.75 547,175.91 194,676.14	116,000.00
FI.FFTWOOD FNT		2 038	EFIC FI.F	339099103Q	7.8500	77 000 00	547 175 91	604,450.00
FLIR SYSTEMS INC		0 000	FLTR	302445101	48.8000	7 900 00	194 676 14	385,520.00
FOAMEX INTERNATIONAL INC		0.000	FMXT	344123104	3.1600	92,800.00 77,000.00 7,900.00 37,000.00 22,700.00	232.150.32	116,920.00
GADZOOKS INC		0.000	GADZ	362553109	4.7000	22,700.00	232,150.32 427,483.56	106,690.00
GENELABS TECHNOLOGIES INC		0.000	GNLB	368706107	1.6990	151,800.00	335,061.20	257,908.20
GENERAL CABLE CORP		5.263	BGC	369300108	3.8000	151,800.00 100,400.00	280,492.43	381,520.00
GOOD GUYS INC.		0.000	GGUY	382091106	1.8500	94,300.00	270,643.74	174,455.00
GRIFFON CORPORATION		0.000	GFF	398433102	13.6200	20,240.00	335,061.20 280,492.43 270,643.74 193,973.86 475,792.80	275,668.80
IMMUCOR INC		0.000	BLUD	452526106	20.2500	25,400.00	475,792.80	514,350.00
IMPAX LABORATORIES INC		0.000	IPXL	45256B101	4.0100	82,045.00	456,320.94 729,338.95	329,000.45
INFOUSA INC		0.000	IUSA	456818301	4.9700	125,800.00	729,338.95	625,226.00
INTERVOICE INC.		0.000	INTV	461142101	2.1600	240,100.00	363,778.50	518,616.00
ITRON INC.		0.000	ITRI	465741106	19.1700	27,636.00	363,778.50 394,255.75 612,428.10 614,370.01 298,957.45	529,782.12
JOS. A. BANK CLOTHIERS INC.		0.000	JOSB	480838101	21.3200	44,200.00	612,428.10	942,344.00
K-SWISS INC CL-A		0.184	CMC/I	482686102	21.7100	36,800.00 372,799.00	614,370.01	798,928.00
LANTRONIX INC		0.000		516548104	0.7000	372,799.00	298,957.45	260,959.30
LCA-VISION INC.		0.000		501803308	2.2800	66,450.00 38,200.00	342,486.56	151,506.00
LENDINGTREE INC		0.000		52602Q105	12.8800	38,200.00	245,475.39	492,016.00
MAGNA ENTERTAINMENT-CL A		0.000			6.2000	54,200.00	342,486.56 245,475.39 325,765.64 395,556.64 592,037.40	336,040.00
MCSI INC		0.000		55270M108	4.7500	82,200.00	395,556.64	390,450.00
MEDGLES AT GROUP INC		0.000		586002107	17.9800	35,400.00	592,037.40	636,492.00
MERCURY AIR GROUP INC		0.000		589354109	3.6700 4.1700	46,500.00 52,300.00	271,046.04 224,681.68	170,655.00 218,091.00
MILDWAY GAMES INC.		0.000		598148104	12.1450			438,434.50
ITRON INC. JOS. A. BANK CLOTHIERS INC. K-SWISS INC CL-A LANTRONIX INC LCA-VISION INC. LENDINGTREE INC MAGNA ENTERTAINMENT-CL A MCSI INC MEMBERWORKS INC MERCURY AIR GROUP INC MIDWAY GAMES INC. MRO SOFTWARE INC		0.000	MKOT	55347W105	12.1450	36,100.00	436,629.75	438,434.50

Investment Desc	Rating Coupon Yield	Ticker I	dentifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON Portfolio - 6FT Instrument - COM	FULL	EXTERNALLY ER & THALER	MANAGED			
NEOFORMA INC	0.000	NEOF	640475505	11.9500	29,020.00	380,473.88	346,789.00
NETSOLVE INC	0.000					•	247,725.00
OMI CORPORATION	0.000				107,800.00		443,058.00
OVERLAND STORAGE INC			690310107		27,400.00	402,237.48	399,519.40
PERRY ELLIS INTERNATIONAL	0.000		288853104		37,100.00	643,885.47	597,310.00
PICO HOLDINGS INC	0.000	PICO	693366205	13.4300		297,017.88	329,035.00
PRIME MEDICAL SVCS INC	0.000	PMSI	74156D108	8.6700		144,965.10	234,957.00
PRIME MONEY MARKET ACCOUNT	0.000		IT-FUL	1.0000	470,399.33	470,399.30	470,399.33
RAWLINGS SPORTING GOODS CO	0.000	RAWL	754459105	8.8100	43,410.00	207,707.76	382,442.10
RED ROBIN GOURMET BURGERS	0.000	RRGB	75689M101	12.7400	31,000.00	380,694.62	394,940.00
REPUBLIC FIRST BANCORP INC	0.000	FRBK	760416107	6.5010	34,200.00	186,667.50	222,334.20
RTI INTERNATIONAL METALS	0.000	RTI	74973W107	10.1000	51,000.00	725,674.37	515,100.00
RUBIO'S RESTAURANTS INC	0.000	RUBO	78116B102	6.1900	40,000.00	220,519.04	247,600.00
SAFENET INC	0.000	SENT	78645R107	25.3500	29,300.00	501 193 12	742,755.00
SCOTTISH ANNUITY & LIFE HLD	G 1.432	SCT	G7885T104	17.4500	31,900.00	524,109.35	556,655.00
SFBC INTERNATIONAL INC	0.000	SFCC	784121105	12.9800	30,400.00	443,288.76	394,592.00
SOUTHERN ENERGY HOMES INC	0.000	SEHI	842814105	1.5210	259,300.00	350,946.59	394,395.30
SRS LABS INC	0.000	SRSL	78464M106	3.0900	101,400.00	524,109.35 443,288.76 350,946.59 249,132.09 470,106.00	313,326.00
TENNECO AUTOMOTIVE INC	0.000		880349105Q	4.0400	88,200.00	470,106.00	356,328.00
THE 3DO CO	0.000		88553W204	2.0310	50,162.00	282,959.77	101,879.02
TIVO INC	0.000	TIVO	888706108	5.2300	97,700.00	282,959.77 420,726.12 331,272.00	510,971.00
U.S. INDUSTRIES INC.		USI	912080108		128,400.00	331,272.00	337,692.00
ULTRATECH STEPPER INC	0.000	UTEK	904034105	9.8390	35.500.00	357.904.51	349,284.50
UNIVERSAL ELECTRONICS INC			913483103	9.7400	30,000.00	276,348.51	292,200.00
WATER PIK TECHNOLOGIES INC	0.000		94113U100	7.3500	32.300.00	262,619,00	237,405.00
WESTELL TECHNOLOGIES INC-A	0.000	WSTL	957541105	1.2000	110,400.00	150,750.25	132,480.00
Instrument Total	65				4,856,924.33	24,271,660.42	26,019,375.34
Portfolio Total	65				4,856,924.33	24,271,660.42	26,019,375.34

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 - 60	O VA			
	Instrument -	- COM	COI	COBS LEVY - 60 MMON STOCK				
3D SYSTEMS CORP ADAPTEC INC ADMINISTAFF INC ALLEN TELECOM INC. ALPHARMA, INCCL A AMCOL INTERNATIONAL CORP. ANALYSTS INTERNATIONAL CORP. ANALYSTS INTERNATIONAL CORP ANCHOR BANCORP WISCONSIN II ANGELICA CORP ANTHRACITE CAPITAL INC APPLICA APPLICD INDUSTRIAL TECH INC ARCH CHEMICALS INC. ARKANSAS BEST CORP ARQULE INC ARTESYN TECHNOLOGIES ASPECT COMMUNICATIONS CORP ASTEC INDUSTRIES INC ATWOOD OCEANICS AUDIOVOX CORP AVIALL INC. AVISTA CORP AZTAR CORP. BALLY TOTAL FITNESS HLDGS BELL MICROPRODUCTS INC BOB EVANS FARMS BROOKTROUT INC BURLINGTON COAT FACTORY WAI C-COR ELECTRONICS CAPTARIS INC. CASCADE CORP. CASH AMERICAN INT'L. INC. CDI CORP. CENTRAL PARKING CORP. CHESAPEAKE CORP CHILDREN'S PLACE		0.000	TDSC	88554D205	7.8000	3,100.00	30,876.00 849,454.56 611,819.84 163,296.50 501,466.62	24,180.00 404,540.00
ADAPTEC INC		0.000	ADPT	00651F108	5.6500	71,600.00	849,454.56	404,540.00
ADMINISTAFF INC		0.000	ASF	007094105	6.0000	100,800.00	611,819.84	604,800.00 360,807.00 407,322.00
ALLEN TELECOM INC.		0.000	ALN	018091108	9.4700	38,100.00	163,296.50	360,807.00
ALPHARMA, INCCL A		1.511	ALO	~	11.9100	34,200.00	501,466.62	407,322.00
AMCOL INTERNATIONAL CORP.		2.069	ACO	02341W103	5.8000	12,100.00	73,083.70 79,864.00 220,772.01 132,628.20 1,192,132.39	70,180.00
ANALYSTS INTERNATIONAL COR	P	2.020	ANLY	~	1.9800	12,100.00	79,864.00	23,958.00
ANCHOR BANCORP WISCONSIN II	NC.	1.734	ABCW	032839102	20.7500	10,900.00	220,772.01	226,175.00
ANGELICA CORP		1.937	AGL	034663104	20.6500	8,900.00	132,628.20	183,785.00
ANNTAYLOR STORES CORP		0.000	ANN	036115103	20.4200	45,200.00	1,192,132.39	922,984.00
ANTHRACITE CAPITAL INC		12.844	AHK	037023108	10.9000 5.0000	14,100.00	103,3/0./0	153,690.00
APPLICA	~	0.000	APN	03815A106 03820C105	18.9000	13,300.00	04,/31.10	00,500.00
APPLIED INDUSTRIAL IECH ING	٠.	4 202	ALI	03020C103 03937R102	18.2500	10,500.00	406 606 44	250,500.00
ARCH CHEMICALS INC.		0 000	ARU	040790107	25.9810	29,500.00	560 101 20	740 450 50
ARRANSAS BESI CORP		0.000	ADF 5		3.0500	15 000 00	86 288 00	45 750 00
ARTESYN TECHNOLOGIES		0.000	ARQLI	043127109	3.8400	11 300 00	41 630 33	43 392 00
ASPECT COMMINICATIONS CORP		0.000	ASPT	045230102	2.8400	34 500 00	64,731.10 210,208.00 406,606.44 569,101.20 86,288.00 41,630.33 78,511.65 227,683.61 291,326.07 119,282.15 146,910.88 937,820.97 408,693.96 326,807.01	97 980 00
ASTEC INDUSTRIES INC		0.000	ASTE	046224101	9.9300	13,300.00	227.683.61	132.069.00
ATWOOD OCEANICS		0.000	ATW	050095108	30.1000	7,200.00	291.326.07	216.720.00
AUDIOVOX CORP		0.000	VOXX	050757103	10.3410	7,200.00 13,200.00	119,282.15	136,501.20
AVIALL INC.		0.496	AVL		8.0500	13,300.00 61,700.00 28,200.00	146,910.88	107,065.00
AVISTA CORP		4.152	AVA	05379B107 [~]	11.5600	61,700.00	937,820.97	713,252.00
AZTAR CORP.		0.000	AZR	054802103	14.2800	28,200.00	408,693.96	402,696.00
BALLY TOTAL FITNESS HLDGS		0.000	BFT	05873K108	7.0900 5.5400	47,700.00	326,807.01	338,193.00
BELL MICROPRODUCTS INC		0.000	BELM	078137106	5.5400	27,900.00	294,995.77	154,566.00
BOB EVANS FARMS		1.884	BOBE	096761101Q	23.3500	2,300.00	66,715.87	53,705.00
BROOKTROUT INC		0.000	BRKT		5.3000	6,300.00	38,050.11	33,390.00
BRUSH ENGINEERED MATERIALS		8.727	BW		5.5000	18,600.00	326,807.01 294,995.77 66,715.87 38,050.11 208,168.12 133,836.47 462,523.27	102,300.00
BUILDING MATERIALS HLDG. CO	ORP.	1.398	BMHC	120113105	14.3000	10,403.00	133,836.47	148,762.90
BURLINGTON COAT FACTORY WAI	REHO	0.111	BCF	121579106	17.9500	24,200.00	462,523.27	434,390.00
C-COR ELECTRONICS		0.000	CCBL	125010108	3.3200	16,800.00	53,124.96	55,776.00
CAPTARIS INC.		0.000	CAPA	14071N104	2.4000	27,800.00	59,581.57	66,720.00
CASCADE CORP.		2.257	CAE	147195101Q	15.9500	9,300.00 21,500.00	53,124.96 59,581.57 144,615.00 166,418.52 239,226.10 618,067.61 616,044.86	148,335.00
CASH AMERICAN INT'L. INC.		0.525	PWN	14754D100	9.5200	21,500.00	166,418.52	204,680.00
CDI CORP.		0.000	CDI	125071100	26.9800	8,800.00 27,700.00 25,200.00	239,226.10	237,424.00
CENTRAL PARKING CORP.		0.318	CPC	154785109	18.8600 17.8500	27,700.00	618,067.61	522,422.00
CHESAPEAKE CURP		4.930	CSK	165159104	17.8500	25,200.00 17,000.00	616,044.86 192,613.08	449,820.00 190,456.00
CHILDREN'S PLACE		0.000	PLCE	168905107	10.6400	17,900.00	192,613.08	190,456.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6JL	JAC	OBS LEVY - 60	0 VA			
	Instrument - COM	COM	MON STOCK				
CIBER INC. CLAIRE'S STORES INC CLEVELAND-CLIFFS INC COMMERCIAL FEDERAL CORP. COMMUNITY BANK SYSTEM INC CONCORD CAMERA CORP CONMED CORPORATION CORIXA COPR CORN PRODUCTS INT'L INC. COVENANT TRANSPORT INC CL-A CTS CORP. CURATIVE HEALTH SERVICES INC CURTISS-WRIGHT CORP. DATASCOPE CORP DIGI INTERNATIONAL INC DIMON INC. DOMINION HOMES INC DOWNEY FINANCIAL CORP. DSP GROUP INC. DUPONT PHOTOMASKS INC EFUNDS CORP EMCOR GROUP INC ENTERASYS NETWORKS INC. ESTERLINE TECHNOLOGIES CORP FIRST AMERICAN CORP. FIRST REPUBLIC BANK FIRSTFED AMERICA BANCORP INC FIRSTFED FINANCIAL CORP FLEETWOOD ENT. GENCORP INC GRACE W.R. & COMPANY NEW GROUP 1 AUTOMOTIVE GUILFORD PHARMACEUTICALS INC HAVERTY FURNITURE HOLOGIC INC. HUGHES SUPPLY INC. HUTCHINSON TECH. IHOP CORP.	0 000	CBR	17163B102	5.1500	16,800.00	163 380 00	86 520 00
CLAIRE'S STORES INC	0.725	CLE	179584107	22.0700	23,000.00	163,380.00 530,064.90 438,875.80 1,070,047.78 100,454.90	86,520.00 507,610.00
CLEVELAND-CLIFFS INC	2.015	CLF	1858961070	19.8500	16,700.00	438,875.80	331,495.00
COMMERCIAL FEDERAL CORP.	1.541	CFB	201647104	22 2500	43,200.00	1,070,047.78	1,008,720.00
COMMUNITY BANK SYSTEM INC	3.700	CBU	203607106	31.3500	43,200.00 3,500.00	1,07,647.28 100,454.90 90,654.28 243,808.53 255,409.80 914,128.39 71,669.00 329,968.07 138,713.57 478,674.13 150,507.82 42,102.35 237,349.25 3,276.80 1,026,838.58 286,275.04 543,485.50 367,761.74 996,662.08 947,901.91 279,807.02 372,880.50 612,219.10 463,050.00	109,725.00
CONCORD CAMERA CORP	0.000	LENS	206156101	5.4300	16,700.00	90,654.28	90,681.00
CONMED CORPORATION	0.000	CNMD	207410101	19.5900	17,400.00	243,808.53	340,866.00
CORIXA COPR	0.000	CRXA		6.3900	40,200.00	255,409.80	256,878.00
CORN PRODUCTS INT'L INC.	1.327	CPO	219023108	30.1300	32,100.00	914,128.39	967,173.00
COVENANT TRANSPORT INC CL-A	0.000	CVTI	22284P105	18.9600	3,910.00	71,669.00	74,133.60
CTS CORP.	1.548	CTS	126501105	7.7500	44,500.00	329,968.07	344,875.00
CURATIVE HEALTH SERVICES IN	0.000	CURE	231264102	17.2500	9,800.00	138,713.57	169,050.00
CURTISS-WRIGHT CORP.	0.940	CW	231561101	63.8200	7,700.00	478,674.13	491,414.00
DATASCOPE CORP	0.806	DSCP	238113104	24.8010	6,500.00	150,507.82	161,206.50
DIGI INTERNATIONAL INC	0.000	DGII		2.9100	7,700.00	42,102.35	22,407.00
DIMON INC.	5.000	DMN	254394109	6.0000	35,900.00	237,349.25	215,400.00
DOMINION HOMES INC	0.000	DHOM	257386102	14.2500	200.00	3,276.80	2,850.00
DOWNEY FINANCIAL CORP.	0.923	DSL	261018105	39.0000	22,300.00	1,026,838.58	869,700.00
DIPONT DIOTOMACKS INC	0.000	DDMT	23332B106 26613X101	15.8200 23.2500	18,900.00	280,2/5.U4 E42 40E E0	441 750 00
DUPONI PHOTOMASKS INC	0.000	DEMIT	28224R101	9.1100	19,000.00	343,463.30	255 200 21
EFUNDS CORP	0.000	ELDS	290840100	53.0100	17 600 00	006 662 00	333,390.21
EMECOR GROUP INC	2 474	FCM	29265N108	29.1000	35 200 00	947 901 91	1 024 320 00
ENTERACYC NETWORKS INC	0 000	FTC	293637104	1.5600	257 500 00	279 807 02	401 700 00
ESTERLINE TECHNOLOGIES CORP	0.000	ESI.	297425100	17.6700	17 800 00	372 880 50	314 526 00
FIRST AMERICAN CORP.	1.801	FAF	318522307	22.2000	23,400.00	612,219.10	519,480.00
FIRST REPUBLIC BANK	0.000	FRC	336158100	19.9900	21,000.00	463,050.00	419,790.00
FIRSTFED AMERICA BANCORP INC	2.414	FAB	337929103	24.8500	5.700.00		
FIRSTFED FINANCIAL CORP	0.000	FED	337907109	28.9500	18,700.00 94,800.00	536,554.12 677,587.28 800,178.25	541,365.00
FLEETWOOD ENT.	2.038	FLE	339099103Q	7.8500	94,800.00	677,587.28	744,180.00
GENCORP INC	1.515	GY	368682100Q	7.9200	81,500.00	800,178.25	645,480.00
GRACE W.R. & COMPANY NEW	0.000	GRA	38388F108	1.9600	48,300.00	118,963.28	94,668.00
GROUP 1 AUTOMOTIVE	0.000	GPI	398905109	23.8800	2,300.00	82,036.86	54,924.00
GUILFORD PHARMACEUTICALS IN	0.000	GLFD	401829106	3.9800	50,925.00	118,963.28 82,036.86 307,750.36 340,217.46 45,778.64 312,861.93 645,141.42	202,681.50
HAVERTY FURNITURE	1.654	HVT	419596101	13.9000	25,600.00	340,217.46	355,840.00
HOLOGIC INC.	0.000	HOLX	436440101	12.2100	4,009.00	45,778.64	48,949.89
HUGHES SUPPLY INC.	1.244	HUG	444482103	27.3200	13,600.00	312,861.93	371,552.00
HUTCHINSON TECH.	0.000	HTCH	448407106	20.7000	27,400.00	645,141.42	567,180.00
IHOP CORP.	0.000	IHP	449623107	24.0000	3,000.00	72,870.00	72,000.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	1 STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6JL	JA	COBS LEVY - 60	AV 0			
	Instrument - COM	COI	MMON STOCK				
INSURANCE AUTO AUCTIONS INC INTL MULTIFOODS CORP IONICS INC ITLA CAPITAL CORPORATION J & J SNACK FOODS CORP JAKKS PACIFIC INC. JEFFRIES GROUP INC JO-ANN STORES, INC. JOHNSON OUTDOORS INC - CL A KAMAN CORP CL-A KANSAS CITY SOUTHERN INDS KELLWOOD CO. KIRBY CORP. LANDAMERICA FINANCIAL GROUP LANDRY'S RESTAURANTS INC.	0.000	IAAI	457875102	16.5900	3,300.00	52,201.05 245,688.58	54,747.00
INTL MULTIFOODS CORP	3.775	IMC	460043102	21.1900	10,600.00	245,688.58	224,614.00
IONICS INC	0.000	ION	462218108	22.8000	27,200.00	597,258.94 67,578.00 128,291.05	620,160.00
ITLA CAPITAL CORPORATION	0.000	ITLA	450565106	33.2300	2,000.00	67,578.00	66,460.00
J & J SNACK FOODS CORP	0.000	JJSF	466032109	35.7100	4,100.00	128,291.05	146,411.00
JAKKS PACIFIC INC.	0.000	JAKK	47012E106	13.4700	16,900.00	271,113.18	227,643.00
JEFFRIES GROUP INC	0.476	JEF	472319102	41.9700	22,800.00	949,607.44	956,916.00
JO-ANN STORES, INC.	0.000	JAS.A	47758P109	22.9700	22,700.00	612,402.00	521,419.00
JOHNSON OUTDOORS INC - CL A	0.000	J.00.1.	479167108	9.8700 11.0000	1,205.00	11,127.09	11,893.35
KAMAN CORP CL-A	4.000	KAMNA	483548103 4851703020	12.0000	6,900.00	8/,/69.92	75,900.00
KANSAS CITY SOUTHERN INDS	0.000	KPU	488044108	26.0000	17 700 00	9/5,/02.1/	460 200 00
KELLWOOD CO.	0.000	KEA	497266106	27.3900	5 500 00	140 222 02	150 645 00
LANDAMEDICA EINANCIAL COCID	0.000	LEC	514936103	35.4500	27 200 00	868 814 04	964 240 00
I.ANDRY'S RESTAURANTS INC	0.705	T.NV	514930103 51508L103	21.2400	42 100 00	672 190 06	894 204 00
LENNOX INTERNATIONAL INC.	3.027	T.TT	526107107	12.5500	49.400.00	695.184.74	619.970.00
LONE STAR STEAKHOUSE & SALOC	N 3.102	STAR	542307103	19.3400	40.000.00	779,615.65	773,600.00
LTC PROPERTIES INC	5.952	LTC	502175102	6.7200	5,900.00	67,578.00 128,291.05 271,113.18 949,607.44 612,402.00 11,127.09 87,769.92 975,702.17 533,158.77 140,323.92 868,814.04 672,190.06 695,184.74 779,615.65 40,474.00 58,274.92 57,758.93 84,477.00 68,208.00 19,022.84 410,160.38 120,047.34 18,304.90 135,417.38 85,938.98 273,207.71 105,629.28 189,467.79 72,580.56	39,648.00
LUFKIN INDUSTRIES INC	3.070	LUFK	549764108	23.4500	2,200.00	58,274.92	51,590.00
MAF BANCORP INC	1.768	MAFB	55261R108	33.9300	2,414.00	57,758.93	81,907.02
MAGNETEK INC	0.000	MAG	559424106	4.4400	8,700.00	84,477.00	38,628.00
MASTEC INC	0.000	MTZ	576323109	2.9500	21,000.00	68,208.00	61,950.00
MATTSON TECHNOLOGY INC	0.000	MTSN	577223100	2.8600	6,200.00	19,022.84	17,732.00
MDC HOLDINGS INC	0.836	MDC	552676108	38.2600	10,600.00	410,160.38	405,556.00
MERITAGE CORP	0.000	MTH	59001A102	33.6500	4,200.00	120,047.34	141,330.00
MESABA HOLDINGS INC	0.000	MAIR		6.1200	2,000.00	18,304.90	12,240.00
METRIS COMPANIES INC.	1.619	MXT	591598107	2.4700	54,800.00	135,417.38	135,356.00
MIDAS INC.	4.976	MDS	595626102	6.4300	10,700.00	85,938.98	68,801.00
MIDWEST EXPRESS HOLDINGS INC	0.000	MEH	597911106	5.3500	15,800.00	273,207.71	84,530.00
MILACRON, INC.	0.6/2	MZ	598709103Q	5.9500	17,300.00	105,629.28	102,935.00
MYERS INDUSTRIES INC.	1.869	MYE	628464109Q 630077105	10.7000 4.1900	16,125.00	189,467.79	72,537.50
NACH EINGU GO	0.000	NANO	631158102	7.7300	17,200.00	72,580.50	12,008.00
NATION CO.	1 22Q	NATCE	639027101	9.7100	4 100.00	189,467.79 72,580.56 363,821.38 43,739.62 393,868.90 113,947.44 17,160.00 693,474.52	119,042.00 30 811 nn
NATITED SUNSTITUE PRODS INC.	U UUU	MVIIL	639089101	11.1100	30 288 00	303 868 QN	33,011.00
NEKTAR THERADEIITICS	0.000	NKTR	640268108	8.0800	16 700 00	113 947 44	134 936 00
NEUROGEN CORP	0.000	NRGN	64124E106	3.6300	2,000.00	17,160.00	7,260.00
NJ RESOURCES CORP. COMMON	3.925	NJR	646025106	31.5900	22,200.00	693,474.52	701,298.00
KIRBY CORP. LANDAMERICA FINANCIAL GROUP LANDRY'S RESTAURANTS INC. LENNOX INTERNATIONAL INC. LONE STAR STEAKHOUSE & SALOO LTC PROPERTIES INC LUFKIN INDUSTRIES INC MAF BANCORP INC MAGNETEK INC MASTEC INC MATTSON TECHNOLOGY INC MDC HOLDINGS INC MERITAGE CORP MESABA HOLDINGS INC METRIS COMPANIES INC. MIDAS INC. MIDWEST EXPRESS HOLDINGS INC MILACRON, INC. MYERS INDUSTRIES INC. NANOMETRICS INC NASH FINCH CO. NATURES SUNSHINE PRODS INC. NAUTICA ENTERPRISES INC. NEKTAR THERAPEUTICS NEUROGEN CORP NJ RESOURCES CORP. COMMON NORTHWEST NATURAL GAS CO.	4.656	NWN	667655104	27.0600	5,200.00	134,056.00	140,712.00
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Investment Desc	Rating Coupon Yield Ti	icker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON S	STOCK - EXTERNALLY	MANAGED			
	Portfolio - 6JL	JACOBS LEVY - 60	AV 0			
	Instrument - COM	COMMON STOCK				
NU HORIZONS ELECTRONICS CORP NUEVO ENERGY COMPANY OCTEL CORP OCWEN FINANCIAL CORP OFFSHORE LOGISTICS OREGON STEEL MILLS INC PALM, INC PAREXEL INT'L CORP. PARK ELECTROCHEMICAL CORP. PARKER DRILLING CO PC-TEL INC PDI INC PEDIATRIX MEDICAL GROUP INC. PEGASUS SOLUTIONS PEP BOYS MM & J PERICOM SEMICONDUCTOR CORP PHILLIPS-VAN HEUSEN PINNACLE ENTERTAINMENT, INC. PIONEER STANDARD ELECTRONICS POLYONE CORPORATION POMEROY COMPUTER RESOURCES POPE & TALBOT INC PRIME HOSPITALITY CORP PRIME MONEY MARKET ACCOUNT PROVIDENT BANKSHARES CORPORA QUANEX CORP RAINBOW TECHNOLOGIES INC RAYMOND JAMES FINANCIAL INC RII CORP ROXIO INC RTI INTERNATIONAL METALS RYERSON TULL, INC. RYLAND GROUP INC SALTON INC SANDY SPRING BANCORP INC SSCHOELTZER-MAIDUIT INTL INC.	0.000 N	JHC 669908105	5.7800	13,000.00	98,775.90 166,238.40	75,140.00
NUEVO ENERGY COMPANY	0.000 NH	EV 670509108	11.1000	10,800.00	166,238.40	119,880.00
OCTEL CORP	0.316 07	rL 675727101	15.8000	2,100.00	36,152.05	33,180.00
OCWEN FINANCIAL CORP	0.000 00	CN 675746101	2.8000	21,300.00	166,238.40 36,152.05 56,636.70 515,051.41 87,500.00 98,715.78 165,648.50 266,491.93 185,355.05 106,129.20 40,304.46 587,366.21	59,640.00
OFFSHORE LOGISTICS	0.000 OI	LOG 676255102	21.9200	25,300.00	515,051.41	554,576.00
OREGON STEEL MILLS INC	0.000 OS	686079104Q	4.0200	12,500.00	87,500.00	50,250.00
PALM, INC	0.000 PA	ALM 696642206	15.7000	6,200.00	98,715.78	97,340.00
PAREXEL INT'L CORP.	0.000 PI	RXL 699462107	10.9900	14,400.00	165,648.50	158,256.00
PARK ELECTROCHEMICAL CORP.	1.250 Ph	KE 700416209	19.2000	11,500.00	266,491.93	220,800.00
PARKER DRILLING CO	0.000 Pf	KD 701081101	2.2200 6.7800	82,700.00	185,355.05	183,594.00
PC-TEL INC	0.000 PC	CTI 69325Q105	10.7910	13,100.00	106,129.20	88,818.00
EDITATION MEDICAL CDOID INC	0.000 PI	OII 69329V100 OX 705324101	40.0600	4,200.00	40,304.46	701,050.00
DECARIE COLUMNICAL GROUP INC.	0.000 PI	EGS 705906105	10.0300	17,500.00 21,500.00	587,366.21 234,439.00	215,645.00
DED BOVE MM C T	0.000 Pi	3Y 7132781090	11 6000	71 700.00	234,439.00	831,720.00
DEBICON SEMICONDICTOR CORD	0 000 pg	SEM 713831105	8 3100	29 700 00	424 469 10	246,807.00
PHILITPS-VAN HEIISEN	1 297 Pt	7H 718592108	11 5600	40 900 00	925,035.00 424,469.10 546,544.88	472,804.00
PINNACLE ENTERTAINMENT INC	0 000 PM	NK 723456109	6 9300	71,700.00 29,700.00 40,900.00 41,200.00 12,039.00	546,544.88 384,638.02 152,112.77 246,559.74 34,724.02 2,504.00 236,583.00 578,223.27 328,166.88 437,908.00	285 516 00
PIONEER STANDARD ELECTRONICS	1.307 PI	IOS 723877106	9.1800	12,039.00	152.112.77	110,518.02
POLYONE CORPORATION	6.377 PC	OL 73179P106	3.9200	21,700.00	246,559.74	85,064.00
POMEROY COMPUTER RESOURCES	0.000 PM	MRY 731822102	11.7000	2,900.00	34,724.02	33,930.00
POPE & TALBOT INC	4.207 PC	OP 732827100	14.2600	200.00	2,504.00	2,852.00
PRIME HOSPITALITY CORP	0.000 PI	OQ 741917108	8.1500	29,100.00	236,583.00	237,165.00
PRIME MONEY MARKET ACCOUNT	0.000 IT	Γ-JAC IT-JAC	1.0000	578,223.26	578,223.27	578,223.26
PROVIDENT BANKSHARES CORPORA	TI 3.807 PI	3KS 743859100	23.1110	15,750.00	328,166.88	363,998.25
QUANEX CORP	1.910 NX	X 747620102	33.5000	12,500.00	437,908.00	418,750.00
RAINBOW TECHNOLOGIES INC	0.000 RI	NBO 750862104	7.1700	13,900.00 31,200.00 27,200.00 17,100.00 30,800.00	111,140.52	99,663.00 861,744.00 804,576.00 477,090.00 146,916.00
RARE HOSPITALITY INTL INC.	0.000 RA	ARE 753820109	27.6200	31,200.00	778,014.24	861,744.00
RAYMOND JAMES FINANCIAL INC	1.217 R.	JF 754730109	29.5800	27,200.00	829,079.27	804,576.00
RLI CORP	1.290 RI	LI 749607107	27.9000	17,100.00	449,925.60	477,090.00
ROXIO INC	0.000 RC	OXI 780008108	4.7700	30,800.00	140,236.88	146,916.00
RTI INTERNATIONAL METALS	0.000 RT	ri 74973W107	10.1000	22,600.00	247,694.46	228,260.00
RYERSON TULL, INC.	3.278 R	78375P107Q	6.1000	10,600.00	140,236.06 247,694.46 88,464.42 818,178.49 331,321.72 194,245.15 77,645.00 382,752.05	64,660.00
RYLAND GROUP INC	0.239 RY	YL 783764103	33.3500	27,500.00	818,178.49	917,125.00
SALTUN INC	0.000 SI	FP 795757103	9.6200	20,600.00	331,321.72	198,172.00
SANDY SPRING BANCORP INC	2.285 SA	ASR 800363103	31.5000	6,400.00	194,245.15	201,600.00
SBS TECHNOLOGIES INC	0.000 SI	BSE 78387P103	9.1600	9,000.00	77,645.00	82,440.00
SCHOOL SPECIALTY INC. SCHWEITZER-MAIDUIT INTL INC	0.000 SC 2.449 SV	CHS 807863105	19.9800 24.5000	6,400.00	382,/52.U5	249,/50.00
SCHWEIIZEK-MAIDUIT INTL INC	2.449 SV	WM 808541106	∠4.5000	0,400.00	125,392.00	156,800.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCK	- EXTERNALLY	MANAGED			
			COBS LEVY - 60				
	Instrument - COM		MMON STOCK				
SEACOAST FINL SERVICES COPE SELECTIVE INSURANCE GROUP SENSIENT TECHNOLOGIES SHAW GROUP SHOPKO STORES INC SKYWEST INC SKYWEST INC SKYWORKS SOLUTIONS INC SMITH (A.O.) CORP SOLA INTERNATIONAL INC SOURCE CORP SOUTH FINANCIAL GROUP, INC SOUTHWEST GAS CORP SOUTHWEST GAS CORP SOUTHWESTERN ENERGY COMPANY SPHERION CORPORATION	2.198	SCFS	81170Q106	20.0110	18,300.00	390,958.00	366,201.30
SELECTIVE INSURANCE GROUP	2.382	SIGI	816300107	25.1800	7,965.00	148,483.82 85,025.93	200,558.70
SENSIENT TECHNOLOGIES	2.492	SXT	81725T100Q		4,500.00	85,025.93	101,115.00
SHAW GROUP	0.000	SGR	820280105	16.4500	49,800.00	827,068.44 902,119.65	819,210.00 682,260.00
SHOPKO STORES INC	0.000	SKO	824911101	12.4500	54,800.00	902,119.65	682,260.00
SKYWEST INC	0.612	SKYWE	830879102	13.0700 8.6200	53,400.00	1,079,774.71 1,110,416.58	697,938.00 1,068,018.00
SKIWORKS SOLUTIONS INC	2.072	ZAWG	83088M102 831865209	27.0100	123,900.00 23,400.00	1,110,410.58	632,034.00
SOLA INTERNATIONAL INC	0.000	SOI.	834092108	13.0000	10,100.00	621,894.51	131,300.00
SOURCE CORP	0.000	SRCP	836167106	18.5900	10,700.00	122,246.50 256,532.50	198,913.00
SOUTH FINANCIAL GROUP, INC.	2.710	TSFG	837841105	20.6600	25.200.00	503.262.26	
SOUTHWEST GAS CORP	3.496	SWX	8448951020	23.4500	25,200.00 3,000.00	62,203.20	520,632.00 70,350.00
SOUTHWESTERN ENERGY COMPANY	0.000	SWN	845467109	11.4500	18,800.00	252,015.16	215,260.00
SPHERION CORPORATION	0.000	SFN	848420105	6.7000	68,400.00	230,332.30 503,262.26 62,203.20 252,015.16 597,394.26 86,836.32 239,978.00 134,308.09 449.034.18	458,280.00
SPSS INC.	0.000	SPSS	78462K102	13.9900	7,200.00	86,836.32	100,728.00
ST MARY LAND & EXPLORATION	0.400	SM	792228108	25.0000	9,700.00	239,978.00	242,500.00
STANDARD COMMERCIAL CORP	1.381	STW	853258101		6,700.00	134,308.09	121,270.00
STANDARD MICROSYSTEMS CORP	0.000	SMSC	853626109	19.4700	22,000.00	449,034.18 975,849.16	428,340.00
STANDARD-PACIFIC CORP	1.292	SPF	85375C101	24.7500	36,200.00	975,849.16	895,950.00
STATEN ISLAND BANCORP	2.581	SIR	857550107	20.1400 12.0300	54,400.00	890,577.70 782,678.62 294,686.40	1,095,616.00 591,876.01
SIEEL DINAMICS INC	1 170	SILD	858119100 858147101	16.9600	49,200.00 19,500.00	782,678.62	391,8/0.01
STEEL TECHNOLOGIES INC	0.000	SIIV	858375108	6.1000	14,000.00	294,000.40 84 625 80	330,720.00 85,400.00 406,410.00
STEIN MART INC.	0.000	STC	860372101	21.3900	19,000.00	84,625.80 366,321.48	406 410 00
SUNRISE ASSISTED LIVING INC	7 0.000	SRZ	86768K106	24.8900	7,700.00	187,573.54	191,653.00
SUSOUEHANNA BANCSHARES INC.	4.030	SUSO	869099101		31,500.00	656,710.01	656,491.50
SYMMETRICOM INC	0.000	SYMM	871543104	4.2200	31,500.00 9,500.00 32,315.00	39,615.00 374,349.45	40,090.00 277,909.00
SYSTEMS & COMPUTER TECH.	0.000	SCTC	871873105	8.6000	32,315.00	374,349.45	277,909.00
TBC CORP	0.000	TBCC	872180104	12.0100	14,100.00	127,453.18	169,341.00
TENNECO AUTOMOTIVE INC	0.000	TEN	880349105Q	4.0400	54,200.00	365,886.76	218,968.00
THE MEN'S WEARHOUSE INC.	0.000	MW	587118100	17.1500	41,300.00	715,703.91	708,295.00
THREE-FIVE SYSTEMS INC	0.000	TFS	88554L108	6.4500	32,300.00	261,170.90	208,335.00
TIMKEN CO.	2.722	TKR	887389104Q	19.1000	21,800.00	346,615.37	416,380.00
SOUTHWESTERN ENERGY COMPANY SPHERION CORPORATION SPSS INC. ST MARY LAND & EXPLORATION STANDARD COMMERCIAL CORP STANDARD MICROSYSTEMS CORP STANDARD MICROSYSTEMS CORP STATEN ISLAND BANCORP STEEL DYNAMICS INC STEEL TECHNOLOGIES INC STEEL TECHNOLOGIES INC STEIN MART INC. STEWART INFO SVCS SUNRISE ASSISTED LIVING INC SYSTEMS & COMPUTER TECH. TBC CORP TENNECO AUTOMOTIVE INC THE MEN'S WEARHOUSE INC. THREE-FIVE SYSTEMS INC TIMKEN CO. TOLL BROTHERS INC TOUCH AMERICA HOLDINGS INC TRICO MARINE SERVICES INC TRIUMPH GROUP INC UIL HOLDINGS CORPORATION	0.000	TOL	889478103	20.2000	22,000.00	526,935.72	444,400.00
TOM BROWN INC	0.000	TRT	115660201 891539108	25.1000 0.3900	28,500.00 118,600.00	799,803.24	715,350.00
TOUCH AMERICA HULDINGS INC.	. 0.000	TMAD	891539108	3.3300	24 000.00	41,154.20 79,931.76 950,105.48	40,454.00 70 020 00
TRICO MAKINE SEKVICES INC	0.000	TULAR	896818101	31.9400	24,000.00	75,551.70 950 105 49	75,520.00 769 754 NN
IIII. HOLDINGS CORDORATION	8 259	IIII.	902748102	34.8700	11,800.00	417,689.00	411,466.00

	Rating Coupon Yiel						
	Group - CON	MON STOCE	C - EXTERNALLY	MANAGED			
	Portfolio - 6JI		ACOBS LEVY - 60	00 VA			
	Instrument - COM	CC	MMON STOCK				
ULTIMATE ELECTRONICS INC	0.0	00 ULTE	903849107	10.1500	22,900.00	288,479.44	232,435.00
ULTRATECH STEPPER INC	0.0	00 UTEK	904034105	9.8390	17,684.00	172,976.05	173,992.88
UNIT CORP	0.0	00 UNT	909218109	18.5500	42,900.00	814,294.24	795,795.00
UNITED AUTO GROUP INC	0.0	00 UAG	909440109	12.4700	5,600.00	136,865.97	69,832.00
UNITED DEFENSE INDUSTRIES	INC 0.0	00 UDI	91018B104	23.3000	10,200.00	230,826.00	237,660.00
UNIVERSAL FOREST PRODUCTS	0.4	22 UFPI	913543104	21.3210	22,000.00	466,369.00	469,062.00
US FREIGHTWAYS CORP	1.2	87 USFC	916906100	28.7500	30,500.00	882,379.70	876,875.00
US ONCOLOGY INC.	0.0	00 USON	90338W103	8.6700	16,000.00	129,680.00	138,720.00
VERITAS DGC INC.	0.0	00 VTS	92343P107	7.9000	74,600.00	842,242.51	589,340.00
VERITY INC.	0.0	00 VRTY	92343C106	13.3910	19,600.00	408,856.00	262,463.60
VIASYS HEALTHCARE INC	0.0	00 VAS	92553Q209	14.8900	19,800.00	296,911.00	294,822.00
VICOR CORP	0.0	00 VICR	925815102	8.2510	200.00	1,649.80	1,650.20
VINTAGE PETROLEUM INC.	1.5	16 VPI	927460105Q	10.5500	55,500.00	620,128.44	585,525.00
WASHINGTON FEDERAL INC.	3.5	02 WFSL	938824109	24.8500	34,027.00	805,399.01 104,541.00	845,570.95
WATSCO INC.	0.9	76 WSO	942622200	16.3800	8,500.00	104,541.00	139,230.00
WELLMAN INC		68 WLM	949702104	13.4900	15,900.00	234,207.00	214,491.00
WHITNEY HOLDING CORP	3.6	00 WTNY	966612103	33.3300	11,401.00	379,575.05	379,995.33
WOLVERINE TUBE CO.	0.0	00 WLV	978093102	5.7100	15,500.00	133,681.92	88,505.00
WOLVERINE WORLD WIDE	1.1	91 WWW	978097103	15.1100	33,900.00	469,196.15	512,229.00
YELLOW CORP	0.0	00 YELL	985509108	25.1910	20,200.00	500,067.07	512,229.00 508,858.20
ZALE CORP.	0.0	00 ZLC	988858106	31.9000	23,400.00	469,196.15 500,067.07 893,586.88	746,460.00
Instrument Total	216				5,780,594.26	75,134,385.20	69,725,122.25
	Instrument	-REIT	REAL ESTATE	E INVESTMENT	TRUST		
LASALLE HOTEL PROPERTIES	6.0	00 LHO	517942108	14.0000	2,600.00	36,179.00	36,400.00
	7.4		70159Q104			61,297.06	
WINSTON HOTELS INC		92 WXH	97563A102			47,262.19	
Instrument Total	3				9,700.00	144,738.25	138,156.00
Portfolio Total	219				5,790,294.26	75,279,123.45	69,863,278.25

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6LA	LO	RD, ABBETT & C	0 -			
	Instrument - COM	CO	MMON STOCK				
ABERCROMBIE & FITCH CO ACTION PERFORMANCE CO ALASKA AIRGROUP INC AMETEK INC. ANALOGIC CORP. BAKER (MICHAEL) CORP BARNES & NOBLE INC. BEI TECHNOLOGIES INC BLYTH INC. BORDERS GROUP INC BRIGGS & STRATTON BROOKSTONE INC BRUNSWICK CORP BUCA INC. CASEY'S GENERAL STORES INC. CHESAPEAKE ENERGEY CORP CHITTENDEN CORPORATION CLARCOR INC. COLDWATER CREEK INC. CULLEN/FROST BANKERS INC DATASTREAM SYSTEMS INC. DELTA & PINE LAND CO. DEPARTMENT 56 INC DIONEX CORP. DORAL FINANCIAL CORP. E*TRADE GROUP INC. EAST WEST BANCORP INC. ELECTRONICS FOR IMAGING ELKCORP ENZO BIOCHEM INC. ESCO TECHNOLOGIES INC FARGO ELECTRONICS FERRO CORP FINANCIAL FEDERAL CORP. FOREST OIL CORP. FULTON FINANCIAL CORP GARTNER INC-CL A GENESCO INC. GREY WOLF INC	0.000	ANF	002896207	20.4600	38,400.00	786,784.87 508,494.10	785,664.00 509,200.00
ACTION PERFORMANCE CO	0.315	ATN	004933107	19.0000	26,800.00	508,494.10	509,200.00
ALASKA AIRGROUP INC	0.000	ALK	011659109	21.6500	19,300.00		417,845.00
AMETEK INC.	0.623	AME	031100100Q	38.4900	9,300.00	238,813.97	357,957.00
ANALOGIC CORP.	0.636	ALOG	032657207	50.2880	34,600.00 4,100.00 64,800.00	1,551,162.97	1,739,964.80
BAKER (MICHAEL) CORP	0.000	BKR	057149106	10.9500	4,100.00	38,929.60 1,650,599.51	44,895.00
BARNES & NOBLE INC.	0.000	BKS	067774109	18.0700	64,800.00		1,170,936.00
BEI TECHNOLOGIES INC	0.357	BEIQ	05538P104	11.1900	89,500.00	1,302,450.48	1,001,505.00
BLYTH INC.	0.822	BTH	09643P108	26.7600	43,600.00	1,287,210.68	1,166,736.00
BORDERS GROUP INC	0.000	BGP	099709107	16.1000 42.4700	63,600.00	1,224,825.43	1,023,960.00
BRIGGS & STRATTON	3.013	BGG	109043109Q		14,500.00	602,297.70 221,304.82	615,815.00
BROOKSIONE INC	0.000	BV21	114537103 117043109Q	14.4600 19.8600	20,000.00	221,304.82	289,200.00
BRUNSWICK CORP	2.517	DIION	117769109	8.3200	20,000.00 6,000.00 69,200.00	116,675.76 674,135.75	119,160.00 575,744.00
CACEVIC CEMEDAL CHODEC INC	0.000	CACV	147528103	12.2100	91,700.00	1,197,349.86	1,119,657.00
CHECADEAKE EMEDGEV CODD	. 0.819 0.775	CHSI	165167107	7.7400	44,500.00	217 662 14	344,430.00
CHITTENDEN CORDORATION	3 130	CHZ	170228100	25.4800	19,400.00	317,663.14 545,850.33	494,312.00
CLARCOR INC	1 518	CLC	1798951070			587 378 48	851 928 00
COLDWATER CREEK INC.	0.000	CWTR	193068103	19.2000	26,400.00	587,378.48 25,823.90	851,928.00 32,640.00 1,455,150.00 608,000.00
CULLEN/FROST BANKERS INC	2.691	CFR	229899109	32.7000	44,500.00	1,462,054.41 1,035,897.17	1,455,150.00
DATASTREAM SYSTEMS INC.	0.000	DSTM	238124101	6.4000	95,000.00	1,035,897.17	608,000.00
DELTA & PINE LAND CO.	0.979	DLP	247357106	20.4100	43,200.00	860,025.16	881,712.00
DEPARTMENT 56 INC	0.000	DFS	249509100	12.9000	23,100.00	329,505.72	297.990.00
DIONEX CORP.	0.000	DNEX	254546104	29.7100	29,100.00	860,025.16 329,505.72 808,577.38	864,561.00
DORAL FINANCIAL CORP.	1.538	DRL	25811P100	28.6000	112,400.00	2,087,053.43	3,214,640.00
E*TRADE GROUP INC.	0.000	ET	269246104	4.8600	83,300.00	2,087,053.43 383,198.10	404,838.00
EAST WEST BANCORP INC.	1.108	EWBC	27579R104	36.0800	36,200.00	822,252,38 527,050.87 425,711.50 552,811.56 354,598.03	1,306,096.00
ELECTRONICS FOR IMAGING	0.000	EFII	286082102	16.2610	34,400.00	527,050.87	559,378.40
ELKCORP	1.156	ELK	287456107	17.3000	26,100.00	425,711.50	451,530.00
ENZO BIOCHEM INC.	0.000	ENZ	294100102	14.0000	27,010.00	552,811.56	378,140.00 551,300.00
ESCO TECHNOLOGIES INC	0.000	ESE	296315104	37.0000	14,900.00	354,598.03	
FARGO ELECTRONICS	0.000	FRGO	30744P102	8.7200	35,900.00 9,100.00	286,650.26	313,048.00
FERRO CORP	2.374	FOE	315405100Q	24.4300	9,100.00	222,245.76	222,313.00
FINANCIAL FEDERAL CORP.	0.000	FIF	317492106	25.1300	56,900.00	1,443,749.24	1,480,157.00
FOREST OIL CORP.	0.000	FSΤ	346091705	27.6500	31,500.00	917,276.34	870,975.00
FULTON FINANCIAL CORP	3.397	FULT	360271100	17.6600	4,700.00	88,490.49	83,002.00
GARTNER INC-CL A	0.000	T.I.	366651107	9.2000 18.6300	66,400.00	685,968.82 1,413,480.51	01U,88U.02
GENESCO INC.	0.000	GCU	371532102 397888108	3.9900	82,300.00		993,908.99
GREI WOLF INC	0.000	GW	23/000T00	3.9900	249,100.00	094,502.4/	993,908.99

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 6LA	LO	RD, ABBETT & C				
	Instrument - COM		MMON STOCK				
GYMBOREE CORP HANOVER COMPRESSOR COMPANY HARLEYSVILLE GROUP INC HARRIS CORP. HARVARD BIOSCIENCE INC HASBRO BRADLEY HAVERTY FURNITURE HELMERICH & PAYNE, INC HUGHES SUPPLY INC. INSITUFORM TECHNOLOGIES CL INTERGRAPH CORP. INTERMAGNETICS GENERAL CORP	0 000	CVMD	403777105	15.8600	15,300.00	84,659.94	242,658.00
HANOVER COMPRESSOR COMPANY	0.000	HC	410768105	9.1800	21,900.00	207,598.86	201,042.00
HARLEYSVILLE GROUP INC	2.497	HGIC	412824104	26.4300	21,600.00	559,450.49	570,888.00
HARRIS CORP.	1.216	HRS	4138751050	26.3000	27,600.00	814,694.57	725,880.00
HARVARD BIOSCIENCE INC	0.000	HBIO	416906105	3.2980	16,200.00	43,998.34	53,427.60
HASBRO BRADLEY	1.039	HAS	418056107Q	11.5500	57,800.00	675,377.06	667,590.00
HAVERTY FURNITURE	1.654	HVT	419596101	13.9000	6,900.00	89,659.98 442,272.65	95,910.00
HELMERICH & PAYNE, INC	1.146	HP	423452101Q	27.9100	15,300.00	442,272.65	427,023.00
HUGHES SUPPLY INC.	1.244	HUG	444482103	27.3200	13,700.00	333,586.57	374,284.01
INSITUFORM TECHNOLOGIES CL	A 0.000	INSU	457667103	17.0500	16,700.00	245,382.30	284,735.00
INTERGRAPH CORP.	0.000	INGR	458683109	17.7600	20,300.00	287,651.65	360,528.00
INTERMAGNETICS GENERAL CORP	0.000	IMGC	458771102	19.6400	14,500.00	192,338.69	284,780.01
INTERMAGNETICS GENERAL CORPINTERPOOL INC JACOBS ENGINEERING GROUP JOURNAL REGISTER CO KENNAMETAL INC KIRBY CORP. LABOR READY INC MAGNUM HUNTER RESOURCES INC MANOR CARE INC. MARCUS CORPORATION MARKEL CORP MAVERICK TUBE CORP METHODE ELECTRONICS CL-A MICROS SYSTEMS INC. MILLIPORE CORPORATION MOLECULAR DEVICES CORP MOOG INC. CL A MSA INDUSTRIAL DIRECT CO-A MUELLER INDUSTRIES INC.	1.556	IPX	46062R108	16.0600 35.6000	13,200.00	216,803.52	211,992.00
JACOBS ENGINEERING GROUP	0.000	JEC	469814107 481138105	17.7800	5,000.00 48,500.00	116,418.17 878,668.99	178,000.00 862,330.00
VENNAMETAL INC	1 972	VMT	489170100	34.4800	48,500.00 8 600 00	286 760 89	296,528.00
KIRRY CORD	0.000	KEX	497266106	27.3900	48,500.00 8,600.00 50,500.00	286,760.89 1,372,090.50	1,383,195.00
LABOR READY INC	0.000	T.RW	505401208	6.4200	73,000.00	461,054.22	468,660.00
MAGNUM HUNTER RESOURCES INC	0.000	MHR	55972F203	5.9500	115,200.00	775,592.72	685,440.00
MANOR CARE INC.	0.000	HCR	564055101	18.6100	70,200.00	1,365,447.89	1,306,422.00
MARCUS CORPORATION	1.549	MCS	566330106	14.2000	25,000.00	396,011.66	355,000.00
MARKEL CORP	0.000	MKL	570535104	205.5000	6,000.00	1,042,206.82	355,000.00 1,233,000.00
MAVERICK TUBE CORP	0.000	MVK	577914104	13.0300	69,200.00	1,202,854.06	901,676.00
METHODE ELECTRONICS CL-A	1.823	METHA	591520200	10.9700	300.00	3,021.06	901,676.00 3,291.00 1,098,580.00 346,800.00
MICROS SYSTEMS INC.	0.000	MCRS	594901100	22.4200	49,000.00	903,354.70	1,098,580.00
MILLIPORE CORPORATION	1.294	MIL	601073109Q	34.0000	10,200.00	300,041.32	346,800.00
MOLECULAR DEVICES CORP	0.000	MDCC	60851C107	16.4700	21,000.00	393,638.26	345,870.00
MOOG INC. CL A	0.000	MOG.A	615394202	31.0400	20,050.00	903,354.70 300,041.32 393,638.26 477,185.54 367,872.41 1,237,562.73	622,352.00
MSA INDUSTRIAL DIRECT CO-A	0.000	MSM	553530106 624756102	17.7500 27.2500	21,600.00 37,100.00	367,872.41	383,400.00
MUELLER INDUSTRIES INC. NBTY INC.	0.000	MTT	628782104	17.5800	56,300.00	797,780.59	989,754.00
ODYSSEY HOLDINGS CORP	0.000	UDI	67612W108	17.7000	95,000.00	1,642,142.69	1,681,500.00
OFFSHORE LOGISTICS	0.505	OKA	676255102	21.9200			252,080.00
OSHKOSH B'GOSH CL-A	0.998	GOSHA	6882222070	28.0500	5,900.00	215,116.35 187,325.00	165,495.00
PATINA OIL & GAS CORP	0.758	POG	703224105	31.6500			440,726.25
PAXAR CORP.	0.000	PXR	704227107	14 7500	40 600 00	611 701 67	E00 0E0 00
PHILADELPHIA CONS HLDG CO	0.000	PHLY	717528103	35.4000	8,800.00	289,353.73 1,296,888.62 85,472.93	311,520.00
PHILADELPHIA SUBURBAN CORP.	2.718	PSC	718009608	20.6000	67,500.00	1,296,888.62	1,390,500.00
PHILLIPS-VAN HEUSEN	0.000 0.000 0.565 0.000 0.998 0.758 0.000 0.000 2.718 1.297	PVH	718592108	11.5600	7,100.00	85,472.93	82,076.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6LA		RD, ABBETT & C				
	Instrument - COM		MMON STOCK				
PRIDE INTERNATIONAL INC.	0.00) PDE	74153Q102	14.9000	88,000.00	1,474,890.95	1,311,200.00
PRIME MONEY MARKET ACCOUNT	0.00) IT-LOR	IT-LOR	1.0000	3,604,371.30	3,604,371.44	3,604,371.31
PROQUEST COMPANY	0.00	PQE	74346P102	19.6000	19,700.00	523,098.49	386,120.02
QUAKER CHEM CORP	3.62) KWR	747316107Q	23.2000	6,500.00	130,096.30	150,800.00
QUANEX CORP	1.91	NX C	747620102	33.5000	36,700.00	1,321,606.20	1,229,450.00
RAYOVAC CORP	0.00	ROV	755081106	13.3300	46,400.00	631,261.32	618,512.00
RENAL CARE GROUP INC.	0.00	RCI	759930100	31.6400	24,100.00	612,077.73	762,524.00
ROGERS CORP.	0.00	ROG	775133101	22.2500	72,800.00	2,384,789.96	1,619,800.00
RUSS BERRIE & CO INC		B RUS	782233100	33.7800	12,600.00	344,191.11	425,628.00
RUSSELL CORP	0.95	5 RML	782352108Q	16.7400	59,200.00	992,870.39	991,008.00
SCANSOURCE INC	0.00	SCSC	806037107	49.3000	22,300.00	1,098,637.33	1,099,390.01
SELECTIVE INSURANCE GROUP		2 SIGI	816300107	25.1800	42,700.00	930,062.56	1,075,186.00
SIERRA HEALTH SERVICES	0.00	SIE	826322109	12.0100	92,200.00	960,180.62	1,107,322.00
SIMPSON MANUFACTURING CO		SSD	829073105	32.9000	15,100.00	371,084.76	496,790.00
SMITHFIELD FOODS INC		SFD	832248108	19.8400	87,600.00	1,596,814.74	1,737,984.00
SPINNAKER EXPLORATION CO		SKE	84855W109	22.0500	2,100.00	54,224.88	46,305.01
		STE	859152100Q	24.2500	7,700.00	121,202.14	186,725.00
STERIS CORP STEWART ENTERPRISES INC. CL-	-A 0.00	STEI	860370105	5.5710	30,000.00	168,479.78	167,130.00
STONE ENERGY CORP		SGY	861642106	33.3600	31,029.00	1,288,889.60	1,035,127.45
SUPERIOR INDUSTRIES INTL	1.20		868168105	41.3600	31,600.00	1,072,838.70	1,306,976.00
SWIFT TRANSPORTATION CO.		SWFT	870756103	20.0180	18,300.00	306,709.69	366,329.40
SYMBOL TECHNOLOGIES INC		3 SBL	871508107	8.2200	196,100.00	1,624,601.37	1,611,942.00
TBC CORP		TBCC	872180104	12.0100	43,200.00	550,869.96	518,832.00
TELEFLEX INC	1.67		8793691060	42.8900	5,500.00	215,511.15	235,895.00
TENNANT COMPANY	2.57		880345103	32.6000	38,500.00	1,609,091.51	1,255,100.00
TEXAS REGIONAL BANCSHARES IN		TRBS	882673106	35.5410	8,400.00	260,398.82	298,544.40
TITAN CORP	0.00		888266103	10.4000	68,000.00	696,428.29	707,200.00
TRIZETTO GROUP INC) TZIX	896882107	6.1400	17,400.00	185,745.92	106,836.00
TWEETER HOME ENTERTAINMENT G) TWTR	901167106	5.8600	34,900.00	276,757.92	204,514.00
UNIVERSAL COMPRESSION HLDGS		UCO	913431102	19.1300	15,300.00	477,468.76	292,689.00
VALSPAR CORP	1.35		920355104	44.1800	6,700.00	189,118.42	296,006.00
WEBSTER FINANCIAL CORPORATION		3 WBS	947890109	34.8000	30,800.00	953,623.54	1,071,840.00
WEST MARINE INC) WMAR	954235107	13.6900	26,000.00	321,347.13	355,940.00
WESTPORT RESOURCES CORP) WRC	961418100	20.8000	26,700.00	556,202.05	555,360.00
ZEBRA TECHNOLOGIES CORP CL-A) ZBRA	989207105	57.3000	29,700.00	1,287,297.57	1,701,810.00
Instrument Total 1	.13				7,890,785.30	79,434,652.50	80,574,361.68
	Instrument	-REIT	REAL ESTATE	INVESTMENT	TRUST		
EASTGROUP PROPERTY INC	7.37	2 EGP	277276101	25.5000	19,600.00	486,487.21	499,800.00

Investment Desc	Rating Coupon Yield T.	icker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON : Portfolio - 6LA Instrument - REIT	STOCK - EXTERNALLY LORD, ABBETT & C REAL ESTATE INVE	CO -	•		
GLENBOROUGH REALTY PRENTISS PROPERTIES TRUST SL GREEN RE CORP	9.652 G 7.920 P 5.886 S	P 740706106	17.8200 28.2800 31.6000	49,200.00 18,500.00 27,700.00	982,649.06 500,425.97 851,335.98	876,744.00 523,180.00 875,320.00
Instrument Total	4			115,000.00	2,820,898.22	2,775,044.00
	Instrument -RI	GHT RIGHT				
INTERPOOL INC - RIGHTS	0.000 I	PX-R 46062R975	0.0000	528.00	0.00	0.00
Instrument Total	1			528.00	0.00	0.00
Portfolio Total	118			8,006,313.30	82,255,550.72	83,349,405.68

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
			KT CENTURY - 6				
			MMON STOCK				
O2MICRO INTERNATIONAL LTD ACCREDO HEALTH INC ADVANCED NEUROMODULATION SYS ADVISORY BOARD CO/THE AMERICAN PHARMACEUTICAL PART BEARINGPOINT INC BORLAND SOFTWARE CORPORATION CABOT MICROELECTRONICS CORPO CACI INTERNATIONAL INCCL ACAREER EDUCATION CORP CHEESECAKE FACTORY (THE) CHICAGO PIZZA & BREWERY INC CHICO'S FAS INC CORINTHIAN COLLEGES INC CORPORATE EXECUTIVE BOARD CO CTI MOLECULAR IMAGING INC CYBERONICS INC DOCUMENT INC ELECTRONICS BOUTIQUE HLDGS EMULEX CORP EXTREME NETWORKS INC FRED'S INC FTI CONSULTING INC GENESIS MICROCHIP INC. HEARTLAND EXPRESS INC. HOT TOPIC INC HOTTOPIC INC HOTELS. COM HUNT (JB) TRANSPRT SVCS INC INTEGRATED CIRCUIT SYSTEMS INTERNET SECURITY SYSTEMS INVERESK RESEARCH GROUP INC. KNIGHT TRANSPORTATION INC KRISPY KREME DOUGHNUTS INC	0.000	OIIM	G6797E106	9.7490	29,490.00	510,806.00	287,498.01
ACCREDO HEALTH INC	0.000	ACDO	00437V104	35.2500	14,640.00	510,806.00 522,661.72	516,060.00
ADVANCED NEUROMODULATION SYS	STE 0.000	ANSI	00757T101	35.1000	19,140.00	349,865.58 400,420.06 605,580.52	671,814.00
ADVISORY BOARD CO/THE	0.000	ABCO	00762W107	29.9000	12,340.00	400,420.06	368,966.00
AMERICAN PHARMACEUTICAL PART	0.000	APPX	02886P109	17.8000	34,710.00	605,580.52	617,838.00
BEARINGPOINT INC	0.000	BE	074002106	6.9000	41,570.00	351,882.19	286,833.00
BORLAND SOFTWARE CORPORATION	0.000	BORL	099849101	12.3000	42,040.00	564,823.49	517,092.00
CABOT MICROELECTRONICS CORPO	ORA 0.000	CCMP	12709P103	47.2000	8,560.00 16,895.00	496,971.81	404,032.00
CACI INTERNATIONAL INCCL A	A 0.000	CAI	127190304	35.6400	16,895.00	496,971.81 645,292.98 416,823.96 706,812.54 358,810.53	602,137.80
CAREER EDUCATION CORP	0.000	CECO	141665109	40.0000	9,520.00 26,220.00 48,250.00	416,823.96	380,800.00
CHEESECAKE FACTORY (THE)	0.000	CAKE	163072101	36.1500 6.9000	26,220.00	706,812.54	947,853.00
CHICAGO PIZZA & BREWERY INC	0.000	CHGO	167889104 168615102		48,250.00	358,810.53	332,925.00 544,229.80
CHICO'S FAS INC	0.000	CHS	218868107	18.9100 37.8600	28,780.00 23,420.00	324,175.09 424,414.42	886,681.20
CORINIHIAN COLLEGES INC	0.000	COCO	218868107 21988R102	31.9200	12 220 00	424,414.42	300,081.20
CTT MOLECULAR IMAGING INC	0.000	CTMI	21966R102 22943D105	24.6600	12,220.00	304,700.44	390,002.40
CVREDONICS INC	0.000	CVBY	23251P102	18.4000	26 250 00	478 885 84	483 000 00
DOCUMENT INC	0.000	DCTM	256159104	15.6600	33 000 00	324,175.09 424,414.42 384,788.44 341,330.97 478,885.84 600,019.38 454,512.03 438,432.88 451,769.85 333,359.00 699,788.71 633,035.15 282,533.34 823,996.95 551,851.02 645,098.65 918,590.90 705,807.14 458,849.51 1,181,375.81 786,876.38 878,638.39	516 780 01
ELECTRONICS BOUTIOUE HLDGS	0.000	ELBO	286045109	15.8100	18,600.00	454.512.03	294.066.00
EMULEX CORP	0.000	ELX	292475209	18.5500	18,110.00	438,432.88	335,940.50
EXTREME NETWORKS INC	0.000	EXTR	30226D106	3.2700	99,550.00	451,769.85	325,528.50
FRED'S INC	0.466	FRED	356108100	25.7000	15,810.00	333,359.00	406,317.00
FTI CONSULTING INC	0.000	FCN	302941109	40.1500	23,470.00	699,788.71	942,320.50
GENESIS MICROCHIP INC.	0.000	GNSS	37184C103	13.0500	23,470.00 46,820.00	633,035.15	611,001.01
HEARTLAND EXPRESS INC.	0.000	HTLD	422347104	22.9110	12,650.00	282,533.34	289,824.15
HOT TOPIC INC	0.000	HOTT	441339108	22.8800	38,095.00	823,996.95	871,613.60
HOTELS. COM	0.000	ROOM	44147T108	54.6300	16,884.00	551,851.02	922,372.92
HUNT (JB) TRANSPRT SVCS INC	0.000	JBHT	445658107	29.3000	22,040.00	645,098.65	645,772.00
INTEGRATED CIRCUIT SYSTEMS	0.000	ICST	45811K208		41,010.00	918,590.90	748,432.50
INTERNET SECURITY SYSTEMS	0.000	ISSX	46060X107	18.3300	34,940.00	705,807.14	640,450.19
INVERESK RESEARCH GROUP INC.	. 0.000	IRGI	461238107	21.5800	25,250.00	458,849.51	544,895.00
INVESTORS FINANCIAL SERVICES	S C 0.182	IFIN	461915100	27.3900	37,180.00	1,181,375.81	1,018,360.20
J. JILL GROUP INC	0.000	JILL	466189107	13.9800	38,965.00	786,876.38	544,730.70
KNIGHT TRANSPORTATION INC	0.000	KNGT.	499064103	21.0000	45,025.00	8/8,638.39	945,525.00
KKISPI KKEME DOUGHNUTS INC	0.000	KKDII	501014104	33.7700	9,630.00	786,876.38 878,638.39 221,492.50 868,905.30 484,199.80 813,477.92	325,205.10
KIPHON INC	0.000	V X L H	501577100 52186N106	8.5400 25.1500	70,060.00	868,905.30 404 100 00	598,312.40 774,117.00
UDAGGEA REVILHOVDE INC	0.000	UDGA	67611V101	34.7000	30,700.00 27 700 00	404,133.8U Q12 /77 Q2	964,313.00
ONEDATIBE SEBALCES INC	0.000	ONEB	69039R100	27.3100	29,875.00	771,116.22	815,886.25
J. JILL GROUP INC KNIGHT TRANSPORTATION INC KRISPY KREME DOUGHNUTS INC KYPHON INC LEAPFROG ENTERPRISES INC ODYSSEY HEALTHCARE INC OVERTURE SERVICES INC	0.000	OVER	0000011100	27.3100	27,073.00	,,1,110.22	013,000.23

Investment Desc	Rating Coupon Yiel	d Ticker	Identifier F	F Price	Par/Shares	Book Value	Market Value
	Group - COM Portfolio - 6NC Instrument - COM	NE	EXTERNALLY XT CENTURY - MMON STOCK				
P.F.CHANGS CHINA BISTRO INC	C 0.0	00 PFCB	69333Y108	36.3000	32,580.00	577.251.84	1,182,654.00
PACIFIC SUNWEAR OF CALIFORN		00 PSUN	694873100	17.6900	36,555.00		646,657.95
PANERA BREAD CO		00 PNRA	69840W108	34.8100	22,425.00	443,069.39	•
PHOTON DYNAMICS INC	0.0	00 PHTN	719364101	22.8000	18,800.00	•	
POWER INTEGRATIONS INC	0.0	00 POWI	739276103	17.0000	8,910.00		151,470.00
PRIME MONEY MARKET ACCOUNT	0.0	00 IT-NEX	IT-NEX	1.0000	544,824.84	544,824.84	544,824.83
SCIOS INC	0.0	00 SCIO	808905103	32.5800	23,960.00	711,926.78	780,616.80
SHARPER IMAGE CORP		00 SHRP	820013100	17.4300	18,100.00		
SILICON LABORATORIES		00 SLAB	826919102	19.0800	24,860.00	618,239.98	
SURMODICS INC		00 SRDX	868873100	28.6800	15,230.00	521,760.24	,
TAKE-TWO INTERACTIVE SOFTWA		OWTT 00	874054109	23.4900	31,580.00	•	
UNIVERSITY OF PHOENIX ONLI		00 UOPX	037604204	35.8400	10,826.00	•	•
UTI WORLDWIDE INC		04 UTIW	G87210103	26.2500		482,360.27	
VERIDIAN CORP		00 VNX	92342R203	21.3400	20,960.00		
VISTACARE INC-CL A		00 VSTA	92839Y109	16.0100	400.00		
WEBEX COMMUNICATIONS INC		00 WEBX	94767L109	15.0000		554,799.77	
WILSON GREATBATCH TECHNOLOG		00 GB	972232102	29.2000	•	681,651.84	'
ZORAN CORP	0.0	00 ZRAN	98975F101	14.0700	24,020.00	346,542.00	337,961.39
Instrument Total	57				2,058,499.84	30,143,311.53	32,118,750.31
Portfolio Total	57				2,058,499.84	30,143,311.53	32,118,750.31

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
				- EXTERNALLY				
	Portfolio -	- 6PI	PII	MCO - 600 GROW				
	Instrument -	- COM	COI	MMON STOCK				
ABERCROMBIE & FITCH CO ADVISORY BOARD CO/THE AEROFLEX INC AFFILIATED MANAGERS GROUP ALLIANCE GAMING CORP AMN HEALTHCARE SERVICES INC ANSWERTHINK INC ATLANTIC COAST AIRLINES HOLI BORLAND SOFTWARE CORPORATION		0 000	V VIE.	002896207	20 4600	25 400 00	527,860.91	519 684 00
ADVISORY BOARD CO/THE		0.000	ARCO	002630207 00762W107	29.9000	12 500 00	327,000.91 369,146.06 728,321.22 404,612.33 360,904.00 202,293.19 144,511.00 957,490.05	373 750 00
AEROFLEX INC		0.000	ARXX		6.9000	12,500.00 69,700.00	728.321.22	373,750.00 480,930.00
AFFILIATED MANAGERS GROUP		0.000	AMG	008252108	50.3000	7,000.00	404.612.33	352,100.00
ALLIANCE GAMING CORP		0.000	AGI	01859P609	17.0300	7,000.00 23,000.00	360,904.00	391,690.00
AMN HEALTHCARE SERVICES INC		0.000	AHS	001744101	16.9100	11,400.00	202,293.19	192,774.00
ANSWERTHINK INC		0.000	ANSR	036916104	2.5000	51,400.00	144,511.00	128,500.00
ATLANTIC COAST AIRLINES HOLI	DIN	0.000	ACAI	048396105	12.0300	59,000.00	957,490.05	709,770.00
ATLANTIC COAST AIRLINES HOLD BORLAND SOFTWARE CORPORATION BROWN & BROWN INC CABLEVISION SYSTEMS NEW YORD CENTENE CORPORATILE EXCHANGE COMMERCE BANCORP INC CORPORATE EXECUTIVE BOARD COCOVANCE INC COVENTRY HEALTH CARE INC. CSK AUTO CORPORATION DIGITAL INSIGHT DOCUMENT INC DRS TECHNOLOGIES INC EAST WEST BANCORP INC. EMULEX CORPENZON PHARMACEUTICALS INC EDE NUMBER OF THE PROPERTY OF	1	0.000	BORL	099849101	12.3000	31,800.00	957,490.05 280,602.57 446,815.96 405,379.89 226,092.40 356,562.90 109,305.82 433,304.88 429,007.31 239,553.85	391,140.01
BROWN & BROWN INC		0.711	BRO	115236101	32.3200	14,900.00	446,815.96	481,568.00
CABLEVISION SYSTEMS NEW YORK	C G	0.000	CVC	12686C109	16.7400	28,600.00	405,379.89	478,764.00
CENTENE CORP		0.000	CNTE	15135B101	33.5900	9,200.00	226,092.40	309,028.00
CHESAPEAKE ENERGEY CORP		0.775	CHK		7.7400	63,600.00	356,562.90	492,264.00
CHICAGO MERCANTILE EXCHANGE		0.000	CME	167760107	43.6600	2,600.00	109,305.82	113,516.00
COMMERCE BANCORP INC		1.528	CBH	200519106	43.1900	10,100.00	433,304.88	436,219.00
CORPORATE EXECUTIVE BOARD CO)	0.000	EXBD	21988R102	31.9200	13,400.00	429,007.31	427,728.00
COVANCE INC		0.000	CVD	222816100	24.5900	12,600.00	239,553.85	309,834.00
COVENTRY HEALTH CARE INC.		0.000	CVH	222862104	29.0300	12,600.00	239,553.85 346,746.97 511,811.12 487,138.76 260,497.15 579,983.47	365,778.00
CSK AUTO CORP		0.000	CAO	125965103	11.0000	42,200.00	511,811.12	464,200.00
CUMULUS MEDIA INC. CL. A		0.000	CMLS	231082108	14.8700	32,000.00	487,138.76	475,840.00
CYTYC CORPORATION		0.000	CYTC	232946103	10.2000	26,530.00 46,900.00	260,497.15	270,606.00 407,560.99
DIGITAL INSIGHT		0.000	DGIN			46,900.00	579,983.47	407,560.99
DOCUMENT INC		0.000	DCJM	256159104	15.6600	35,000.00	542,744.83	548,100.00 444,886.00
DRS TECHNOLOGIES INC		1 100	DRS	23330X100	31.3300	14,200.00	404,862.97	444,886.00
EAST WEST BANCORP INC.		1.108	EMBC	27579R104 292475209	36.0800 18.5500	13,400.00	436,218.29	483,472.00 250,425.00
ENTON DUADMACRUTTCALC INC		0.000	ELA	293904108	16.7200	11,500.00	232,302.39	193,952.00
ENZON PHARMACEUTICALS INC		0.000	ENZN	29412E100	18.9100	11,000.00	205 202 20	215,574.00
EON LADS INC		0.000	EETU	315616102	10.7400	26 100 00	203,232.23	280,314.00
FAIRCHILD SEMICONDUTOR CORD		0.000	FCS	303726103	10.7100	34 700 00	578 178 58	371,637.00
FORRESTER RESEARCH INC		0.000	FORR	346563109	15.5700	36 400 00	746 688 28	566,748.00
GENESCO INC		0.000	GCO	371532102		48 378 00	1 021 922 54	901,282.15
GETTY IMAGES INC		0.000	GYT	374276103	30.5500	48,378.00 12,202.00	227 594 10	372,771.10
GRANT PRIDECO INC.		0.000	GRP	38821G101		57,200.00	612.772.48	665,808.00
ENZON PHARMACEUTICALS INC EON LABS INC F5 NETWORKS INC FAIRCHILD SEMICONDUTOR CORP FORRESTER RESEARCH INC GENESCO INC. GETTY IMAGES INC. GRANT PRIDECO INC. HEALTH NET HILB ROGAL & HAMIL. HUNT (JB) TRANSPRT SVCS INC INSIGHT ENTERPRISES INC. INTEGRATED DEFENSE TECHNOLOGY		0.000	HNT	42222G108	26.4000	57,200.00 8,694.00 12,200.00	579,983.47 542,744.83 404,862.97 436,218.29 232,502.39 384,698.81 205,292.29 287,375.85 578,178.58 746,688.28 1,021,922.54 227,594.10 612,772.48 180,249.82 467,029.41 296,493.45	229,521.60
HILB ROGAL & HAMIL.		0.880	HRH	4312941070	40.9000	12,200.00	467,029.41	229,521.60 498,980.00
HUNT (JB) TRANSPRT SVCS INC		0.000	JBHT	445658107	29.3000	11,200.00	296,493.45	328,160.00
INSIGHT ENTERPRISES INC.		0.000	NSIT	45765U103	8.3100	53,100.00	489,189.67	441,261.00
INTEGRATED DEFENSE TECHNOLOG	GIE	0.000	IDE	45819B101	14.5000	800.00	10,086.85	11,600.01
							•	•

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
				- EXTERNALLY				
	Portfolio			MCO - 600 GROW				
	Instrument							
INTERSIL HOLDINGS CORP INVESTORS FINANCIAL SERVICE INVITROGEN CORP		0.000	ISIL	46069S109	13.9400	18,200.00	300,037.83	253,708.00
INVESTORS FINANCIAL SERVICE	S C	0.182	IFIN	461915100	27.3900	21,600.00	601,251.47	591,624.00
INVITROGEN CORP		0.000	IVGN	46185R100	31.2900	9,300.00	297,914.86	290,997.00
INVITROGEN CORP ITT EDUCATIONAL SERVICES IN J. JILL GROUP INC J.D. EDWARDS & CO. KEY ENERGY SERVICES INC KNIGHT TRANSPORTATION INC KROLL INC LA JOLLA PHARMACEUTICAL LATTICE SEMICON. CORP. LIN TV CORP LIN TV CORP LINENS 'N THINGS INC. MACROMEDIA INC MACROVISION CORP MANHATTAN ASSOCIATES INC MATRIXONE, INC. MAXTOR CORP MEDIACOM COMMUNICATIONS COR MEDICAL STAFFING NETWORK HC	IC	0.000	ESI	45068B109	23.5500	17,300.00	395,955.93 386,562.94	407,415.00
J. JILL GROUP INC		0.000	JILL	466189107	13.9800	26,000.00	386,562.94	363,480.00
J.D. EDWARDS & CO.		0.000	JDEC	281667105	11.2800	47,300.00	588,716.58 724,142.00 454,627.47	533,544.00
KEY ENERGY SERVICES INC		0.000	KEG	492914106	8.9700	84,100.00	724,142.00	754,377.00
KNIGHT TRANSPORTATION INC		0.000	KNGT	499064103 501049100	21.0000 19.0800	25,200.00 20,900.00	454,627.47	529,200.00 398,772.00
KROLL INC		0.000	KKOL	501049100	6.5000	19,400.00	123,641.74	126,100.00
LA UULLA PHARMACEUTICAL		0.000	TOPC	518415104	8.7700			221,004.00
LATITUE SEMICON. CORP.		0.000	TIME.	532774106	24.3500	11,513.00	249,670.92 242,821.00	280,341.55
LIN IV CORF		0.000	T.TNI	535679104	22.6000	26,274.00	545 458 18	593,792.40
MACROMEDIA INC		0.000	MACB	556100105	10.6500	33,200.00	352 828 34	353,752.40
MACROVISION CORP		0.000	MV/SNI	555904101	16.0400	35,200.00	784 778 36	564,223.04
MANHATTAN ASSOCIATES INC		0.000	MANH	562750109	23.6600	15,982.00	405.041.63	378,134.13
MATRIXONE, INC.		0.000	MONE		4.3000	89,842.00	545,458.18 352,828.34 784,778.36 405,041.63 415,031.40	386,320.60
MAXTOR CORP		0.000	MXO	577729205	5.0600	33,400.00	193,993.71	169,004.00
MEDIACOM COMMUNICATIONS COF	2P	0.000	MCCC	58446K105	0 0100	56.900.00	683.804.66	501,289.00
MEDICAL STAFFING NETWORK HO	LDI	0.000	MRN	58463F104	16.0000	17,700.00	308,558.09	283,200.00
MEDICAL STAFFING NETWORK HO MEDICIS PHARMACEUTICAL CORE MOBILE MINI INC. MPS GROUP INC MSA INDUSTRIAL DIRECT CO-A)	0.000	MRX	584690309	49.6700	17,700.00 8,200.00 18,000.00	308,558.09 340,423.96 276,201.39 600,198.77 576,903.95	407,294.00
MOBILE MINI INC.		0.000	MINI	60740F105		18,000.00	276,201.39	282,060.00
MPS GROUP INC		0.000	MPS	553409103	5.5400	79,600.00	600,198.77	440,984.00
MSA INDUSTRIAL DIRECT CO-A		0.000	MSM	553530106	17.7500	32,500.00	576,903.95	576,875.00
NBTY INC.		0.000	NBTY	628782104	17.5800	25,100.00	372,425.60	441,258.00
NETSCREEN TECHNOLOGIES INC		0.000	NSCN	64117V107	16.8400	11,900.00	186,567.63	200,396.00
NBTY INC. NETSCREEN TECHNOLOGIES INC NPS PHARMACEUTICALS INC. ODYSSEY HEALTHCARE INC ORIENT EXPRESS HOTELS LTD - OVERTURE SERVICES INC PENN NATIONAL GAMING INC		0.000	NPSP	62936P103	25.1700	10,600.00 5,440.00	291,433.52 145,121.25	266,802.00
ODYSSEY HEALTHCARE INC		0.000	ODSY	67611V101	34.7000	5,440.00	145,121.25	188,768.00
ORIENT EXPRESS HOTELS LTD -	·A	0.000	OEH	G67743107	13.5000	20,300.00	145,121.25 259,959.43 364,868.37 423,876.17 404,595.02 308,648.37	274,050.00
OVERTURE SERVICES INC		0.000	OVER	69039R100	27.3100	16,900.00	364,868.37	461,539.00
PENN NATIONAL GAMING INC		0.000	PENN	707569109	15.8600	24,300.00	423,876.17	385,398.00
PETSMART INC	10	0.000	DE:IM	716768106	17.1300	33,300.00	404,595.02 308,648.37 2,035,622.63 489,581.00	570,429.00
PIONEER NATURAL RESOURCES (:0.	0.000	PXD	723787107	25.2500 1.0000	15,600.00 2,035,622.70	308,648.37	393,900.00 2,035,622.71
PRIME MONEY MARKET ACCOUNT	TT O	0.000	TI-PIM	IT-PIM 74264T102	23.2000	18,400.00	400 501 00	426,880.00
PRIORITY HEALTHCARE CORPORA	1110	0.000	PHCC	75040P405	14.4300	18,400.00	489,581.00	240,981.00
DADE HUGDILATILAA IMAL IMU		0.000	VOTAV	753820109	27.6200	23 400 00	284,334.88 534,743.52 315,866.02	646,308.00
DEEBOK INTERNATIONAL THO		0.000	DBK	7581101000	29.4000	12 527 00	315 866 02	368,293.80
RECAL ENTERTAINMENT CROUD		2 801	RGC	758766109	21.4200	25,500.00	502,425.30	546,209.99
PENN NATIONAL GAMING INC PETSMART INC PIONEER NATURAL RESOURCES OF PRIME MONEY MARKET ACCOUNT PRIORITY HEALTHCARE CORPORF RADIO ONE INC CL-D RARE HOSPITALITY INTL INC. REEBOK INTERNATIONAL LTD. REGAL ENTERTAINMENT GROUP		2.001	1.00	. 30 , 00 10 3	21.1200	23,300.00	302,123.30	310,203.33

Investment Desc							Book Value	
	Group - C Portfolio - 6 Instrument - C	ΡΙ	PIN	- EXTERNALLY MCO - 600 GROW MMON STOCK				
RESOURCES CONNECTION INC	0	.000 RE	ECN	761220105	23.2100	8,500.00	147,216.35	197,285.00
RF MICRO-DEVICES	0	.000 RE	MD	749941100	7.3300	25,700.00	352,640.86	188,381.00
ROWAN COS.	0	.000 RI	OC .	779382100	22.7000	14,900.00	316,283.84	338,230.00
SCHOLASTIC CORP	0	.000 sc	CHL	807066105	35.9500	5,100.00	316,283.84 211,828.55	183,345.01
SCIOS INC	0	.000 SC	CIO	808905103	32.5800	5,400.00	160,060.53	175,932.00
SKILLSOFT PLC ADR	0	.000 SK	CILE	830928107	2.7500	67,200.00	228,457.52	184,800.00
SKYWEST INC	0	.612 SK	CYWE	830879102	13.0700	44,200.00	897,762.41	577,694.00
SKYWORKS SOLUTIONS INC	0	.000 SW	VKS	83088M102	8.6200	33,100.00	246,153.99	285,322.00
SOUTHWEST BANCORP OF TEXAS	0	.000 SW	VBT	84476R109	28.8100	7,000.00	202,799.08	201,670.00
SPINNAKER EXPLORATION CO	0	.000 SK	Œ	84855W109	22.0500	20,400.00	435,003.21	449,820.01
STATION CASINOS INC	0	.000 ST	ľN	857689103			349,747.57	
STEINER LEISURE LTD	0	.000 ST	INR	P8744Y102	13.9400	44,500.00	788,160.91	620,330.00
TAKE-TWO INTERACTIVE SOFTWA		.000 TT		874054109	23.4900	8,500.00	127,322.06	199,665.00
TEEKAY SHIPPING CORP		.113 TM		Y8564W103			331,108.83	415,140.00
TITAN CORP		.000 TT		888266103			386,685.76	379,600.00
TRIAD HOSPITALS INC		.000 TF		89579K109	29.8300		448,791.43	405,688.00
UCBH HOLDINGS INC		.471 UC		90262T308		8,500.00	329,130.35	360,824.99
UTI WORLDWIDE INC		.304 UT		G87210103		14,800.00	340,723.75	388,500.00
UTSTARCOM, INC		.000 UT		2557139				368,838.00
WASTE CONNECTIONS INC		.000 WC						629,343.00
WEBSENSE INC		.000 WE					450,515.58	
XTO ENERGY INC.	0	.161 XT	O	98385X106	24.7000	14,800.00	263,756.14	365,560.00
Instrument Total	100					4,547,095.70	40,820,431.31	40,475,627.63
Portfolio Total	100					4,547,095.70	40,820,431.31	40,475,627.63

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio ·	- 6МА	M.2	A. WEATHEBIE				
	Instrument -	- COM	COI	MMON STOCK				
99 CENTS ONLY STORES ADVENT SOFTWARE INC AFFILIATED MANAGERS GROUP AVID TECHNOLOGY INC. AXCELIS TECHNOLOGIES INC BLACK BOX CORPORATION BROWN & BROWN INC CATALINA MARKETING CORP CHARLES RIVER LABORATORIES CHEESECAKE FACTORY (THE) CHILDREN'S PLACE CINTAS CORP COGNEX CORP. CTS CORP. CYTYC CORPORATION DOLLAR TREE STORES INC E.PIPHANY INC EDUCATION MANAGEMENT COPR FAMILY DOLLAR STORES FASTENAL CO FINANCIAL FEDERAL CORP. FREEMARKETS INC GETTY IMAGES INC. INTERMUNE INC INTERMUNE INC INVERSK RESEARCH GROUP INC. INVESTMENT TECHNOLOGY GROUP INVESTORS FINANCIAL SERVICES LINCARE HOLDINGS INC. MARTEK BIOSCIENCES CORP MICREL INCORPORATED MICROCHIP TECHNOLOGY INC. MICROMUSE INC. NATIONAL INSTRUMENTS CORP. OUTBACK STEAKHOUSE INC PANERA BREAD CO PATTERSON DENTAL COMPANY		0.000	NDN	65440K106	26.8600	42,550.00	1,024,787.44	1,142,893.00
ADVENT SOFTWARE INC		0.000	ADVS	007974108	13.6300	5,760.00	94,702.98 319,389.29	78,508.80
AFFILIATED MANAGERS GROUP		0.000	AMG	008252108	50.3000	6,490.00	319,389.29	326,447.00
AVID TECHNOLOGY INC.		0.000	AVID	05367P100	22.9500	25,282.00	445,758.26 249,020.10	580,221.90
AXCELIS TECHNOLOGIES INC		0.000	ACLS	054540109	5.6090	37,800.00	249,020.10	212,020.20
BLACK BOX CORPORATION		0.446	BBOX	091826107	44.8000	10,560.00	249,020.10 377,781.17 162,223.17 487,441.09 795,938.59 452,269.81 223,456.80 728,437.49 431,901.70 78,429.44.55	473,088.00
BROWN & BROWN INC		0.711	BRO	115236101	32.3200	5,000.00	162,223.17	161,600.00
CATALINA MARKETING CORP		0.000	POS	148867104	18.5000	15,760.00	487,441.09	291,560.00
CHARLES RIVER LABORATORIES		0.000	CRL	159864107	38.4800	20,270.00	795,938.59	779,989.60 498,870.00
CHEESECAKE FACTORY (THE)		0.000	CAKE	163072101	36.1500	13,800.00	452,269.81	498,870.00
CHILDREN'S PLACE		0.000	PLCE	168905107	10.6400	11,930.00	223,456.80	126,935.20 778,665.00
CINTAS CORP		0.546	CTAS	172908105	45.7500	17,020.00	728,437.49	778,665.00
COGNEX CORP.		0.000	CGNX	192422103	18.4300	27,400.00	431,901.70	504,982.00
CTS CORP.		1.548	CTS	126501105	7.7500	12,540.00	728,437.49 431,901.70 78,429.48 662,944.55 1,138,995.74 154,329.45	97,185.00
CYTYC CORPORATION		0.000	CYTC	232946103	10.2000	65,510.00	662,944.55	668,202.00
DOLLAR TREE STORES INC		0.000	DLIK	256747106	24.5700 4.1700	45,110.00	1,138,995./4	1,145,944.80
E.PIPHANY INC		0.000	EPNY	26881V100	37.6000	45,110.00	154,329.45	188,108.70
EDUCATION MANAGEMENT COPR		0.000	EDMC	28139T101 3070001090	31.2100	8,480.00 47,440.00	340,089.10 1,327,715.69	318,848.00 1,480,602.40
FAMILI DOLLAR SIORES		0.033	r DO	311900104	37.3900	47,440.00	1,634,074.93	1,400,002.40
FASIENAL CO		0.133	FASI	317492106	25 1200	37,503.00	1,634,074.93 1,173,886.20	1,783,129.10 942,450.39
FINANCIAL FEDERAL CORP.		0.000	LTL	356602102	6.4390	37,303.00	154 020 75	101 206 62
CETTY IMACES INC		0.000	CVT	374276103	30.5500	40 960 00	1,1/3,886.20 154,939.75 700,634.31 146,314.18 690,701.54 168,017.44	1 240 272 00
THEORING THE		0.000	TTMN	45884X103	25.5100	5 190 00	146 314 19	132 396 90
THTERMONE INC	A SI	0.000	TSCA	460335201	37.2900	17 500 00	690 701 54	652 575 00
INTERWOVEN INC	JICA	0.100	TWOW	46114T102	2.6000	63 050 00	168 017 49	163 930 00
INVERESK RESEARCH GROUP INC		0.000	TRGT	461238107	21.5800	16,130.00	264 437 44	348 085 40
INVESTMENT TECHNOLOGY GROUP	TN	0.000	TTG	46145F105	22.3600	28,260.00	925.394.21	631.893.60
INVESTORS FINANCIAL SERVICES	5 C	0.182	TFTN	461915100	27.3900	29,370.00	844.093.17	804.444.30
LINCARE HOLDINGS INC.		0.000	LNCR	532791100	31.6200	19,770.00	628,652.21	625,127.40
MARTEK BIOSCIENCES CORP		0.000	MATK	572901106	25.1600	14,000.00	264,437.44 925,394.21 844,093.17 628,652.21 268,022.59	352,240.00
MICREL INCORPORATED		0.000	MCRL	594793101	8.9800	17,359.00	128,022.88	155,883.82
MICROCHIP TECHNOLOGY INC.		0.327	MCHP	595017104	24.4500	69,620.00	128,022.88 1,381,704.18	1,702,209.00
MICROMUSE INC.		0.000	MUSE	595094103	3.8200	41,300.00	135,792.04	
NATIONAL INSTRUMENTS CORP.		0.000	NATI	636518102	32.4900	40,380.00	135,792.04 1,078,668.96	157,766.00 1,311,946.20
OUTBACK STEAKHOUSE INC		1.393	OSI	689899102	34.4400	23,900.00	690,661.43	823,116.00
PACKETEER INC		0.000	PKTR	695210104	6.8600	42,158.00	230,389.03	289,203.88
PANERA BREAD CO		0.000	PNRA	69840W108	34.8100	13,110.00	690,661.43 230,389.03 355,723.53	456,359.10
PATTERSON DENTAL COMPANY		0.000	PDCO	703412106	43.7400	17,990.00	842,832.04	786,882.60

Investment Desc							
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6MA	M.A	A. WEATHEBIE				
	Instrument - COM	CON	MON STOCK				
PATTERSON-UTI ENERGY INC	0.000	PTEN	703481101	30.1700	18,280.00	428,403.10	551,507.60
PERICOM SEMICONDUCTOR CORP	0.000	PSEM	713831105	8.3100	20,120.00	180,307.07	167,197.20
PLATINUM UNDERWRITERS HOLDI	NGS 0.000	PTP	014977503	26.3500	6,870.00	170,024.12	181,024.50
POLYMEDICA CORP	0.000	PLMD	731738100	30.8400	28,430.00		876,781.20
PRIDE INTERNATIONAL INC.	0.000	PDE	74153Q102	14.9000	26,830.00		
PRIME MONEY MARKET ACCOUNT	0.000	IT-MAW	IT-MAW	1.0000	800,541.47	800,541.51	800,541.47
QLT INC.	0.000	QLTI	746927102	8.5380	38,470.00		328,456.86
RESMED INC	0.000	RMD	761152107	30.5700	14,520.00	447,030.88	443,876.40
RETEK INC	0.000	RETK	76128Q109	2.7200	50,892.00	192,412.27	138,426.24
ROBERT HALF INTL INC	0.000	RHI	770323103	16.1100	26,690.00	441,233.49	429,975.90
SEMTECH CORPORATION	0.000	SMTC	816850101	10.9200	13,270.00		
SONIC CORP	0.000	SONC	835451105	20.4900	14,300.00	325,656.90	293,007.00
TIDEWATER INC	1.929	TDW	886423102Q	31.1000	15,900.00	433,172.77	494,490.00
UTI WORLDWIDE INC	0.304	UTIW	G87210103	26.2500	6,700.00		
WEST CORP.	0.000	WSTC	952355105	16.6000	21,120.00	371,942.62	350,592.00
WESTWOOD ONE	0.000	WON	961815107	37.3600	31,400.00	1,056,448.72	1,173,104.00
YANKEE CANDLE CO	0.000		984757104	16.0000		329,735.71	
ZEBRA TECHNOLOGIES CORP CL-	-A 0.000	ZBRA	989207105	57.3000	16,195.00	876,734.34	927,973.50
Instrument Total	57				2,246,390.47	29,678,405.29	31,556,834.19
Portfolio Total	57				2,246,390.47	29,678,405.29	31,556,834.19
Group Total 2,	019			0.00 /	121,086,703.02	2,488,621,223.90	2,375,524,453.18

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Investment Desc	Rating Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
		RNATIVE INVESTMENTS				
	Portfolio - AI-DI		~			
	Instrument - AIF	ALTERNATIVE INVE	STMENT FUNI	DS		
APOLLO INVESTMENT FUND IV	0.000	9940479WAAPOLLOIV	0.0000	59,977,111.00	59,977,110.46	64,646,844.98
APOLLO INVESTMENT FUND V	0.000	9940510BABAPOLLO5	0.0000	16,577,761.00	16,577,761.00	16,022,982.00
BAIN CAPITAL FUND VII	0.000	9940479XABBAIN7	0.0000	26,932,499.07	26,932,498.99	23,848,720.09
BLACKSTONE CAPITAL PTNRS II	I 0.000	BCPMB VEA02554	0.0000	32,988,819.00	32,988,818.00	34,336,883.98
BLACKSTONE COMMUNICATION I	0.000	9940479ZABBCOM1	0.0000	9,825,951.00	9,825,950.89	5,083,580.99
CID MEZZANINE CAPITAL	0.000	CIDMEZ VEA02624	0.0000	7,056,464.31	7,056,464.15	6,325,881.00
CLAYTON, DUBLILIER & RICE V	0.000	CLDURI ACLAYDURI	0.0000	30,289,406.00	30,289,406.00	22,829,856.01
FOX PAINE CAPITAL FUND		FOXPAINEAFOXPAINE	0.0000	29,999,999.00	29,999,999.00	23,775,181.00
FOX PAINE CAPITAL FUND II	0.000	9940480DABFOXPAIN	0.0000	12,150,143.00	12,150,143.00	9,150,859.01
FRANCISCO PARTNERS		9940480EABFRISCO1	0.0000	25,620,239.00	25,620,239.00	20,160,988.98
FS EQUITY PARTNERS IV		FSEP4 VEA02586	0.0000	44,844,680.00	44,844,679.17	65,559,683.99
HEARTLAND INDUSTRIAL PARTNE		9940480GABHEART	0.0000	23,404,548.00	23,404,547.94	23,268,449.99
LEHMAN BROTHERS II		LBBP VEA02551	0.0000	56,236,705.48	56,236,705.24	42,379,389.85
LINSALATA CAPITAL PARTNERS	III 0.000	9940480JALINCAP	0.0000	19,238,808.68	19,238,808.61	19,489,306.99
LINSALATA CAPITAL PARTNERS		ABLINCAPABLINCAP4	0.0000	13,726,695.00	13,726,695.00	12,456,628.01
OAK HILL CAPITAL PARTNERS		9940480LAOAKHILL	0.0000	31,690,249.97	31,690,249.62	28,068,825.28
PROVIDENCE EQUITY PARTNERS		9940480MABPROV4	0.0000	17,858,269.03	17,858,268.86	14,737,746.99
SILVER LAKE PARTNERS) ASILLAKEASILLAKE	0.0000	7,606,605.76	7,606,605.51	5,134,479.55
SKM EQUITY FUND III	0.000	9940480PABSKM3	0.0000	14,589,931.00	14,589,930.43	11,775,256.99
Instrument Total	19			480,614,885.30	480,614,880.87	449,051,545.68
Portfolio Total	19			480,614,885.30	480,614,880.87	449,051,545.68

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Monthly	Market Portfolio			

Investment Desc	Rating Coup	on Yield Tio	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Grou	o - ALTERNATI	IVE INVESTMENTS				
		- AI-GIP	GLOBAL/INT'L PRI	IVATE			
	Instrumen	t - AIF	ALTERNATIVE INVE	ESTMENT FUND	S		
NTO OLODAL EMEDOTNO MADIZ	TITE O	0 000 77	G VEA02504	0.0000	40 730 040 60	48,732,249.05	26 060 460 64
AIG GLOBAL EMERGING MARK		0.000 AIC			48,732,249.60	-, -,	36,869,460.64
ILBERT GLOBAL EQUITY PA			LBERTGAGILBERTG	0.0000	47,734,764.62	47,734,764.33	20,015,901.01
ARBOURVEST INT'L III-DI	RECT	0.000 HVI	IPE VEA02633	0.0000	17,195,309.00	17,195,308.94	10,914,357.03
MARBOURVEST INT'L III-PA	RTNERS	0.000 994	10482FAHARBPART	0.0000	39,798,635.00	39,798,634.55	32,991,417.98
ARBOURVEST INT'L IV-DIR	ECT	0.000 994	10550GAGHIPEP4D	0.0000	4,800,000.00	4,800,000.00	4,055,038.01
ARBOURVEST INT'L IV-PAR	TNERSH	0.000 994	10510DAGHIPEP4P	0.0000	12,000,000.00	12,000,000.00	8,622,557.00
Instrument Total	6				170,260,958.22	170,260,956.87	113,468,731.67
Portfolio Total	6				170,260,958.22	170,260,956.87	113,468,731.67

					. 9
Monthly Market Portfolio					
Investment Desc	Rating Coupon Yield Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - ALTERNATIVE INVESTMENTS Portfolio - AI-OTH ALTERNATIVE INVE Instrument - AIF ALTERNATIVE INVE		5		
BEACON GROUP ENERGY FUND II LIME ROCK PARTNERS II SUNRISE CAPITAL PARTNERS	0.000 9940482GABEACONGR 0.000 9940667TAOLIMEROC 0.000 ASUNRISEASUNRISE	0.0000 0.0000 0.0000	18,458,537.99 354,533.00 26,093,582.00	18,458,537.69 354,533.00 26,093,582.00	8,708,269.97 354,533.00 20,055,702.00
Instrument Total	3		44,906,652.99	44,906,652.69	29,118,504.97
Portfolio Total	3		44,906,652.99	44,906,652.69	29,118,504.97

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Investment Desc	Rating Coupon Yield	Ticker Identifier	F Price	Par/Shares	Book Value	Market Value
	Group - ALTERN	ATIVE INVESTMENTS				
	Portfolio - AI-SD	STOCK DISTRIBU	TION			
	Instrument - COM	COMMON STOCK				
AKAMAI TECHNOLOGIES	0.000	AKAM 00971T101	1.7300	327,314.00	1,217,608.08	566,253.22
AMERICAN MEDICAL SYS HLDING	S 0.000	AMMD 02744M108	16.2100	54,375.00	1,180,188.38	881,418.75
CORINTHIAN COLLEGES INC	0.000	COCO 218868107	37.8600	139,160.00	0.00	5,268,597.60
CORVIS	0.000	CORV 221009103	0.7100	307,584.00	7,391,643.38	218,384.64
EBENX INC	0.000	EBNX 278668108	4.7600	105,103.00	2,207,163.00	500,290.28
EXACT SCIENCES CORP	0.000	EXAS 30063P105	10.8300	26,276.00	435,657.00	284,569.08
HEWLETT-PACKARD CO	1.843	HPQ 428236103Q	17.3600	29,726.00	535,662.52	516,043.36
JUNIPER NETWORKS INC	0.000	JNPR 48203R104	6.8000	17,220.00	415,811.34	117,096.00
MELLON NATIONAL CORP.	1.991	MEL 58551A108Q	26.1100	40,200.00	1,527,238.20	1,049,622.00
NEW FOCUS INC	0.000	NUFO 644383101	3.8400	99,000.00	5,352,188.00	380,160.00
NUANCE COMMUNICATIONS INC	0.000	NUAN 669967101	2.4800	20,715.00	0.00	51,373.20
PAIN THERAPEUTICS INC.	0.000	PTIE 69562K100	2.3900	7,191.00	70,112.25	17,186.49
RADWARE LTD	0.000	RDWR M81873107	8.0800	17,656.00	318,691.00	142,660.48
SONICWALL INC	0.000	SNWL 835470105	3.6300	32,019.00	602,350.92	116,228.97
TIVO INC	0.000	TIVO 888706108	5.2300	19,803.00	132,383.00	103,569.69
US INTERNETWORKING INC	0.000	USIQE 917311805	0.0001	186,422.00	0.00	24.23
Instrument Total	16			1,429,764.00	21,386,697.07	10,213,477.99
Portfolio Total	16			1,429,764.00	21,386,697.07	10,213,477.99

Investment Desc	Rating Coupon Yield 	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - ALTER	NATIVE INVESTMENTS				
	Portfolio - AI-VC	VENTURE CAPITAL				
	Instrument - AIF	ALTERNATIVE INVE	STMENT FUND	S		
ADAMS CAPITAL MANAGEMENT III		9940480QAVADAMS3	0.0000	5,500,000.00	5,500,000.00	3,928,346.01
ADVANCED TECHOLOGY VII		9940550HAVATV7	0.0000	2,500,000.00	2,500,000.00	1,991,266.00
ALPHA CAPITAL FUND II	0.000		0.0000	2,098,870.56	2,098,870.56	1,430,213.01
ATHENIAN VENTURE PARTNERS	0.000		0.0000	274,624.31	274,624.30	2,938,143.99
BAIN CAPITAL VENTURE FUND		9940510CAVBAIN	0.0000	2,875,000.00	2,875,000.00	2,550,538.00
BAKER COMMUNICATIONS FUND	0.000	BAKERCOMAVBAKERCO	0.0000	14,764,064.79	14,764,064.31	6,327,977.49
BAKER COMMUNICATIONS FUND I			0.0000	28,449,491.06	28,449,491.06	9,099,912.92
BLUE CHIP CAPITAL FUND	0.000		0.0000	1,000.00	1,000.00	766,083.00
BLUE CHIP CAPITAL FUND II		BCCII VEA01432	0.0000	2,473,770.69	2,473,770.70	5,807,173.01
BLUE CHIP CAPITAL FUND III		A01433 A01433	0.0000	21,325,000.00	21,325,000.02	11,239,825.04
BLUE CHIP CAPITAL FUND IV		AVBLUECHAVBLUECHI	0.0000	12,000,000.00	12,000,000.00	9,227,395.01
BLUE CHIP OPPORTUNITY FUND	0.000		0.0000	1,025,000.00	1,025,000.00	346,847.00
BRANTLEY VENTURE PARTNERS I			0.0000	1,000.00	1,000.00	714,369.00
BRANTLEY VENTURE PARTNERS I			0.0000	6,558,889.08	6,558,889.04	9,149,274.09
CARDINAL HEALTH PARTNERS	0.000		0.0000	5,022,343.87	5,022,343.81	2,631,455.02
CB HEALTHCARE FUND		CBHCF VEA02614	0.0000	10,013,703.51	10,013,703.14	9,365,971.01
CB HEALTHCARE FUND II		9940550JAVCBHF2	0.0000	3,598,057.00	3,598,057.00	2,958,557.00
CHP II		9940481EAVCHP2	0.0000	11,633,117.00	11,633,117.00	7,886,035.00
COMMONWEALTH CAPITAL III		9940481GAVCCV3	0.0000	6,890,000.00	6,889,999.76	4,574,155.99
FOUNDATION MEDICAL PARTNERS		9940550KAVFNDMED	0.0000	5,700,000.00	5,700,000.00	4,961,053.01
GENERAL CATALYST GROUP II		9940585QAVGCG2	0.0000	2,000,000.00	2,000,000.00	1,671,510.00
HARBOURVEST PARTNERS VI DIRE		9940481HAHARBOURD	0.0000	19,000,000.00	19,000,000.00	12,083,141.99
HARBOURVEST PARTNERS VI PART		9940481JAHARBOURP	0.0000	28,588,621.00	28,588,620.81	18,719,271.01
MERITAGE PRIVATE EQUITY I		AMERIT AMERIT	0.0000	21,250,000.00	21,250,000.00	9,132,999.98
MERITAGE PRIVATE EQUITY II		AVMERIT2AVMERIT2	0.0000	5,000,000.00	5,000,000.00	4,156,111.00
MIAMI VALLEY VENTURE FUND	0.000		0.0000	2,978,407.87	2,978,407.78	2,959,133.99
MORGENTHALER PARTNERS IV		MGVP VEA01176	0.0000	999.99	999.99	458,628.99
MORGENTHALER PARTNERS V		MGVPV VEA01177	0.0000	9,098,512.08	9,098,512.08	6,632,793.96
MORGENTHALER PARTNERS VI		MGVPVI AVMORG6	0.0000	16,250,000.00	16,250,000.00	10,133,417.97
MORGENTHALER PARTNERS VII		9940550LAVMORG7	0.0000	8,000,000.00	8,000,000.00	7,082,536.00
NEW ENTERPRISE ASSOCIATES 10		AVNEA10 AVNEA10	0.0000	7,951,805.66	7,951,805.62	6,744,109.00
NORTHCOAST FUND	0.000		0.0000	2,500,000.00	2,500,000.00	1,322,830.00
NORTHCOAST FUND II		9940481FAVCNC	0.0000	6,000,000.00	6,000,000.00	5,618,554.00
NW OHIO VENTURE FUND	0.000		0.0000	1,994,950.00	1,994,950.00	278,530.00
OHIO INNOVATION FUND I	0.000		0.0000	1,600,000.00	1,600,000.00	2,014,545.04
PRIMUS CAPITAL FUND II	0.000		0.0000	800.00	800.00	241,754.22
PRIMUS CAPITAL FUND III-A PR			0.0000	1,000.00	999.99	849,330.47
PRIMUS CAPITAL FUND III-B	0.000		0.0000	1,000.00	1,000.00	970,293.66
PRIMUS CAPITAL FUND IV	0.000	PCF4 VEA02451	0.0000	13,273,560.50	13,273,560.48	10,815,116.05

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Investment Desc	Rating Coup	on Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
	Gro	ar.la – ou	RNATIVE INVESTMENTS				
		- AI-V					
	Instrume	nt - AIF	ALTERNATIVE INVE	ESTMENT FUNI	OS		
PRIMUS CAPITAL FUND V		0.00	0 9940481YAVPRIMUS5	0.0000	14,310,000.00	14,310,000.00	9,195,237.59
PRISM VENTURE PARTNERS IN	J	0.00	0 9940608YAVPRISM4	0.0000	5,300,000.00	5,300,000.00	4,263,218.00
SPACEVEST II		0.00	O VEASPVE VEASPVE	0.0000	8,139,114.58	8,139,113.62	5,595,073.02
TAPE III		0.00	O AVTAPE3 AVTAPE3	0.0000	3,500,000.00	3,500,000.00	2,630,969.00
TUCKER ANTHONY PRIVATE EQ	YTIUÇ	0.00	0 9940608ZAVTAPE4	0.0000	2,550,000.00	2,550,000.00	2,203,936.00
WARBURG PINCUS EQUITY PAR	RTNERS	0.00	0 9940482BAWARBURG	0.0000	54,980,370.22	54,980,368.51	50,826,606.01
WARBURG PINCUS VIII		0.00	0 AWARBURGAWARBURG8	0.0000	11,910,250.00	11,910,249.92	11,678,030.00
Instrument Total	46				388,883,323.77	388,883,319.50	286,172,267.55
Portfolio Total	46				388,883,323.77	388,883,319.50	286,172,267.55
Group Total	90			0.00 / 1	,086,095,584.28	1,106,052,507.00	888,024,527.86

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Investment Desc	Yield	Identifier F Ticke:	r Shares	Cost	Market Value
	up - COMMON ST nt - WARRANT	OCK WARRANT			
DIME BANCORP-WT WASHINGTON GROUP INTL. INC WARRANT	0.000	25429Q110 DIMEZ 938862117 WNGWQ	431,800 11,972	115,334.87	52,247.80 0.00
Instrument Total	2		443,772	115,334.87	52,247.80

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Monthly Market Portfolio									
Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value		
Group - COMMON STOCK Instrument - FUTURES5 FUTURES EXPOSURE									
S&P FUTURES INDEX 03/03		0.000	CD:SP03H0	CD:SP	4,365	979,443,847.33	959,099,625.00		
Instrument Total	1				4,365	979,443,847.33	959,099,625.00		

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'				
	Instrument - REIT	REAL ESTATE INVESTMENT	TRUST		
CAPITAL AUTOMOTIVE	6.793	139733109 CARS	31,000	757,349.32	734,700.00
CATELLUS DEVELOP CORP	0.000	149111106 CDX		57,496.31	
COLONIAL PROPERTIES	7.778	195872106 CLP	25,000	779,135.23	848,500.00
EASTGROUP PROPERTY INC	7.372	277276101 EGP			499,800.00
EQUITY OFFICE PROP	8.006	294741103 EOP	613,396	486,487.21 17,353,309.11	15,322,632.05
EQUITY RESIDENTIAL PROP	7.038	29476L107 Q EQR		8,477,936.58	
ESSEX PROPERTY TRUST INC.	6.057	297178105 ESS		1,048,318.78	
GLENBOROUGH REALTY	9.652	37803P105 GLB	81,100	1,597,321.06	1,445,202.00
HOSPITALITY PROPERTIES	8.181	44106M102 HPT	9,200	243,153.03	323,840.00
KILROY RE CORP	8.590	49427F108 KRC	30,900	769,140.77	712,245.00
LASALLE HOTEL PROPERTIES	6.000	517942108 LHO	2,600	36,179.00	36,400.00
LIBERTY PROPERTY TRUST	7.514	531172104 Q LRY		2,725,351.70	
NEW PLAN EXCEL RE TRUST	8.643	648053106 Q NXL	18,800	356,570.88	358,891.99
PARKWAY PROPERTYS INC	7.411	70159Q104 PKY	1,700	61,297.06	59,636.00
PRENTISS PROPERTIES TRUST	7.920	740706106 PP	18,500	500,425.97	523,180.00
RECKSON ASSOCIATES RE	8.076	75621K106 Q RA	9,000	211,924.73	189,450.00
SHURGARD STORAGE CTRS	6.764	82567D104 SHU		1,218,072.65	1,209,724.00
SIMON PROP GROUP INC.	6.457	828806109 Q SPG	262,370	9,411,427.87	8,938,945.91
SL GREEN RE CORP	5.886	78440X101 SLG	27,700	851,335.98	875,320.00
WINSTON HOTELS INC	7.692	97563A102 WXH	5,400	47,262.19	42,120.00
Instrument Total	20		1,674,592	46,989,495.43	45,088,588.26

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST				
Tns	ataumant COM				
02MICRO INTERNATIONAL LTD 1-800 CONTRACTS INC 3COM CORP. 3D SYSTEMS CORP 3M COMPANY 4KIDS ENTERTAINMENT INC. 99 CENTS ONLY STORES A.T. CROSS CO. AAR CORPORATION AARON RENTS INC ABBAIS INC ABBOTT LABORATORIES ABERCROMBIE & FITCH CO ABM INDUSTRIES INC. ACCREDO HEALTH INC ACE LTD ACTEL CORPORATION ACTION PERFORMANCE CO ACTIVISION INC ACTUATE CORPORATION ACTUATE CORPORATION ACUITY BRANDS INC ACXIOM CORP. ADAPTEC INC ADC COMMUNICATIONS INC	oer americ corr				
02MICRO INTERNATIONAL LTD	0.000	G6797E106 OIIM	38,790	629,028.75	378,163.71
1-800 CONTRACTS INC	0.000	681977104 CTAC	15,400	154,849.22 9,258,187.26	424,578.00
3COM CORP.	0.000	885535104 COMS	1,127,209 3,100	9,258,187.26	5,218,977.67
3D SYSTEMS CORP	0.000	88554D205 TDSC	.5 . 1		24,180.00
3M COMPANY	2.011	88579Y101 Q MMM	751,262 14,000	67,200,791.78	92,630,604.60 309,120.00 5,665,203.76
4KIDS ENTERTAINMENT INC.	0.000	350865101 KDE	14,000	270,518.80	309,120.00
99 CENTS ONLY STORES	0.000	65440K106 NDN	210,916	4,734,573.03	5,665,203.76
A.T. CROSS CO.	0.000	227478104 Q ATX	27,600 27,600	184,341.44	147,660.01
AAR CORPORATION	1.941	000361105 Q AIR	27,600	505,595.62	142,140.00
AARON RENTS INC	0.182	002535201 RNT	23,600	362,640.09	516,368.00
ABAXIS INC	0.000	002567105 ABAX	40,700	229,561.78	161,172.00
ABBOTT LABORATORIES	2.350	002824100 Q ABT	3,115,933	97,098,215.67 7,829,317.18	124,637,320.00
ABERCROMBIE & FITCH CO	0.000	002896207 ANF	318,400	7,829,317.18	6,514,464.00
ABM INDUSTRIES INC.	2.451	000957100 ABM	54,500	689,273.54	844,750.00
ACCREDO HEALTH INC	0.000	00437V104 ACDO	80,968	2,039,291.09	5,665,203.76 147,660.01 142,140.00 516,368.00 161,172.00 124,637,320.00 6,514,464.00 844,750.00 2,854,122.00 24,862,804.02 551,480.00 906,300.00 2,259,990.98
ACE LTD	2.249	G0070K103 ACE	847,403	30,041,040.24	24,862,804.02
ACTEL CORPORATION	0.000	004934105 ACTL	34,000 47,700	846,045.34	551,480.00
ACTION PERFORMANCE CO	0.315		47,700	764,368.14	906,300.00
ACTIVISION INC	0.000	004930202 ATVI	154,900	3,241,758.22 131,656.98 638,122.83 4,198,030.54 3,513,495.02	2,259,990.98
ACTUATE CORPORATION	0.000 4.431	00508B102 ACTU 00508Y102 AYI	157,500 46,000	131,656.98	2/8,//5.00
ACUITY BRANDS INC	0.000		46,000	038,122.83	022,840.00
ACXIOM CORP. ADAPTEC INC	0.000		249,800 184,431	4,198,030.54	3,841,924.00
ADC COMMUNICATIONS INC	0.000	00651F108 ADPT 000886101 ADCT	2 042 206	3,513,495.02	4,268,377.74
ADC COMMUNICATIONS INC ADMINISTAFF INC	0.000	000886101 ADC1 007094105 ASF	2,042,286 131,000	26,722,245.59 1,101,917.14	4,268,377.74 786,000.00 12,684,595.45
ADMINISTAFF INC ADOBE SYSTEMS INC.	0.201	007094105 ASF 00724F101 O ADBE	511,455	13,737,964.99	12,684,595.45
ADUBE SISIEMS INC. ADTRAN INC.	0.201	00724F101 Q ADBE 00738A106 ADTN	102,800	2,576,842.46	2 282 120 00
ADVANCE PCS	0.000	00790K109 ADVP	180,600	4,450,635.39	3,382,120.00 4,011,126.00
ADVANCED ENERGY INDUSTRIES	0.000	007973100 AEIS	32 600	816 010 94	414,672.00 3,059,112.00 310,170.00 341,168.94 5,123,897.58
ADVANCED FIBRE COMMUNICATION	0.000	00754A105 AFCI	32,600 183,400	4 586 561 73	3 059 112 00
ADVANCED MARKETING SERVICES	0.272		21.100	380,015.36	310.170.00
ADVANCED MEDICAL OPTICS INC	0.000	00763M108 AVO	21,100 28,502	263.579.79	341.168.94
ADVANCED MICRO DEVICES INC.	0.000	007903107 AMD	793,173	11,663,404.21	5.123.897.58
ADVANCED NEUROMODULATION SYSTEMS		00757T101 ANST		349,865.58	671,814.00
ADVENT SOFTWARE INC	0.000	007974108 ADVS	107,560	349,865.58 1,747,717.97	1,466,042.80
ADVISORY BOARD CO/THE	0.000	00762W107 ABCO	24,840	769,566.12 493,982.82 1,934,563.19 31,133,119.98	742,716.00
ADVO INC.	0.000	007585102 AD	22,200	493,982.82	728,826.00
AEROFLEX INC	0.000	007768104 ARXX	134,300	1,934,563.19	926,670.00
AES CORP	0.000	00130H105 AES	1,008,207	31,133,119.98	3,044,788.15
AETNA INC.	0.097	00817Y108 AET	377,482	11,711,993.70	15,522,059.84

ASOF10 Date 01/21/2003 Time 18:53:16 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2002 To 12/31/2002 Page 005

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
	Instrument - COM	COMMON STOCK			
AFFILIATED COMPUTER SERVICES AFFILIATED MANAGERS GROUP AFLAC INC AGCO CORP. AGERE SYSTEMS INC-CL A AGILENT TECHNOLOGIES INC AGL RESOURCES INC AIR PROD. & CHEM. AIRBORNE INC. AIRGAS INC AK STEEL HOLDING CORP ALASKA AIRGROUP INC ALBANY INTL CL-A ALBEMARLE CORP ALBERTO CULVER CL-B ALBERTSON'S, INC. ALCOA INC. ALDILA INC ALCOA INC. ALDILA INC ALLEGHENY ENERGY INC. ALLEGHENY TECHNOLOGIES INC ALLERGAN PHARMACEUTICALS INC. ALLETE, INC. ALLIANCE GAMING CORP	0.000	008190100 ACS		11,784,226.73	
AFFILIATED MANAGERS GROUP	0.000	008252108 AMG	13,490	724,001.62	678,547.00
AFLAC INC	0.796	001055102 AFL	564,990	11,655,709.72	17,017,498.80
AGCO CORP.	0.000	001084102 AG	185,640	3,860,828.69	4,102,644.00
AGERE SYSTEMS INC-CL A	0.000	00845V100 AGR/A	723,000	1,387,750.54	1,041,120.00
AGILENT TECHNOLOGIES INC	0.000	00846U101 A	841,881 86,300 421,649	28,422,899.28	15,120,182.76
AGL RESOURCES INC	4.444	001204106 ATG	86,300	1,810,707.13 14,618,368.06	2,097,090.00
AIR PROD. & CHEM.	1.964	009158106 Q APD	421,649	14,618,368.06	18,025,494.75
AIRBORNE INC.	1.078	009269101 Q ABF	46,400 251,783	624,253.34	688,112.00 4,343,256.75
AIRGAS INC	0.000	009363102 ARG	251,783	3,286,351.04	4,343,256.75
AK STEEL HOLDING CORP	3.125	001547108 AKS	295,900	3,145,475.39 638,218.46 867,704.80	2,367,200.00
ALASKA AIRGROUP INC	0.000	011659109 ALK	23,200	638,218.46	502,280.00
ALBANY INTL CL-A	1.064	012348108 Q AIN	37,313	867,704.80	770,886.58
ALBEMARLE CORP	1.968	012653101 ALB	38,100 42,783 594,273 1,786,234	977,167.62	2,367,200.00 502,280.00 770,886.58 1,083,945.00 2,156,263.20
ALBERTO CULVER CL-B	0.714	013068101 Q ACV	42,783	1,309,389.93	2,156,263.20
ALBERTSON'S, INC.	3.414	013104104 Q ABS	594,273	20,388,731.05	13,228,516.98
ALCOA INC.	2.633	013817101 Q AA	1,786,234	46,342,522.80	40,690,410.52
ALDILA INC	0.000	014384200 ALDA	68,099 156,100	135,799.75 4,041,706.27	1,083,945.00 2,156,263.20 13,228,516.98 40,690,410.52 115,770.00 4,025,819.00 1,690,635.24 481,678.68 1,689,448.00
ALEXANDER & BALDWIN INC	3.489	014482103 ALEX	156,100	4,041,706.27	4,025,819.00
ALLEGHENY ENERGY INC.	22.751	017361106 Q AYE	223,629 77,316	6,370,151.64	1,690,635.24
ALLEGHENY TECHNOLOGIES INC	3.852	01741R102 ATI	77,316	1,571,678.20	481,678.68
ALLEN TELECOM INC.	0.000	018091108 ALN	178,400	2,110,763.31	1,689,448.00
ALLERGAN PHARMACEUTICALS INC.	0.624	018490102 Q AGN	498,473 242,600		28,722,014.26
ALLETE, INC.	4.850	018522102 ALE	242,600	28,874,852.61 5,201,199.31	28,722,014.26 5,502,168.00
ALLIANCE GAMING CORP	0.000	01859P609 AGI	84,000 36,500	809,346.92 805,856.45	1,430,520.00
ALLIANCE SEMICONDUCTOR CORP	0.000	01877H100 ALSC	36,500	805,856.45	143,445.00
ALLIANT ENERGY CORPORATION	12.084	018802108 LNT	63,454	805,856.45 1,205,778.08 1,093,636.36	1,050,163.70
ALLIANT TECHSYSTEMS INC.	0.000	018804104 ATK	63,454 41,725	1,093,636.36	2,601,553.74
ALLIED WASTE INDUSTRIES	0.000	019589308 AW	222,534 163,300 1,381,998	3,277,660.52	2,225,340.00
ALLMERICA FINANCIAL CORP.	2.475	019754100 AFC	163,300	5,287,566.11	1,649,330.00
ALLSTATE CORP	2.270	020002101 Q ALL	1,381,998	44,177,933.59	51,120,106.02
ALLTEL CORP	2.745	020039103 Q AT	697,932 136,100	38,717,225.94	35,594,532.00
ALPHARMA, INCCL A	1.511	020813101 Q ALO	136,100	2,834,738.19	1 620 951 00
ALTERA CORP	0.000	021441100 ALTR	862,107	17,375,457.99	10,629,779.32
ALLERGAN PHARMACEUTICALS INC. ALLIANCE GAMING CORP ALLIANCE SEMICONDUCTOR CORP ALLIANT ENERGY CORPORATION ALLIANT TECHSYSTEMS INC. ALLIED WASTE INDUSTRIES ALLMERICA FINANCIAL CORP. ALLITEL CORP ALLITEL CORP ALLITEL CORP ALPHARMA, INCCL A ALTERA CORP AMBAC FINANCIAL GROUP INC. AMCOL INTERNATIONAL CORP. AMERADA HESS CORP. AMEREN CORP.	0.711	023139108 Q ABK	862,107 120,553 12,100 196,725	17,375,457.99 4,865,480.47 73,083.70 12,632,019.85 9,494,198.08 208,899.67 4,777,608.26	6,779,900.72
AMCOL INTERNATIONAL CORP.	2.069	02341W103 ACO	12,100	73,083.70	70,180.00
AMERADA HESS CORP.	2.179	023551104 Q AHC	196,725	12,632,019.85	10,829,711.25
AMEREN CORP.	6.110	023608102 Q AEE	239,223	9,494,198.08	9,944,500.11
AMERICAN AXLE & MFG HOLDINGS	0.000	024061103 AXL	8,830	208,899.67	206,798.60
AMERICAN EAGLE OUTFITTERS	0.000	02553E106 AEOS	188,150	4 777 608 26	2 592 707 00

Investment Desc Yield Identifier F Ticker Shares Cost Market	
Group - COMMON STOCK Instrument - COM COMMON STOCK	
AMERICAN ELECTRIC POWER 8.781 025537101 Q AEP 793,122 27,176,211.79 21,676,02 AMERICAN EXPRESS CO. 0.905 025816109 Q AXP 2,468,363 76,793,748.88 87,256,63 AMERICAN FINANCIAL GROUP INC. 2.167 025932104 Q AFG 159,200 4,029,770.55 3,672,74 AMERICAN FINANCIAL HLDGS INC. 2.409 026075101 AMFH 24,000 565,915.60 717,12	4.26
AMERICAN ELECTRIC POWER 8.781 025537101 Q AEP 793,122 27,176,211.79 21,676,02 AMERICAN EXPRESS CO. 0.905 025816109 Q AXP 2,468,363 76,793,748.88 87,256,63	
AMERICAN FINANCIAL GROUP INC. 2.167 025932104 Q AFG 159,200 4,029,770.55 3,672,74 AMERICAN FINANCIAL HLDGS INC. 2.409 026075101 AMFH 24,000 565,915.60 717,12	4.00
AMERICAN EXPRESS CO. AMERICAN FINANCIAL GROUP INC. AMERICAN FINANCIAL HLDGS INC. AMERICAN FINANCIAL HLDGS INC. AMERICAN GREETING CL A AMERICAN INTL GROUP O.328 O26375105 Q AM B9,043 1,686,399.05 1,406,87 AMERICAN INTL GROUP O.328 O26874107 Q AIG F144,674 O27070101 F18 D27070101 F18 D27070101 F18 D27070101 D28070101 D	0.00
AMERICAN GREETING CL A 2.531 026375105 Q AM 89,043 1,686,399.05 1,406,87 AMERICAN INTL GROUP 0.328 026874107 Q AIG 5,414,674 237,681,723.00 313,238,89 AMERICAN ITALIAN PASTA COMPANY 0.000 027070101 PLB 19,100 470,044.45 687,21 AMERICAN MANAGEMENT SYSTEMS 0.000 027352103 AMSY 49,500 1,229,675.44 593,50 AMERICAN PHARMACEUTICAL PART 0.000 02886P109 APPX 44,710 769,722.64 795,83	9.40
AMERICAN INTL GROUP 0.328 026874107 Q AIG 5,414,674 237,681,723.00 313,238,89	0.90
AMERICAN ITALIAN PASTA COMPANY 0.000 027070101 PLB 19,100 470,044.45 687,21	8.00
AMERICAN MANAGEMENT SYSTEMS 0.000 027352103 AMSY 49,500 1,229,675.44 593,50	5.00
AMERICAN PHARMACEUTICAL PART 0.000 02886P109 APPX 44,710 769,722.64 795,83	8.00
AMERICAN POWER CONVERSION 0.000 029000107 APCC 530,979 0,010,507.14 0,105,53	1.85
AMERICAN STANDARD COMPANIES 0.000 029712106 ASD 57,693 2,733,977.57 4,104,28	0.02
AMERICAN STATES WATER CO. 3.801 029899101 AWR 16,050 397,270.93 371,55 AMERICAN WATER WORKS 2.154 030411102 Q AWK 265,700 11,785,348.00 12,084,03	7.50
AMERICAN STATES WATER CO. 3.801 029899101 AWR 16,050 397,270.93 371,55 AMERICAN WATER WORKS 2.154 030411102 Q AWK 265,700 11,785,348.00 12,084,03 AMERICAN WOODMARK CORP. 0.421 030506109 AMWD 2,800 140,770.80 133,00	6.00
AMERICAN WOODMARK CORP. 0.421 030506109 AMWD 2,800 140,770.80 133,00 AMERICREDIT CORP. 0.000 03060R101 ACF 355,800 4,911,147.91 2,753.89	0.00
AMERICREDIT CORP. 0.000 03060R101 ACF 355,800 4,911,147.91 2,753,89 AMERIGROUP CORPORATION 0.000 03073T102 AGP 32,290 1,022,320.79 978,70 AMERIPATH INC 0.000 03071D109 PATH 33,200 964,894.06 713,80 AMERISOURCEBERGEN CORP 0.184 03073E105 ABC 207,600 13,212,804.63 11,274,75	2.00
AMERIGROUP CORPORATION 0.000 030731102 AGP 32,290 1,022,320.79 978,70 AMERIPATH INC 0.000 03071D109 PATH 33,200 964,894.06 713,80	0.90
AMERISOURCEBERGEN CORP 0.184 03073E105 ABC 207,600 13,212,804.63 11,274,75	6 00
AMERUS GROUP CO 1.414 03072M108 AMH 69,700 2,636,727.59 1,970,41	9 00
AMERUS GROUP CO 1.414 03072M108 AMH 69,700 2,636,727.59 1,970,41 AMETEK INC. 0.623 031100100 Q AME 72,500 1,756,058.94 2,790,52	5 00
AMGEN INC 0.000 031162100 AMGN 2,644,455 91,742,306.94 127,832,95	
AMKOR TECHNOLOGY INC 0.000 031652100 AMKR 129,286 641,352.58 615,40	
AMKOR TECHNOLOGY INC 0.000 031652100 AMKR 129,286 641,352.58 615,40 AMN HEALTHCARE SERVICES INC 0.000 001744101 AHS 11,400 202,293.19 192,77	4.00
AMR CORP. 0.000 001765106 AMR 514,023 14,020,491.26 3,392,55	1.80
	6.80
AMSURG CORP 0.000 03232P405 AMSG 29,400 782,561.73 600,64	2.00
AMYLIN PHARMACEUTICALS INC 0.000 032346108 AMLN 15,700 196,691.88 253,39	8.00
ANADARKO PETROLEUM CORP 0.835 032511107 Q APC 460,444 20,167,850.05 22,055,26	
AND TO C DESTROY 11 260 612 70 7 670 1/	6.09
ANALOG DEVICES 0.000 032054105 ADI 321,707 11,308,013.76 7,079,154 ANALOGIC CORP. 0.636 032657105 ALOG 50,500 2,278,605.82 2,539,505	4.00
ANALYSTS INTERNATIONAL CORP 2.020 032681108 Q ANLY 63,900 268,159.22 126,52	2.00
ANCHOR BANCORP WISCONSIN INC. 1.734 032839102 ABCW 37,900 657,570.40 786,42	5.00
ANDREW CORP. 0.000 034425108 ANDW 130,015 1,900,429.10 1,342,72	2.20
ANDRX GROUP 0.000 034553107 ADRX 42,000 1,594,615.50 616,14	0.00
ANDRX GROUP 0.000 034553107 ADRX 42,000 1,594,615.50 616,14 ANGELICA CORP 1.937 034663104 AGL 18,400 255,546.26 379,96 ANHEUSER-BUSCH 1.611 035229103 Q BUD 1,571,551 43,723,302.46 76,063,06 ANIXTER INTERNATIONAL INC. 0.000 035290105 AXE 42,800 849,882.26 995,10	0.00
ANHEUSER-BUSCH 1.611 035229103 Q BUD 1,571,551 43,723,302.46 76,063,06	8.40
ANIXTER INTERNATIONAL INC. 0.000 035290105 AXE 42,800 849,882.26 995,10 ANNALY MORTGAGE MANAGEMENT 14.468 035710409 NLY 4,000 79,392.00 75,20	0.00
ANNALY MORTGAGE MANAGEMENT 14.468 035710409 NLY 4,000 79,392.00 75,20 ANNTAYLOR STORES CORP 0.000 036115103 ANN 94,750 2,005,047.58 1,934,79	5.00
ANNIATION STORES CORP 0.000 036115103 ANN 94,730 2,005,047.56 1,934,73 ANSWERTHINK INC 0.000 036916104 ANSR 51,400 144,511.00 128,50	
120,30 120,30 111,311.00 120,30	0.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	o - COMMON ST	OCK			
Instrumen		COMMON STOCK			
ANSYS INC	0.000	036620105 ANSS	16,000	395,335.88	323,200.00
ANTEON INTERNATIONAL CORP	0.000	03674E108 ANT	6,800	154,012.69	163,200.00
ANTHEM INC	0.000	03674B104 ATH	244,801	14,148,650.16	15,397,982.90
ANTHEM INC ANTHRACITE CAPITAL INC AOL TIME WARNER INC AON CORP APACHE CORP. APOGEE ENTERPRISES INC. APOGENT TECHNOLOGY APOLLO GROUP INC APPLE COMPUTER INC. APPLEBEES INT'L. INC. APPLEBEES INT'L. INC. APPLERA CORP - APPLIED BIOSYSTEM APPLICA	12.844	037023108 AHR	14,100	163,376.70	153,690.00
AOL TIME WARNER INC	4.122	00184A105 AOL	9,445,540	310,290,110.82	123,736,574.00
AON CORP	3.176	037389103 Q AOC	622,446	20,393,769.25	11,758,004.94
APACHE CORP.	0.701	037411105 APA	304,015	14,386,870.03	17,325,814.85
APOGEE ENTERPRISES INC.	2.569	037598109 APOG	28,700	480,381.80	256,893.70
APOGENT TECHNOLOGY	0.000	03760A101 AOT	198,900	3,947,412.07	4,137,120.00
APOLLO GROUP INC	0.000	037604105 APOL	301,265	6,716,580.65	13,255,660.00
APPLE COMPUTER INC.	0.000	037833100 AAPL	655,684	15,260,720.48	9,395,951.72
APPLEBEES INT'L. INC.	0.258	037899101 APPB	143,886	2,821,556.84	3,336,860.24
APPLERA CORP - APPLIED BIOSYSTEM	0.969	038020103 Q ABI	620,650	16,720,101.12	10,886,201.01
APPLICA	0.000	03815A106 APN	13,300	64,731.10	66,500.00
APPLICA APPLIED INDUSTRIAL TECH INC. APPLIED MATERIALS INC. APPLIED MICRO CIRCUITS CORP APRIA HEALTHCARE GP. INC. APPLIED MICRO CIRCUITS CORP APRIA HEALTHCARE GP. INC. APPLIED MICRO AQUILA INC ARMARK CORP CL B ARBITRON INC ARCH CHEMICALS INC. ARCH COAL INC. ARCHER DANIELS MIDLAND CO ARCTIC CAT INC. ARGOSY GAMING COMPANY ARKANSAS BEST CORP	2.539	03820C105 AIT	33,500	587,760.15	633,150.00
APPLIED MATERIALS INC.	0.000	038222105 AMAT	2,732,109	53,102,247.50	35,599,380.27
APPLIED MICRO CIRCUITS CORP	0.000	03822W109 AMCC	986,084	15,828,055.43	3,638,649.96
APRIA HEALTHCARE GP. INC.	0.000	037933108 AHG	131,500	3,006,525.44	2,924,560.00
APTAR GROUP INC.	0.768	038336103 Q ATR	64,800	1,709,410.68	2,024,352.00
AQUILA INC	39.548	03840P102 ILA	557,750	8,129,942.43	987,217.50
ARAMARK CORP CL B	0.000	038521100 RMK	38,500	787,179.19	904,750.00
ARBITRON INC	0.000	03875Q108 ARB	32,701	905,189.25	1,095,483.50
ARCH CHEMICALS INC.	4.383	03937R102 ARJ	44,300	903,365.25	808,475.00
ARCH COAL INC.	1.065	039380100 Q ACI	124,700	2,506,621.37	2,692,273.00
ARCHER DANIELS MIDLAND CO	1.935	039483102 Q ADM	687,406	8,930,664.25	8,523,834.40
ARCTIC CAT INC.	1.500	039670104 ACAT	26,400	306,633.62	422,400.00
ARGOSY GAMING COMPANY	0.000	040228108 AGY	32,000	916,556.59	605,760.00
ARKANSAS BEST CORP	0.000	040790107 ABFS	66,431	1,319,764.28	1,725,943.81
ARMOR HOLDINGS INC	0.000	042260109 AH	29,000	624,580.63	399,330.00
ARQULE INC	0.000	04269E107 ARQL	15,000	86,288.00	45,750.00
ARRIS GROUP INC.	0.000	04269Q100 ARRS	98,500	685,818.58	351,645.00
ARROW ELECTRONICS	0.000	042735100 ARW	372,300	6,565,616.05	4,761,717.00
ARTESYN TECHNOLOGIES	0.000	043127109 ATSN	68,600	678,314.29	263,424.01
ARTHROCARE CORP	0.000	043136100 ARTC	26,700	483,566.64	262,995.00
ARTISAN COMPONENTS INC	0.000	042923102 ARTI	37,600	486,616.37	580,168.00
ARVINMERITOR INC.	2.399	043353101 ARM	154,335	3,812,636.15	2,572,764.45
ARCHER DANIELS MIDLAND CO ARCTIC CAT INC. ARGOSY GAMING COMPANY ARKANSAS BEST CORP ARMOR HOLDINGS INC ARQULE INC ARRIS GROUP INC. ARROW ELECTRONICS ARTESYN TECHNOLOGIES ARTHROCARE CORP ARTISAN COMPONENTS INC ARVINMERITOR INC. ASCENTIAL SOFTWARE CORP ASHLAND INC ASHMORTH INC	0.000	04362P108 ASCL	595,900	3,086,469.03	1,430,160.00
ASHLAND INC	3.855	044204105 Q ASH	149,858	5,594,701.45	4,275,477.24
ASHWORTH INC	0.000	04516H101 ASHW	22,900	146,687.43	146,560.00
ASPECT COMMUNICATIONS CORP	0.000	04523Q102 ASPT	34,500	78,511.65	97,980.00
			•	-	•

ASOF10 Date 01/21/2003 Time 18:53:17 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2002 To 12/31/2002 Page 008

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	- COMMON STO				
Instrument		COMMON STOCK			
ASSOCIATED BANC-CORP. ASTEC INDUSTRIES INC ASTORIA FINANCIAL CORP.	3.653	045487105 ASBC	130,038	3,798,449.84	4,413,489.72
ASTEC INDUSTRIES INC	0.000	046224101 ASTE	28,700 172,800	672,669.95	4,413,489.72 284,991.00 4,691,520.00
ASTORIA FINANCIAL CORP.	2.946	046265104 AF	172,800	3,855,408.70	4,691,520.00
ASTROPOWER INC	0.000	04644A101 APWR	19,650	455,869.68	157,003.50
AT&T CORPORATION	2.872	001957505 Q T	1,502,449	55,200,489.29	39,228,943.37
AT&T WIRELESS SERVICES INC	0.000	00209A106 AWE	7,788,296	109,215,034.68	44,003,872.40
ATLANTIC COAST AIRLINES HOLDINGS INC.	0.000	048396105 ACAI	1,788,296 110,800 1,068,500	1,650,665.90	1,332,924.00
ATMEL CORP	0.000	049513104 ATML	1,068,500	8,440,841.53	2,382,755.00
ATMI INC	0.000	00207R101 ATMI	40,060	815,170.59	741,911.20 1,166,000.00
ATMOS ENERGY CORP.	5.145	049560105 ATO	50,000	1,236,686.49	1,166,000.00
ATWOOD OCEANICS	0.000	050095108 ATW	22,400	948,424.16	674,240.00
AUDIOVOX CORP	0.000	050757103 VOXX	41,800	331,237.21	432,253.80
AUTODESK INC.	0.839	052769106 Q ADSK	346,755	4,939,856.65	4,958,596.50
AUTOLIV, INC	2.484	052800109 ALV	2,760	54,362.89	57,766.80
AUTOMATIC DATA PROC.	1.222	053015103 Q ADP	1,048,511	36,962,163.17	41,154,056.75
AUTONATION INC	0.000	05329W102 AN	45,700 125,304	573,982.86	573,992.00 8,852,727.60 847,455.00
AUTOZONE INC	0.000	053332102 AZO	125,304	7,010,824.85	8,852,727.60
AVAYA INC	0.000	053499109 AV	345,900	3,094,503.40	847,455.00
AVERY DENNISON	2.357	053611109 Q AVY	94,654 13,300	4,435,997.63	5,781,466.32 107,065.00
AVIALL INC.	0.496	05366B102 Q AVL	13,300	146,910.88	107,065.00
AVID TECHNOLOGY INC.	0.000	05367P100 AVID	92,432	1,766,042.63	2,121,314.40
AVISTA CORP	4.152	05379B107 AVA	111,900	1,885,635.97	1,293,564.00
AVNET INC.	2.770	053807103 Q AVT	561,000	9,130,678.09	6,075,630.00
AVOCENT CORPORATION	0.000	053893103 AVCT	125,370	3,033,237.05	2,785,721.40
AVON PRODUCTS	1.485	054303102 Q AVP	481,849	15,800,952.79	2,785,721.40 25,957,205.63
AWARE INC.	0.000	05453N100 AWRE	49,500	663,563.90	107,910.00
AXCELIS TECHNOLOGIES INC	0.000	054540109 ACLS	49,500 140,000	1,132,192.77	785,260.00
AZTAR CORP.	0.000	054802103 AZR	69,200	774,679.83	988,176.00
BAKER (MICHAEL) CORP	0.000	057149106 BKR	4,100	38,929.60	44,895.00
BAKER HUGHES CORP	1.429	057224107 Q BHI	770,380	21,290,649.25	24,798,532.20
BALDOR ELECTRIC	2.632	057741100 BEZ	37,900	846,015.67	748,525.00
BALL CORPORATION	0.703	058498106 Q BLL	122,656	5,317,724.97	6,278,760.64
BALLY TOTAL FITNESS HLDGS	0.000	05873K108 BFT	78,200	1,193,646.58	554,438.00
BANDAG INC	3.309	059815100 Q BDG	39,600	1,393,732.68	1,531,728.00
BANK OF AMERICA CORP.	3.679	060505104 Q BAC	3,385,420	189,095,928.21	235,523,669.40
BANK OF HAWAII CORP	2.500	062540109 BOH	109,500	2,797,182.98	3,327,705.00
BANK OF NEW YORK CO, INC	3.172	064057102 Q BK	1,389,547	43,897,576.29	33,293,546.12
BANK ONE CORPORATION	2.298	06423A103 Q ONE	2,273,641	91,414,584.91	83,101,578.55 6,029,680.00
BANKNORTH GROUP INC.	2.654	06646R107 BNK	266,800	91,414,584.91 4,786,452.73	6,029,680.00
BANTA CORP	2.046	066821109 BN	6,500	201,748.34	203,255.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST Instrument - COM				
BARD C. R. INC. BARNES & NOBLE INC. BARNES GROUP INC. BARR LABORATORIES INC. BARRA INC BASSETT FURNITURE INDS. BAUSCH & LOMB INC BAXTER INTL BB&T CORPORATION BE AEROSPACE INC. BEAR STEARNS COMPANIES INC BEARINGPOINT INC	1.517	067383109 Q BCR 067774109 BKS	89.253	4.497.874.73	5.176.674.00
BARNES & NOBLE INC.	0.000	067774109 BKS	226,700	6,696,047.80	5,176,674.00 4,096,469.00
BARNES GROUP INC.	3.931	067806109 B	21,000	409,243.49	427,350.00 5,958,989.50 700,623.00 183,296.01 3,164,940.00
BARR LABORATORIES INC.	0.000	068306109 BRL	21,000 91,550	409,243.49 5,954,167.93	5,958,989.50
BARRA INC	0.000	068313105 BARZ	23,100 12,800 87,915 1,334,239 852,460	661,256.94	700,623.00
BASSETT FURNITURE INDS.	5.586	070203104 Q BSET	12,800	271,701.43	183,296.01
BAUSCH & LOMB INC	1.444	071707103 Q BOL	87,915	3,988,247.30	3,164,940.00
BAXTER INTL	2.071	071813109 Q BAX	1,334,239	38,110,405.67 27,789,656.73 27,822.71 10,959,865.11	37,358,692.00
BB&T CORPORATION	3.136	054937107 BBT	852,460	27,789,656.73	31,532,495.40
BE AEROSPACE INC.	0.000	073302101 BEAV	1,200 217,843	27,822.71	4,368.00
BEAR STEARNS COMPANIES INC	1.144	073902108 BSC	217,843	10,959,865.11	12,939,874.20
BEARINGPOINT INC	0.000	074002106 BE	97,470 78,100	10,959,865.11 918,070.93 2,670,380.95	672,543.00
BECKMAN COULTER INC.	1.219	075811109 BEC	78,100	2,670,380.95	2,305,512.00
BECTON DICKINSON & COMPANY	1.303	075887109 Q BDX	574,726	918,070.93 2,670,380.95 16,182,308.80	17,638,340.94
BEAR STEARNS COMPANIES INC BEARINGPOINT INC BECKMAN COULTER INC. BECTON DICKINSON & COMPANY BED BATH & BEYOND INC BEI TECHNOLOGIES INC BEL FUSE INC-CL B BELDEN INC. BELL MICROPRODUCTS INC BELLSOUTH BELO CORP BEMIS CO.	0.000	075896100 BBBY	660,425 104,200	14,214,552.81 1,617,650.22 366,071.95 863,578.75 481,774.81 125,057,094.47 3,017,993.03	22,804,475.25
BEI TECHNOLOGIES INC	0.357	05538P104 BEIQ	104,200	1,617,650.22	1,165,998.00
BEL FUSE INC-CL B	0.992	077347300 BELFB	12,000 27,700	366,071.95	241,800.01
BELDEN INC.	1.314	077459105 BWC	27,700	863,578.75	421,594.00
BELL MICROPRODUCTS INC	0.000	078137106 BELM 079860102 Q BLS 080555105 Q BLC	60,100	481,774.81	332,954.00
BELLSOUTH	3.092	079860102 Q BLS	3,802,898	125,057,094.47	98,380,971.26
BELO CORP	1.407	080555105 Q BLC	176,600	3,017,993.03	3,765,112.00
BEMIS CO.	2.095	081437105 Q BMS	40,630 34,800	1,357,583.52	2,016,466.90
BENCHMARK ELECTRONICS INC	0.000	08160H101 BHE	34,800	1,046,480.57	997,368.00
BERKLEY (WR) CORP	0.908	084423102 BER	1,590 701,338	55,082.22	2,016,466.90 997,368.00 62,979.90 16,937,312.70
BEST BUY COMPANY INC	0.000	086516101 BBY	701,338 283,205	5,588,578.34	16,937,312.70
BIG LOIS, INC.	0.000	089302103 BLI 090578105 BTGC	82,400	769,074.83	3,740,802.15
DIOCEN INC	0.000	090578105 BIGC 090597105 BGEN	376,813	17,229,725.00	3,746,802.15 263,762.40 15,095,128.78
DIOMET INC	0.000	090597105 BGEN 090613100 BMET		10,440,722.22	15 /07 702 6/
DIOMEI INC.	0.340	090013100 BME1 090945106 BSTE	538,304 24,900	574,197.82	047 000 00
BIOSITE INC.	0.000	055472104 BSG	266 000	4,909,681.41	15,427,792.64 847,098.00 4,229,400.00 11,255,802.39
BI SERVICES CO	0.000	055482103 BJS	266,000 348,369	8,763,877.49	11 255 802 39
BI'S WHOLESALE CLUB INC	0.000	05548J106 BJ	143 300	3 135 846 69	2 622 390 00
BLACK & DECKER	1 119	091797100 O BDK	143,300 168,096	6 710 944 75	7 209 637 44
BLACK BOX CORPORATION	0.446	091826107 BBOX	32,560	1,453,344.33	1.458.688.00
BLACK HILLS CORP	4.374	092113109 BKH	40,000	3,135,846.69 6,710,944.75 1,453,344.33 1,318,625.47 908,910.63 2,644,398.62 20,884,566.45	1,060,800.00
BLOCKBUSTER INC. CLASS A	0.653	093679108 O BBI	40,000 39,700	908,910.63	486,325.00
BLYTH INC.	0.822	09643P108 BTH	93,900	2,644,398.62	2,512,764.00
BMC SOFTWARE	0.000	055921100 BMC	93,900 884,365	20,884,566.45	15,131,485.15
BOB EVANS FARMS	1.884	096761101 Q BOBE	7,500	169,093.44	175,125.00
BELL MICROPRODUCTS INC BELLSOUTH BELO CORP BEMIS CO. BENCHMARK ELECTRONICS INC BERKLEY (WR) CORP BEST BUY COMPANY INC BIG LOTS, INC. BIO-TECHNOLOGY GENERAL BIOGEN INC. BIOMET INC. BIOSITE INC. BISYS GROUP INC. BJ SERVICES CO BJ'S WHOLESALE CLUB INC. BLACK & DECKER BLACK BOX CORPORATION BLACK HILLS CORP BLOCKBUSTER INC. CLASS A BLYTH INC. BMC SOFTWARE BOB EVANS FARMS		-	•	-	•

Market Value	Cost	Shares	Identifier F Ticker	Yield	Investment Desc
				up - COMMON STO	
			COMMON STOCK		Instrument
52,153,594.09	56,092,970.89	1,580,891	097023105 Q BA	2.061	BOEING CO BOISE CASCADE CORP BON-TON STORES BORDERS GROUP INC BORG WARNER INC. BORLAND SOFTWARE CORPORATION
1,667,546.40	2,103,534.91	66,120	097383103 Q BCC 09776J101 BONT	2.379	BOISE CASCADE CORP
355,810.00	261,638.42	91,000	09776J101 BONT	0.000	BON-TON STORES
4,174,730.00	5,250,873.97	259,300	099709107 BGP	0.000	BORDERS GROUP INC
2,672,260.00	2,574,928.67	53,000	099724106 BWA	1.428	BORG WARNER INC.
995,562.01	941,112.25	80,940	099849101 BORL	0.000	BORLAND SOFTWARE CORPORATION
1,058,743.00	883,073.37	83,300	100582105 BCGI	0.000	BOSTON COMMUNICATIONS GROUP
452,808.00	495,774.35	22,800	101119105 BPFH	1.007	BOSTON PRIVATE FINL HOLDING
46,711,196.40 8,100,545.00 440,955.00	27,234,052.32	1,098,570	101137107 BSX	0.000	BOSTON SCIENTIFIC CORP.
8,100,545.00	9,175,304.11	193,100	102183100 Q BOW	1.907	BOWATER INC.
440,955.00	632,114.32	36,900		1.841	BOWNE & CO INC.
161,153.50 893,780.00	178,718.17	11,470	103304101 BYD	0.000	BOYD GAMING COPR
893,780.00	714,693.48	26,800	104674106 BRC	2.398	BRADY CORPORATION
893,780.00 1,655,990.24 5,397,037.50	1,615,598.61	38,992	109043109 Q BGG	3.013	BRIGGS & STRATTON
		38,992 167,349	109641100 EAT	0.000	BRINKER INTERNATIONAL INC
97,764,440.90	144,400,967.77	7,223,000	IIUIZZIUU Q DMI	4.838	BRISTOL-MYERS SQUIBB
8,060,307.78 1,542,464.00 389,640.00 289,200.00 165,890.00 4,818,912.00 455,153.00 2,853,160.08 3,761,305.26 265,650.00	70,374,110.79	535,213	111320107 BRCM	0.000	BROADCOM CORP CL A
1,542,464.00	9,444,566.95	438,200	111620100 BRW	0.000	BROADWING INC.
389,640.00	1,332,684.19	34,000	11442E102 BRKS 114537103 BKST	0.000	BROOKS-PRI AUTOMATION INC
289,200.00	221,304.82	20,000		0.000	BROADWING INC. BROOKS-PRI AUTOMATION INC BROOKSTONE INC BROOKTROUT INC BROWN & BROWN INC BROWN SHOE COMPANY INC BROWN-FORMAN -CL B BRUNSWICK CORP BRUSH ENGINEERED MATERIALS BUCA INC.
165,890.00	4,649,604.56	31,300 149,100	114580103 BRK1 115236101 BRO	0.711	BROOKIROUI INC
4,818,912.00	4,649,604.56	19,100	115736101 BRO 115736100 O BWS	1.678	BROWN & BROWN INC
2 952 160 09	2,384,298.40	43,653	115736100 Q BWS 115637209 Q BF.B	2.295	DROWN SHOE COMPANI INC
2,053,100.00	3,950,353.82	189,391	117043109 Q BC	2.293	DRINGHTON CODD
265 650 00	488 843 52	48,300	117421107 BW	8.727	DDIICH FNCINFFDFD MATEDIALC
575,744.00	488,843.52 674,135.75	69,200	117769109 BUCA	0.000	BUCA INC.
213,405.00	614,055.51	34,700	118255108 BKI	0.000	BUCKEYE TECHNOLOGIES INC.
344,672.90				1.398	
1,344,455.00	1.256.422.56				
18,701,788.23					
15,733,585.00					
181,890.00					
55,776.00				0.000	C-COR ELECTRONICS
5,070,000.00			12541W100 CHRW	1.025	C.H.ROBINSON WORLDWIDE INC
544,236.00	834,829.47		124661109 CHP	0.339	C&D TECHNOLOGIES INC.
289,100.00	802,317.16	49,000	126924109 CDT	0.000	CABLE DESIGN TECHNOLOGIES
478,764.00	405,379.89		12686C109 CVC	0.000	CABLEVISION SYSTEMS NEW YORK GROUP-A
4,440,142.00	3,800,393.78	167,300	127055101 CBT	1.959	CABOT CORP
3,245,660.79	3,558,242.39	68,764	12709P103 CCMP	0.000	CABOT MICROELECTRONICS CORPORATION
	19,901,189.56 13,931,940.09 260,513.63 53,124.96 4,387,934.25 834,829.47 802,317.16 405,379.89 3,800,393.78	28,600 167,300	124661109 CHP 126924109 CDT 12686C109 CVC 127055101 CBT	0.111 1.845 1.289 3.720 0.000 1.025 0.339 0.000 0.000	CABLE DESIGN TECHNOLOGIES CABLEVISION SYSTEMS NEW YORK GROUP-A CABOT CORP

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
CABOT OIL & GAS CORP. CACI INTERNATIONAL INCCL A	0.645	127097103 Q COG	35,200	694,780.68	872,256.00
CACI INTERNATIONAL INCCL A	0.000	127190304 CAI	60,417 604,900	1,453,867.27	2,153,261.88
CADENCE DESIGN SYS INC	0.000	127387108 CDN	604,900	10,959,516.61	7,131,771.00
CADENCE DESIGN SYS INC CAL DIVE INTERNATIONAL INC CALGON CARBON CORP. CALIFORNIA PIZZA KITCHEN INC CALLAWAY GOLF COMPANY CALPINE CORPORATION CAMBREX CORP. CAMPBELL SOUP CO. CAPITAL ONE FINANCIAL CORP.	0.000	127914109 CDIS	39,800	798,692.00	935,300.00
CALGON CARBON CORP.	2.429	129603106 Q CCC	132,600	997,400.36	655,044.00
CALIFORNIA PIZZA KITCHEN INC	0.000	13054D109 CPKI	5,600		655,044.00 141,120.00
CALLAWAY GOLF COMPANY	2.113	131193104 ELY	421,300	6,579,192.50	5,582,225.00
CALPINE CORPORATION	0.000	131347106 CPN	1,085,508	17,791,259.68	3,538,756.08
CAMBREX CORP.	0.397	132011107 CBM	27,600	680,436.25	833,796.00
CAMPBELL SOUP CO.	2.684	134429109 Q CPB	758,322	21,630,127.93	17,797,817.34
CAPITAL ONE FINANCIAL CORP.	0.370	14040H105 COF	393,784	18,054,074.03	11,703,260.48
CAFIANIS INC.	0.000	14071N104 CAPA	87,400	275,312.79	209,760.01
CARAUSTAR INDUSTRIES INC.	1.265	140909102 CSAR	26,900	324,219.77	255,012.00
CARAUSTAR INDUSTRIES INC. CARBO CERAMICS, INC. CARDINAL HEALTH INC. CAREER EDUCATION CORP CARLISLE COS INC CARMAX INC. CARNIVAL CORP CARPENTER TECHNOLOGY CARREKER CORPORATION CASCADE CORP. CASCADE NATURAL GAS CORP. CASEY'S GENERAL STORES INC. CASTLE (A.M.) & CO. CATALINA MARKETING CORP	1.068	140781105 CRR	16,900	545,433.18	569,530.00
CARDINAL HEALTH INC.	0.168	14149Y108 Q CAH	916,701	36,935,043.06	54,259,532.20 4,568,640.00
CAREER EDUCATION CORP	0.000	141665109 CECO	114,216	5,229,896.72	4,568,640.00
CARLISLE COS INC	2.078	142339100 CSL	70,760	3,209,890.53	2,928,048.80
CARMAX INC.	0.000	143130102 KMX	202,172	3,935,103.25	3,614,835.37
CARNIVAL CORP	1.683	143658102 Q CCL	1,345,838	51,271,191.77	33,578,658.10 1,174,035.00 181,653.00
CARPENTER TECHNOLOGY	2.650	144285103 CRS	94,300	2,386,409.18	1,174,035.00
CARREKER CORPORATION	0.000	144433109 CANIE	40,100	307,877.84	181,653.00
CASCADE CORP.	2.257	147195101 Q CAE	9,300	144,615.00	148,335.00
CASCADE NATURAL GAS CORP.	4.800	147339105 CGC	12,300	222,775.34	246,000.00
CASEY'S GENERAL STORES INC.	0.819	147528103 CASY	148,300	1,918,919.14	181,553.00 148,335.00 246,000.00 1,810,743.00 497,896.00 133,770.00
CASH AMERICAN INT'L. INC.	0.525	14754D100 PWN	52,300	482,027.27	497,896.00
CASTLE (A.M.) & CO.	5.274	148411101 CAS	29,400	169,259.56	133,770.00
CATALINA MARKETING CORP	0.000	148867104 POS	72,260	1,3/3,234.20	1,330,010.00
GIIII GET GOITIGITEGITE GOIT	0.000 3.062	149016107 CATT 149123101 O CAT	14,200 664,789	356,766.28	169,690.00
CATERPILLAR INC. CATO CORP CL A	3.062 2.779	149123101 Q CAT 149205106 CTR	664,789 29,500	29,820,685.84 389,825.89	30,394,153.08 636,905.00
CBRL GROUP INC.	0.066	149205106 CIR 12489V106 Q CBRL	29,500 86,700	1,505,048.91	2,612,271.00
CDI CORP.	0.000	12489V106 Q CBRL 125071100 CDI	31,400	962,559.77	847,172.00
CDI CORP. CDW COMPUTER CENTERS	0.000	125071100 CD1 125129106 CDWC	177,500	6,940,600.27	7,783,375.00
CEC ENTERTAINMENT, INC.	0.000	125129106 CDWC 125137109 CEC	30,500	627,682.46	936,350.00
CEC ENTERTAINMENT, INC. CEDAR FAIR LP	7.118	150185106 FUN	60,000	1,245,693.05	1,416,000.00
CELERA GENOMICS GROUP	0.000	038020202 CRA	43,400	712,336.00	414,470.00
CELLSTAR CORP	0.000	150925204 CLST	45,580	271,693.00	259,806.00
CELLSTAR CORP CENDANT CORP.	0.000	150925204 CLS1 151313103 CD	2,763,719	49,087,517.61	28,963,775.12
CENTENE CORP	0.000	151313103 CD 15135B101 CNTE	9,200	226,092.40	309,028.00
CENTERE CORP CENTERPOINT ENERGY INC	7.529	15189T107 O CNP	544,290	11,434,854.29	4,626,465.01
CHAIRM CHAI EMERCH THE	7.529	131031107 & CIVI	311,200	11,151,051.25	1,020,103.01

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S				
	Instrument - COM	COMMON STOCK			
CENTEX CORP CENTRAL HUDSON GAS & ELEC. CENTRAL PARKING CORP. CENTRAL VERMONT PUB SERV CENTURY ALUMINUM COMPANY CENTURYTEL, INC. CEPHALON INC CERIDIAN CORP - NEW CERNER CORP. CERTEGY INC CHARLES RIVER LABORATORIES CHARTER COMMUNICATIONS CHARTER ONE FNCL INC. CHATTEM INC CHECKFREE CORP CHECKPOINT SYSTEMS INC. CHESAPEAKE FACTORY (THE) CHESAPEAKE CORP CHESAPEAKE ENERGEY CORP CHEVRONTEXACO CORP CHICAGO MERCANTILE EXCHANGE CHICAGO PIZZA & BREWERY INC	0.318	152312104 O CTX	69,108	2,613,079.08	3 469 221 60
CENTRAL HUDSON GAS & ELEC.	4.632	12541M102 CHG	18,000 67,400	680.445.45	839.340.00
CENTRAL PARKING CORP.	0.318	154785109 CPC	67,400	1,930,617.77	1,271,164.00
CENTRAL VERMONT PUB SERV	4.814	155771108 CV	13,000	680,445.45 1,930,617.77 215,235.69	237,640.00
CENTURY ALUMINUM COMPANY	2.699	156431108 CENX	18,200	307,005.93	134,862.00
CENTURYTEL, INC.	0.714	156700106 CTL	183,601	5,730,663.91	134,862.00 5,394,197.38
CEPHALON INC	0.000	156708109 CEPH	149,500	7,296,209.98	7,275,866.02
CERIDIAN CORP - NEW	0.000	156779100 CEN	277,800	6,003,419.56	4,005,876.00
CERNER CORP.	0.000	156782104 CERN	37,900	1,026,178.09	1,184,754.00 2,801,155.00 6,755,933.60
CERTEGY INC	0.000	156880106 CEY	114,100	3,255,520.20	2,801,155.00
CHARLES RIVER LABORATORIES	0.000	159864107 CRL	175,570	6,950,481.92	6,755,933.60
CHARTER COMMUNICATIONS	0.000	16117M107 CHTR	1,700,000 467,964	5,775,081.34 10,701,841.79	2,006,000.00
CHARTER ONE FNCL INC.	3.063	160903100 Q CF	467,964	10,701,841.79	13,444,605.73
CHATTEM INC	0.000	162456107 CHTT	6,400 151,600	10,701,841.79 132,089.87 5,055,873.76 513,445.01 3,763,283.95 391,781.75 978,269.50 674,226.04 161,867,140.48 109,305.82 358,810.53 1,298,032.19 1,435,749.32	131,520.00
CHECKFREE CORP	0.000	162813109 CKFR	151,600	5,055,873.76	2,425,751.60
CHECKPOINT SYSTEMS INC.	0.000	162825103 CKP	35,200	513,445.01	363,968.00
CHEESECAKE FACTORY (THE)	0.000	163072101 CAKE	35,200 145,375	3,763,283.95	5,255,306.25
CHEMED CORP.	1.357	163596109 CHE	10,800	391,781.75	381,780.00
CHESAPEAKE CORP	4.930	165159104 CSK	40,100	978,269.50	715,785.00
CHESAPEAKE ENERGEY CORP	0.775	165167107 CHK	40,100 108,100	674,226.04	836,694.00
CHEVRONTEXACO CORP	4.211	166764100 Q CVX	2,212,361 2,600	161,867,140.48	147,077,759.28
CHICAGO MERCANTILE EXCHANGE	0.000	167760107 CME	2,600	109,305.82	113,516.00
CHICAGO PIZZA & BREWERY INC	0.000	167889104 CHGO	48,250 131,330	358,810.53	332,925.00
CHICO'S FAS INC	0.000	168615102 CHS	131,330	1,298,032.19	2,483,450.30
CHILDREN'S PLACE	0.000	168905107 PLCE	58,130	1,435,749.32	618,503.20 16,952,148.00 1,452,997.00
CHIRON CORP	0.000	170040109 CHIR	450,855	13,255,156.10	16,952,148.00
CHITTENDEN CORPORATION	3.139	170228100 CHZ	57,025	1,541,431.22	1,452,997.00
CHOICEPOINT INC.	0.000 0.000 0.000 0.000 0.000 3.139 0.000 0.000	170388102 CPS	188,300 29,550	5,631,893.56	1,432,997.00 7,435,967.00 613,162.50 23,167,456.21 2,063,154.00 451,655.00 2,789,154.18 11,896,756.16
CHRISTOPHER & BANKS CORP	0.000	171046105 CBK	29,550	841,568.52	613,162.50
CHUBB CORP	2.682	171232101 Q CB	443,821 67,800	24,992,824.01	23,167,456.21
CHURCH & DWIGHT INC	0.985	171340102 Q CHD	07,000	1,834,892.78	2,063,154.00
CIBER INC.	0.000	17163B102 CBR	87,700	1,214,227.62	451,655.00
CIENA CORP.	0.000	171779101 CIEN	542.637	7,096,372.50	2,789,154.18
CIGNA CORP.	3.210	125509109 Q CI	289,318	19,775,987.89	11,896,756.16
CIMA LABS INC	0.000	171796105 CIMA	16,700 94,997	467,193.01	403,989.70
CIMAREX ENERGY	0.000	171798101 XEC	94,997	1,546,807.45	403,989.70 1,700,446.30
CINCINNATI FINANCIAL CORP.	2.370	172062101 Q CINF	351,888 272,471	12,287,594.65	13,213,394.40
CINERGY CORP	5.456	172474108 Q CIN	272,471	8,328,462.98	9,187,722.12
CINTAS CORP	0.546	172908105 CTAS	147,915	5,660,168.43	6,767,111.25
CHRISTOPHER & BANKS CORP CHUBB CORP CHURCH & DWIGHT INC CIBER INC. CIENA CORP. CIGNA CORP. CIMA LABS INC CIMAREX ENERGY CINCINNATI FINANCIAL CORP. CINERGY CORP CINTAS CORP CIRCUIT CITY STORES	0.943	172737108 Q CC	328,811	12,287,594.65 8,328,462.98 5,660,168.43 4,936,574.76	2,439,777.62

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST				
	Instrument - Com	COMMON STOCK			
CIRRUS LOGIC INC	0.000	172755100 CRUS	511.300	3.628.768.31	1.472.544.01
CISCO SYSTEMS	0.000	17275R102 CSCO	511,300 15,443,466	3,628,768.31 325,633,081.63	202,309,404.61
CIT GROUP INC	2.449	10EE01100 OTT	112 200	2,582,900.00	2,201,080.00
CITIGROUP INC.	2.046	172967101 O C	10 756 455	263,550,772.85	378 519 651 45
CITIZENS COMMUNICATIONS CO	0.000	17453B101 CZN	189,660	2,658,633.66 10,779,985.81 4,428,703.94	2,000,913.00
CITRIX SYSTEMS INC CITY NATIONAL CORP CLAIRE'S STORES INC CLARCOR INC. CLAYTON HOMES INC. CLEAR CHANNEL COMMUNICATIONS CLECO CORP HOLDING CO	0.000		452,353	10,779,985.81	5,572,988.96
CITY NATIONAL CORP	1.773	178566105 CYN	113,300	4,428,703.94	4,984,067.00
CLAIRE'S STORES INC	0.725	179584107 CLE	169,900 54,700 394,975 1,425,878	3,680,864.28 1,132,315.96 4,400,109.49 84,468,768.24	3,749,693.00
CLARCOR INC.	1.518	179895107 Q CLC	54,700	1,132,315.96	1,765,169.00
CLAYTON HOMES INC.	0.492	184190106 Q CMH	394,975	4,400,109.49	4,810,795.50
CLEAR CHANNEL COMMUNICATIONS	0.000	184502102 CCU	1,425,878	84,468,768.24	53,170,990.62
CEECO COM: HOLDING CO.	0.120	12561W105 CNL	155,900	2,892,151.58	2,182,600.00
CLEVELAND-CLIFFS INC	2.015	185896107 Q CLF	27,900	709,292.27	553,815.00
CLOROX COMPANY	2.133	12561W105 CNL 185896107 Q CLF 189054109 Q CLX	516,149	21,086,900.30	2,182,600.00 553,815.00 21,291,146.25
CMS ENERGY CORP	7.627	125896100 Q CMS	260,423 29,500 79,300 70,000	7,372,838.06 741,679.17 2,509,723.82	2,458,393.12 755,200.00 2,635,932.00 266,000.00
CNA FINANCIAL CORP	0.000	126117100 CNA	29,500	741,679.17	755,200.00
CNF TRANSPORTATION	1.203	12612W104 Q CNF	79,300	2,509,723.82	2,635,932.00
CNH GLOBAL N.V.	2.105	N20935107 CNH	10,000	449,213.85	266,000.00
COACH INC	0.000	189754104 COH	392,500	9,391,908.76	12,921,100.00
COACHMEN INDUSTRIES INC	1.519	189873102 COA	19,900	311,944.89	314,420.00 217,233,005.07
COCA COLA CO.	1.825	191216100 Q KO	4,957,394	232,120,868.09	217,233,005.07
COCA-COLA BOTTLING	1.550	191098102 COKE	10,100 598,833	517,250.66 15,821,372.65	651,551.00
COCA-COLA ENTERPRISE	0.736 0.000	191219104 CCE 192422103 CGNX	598,833	15,821,3/2.65	13,006,652.76
COGNEX CORP. COGNIZANT TECH SOLUTIONS CORP COHERENT INC. COHU INC.	0.000	192422103 CGNX 192446102 CTSH	81,200 2,500	1,700,755.85	1,490,516.00
COURTENES INC	0.000	192446102 CISH	2,500	127,052.10	180,5/5.00
COMERENT INC.	1.360	1924/9103 CORK	29,900 22,700	1 025 271 46	222 600 00
COLDWATED CDEEK INC	0.000	192479103 COHR 192576106 COHU 193068103 CWTR 194162103 Q CL 195493309 CNB 20030N101 CMCSA	22,700 1 700	15,821,372.65 1,766,755.85 127,652.16 669,925.02 1,025,371.46 25,823.90 45,722,168.28 4,145,781.83 138,291,102.04 90,319.40	33,090.00
COLGATE DAIMOLIVE	1.373	194162103 CWIR	1 194 857	45 722 168 28	62 646 352 51
COLONIAL BANCGROUP INC	4.694	195493309 CNR	293 900	4 145 781 83	3 506 227 00
COMCAST CORP - CL A	0.000	20030N101 CMCSA	4 494 084	138 291 102 04	105 925 559 91
COMCAST CP CL A SPL	0.000	20030M200 O CMCSK	4,494,084 3,690	90.319.40	83.357.10
COMERICA INC.	4.440	200340107 O CMA			
COMMERCE BANCORP INC	1.528	200519106 CBH	138.000	4.664.031.26	5.960.220.00
COMMERCIAL FEDERAL CORP.	1.541	201647104 CFB	93,200	2,323,591.90	2,176,220.00
COHU INC. COLDWATER CREEK INC. COLGATE PALMOLIVE COLONIAL BANCGROUP INC. COMCAST CORP - CL A COMCAST CORP - CL A COMERCIA INC. COMMERCE BANCORP INC COMMERCIAL FEDERAL CORP. COMMERCIAL METALS CO. COMMSCOPE INC. COMMINITY BANK SYSTEM INC	1.970	201723103 CMC	31,400	4,664,031.26 2,323,591.90 500,180.37 2,664,652.09 100,454.90 1,005,361.85	509,936.00
COMMSCOPE INC.	0.000	203372107 CTV	31,400 224,500	2,664,652.09	1,773,550.00
COMMUNITY BANK SYSTEM INC	3.700	203607106 CBU	3,500	100,454.90	109,725.00
COMMUNITY FIRST BANKSHARES	3.174	203902101 CFBX	3,500 44,700	1,005,361.85	1,182,762.00
COMPASS BANCSHARES INC	3.198	20449H109 CBSS	231,900	4,927,601.34	7,251,513.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST ument - COM				
		COMMON STOCK			
COMPUTER ASSOCIATE INTL. INC. COMPUTER SCIENCES COMPUWARE CORP COMVERSE TECHNOLOGY INC. CONAGRA FOODS, INC. CONCERTO SOFTWARE INC CONCORD CAMERA CORP CONCORD COMMUNICATIONS INC CONCORD EFS INC. CONEXANT SYSTEMS INC. CONMED CORPORATION CONNETICS CORP CONOCOPHILLIPS CONSOLIDATED EDISON INC. CONSOLIDATED GRAPHICS INC.	0 592	COMMON STOCK 204912109 S CA 205363104 CSC 205638109 CPWR 205862402 CMVT 205887102 Q CAG 20602T106 CRTO 206156101 LENS 206197105 CE 207142100 CNXT 20741011 CNMD 208192104 CNCT 20825C104 Q COP 209345106 CGX 21036P108 STZ 210371100 Q CEG 216480102 CAM 216640102 CAM 216648010 Q CBE 216831107 Q CTB 217016104 Q RKY 217020106 CRTK 217204106 CPRT 218868107 COCO 21887F100 CRXA 219023108 CPO 219350105 Q GLW 21988R102 EXBD 221485105 CPWM 222372104 Q CFC 222816100 CVD 22284P105 CVTI	1 185 488	35 057 255 85	16 004 088 00
COMPUTER SCIENCES	0.000	205363104 CSC	353,606	18.031.136.71	12.181.726.70
COMPUWARE CORP	0.000	205638109 CPWR	1,126,720	9.291.267.52	5,408,256.00
COMVERSE TECHNOLOGY INC.	0.000	205862402 CMVT	458,350	11,687,289.10	4,592,667.00
CONAGRA FOODS, INC.	3.958	205887102 O CAG	1,307,948	29,593,790.81	32,711,779.48
CONCERTO SOFTWARE INC	0.000	20602T106 CRTO	67,100	555,498.49	452,925.00
CONCORD CAMERA CORP	0.000	206156101 LENS	39,700	264,940.29	215,571.00
CONCORD COMMUNICATIONS INC	0.000	206186108 CCRD	18,700	284,744.00	168,113.00
CONCORD EFS INC.	0.000	206197105 CE	1,818,510	33,141,728.41	28,623,347.40
CONEXANT SYSTEMS INC.	0.000	207142100 CNXT	214,228	308,831.08	344,907.08
CONMED CORPORATION	0.000	207410101 CNMD	49,150	844,624.26	962,848.50
CONNETICS CORP	0.000	208192104 CNCT	55,700	652,469.75	669,514.00
CONOCOPHILLIPS	3.306	20825C104 Q COP	1,492,100	71,816,625.83	72,202,719.00
CONSOLIDATED EDISON INC. CONSOLIDATED GRAPHICS INC. CONSTELLATION BRANDS INC-A CONSTELLATION ENERGY GROUP INC CONVERGYS CORPORATION COOPER CAMERON CORP. COOPER COMPANIES INC. COOPER INDUSTRIES LTD - CLASS A COOPER TIRE & RUBBER COORS (ADOLPH) CL-B COORSTEK COPART INC CORINTHIAN COLLEGES INC CORINTHIAN COLLEGES INC CORNING INC CORNORATE EXECUTIVE BOARD CO COST PLUS INC COSTCO WHOLESALE CORP. COUNTRYWIDE FINANCIAL CORP COVANCE INC	5.231	209115104 Q ED	269,478	10,179,768.69	11,539,047.96
CONSOLIDATED GRAPHICS INC.	0.000	209341106 CGX	14,600	772,331.25	324,850.00
CONSTELLATION BRANDS INC-A	0.000	21036P108 STZ	207,700	4,688,360.17	4,924,567.00
CONSTELLATION ENERGY GROUP INC	3.450	210371100 Q CEG	278,589	9,049,335.65	7,750,345.98
CONVERGYS CORPORATION	0.000	212485106 CVG	1,016,108	24,488,648.55	15,394,036.20
COOPER CAMERON CORP.	0.000	216640102 CAM	182,450	9,753,171.02	9,089,659.00
COOPER COMPANIES INC.	0.479	216648402 COO	34,000	545,651.53	850,680.00
COOPER INDUSTRIES LTD - CLASS A	3.840	G24182100 Q CBE	195,180	7,703,686.82	7,114,311.00
COOPER TIRE & RUBBER	2.737	216831107 Q CTB	186,843	3,648,925.03	2,866,171.61
COORS (ADOLPH) CL-B	1.338	217016104 Q RKY	119,125	6,501,092.15	7,296,406.25
COORSTEK	0.000	217020106 CRTK	36,200	1,041,270.56	924,910.00
COPART INC	0.000	217204106 CPRT	187,600	3,171,560.81	2,221,184.00
CORINTHIAN COLLEGES INC	0.000	218868107 COCO	95,662	1,906,129.10	3,621,763.32
CORIXA COPR	0.000	21887F100 CRXA	40,200	255,409.80	256,878.00
CORN PRODUCTS INT'L INC.	1.327	219023108 CPO	71,700	1,801,537.47	2,160,321.00
CORNING INC	0.000	219350105 Q GLW	2,536,689	4/,194,08/.63	8,396,440.59
CORPORATE EXECUTIVE BOARD CO	0.000	21988RIUZ EXBU	25,620	813,795.75	817,790.40
COST PLUS INC	0.000	221405105 CPWM	20,000 700 E66	25 040 060 21	025,090.00
COSICO WHOLESALE CORP.	0.000	22160K105 COS1	194,300	11 000 150 22	14 120 412 75
COUNTRIWIDE FINANCIAL CORP	0.000	222372104 Q CFC 222816100 CVD	100 050	2 200 242 21	4 476 600 50
COVENANT TRANSPORT INC CL. A	0.000	22284P105 CVTI	102,030	3,360,243.31 71 669 00	74 133 60
COVANCE INC COVENANT TRANSPORT INC CL-A COVENTRY HEALTH CARE INC. COX COMMUNICATIONS CPI CORP CRANE CO CRAY INC	0.000	22284P105 CV11 222862104 CVH	3,9±0 81 100	11,988,159.23 3,380,243.31 71,669.00 1,346,531.44 2,204,352.61 162,757.55 759,676.42	2 354 333 NN
COVERINT DEALIT CARE INC.	0.000	224044107 COX	70 651	2 204 252 61	2,334,333.00
COV COLIMONICATIONS	3.864	125902106 CPY	70,031 11 950	2,204,332.01 162 757 55	2,233,000.40 172 155 50
CRANE CO	2.007	224399105 O CR	39 994	759 676 42	797 080 42
CRAY INC	0.000	224399105 Q CR 225223106 CRAY	15 500	113 277 73	118 885 00
0.11.1	3.300	22323100 Cidii	13,300	113,2,,,,	110,005.00

		Identifier F Ticker			Market Value
Grou	o - COMMON SI	rock			
Instrument	•	COMMON STOCK			
REDENCE SYSTEMS CORP	0.000	225302108 CMOS	155,000	5,052,026.00	1,446,150.00
REE INC	0.000	225447101 CREE	145,700 277,717	3,223,697.28 4,413,709.49	2,382,195.00
ROMPTON CORPORATION	3.361	227116100 Q CK	277,717	4,413,709.49	1,652,416.15
RYOLIFE INC	0.000	228903100 CRY	15,100	111,975.56	103,133.00
SG SYSTEMS INTL. INC.	0.000	126349109 CSGS	22 100	756 011 20	442,260.00
SK AUTO CORP	0.000	125965103 CAO	42,200	511,811.12 15,190,990.75 341,330.97	464,200.00
SX CORP.	1.412	126408103 Q CSX	395,230 13,270	15,190,990.75	11,188,961.30
TI MOLECULAR IMAGING INC	0.000	22943D105 CTMI	13,270	341,330.97	327,238.20
TS CORP.	1.548	126501105 CTS	219,140 101,900	3,587,597.19 3,068,189.23	1,698,335.00 3,332,130.00
ULLEN/FROST BANKERS INC	2.691	229899109 CFR	101,900	3,068,189.23	3,332,130.00
UMMINS INC.	4.265	231021106 Q CUM	30,472	1,369,315.57	857,177.36
UMULUS MEDIA INC. CL. A	0.000	231082108 CMLS	47,740	784,352.77	709,893.80
UNO INCORPORATED	0.000	126583103 CUNO	18,300	516,396.27	606,096.00
UNO INCORPORATED URATIVE HEALTH SERVICES INC. URTISS-WRIGHT CORP.	0.000	231264102 CURE	22 400	289,968.10 1,077,507.46	386,400.00 1,212,580.00
URTISS-WRIGHT CORP.	0.940	231561101 CW	19,000	1,077,507.46	1,212,580.00
VS CORP.	0.921	126650100 Q CVS		30,453,756.89	23,321,705.33 483,000.00
YBERONICS INC	0.000	23251P102 CYBX	26,250	30,453,756.89 478,885.84	483,000.00
URTISS-WRIGHT CORP. VS CORP. YBERONICS INC YMER INC	0.000	232572107 CYMI	41,730	1,172,703.16	1,345,792.50 1,568,424.02
YMER INC YPRESS SEMICONDUCTOR CORP	0.000	232806109 CY	274,200	4,291,443.50	1,568,424.02
YTEC INDUSTRIES	0.000	232820100 Q CYT		4,810,974.99	4,051,080.00
YTYC CORPORATION	0.000	232946103 CYTC	194.140	2,127,154.56	1,980,228.00
.R. HORTON INC.	1.383	23331A109 DHI	231,550	4,153,002.92	1,980,228.00 4,017,392.50
ANA CORP	0.340	235811106 Q DCN	200 000	0 000 000 14	
ANAHER CORP	0.152	235851102 DHR	378,260 349,384	15,378,972.00	4,448,337.60 22,954,528.80
ARDEN RESTAURANTS INC	0.391	237194105 DRI	274,108	5,025,852.00	5,605,508.60
ATASCOPE CORP	0.806	238113104 DSCP	274,108 22,800	578,720.08	565,462.80
ATASTREAM SYSTEMS INC.	0.000	238124101 DSTM	95,000	5,025,852.00 578,720.08 1,035,897.17	608,000.00
AVITA INC.	0.000	23918K108 DVA	4.300	9 / 901 11	106 081 00
EAN FOODS CO	0.000	242370104 DF	228,062	5,705,282.05	8,461,100.20
EERE & CO.	1.919	244199105 Q DE	514,670 9,689 5,685,587 1,259,796	21,875,432.89	23,597,619.50
EERE & CO. EL MONTE FOODS CO ELL COMPUTER CORP.	0.000	24522P103 DLM	9,689	81,020.19	74,605.31
ELL COMPUTER CORP.	0.000	247025109 DELL	5,685,587	144,416,749.35	152,032,596.38
ELPHI AUTOMOTIVE SYSTEMS CORPORATION	3.478	247126105 DPH	1,259,796	144,416,749.35 14,232,929.75	152,032,596.38 10,141,357.80
ELPHI FINANCIAL GROUP CL-A	0.843	247131105 DFG	22,700	061 006 46	961 692 00
ELTA & PINE LAND CO.	0.979	247357106 DLP	22,700 88,400	861,986.46 2,149,955.79	1,804,244.00
ELTA AIR LINES, INC.	0.826	247361108 O DAL	733,531	17,374,402.69	8,875,725.10
ELTIC TIMBER CORP	0.936	247850100 DEL	11,900	264,644.17	317,730.00
		247850100 DEL 248019101 Q DLX	113,085	4,560,514.60	317,730.00 4,760,878.50
ENDRITE INTERNATIONAL INC.	0.000	248239105 DRTE	43,900		000 000 00
ELUXE CORP. ENDRITE INTERNATIONAL INC. ENTSPLY INTERNATIONAL INC.	0.483	249030107 O XRAY	43,900 211,650	723,852.87 6,023,063.52	7,873,380.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	o - COMMON STO				
Instrument		COMMON STOCK			
DEPARTMENT 56 INC	0.000	249509100 DFS	41,800	539,764.91	539,220.01
DEVON ENERGY CORPORATION	0.435	25179M103 DVN	363,065 87,300 31,700	16,138,878.30	16,664,683.50
DEVRY INC.	0.000	251893103 DV	87,300	1,553,824.79	1,450,053.00
DIAGNOSTIC PRODUCTS CORP	0.621	252450101 DP	31,700	533,992.41	1,224,254.00
DIAL CORP/AZ	0.785	25247D101 Q DL	213,358	3,996,700.08	4,346,102.46
DIAMONDCLUSTER INTERNATIONAL INC DIANON SYSTEMS INC DIEBOLD INC DIGEX INC DIGI INTERNATIONAL INC DIGITAL INSIGHT DILLARDS INC. CL-A DIME COMMUNITY BANCSHARES DIMON INC. DIONEX CORP. DISNEY (WALT) CO. DOCUMENT INC DOLE FOOD COMPANY INC DOLLAR GENERAL DOLLAR TREE STORES INC DOMINION HOMES INC DOMINION RESOURCES INC-VA DONALDSON CO INC	0.000	25278P106 DTPI	132,333	470,613.40	415,525.62
DIANON SYSTEMS INC	0.000	252826102 DIAN	12,400	816,287.01	591,604.00
DIEBOLD INC	1.601	253651103 DBD	118,700	3,537,143.30	4,892,814.00
DIGEX INC	0.000	253756100 DIGX	353,900	588,976.76	152,177.00
DIGI INTERNATIONAL INC	0.000	253798102 DGII	50,100	176,985.42	145,791.00
DIGITAL INSIGHT	0.000	25385P106 DGIN	46,900		407,560.99
DILLARDS INC. CL-A	1.008	254067101 Q DDS	151,894	3,749,611.20	2,409,038.84
DIME COMMUNITY BANCSHARES	2.506	253922108 DCOM	151,894 32,890	621,063.73	629,843.49
DIMON INC.	5.000	254394109 DMN	91,400	623,111.99	548,400.00
DIONEX CORP.	0.000	254546104 DNEX	54,500	1,495,629.38	1,619,195.00
DISNEY (WALT) CO.	1.287	254687106 Q DIS	4,006,830	107,473,099.65	65,351,397.30
DOCUMENT INC	0.000	256159104 DCTM	79,060	1,371,084.59	1,238,079.61
DOLE FOOD COMPANY INC	1.841	256605106 Q DOL	129,300	2,701,741.39	4,212,594.00
DOLLAR GENERAL	1.087	256669102 DG	777,137	11,988,651.14	9,286,787.15
DOLLAR TREE STORES INC	0.000	256747106 DLTR	255,790	7,251,102.67	6,284,760.30
DOMINION HOMES INC	0.000	257386102 DHOM	200	3,276.80	2,850.00
DOMINION RESOURCES INC-VA	4.699	25746U109 Q D	623,831	27,623,424.87	34,248,321.89
DONALDSON CO INC	1.000	257651109 DCI	84,900	2,736,465.74	3,056,400.00
DONNELLEY (R.R.) & SONS CO.	4.593	257867101 Q DNY	84,900 217,741 112,400	5,962,120.04	4,740,221.57
DORAL FINANCIAL CORP.	1.538	25811P100 DRL	112,400	2,087,053.43	3,214,640.00
DOVER CORP.	1.851	260003108 Q DOV	436,875	14,484,833.29	12,739,275.00
DOW CHEMICAL CO	4.511	260543103 Q DOW	436,875 1,735,538	52,761,826.58	51,545,478.60
DOMINION RESOURCES INC-VA DONALDSON CO INC DONNELLEY (R.R.) & SONS CO. DORAL FINANCIAL CORP. DOVER CORP. DOW CHEMICAL CO DOW JONES & CO INC DOWNEY FINANCIAL CORP. DPL INC DRESS BARN INC.	2.313	260561105 Q DJ	106,821	5,471,567.92	4,617,871.83
DOWNEY FINANCIAL CORP.	0.923	261018105 DSL	54,200	1,914,606.68	2,113,800.01
DPL INC	6.127	233293109 Q DPL	173,299	3,390,146.77	2,658,406.66
DRESS BARN INC.	0.000	261570105 DBRN	34,100	389,646.68	453,530.00
DREYER'S GRAND ICE CREAM INC	0.338	261878102 DRYR	23,848	1,454,758.23	1,692,254.08
DRIL-QUIP INC	0.000	262037104 DRQ	18,900	640,723.39	319,410.00
DRS TECHNOLOGIES INC	0.000	23330X100 DRS	37,600	1,186,630.69	1,178,008.02
DSP GROUP INC.	0.000	23332B106 DSPG	138,700	3,056,943.41	2,194,234.01
DST SYSTEMS INC	0.000	233326107 DST	412,500	16,226,697.68	14,664,375.00
DTE ENERGY COMPANY	4.439	233331107 Q DTE	309,637	12,021,350.12	14,367,156.80
DUANE READE INC	0.000	263578106 DRD	23,500	829,315.00	399,500.00
DUKE ENERGY CORPORATION	5.629	264399106 Q DUK	2,044,868	53,410,566.92	39,956,720.73
DUN & BRADSTREET CORP	0.000	26483E100 DNB	174,900	4,240,995.30	6,032,301.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
	Instrument - COM	COMMON STOCK			
DUPONT PHOTOMASKS INC	0.000	26613X101 DPMI	44,430	1,839,445.97	1,032,997.50
DUQUESNE LIGHT COMPANY	6.561	23329J104 Q DQE 267475101 DY	144,900	3,627,995.03 1,021,986.23	2,208,276.00
DYCOM INDUSTRIES INC.	0.000	267475101 DY	94,000	1,021,986.23	1,245,500.00
DOYCOM INDUSTRIES INC. DYNEGY INC E I DUPONT DE NEM. E.PIPHANY INC E*TRADE GROUP INC. EARTHLINK INC EAST WEST BANCORP INC. EASTMAN CHEMICAL CO. EASTMAN KODAK EATON CORP. EATON VANCE CORP.	25.423	26816Q101 DYN	94,000 1,256,542 1,866,641 120,110	11,830,541.15	1,482,719.56 79,145,578.40 500,858.70
E I DUPONT DE NEM.	3.301	263534109 Q DD	1,866,641	90,846,810.92	79,145,578.40
E.PIPHANY INC	0.000	26881V100 EPNY	120,110	586,071.51	500,858.70
E*TRADE GROUP INC.	0.000	269246104 ET	1,146,600 107,000	15,290,010.69	5,572,476.00 583,150.00
EARTHLINK INC	0.000	270321102 ELNK	107,000	15,290,010.69 916,500.10	583,150.00
EAST WEST BANCORP INC.	1.108	27579R104 EWBC 277432100 Q EMN	84,240	2,099,356.93 6,758,487.97	3,039,379.20
EASTMAN CHEMICAL CO.	4.786	277432100 Q EMN	144,170	6,758,487.97	5,301,130.90
EASTMAN KODAK	5.137	277461109 Q EK	474,221	24,899,609.02	16,616,703.84
EATON CORP.	2.253	277432100 Q EMIN 277461109 Q EK 278058102 Q ETIN 278265103 EV 278642103 EBAY 278762109 DISH 278865100 Q ECL 281020107 Q EIX	119,178	7,729,388.36	9,308,993.58
EATON VANCE CORP.	1.132	278265103 EV	133,900	3,088,595.89	3,782,675.00
EBAY INC	0.000	278642103 EBAY	620,820	36,736,628.66	3,782,675.00 42,104,012.40 165,837.00
ECHOSTAR COMMUNICATIONS - A	0.000	278762109 DISH	7,450	148,663.13	165,837.00
ECOLAB INC	1.171	278865100 Q ECL	395,864	148,663.13 15,236,990.54 14,318,086.89	19,595,268.00 9,443,608.65
EDISON INTERNATIONAL	0.000	281020107 Q EIX	796,929		9,443,608.65
EDO CORP	0.577	281347104 EDO	19,700 108,911	559,704.76 4,046,257.73	409,366.00 4,095,053.60
EDUCATION MANAGEMENT COPR	0.000	28139T101 EDMC	108,911		
EDWARDS (A.G.) INC	1.941	281760108 AGE	177,550 141,500	5,893,761.38	5,852,048.00
EDWARDS LIFESCIENCES	0.000	28176E108 EW	141,500	1,917,205.32	3,604,005.00 1,365,689.21
EFUNDS CORP	1.941 0.000 0.000 0.000 12.500		149,911	1,941,521.97	1,365,689.21
EGL, INC.	0.000	268484102 EAGL	30,800 2,150,738	558,964.75 55,818,589.17	438,900.00
EL PASO CORP	12.500	28336L109 EP	2,150,738	55,818,589.17	438,900.00 14,969,136.48 610,500.00
EL PASO ELECTRIC COMPANY	0.000	283677854 EE	55,500 28,800	811,554.78	610,500.00
ELECTRO SCIENTIFIC INDS INC.		285229100 ESIO	28,800	683,898.64	576,000.00
ELECTRONIC ARTS, INC	0.000	285512109 ERTS	299,107	14,696,002.45 55,038,553.65	576,000.00 14,886,555.39 28,792,654.53
ELECTRONIC DATA SYSTEMS	3.255	285661104 Q EDS	1,562,271		
ELECTRONICS BOUTIQUE HLDGS	0.000	286045109 ELBO	299,107 1,562,271 18,600	454,512.03	294,066.00
ELECTRONICS FOR IMAGING	0.000	286082102 EFII		E 27 O E O 07	559,378.40
ELI LILLY & COMPANY	2.110	286082102 EFII 532457108 Q LLY	1,857,988		117,982,238.00
ELKCORP	1.156	287456107 ELK	49,000 6,077,493	1,145,895.29	847,700.00
EMC CORP	0.000	268648102 EMC		83,043,493.27	37,315,807.02
EMCOR GROUP INC	0.000	29084Q100 EME	40,893 899,041	1,943,125.40	2,167,737.93
EMERSON ELECTRIC CO	3.087	291011104 Q EMR	899,041	39,554,283.10	2,167,737.93 45,716,234.85
EMMIS COMMUNICATIONS CL A	0.000	291525103 EMMS	163,600	3,810,481.59	3,407,788.00
EMULEX CORP	0.000	202475200 ETV	21 610	670,935.27	586,365.50
ENCORE ACQUISITION CO	0.000	29255W100 EAC	35,000	670,935.27 473,445.00	644,700.00
ENCORE WIRE CORP	0.000	292562105 WIRE	59,600 72,500	601,658.57 1,682,225.46	539,380.00
ENERGEN CORP.	2.474	29265N108 EGN	72,500	1,682,225.46	2,109,750.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON STO				
	Instrument - COM	COMMON STOCK			
ENERGIZER HOLDINGS INC.	0.000	29266R108 ENR	242,500	5,481,486.07	6,765,750.00
ENERGY EAST CORP.	4.526	29266M109 EAS	332,291	7,463,620.58	7,340,308.19
ENESCO GROUP INC.	0.000	292973104 Q ENC	24,100	161,156.13	170,628.00
ENGELHARD CORP.	1.789	292845104 Q EC	302,690	7,677,905.08	6,765,121.50
ENGINEERED SUPPORT SYSTEMS		292866100 EASI	21,750	722,746.35	797,355.00
ENSCO INTL INC	0.339	26874Q100 ESV	377,800	10,704,844.73	11,126,210.00
ENTERASYS NETWORKS INC.	0.000	293637104 ETS	257,500	279,807.02	401,700.00
ENTERCOM COMMUNICATIONS CORP	0.000	293639100 ETM	112,900	5,551,559.76	5,297,268.00
ENTERGY CORP.	3.070	29364G103 Q ETR	463,829	13,844,201.21	21,145,964.11
ENZO BIOCHEM INC.	0.000	294100102 ENZ	59,920	1,055,621.80	838,880.00
ENZON PHARMACEUTICALS INC	0.000		11,600	384,698.81	193,952.00
EOG RESOURCES INC	0.400	26875P101 EOG	233,849 23,080	8,834,652.77 391,593.99 197,642.75	9,335,252.08 436,442.80
EON LABS INC	0.000	29412E100 ELAB	23,080	391,593.99	436,442.80
EPICOR SOFTWARE CORPORATION	0.000	29426L108 EPIC	92,800 29,900		116,000.00
EPIQ SYSTEMS INC	0.000	26882D109 EPIQ	29,900	448.492.78	458,068.00
EQUIFAX INC	0.345	294429105 EFX	129,930	2,639,400.18	3,006,580.20
EQUITABLE RESOURCES INC	1.940	294549100 EQT	103,500	3,595,051.04	3,006,580.20 3,626,640.00 551,300.00
ESCO TECHNOLOGIES INC	0.000	296315104 ESE	14,900	354,598.03	551,300.00
ESS TECHNOLOGY	0.000	269151106 ESST	47,100	690,036.20	296,259.00 715,635.00
ESTERLINE TECHNOLOGIES CORP	0.000 0.698	297425100 ESL 297602104 ETH	40,500	833,663.35 1,147,617.38	1,477,910.00
ETHAN ALLEN INTERIORS INC.	0.698	G3223R108 RE	43,000 133,520	6,196,328.35	
EVEREST RE GROUP LTD. EVERGREEN RESOURCES INC	0.578	299900308 EVG	23,800	902,343.29	7,383,656.00 1,067,430.00
EXAR CORP	0.000	300645108 EXAR	42,300	886,822.52	524,520.00
EXELEON CORP	3.335	30161N101 O EXC	640,251	23,013,280.98	33,786,045.27
	2 222	302125109 EXPE	13,620	833,010.44	911,589.32
EXPEDIA INC EXPEDITORS INT'L. WASH INC.	0.367	302123109 EXPE	199,300	3,184,702.19	6,507,145.00
EXPRESS SCRIPTS	0.000	302182100 ESRX	190,900	7,725,664.14	9,170,836.00
EXTENDED STAY AMERICA INC	0.000	30224P101 ESA	138,800	2,335,970.34	2,047,300.00
EXTREME NETWORKS INC	0.000	30226D106 EXTR	99,550	451,769.85	325,528.50
EXXON MOBIL CORPORATION	2.633		13,912,803	358,050,653.71	486,113,336.82
DE MERMODIC INC	0 000	315616102 FFIV	26,100	287,375.85	280,314.00
FACTSET RESEARCH SYSTEMS INC.	0.707	303075105 FDS	37,500	972,396.05	1,060,125.00
FAIR ISAAC & COMPANY INC.	0.187	303250104 FIC	56,354	1,632,073.47	2,406,315.80
FAIRCHILD SEMICONDUTOR CORP	0.000	303726103 FCS	375,700	7,207,699.35	4,023,746.98
FAMILY DOLLAR STORES	0.833	307000109 O FDO	440,226	10,981,765.69	13,739,453.46
FARGO ELECTRONICS	0.000	30744P102 FRGO	35,900	286,650.26	313,048.00
FASTENAL CO	0.133	311900104 FAST	232,090		
FED. NATL. MTG. ASSN.	2.051	313586109 Q FNM	2,187,119	7,310,322.63 106,647,706.04	140,697,365.27
FEDDERS CORP	4.240	313135501 FJC	18,700	47,844.61	52,921.01

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON STO				
I	nstrument - COM	COMMON STOCK			
FEDERAL SIGNAL CORP	4.119	313855108 FSS	87,300	1,774,619.30	1,695,366.00
FEDERAL SIGNAL CORP FEDERATED DEPARTMENT STORES FEDERATED INVESTORS INCCL B FEDEX CORPORATION FEI COMPANY FERRO CORP	0.000	31410H101 FD	478,020 30,390	17,857,272.84	13,747,855.20
FEDERATED INVESTORS INCCL B	0.906	314211103 FII	30,390	857,203.84	770,994.30
FEDEX CORPORATION	0.368	31428X106 FDX	651,642	26,991,928.45	35,332,029.24
FEI COMPANY	0.000	30241L109 FEIC	65,800	1,887,498.56	1,006,081.99
FERRO CORP	2.374	315405100 Q FOE	93,150	2,467,535.13	2,275,654.50
FIDELITY NATIONAL FINL INC	1.462	316326107 FNF	220,561 1,229,075	4,768,432.98	7,241,017.63
FIFTH THIRD BANCORP	1.776	316773100 Q FITB	1,229,075	58,136,928.56	71,962,341.25
FILENET CORP	0.000	316869106 FILE	39,700	847,503.10	484,340.00
FIFTH THIRD BANCORP FILENET CORP FINANCIAL FEDERAL CORP.	0.000	317492106 FIF	116,303	3,203,302.53	2,922,694.39
FIRST AMERICAN CORP.	1.801	318522307 FAF	195,700	3,460,236.75	4,344,540.00
FIRST BANCORP PR	1.769	318672102 FBP	45,800	845,298.58	1,035,080.01
FIRST DATA CORP	0.225	319963104 Q FDC	1,665,912	36,774,267.08	58,989,943.92
FIRST ENERGY CORP.	4.549	337932107 Q FE	723,287 208,400	20,317,053.98	23,846,772.39
FIRST HEALTH GROUP CORP.	0.000	320960107 FHCC	208,400	4,448,299.94	5,074,540.00
FIRST MIDWEST BANCORP INC.	2.845	320867104 FMBI	50,550	1,116,453.80	1,350,190.51
FIRST REPUBLIC BANK	0.000	336158100 FRC	37,000	852,231.65	739,629.99
FIRST TENNESSEE NATL CORP	3.338	337162101 FTN	199,631	6,449,398.27	7,174,738.14
FIRST VIRGINIA BANKS INC	3.008	337477103 FVB	117,124	3,500,797.41	4,360,563.75 141,645.00
FIRSTFED AMERICA BANCORP INC	2.414	337929103 FAB	5,700	139,797.00	141,645.00
FIRSTFED FINANCIAL CORP	0.000	337907109 FED	38,600	1,116,663.08	1,117,469.99
FIRSTMERIT CORPORATION	4.616	337915102 FMER	213,600	4,143,165.34	4,626,576.00
FIRST TERMESSEE NATE CORP FIRST VIRGINIA BANKS INC FIRSTFED AMERICA BANCORP INC FIRSTFED FINANCIAL CORP FIRSTMERIT CORPORATION FISERV INC. WISCONSIN FLAGSTAR BANCORP INC FLEETBOSTON FINANCIAL CORP	0.000	337738108 FISV	333,103	9,888,826.44	11,308,846.86
FLAGSTAR BANCORP INC	1.851 5.761	337930101 FBC 339030108 O FBF	33,000 1,887,210	724,680.00 54,923,130.06	712,800.00 45,859,203.00
FLEEIBOSION FINANCIAL CORP	5.761	339030108 Q FBF	1,887,210		
FLEETWOOD ENT. FLEMING COS	2.038 1.217	339099103 Q FLE 339130106 O FLM	209,900 55,300	1,773,316.63 885,758.81	1,647,715.00 363,321.00
FLIR SYSTEMS INC	0.000	302445101 FLIR	22,300	1,064,930.92	1,327,360.00
FLORIDA ROCK INDS	1.051	341140101 S FRK	27,200 31,800	715,358.64	1,209,990.00
FLOWSERVE CORP.	0.000	34354P105 O FLS	64,100	1,311,192.89	948,039.00
FLUOR CORP (NEW)	2.285	343412102 FLR	227,000	8,404,479.12	6,356,000.00
FMC CORP.	0.000	302491303 FMC	71,200	2,113,392.47	1,945,184.00
FMC TECHNOLOGIES INC	0.000	30249U101 FTI	162,900	3,097,841.81	3,328,047.00
FOAMEX INTERNATIONAL INC	0.000	344123104 FMXI	37,000	232,150.32	116,920.00
FOOTSTAR INC	0.000	344912100 FTS	114,900	2,517,887.78	799,704.00
FORD MOTOR COMPANY	4.301	345370860 F	3,101,152	60,662,860.26	28,840,713.60
FOREST LABORATORIES INC.	0.000	345838106 FRX	347,713	17,927,461.61	34,152,370.87
FOREST OIL CORP.	0.000	346091705 FST	125 400	3,400,249.50	3,467,310.00
FORRESTER RESEARCH INC	0.000	346563109 FORR	36,400	746,688.28	566,748.00
FORTUNE BRANDS INC.	2.322	349631101 O FO	398,203	15,746,493.12	18,520,421.53
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Groui	p - COMMON ST	OCK			
T	0014	COMMON STOCK			
FORWARD AIR CORPORATION FOSSIL INC. FOUNDRY NETWORKS INC FOX ENTERTAINMENT GRP INC CL A FPL GROUP INC. FRANKLIN RESOURCES INC FRED'S INC FREDDIE MAC FREEMARKETS INC FREEDORT MCMORAN CLASS R	0.000	349853101 FWRD	23,900	952,801.35	463.899.01
FOSSIL INC.	0.000	349882100 FOSL	60,350		1,227,519.00
FOUNDRY NETWORKS INC	0.000	35063R100 FDRY	24,800	217,914.09	174,592.00
FOX ENTERTAINMENT GRP INC CL A	0.000	35138T107 FOX	115,600	2,356,815.26	2,997,508.01
FPL GROUP INC.	3.858	302571104 Q FPL	379,252	18,943,222.56	22,804,422.76
FRANKLIN RESOURCES INC	0.880	354613101 Q BEN	499,842	18,091,577.32	17,034,615.36
FRED'S INC	0.466	356108100 FRED	45,110	1,212,987.08	1,159,327.00
FREDDIE MAC	1.490	313400301 Q FRE	1,664,167 28,170	78,793,398.94	98,269,061.35
FREEMARKETS INC	0.000	356602102 FMKT	28,170	154,939.75	181,386.63
FREEPORT MCMORAN CLASS B	0.000	35671D857 FCX	554,650	8,060,165.63	98,269,061.35 181,386.63 9,307,027.00 368,179.99 177,112.00 494,214.00 1,199,280.50
FREMONT GENERAL CORP.	1.781	357288109 FMT	82,000	415,350.11	368,179.99
FRONTIER AIRLINES INC	0.000	359065109 FRNT	26,200	608,750.79	177,112.00
FRONTIER OIL CORP	1.161	35914P105 FTO	28,700	635,685.00	494,214.00
FTI CONSULTING INC	0.000	302941109 FCN	29,870	953,405.55	1,199,280.50
FULLER H B CO	1.700	359694106 Q FUL	31,200 4,700	783,246.69	807,456.00
FULTON FINANCIAL CORP	3.397	360271100 FULT	4,700	88,490.49	83,002.00
FURNITURE BRANDS INTERNATIONAL INC.	0.000	3009ZII00 FDN	130,300	2,723,972.39	3,298,455.00
G & K SERV. CL-A	0.197	361268105 Q GKSRA	22,900	867,189.04	810,682.90
GADZOOKS INC	0.000	362553109 GADZ	22,700	427,483.56	106,690.00
GALLAGHER (ARTHUR) J & CO.	2.042	363576109 Q AJG	165,700 547,175	3,410,350.65	4,868,266.00 39,287,165.00
GANNETT INC	1.337	364730101 Q GCI	547,175		, - ,
GAP INC	0.579		1,972,409	37,294,203.68	30,611,787.69
GARDNER DENVER MACHINERY	0.000	365558105 Q GDI	15,600	248,131.58	316,680.00
GARTNER INC-CL A	0.000	366651107 IT	66,400	685,968.82	610,880.02
GARTNER INC-CL B	0.000	366651206 IT.B	12,239 609,395	178,373.56	115,658.55 1,913,500.30
GATEWAY INC.	0.000	367626108 GTW			
GATX CORP	5.609	361448103 GMT	201,200	7,766,686.04	4,591,384.00
GBC BANCORP/CALIFORNIA	2.479	361475106 GBCB	10,800	346,350.29	209,088.00
GADZOOKS INC GALLAGHER (ARTHUR) J & CO. GANNETT INC GAP INC GARDNER DENVER MACHINERY GARTNER INC-CL A GARTNER INC-CL B GATEWAY INC. GATX CORP GBC BANCORP/CALIFORNIA GEMSTAR-TV GUIDE INTL INC	0.000	36866W106 GMSTE	572,100	4,153,240.05	1,859,325.00
delicold live	1.313	368682100 Q GY	128,600	1,390,646.95	1,018,512.00
GENELABS TECHNOLOGIES INC	0.000	368706107 GNLB	151,800	335,061.20	257,908.20
GENENCOR INTERNATIONAL INC	0.000	368709101 GCOR	51,000	580,994.01	498,780.00
GENENTECH INC.	0.000	368710406 DNA	28,950	1,013,834.23	959,982.00
GENERAL CABLE CORP	5.263	369300108 BGC	100,400	280,492.43	381,520.00
GENERAL COMMUNICATION	0.000	369385109 GNCMA	62,100	438,742.47	416,691.00
GENERAL DYNAMICS CORP.	1.511 3.121	369550108 Q GD 369604103 Q GE 370334104 Q GIS	314,056	18,216,816.64	24,926,624.72
GENERAL ELECTRIC CO	2.342	369604103 Q GE	20,607,820 698,809	474,346,278.62 28,291,676.46	501,800,417.01
GENERAL MILLS INC	2.342 5.425	370334104 Q GIS 370442105 Q GM	1 000 122		32,809,082.55
GENELABS TECHNOLOGIES INC GENENCOR INTERNATIONAL INC GENERAL CABLE CORP GENERAL COMMUNICATION GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GENERAL MILLS INC GENERAL MOTORS CORP GENERAL MOTORS CORP	0.000			58,029,111.17	40,514,005.52 2,905,870.16
GENESCO INC.	0.000	371532102 GCO	155,978	3,015,582.83	2,905,670.16

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
GENESIS MICROCHIP INC.	0.000	37184C103 GNSS	46,820	633,035.15	611,001.01
GENTEX CORP.	0.000	371901109 GNTX	222,800	5,957,442.58	7,049,392.00
GENUINE PARTS CO	3.766	372460105 Q GPC	366,252	11,841,273.37	11,280,561.60
GENZYME CORP. GEN. DIV.	0.000	372917104 GENZ	473,582	14,009,575.56	14,003,819.74
GEORGIA GULF CORP	1.382	373200203 GGC	42,690	873,359.49	987,846.60
GEORGIA PACIFIC	3.094	373298108 Q GP	829,376	18,886,428.47	13,402,716.16
GERBER SCIENTIFIC	7.881	373730100 Q GRB	34,700	151,588.31	140,882.00
GETTY IMAGES INC.	0.000	374276103 GYI	53,062	928,228.41	1,621,044.10
GILEAD SCIENCES INC.	0.000	375558103 GILD	631,300	15,814,692.24	21,464,200.00
GILLETTE CO	2.141	375766102 Q G	2,442,105	84,189,481.61	74,142,307.80
GLATFELTER	5.319	377316104 GLT	86,400	1,213,216.41	1,137,024.00
GLOBAL IMAGING SYSTEMS INC	0.000	37934A100 GISX	23,000	476,330.00	422,740.00
GLOBAL PAYMENTS INC-W/I	0.499	37940X102 GPN	42,100	943,602.59	1,347,621.00
GLOBAL SANTAFE CORP.	0.534	G3930E101 GSF	9,488	226,779.60	230,748.16
GLOBAL PAYMENTS INC-W/I GLOBAL SANTAFE CORP. GOLDEN WEST FINANCIAL CORP GOLDMAN SACHS GROUP INC GOOD GUYS INC. GOODRICH CORP.	0.473	381317106 Q GDW	175,222	7,433,842.92	12,582,691.82
GOLDMAN SACHS GROUP INC	0.704	38141G104 GS	782,205	58,837,165.54	53,268,160.50
GOOD GUYS INC.	0.000	382091106 GGUY	94,300	270,643.74	174,455.00
		382388106 Q GR	271,248	8,153,801.64	4,969,263.37
GOODY'S FAMILY CLOTHING INC.	0.000	382588101 GDYS	25,600	236,233.09	113,664.00
GOODYEAR T & R	7.048	382550101 Q GT	780,162	14,668,682.34	5,312,903.22
GRACE W.R. & COMPANY NEW	0.000	38388F108 GRA	48,300	118,963.28	94,668.00
GRACO INC.	1.151	384109104 GGG	52,900	757,061.69	1,515,585.00
GRAFTECH INTERNATIONAL LTD	0.000	384313102 GTI	119,950	1,509,679.59	714,902.00
GRAINGER W W INC	1.396	384802104 Q GWW	184,092	7,937,582.28	9,489,942.60
GRANITE CONSTRUCTION INC	2.064	387328107 GVA	83,050	1,548,938.70	1,287,275.00
GRANT PRIDECO INC.	0.000	38821G101 GRP	362,015	4,002,333.48	4,213,854.60
GREAT ATL & PAC TEA	0.000	390064103 Q GAP	37,100	713,139.89	299,026.00
GREAT LAKES CHEMICAL CORP.	1.507	390568103 Q GLK	73,290	2,474,580.42	1,750,165.20
GREAT PLAINS ENERGY INC	7.255	391164100 GXP	147,600	3,597,788.87	3,377,088.00
GREATER BAY BANCORP	2.891 3.624	391648102 GBBK	183,000	4,213,323.23	3,164,070.00
GREEN MOUNTAIN POWER CORP	2.213	393154109 GMP 395384100 GPT	7,700	156,532.05	161,469.00
GREENPOINT FINANCIAL	2.213		182,400 40,000	6,070,186.63	8,240,832.00 952,000.00
GREIF BROS. CORP. CL A	0.000		309,520	1,202,770.61 1,089,448.26	1,234,984.79
GREY WOLF INC GRIFFON CORPORATION	0.000	397888108 GW 398433102 GFF	58,500	667,121.33	796,770.01
GROUP 1 AUTOMOTIVE	0.000	398905102 GFF 398905109 GPI	26,800	516,236.87	639,984.00
GTECH HOLDINGS CORP	0.000	400518106 GTK	193,620	3,847,119.25	5,394,253.20
GUIDANT CORP.	0.000	400518106 GIK 401698105 Q GDT	690,743	24,618,642.33	21,309,421.55
GUILFORD PHARMACEUTICALS INC		401898105 Q GD1 401829106 GLFD	50,743	307,750.36	202,681.50
GUITAR CENTER INC	0.000	401829106 GEFD 402040109 GTRC	6,200	120,361.07	102,672.00
COLIAN CENTER INC	0.000	10201010) GINC	0,200	120,301.07	102,072.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
GULFMARK OFFSHORE INC	0.000	402629109 GMRK	42,000	612,307.37	619,500.00
GYMBOREE CORP	0.000	403777105 GYMB	55,900	635,243.53	886,574.00
H & R BLOCK INC.	1.791	093671105 Q HRB	606,768	24,301,266.07	24,392,073.61
HAEMONETICS CORP/MASS	0.000	405024100 HAE	27,000	832,435.25	579,420.00
HAGGAR CORP	1.588	405173105 HGGR	11,000	159,880.91	138,490.00
HAIN CELESTIAL GROUP	0.000	405217100 HAIN	37,300	1,080,837.29	566,960.00
HALL KINION & ASSOCIATES INC	0.000	406069104 HAKI	24,200	185,472.84	135,302.20
HALLIBURTON COMPANY	2.672	406216101 Q HAL	1,484,816	29,602,193.20	27,780,907.36
HANCOCK FABRICS INC	2.098	409900107 HKF	20,200	203,113.86	308,050.00
HANOVER COMPRESSOR COMPANY	0.000	410768105 HC	331,700	7,636,481.95	3,045,006.00
HARLAND JOHN H CO	1.355	412693103 Q JH	32,500	664,048.54	719,225.00
HARLEY-DAVIDSON INC	0.303	412822108 Q HDI	650,127	23,863,145.72	30,035,867.40
HARLEYSVILLE GROUP INC	2.497	412824104 HGIC	21,600	559,450.49	570,888.00
HARMAN INTERNATIONAL	0.168	413086109 HAR	35,900	837,947.96	2,136,050.00
HARMONIC INC.	0.000	413160102 HLIT	90,500	925,028.43	208,150.00
HANCOCK FABRICS INC HANOVER COMPRESSOR COMPANY HARLAND JOHN H CO HARLEY-DAVIDSON INC HARLEYSVILLE GROUP INC HARMAN INTERNATIONAL HARMONIC INC. HARRAH'S ENTERTAINMENT INC.	0.000	413619107 HET	287,009	9,197,054.65	11,365,556.40
HARRIS CORP.	1.210	413875105 Q HRS	305,016	8,748,758.86	8,021,920.80
HARSCO CORP	3.292	415864107 Q HSC	103,471	2,541,465.07	3,299,690.19
HARTE-HANKS INC.	0.535	416196103 HHS	231,050	3,962,086.28	4,313,703.50
HARTFORD FINL SERVICES	2.377	416515104 HIG	605,070	28,492,827.75	27,488,330.10
HARVARD BIOSCIENCE INC	0.000	416906105 HBIO	16,200	43,998.34	53,427.60
HASBRO BRADLEY	1.039	418056107 Q HAS	332,386	5,087,731.61	3,839,058.30
HAVERTY FURNITURE	1.654	419596101 HVT	58,100	904,661.49	807,590.00
HAWAIIAN ELECTRIC INDS	5.638	419870100 HE	20,400	757,745.66	897,192.00
HCA INC	0.192		1,085,183	33,537,771.74	45,035,094.50
HCC INSURANCE HOLDINGS INC.	1.056	404132102 HCC	137,800	3,329,210.31	3,389,880.00
HEALTH MGMT ASSOCIATES CL A	0.446	421933102 HMA	434,334	7,133,122.29	7,774,578.60
HEALTH NET	0.000	4222G108 HNT	277,794	6,239,555.47	7,333,761.60
HEALTHSOUTH CORP	0.000	421924101 HRC	1,366,878 69,125	18,343,687.45	5,740,887.60
HEARTLAND EXPRESS INC.	0.000	422347104 HTLD		995,861.45	1,583,722.88
HEIDRICK & STRUGGLES INTL	0.000 4.928	422819102 HSII 423074103 O HNZ	20,000	1,179,517.94	293,400.00
HEINZ H. J. CO. HELIX TECHNOLOGY	1.428	423074103 Q HNZ 423319102 HELX	700,525 24,800	24,548,590.31 883,803.70	23,026,256.75 277,760.00
HELIX TECHNOLOGY HELMERICH & PAYNE, INC	1.428	423319102 HELX 423452101 O HP	116,381	2,767,305.12	3,248,193.71
HELMERICH & PAYNE, INC HENRY (JACK) & ASSOCIATES	1.146	423452101 Q HP 426281101 JKHY	125,700	1,643,462.42	1,513,428.00
HENRY (JACK) & ASSOCIATES HENRY SCHEIN INC	0.000	806407102 HSIC	94,109	3,912,398.25	4,234,905.00
HERCULES INCORPORATED	0.000	427056106 O HPC	217,876	2,798,805.97	1,917,308.80
HERSHEY FOODS CORP.	1.942	427056106 Q HPC 427866108 Q HSY	244,839	15,076,184.02	16,511,942.16
HEWLETT-PACKARD CO	1.942	427866108 Q HS1 428236103 O HPO	7,296,691	169,823,826.23	126,670,555.76
HIBERNIA CORP CL-A	3.115	428236103 Q HPQ 428656102 HIB	371,200	5,180,719.29	7,149,312.00
HIDDINIA CONF CL-A	5.115	120030102 1111	3/1,200	3,100,119.29	7,149,312.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST				
	Instrument - com				
HILB ROGAL & HAMIL	0.880	431294107 Q HRH 431573104 Q HB 432848109 Q HLT 43357B104 HSP 435569108 HLR 436440101 HOLX 437076102 Q HD	52 680	1 129 125 70	2 154 612 00
HILB ROGAL & HAMIL. HILLENBRAND IND. HILTON HOTELS CORP. HISPANIC BROADCASTING A	2.070	431573104 O HB	122,500	6.402.312.03	5,917,975.00
HILTON HOTELS CORP.	0.629	432848109 O HLT	519,258	5,331,901.09	6.599.769.18
HISPANIC BROADCASTING A	0.000	43357B104 HSP	125,000	3,698,236.98	2,568,750.00
TIOT T TATOUR TATOURDATA OF CATAL TATO	1 0 0 0	435569108 HLR	50,000	585,247.50	508,000.00
HOLLINGER INTERNATIONAL INC HOLOGIC INC. HOME DEPOT INC. HON INDUSTRIES HONEYWELL INTERNATIONAL INC HOOPER HOLMES INC HORACE MANN EDUCATORS	0.000	436440101 HOLX	22,409	229,536.35	273,613.89
HOME DEPOT INC.	1.001	437076102 Q HD	4,782,535	128,060,441.69	114,589,538.60
HON INDUSTRIES	1.768	436440101 HOLX 437076102 Q HD 438092108 HNI 438516106 Q HON 439104100 HH 440327104 Q HMN 440452100 HRL 441339108 HOTT 44147T108 ROOM 441815107 Q HI 443510201 Q HUB.B 443683107 HCBK 444165104 HU 444356109 HUF 444482103 HUG 444859102 HUM 445658107 JBHT 446150104 HBAN 448674109 HYDL 44914M104 HYSL 44874109 Q ICN 449295104 ICOS 44930G107 ICUI 451107106 IDA 449370105 IDPH 45167R104 IEX 45168D104 IDXX	73,700	1,861,321.22	2,084,236.00
HONE INDUSTRIES HONEYWELL INTERNATIONAL INC HOOPER HOLMES INC HORACE MANN EDUCATORS HORMEL FOODS CORP HOT TOPIC INC HOTELS. COM HOUSEHOLD INTL. INC. HUBBELL INC HUDSON CITY BANCORP INC HUDSON UNITED BANCORP HUFFY CORP HUGHES SUPPLY INC. HUMT (JB) TRANSPRT SVCS INC HUNTINGTON BANCSHARES HUTCHINSON TECH. HYDRIL COMPANY HYPERION SOLUTIONS CORP. ICN PHARMACEUTICALS ICOS CORPORATION ICU MEDICAL INC. IDACORP, INC. IDEC PHARMACEUTICALS IDEX CORPORATION IDEXX LABS INC. IHOP CORP. ILLINOIS TOOL WORKS IMAGISTICS INTERNATIONAL INC	3.125	438516106 Q HON	1,710,983	73,592,491.63	41,063,592.12
HOOPER HOLMES INC	0.651	439104100 НН	69,800	730,425.73	428,572.00
HORACE MANN EDUCATORS	2.739	440327104 Q HMN	156,000	2,328,388.84	2,391,480.00
HORMEL FOODS CORP	1.800	440452100 HRL	241,300	4,717,737.86	5,629,529.00
HOT TOPIC INC	0.000	441339108 HOTT	79,643	1,720,319.43	1,822,231.84
HOTELS. COM	0.000	44147T108 ROOM	16,884	551,851.02	922,372.92
HOUSEHOLD INTL. INC.	3.595	441815107 Q HI	845,669	35,172,507.99	23,518,054.89
HUBBELL INC	3.756	443510201 Q HUB.B	116,150	3,575,875.50	4,081,511.00
HUDSON CITY BANCORP INC	2.361	443683107 HCBK	27,600	503,018.28	514,188.00
HUDSON UNITED BANCORP	3.601	444165104 HU	51,098	1,509,365.75	1,589,147.80
HUFFY CORP	0.000	444356109 HUF	25,600	203,350.31	152,831.99
HUGHES SUPPLY INC.	1.244	444482103 HUG	54,500	1,444,997.50	1,488,940.00
HUMANA INC.	0.000	444859102 HUM	121,770	2,021,726.44	1,217,700.00
HUNT (JB) TRANSPRT SVCS INC	0.000	445658107 JBHT	139,090	3,367,487.84	4,075,337.00
HUNTINGTON BANCSHARES	3.420	446150104 HBAN	207,010	4,272,147.20	3,873,157.10
HUTCHINSON TECH.	0.000	448407106 HTCH	55,100	1,167,963.08	1,140,570.00
HYDRIL COMPANY	0.000	448774109 HYDL	26,200	668,153.96	617,534.00
HYPERION SOLUTIONS CORP.	0.000	44914M104 HYSL	76,300	1,620,896.57	1,958,621.00
ICN PHARMACEUTICALS	2.841	448924100 Q ICN	266,300	6,207,113.80	2,905,333.00
ICOS CORPORATION	0.000	449295104 ICOS	30,610	841,845.40	716,580.10
ICU MEDICAL INC.	0.000 7.490	44930G10 / ICUI	15,600	527,425.75	581,880.00
IDACORP, INC.	0.000	45110/106 IDA 44027010E IDDII	05,600	3,UUL,356./6	1,628,848.00
IDEC PHARMACEUTICALS	1.712	45167R104 IEX	320,300	1 036 400 13	1 177 200 00
IDEA CORPORALION	0.000	45167RIU4 IEX 45168D104 IDXX	36,000 48,530	1,036,409.13 1,030,293.65	1,177,200.00
IDEAN LABS INC.	0.000	449623107 IHP	26 100	725 020 71	1,594,210.50
TILITACIS TOOL WORKS	1.418	452308109 Q ITW	20,100 516 534	725,639.71 26 227 822 11	33 502 305 24
IMAGISTICS INTERNATIONAL INC	0.000	45247T104 IGI	20,000	250,227,022.11	400 000 00
IMAGISTICS INTERNATIONAL INC IMATION CORP IMC GLOBAL INC. IMCO RECYCLING INC. IMMUCOR INC	0.000	45245A107 IMN	79 200	725,839.71 26,227,822.11 250,565.83 1,927,358.49 4,683,651.26	2 778 336 00
TMC GLOBAL TNC	0.749	449669100 O IGL	266.000	4.683.651.26	2.838.220 00
IMCO RECYCLING INC.	0.000	449681105 IMR	23.700	183.354.60	192.681 00
IMMUCOR INC	0.000	452526106 BLUD	23,700 25,400	183,354.60 475,792.80	514.350.00
	3.000		25,100	1.5,.22.00	311,333.00

ABOUTO Date 01/21/2003 Time 10-33-21 BIATE IBACHERO RETIN

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Groun	o - COMMON S	rock			
Instrument					
IMPATH INC IMPAX LABORATORIES INC IMS HEALTH INC. INAMED CORP INCO LITD INCYTE GENOMICS, INC. INDEPENDENCE COMMUNITY BANK INDYMAC BANCORP INC	0.000	45255G101 IMPH	15,500	736,092.82 456,320.94 8,278,281.45 578,399.53 523,061.52 2,133,121.55 2,179,343.99 2,930,937.33 2,254,116.03 803,338.92 729,338.95 16,874,082.93 520,143.22 944,299.91 1,564,542.29 2,431,995.09 281,452.96 2,766,666.90 10,086.85	305,660.00
IMPAX LABORATORIES INC	0.000	45256B101 IPXL	82,045	456,320.94	329,000.45
IMS HEALTH INC.	0.500	449934108 RX	475,276	8,278,281.45	7,604,416.00
INAMED CORP	0.000	453235103 IMDC 453258402 O N	23,000	5/8,399.53	708,400.00
INCO LID	0.000	453258402 Q N 45337C102 INCY	29,800 122 000	523,U01.52 2 122 121 55	632,356.00
INCITE GENOMICS, INC.	2.206	453414104 ICBC	13Z,000 0E 400	2,133,121.33	2 421 252 00
INDYMAC BANCORP INC	0.000	456607100 NDE	114 000	2,179,343.99	2,421,232.00
INDIMAC BANCORP INC	0.000	45665B106 INFS	123 800	2,930,937.33	2,107,800.00 824 208 00
INDYMAC BANCORP INC INFOCUS CORPORATION INFORMATION HOLDINGS INC. INFOUSA INC INGERSOLL-RAND CO-A INGRAM MICRO INC CL A INPUT/OUTPUT INC. INSIGHT ENTERPRISES INC.	0.000	456727106 IHI	24 500	803 338 92	380 240 00
INFOUSA INC	0.000	456818301 IUSA	125 800	729 338 95	625 226 00
INGERSOLL-RAND CO-A	1.579	G4776G101 O IR	387 947	16 874 082 93	16 704 997 82
INGRAM MICRO INC CL A	0.000	457153104 IM	39.040	520.143.22	482.144.00
INPUT/OUTPUT INC.	0.000	457652105 IO	55,400	944.299.91	235,450.00
INSIGHT ENTERPRISES INC.	0.000	45765U103 NSIT	106,500	1,564,542.29	885,015.00
INSITUFORM TECHNOLOGIES CL A	0.000	457667103 INSU	115,200	2,431,995.09	1,964,160.00
INSITUFORM TECHNOLOGIES CL A INSURANCE AUTO AUCTIONS INC INTEGRATED CIRCUIT SYSTEMS INTEGRATED DEFENSE TECHNOLOGIES INTEGRATED DEVICE TECH INC INTEL CORP. INTER-TEL INC. INTER-TEL INC. INTERCEPT GROUP INC INTERDIGITAL COMM CORP INTERFACE INC INTERGRAPH CORP. INTERMAGNETICS GENERAL CORP INTERMATIONAL PAPER INTERNATIONAL PAPER INTERNATIONAL SPEEDWAY CORPORATION	0.000	457875102 IAAI	16,600	281,452.96	275,394.00
INTEGRATED CIRCUIT SYSTEMS	0.000	45811K208 ICST	127,010	2,766,666.90	2,317,932.50
INTEGRATED DEFENSE TECHNOLOGIES	0.000	45819B101 IDE	800	10,086.85	11,600.01
INTEGRATED DEVICE TECH INC	0.000	458118106 IDTI	247,200	7,025,845.50	2,069,064.00
INTEL CORP.	0.513	458140100 Q INTC	13,208,083	282,029,445.04	205,649,852.31
INTER-TEL INC.	0.573	458372109 INTL	39,810	679,786.10	832,427.10
INTERCEPT GROUP INC	0.000	45845L107 ICPT	5,400	93,325.34	91,427.40
INTERDIGITAL COMM CORP	0.000	45866A105 IDCC	1,900	29,773.00	27,664.00
INTERFACE INC	1.954	458665106 IFSIA	48,500	603,508.01	148,895.00
INTERGRAPH CORP.	0.000	458683109 INGR	20,300	287,651.65	360,528.00
INTERMAGNETICS GENERAL CORP	0.000	458771102 IMGC	34,998	650,644.67	687,360.73
INTERMET CORP.	3.809	45881K104 INMT	21,400	225,502.95	89,880.00
INTERMUNE INC	0.000	45884X103 ITMN	8,890	280,073.42	226,783.90
INTERNATIONAL PAPER	2.859	460146103 Q IP	945,134	34,266,561.92	33,051,335.98
INTERNATIONAL RECTIFIER CORP	0.000	460254105 IRF	178,500	5,002,765.75	3,295,109.99
INTERNATIONAL SPEEDWAY CORPORATION	0.160	460335201 ISCA	90,500	4,102,416.41	3,374,745.00
INTERNATL FLAVORS & FRAGRANCES	1.709	459506101 Q IFF	154,331	5,135,285.40	5,417,018.10
INTERNET SECURITY SYSTEMS	0.000	46060X107 ISSX	122,540	2,617,523.84	2,246,158.19
INTERNATIONAL SPEEDWAY CORPORATION INTERNATE FLAVORS & FRAGRANCES INTERNET SECURITY SYSTEMS INTERPOOL INC INTERPUBLIC GROUP INTERSIL HOLDINGS CORP INTERSTATE BAKERIES INTERVOICE INC. INTERWOVEN INC	1.556	46062R108 IPX	13,200	2,766,666.90 10,086.85 7,025,845.50 282,029,445.04 679,786.10 93,325.34 29,773.00 603,508.01 287,651.65 650,644.67 225,502.95 280,073.42 34,266,561.92 5,002,765.75 4,102,416.41 5,135,285.40 2,617,523.84 216,803.52 19,020,938.88 20,851,992.83	211,992.00
TMLERADET HOLDINGS CODE	2.698	460690100 Q IPG	737,778	19,020,938.88	10,387,914.24
INTERSIL HOLDINGS CORP	0.000	46069S109 ISIL	890,800	∠U,851,992.83	12,417,752.01
INTERSTATE BAKERIES	1.836	46072H108 IBC	59,899	1,344,453.23	913,459.75
INTERVOLUE INC.	0.000	461142101 INTV 46114T102 IWOV	240,100	20,851,992.83 1,322,253.23 363,778.50 168,017.49	518,616.UU
INIERWOVEN INC	0.000	401141107 IMOA	63,050	100,017.49	103,930.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	up - COMMON ST				
	nt - COM	COMMON STOCK			
INTL BUS MACH CORP	0.774	459200101 Q IBM	3,354,479	242,630,497.10	259,972,122.50
INTL GAME TECHNOLOGY	0.000	459902102 IGT	166,825	6,529,060.83	12,665,354.00
INTL MULTIFOODS CORP	3.775	460043102 IMC	30,100	646,944.82	637,819.00
INTUIT INC.	0.000	461202103 INTU	430,844	14,599,104.17	20,215,200.48
INVACARE CORP.	0.150	461203101 IVC	33,300	820,362.72	1,108,890.01
INVERESK RESEARCH GROUP INC.	0.000	461238107 IRGI	41,380	723,286.95	892,980.40
INVESTMENT TECHNOLOGY GROUP INC	0.000	46145F105 ITG	122,810	3,950,974.63	2,746,031.60
INVESTORS FINANCIAL SERVICES CORP	0.182	461915100 IFIN	211,650	5,529,325.61	5,797,093.50
INVITROGEN CORP	0.000	46185R100 IVGN	9,300	297,914.86	290,997.00
IONICS INC	0.000	462218108 ION	48,000	1,429,021.30	1,094,400.00
IRWIN FINANCIAL CORP	1.636	464119106 IFC	28,400	483,084.00	468,600.00
ITLA CAPITAL CORPORATION	0.000	450565106 ITLA	2,000	67,578.00	66,460.00
ITRON INC.	0.000	465741106 ITRI	51,036	726,744.73	978,360.12
ITT EDUCATIONAL SERVICES INC	0.000	45068B109 ESI	70,400	1,214,928.21	1,657,920.00
ITT INDUSTRIES INC	0.988	450911102 ITT	234,676	9,606,554.82	14,242,486.44
IVAX CORP	0.000	465823102 IVX	256,062	5,437,114.42	3,106,032.06
J & J SNACK FOODS CORP	0.000	466032109 JJSF	13,900	309,510.22	496,369.00
J C PENNEY INC	2.173	708160106 Q JCP	762,446	20,971,527.83	17,543,882.46
J. JILL GROUP INC	0.000	466189107 JILL	85,415	1,660,087.81	1,194,101.70
J.D. EDWARDS & CO.	0.000	281667105 JDEC	47,300	588,716.58	533,544.00
JABIL CIRCUIT INC	0.000	466313103 JBL	598,003	14,256,373.22	10,716,213.76
JACK IN THE BOX INC.	0.000	466367109 JBX	43,200	750,107.05	746,928.00
JACOBS ENGINEERING GROUP	0.000	469814107 JEC	89,800	1,795,602.36	3,196,880.00
JAKKS PACIFIC INC.	0.000	47012E106 JAKK	43,600	701,420.89	587,292.00
JANUS CAPITAL GROUP INC	0.306	47102X105 JNS	456,495	10,607,294.74	5,966,389.65
JDA SOFTWARE GROUP INC	0.000	46612K108 JDAS	31,300	835,314.01	302,358.00
JDS UNIPHASE CORP	0.000		7,390,627	155,442,217.23	18,254,848.68
JEFFERSON PILOT	3.175	475070108 Q JP	140,034	4,979,703.15	5,336,695.75
JEFFRIES GROUP INC	0.476	472319102 JEF	52,700	1,776,674.41	2,211,819.00
JLG INDUSTIRES, INC.	0.265	466210101 JLG	47,400	652,183.90	356,922.00
JM SMUCKER CO	2.009	832696405 SJM	74,302	2,461,848.78	2,957,962.62
JO-ANN STORES, INC.	0.000	47758P109 JAS.A	45,100	1,063,817.22	1,035,947.00
JOHN HANCOCK FINANCIAL SRVCS	1.147	41014S106 JHF	524,973	19,119,335.17	14,646,746.70
JOHNSON & JOHNSON	1.526	478160104 Q JNJ	6,117,406	205,785,678.19	328,565,924.60
JOHNSON CONTROLS	1.796		171,646	11,911,253.57	13,760,859.82
JOHNSON OUTDOORS INC - CL A	0.000	479167108 JOUT	1,205	11,127.09	11,893.35
JONES APPAREL GROUP INC	0.000	480074103 JNY	285,589	8,839,200.56	10,121,274.16
JOS. A. BANK CLOTHIERS INC.	0.000	480838101 JOSB	44,200	612,428.10	942,344.00
JOURNAL REGISTER CO	0.000	481138105 JRC	48,500	878,668.99	862,330.00
JOY GLOBAL INC	0.000	481165108 JOYG	150,000	2,457,752.90	1,689,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON STO				
נ	Instrument - COM	COMMON STOCK			
JP MORGAN CHASE & CO.	5.666	46625H100 Q JPM	4,527,818	149,147,215.17	108,667,632.00
K-SWISS INC CL-A	0.184	482686102 KSWS	59,100	947,238.27	1,283,061.00
K2 INC.	0.000	482732104 KTO	15,400	137,338.04	144,760.00
KADANT INC	0.000	48282T104 KAI	20,700 27,800 134,900		310,500.00
KAMAN CORP CL-A	4.000	483548103 KAMNA	27,800	427,556.77	305,800.00
KANSAS CITY SOUTHERN INDS	0.000 2.263 0.700 0.000 1.200 2.947 2.461 1.618 0.000 1.972 4.063 0.000 4.852 0.000 5.051 2.527 0.946 0.000 0.000 0.000 1.707 0.000	485170302 Q KSU	134,900	2,019,780.00	1,618,800.00
KAYDON CORP	2.263	486587108 Q KDN	97,400 40,088	2,388,865.82	2,065,854.00
KB HOME	0.700	48666K109 Q KBH	40,088	1,163,017.50	1,717,770.80
KEANE INC.	0.000	486665102 KEA	146,500 16,900	3,464,176.70	1,317,035.00
KEITHLEY INSTRUMENTS INC	1.200	487584104 KEI	16,900	709,047.44	211,250.00
KELLOGG CO.	2.947	487836108 Q K	852,529	28,956,598.73	29,216,168.83
KELLWOOD CO.	2.461	488044108 KWD	45,700	1,284,613.02	1,188,200.00
KELLY SERVICES INC CL-A	1.618	488152208 KELYA	5,200	160,436.30	128,492.00
KEMET CORP.	0.000	488360108 KEM	193,700	2,503,279.46	1,692,938.00
KENNAMETAL INC	1.972	489170100 KMT	103,800	3,464,481.40	3,579,024.00
KERR MCGEE CORP.	4.063	492386107 Q KMG	187,232	10,032,786.00	8,294,377.60
KEY ENERGY SERVICES INC	0.000	492914106 KEG	110,160	969,711.99	988,135.20
KEYCORP	4.852	493267108 Q KEY	929,755	23,310,965.92	23,374,040.70
KEYNOTE SYSTEMS INC	0.000	493308100 KEYN	49,000	411,676.84	378,280.00
KEYSPAN CORPORATION	5.051	49337W100 KSE	276,609	9,146,419.43	9,747,701.16
KIMBERLY-CLARK CORP	2.527	494368103 Q KMB	866,794	42,291,923.50	41,146,711.18
KINDER MORGAN INC.	0.946	49455P101 KMI	148,980	5,124,734.64	6,297,384.60
KING PHARMACEUTICALS	0.000	495582108 KG	812,861	25,747,484.45	13,973,080.59
KIRBY CORP.	0.000	497266106 KEX	83,400	2,119,030.76	2,284,326.00
KLA-TENCOR CORP.	0.000	482480100 KLAC	149,692	6,126,325.26	5,294,641.40
KNIGHT RIDDER	1.707	499040103 Q KRI	156,140	8,029,175.30	9,875,855.00
KNIGHT TRANSPORTATION INC	0.000	499064103 KNGT	112,425	2,122,888.32	2,360,925.00
KOHLS CORP	0.000	500255104 KSS	781,589	36,395,758.79	43,729,904.54
KOPIN CORP	0.000	500600101 KOPN	781,589 75,600 5,600	1,003,590.07	296,352.01
KORN/FERRY INTERNATIONAL	0.000	500643200 KFY	5,600	220,484.00	41,888.00
KRAFT FOODS INC - A	1.541	50075N104 KFT	187,800	6,674,824.78	7,311,054.00
KRISPY KREME DOUGHNUTS INC	0.000	501014104 KKD	138,135	4,703,095.87	4,664,818.95
KROGER CO.	0.000	501044101 KR	1,886,453	33,545,384.68	29,145,698.85
KROLL INC	0.000	501049100 KROL	72,090	1,552,233.99	1,375,477.20
KRONOS INC.	0.000	501052104 KRON	25,600	585,451.71 289,507.98 868,905.30 9,890,800.27 123,641.74 960,553.26	946,944.00
KULICKE & SOFFA INDUSTRIES	0.000	501242101 KLIC	47,900	289,507.98	273,988.00
KYPHON INC	0.000	501577100 KYPH	70,060	868,905.30	598,312.40
L-3 COMMUNICATIONS HOLDINGS INC	0.000	502424104 LLL	219,900	9,890,800.27	9,875,709.01
LA JOLLA PHARMACEUTICAL	0.000	503459109 LJPC	219,900 19,400 63,000	123,641.74	9,875,709.01 126,100.00
LA-Z-BOY INC.	1.668	505336107 LZB	63,000	960,553.26	1,510,740.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST Instrument - COM				
		COMMON STOCK			
LABOR READY INC LABRANCHE & CO., INC. LACLEDE GROUP HLDG. CO. LAFARGE NORTH AMERICA INC.	0.000	505401208 LRW	121.800	686,755.81 4,841,363.75 442,986.74 235,747.69 6,724,572.73 933,767.50 2,429,023.77 457,129.20 1,552,879.06	781.956.00
LABRANCHE & CO., INC.	1.201	505447102 LAB	126,800	4,841,363.75	3,377,952.00
LACLEDE GROUP HLDG. CO.	5.537	505597104 LG	21,100	442,986.74	510,620.00
LAFARGE NORTH AMERICA INC.	1.826	505862102 LAF	21,100 7,582	235,747.69	249,068.70
LAM RESEARCH CORP	0.000	512807108 LRCX	333,300 25,000	6,724,572.73	3,599,640.00
LAMAR ADVERTISING CO	0.000	512815101 LAMR	25,000	933,767.50	841,250.00
LANCASTER COLONY CORP	2.047	513847103 LANC	72,950	2,429,023.77	2,850,886.00
LANCE INC	5.405	514606102 Q LNCE	32,200	457,129.20	381,215.80
LANCE INC LANDAMERICA FINANCIAL GROUP	0.789	514936103 LFG	32,200 48,300	1,552,879.06	1,712,235.00
LANDRY'S RESTAURANTS INC.	0.470	51508L103 LNY	82,400 22,200	1,573,940.39	1,750,176.00
LANDSTAR SYSTEM INC.	0.000	515098101 LSTR	22,200	583,908.24	1,295,592.00
LANTRONIX INC	0.000	516548104 LTRX	372,799 191,700	298,957.45	260,959.30
LATTICE SEMICON. CORP.	0.000	518415104 LSCC	191,700	1,478,738.47	1,681,209.00
LAWSON PRODUCTS	2.065	520776105 Q LAWS	11,800	302,229.93	365,564.00
LANDRY'S RESTAURANTS INC. LANDSTAR SYSTEM INC. LANTRONIX INC LATTICE SEMICON. CORP. LAWSON PRODUCTS LCA-VISION INC. LEAPFROG ENTERPRISES INC	0.000	501803308 LCAV	66,450	1,552,879.00 1,573,940.39 583,908.24 298,957.45 1,478,738.47 302,229.93 342,486.56 484,199.80 4,901,403.68 2,128,474.88 1,481,732.72	151,506.00
LEAPFROG ENTERPRISES INC	0.000	52186N106 LF	30,780	484,199.80	774,117.00
LEAPFROG ENTERPRISES INC LEAR CORP. LEE ENTERPRISES LEGATO SYSTEMS INC. LEGG MASON INC. LEGGETT & PLATT INC LEHMAN BROTHERS HOLDING LENDINGTREE INC LENNAR CORPORATION LENNOX INTERNATIONAL INC. LEUCADIA NATIONAL CORP LEXMARK INTERNATIONAL INC. LIBBEY INC LIFEPOINT HOSPITALS INC.	0.000	521865105 LEA	123,700	4,901,403.68	4,116,736.00
LEE ENTERPRISES	2.028	523768109 LEE	63,900	2,128,474.88	2,141,928.00 1,187,583.00 7,164,504.00 3,990,841.80 28,578,041.46 492,016.00 4,525,320.00 1,409,365.00 3,660,111.00 17,278,618.50 426,400.00 3,280,437.60 17,959,795.77 473,193.55 6,487,475.40 11,815,530.68
LEGATO SYSTEMS INC.	0.000	524651106 LGTO	230,100	1,481,732.72	1,187,583.00
LEGG MASON INC.	0.906	524901105 LM	147,600	5,920,072.83	7,164,504.00
LEGGETT & PLATT INC	2.317	524660107 LEG	177,845	3,654,089.93	3,990,841.80
LEHMAN BROTHERS HOLDING	0.675	524908100 Q LEH	536,274 38,200 87,700	24,391,698.76	28,578,041.46
LENDINGTREE INC	0.000	52602Q105 TREE	38,200	245,475.39	492,016.00
LENNAR CORPORATION	0.096	320037101 HHI	87,700 112,300	3,381,495.62 1,725,806.58	4,525,320.00
LENNOX INTERNATIONAL INC.	3.027 0.670	526107107 LII 527288104 LUK		1,725,806.58	1,409,365.00
LEUCADIA NATIONAL CORP	0.670	527288104 LUK 529771107 LXK	98,100 285,597	14,908,526.08	3,000,III.00
LEAMARK INTERNATIONAL INC.	1.538	529771107 LAK 529898108 LBY		526,864.45	17,270,010.50
TIPPET INC	0.000		10,400	526,864.45 3,881,082.72 21,591,459.36	2 200 427 60
TIMITED BRANDS INC.	2.153	53219E109 EPN1 532716107 O LTD	109,600 1,289,289	21,591,459.36	17 050 705 77
I.IN TV CORD	0.000	532774106 TVL	1,209,209	435,007.91	473 193 55
I.INCARE HOLDINGS INC	0.000	532771100 IVE 532791100 LNCR	19,433 205,170	4,763,929.17	6 487 475 40
I.INCOIN NATIONAL CORD	4.243	332771100 Entere	374,146	13,810,412.04	11,815,530.68
I.INDSAV MANUFACTURING CO	0.654	535555106 T.MM	14 500	334,303.07	310,300.00
LINEAR TECHNOLOGY CORP	0.777	535678106 LLTC	923 906	31 833 210 44	23 762 862 32
LIBBEY INC LIFEPOINT HOSPITALS INC. LIMITED BRANDS INC. LIN TV CORP LINCARE HOLDINGS INC. LINCOLN NATIONAL CORP LINDSAY MANUFACTURING CO. LINEAR TECHNOLOGY CORP LINENS 'N THINGS INC. LIZ CLAIBORNE	0.000	535679104 LIN	74.574	1,975,597.91 3,157,580.07 39,857,661.34 17,240,736.53 655,722.78	1,685,372.40
LIZ CLAIBORNE	0.775	539320101 O LIZ	74,574 129,492	3.157.580.07	3,839,437.80
LOCKHEED MARTIN CORPORATION	0.761	539830109 Q LMT	918,077	39,857,661.34	53,018,946.75
LOEWS CORP	1.349	540424108 O LTR	449,460	17,240,736.53	19,982,991.59
LOEWS CORP - CAROLINA GROUP	8.781	540424207 CG	26,000	655,722.78	527,020.00
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
Inst	rument - COM	COMMON STOCK			
LONE STAR STEAKHOUSE & SALOON	3.102	542307103 STAR	64,900	1,108,924.89	1,255,166.00
LONE STAR TECHNOLOGIES INC	0.000	542312103 LSS	28,800	1,092,202.57	428,832.00
LONGS DRUG STORES INC	2.700	543162101 Q LDG	48,600	1,082,175.13	1,007,964.00
LONGVIEW FIBRE CO	6.639	543213102 LFB	45,000	385,441.27	325,350.00
LORAL SPACE COMM.	0.000	G56462107 LOR	184,200	582,398.51	79,206.00
LOUISIANNA PACIFIC	0.000	546347105 Q LPX	70,214	1,096,034.30	565,924.84
LOWE'S COS	0.266	548661107 Q LOW	1,752,723	43,716,861.56	65,727,112.49
LSI LOGIC CORP	0.000	502161102 LSI	1,144,726	22,015,898.51	6,605,073.80
LTC PROPERTIES INC	5.952	502175102 LTC	5,900	40,474.00	39,648.00
LTX CORP	0.000	502392103 LTXX	119,300	905,632.00	719,379.00
LUBRIZOL CORP	3.409	549271104 LZ	134,300	3,945,926.90	4,096,150.00
LUCENT TECHNOLOGIES	0.000	549463107 LU	7,603,405	99,489,495.62	9,580,290.30
LUFKIN INDUSTRIES INC	3.070	549764108 LUFK	2,200	58,274.92	51,590.00
LYDALL INC.	0.000	550819106 LDL	17,800	288,770.90	202,030.00
LYONDELL CHEMICAL COMPANY	7.120	552078107 Q LYO	370,500	5,593,860.39	4,683,120.00
M&T BANK CORPORATION	1.512	55261F104 MTB	186,000	12,168,094.49	14,759,100.00
MACDERMID INC.	0.350	554273102 MRD	35,600	1,149,936.85	813,460.01
MACROMEDIA INC	0.000	556100105 MACR	215,200	2,593,179.58	2,291,880.02
MACROVISION CORP	0.000	555904101 MVSN	141,576	5,062,130.22	2,270,879.04
MAF BANCORP INC	1.768	55261R108 MAFB	28,114	667,368.73	953,908.02
MAGNA ENTERTAINMENT-CL A	0.000	559211107 MIEC	54,200	325,765.64	336,040.00
MAGNETEK INC	0.000	559424106 MAG	46,900	431,647.02	208,236.00
MAGNUM HUNTER RESOURCES INC	0.000	55972F203 MHR	115,200	775,592.72	685,440.00
MANDALAY RESORT GROUP	0.000	562567107 MBG	45,100	990,085.42	1,380,511.00
MANHATTAN ASSOCIATES INC	0.000	562750109 MANH	53,942	1,636,064.45	1,380,511.00 1,276,267.73 708,900.00
MANITOWOC COMPANY INC.	1.098	563571108 MTW	27,800	684,860.48	708,900.00
MANOR CARE INC.	0.000	564055101 HCR	294,303	5,736,581.31	5,476,978.83
MANPOWER INC	0.627	56418H100 MAN	311,000	11,066,285.73	9,920,900.00
MAGNUM HUNTER RESOURCES INC MANDALAY RESORT GROUP MANHATTAN ASSOCIATES INC MANITOWOC COMPANY INC. MANOR CARE INC. MANPOWER INC MAPINFO CORP MARATHON OIL CORP MARCUS CORPORATION MARKEL CORP MARRIOTT INT'L INC CL-A MARSH & MCLENNAN COS.	0.000	565105103 MAPS	26,200	367,167.50	145,410.00
MARATHON OIL CORP	4.321 1.549	565849106 Q MRO	803,144	18,680,693.78	17,098,935.76
MARCUS CORPORATION MARKEL CORP	0.000	566330106 MCS 570535104 MKL	59,000	958,281.81	837,800.00
MARRIOTT INT'L INC CL-A	0.000	571903202 MAR	6,000 402,209	1,042,206.82 11,742,834.19	1,233,000.00 13,220,609.83
MARSH & MCLENNAN COS.	2.423	571903202 MAR 571748102 O MMC	1,094,019	40,509,557.26	50,554,617.99
MARSHALL & ILSLEY CORP	2.423	571748102 Q MMC 571834100 MI	1,094,019	5,109,289.48	5,151,300.58
MARTEK BIOSCIENCES CORP	0.000	571834100 MI 572901106 MATK	14,000	268,022.59	352,240.00
MARTIN MARIETTA MATERIALS	1.956	572901106 MAIK 573284106 MLM	157,200	7,594,710.58	4,819,752.00
MASCO CORP.	2.660	574599106 Q MAS	1,207,281	27,643,908.27	25,413,265.05
MASSEY ENERGY CO	1.646	574599106 Q MAS 576206106 O MEE	80,100	899,614.09	778,572.00
MASSEY ENERGY CO MASTEC INC	0.000	576323109 MTZ	311,000	2,897,014.62	917,450.00
PERCIPO TIVO	0.000	3/0323109 MIZ	311,000	Z,UJI,U14.UZ	JII, 430.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group Instrument	- COMMON ST - COM	OCK COMMON STOCK			
		COMMON STOCK			
MATERIAL SCIENCES CORP. MATRIXONE, INC. MATTEL INC. MATTSON TECHNOLOGY INC MAVERICK TUBE CORP MAXIM INTGRTD PROCTS INC. MAYIMUS INC.	0.000	576674105 MSC	15,400	162,589.87	199,276.00
MATRIXONE, INC.	0.000	57685P304 MONE	89,842	415,031.40	386,320.60
MATTEL INC.	0.261	577081102 O MAT	1,048,085	18,252,559.39	20,070,827.75
MATTSON TECHNOLOGY INC	0.000	577223100 MTSN	6,200	19,022.84	17,732.00
MAVERICK TUBE CORP	0.000	577914104 MVK	113,400	1,841,780.06	1,477,602.00
MAXIM INTGRTD PRDCTS INC.	0.242	57772K101 MXIM	486,372	15,081,783.99	16,069,730.88 655,110.00 1,190,112.00 208,120.00
MAXIMUS INC	0.000	577933104 MMS	25,100	940,548.59	655,110.00
MAXTOR CORP	0.000	577729205 MXO	235,200 34,400 421,831	1,396,809.15	1,190,112.00
MAXWELL TECHNOLOGIES INC	0.000	577767106 MXWL	34,400	255,878.22	208,120.00
MAY DEPT STORES	4.134	577778103 Q MAY	421,831 50,491	13,906,452.50	9,693,676.38
MAYTAG COMPANY	2.526	578592107 Q MYG	50,491	1,422,642.90	1,438,993.50
MBIA INC.	1.550	55262C100 Q MBI	364,631	14,180,075.99	15,992,715.66
MBNA CORP	1.472	55262L100 Q KRB	2,976,413	49,396,282.84	56,611,375.26
McCORMICK & CO	1.896	578592107 Q MYG 55262C100 Q MBI 55262L100 Q KRB 579780206 Q MKC	319,600	5,899,303.51	7,414,720.00
MCDATA CORPORATION-A	0.000	580031201 MCDTA 580037109 Q MDR 580135101 Q MCD 580645109 Q MHP 58155Q103 Q MCK	191,700	1,781,589.62	1,361,070.00
MCDERMOTT INTERNATIONAL	0.000	580037109 Q MDR	42,792	669,517.87	187,428.96
MCDONALDS CORPORATION	1.492	580135101 Q MCD	3,031,573	85,462,219.35	48,747,693.84
MCGRAW HILL INC	1.687	580645109 Q MHP	371,697	18,185,642.74	22,465,366.68
MCKESSON CORP	0.887	58155Q103 Q MCK	592,096	23,765,985.66	16,004,354.88
MCSI INC	0.000	55270M108 MCSI	82,200 40,160	395,556.64	390,450.00 1,536,521.60
MDC HOLDINGS INC	0.836	552676108 MDC		985,059.44	1,536,521.60
MDU RESOURCES GROUP	3.719	552690109 MDU	110,500	3,799,387.00	2,852,005.00
MEADE INSTRUMENTS CORP	0.000	583062104 MEAD	37,900	186,614.84	118,248.00
MEADWESTVACO	3.723	583334107 MWV	336,310	8,263,312.98	8,310,220.10
MEDCATH CORPORATION	0.000	58404W109 MDTH	70,000	1,417,944.25	700,000.00 3,710,905.00
MEDIA GENERAL INC - CL A MEDIACOM COMMUNICATIONS CORP	1.201	584404107 MEG	61,900	3,067,394.20	3,710,905.00
MEDIACOM COMMUNICATIONS CORP MEDICAL STAFFING NETWORK HOLDINGS, INC	0.000	58446K105 MCCC 58463F104 MRN	56,900	683,804.66 308,558.09	501,289.00
			17,700 9,600	137,447.50	501,289.00 283,200.00 153,792.00
MEDICINES COMPANY	0.000	584688105 MDCO 584690309 MRX	38,600	13/,44/.50	153,792.00
MEDICIS PHARMACEUTICAL CORP	0.000	584690309 MRX 584699102 MEDI	736,211	137,447.50 1,514,915.97 22,776,727.95	1,917,262.01 20,002,852.87
MEDITATIONE INC	0.548	585055106 O MDT	2,641,772	81,478,496.25	120,464,803.20
MELIAN NATIONAL CODD	1.991	58551A108 O MEL	835,869	23,331,988.18	21,824,539.59
MEMBEDWORKS INC	0.000	586002107 MBRS	51,500	1,074,494.09	925,970.00
MENTOR CORD/MINN	0.415	587188103 MNTR	26,700	756,859.67	1,027,950.00
MEDICINES COMPANY MEDICIS PHARMACEUTICAL CORP MEDIMMUNE INC MEDTRONIC INC MELLON NATIONAL CORP. MEMBERWORKS INC MENTOR CORP/MINN MENTOR GRAPHICS CORP. MERCANTILE BANC. MERCK & CO INC MERCURY AIR GROUP INC	0.000	587200106 MENT	208,100	1,646,778.56	1,635,666.00
MERCANTILE BANC	3.109	587405101 O MRBK	167.600	3.312.650.72	6,467,684.00
MERCK & CO INC	2.543	589331107 O MRK	167,600 4,622,960	3,312,650.72 214,339,799.99	261,705,765.60
MERCURY AIR GROUP INC	0.000	589354109 MAX	46,500	271,046.04	170,655.00
MERCURY COMPUTER SYSTEMS INC	0.000	589378108 MRCY	27,200	1,129,282.21	830,144.00
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
MERCURY INTERACTIVE CORP.	0.000	589405109 MERO	200,248	5,478,195.88	5,937,353.20
MEREDITH CORPORATION MERITAGE CORP MERRILL LYNCH & CO. INC. MESA AIR GROUP INC MESABA HOLDINGS INC METHODE ELECTRONICS CL-A METLIFE INC	0.875	589433101 Q MDP ~	99,843	3,557,469.13	4,104,545.73
MERITAGE CORP	0.000	59001A102 MTH	4,200	120,047.34	141,330.00
MERRILL LYNCH & CO. INC.	1.686	590188108 Q MER	2,260,624	87,658,964.85	85,790,680.80
MESA AIR GROUP INC	0.000	590479101 MESA	25,100	187,512.50	102,157.00
MESABA HOLDINGS INC	0.000	59066B102 MAIR	2,000	18,304.90	12,240.00
METHODE ELECTRONICS CL-A	1.823	591520200 METHA	42,900	416,404.75	470,613.00
METLIFE INC	0.776	59156R108 MET	1,648,647	49,809,375.44	44,579,414.88
METRIS COMPANIES INC.	1.619	591598107 MXT	443,900	5,233,561.12	1,096,433.00
METRO ONE TELECOMMUNICATIONS	0.000	59163F105 MTON	24,900	575,598.61	160,605.00
METTLER-TOLEDO INTERNATIONAL	0.000	592688105 MTD	45,000	1,923,667.00	1,442,700.00
MGI PHARMA INC	0.000	552880106 MOGN	26,600	337,654.47	192,850.00
MGIC INVESTMENT CORP	0.242	552848103 Q MTG	191,951	9,898,040.42	7,927,576.30
MGM MIRAGE	0.000	552953101 MGG	16,300	559,937.65	537,411.00
MICHAELS STORES	0.000	594087108 MIK	133,300	4,304,012.70	4,172,289.99
MICREL INCORPORATED	0.000	594793101 MCRL	202,009	3,161,752.59	1,814,040.85
MICROCHIP TECHNOLOGY INC.	0.327	595017104 MCHP	929,071	18,931,979.82	22,715,785.96
MICROMUSE INC.	0.000	595094103 MUSE	41,300	135,792.04	157,766.00
MICRON TECHNOLOGY INC	0.000	595112103 Q MU	1,411,623	40,279,961.10	13,749,208.02
MICROS SYSTEMS INC.	0.000	594901100 MCRS	70,700	1,523,355.87	1,585,094.00
MICROSEMI CORP	0.000	595137100 MSCC	31,000	912,336.64	188,789.99
MICROSOFT CORP.	0.154	594918104 MSFT	11,286,293	586,301,529.42	583,501,348.09
MID ATLANTIC MEDICAL SERVICES	0.000	59523C107 MME	78,900	1,705,930.89	2,556,360.00
MIDAS INC.	4.976	595626102 MDS	10,700	85,938.98	68,801.00
MIDWAY GAMES INC.	0.000	598148104 MWY	100,700	918,896.19	419,919.00
MIDWEST EXPRESS HOLDINGS INC	0.000	597911106 MEH	26,500	445,762.83	141,775.00
MILACRON, INC.	0.672	598709103 Q MZ	54,300	644,638.42	323,085.00
MILLENNIUM PHARMACEUTICALS	0.000	599902103 MLNM	577,395	13,525,534.56	4,584,516.30
MILLER (HERMAN) INC	0.815 1.294	600544100 MLHR	110,200	2,303,905.31	2,027,680.00
MILLIPORE CORPORATION	0.231	601073109 Q MIL	147,634	5,230,044.05	5,019,556.00
MINERALS TECHNOLOGIES INC MIRANT CORP	0.231	603158106 MTX 604675108 MIR	53,000	1,966,748.89	2,286,950.00
MOBILE MINI INC.	0.000	604675108 MIR 60740F105 MINI	1,162,305 35,100	15,723,864.90 694,266.93	2,196,756.45 550,017.00
MODINE MANUFACTURING CO	2.828	60740F105 MINI 607828100 MODI	95,000	2,223,469.19	1,679,600.00
MOHAWK INDUSTRIES INC.	0.000	607828100 MODI 608190104 MHK	143,500	5,743,867.90	8,172,325.00
MOLECULAR DEVICES CORP	0.000	60851C107 MDCC	21,000	393,638.26	345,870.00
MOLEX INC	0.000	60851C107 MDCC 608554101 MOLX	362,697	11,194,305.99	8,356,538.88
MONACO COACH CORPORATION	0.434	60886R103 MNC	362,697	400,672.48	530,427.49
MONOLITHIC SYSTEM TECHNOLOGY	0.000	609842109 MOSY	6,000	77,900.25	72,480.00
MONSANTO COMPANY	2.493	61166W101 MON	583,981	8,436,452.70	11,241,634.25
PIONOMITO COPIEMIT	2.493	OTTOOMIOI MON	303,301	0,430,432.70	11,241,034.23

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group Instrument	- COMMON ST - COM				
Instrument	- COM	COMMON STOCK			
MOODY'S CORPORATION	0.435	615369105 MCO	261 921	9,622,076.05	10,814,718.09
MOOG INC. CL A	0.000	615394202 MOG.A	20,050 2,448,461 4,503,336 278,200	477,185.54	622,352.00
		617446448 O MWD	2.448.461	105 574 270 01	07 742 662 13
MORGAN STANLEY DEAN WITTER & COMPANY MOTOROLA INC MPS GROUP INC MRO SOFTWARE INC MSA INDUSTRIAL DIRECT CO-A MTC TECHNOLOGIES INC MUELLER INDUSTRIES INC. MURPHY OIL CORP MYERS INDUSTRIES INC. MYKROLIS CORP MYLAN LABS NABORS INDUSTRIES LTD. NANOMETRICS INC NASH FINCH CO. NATIONAL CITY CORP NATIONAL CITY CORP NATIONAL FUEL & GAS NATIONAL INSTRUMENTS CORP. NATIONAL PRESTO INDS INC NATIONAL SEMICONDUCTOR CORP. NATIONAL SEMICONDUCTOR CORP. NATIONAL-OILWELL INC. NATIONWIDE FINANCIAL SERVICE NATURES SUNSHINE PRODS INC.	1.849	620076109 Q MOT	4,503,336	103,574,279.01 100,734,537.16 1,851,116.17 1,245,770.15 944,776.36 97,091.41 2,271,689.39	38,953,856.40
MPS GROUP INC	0.000	553409103 MPS	278,200	1,851,116.17	1,541,228.00
MRO SOFTWARE INC	0.000	2234/WIU2 MKUI	64,800	1,245,770.15	786,996.00
MSA INDUSTRIAL DIRECT CO-A	0.000	553530106 MSM	54,100	944,776.36	960,275.00
MTC TECHNOLOGIES INC	0.000	55377A106 MTCT	5,300 75,900	974,776.36 97,091.41 2,271,689.39 4,670,260.77 560,449.85 107,596.91 5,412,437.53 9,979,033.56	134,090.00
MUELLER INDUSTRIES INC.	0.000	624756102 MLI	75,900	2,271,689.39	2,068,275.00
MURPHY OIL CORP	1.867	626717102 Q MUR	187,200 49,587	4,670,260.77	8,021,520.00
MYERS INDUSTRIES INC.	1.869	628464109 Q MYE	49,587	560,449.85	530,580.90
MYKROLIS CORP	0.000	62852P103 MYK	49,587 10,000	107,596.91	73,000.01
MYLAN LABS	0.573	628530107 Q MYL	189,800 351,196	5,412,437.53	6,624,020.00
NABORS INDUSTRIES LTD.	0.000	G6359F103 NBR	351,196	9,979,033.56	12,386,682.92
NANOMETRICS INC	0.000	630077105 NANO	17,200	/2,580.56	72,068.00
NASH FINCH CO.	4.657	631158102 NAFCE	15.400	363,841.38	119,042.00
NATIONAL CITY CORP	4.465	635405103 Q NCC	1,333,582	35,948,792.49	36,433,460.24
NATIONAL COMMERCE FINANCIAL	2.851	63545P104 NCF	440,150 152,600	9,525,898.14	10,497,577.50 3,163,398.00 3,894,901.20 220,350.00 4,019,933.17 3,732,456.00 833,715.00
NATIONAL FUEL & GAS	5.016	636180101 Q NFG	152,600	3,586,027.39	3,163,398.00
NATIONAL INSTRUMENTS CORP.	0.000	636518102 NATI	119,880 7,500	3,339,763.81	3,894,901.20
NATIONAL PRESTO INDS INC	3.131	637215104 NPK	7,500	251,033.61	220,350.00
NATIONAL SEMICONDUCTOR CORP.	0.000	637640103 NSM	267,817	6,996,200.83 5,087,733.83 801,811.60	4,019,933.17
NATIONAL-OILWELL INC.	0.000	637071101 NOI	170,900 29,100	5,087,733.83	3,732,456.00
NATIONWIDE FINANCIAL SERVICE	1.815	638612101 NFS	29,100	801,811.60	833,715.00
NATURES SUNSHINE PRODS INC.	1.338	639027101 NATR	22,700 66,588	200,866.29	220,417.00
NAUTICA ENTERPRISES INC.	0.000	639089101 NAUT	66,588	1,239,142.83	739,792.69
NAVISTAR INTL. CORP.	0.000	63934E108 NAV	72,212 156,300	2,015,068.35	1,755,473.72
NATURES SUNSHINE PRODS INC. NAUTICA ENTERPRISES INC. NAVISTAR INTL. CORP. NBTY INC. NCO GROUP INC. NCR CORPORATION NDC HEALTH CORP	0.000			1,931,835.23	220,417.00 739,792.69 1,755,473.72 2,747,754.00 3,089,515.00
NCO GROUP INC.	0.000	628858102 NCOG 62886E108 NCR	193,700 114,644	4,195,600.61	3,089,515.00
NCR CORPORATION	0.000	62886E108 NCR 639480102 NDC	114,644 35,900	4,206,251.09 940,527.89 3,334,182.99 113,947.44 380,473.88	2,/21,048.50 714 410 00
NETMAN MARCIE CROID INC.CIACE A	0.000	640204202 NMG.A	103,100	2 224 102 00	2 122 200 00
NEIMAN MARCOS GROUP INC-CLASS A	0.000	640268108 NKTR	16,700	112 017 11	124 026 00
NECECOMM INC	0.000	640475505 NEOF	29,020	200 472 00	246 700 00
NEOFORMA INC NEOWARE SYSTEMS INC	0.000	64065P102 NWRE	12,700	195 915 34	189,357.00
NETECRITY INC	0.000	64110P107 NETE	55,900	195,915.34 615,978.18	181,842.70
NCR CORPORATION NDC HEALTH CORP NEIMAN MARCUS GROUP INC-CLASS A NEKTAR THERAPEUTICS NEOFORMA INC NEOWARE SYSTEMS INC NETEGRITY INC NETSCREEN TECHNOLOGIES INC NETSOLVE INC NETWORK APPLIANCE INC. NETWORKS ASSOCIATES INC.	0.000	64117V107 NSCN	26,300	374,343.62 286,960.85 11,194,079.70	442.892.00
NETSOLVE INC	0.000	64115J106 NTSL	36,700	286,960.85	247.725.00
NETWORK APPLIANCE INC.	0.000	64120L104 NTAP	663,673	11,194.079.70	6,636.730.00
NETWORKS ASSOCIATES INC.	0.000	640938106 NET	325,850	4,246,159.87	5,242,926.50
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	- COMMON ST				
Instrument	- COM	COMMON STOCK			
NEUBERGER BERMAN INC NEUROGEN CORP NEW CENTURY FINANCIAL CORP	0.895	641234109 NEU		6,688,973.03	
NEUROGEN CORP	0.000	64124E106 NRGN	2,000 27,600	17,160.00 494,730.00	7,260.00 700,764.00 351,360.00
NEW CENTURY FINANCIAL CORP	1.575	64352D101 NCEN	27,600	494,730.00	700,764.00
NEUROGEN CORP NEW CENTURY FINANCIAL CORP NEW ENGLAND BUSINESS SERVICE NEW YORK COMMUNITY BANCORP NEW YORK TIMES CO. CL A NEWELL RUBBERMAID INC. NEWFIELD EXPLORATION COMPANY NEWMONT MNG. CORP. HLDG CO NEWPORT CORP NEXTEL COMMUNICATIONS CL-A NICOR INC. NIKE INCCL B NISOURCE INCORPORATED NJ RESOURCES CORP. COMMON NOBLE CORP NOBLE ENERGY INC NORDSTROM INC NORDSTROM INC NORPOLK SOUTHERN CORP. NORTEL NETWORKS CORP. HOLDING CO. NORTH FORK BANK NORTHEAST UTILITIES NORTHERN TRUST CORP NORTHWESTERN CORPORATION NOVELL INC NOVELLUS SYSTEMS INC. NOVELLUS SYSTEMS INC. NOVEN PHARMACEUTICALS INC NUSTERN COMPONSTANCE.	3.278	643872104 NEB	14,400	407,818.01 4,319,625.45 9,924,195.48	351,360.00
NEW YORK COMMUNITY BANCORP	2.770	649445103 NYB	181,200 297,860	4,319,625.45	351,360.00 5,233,056.00 13,621,137.80
NEW YORK TIMES CO. CL A	1.180	650111107 Q NYT		9,924,195.48	13,621,137.80
NEWELL RUBBERMAID INC.	2.769	651229106 Q NWL	493,621 57,300	14,986,824.75	14,971,524.93
NEWFIELD EXPLORATION COMPANY	0.000	651290108 NFX	57,300	1,437,072.74	2,065,665.00
NEWMONT MNG. CORP. HLDG CO	0.413	2636607 O NEM	306,370	7,833,207.19	8,893,921.11
NEWPORT CORP	0.159	651824104 NEWP	46,700 1,572,191	1 000 105 10	EOC EEO OO
NEXTEL COMMUNICATIONS CL-A	0.000	65332V103 NXTL	1,572,191	30,763,174.99	18,158,806.05
NICOR INC.	5.407	654086107 Q GAS	56,604 519,634	1,741,677.89 25,302,434.32	1,926,234.12
NIKE INCCL B	1.259	654106103 Q NKE		25,302,434.32	23,108,123.98
NISOURCE INCORPORATED	5.800	65473P105 Q NI	425,834	7,836,670.06	8,516,680.00
NJ RESOURCES CORP. COMMON	3.925	646025106 NJR	52,100 455,251	1,403,809.64	18,158,806.05 1,926,234.12 23,108,123.98 8,516,680.00 1,645,839.00 16,002,072.65 5,947,920.00 903,812.00 2,605,776.11 13,446,693.29 6,440,000.00
NOBLE CORP	0.000	G65422100 NE	455,251	12,683,212.36	16,002,072.65
NOBLE ENERGY INC	0.426	655044105 NBL	158,400	4,302,292.21	5,947,920.00
NORDSON CORP	2.416	655663102 NDSN	158,400 36,400	986,516.79	903,812.00
NORDSTROM INC	2.108	655664100 Q JWN	137,363 672,671 4,000,000	3,155,523.85 14,331,310.81 77,580,381.52	2,605,776.11
NORFOLK SOUTHERN CORP.	1.400	655844108 Q NSC	672,671	14,331,310.81	13,446,693.29
NORTEL NETWORKS CORP. HOLDING CO.	0.000	656568102 Q NT	4,000,000	77,580,381.52	6,440,000.00
NORTH FORK BANK	3.200	659424105 NFB	257,447 265,000	7,030,485.12	8,686,261.78
NORTHEAST UTILITIES	3.625	664397106 NU	265,000	5,230,087.34	4,020,050.00
NORTHERN TRUST CORP	1.940	665859104 NTRS	421,579	20,185,362.94	14,776,343.95
NORTHROP GRUMMAN CORP.	1.649	666807102 Q NOC	355,197	29,485,962.44	34,454,108.99
NORTHWEST NATURAL GAS CO.	4.656	667655104 NWN	33,600	884,925.75	909,216.00
NORTHWESTERN CORPORATION	25.000	668074107 NOR	42,400	736,932.45	215,392.00
NOVELL INC	0.000	670006105 NOVL	244,879	2,866,511.37	817,895.86
NOVELLUS SYSTEMS INC.	0.000	670008101 NVLS	250,369	7,983,093.03	6,440,000.00 8,686,261.78 4,020,050.00 14,776,343.95 34,454,108.99 909,216.00 215,392.00 817,895.86 7,030,361.52 220,597.00 3,287,202.00 3,631,102.00 75,140.00 5,720,132.60
NOVEN PHARMACEUTICALS INC	0.000	670009109 NOVN	23,900	467,953.52	220,597.00
NPS PHARMACEUTICALS INC.	0.000	62936P103 NPSP	130,600	3,060,317.87	3,287,202.00
NSTAR CO.	4.866	67019E107 NST	81,800	3,368,242.13	3,631,102.00
NU HORIZONS ELECTRONICS CORP	0.000		13,000	98,775.90	75,140.00
NUCOR CORP	1.840	670346105 Q NUE	138,502	6,820,632.57	5,720,132.60
NUEVO ENERGY COMPANY	0.000	670509108 NEV	138,502 28,700	472,745.41	75,140.00 5,720,132.60 318,570.00 302,050.00 3,198,559.94 3,757,897.50
NUI CORP	5.677	629431107 NUI	17,300	406,447.60	302,050.00
NVIDIA CORP	0.000	67066G104 NVDA	277,894	9,175,925.68	3,198,559.94
NVR INC	0.000	62944T105 NVR	11,545	1,825,289.53	3,757,897.50
NYFIX INCORPORATED	0.000	670712108 NYFX	33,800	963,871.33 444,819.02	152,100.00
O'CHARLEYS INC	0.000	670823103 CHUX	20,600	444,819.02	422,918.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value				
	Group - COMMON STOCK Instrument - COM COMMON STOCK								
	Instrument - COM	COMMON STOCK							
O'REILLY AUTOMOTIVE INC.	0.000	686091109 ORLY	57.400	958.064.76	1.451.646.00				
OCCIDENTAL PETROLEUM CORP.	3.655	686091109 ORLY 674599105 Q OXY	1,074,953	27,364,512.55 6,806,859.70 742,980.14 36,152.05 56,636.70 1,121,841.41 1,642,142.69 14,459,254.96 1,210,885.99 2,393,686.06 1,798,992.04 6,689,169.83 2,123,844.31 1,153,446.56 814,834.43 23,622,861.96 84,057.55 324,637.02 843,921.59 1,819,108.65 4,884,042.28 196,447.97 106,760,022.66 664,121.74 87,500.00	30,582,412.84				
OCEAN ENERGY INC	0.801	67481E106 OEI	443,900	6,806,859.70	8,864,683.00				
OCEANEERING INT'L. INC.	0.000	675232102 OII	35,270	742,980.14	872,579.80				
OCTEL CORP	0.316	675727101 OTL	2,100	36,152.05	33,180.00				
OCWEN FINANCIAL CORP	0.000	675746101 OCN	21,300	56,636.70	59,640.00				
ODYSSEY HEALTHCARE INC	0.000	67611V101 ODSY	37,930	1,121,841.41	1,316,171.00				
ODYSSEY HOLDINGS CORP	0.565	67612W108 ORH	95,000	1,642,142.69	1,681,500.00				
OFFICE DEPOT INC	0.000	676220106 ODP	993,118	14,459,254.96	14,658,421.68				
OFFSHORE LOGISTICS	0.000	676255102 OLOG	62,700	1,210,885.99	1,374,384.00				
OGE ENERGY CORP	7.556	670837103 OGE	120,900	2,393,686.06	2,127,840.00				
OHIO CASUALTY CORP.	0.000	677240103 Q OCAS	135,900	1,798,992.04	1,759,905.00				
OLD REPUBLIC INT'L CORP.	2.285	680223104 ORI	269,400	6,689,169.83	7,543,200.00				
OLIN CORP	5.144	680665205 Q OLN	110,000	2,123,844.31	1,710,500.00				
OM GROUP, INC.	8.139	670872100 Q OMG	75,400	1,153,446.56	518,752.00				
OMI CORPORATION	0.000	Y6476W104 OMM	142,090	814,834.43	583,989.90				
OMNICOM GROUP	1.238	681919106 OMC	379,018	23,622,861.96	24,484,562.80				
OMNIVISION TECHNOLOGIES INC	0.000	682128103 OVTI	5,400	84,057.55	73,278.00				
OMNOVA SOLUTIONS INC	0.000	682129101 OMN	44,100	324,637.02	177,723.00				
ON ASSIGNMENT INC	0.000	682159108 ASGN	45,000	843,921.59	383,399.99				
ONEOK INC.	3.229	682680103 Q OKE	113,400	1,819,108.65	2,177,280.00				
ONMICARE INC.	0.377	681904108 OCR	223,900	4,884,042.28	5,335,537.00				
OPTIMAL ROBOTICS CORP.	0.000	68388R208 OPMR	17,000	196,447.97	102,000.00				
ORACLE SYS. CORP.	0.000	68389X105 ORCL	10,752,935	106,760,022.66	116,131,698.00				
ORBITAL SCIENCES CORP.	0.000	685564106 ORB	172,100	664,121.74	726,262.00				
OREGON STEEL MILLS INC	0.000	686079104 Q OS	12,500	87,500.00	50,250.00				
ORIENT EXPRESS HOTELS LTD -A	0.000	G67743107 OEH	20,300	259,959.43	274,050.00				
ORTHODONTIC CENTERS OF AMER	0.000	68750P103 OCA	56,200	1,093,477.32	613,142.00				
OSHKOSH B'GOSH CL-A	0.998	688222207 Q GOSHA	20,200	614,539.56	566,610.00				
OSHKOSH TRUCK CORPORATION	0.569 0.000	688239201 OSK	18,900	655,168.93	1,162,350.00				
OSTEUTECH INC	1.393	688582105 OSIE	27,500 176 450	200,834.98	1//,100.00				
OVERLAND GEODAGE INC	0.000	689899102 OSI	176,450	5,21/,4/5.96	6,076,938.00				
OVERLAND STORAGE INC	3.352	690310107 OVKL	27,400	402,237.48	399,519.40				
OVERSEAS SHIPHOLDING GROUP	0.000	690308105 OSG	163,100	4,201,358.70	3,313,290.00				
O'REILLY AUTOMOTIVE INC. OCCIDENTAL PETROLEUM CORP. OCEAN ENERGY INC OCEANEERING INT'L. INC. OCTEL CORP OCWEN FINANCIAL CORP OCWEN FINANCIAL CORP ODYSSEY HEALTHCARE INC OCFICE DEPOT INC OFFSHORE LOGISTICS OGE ENERGY CORP OHIO CASUALTY CORP. OLIN CORP OM GROUP, INC. OMI CORPORATION OMNICOM GROUP OMNIVISION TECHNOLOGIES INC ONMOVA SOLUTIONS INC ON ASSIGNMENT INC ONACLE SYS. CORP. ORBITAL SCIENCES CORP. ORBITAL SCIENCES CORP. OREGON STEEL MILLS INC ORIENT EXPRESS HOTELS LTD -A ORTHODONTIC CENTERS OF AMER OSHKOSH B'GOSH CL-A OSHKOSH TRUCK CORPORATION OSTEOTECH INC OUTBACK STEAKHOUSE INC OVERLAND STORAGE INC OVERSEAS SHIPHOLDING GROUP OVERTURE SERVICES INC OWENS & MINOR INC. OXFORD HEALTH PLANS OXFORD INDUSTRIES INC. P.F.CHANGS CHINA BISTRO INC	1.948	690732100 OVER	103,3/5 25 NNN	4,440,700.59	4,401,771.25 574 700 00				
OVEND REVIEW DIVIC	0.000	691471106 OUD	33,000	7 527 114 66	0 220 601 00				
OAEODD INDHGADIEG ING	3.274	691497309 OYM	445,760	7,527,114.00	0,229,001.00				
D F CHANGE CHIMA RICTRO INC.	0.000	60333V108 DECD	7,300 71 100	1 200 672 25	2 584 124 40				
P.F.CHANGS CHINA BISTRO INC PACCAR INC	1.734	693718108 O DCAD	127 764	1,299,072.25 4 033 051 22	5 902 752 22				
I ACCAR INC	1./34	68389X105 ORCL 685564106 ORB 686079104 OS G67743107 OEH 68750P103 OCA 688222207 Q GOSHA 688239201 OSK 688582105 OSTE 689899102 OSI 690310107 OVRL 690368105 OSG 69039R100 OVER 690732102 Q OMI 691471106 OHP 691497309 OXM 69333Y108 PFCB 693718108 Q PCAR	127,704	Ŧ,UJJ,UJI.ZJ	5,055,155.32				

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	- COMMON ST				
Instrument		COMMON STOCK			
PACIFIC GAS & ELEC. CO. PACIFIC SUNWEAR OF CALIFORNIA INC. PACIFICARE HEALTH SYSTEM PACKAGING CORP OF AMERICA PACKETEER INC PACTIV CORPORATION PALL CORPORATION PALM, INC PANAMSAT CORP PANERA BREAD CO PAPA JOHN'S INTERNATIONAL	0.000	69331C108 O PCG	835,763	18,217,203.38	11,617,105.70
DACTETO SINWEAR OF CALTEORNIA INC	0.000	694873100 PSUN		1,471,907.09	1,636,413.45
DACTETCARE HEALTH SYSTEM	0.000	695112102 PHSY	55 300	2,608,436.61	1,553,930.00
DACKAGING CORD OF AMERICA	0.000	695156109 PKG	92,505 55,300 209,400	3,974,052.18	3,819,456.00
DACKETEER INC	0.000	695210104 PKTR	42,158	230,389.03	289,203.88
PACTIV CORPORATION	0.000	695257105 PTV	216,315	5,278,745.80	4,728,645.90
PALL CORPORATION	2.158	696429307 O PLL	194,331	4,081,883.85	3,241,441.08
PALM INC	0.000	696642206 PALM	6,200	98,715.78	97,340.00
DANAMGAT CORD	0.000	697933109 SPOT	35,700	752,298.66	522,648.00
PANERA BREAD CO	0.000	69840W108 PNRA	81,111	1,466,355.45	2,823,473.91
PAPA JOHN'S INTERNATIONAL	0.000	698813102 PZZA	26,700	832,313.05	744,396.00
PARAMETRIC TECHNOLOGY CORP	0.000	699173100 PMTCE	461,418	3,379,554.59	1,162,773.36
PAREXEL INT'L CORP.	0.000	699462107 PRXL	84,000	1,405,823.15	923,160.00
PARK ELECTROCHEMICAL CORP.	1.250	700416209 PKE	32,700	669,421.28	627,840.00
PARK PLACE ENTERTAINMENT CORPORATION	0.000	700690100 PPE	975,900		8,197,560.00
PARKER DRILLING CO	0.000	701081101 PKD	82,700	185,355.05	183,594.00
PARKER-HANNIFIN CORP.	1.560	701094104 O PH	282,285	11,795,849.95	183,594.00 13,021,807.05
PARTHUSCEVA INC	0.000	70212E106 PCVA	40,000	356,495.99	236,400.06
PATHMARK STORES INC	0.000	70322A101 PTMK	99,100	1,253,908.93	502,437.00
PATINA OIL & GAS CORP	0.758	703224105 POG	45,469	973,497.21	1,439,093.84
PATTERSON DENTAL COMPANY	0.000	703412106 PDCO	155,390	5,499,203.36	1,439,093.84 6,796,758.60
PATTERSON-UTI ENERGY INC	0.000	703481101 PTEN	206,380	4,574,750.32	6,226,484.60
PAXAR CORP.	0.000	704227107 PXR	85,600	1,247,350.66	1,262,600.00
PAYCHEX INC	1.577	704326107 PAYX	490,319	13.753.925.64	13.679.900.10
PAYLESS SHOESOURCE INC	0.000	704379106 PSS	73,600	4,002,030.54	3,788,192.00
PC-TEL INC	0.000	69325Q105 PCTI	34,800	258,788.46	235,944.00
PDI INC	0.000	69329V100 PDII	4,200 85.700	40,304.46	45,322.20
PEABODY ENERGY CORP	1.368	704549104 BTU	85,700	4,002,030.54 258,788.46 40,304.46 2,177,921.40 293,218.01	2,505,011.00
PEC SOLUTIONS INC	0.000	705107100 PECS	12,800	293,218.01	382,720.00
PEDIATRIX MEDICAL GROUP INC.	0.000	705324101 PDX	46,200	1,616,015.67 554,581.66	1,850,772.01 450,346.99
PEGASUS SOLUTIONS	0.000	705906105 PEGS	44,900	554,581.66	450,346.99
PENFORD CORP.	1.703	707051108 PENX	11,000	192,446.31	154,990.00 1,841,187.40
PENN NATIONAL GAMING INC	0.000	707569109 PENN	116,090	1,885,702.29	1,841,187.40
PENTAIR INC.	2.199	709631105 Q PNR	77,406	1,823,298.12	2,674,377.30
PEOPLES ENERGY CORP	5.381	711030106 Q PGL	41,374	1,414,996.63	1,599,105.10
PEOPLESOFT INC	0.000	712713106 PSFT	593,677	13,572,236.17	10,864,289.10
PEP BOYS MM & J	2.327	713278109 Q PBY	127,900	1,581,203.93	1,483,640.00
PEPCO HOLDINGS INC.	5.157	713291102 POM	384,100	8,869,586.65	7,447,699.00
PEPSI BOTTLING GROUP INC	0.155	713409100 PBG	703,727	17,917,905.04	18,085,783.90
PEPSIAMERICAS INC	0.297	71343P200 Q PAS	360,079	5,459,522.13	4,835,860.97

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	- COMMON ST	COMMON STOCK			
PEPSICO INC. PERFORMANCE FOOD GROUP COMPANY	1.421	713448108 Q PEP 713755106 PFGC 713831105 PSEM 714046109 Q PKI 714290103 PRGO 288853104 PERY 716016209 PETC 716768106 PETM 717081103 Q PFE 717124101 PDDI	3 674 406	108 126 862 58	155 133 421 32
PERFORMANCE FOOD GROUP COMPANY	0.000	713755106 PFGC	76.735	1.883.050.99	2,605,843.87
PERFORMANCE FOOD GROUP COMPANY PERICOM SEMICONDUCTOR CORP PERKIN ELMER INC PERRIGO CO. PERRY ELLIS INTERNATIONAL PETCO ANIMAL SUPPLIES INC PETSMART INC PFIZER INC.	0.000	713831105 PSEM	77,620	1,469,229.06	645.022.20
PERKIN ELMER INC	3.393	714046109 O PKI	169,811	2,874,475.41	1,400,940.75
PERRIGO CO.	0.000	714290103 PRGO	194,200	1,791,976.55	2,359,530.00
PERRY ELLIS INTERNATIONAL	0.000	288853104 PERY	37,100	643,885.47	597,310.00
PETCO ANIMAL SUPPLIES INC	0.000	716016209 PETC	10,980	228,508.17	257,360.22
PETSMART INC	0.000	716768106 PETM	393,802	5,417,029.23	6,745,828.26
PFIZER INC.	1.962	717081103 O PFE	12,855,701	249,751,474.24	392,998,779.57
PHARMACEUTICAL PRODUCT DEVELOPMENT INC.	0.000	717124101 PPDI	71,720	1,191,894.59	2,099,244.40
PHARMACIA CORPORATION	1.291	71713U102 PHA	2,807,606	104,347,840.37	117,357,930.80
PHARMACOPEIA INC	0.000	71713B104 PCOP	87,800	1,133,405.70	783,176.00
PHELPS DODGE CORP.	0.000	717265102 Q PD	175,082	8,309,785.49	5,541,345.30
PHARMACIA CORPORATION PHARMACOPEIA INC PHELPS DODGE CORP. PHILADELPHIA CONS HLDG CO	0.000	717528103 PHLY	33,300	1,085,912.56	1,178,820.00
PHILADELPHIA SUBURBAN CORP.	2.718	718009608 PSC	142,148	2,483,350.08	2,928,248.80
PHILIP MORRIS COS PHILLIPS-VAN HEUSEN PHOENIX TECHNOLOGIES LTD PHOTON DYNAMICS INC PHOTRONICS INC. PICO HOLDINGS INC	6.316	718154107 Q MO	4,370,037	139,514,809.60	177,117,599.61
PHILLIPS-VAN HEUSEN	1.297	718592108 PVH	80,400	1,063,193.97	929,424.00
PHOENIX TECHNOLOGIES LTD	0.000	719153108 PTEC	21,400	366,298.31	123,478.00
PHOTON DYNAMICS INC	0.000	719364101 PHTN	37,300	1,275,844.25	850,440.00
PHOTRONICS INC.	0.000	719405102 PLAB	33,000	830,658.73	452,100.00
PICO HOLDINGS INC	0.000	693366205 PICO	24,500	297,017.88	329,035.00
PIEDMONT NATURAL GAS CO INC NORTH CAROL	4.526	720186105 PNY	36,700	1,069,246.39	1,297,345.00
PIER 1 IMPORTS INC/DEL	1.267	720279108 PIR	240,600	3,712,798.36	4,554,558.00
PINNACLE ENTERTAINMENT, INC.	0.000	723456109 PNK	62,900	559,535.93	435,897.00
PINNACLE SYSTEMS	0.000	723481107 PCLE	82,300	1,409,985.42	1,120,103.00
PINNACLE WEST CAPITAL CORP	4.986	723484101 Q PNW	137,945	4,278,368.68	4,702,545.05
PIONEER NATURAL RESOURCES CO.	0.000	723787107 PXD	222,798	3,292,285.85	5,625,649.50
PIONEER STANDARD ELECTRONICS	1.307	723877106 PIOS	46,339	684,792.64	425,392.02
PITNEY-BOWES, INC.	3.613	724479100 Q PBI	457,233	16,479,725.39	14,933,229.78
PITTSTON BRINK'S GROUP	0.541	725701106 Q PZB	228,600	4,828,307.63	4,224,528.00
PLAINS EXPLORATION & PR	0.000	726505100 PXP	50,000	502,168.68	487,500.00
PLAINS RESOURCES INC.	0.000	726540503 PLX	76,300	1,086,603.12	904,155.00
PLANAR SYSTEMS INC.	0.000	726900103 PLNR	12,800	251,464.09	264,064.00
PLANTRONICS INC.	0.000	727493108 PLT	62,300	1,316,395.02	942,599.00
PIEDMONT NATURAL GAS CO INC NORTH CAROL PIER 1 IMPORTS INC/DEL PINNACLE ENTERTAINMENT, INC. PINNACLE SYSTEMS PINNACLE WEST CAPITAL CORP PIONEER NATURAL RESOURCES CO. PIONEER STANDARD ELECTRONICS PITNEY-BOWES, INC. PITTSTON BRINK'S GROUP PLAINS EXPLORATION & PR PLAINS RESOURCES INC. PLANAR SYSTEMS INC. PLANTRONICS INC. PLANTRONICS INC. PLATINUM UNDERWRITERS HOLDINGS LTD PLAYTEX PRODUCTS INC PLEXUS CORP PLUM CREEK TIMBER CO INC PMC-SIERRA INC	0.000	U149//5U3 PTP	6,8/U	1/0,024.12	181,024.50
PLATIEA PRODUCTS INC	0.000	/2013P1UU PYX	95,000	909,427.22	938,600.00
PLEAUS CURP	0.000 5.932	7291321UU PLXS	13/,200	∠,86U,496.5L	1,204,616.00
PLUM CREEK TIMBER CO INC PMC-SIERRA INC	0.000	123721100 BCT	454,461 75 600	/,051,/90.93 2 /27 027 02	5,958,079.60 420 200 40
PMI GROUP INC.	0.000	602//M101 DMT	75,008	4,437,047.83 6 262 424 12	7 010 201 72
FIII GROUF INC.	0.334	716768106 PETM 717081103 Q PFE 717124101 PPDI 71713U102 PHA 71713B104 PCOP 717265102 Q PD 717528103 PHLY 718009608 PSC 718154107 Q MO 718592108 PVH 719153108 PTEC 719364101 PHTN 719405102 PLAB 693366205 PICO 720186105 PNY 720279108 PIR 723456109 PNK 723481107 PCLE 723484101 Q PNW 723787107 PXD 723877106 PIOS 724479100 Q PBI 725701106 PIOS 724479100 PXP 726540503 PLX 726900103 PLNR 727493108 PLT 014977503 PTP 72813P100 PYX 729132100 PLXS 729251108 PCL 69344F106 PMCS 69344M101 PMI	200,293	0,302,424.13	1,013,201.12

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
PNC FINANCIAL SERVICES GROUP	4.582	693475105 O PNC	578,044	29,342,094.38	24,220,043.60
POGO PRODUCING CO	0.322	730448107 PPP	67,700	2,116,190.38	2,521,825.00
POLARIS INDUSTRIES INC.	1.911	731068102 PII	42,009	1,950,642.81	2,461,727.40
POLYCOM INC.	0.000	73172K104 PLCM	235,600	5,243,100.65	2,242,912.00
POLYMEDICA CORP	0.000	731738100 PLMD	43,130	1,225,665.75	1,330,129.20
POLYONE CORPORATION	6.377	73179P106 POL	123,100	1,313,804.46	482,552.01
POMEROY COMPUTER RESOURCES	0.000	731822102 PMRY	2,900	34,724.02	33,930.00
POPE & TALBOT INC	4.207	732827100 POP	14,500	226,332.31	206,770.00
POTLATCH CORP.	2.512	737628107 Q PCH	4,200	174,758.99	100,296.00
POWER INTEGRATIONS INC	0.000	739276103 POWI	41,610	776,420.84	707,370.00
POWER ONE INC.	0.000	739308104 PWER	53,713	3,321,793.95	304,552.71
POWERWAVE TECHNOLOGIES	0.000	739363109 PWAV	183,700	1,287,055.48	991,980.00
PPG INDUSTRIES INC.	3.429	693506107 Q PPG	319,175	16,449,213.17	16,006,626.25
PPL CORPORATION	4.152	69351T106 Q PPL	304,061	8,607,401.15	10,544,835.48
PRAXAIR INC.	1.315	74005P104 Q PX	334,169	15,250,936.20	19,304,943.13
PRE-PAID LEGAL SVCS	0.000	740065107 PPD	22,500	509,068.75	589,500.00
PRECISION CASTPARTS CORP	0.494	740189105 PCP	150,900	4,099,836.88	3,659,325.00
PRESIDENTIAL LIFE	4.028	740884101 PLFE	31,800	643,936.64	315,774.00
PRG-SCHULTZ INTL INC	0.000	69357C107 PRGX	69,900	1,409,691.71	622,110.00
PRICE COMMUNICATIONS CORP	0.000	741437305 PR	8,000	168,063.42	110,640.00
PRIDE INTERNATIONAL INC.	0.000	74153Q102 PDE	449,630	7,980,660.62	6,699,487.00
PRIMA ENERGY CORP	0.000	741901201 PENG	13,900	308,366.98	310,804.00
PRIME HOSPITALITY CORP	0.000	741917108 PDQ	74,100	995,559.81	603,915.00
PRIME MEDICAL SVCS INC	0.000	74156D108 PMSI	27,100	144,965.10	234,957.00
PRIME MONEY MARKET ACCOUNT	0.000	IT-JAC IT-JA	578,223	578,223.27	578,223.26
PRIME MONEY MARKET ACCOUNT	0.000	IT-PIM IT-PI	2,035,622	2,035,622.63	2,035,622.71
PRIME MONEY MARKET ACCOUNT	0.000	IT-LOR IT-LO	3,604,371	3,604,371.44	3,604,371.31
PRIME MONEY MARKET ACCOUNT	0.000	IT-DUN IT-DU	623,365	623,365.83	623,365.73
PRIME MONEY MARKET ACCOUNT	0.000	IT-DAV IT-DA	587,890	587,890.84	587,890.88
PRIME MONEY MARKET ACCOUNT	0.000	IT-FUL IT-FU	470,399	470,399.30	470,399.33
PRIME MONEY MARKET ACCOUNT	0.000	IT-NEX IT-NE	544,824	544,824.84	544,824.83
PRIME MONEY MARKET ACCOUNT PRIME MONEY MARKET ACCOUNT	0.000	IT-GOL IT-GO IT-INT IT-IN	1,086,600 1,230,538	1,086,600.46 1,230,539.02	1,086,600.46 1,230,538.99
PRIME MONEY MARKET ACCOUNT	0.000		453,988	453,988.33	453,988.33
PRIME MONEY MARKET ACCOUNT	0.000	IT-JAC4 IT-JA IT-JAC5 IT-JA	9,331,452	9,331,452.89	9,331,452.87
PRIME MONEY MARKET ACCOUNT	0.000	IT-BAR IT-BA	2,433,440	2,433,440.42	2,433,440.30
PRIME MONEY MARKET ACCOUNT	0.000		800,541	800,541.51	800,541.47
PRIME MONE! MARKE! ACCOUNT PRINCIPAL FINANCIAL GROUP	0.829	74251V102 PFG	487,257	13,637,818.31	14,681,053.41
PRIORITY HEALTHCARE CORPORATION		74251V102 PFG 74264T102 PHCC	67,600	1,394,206.57	1,568,320.00
PROCTER & GAMBLE CO	1.908	742718109 Q PG	2,758,017	163,514,158.33	237,023,980.97
INCOLLIN & CAMBEL CO	1.500	,12/1010/ Q 10	2,730,017	100,011,100.00	231,023,000.91

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value					
Group - COMMON STOCK Instrument - COM COMMON STOCK										
		COMMON STOCK								
PROGRESS ENERGY, INC PROGRESS SOFTWARE PROGRESSIVE CORP PROQUEST COMPANY PROTECTIVE LIFE CORP PROTEIN DESIGN LABS INC	5.167	743263105 Q PGN 743312100 PRGS 743315103 PGR 74346P102 PQE 743674103 PL 74369L103 PDLI 743859100 PBKS 743866105 PFGI 74406A102 PVN 743977100 PRV 744320102 PRU 69349H107 PNM 744573106 Q PEG 745310102 Q PSD 745867101 Q PHM	524 581	20 934 350 52	22 740 586 36					
PROGRESS SOFTWARE	0.000	743203103 Q FGN	37 700	350 819 07	488 214 99					
PROGRESSIVE CORP	0.201	743315103 PGR	186.067	7.007.877.63	9.234.505.21					
PROOUEST COMPANY	0.000	74346P102 POE	19.700	523.098.49	386.120.02					
PROTECTIVE LIFE CORP	2.180	743674103 PL	148,000	3.554.523.10	4.072.960.00					
PROTEIN DESIGN LABS INC	0.000	74369L103 PDLI	206,100	2,941,292.41	1,751,850.00					
		743859100 PBKS	44,335	1,018,966.62	1,024,626.19					
PROVIDENT FINANCIAL GROUP PROVIDIAN FINANCIAL CORP W/I PROVINCE HEALTHCARE COMPANY	3.688	743866105 PFGI	99,200	3,115,365.06	2,582,176.00					
PROVIDIAN FINANCIAL CORP W/I	1.849	74406A102 PVN	607,579	16,288,277.38	3,943,187.71					
PROVINCE HEALTHCARE COMPANY	0.000	743977100 PRV	49,500	1,140,300.11	481,635.01					
PRUDENTIAL FINANCIAL INC	1.260	744320102 PRU	1,000,427	31,763,269.58	31,753,552.98					
PRUDENTIAL FINANCIAL INC PUBLIC SERVICE CO OF N MEX	3.694	69349H107 PNM	76,800	1,987,441.41	1,829,376.00					
PUBLIC SVC ENTERPRISES	6.729	744573106 Q PEG	459,995	15,294,938.42	14,765,839.50					
PUGET ENERGY INC	4.535	745310102 Q PSD	191,600	4,643,017.57	4,224,780.00					
PUBLIC SERVICE CO OF N MEX PUBLIC SVC ENTERPRISES PUGET ENERGY INC PULTE HOMES, INC. QLOGIC CORPORATION QLT INC. QRS CORPORATION QUAKER CHEM CORP QUALCOMM INC QUANEX CORP QUANTA SERVICES INC. QUANTUM CORPORATION - DLT & STORAGE	0.334	745867101 Q PHM	44,237	1,295,507.04	2,117,625.19					
QLOGIC CORPORATION	0.000	747277101 QLGC	477,065	14,492,099.52	16,463,513.15					
QLT INC.	0.000	746927102 QLTI	38,470	318,148.67	328,456.86					
QRS CORPORATION	0.000	74726X105 QRSI	20,472	118,447.79	135,115.20					
QUAKER CHEM CORP	3.620	747316107 Q KWR	17,700	336,304.08	410,640.00					
QUALCOMM INC	0.000	747525103 QCOM	1,523,761	74,030,459.80	55,449,662.79					
QUANEX CORP	1.910	747620102 NX	71,350	2,470,120.23	2,390,225.00					
QUANTA SERVICES INC.	0.000	74762E102 PWR	47,800	762,588.04	167,300.00					
QUANTUM CORPORATION- DLT & STORAGE		747906204 DSS	636,200	6,582,043.47	1,698,654.00					
QUANTUM CORPORATION- DLT & STORAGE QUEST DIAGNOSTICS INC QUESTAR CORP QUICKSILVER INC	0.000	74834L100 DGX	178,700	9,900,884.49	10,168,030.00					
QUESTAR CORP	2.660	748356102 Q STR	141,100	3,255,294.30	3,925,402.00					
QUICKSILVER INC	0.000	74838C106 ZQK	34,400	850,803.49	917,104.00					
QUINTILES TRANSNATIONAL CORP.	0.000	748767100 QTRN	103,075	2,687,282.22	1,247,207.50					
QUICASILVER INC QUINTILES TRANSNATIONAL CORP. QWEST COMMUNICATIONS INTL. R.J. REYNOLDS TOBACCO HOLDINGS INC.	1.000	749121109 Q	2,973,379	111,205,313.60	14,866,895.00					
R.J. REYNOLDS TOBACCO HOLDINGS INC.	9.024	76182K105 RJR	218,483	10,188,192.00	9,200,319.13					
RADIAN GROUP INC.	0.215	750236101 RDN	203,998	6,459,165.17	7,578,525.70					
RADIANT SYSTEMS INC	0.000	75025N1U2 RADS	30,800	599,324.25	296,604.00					
RADIO ONE INC CL-D	0.000	75040P405 ROTAK	10,700	284,334.88	240,981.00					
RADIOSHACK CORP	1.174	750438103 Q RSH	194,684	5,009,189.30	3,648,378.16					
RADISYS CORPORATION	0.000	750459109 RSYS	18,400	566,194.95	146,832.00					
RAINBOW IECHNOLOGIES INC	0.000	751020101 O DAII	41,400	280,570.78	290,838.00					
RALCORP HOLDINGS	0.000	751028101 Q RAH	33,000	1 042 001 11	2 204 076 00					
RADIAN GROUP INC. RADIANT SYSTEMS INC RADIO ONE INC CL-D RADIOSHACK CORP RADISYS CORPORATION RAINBOW TECHNOLOGIES INC RALCORP HOLDINGS RARE HOSPITALITY INTL INC. RATIONAL SOFTWARE CORPORATION	0.000	/5582U1U9 KAKE 7540QD202 DATT	79,800 260 101	1,942,881.11 5 11 <i>0</i> 100 60	2,204,076.00 2,702,440,20					
RAWLINGS SPORTING GOODS CO	0.000	754450105 DAWI	43 410	207 707 76	2,702,449.39					
RAYMOND JAMES FINANCIAL INC	1.217	754737105 RAWL 754730109 D.TE	80 000	207,707.70 2 144 224 71	2 421 476 NO					
WILLOW OWNED LIMMCIAL INC	1.21/	744573106 Q PEG 745310102 Q PSD 745867101 Q PMM 747277101 QLGC 746927102 QLTI 74726X105 QRSI 747316107 Q KWR 747525103 QCOM 747620102 NX 747620102 PWR 747906204 DSS 74834L100 DGX 748356102 Q STR 74838C106 QTRN 749121109 Q 76182K105 RJR 750236101 RDN 750236101 RDN 75025N102 RADS 75040P405 ROIAK 750438103 Q RSH 750459109 RSYS 750862104 RNBO 751028101 Q RAH 753820109 RARE 75409P202 RATL 754459105 RAWL 754730109 RJF	02,200	2,111,001./1	2,431,470.00					

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S' Instrument - COM				
RAYONIER INC. RAYOVAC CORP RAYTHEON COMPANY READERS DIGEST ASSOCIATION	3.182	754907103 Q RYN 755081106 ROV 755111507 Q RTN 755267101 RDA	76,100	3,131,776.98	3,443,525.00
RAYOVAC CORP	0.000	755081106 ROV	46,400	631,261.32	618,512.00
RAYTHEON COMPANY	2.601	755111507 Q RTN	1,192,382	40,464,054.92	36,665,746.50
READERS DIGEST ASSOCIATION	1.324	755267101 RDA	142,200	4,904,607.13	2,147,220.00
RED ROBIN GOURMET BURGERS	0.000	75689M101 RRGB	31,000 129,365	380,694.62 3,165,484.95	394,940.00
REEBOK INTERNATIONAL LTD.		758110100 Q RBK	129,365	3,165,484.95	3,803,331.00
REGAL BELOIT	2.318 2.801	758750103 RBC 758766109 RGC	27,800 25,500	734,422.89	5/5,460.00
REGAL ENTERTAINMENT GROUP	0.000	758766109 RGC 75886F107 REGN	45,500 46,000	502,425.30	546,209.99
DECTONS ETNANCIAL CODD	3.597	75886F107 REGN 758940100 O RF	46,900 430,095	734,422.89 502,425.30 881,486.11 13,064,466.37 1,054,341.12	14 347 969 20
DECIS CODD	0.461	758940100 Q RF 758932107 RGIS	53,710	1 054 341 12	1 205 022 00
DEHYDCYDE CDOID INC	0.000	759148109 RHB	19 000	696 781 14	362 520 00
RELIABORIE GROOF INC	1.151	759509102 RS	19,000 35,200	699 340 33	362,520.00 733,568.00
REMINGTON OIL & GAS CORP	0.000	759594302 REM	38 230	623 933 53	627 354 30
RENAL CARE GROUP INC.	0.000	759930100 RCI	38,230 80,500	696,781.14 699,340.33 623,933.53 1,969,549.05 406,538.34 186,667.50 8,400,298.08 1,766,257.19 147,216.35 864,222.18 773,253.93	2.547.020.00
RENT-A-CENTER INC	0.000	76009N100 RCII	8.600	406.538.34	429.570.00
REPUBLIC FIRST BANCORP INC	0.000	760416107 FRBK	8,600 34,200	186,667.50	222,334.20
REPUBLIC SERVICES INC	0.000	760759100 RSG	437,800	8,400,298.08	9,185,044.00
RESMED INC	0.000	761152107 RMD	58,020	1,766,257.19	1,773,671.40
RESOURCES CONNECTION INC	0.000	76122Q105 RECN	8,500	147,216.35	197,285.00
RESPIRONICS INC	0.000	761230101 RESP	37,000	864,222.18	1,125,947.00
RETEK INC	0.000	76128Q109 RETK	37,000 163,692	773,253.93	445,242.24
REYNOLDS & REYNOLDS CL-A	1.727	761695105 REY	117,000 472,600	2,894,119.38	2,979,990.00
RF MICRO-DEVICES	0.000	749941100 RFMD	472,600	6,939,108.73	3,464,157.98
RIGGS NATL CORP WASH DC	1.291	766570105 RIGS	33,700	550,159.69	522,013.00
RLI CORP	1.290	749607107 RLI	44,200	1,056,418.89	1,233,180.00
ROADWAY CORPORATION	0.543		25,300	661,986.43	931,293.00
ROBBINS & MYERS INC.	1.195	770196103 RBN	13,500	424,831.46	248,400.00
ROBERT HALF INTL INC	0.000	770323103 RHI	237,237	147,216.35 864,222.18 773,253.93 2,894,119.38 6,939,108.73 550,159.69 1,056,418.89 661,986.43 424,831.46 5,013,300.71	3,821,888.07
ROCK-TENN COMPANY CL A	2.373	772739207 RKT	30,200	013,473.00	314,930.00
ROCKWELL AUTOMATION INC	3.186	773903109 Q ROK		9,794,670.50	9,538,591.09
ROCKWELL COLLINS	1.547		363,515	7,010,657.68	8,455,358.90
ROGERS CORP.	0.000	775133101 ROG	91,200	3,064,622.21	2,029,200.00 13,263,857.60
ROHM & HAAS CO	2.586	775371107 Q ROH	408,370	13,449,836.17	13,263,857.60
ROLLINS INC	0.785	775711104 ROL	18,300	372,679.34 998,948.07	465,735.00
ROPER INDUSTRIES INC	0.956	776696106 ROP	33,600	998,948.07	1,229,760.00
ROSLYN BANCORP INC	3.105	778162107 RSLN	146,250	2,620,504.75	2,636,887.50
RUSS STURES INC	0.448	778296103 ROST	215,500	6,631,55/.1/	9,135,045.00
ROWAN COS.	0.000	779382100 RDC	219,877	2,620,504.75 6,631,557.17 4,421,174.38	4,991,207.90
REGAL BELOIT REGAL ENTERTAINMENT GROUP REGENERON PHARMACEUTICAL REGIONS FINANCIAL CORP. REGIS CORP REHABCARE GROUP INC RELIANCE STEEL & ALUMINUM REMINGTON OIL & GAS CORP RENAL CARE GROUP INC. RENT-A-CENTER INC REPUBLIC FIRST BANCORP INC REPUBLIC SERVICES INC RESMED INC RESOURCES CONNECTION INC RESPIRONICS INC RETEK INC REYNOLDS & REYNOLDS CL-A RF MICRO-DEVICES RIGGS NATL CORP WASH DC RLI CORP ROADWAY CORPORATION ROBBINS & MYERS INC. ROBERT HALF INTL INC ROCK-TENN COMPANY CL A ROCKWELL AUTOMATION INC ROCKWELL COLLINS ROGERS CORP. ROHM & HAAS CO ROLLINS INC ROPER INDUSTRIES INC ROSS STORES INC ROWAN COS. ROXIO INC	0.000	780008108 ROXI	66,452	939,910.28	310,9/9.85

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TOCK			
	Instrument - COM	COMMON STOCK			
ROYAL APPLIANCE MFG CO	0.000 3.403 0.000 0.000	780076105 RAM	22,300	157,168.54	
RPM INTERNATIONAL INC.	3.403	749685103 Q RPM 749719100 RSAS	316,875	3,012,571.12 1,895,889.23	4,841,850.00
RSA SECURITY INC.	0.000	749719100 RSAS	118,400	1,895,889.23	709,216.00
RTI INTERNATIONAL METALS	0.000	74973W107 RTI	102,200	1,339,616.54	1,032,220.00
RUBIO'S RESTAURANTS INC	0.000	78116B102 RUBO	40,000	220,519.04	247,600.00
RUBY TUESDAY INC	0.289	781182100 RI 781258108 Q RDK 781270103 RTEC	70,700		1,222,403.00
RUDDICK CORP.	2.629	781258108 Q RDK	111,900	1,177,179.62 674,767.76	1,531,911.00 341,048.00
RUDOLPH TECHNOLOGIES INC	0.000	781270103 RTEC	17,800	674,767.76	341,048.00
RUSS BERRIE & CO INC	3.078	782233100 RUS	37,000 96,100	989,466.95 1,584,451.23	1,249,860.00
RUSSELL CORP	0.955	782352108 Q RML	96,100	1,584,451.23	1,608,714.00
RUSSELL CORP RYANS FAMILY STEAK HOUSES	0.000	783519101 RYAN	47,500	363,732.57	539,125.00
RYDER SYS. INC.	2.673	783549108 Q R	181,008	4,016,326.27	4,061,819.52
RYERSON TULL, INC.	3.278	78375P107 Q RT	37,773	393,790.36	230,415.30
RYANS FAMILY STEAK HOUSES RYDER SYS. INC. RYERSON TULL, INC. RYLAND GROUP INC SABRE HOLDINGS CORP. SAFECO CORP. SAFENET INC SAFEWAY INC SAKS INCORPORATED SALTON INC SANDISK CORP SANDY SPRING BANCORP INC SANMINA-SCI CORP	0.239	782352108 Q RML 783519101 RYAN 783549108 Q R 78375P107 Q RT 783764103 RYL 785905100 TSG	64,626	363,732.57 4,016,326.27 393,790.36 1,456,271.42 6,567,971.39	2,155,277.10
SABRE HOLDINGS CORP.	0.000	785905100 TSG	202,968	6,567,971.39	3,675,750.48
SAFECO CORP.	2.134	786429100 Q SAFC	249,217 29,300	7,379,404.71 501,193.12	8,640,353.39 742,755.00 20,041,104.64 3,711,530.57 312,650.00 4,338,110.00 201,600.00
SAFENET INC	0.000	78645R107 SFNT	29,300	501,193.12	742,755.00
SAFEWAY INC	0.000	786514208 SWY	857,924 316,144	33,321,019.71 8,341,184.94	20,041,104.64
SAKS INCORPORATED	0.000	79377W108 SKS	316,144	8,341,184.94	3,711,530.57
SALTON INC	0.000	795757103 SFP	32.500	470,761.16	312,650.00
SANDISK CORP	0.000	80004C101 SNDK	213,700 6,400 1,725,275 2,107,514	470,761.16 5,148,093.52 194,245.15	4,338,110.00
SANDY SPRING BANCORP INC	2.285	800363103 SASR	6,400	194,245.15	201,600.00
SANMINA-SCI CORP	0.000	800907107 SANM	1,725,275	19,265,885.66	7,746,484.75
SARA LEE CORP.	2.754	803111103 Q SLE	2,107,514	19,265,885.66 39,113,981.51	7,746,484.75 47,440,140.14
SBC COMMUNICATIONS INC.	3.983	78387G103 Q SBC	6,151,200	211,961,583.98 431,417.64	166,759,032.00
SBS TECHNOLOGIES INC	0.000	78387P103 SBSE	31,400	431,417.64	287 624 00
SCANA CORP	4.199	80589M102 Q SCG	251,298	6,675,403.14	7,780,186.09
SCANSOURCE INC	0.000	806037107 SCSC	22,300	6,675,403.14 1,098,637.33	1,099,390.01
SCHERING-PLOUGH	3.063	78387G103 Q SBC 78387F103 SBSE 80589M102 Q SCG 806037107 SCSC 806605101 Q SGP 806857108 Q SLB 807066105 SCHL	2,944,785	68,582,093.58	7,780,186.09 1,099,390.01 65,374,227.00
SCHLUMBERGER	1.781	806857108 O SLB	1,291,615	65,613,776.53	54,364,075.35
SCHOLASTIC CORP	0.000	807066105 SCHL	91,100	3,429,781.28	54,364,075.35 3,275,045.01 621,378.00
SCHOOL SPECIALTY INC.	0.000	807863105 SCHS	31,100	743,581.28	621,378.00
SCHULMAN (A.) INC.	2.901	808194104 O SHLM	57,500	889,232.65	621,378.00 1,070,075.00
SANDY SPRING BANCORP INC SANMINA-SCI CORP SARA LEE CORP. SBC COMMUNICATIONS INC. SBS TECHNOLOGIES INC SCANA CORP SCANSOURCE INC SCHERING-PLOUGH SCHLUMBERGER SCHOLASTIC CORP SCHOOL SPECIALTY INC. SCHULMAN (A.) INC. SCHUMAB (CHARLES) CORP SCHWAB (CHARLES) CORP SCHWEITZER-MAIDUIT INTL INC SCIENTIFIC ATLANTA INC.	0.368	808513105 SCH	2,152,055	743,581.28 889,232.65 35,862,984.54 459,937.14	23,349,796.75
SCHWEITZER-MAIDUIT INTL INC	2.449	808541106 SWM	24,500	459,937.14	600,250.00
SCIENTIFIC ATLANTA INC.	0.337	808655104 O SFA	337,475	9,442,522.30	4,002,453.50
SCIOS INC	0.000	808905103 SCIO	42,178	1,173,871.45	1,374,159.24
SCOTTISH ANNUITY & LIFE HLDG	1.432	G7885T104 SCT	42,178 31,900	1,173,871.45 524,109.35	556,655.00
SCOTTS COMPANY	0.000	810186106 SMG	43,600	1.370.082.05	2.138.144.00
		784028102 POOT	43,600 25,800	1,370,082.05 448,694.20	2,138,144.00 753,360.00
SCP POOL CORPORATION	0.000	784028102 POOL	25,800	448,694.20	753,3

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
Instr	ument - COM	COMMON STOCK			
SCRIPPS CO. E.W. CL A SEACOAST FINL SERVICES COPR SEACOR SMIT INC. SEALED AIR CORP. SEARS ROEBUCK & CO. SEI INVESTMENTS CO SELECTIVE INSURANCE GROUP SEMPRA ENERGY SEMTECH CORPORATION SENSIENT TECHNOLOGIES SEPRACOR INC. SEQUA CORP - CL A SERENA SOFTWARE INC SERVICEMASTER COMPANY SFBC INTERNATIONAL INC SHARPER IMAGE CORP SHAW GROUP SHEWIN-WILLIAMS CO SHOPKO STORES INC SIUFFLE MASTER INC SICOR INC SIEBEL SYSTEMS INC. SIEBEL SYSTEMS INC. SIEBERA PACIFIC RESOURCES SIGMA-ALDRICH SILICON LABORATORIES SILICON VALLEY BANCSHARES SIMPSON MANUFACTURING CO	0.779	811054204 Q SSP	38,800	2,983,625.52	2,985,660.00
SEACOAST FINL SERVICES COPR	2.198	81170Q106 SCFS	46,300 22,900	1,014,613.92	926,509.30
SEACOR SMIT INC.	0.000	811904101 CKH	22,900	1,022,859.05	1,019,050.00
SEALED AIR CORP.	0.000	81211K100 SEE	248,027	8,368,438.20	9,251,407.10
SEARS ROEBUCK & CO.	3.841	812387108 Q S	586,428	25,494,511.26	14,044,950.60 6,259,554.00
SEI INVESTMENTS CO	0.441	784117103 SEIC	230,300	4,977,358.93	6,259,554.00
SELECTIVE INSURANCE GROUP	2.382	816300107 SIGI	80,765	1,809,191.06	2,033,662.70
SEMPRA ENERGY	4.228	816851109 SRE	498,856	11,037,942.02	11,797,944.40
SEMTECH CORPORATION	0.000	816850101 SMTC	158,770	4,045,201.71	1,733,768.40
SENSIENT TECHNOLOGIES	2.492	81725T100 Q SXT	108,000	1,999,371.26	2,426,760.00 1,426,325.00
SEPRACOR INC.	0.000	817315104 SEPR	147,500	5,326,597.79	1,426,325.00
SEQUA CORP - CL A	0.000	817320104 SQA.A	1,500	88,020.45	58,665.00 743,709.00
SERENA SOFTWARE INC	0.000	817492101 SRNA	47,100	656,716.95	743,709.00
SERVICEMASTER COMPANY	3.783	81760N109 SVM	16,320	172,166.88 443,288.76	181,152.00
SFBC INTERNATIONAL INC	0.000	784121105 SFCC	30,400	443,288.76	181,152.00 394,592.00 315,483.00 1,493,660.00 9,145,344.25
SHARPER IMAGE CORP	0.000	820013100 SHRP	18,100	321,673.89 1,771,568.34	315,483.00
SHAW GROUP	0.000	820280105 SGR	90,800	1,771,568.34	1,493,660.00
SHERWIN-WILLIAMS CO	2.123	824348106 Q SHW	323,729	8,335,011.64	9,145,344.25
SHOPKO STORES INC	0.000	824911101 SKO	86,300	1,367,589.65	1,074,435.00
SHUFFLE MASTER INC	0.000	825549108 SHFL	31,910	703,751.62	609,800.10
SICOR INC	0.000	825846108 SCRI	237,000	3,670,762.95	3,756,450.00
SIEBEL SYSTEMS INC.	0.000	826170102 SEBL	874,814	16,471,412.60	6,543,608.72
SIERRA HEALTH SERVICES	0.000	826322109 SIE	126,600	1,160,813.89	1,520,466.00
SIERRA PACIFIC RESOURCES	12.307	826428104 SRP	153,027	2,909,192.47	994,675.50
SIGMA-ALDRICH	0.739	826552101 Q SIAL	146,509	5,385,304.72	7,134,988.30
SILICON LABORATORIES	0.000	826919102 SLAB	24 060	618,239.98	474,328.80
SILICON VALLEY BANCSHARES	0.000	827064106 SIVB	86,300	2,514,520.40	1,574,975.00
SIMPSON MANUFACTURING CO	0.000	829073105 SSD	44,000	1,119,967.42	1,447,600.00
SIX FLAGS INC.	0.000	83001P109 PKS	563,600	8,043,333.25	3,218,156.00
SKILLSOFT PLC ADR	0.000	830928107 SKILE	67,200	228,457.52	184,800.00
SKYLINE CORP.	2.440	830830105 Q SKY	9,200	274,648.70	271,400.00
SKYWEST INC	0.612	830879102 SKYWE	165,104	3,151,215.90	2,157,909.28
SKYWORKS SOLUTIONS INC	0.000	83088M102 SWKS	311,900	12,974,421.13	2,688,578.00
SLM CORP	0.962	78442P106 SLM	294,453	21,187,799.70	30,581,888.58
SILICON VALLEY BANCSHARES SIMPSON MANUFACTURING CO SIX FLAGS INC. SKILLSOFT PLC ADR SKYLINE CORP. SKYWEST INC SKYWORKS SOLUTIONS INC SLM CORP SMITH (A.O.) CORP SMITH INTERNATIONAL INC SMITHFIELD FOODS INC	2.073	831865209 AOS	55,600	1,464,048.09	1,501,756.00
SMITH INTERNATIONAL INC	0.000	832110100 SII	239,600	6,868,969.36	7,815,752.00
SMITHFIELD FOODS INC	0.000	832248108 SFD	282,700	5,406,102.42	5,608,768.00
SMURFIT-STONE CONTAINER CORPORATION	0.000	832727101 SSCC	100,600	1,608,813.19	1,548,334.60
SNAP-ON TOOLS CORP.	3.557	833034101 Q SNA	81,922	2,539,328.35	2,302,827.42
SOLA INTERNATIONAL INC	0.000	834092108 SOL	34,400	808,584.98	447,200.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TUCK			
	strument - COM				
SOLECTRON CORP SOLUTIA INC. SONIC CORP SONOCO PRODUCTS CO SOTHEBY'S HOLDINGS CL-A SOURCE CORP SOUTH FINANCIAL GROUP, INC SOUTHERN CO SOUTHERN ENERGY HOMES INC SOUTHERN UNION COMPANY SOUTHTRUST CORP SOUTHWEST AIRLINES SOUTHWEST BANCORP OF TEXAS SOUTHWEST GAS CORP	0.000	834182107 SLR	2,443,220	41,955,170.60	8,673,431.00
SOLUTIA INC.	1.101	834376105 SOI	201,391	2,827,138.72	731,049.33 1,140,268.50 4,020,087.60
SONIC CORP	0.000	835451105 SONC	55.650	704,193.33	1,140,268.50
SONOCO PRODUCTS CO	3.663	835495102 SON	175,320	4,826,342.13	4,020,087.60
SOTHEBY'S HOLDINGS CL-A	0.000	835898107 BID	9,000		81,000.00 555,841.00
SOURCE CORP	0.000	836167106 SRCP	29,900	824,218.07 1,623,876.21 25,335,365.28	555,841.00
SOUTH FINANCIAL GROUP, INC	2.710	837841105 TSFG	84,230 1,213,868	1,623,876.21	1,740,191.80 34,461,712.52
SOUTHERN CO	4.825	842587107 Q SO	1,213,868	25,335,365.28	34,461,712.52
SOUTHERN ENERGY HOMES INC	0.000	842814105 SEHI	259,300 62,031	25,335,365.28 350,946.59 888,238.19 13,718,869.30 15,572,898.22 1,364,738.56 898,891.48 593,616.36 8,094,743.77 1,937,460.53 489,228.09 62,812,273.70 38.976.825.42	394,395.30
SOUTHERN UNION COMPANY	0.000	844030106 SUG	62,031	888,238.19	1,023,511.50
SOUTHTRUST CORP	3.380	844730101 SOTR	700,293	13,718,869.30	17,402,281.05
SOUTHWEST AIRLINES	0.143	844741108 Q LUV	1,225,658	15,572,898.22	17,036,646.20
SOUTHWEST BANCORP OF TEXAS	0.000	84476R109 SWBT	50,050	1,364,738.56	1,441,940.50
SOUTHWEST GAS CORP	3.496	844895102 Q SWX	700,293 1,225,658 50,050 40,000 47,400 537,400	898,891.48	938,000.00
SOUTHWESTERN ENERGY COMPANY	0.000	845467109 SWN	47,400	593,616.36	542,730.00
SOVEREIGN BANCORP INC SPHERION CORPORATION SPINNAKER EXPLORATION CO SPRINT CORP. SPRINT PCS GROUP SPS TECHNOLOGIES INC SPSS INC.	0.711	845905108 SOV	537,400 133,100	8,094,743.77	7,550,470.00
SPHERION CORPORATION	0.000	848420105 SFN	133,100	1,937,460.53	891,770.00
SPINNAKER EXPLORATION CO	0.000	84855W109 SKE	22,500 1,997,895	489,228.09	496,125.02
SPRINT CORP.	3.453	852061100 Q FON	1,997,895	62,812,273.70	28,929,519.60
SPRINT PCS GROUP	0.000	852061506 PCS	3,277,206 13,000 26,000 219,100 4,500	38,976,825.42	14,354,162.28
SPS TECHNOLOGIES INC	0.000	784626103 ST	13,000	533,174.14	308,750.00
SPSS INC.	0.000	78462K102 SPSS	26,000	389,472.63	363,740.00
SPX CORP.	0.000	784635104 Q SPW	219,100	10,759,891.70	8,205,295.00
SRA INTERNATIONAL INC - CLASS A	0.000	78464R105 SRX	4,500	117,616.44	121,905.00
SRS LABS INC	0.000	78464M106 SRSL	101,400 397,661	249,132.09	313,326.00
ST JUDE MED. INC.	0.000	790849103 STJ	397,661	12,072,677.66	15,795,094.92
ST MARY LAND & EXPLORATION	0.400	792228108 SM	42,000	804,472.53	1,050,000.00
SRS LABS INC ST JUDE MED. INC. ST MARY LAND & EXPLORATION ST. PAUL COMPANIES STANCORP FORMURELL GROUP	3.406	792860108 Q SPC	42,000 654,848	22,714,156.45	22,297,574.40
STANCORP FINANCIAL GROUP	0.818	852891100 SFG	60,260	2,853,812.31	2,943,701.00
STANDARD COMMERCIAL CORP	1.381	853258101 STW	6,700	134,308.09	121,270.00
STANDARD MICROSYSTEMS CORP	0.000	853626109 SMSC	42,100	775,422.85	819,687.00
STANDARD MOTOR PRODS	2.769	853666105 SMP	14,000	201,403.33	182,000.00
STANDARD REGISTER CO	5.111	853887107 SR	14,000 31,000	459,778.59	557,999.99
STANDARD-PACIFIC CORP	1.292	85375C101 SPF	71,000	1,543,332.08	1,757,250.00
STANDARD MOTOR PRODS STANDARD REGISTER CO STANDARD-PACIFIC CORP STANDEX INTERNATIONAL CORP STANLEY WORKS STAPLES INC STARBUCKS CORP. STARTEK INC STARWOOD RESORTS	3.523	854231107 SXI	71,000 13,500	62,812,273.70 38,976,825.42 533,174.14 389,472.63 10,759,891.70 117,616.44 249,132.09 12,072,677.66 804,472.53 22,714,156.45 2,853,812.31 134,308.09 775,422.85 201,403.33 459,778.59 1,543,332.08 309,575.57 11,725,220.31	321,840.00
STANLEY WORKS	2.949	854616109 Q SWK	310,192	11,725,220.31	10,726,439.36
STAPLES INC	0.000	855030102 SPLS	310,192 1,257,522	11,725,220.31 22,904,165.28 14,089,222.13 639,369.19 9,833,958.29	23,012,652.59
STARBUCKS CORP.	0.000	855244109 SBUX	768,985	14,089,222.13	15,671,914.30
STARTEK INC	0.000	85569C107 SRT	15,600	639,369.19	430,560.00
STARWOOD RESORTS	3.538	85590A203 HOT	317,150	0 833 058 20	7 529 141 00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
	Instrument - COM	COMMON STOCK			
STATE STREET CORP STATEN ISLAND BANCORP STATION CASINOS INC STEAK N SHAKE COMPANY STEEL DYNAMICS INC STEEL TECHNOLOGIES INC STEELCASE INC STEIN MART INC. STEINER LEISURE LTD STERICYCLE INC STERICYCLE INC STERIS CORP STERLING BANCSHARES INC STEWART & STEVENSON SERVICES STEWART ENTERPRISES INC. CL-A STEWART INFO SVCS	1.333	857477103 STT	509,835	19,855,965.39	19,883,565.00
STATEN ISLAND BANCORP	2.581	857550107 SIB	123,000 31,300	1,546,755.63 349,747.57 508,724.49 1,576,604.28 394,373.46	2,477,220.00
STATION CASINOS INC	0.000	857689103 STN	31,300	349,747.57	554,010.00
STEAK N SHAKE COMPANY	0.000	857873103 SNS	33,500	508,724.49	335,000.00
STEEL DYNAMICS INC	0.000	858119100 STLD	98,800	1,576,604.28	1,188,564.01
STEEL TECHNOLOGIES INC	1.179	858147101 STTX	32,200 53,600 58,900	394,373.46 711,403.20 667,484.13 788,160.91 421,891.99 5,450,762.67 662,182.42 748,841.29 168,479.78 801,235.93 633,061.67 2,470,342.41 5,350,348.95 139,695.94 557,556.95	546,112.00
STEELCASE INC	2.189	858155203 SCS	53,600	711,403.20	587,456.00
STEIN MART INC.	0.000	858375108 SMRT	58,900	667,484.13	359,290.00
STEINER LEISURE LTD	0.000	P8744Y102 STNR	44,500 21,898	788,160.91	620,330.00
STERICYCLE INC	0.000	858912108 SRCL	21,898	421,891.99	709,035.34
STERIS CORP	0.000	859152100 Q STE	255,524 48,700	5,450,762.67	6,196,457.00
STERLING BANCSHARES INC	1.309	858907108 SBIB	48,700	662,182.42	595,114.00
STEWART & STEVENSON SERVICES	2.404	860342104 Q SVC	31,500 30,000	748,841.29	445,410.00
STEWART ENTERPRISES INC. CL-A	0.000	860370105 STEI	30,000	168,479.78	167,130.00
STEWART INFO SVCS	0.000 0.000 0.000 0.000 0.452 2.789 0.178 8.359 0.000 0.000	860372101 STC	40,100 40,700 59,829 264,619 2,600	801,235.93	857,739.00
STILLWATER MINING COMPANY	0.000	86074Q102 SWC	40,700	633,061.67	217,745.00
STONE ENERGY CORP	0.000	861642106 SGY	59,829	2,470,342.41	1,995,895.45
STORAGE TECHNOLOGY CORP	0.000	862111200 STK	264,619	5,350,348.95 139,695.94 557,556.95 12,366,079.77	5,668,138.98
STRAYER EDUCATION INC	0.452	863236105 STRA	2,600	139,695.94	149,500.00
STRIDE RITE CORP	2.789	863314100 Q SRR	47,800 356,921	557,556.95	342,726.00
STRYKER CORP.	0.178	863667101 SYK	356,921	12,366,079.77	23,956,537.52
STURM RUGER & CO INC	8.359	864159108 RGR	97,700 6,635,704	1,199,716.11	934,989.00
SUN MICROSYSTEMS INC.	0.000	866810104 SUNW	6,635,704	81,359,311.47	20,637,039.44
SUNGARD DATA SYSTEMS	0.000	867363103 SDS	674,887	15,586,401.89	15,900,337.72
SUNOCO, INC.	3.013	86764P109 Q SUN	147,576	5,249,798.97	4,896,571.68
SUNRISE ASSISTED LIVING INC	0.000	86768K106 SRZ	32,100	918,867.37 31,367,942.24	798,968.99
SUNTRUST BANKS INC.	3.021	867914103 Q STI	529,009	31,367,942.24	30,111,192.28
SUPER VALU STORES INC.	3.452	868536103 Q SVU	674,887 147,576 32,100 529,009 395,251	7,578,212.39	15,900,337.72 4,896,571.68 798,968.99 30,111,192.28 6,525,594.01
SUPERIOR INDUSTRIES INTL	1.208	868168105 SUP	95,700 13,600	3,311,176.87 316,963.82 1,813,587.00 1,502,450.30	3,958,152.00
SUPERTEX INC	0.000		13,600	316,963.82	202,503.99
SUNOCO, INC. SUNRISE ASSISTED LIVING INC SUNTRUST BANKS INC. SUPER VALU STORES INC. SUPERIOR INDUSTRIES INTL SUPERTEX INC SURMODICS INC SUSQUEHANNA BANCSHARES INC.	0.000	868873100 SRDX	43,730 75,300	1,813,587.00	1,254,176.40
SUSQUEHANNA BANCSHARES INC.	4.030	869099101 SUSQ	75,300	1,502,450.30	1,569,327.30
SWIFT ENERGY COMPANY	0.000	870738101 SFY	25,800	858,443.55	249,486.00
SWIFT TRANSPORTATION CO.	0.000	870756103 SWFT	214,400	3,742,671.29	4,291,859.20
SWS GROUP INC	2.949	78503N107 SWS	18,950	1,502,450.30 858,443.55 3,742,671.29 397,003.28 4,524,413.05 1,088,974.04 512,685.72 1,328,771.72	256,962.00
SYBASE INC.	0.000	871130100 SY	224,900	4,524,413.05	3,013,660.00
SYBRON DENTAL SPECIALTIES	0.000	871142105 SYD	62,801	1,088,974.04	932,594.85
SYKES ENTERPRISES	0.000	871237103 SYKE	60,900	512,685.72	199,752.00
SYLVAN LEARNING SYSTEMS INC	0.000		80,900	1,328,771.72	1,326,760.00
SYMANTEC CORP	0.000	871503108 SYMC	353,800	9,486,575.90	14,332,438.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	- COMMON STO				
Instrument		COMMON STOCK			
SYMBOL TECHNOLOGIES INC	0.243	871508107 SBL	1,166,973	15,746,368.67	9,592,518.06
SYMMETRICOM INC	0.000	871543104 SYMM		257,933.43	303,840.00
SYNOPSYS INC.	0.000	871607107 SNPS	72,000 152,100	7,489,191.07	7,019,415.00
SYNOVUS FINANCIAL CORP	3.041	87161C105 SNV	800,562	18,939,982.46	15,530,902.80
SYSCO CORP.	1.477	871829107 Q SYY	1,522,940	30,950,271.49	45,368,382.60
SYSTEMS & COMPUTER TECH.	0.000	871873105 SCTC	1,522,940 69,015	999,495.71	593,529.00
T ROWE PRICE GROUP INC.	2.492	74144T108 Q TROW	202,231	5,924,580.06	5,516,861.68
TAKE-TWO INTERACTIVE SOFTWARE	0.000	874054109 TTWO	84,280	1,387,301.77	1,979,737.20
TALBOTS INC	1.307	874161102 Q TLB	13,777 18,400	402,576.06	379,280.81
TALX CORP	0.928	874918105 TALXE	18,400	311,356.37	237,728.00
TARGET CORP	0.800	87612E106 Q TGT	1,906,189	46,734,141.61	57,185,670.00
TBC CORP	0.000	872180104 TBCC	82,400	900,153.37	989,624.00
TCF FINANCIAL CORP	2.632	872275102 TCB	188,200	6,700,372.59	8,222,458.00
TECH DATA CORP	0.000	878237106 TECD	65,900	2,352,615.74	1,776,664.00
TECHNE CORPORATION	0.000	878377100 TECH	50,900	1,730,844.15	1,454,111.20
TECHNITROL INC.	0.867	878555101 TNL	50,900 44,000 235,701	1,118,203.70	710,160.00
TECO ENERGY	9.179	872375100 Q TE	235,701	4,633,691.76	3,646,294.47
TECUMSEH PRODUCTS CO CL-A	2.900	878895200 TECUA	2,700	140,046.95	119,151.00
TEEKAY SHIPPING CORP	2.113	Y8564W103 TK	10,200	331,108.83	415,140.00
TEKTRONIX, INC.	0.000	879131100 Q TEK	63,509	990,248.47	1,155,228.71
TELEDYNE TECHNOLOGIES INC	0.000	879360105 TDY	97,500	1,503,880.12	1,528,800.00
TELEFLEX INC	1.678	879369106 Q TFX	76,300	2,800,425.65	3,272,507.00
TELEPHONE & DATA	1.233	879433100 TDS	123,000	7,708,185.45	5,783,460.00
TELLABS INC.	0.000	879664100 TLAB	641,715	19,161,793.54	4,665,268.05
TEMPLE-INLAND INC.	2.856	879868107 Q TIN	120,961	5,848,033.10	5,420,262.41
TENET HEALTHCARE CORP	0.000	88033G100 THC	1,441,181	30,910,784.97	23,635,368.40
TENNANT COMPANY	2.576	880345103 TNC	38,500	1,609,091.51	1,255,100.00
TENNECO AUTOMOTIVE INC	0.000	880349105 Q TEN	142,400	835,992.76	575,296.00
TERADYNE INC	0.000	880770102 TER	358,789	12,735,581.26	4,667,844.89
TETRA TECH INC.	0.000	88162G103 TTEK	57,500	841,956.15	701,500.00
TETRA TECHNOLOGIES INC.	0.000	88162F105 TTI	24,800	613,041.50	529,975.99
TEXAS INDUSTRIES INC	1.234	882491103 TXI	23,400	831,821.23	568,620.00
TEXAS INSTRS INC	0.599	882508104 Q TXN	3,650,204	100,255,312.71	54,789,562.04
TEXAS REGIONAL BANCSHARES INC	1.350	882673106 TRBS	8,400	260,398.82	298,544.40
TEXTRON INC.	3.024	883203101 Q TXT	315,489	18,959,278.19	13,562,872.11
THE 3DO CO	0.000	88553W204 THDO	50,162	282,959.77	101,879.02
THE JOHN NUVEEN CO - CLASS A	2.051	478035108 JNC	51,000	1,143,645.82	1,292,850.00
THE MEN'S WEARHOUSE INC.	0.000	587118100 MW	88,200	1,924,516.26	1,512,630.00
THE MONY GROUP INC.	1.879	615337102 MNY	126,000	4,537,007.13	3,016,440.00
THE ST. JOE COMPANY	0.266	790148100 JOE	8,579	246,078.66	257,370.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TOCK			
	Instrument - COM				
THERAGENICS CORPORATION THERMO ELECTRON CORP. THOMAS & BETTS CORP. THOMAS INDUSTRIES INC THOMAS NELSON INC THOR INDUSTRIES INC THO INC THO INC THREE-FIVE SYSTEMS INC TIBCO SOFTWARE INC TICKETMASTER ONLINE TICKETMASTER ONLINE TIDEWATER INC TIFFANY & CO TIMBERLAND CO CL-A TIMKEN CO. TITAN CORP TIVO INC TJX COS. INC. TMP WORLDWIDE INC TOLL BROTHERS INC	0.000		40,500	400,012.60	163,215.00
THERMO ELECTRON CORP.	0.000	883556102 TMO	377,001	7,607,469.33 1,164,392.13 431,284.48 255,693.36 396,520.66	7,585,260.12
THOMAS & BETTS CORP.	0.000	884315102 O TNB	39,136	1,164,392.13	661,398.40
THOMAS INDUSTRIES INC	1.304	884425109 TII	18,900	431,284.48	492,534.00
THOMAS NELSON INC	1.596	640376109 Q TNM	22,775 31,700	255,693.36	228,205.50
THOR INDUSTRIES INC	0.116	885160101 THO	31,700	396,520.66	1,091,431.00
THQ INC	0.000	872443403 THQI	43,850 55,100	882,487.59 1,078,440.68	581,012.49
THREE-FIVE SYSTEMS INC	0.000	88554L108 TFS	55,100	1,078,440.68	355,395.00
TIBCO SOFTWARE INC	0.000	88632Q103 TIBX	150,400	802,817.65 97,961.91	581,012.49 355,395.00 929,472.00 120,954.00 2,235,468.00 1,652,802.66 2,581,725.00
TICKETMASTER ONLINE	0.000	88633P203 TMCS	5,700	97,961.91	120,954.00
TIDEWATER INC	1.929	886423102 Q TDW	71,880 69,126	2,502,054.11	2,235,468.00
TIFFANY & CO	0.669	886547108 TIF	69,126	1,528,463.68	1,652,802.66
TIMBERLAND CO CL-A	0.000	887100105 TBL	72,500	1,961,598.45	2,581,725.00
TIMKEN CO.	2.722	887389104 Q TKR	92,104	1,564,694.55	1,759,186.40 3,120,000.00
TITAN CORP	0.000	888266103 TTN	300,000	4,122,959.69	3,120,000.00
TIVO INC	0.000	888706108 TIVO	300,000 97,700 832,706	420,726.12	510,971.00 16,254,421.12
TJX COS. INC.	0.614	872540109 Q TJX	832,706	11,259,319.89	16,254,421.12
TMP WORLDWIDE INC	0.000	872941109 TMPW	201,751	11,035,020.24	2,281,803.81
TOLL BROTHERS INC	0.000	889478103 TOL	100,100	1,511,112.37	2,022,020.00
TOLLGRADE COMMUNICATIONS INC	0.000	889542106 TLGD	17,600	479,993.73	206,448.01
TOM BROWN INC	0.000	115660201 TBI	73,400	2,030,627.78	1,842,340.00
TOM BROWN INC TOO INC TOOTSIE ROLL INDUSTRIES, INC. TORCHMARK CORP	0.000	890333107 TOO	36,700	11,235,319.89 11,035,020.24 1,511,112.37 479,993.73 2,030,627.78 994,712.74 2,086,833.77 2,295,712.65	863,184.00
TOOTSIE ROLL INDUSTRIES, INC.	0.912	890516107 Q TR	47,302 81,988	2,086,833.77	1,451,225.36
TORCHMARK CORP	0.985	891027104 Q TMK	81,988	2,295,712.65	2,995,021.64
TORO CO	0.751	891092108 TTC	14,100	540,133.27	900,990.00
TOUCH AMERICA HOLDINGS INC.	0.000	891539108 TAA	14,100 118,600	41,154.20	46,254.00
TOWER AUTOMOTIVE INC	0.000	891707101 TWR	56,100	893,888.83	252,450.00
TOYS R US INC.	0.000	892335100 TOY	56,100 308,762	540,133.27 41,154.20 893,888.83 5,667,987.81	3,087,620.00
TRACTOR SUPPLY COMPANY	0.000	892356106 TSCO	3,960	114,261.07	148,896.00
TRANSACTION SYSTEMS ARCHITECTS TRANSOCEAN SEDCO FOREX INC.	0.000	893416107 TSAI	69,200	2,026,915.50 34,266,679.24	449,800.00
TRANSOCEAN SEDCO FOREX INC.	0.517	C00070100 DTC	067 220	34,266,679.24	22,442,056.00
TRAVELERS PROPERTY CASUALTY -	в 0.000	89420G406 TAP.B	2,208,303	32,483,355.04	32,351,638.96
TRAVELERS PROPERTY CASUALTY-A				44,685.08	32,351,638.96 42,880.55
TREDEGAR CORPORATION	1.066	894650100 TG	40,200	847.685.17	603,000.00
TREX COMPANY INC	0.000	89531P105 TWP	3,900	847,685.17 136,394.94	137,670.00
TRIAD HOSPITALS INC	0.000	89579K109 TRI	201,253	6,652,173.62	6,003,376.99
TRIARC COM	0.000	895927101 TRY	22,400	602.916.32	587,776.00
TRIBUNE CO	0.967		637,916	602,916.32 22,828,506.55	28,999,661.36
TRICO MARINE SERVICES INC	0.000	896106101 TMAR	24,000	79,931.76 490,011.64	79,920.00
TRIMBLE NAVIGATION LTD	0.000	896239100 TRMB	28,900	400 011 64	360,961.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON S	TOCK			
Instrument					
TRIMERIS INC	0.000	896263100 TRMS	81,200	3,509,591.07	3,498,908.00
TRINITY INDUSTRIES	1.265	896522109 TRN	186,800	4,491,618.43 5,114,445.87 1,758,340.42	3,541,728.00 1,566,824.16 1,325,510.00
TRIQUENT SEMICONDUCTOR	0.000	89674K103 TQNT	369,534 41,500	5,114,445.87	1,566,824.16
TRIUMPH GROUP INC	0.000	896818101 TGI	41,500	1,758,340.42	1,325,510.00
TRIZETTO GROUP INC	0.000	896882107 TZIX	17,400 82,145	185,745.92 794,974.85	106,836.00
TRUSTCO BANK CORP. NY	5.565	898349105 TRST	82,145	794,974.85	885,523.10
TUESDAY MORNING CORP	0.000	899035505 TUES	7,930 26,373	194,178.30	135,603.00
TUPPERWARE CORPORATION	5.835	899896104 TUP	26,373	194,178.30 703,843.04 276,757.92 22,141,575.03 147,691,202.96	397,704.84
TWEETER HOME ENTERTAINMENT GROUP TXU CORPORATION TYCO INT'L. LTD NEW TYSON FOODS INC. CL-A U.S. INDUSTRIES INC. UCBH HOLDINGS INC UGI CORP UICI UIL HOLDINGS CORPORATION ULTIMATE ELECTRONICS INC ULTRA PETROLEUM CORP ULTRATECH STEPPER INC UNIFI INC UNION PACIFIC CORP. UNION PACIFIC CORP. UNION PLANTERS CORP. UNIONBANCAL CORPORATION UNISOURCE ENERGY CORP UNISYS CORP. UNIT CORP UNITED AUTO GROUP INC UNITED BANKSHARES INC. UNITED DEFENSE INDUSTRIES INC	0.000	901167106 TWTR	34,900	276,757.92	204,514.00
TXU CORPORATION	2.676	873168108 Q TXU	727,043	22,141,575.03	13,581,163.23
TYCO INT'L. LTD NEW	0.292	902124106 Q TYC	4,914,605	147,691,202.96	83,941,453.40
TYSON FOODS INC. CL-A	1.426	902494103 TSN	1,126,967 286,000	15,402,141.97	12,644,569.74
U.S. INDUSTRIES INC.	0.000	912080108 USI	286,000	1,010,251.94	752,180.00
UCBH HOLDINGS INC	0.471	90262T308 UCBH	35,300 30,700	15,402,141.97 1,010,251.94 1,090,309.92 669,306.36	1,498,484.99
UGI CORP	4.412	902681105 UGI	30,700	669,306.36	1,147,873.00
UICI	0.000	902737105 UCI	53,100 28,000	954,554.59	825,705.00
UIL HOLDINGS CORPORATION	8.259	902748102 UIL	28,000	1,041,316.56	976,360.00
ULTIMATE ELECTRONICS INC	0.000	903849107 ULTE	35,500	954,554.59 1,041,316.56 634,312.52 145,662.99 1,005,923.99	360,325.00
ULTRA PETROLEUM CORP	0.000	903914109 UPL	17,300 76,684	145,662.99	171,270.00
ULTRATECH STEPPER INC	0.000	904034105 UTEK	76,684 40,900 533,136	1,005,923.99	754,493.88
UNIFI INC	0.000	904677101 UFI	40,900	571,657.77 26,405,428.00	214,725.00
UNION PACIFIC CORP.	1.536	907818108 Q UNP	533,136	26,405,428.00	31,918,852.32
UNION PLANTERS CORP.	4.726	908068109 UPC	432,571	12,985,690.67	12,172,547.94
UNIONBANCAL CORPORATION	2.852	908906100 UB	32,400	12,985,690.67 1,379,254.20 552,852.62 12,686,316.91 1,505,372.72	1,272,348.00
UNISOURCE ENERGY CORP	2.891	909205106 UNS	35,200	552,852.62	608,608.00
UNISYS CORP.	0.000	909214108 UIS	674,972 92,700	12,686,316.91	6,682,222.80
UNIT CORP	0.000		92,700	1,505,3/2./2	1,/19,585.00
UNITED AUTO GROUP INC	0.000	909440109 UAG	5,600 46,700	136,865.97 1,257,598.40	69,832.00
UNITED BANKSHARES INC. UNITED DEFENSE INDUSTRIES INC UNITED NATURAL FOODS INC.	3.441	909907107 UBSI	46,700	1,257,598.40	1,357,148.70
UNITED DEFENSE INDUSTRIES INC	0.000	91018B104 UDI	10,200 21,000	230,826.00 355,676.76 142,465,998.74	237,660.00 532,350.00 135,034,788.28 2,840,640.00
UNITED DARGEL GERMICES INC.	0.000	911163103 UNFI 911312106 UPS	21,000	355,070.70	532,350.00
UNITED PARCEL SERVICES INC	1.204	911312106 UPS 911363109 URI	2,140,691 264,000	142,405,998.74	135,034,788.28
UNITED RENTALS INCORPORATED	1.000	911363109 URI	224,812	4,518,249.18	2,840,640.00
UNITED STATES STEEL CORP.	1.524	912909108 Q X	224,812		
UNITED STATIONERS INC	0.000	913004107 USTR	36,000 844,026	1,005,165.00	1,036,836.00
UNITED NATURAL FOODS INC. UNITED PARCEL SERVICES INC UNITED RENTALS INCORPORATED UNITED STATES STEEL CORP. UNITED STATIONERS INC UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC UNITRIN INC.	1.582 0.035	913017109 Q UTX 91324P102 A UNH	044,UZ0 771 726	40,158,767.90	52,278,970.44
UNITEDINITACI GROUP INC	0.035 5.681	91324P102 A UNH 913275103 UTR	774,736 139,000	3/,430,113.80 // 601 100 05	04,090,455.99 4 061 500 00
UNIVERSAL COMPRESSION HLDGS	0.000		15 200	4,001,100.95 477 460 76	202 600 00
UNIVERSAL COMPRESSION HLDGS UNIVERSAL CORP-VA	3.896	913451102 0CO 913456109 Q UVV	15,300 68,200	37,238,115.86 4,601,108.95 477,468.76 1,855,751.26	2 5 2 0 6 7 2 0 0
ONIVERSAL CORF-VA	3.030	713430103 Ø 044	00,200	1,000,701.20	2,320,072.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
T.,.	Group - COMMON ST				
In	strument - COM	COMMON STOCK			
UNIVERSAL ELECTRONICS INC	0.000	913483103 UEIC	30,000	276,348.51	292,200.00
UNIVERSAL FOREST PRODUCTS	0.422	913543104 UFPI	40,900	769,018.55	872,028.90
		913903100 UHS	140.200	5,831,024.34	6,323,020.00
UNIVERSAL HEALTH SERVICES CL B UNIVERSITY OF PHOENIX ONLINE	0.000	037604204 UOPX	140,200 11,020	270 189 95	394 956 80
UNIVISION COMMUNICATIONS	0.000	914906102 UVN	704,492	21.129.959.81	17,260,054.00 14,111,722.02 633,000.00 4,484,521.96
UNOCAL	2.616	915289102 O UCL	461.469	13,445,625.87	14,111,722.02
UNOVA INC.	0.000	91529B106 UNA	105,500	340,772.39	633,000.00
UNUMPROVIDENT CORP.	3.363	91529Y106 O UNM	255,674	8,721,841.58	4,484,521.96
URS CORPORATION	0.000	903236107 URS	30,600	706,708.88	435,438.00
US BANCORP	3.675	902973304 USB	4,301,219	90,738,495.27	91,271,867.18
US CELLULAR CORP.	0.000	911684108 USM	24,400	629,305.48	610,488.00
US FREIGHTWAYS CORP	1.287	916906100 USFC	59,200	1,714,036.53	1,702,000.00
US ONCOLOGY INC.	0.000	90338W103 USON	118,300	1,225,042.73	1,025,661.00
USA INTERACTIVE	0.000	902984103 USAI	118,300 37,400	762,122.24	857,208.00
UST INC.	5.743	902911106 Q UST	279,810	8,565,182.63	9,354,048.30 1,107,487.50 368,838.00
UTI WORLDWIDE INC	0.304	G87210103 UTIW	42,190	979,672.22	1,107,487.50
UTSTARCOM, INC	0.000	2557139 UTSI	18,600	297,124.08	368,838.00
V F CORP	2.773	918204108 Q VFC	137,758 81,600	4,542,433.17 2,616,530.48	4,966,175.90
VALASSIS COMMUNICATIONS INC	0.000	918866104 VCI	81,600	2,616,530.48	2,401,488.00
VALERO ENERGY CORP.	1.082	91913Y100 Q VLO	342,391	8,215,325.46	12,647,923.54 545,140.00
VALMONT INDUSTRIES	1.546	920253101 VMI	342,391 28,100	550,622.77	545,140.00
VALESO ENERGY CORP. VALMONT INDUSTRIES VALSPAR CORP VARCO INTERNATIONAL INC. VARIAN INC. VARIAN MEDICAL SYSTEMS VARIAN SEMICONDUCTOR EQUIPMENT A.	1.358	920355104 VAL	112,500	4,394,230.02	4,987,922.00
VARCO INTERNATIONAL INC.	0.000	922122106 VRC	198,258	4,015,880.37	3,449,689.20
VARIAN INC.	0.000	922206107 VARI	55,300	1,806,381.96	1,586,557.00
VARIAN MEDICAL SYSTEMS	0.000	92220P105 VAR	245,090	8,285,031.24 879,258.10 156,479.39 2,027,013.77	12,156,463.99
VARIAN SEMICONDUCTOR EQUIPMENT A	SSOC 0.000	922207105 VSEA	245,090 37,300	879,258.10	886,285.30
VCA ANTECH INC	0.000	918194101 WOOF	10,200	156,479.39	153,000.00
VCA ANTECH INC VECTREN CORPORATION VEECO INSTRUMENTS INC VERIDIAN CORP VERISIGN INC VERITAS DGC INC.	4.782	92240G101 VVC	102,966	2,027,013.77	2,368,218.00
VEECO INSTRUMENTS INC	0.000	922417100 VECO	28,600		330,616.00
VERIDIAN CORP	0.000	92342R203 VNX	20,960	445,724.44	447,286.40
VERISIGN INC	0.000	92343E102 VRSN	72,800	605,656.00	583,856.00
VERITAS DGC INC.	0.000	92343P107 VTS	184,100	2,757,003.03	1,454,390.00 15,887,758.04
VERITAS SOFTWARE CORPORATION	0.000	923436109 VRTS	1,017,142	- ,	- , ,
VERITY INC.	0.000	92343C106 VRTY	110,500	2,746,286.39	1,479,705.50
VERIZON COMMUNICATIONS	3.974	92343V104 Q VZ	5,615,467	231,141,863.76	217,599,346.25
VERTEX PHARMAREUTICALS INC	0.000	92532F100 VRTX	286,000	8,628,791.88	4,533,100.00
VIACOM INC-CLASS B	0.000 1.610	925524308 VIA.B 92552R109 VVI	3,870,095 128,800	149,86/,444.83	15/,/45,0/2.20
VIAD CORP			128,800 599	149,867,444.83 3,214,854.29 0.00	2,8/8,68U.UU 190.70
VIALTA INC CL A VIASAT INC.	0.000 0.000	92554D306 VLTA 92552V100 VSAT			182.70 331,198.00
VIMBAI INC.	0.000	92002VIUU VSAI	20,700	023,444.44	331,130.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value		
Group - COMMON STOCK							
	Instrument - COM	COMMON STOCK					
VIASYS HEALTHCARE INC	0.000	92553Q209 VAS			725,157.89		
VICOR CORP	0.000	925815102 VICR	47,100 125,400	876,177.84 1,776,856.63	388,622.10		
VINTAGE PETROLEUM INC.	1.516	927460105 Q VPI	125,400	1,776,856.63	1,322,970.00		
VISHAY INTERTECHNOLOGY INC.	0.000	928298108 VSH	431,384	5,952,020.59	4,822,873.12		
VISTACARE INC-CL A VISTEON CORP VISX INC VITAL SIGNS INC	0.000	92839Y109 VSTA	400 410,974 72,200	4,800.00 4,905,500.51	6,404.00		
VISTEON CORP	3.448	92839U107 VC	410,974	4,905,500.51	2,860,379.04		
VISX INC	0.000	92844S105 EYE	72,200 15,500	994 089 68	691,676.00		
VITAL SIGNS INC	0.535	928469105 VITL	15,500	533,033.22	463,140.00		
VITESSE SEMICONDUCTOR CORP	0.000	928497106 VTSS	413,000 16,600	7,014,120.97 364,595.74	902,405.00 283,859.99		
VOLT INFO. SCIENCES INC.	0.000	928703107 VOL	16,600	364,595.74	283,859.99		
VULCAN MATERIALS CO	2.506	929160109 VMC	136,612 27,200	4,977,930.57	5,122,950.00		
W-H ENERGY SERVICES INC	0.000	92925E108 WHES	27,200	471 376 00	396,848.00		
WABASH NATIONAL CORP	0.477	020566107 WINTO	22 500	323,869.99	196,930.00		
WABTEC	0.284	929740108 WAB 929903102 Q WB 930059100 WDR 931142103 Q WMT 931422109 Q WAG 932270101 WCS	67,000	323,869.99 808,969.24 110,752,976.67	940,680.00		
WACHOVIA CORP NEW	2.854	929903102 Q WB	2,884,488	110,752,976.67	940,680.00 105,110,742.72		
WADDELL & REED FINANCIAL-CL A	2.694	930059100 WDR	184,700	5,095,426.12			
WAL MART STORES INC	0.593	931142103 Q WMT	9,240,372	5,095,426.12 286,188,728.14	3,633,049.00 466,731,189.72		
WALGREEN CO. WALLACE COMPUTER SVCS INC	0.513	931422109 Q WAG	1,906,352	37,695,727.90 824,963.39	55,646,414.88		
WALLACE COMPUTER SVCS INC	3.068	932270101 WCS	40,100	824.963.39	862.551.00		
WASHINGTON FEDERAL INC.	3.702	938824109 WFSL	105,857	2,047,619.99	2,630,546.45		
WASHINGTON MUTUAL INC.	3.243	939322103 WM	1,934,738	52,475,922.66	66,806,503.14		
WASHINGTON POST CL. B	0.785	932270101 WCS 938824109 WFSL 939322103 WM 939640108 Q WPO	19,830	52,475,922.66 11,214,962.84	2,630,546.45 66,806,503.14 14,634,540.00		
WASTE CONNECTIONS INC	0.000	941053100 WCN	47.900	1.336.971.74	1.849.419.00		
WASTE MANAGEMENT INC.	0.043	94106L109 WMI	47,900 1,347,990	46,444,444.80	30,895,930.80		
WATER PIK TECHNOLOGIES INC	0.000	94113U100 PIK	32,300	262,619.00	237,405.00		
		941848103 WAT	158,144	5,519,446.88	3,444,376.32		
WATSCO INC.	0.976	942622200 WSO	39,400	634,159.97	645,372.00		
WATERS CORPORATION WATSCO INC. WATSON PHARMACEUTICALS INC. WATSON WYATT & CO HOLDINGS	0.000	942683103 WPI	471,108	13,082,926.06	13,318,223.16		
WATSON WYATT & CO HOLDINGS	0.000	942712100 WW	38,100	46,444,444.80 262,619.00 5,519,446.88 634,159.97 13,082,926.06 857,837.98	828,675.01		
WATSON WYATT & CO HOLDINGS WATTS INDUSTRIES INC. CLASS A WAUSAU-MOSINEE PAPER CORP.	1.524	942749102 O WTS	29,900	487,408.67	470,626.00		
WAUSAU-MOSINEE PAPER CORP.	3.030	943315101 WMO	29,900 7,600	487,408.67 120,761.43	470,626.00 85,272.00		
WAVECOM SA-ADR	0.000	943531103 WVCM	10.300	126.084.56	145,745.00		
WAVECOM SA-ADR WAYPOINT FINANCIAL CORP	2.247	946756103 WYPT	10,300 41,400	126,084.56 775,008.00	736,920.00		
WD-40 CO	3.028	929236107 WDFC	18,400	507.380.11			
WEATHERFORD INTERNATIONAL, LT	D. 0.000	G95089101 WFT	257,515	507,380.11 6,974,931.49 743,792.56	486,128.00 10,282,573.95		
WEBEX COMMUNICATIONS INC	0.000	94767L109 WEBX	47,090	743.792.56	706,350.00		
WEBSENSE INC	0.000	947684106 WRCN	23,115	450.515.58	493,759.52		
WEBSTER FINANCIAL CORPORATION	2.183	947890109 WBS	128,800	450,515.58 3,900,170.89	4.482.240.00		
WELLMAN INC	2.668	040000104	EO EOO	712 040 61			
WELLPOINT HEALTH NETWORKS	0.000	94973H108 WLP	351,521	16,813,109.25	681,245.00 25,014,234.36		
OINT HEHELIN WEIMONNO	0.000) 1) / JIII 00 MIII	551,521	10,010,100.20	23,011,231.30		

ASOF10 Date 01/21/2003 Time 18:53:26 STATE TEACHERS RETIREMENT SYSTEM OF OHIO

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-	Group - COMMON ST Instrument - COM				
-	Instrument - COM	COMMON STOCK			
WELLS FARGO COMPANY	2.389	949746101 WFC	3,501,307	106,326,230.13	164,106,259.09
WENDY'S INTL	0.886	950590109 O WEN	355,925	9,862,669.05	9,634,889.75
WERNER ENTERPRISES INC	0.371	950755108 WERN	71,033	964,735.80	1,529,340.49
WEST CORP.	0.000	952355105 WSTC	21,120	371,942.62	350,592.00
WEST MARINE INC	0.000	954235107 WMAR	26,000		355,940.00
WESTAMERICA BANCORPORATION	2.389	957090103 WABC	50,400	1,660,584.16	2,025,072.00
WESTAR ENERGY INC.	12.121	95709T100 WR	170,500	3,128,798.15	1,687,950.00
WESTELL TECHNOLOGIES INC-A	0.000	957541105 WSTL	110,400	150,750.25	132,480.00
WESTERN GAS RESOURCES INC	0.542	958259103 WGR	65,900	2,432,956.84	2,428,415.00
WESTPORT RESOURCES CORP	0.000	961418100 WRC	26,700	556,202.05	555,360.00
WESTWOOD ONE	0.000	961815107 WON	258,300	5,870,219.98	9,650,088.00
WET SEAL INC	0.000	961840105 WTSLA	32,675	422,582.54	351,615.68
WEYERHAEUSER CO.	3.251	962166104 Q WY	400,388	20,841,895.55	19,703,093.48
WGL HOLDINGS, INC.	5.309	92924F106 WGL	30,100	786,429.21	719,992.00
WHIRLPOOL CORP	2.604	963320106 Q WHR	93,040 56,851	5,038,027.64	4,858,548.80
WHITNEY HOLDING CORP	3.600	966612103 WTNY	56,851	1,773,015.41	1,894,843.83
WHOLE FOODS MARKET INC	0.000	966837106 WFMI	108,800	3,960,016.22	5,737,024.00
WILLIAMS COS. INC.	1.481	969457100 Q WMB	1,123,873 272,700	27,706,539.46 4,552,935.94	3,034,457.10
WILLIAMS-SONOMA INC	0.000		272,700	4,552,935.94	7,403,805.00
WILMINGTON TRUST CO, DELAWARE	3.219	971807102 Q WL	102,800 31,640	2,047,962.03	3,256,704.00
WILSON GREATBATCH TECHNOLOGIES		972232102 GB	31,640	867,684.33	923,888.01
WIND RIVER SYSTEMS	0.000	973149107 WIND	193,600	1,402,680.51	3,256,704.00 923,888.01 793,760.00 1,691,389.04
WINN-DIXIE STORES INC.	1.308	974280109 M WIN	110,693	2,739,855.82	1,691,389.04
WINNEBAGO INDUSTRIES	0.509	974637100 WGO		490,964.44	851,291.00
WINTRUST FINANCIAL CORP	0.383	97650W108 WTFC	24,750	749,057.24 7,284,445.94	775,170.00
WISCONSIN ENERGY CORP.	3.174	976657106 Q WEC	277,000		6,980,400.00
WMS INDUSTRIES INC	0.000	929297109 WMS	33,900 15,500	645,273.73	507,822.00
WOLVERINE TUBE CO.	0.000		/	133,681.92	88,505.00
WOLVERINE WORLD WIDE	1.191	978097103 WWW	78,300	1,496,899.16	1,183,113.00
WOODWARD GOVERNOR CO.	2.137	980745103 WGOV	12,600	1,047,460.93	548,100.00
WORTHINGTON INDS	4.199	981811102 Q WOR	74,918	1,160,529.14	1,141,750.32
WPS RESOURCES CORP.	5.512	92931B106 WPS	4,700	178,673.90	182,454.00
WRIGLEY WM JR CO	1.494	982526105 Q WWY	304,626	11,932,614.19	16,717,874.88
WYETH	2.459	983024100 Q WYE	2,680,567	100,560,681.44	100,253,205.80
X-RITE INC	1.430	983857103 XRIT	21,000 712,675	220,114.12	146,790.00 7,839,425.00
XCEL ENERGY INC	6.818	98389B100 Q XEL	1 224 206	16,900,568.91	
XEROX CORP XILINX INC	0.000	984121103 Q XRX 983919101 XLNX	1,334,386 551,630	25,206,723.70 18,879,557.97	10,741,807.30
XL CAPITAL LTD - CLASS A	2.433	G98255105 XL	341,755	28,509,309.77	11,363,578.00 26,400,573.75
XTO ENERGY INC.	2.433 0.161	98385X106 XTO			6,555,380.01
AIO ENERGI INC.	0.161	20303X100 X10	203,400	4,037,020.35	0,333,300.01

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TOCK				
	Instrument - COM	COMMON STOCK				
YAHOO INC	0.000	984332106	YHOO	1,342,463	137,247,371.95	21,949,270.05
YANKEE CANDLE CO	0.000	984757104	YCC	17,210	329,735.71	275,360.00
YELLOW CORP	0.000	985509108	YELL	62,539	1,223,609.83	1,575,419.95
YORK INTERNATIONAL CORP	2.346	986670107	YRK	84,600	2,343,544.64	2,163,222.00
YUM BRANDS, INC.	0.000	988498101	YUM	596,398	12,144,275.49	14,444,759.56
ZALE CORP.	0.000	988858106	ZLC	61,000	2,068,366.74	1,945,900.00
ZEBRA TECHNOLOGIES CORP CL-A	0.000	989207105	ZBRA	81,895	3,450,262.58	4,692,583.50
ZENITH NATIONAL INSURANCE CP	4.251	989390109	ZNT	20,600	562,112.46	484,512.00
ZIMMER HOLDINGS INC	0.000	98956P102	ZMH	382,637	8,502,308.40	15,887,088.24
ZIONS BANCORPORATION	2.033	989701107	ZION	103,566	5,935,891.41	4,075,218.53
ZIXIT CORP	0.000	98974P100	ZIXI	33,000	149,389.65	145,530.00
ZORAN CORP	0.000	98975F101	ZRAN	35,620	576,545.39	501,173.39
Instrument Total	1,812			744,866,248	20,226,225,509.04	19,034,949,698.53
Group Total	1,835			746,988,977	21,252,774,186.67	20,039,190,159.59

					Cost	Market Value
	Group - ALTERNATI	VE INVESTMENTS	;			
In	strument - AIF	ALTERNATIVE I	NVESTMENT	FUNDS		
ADAMS CAPITAL MANAGEMENT III	0.000	AVADAMS3	99404	5,500,000	5,500,000.00	3,928,346.01
ADVANCED TECHOLOGY VII	0.000	AVATV7	99405	2,500,000	2,500,000.00	1,991,266.00
AIG GLOBAL EMERGING MARKETS	0.000	VEA02504	AIGG	48,732,249	48,732,249.05	36,869,460.64
ALPHA CAPITAL FUND II	0.000	020997011	ACFD	2,098,870	2,098,870.56	1,430,213.01
APOLLO INVESTMENT FUND IV	0.000	AAPOLLOIV	99404	59,977,111	59,977,110.46	64,646,844.98
APOLLO INVESTMENT FUND V	0.000	ABAPOLLO5	99405	16,577,761	16,577,761.00	16,022,982.00
ATHENIAN VENTURE PARTNERS	0.000	VEA01458	OVVF	274,624	274,624.30	2,938,143.99
BAIN CAPITAL FUND VII	0.000	ABBAIN7	99404	26,932,499	26,932,498.99	23,848,720.09
BAIN CAPITAL VENTURE FUND	0.000	AVBAIN	99405	2,875,000	2,875,000.00	2,550,538.00
BAKER COMMUNICATIONS FUND	0.000	AVBAKERCOM	BAKER	14,764,064	14,764,064.31	6,327,977.49
BAKER COMMUNICATIONS FUND II	0.000	ABAKERCOM2	AVBAK	28,449,491	28,449,491.06	9,099,912.92
BEACON GROUP ENERGY FUND II	0.000	ABEACONGRP	99404	18,458,537	18,458,537.69	8,708,269.97
BLACKSTONE CAPITAL PTNRS III	0.000	VEA02554	BCPMB	32,988,819	32,988,818.00	34,336,883.98
BLACKSTONE COMMUNICATION I	0.000	ABBCOM1	99404	9,825,951	9,825,950.89	5,083,580.99
BLUE CHIP CAPITAL FUND	0.000	095334991	BCCF	1,000	1,000.00	766,083.00
BLUE CHIP CAPITAL FUND II	0.000	VEA01432	BCCII	2,473,770	2,473,770.70	5,807,173.01
BLUE CHIP CAPITAL FUND III	0.000	A01433	A0143	21,325,000	21,325,000.02	11,239,825.04
BLUE CHIP CAPITAL FUND IV	0.000	AVBLUECHIP	AVBLU	12,000,000	12,000,000.00	9,227,395.01
BLUE CHIP OPPORTUNITY FUND	0.000	095335998	BCOF	1,025,000	1,025,000.00	346,847.00
BRANTLEY VENTURE PARTNERS II	0.000	VEA05387	BVII	1,000	1,000.00	714,369.00
BRANTLEY VENTURE PARTNERS III	0.000	VEA06289	BIII	6,558,889	6,558,889.04	9,149,274.09
CARDINAL HEALTH PARTNERS	0.000	VEA02552	CHPL	5,022,343	5,022,343.81	2,631,455.02
CB HEALTHCARE FUND	0.000	VEA02614	CBHCF	10,013,703	10,013,703.14	9,365,971.01
CB HEALTHCARE FUND II	0.000	AVCBHF2	99405	3,598,057	3,598,057.00	2,958,557.00
CHP II	0.000	AVCHP2	99404	11,633,117	11,633,117.00	7,886,035.00
CID MEZZANINE CAPITAL	0.000	VEA02624	CIDME	7,056,464	7,056,464.15	6,325,881.00
CLAYTON, DUBLILIER & RICE VI	0.000	ACLAYDURI	CLDUR	30,289,406	30,289,406.00	22,829,856.01
COMMONWEALTH CAPITAL III	0.000	AVCCV3	99404	6,890,000	6,889,999.76	4,574,155.99
FOUNDATION MEDICAL PARTNERS	0.000	AVFNDMED	99405	5,700,000	5,700,000.00	4,961,053.01
FOX PAINE CAPITAL FUND	0.000	AFOXPAINE	FOXPA	29,999,999	29,999,999.00	23,775,181.00
FOX PAINE CAPITAL FUND II	0.000	ABFOXPAINE	99404	12,150,143	12,150,143.00	9,150,859.01
FRANCISCO PARTNERS	0.000	ABFRISCO1	99404	25,620,239	25,620,239.00	20,160,988.98
FS EQUITY PARTNERS IV	0.000	VEA02586	FSEP4	44,844,680	44,844,679.17	65,559,683.99
GENERAL CATALYST GROUP II	0.000	AVGCG2	99405	2,000,000	2,000,000.00	1,671,510.00
GILBERT GLOBAL EQUITY PARTNERS L		AGILBERTG	GILBE	47,734,764	47,734,764.33	20,015,901.01
HARBOURVEST INT'L III-DIRECT	0.000	VEA02633	HVIPE	17,195,309	17,195,308.94	10,914,357.03
HARBOURVEST INT'L III-PARTNERSHI		AHARBPART	99404	39,798,635	39,798,634.55	32,991,417.98
HARBOURVEST INT'L IV-DIRECT	0.000	AGHIPEP4D	99405	4,800,000	4,800,000.00	4,055,038.01
HARBOURVEST INT'L IV-PARTNERSHIP		AGHIPEP4P	99405	12,000,000	12,000,000.00	8,622,557.00
HARBOURVEST PARTNERS VI DIRECT F	UND L.P. 0.000	AHARBOURDI	99404	19,000,000	19,000,000.00	12,083,141.99

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Grou	ıp - ALTERNAT]	IVE INVESTMENTS	3			
Instrumen	nt - AIF	ALTERNATIVE I	NVESTMENT	r funds		
HARBOURVEST PARTNERS VI PARTNERSHIP FUN	ID 0.000	AHARBOURPA	99404	28,588,621	28,588,620.81	18,719,271.01
HEARTLAND INDUSTRIAL PARTNERS	0.000	ABHEART	99404	23,404,548	23,404,547.94	23,268,449.99
LEHMAN BROTHERS II	0.000	VEA02551	LBBP	56,236,705	56,236,705.24	42,379,389.85
LIME ROCK PARTNERS II	0.000	AOLIMEROCK	99406	354,533	354,533.00	354,533.00
LINSALATA CAPITAL PARTNERS III	0.000	ALINCAP	99404	19,238,808	19,238,808.61	19,489,306.99
LINSALATA CAPITAL PARTNERS IV	0.000	ABLINCAP4	ABLIN	13,726,695	13,726,695.00	12,456,628.01
MERITAGE PRIVATE EQUITY I	0.000	AMERIT	AMERI	21,250,000	21,250,000.00	9,132,999.98
MERITAGE PRIVATE EQUITY II	0.000	AVMERIT2	AVMER	5,000,000	5,000,000.00	4,156,111.00
MIAMI VALLEY VENTURE FUND	0.000	VEA01492	MVVF	2,978,407	2,978,407.78	2,959,133.99
MORGENTHALER PARTNERS IV	0.000	VEA01176	MGVP	999	999 99	458,628.99
MORGENTHALER PARTNERS V	0.000	VEA01177	MGVPV	9,098,512	9,098,512.08	6,632,793.96
MORGENTHALER PARTNERS VI	0.000	AVMORG6	MGVPV	16,250,000	16,250,000.00	10,133,417.97
MORGENTHALER PARTNERS VII	0.000	AVMORG7	99405	8,000,000	8,000,000.00	7,082,536.00
NEW ENTERPRISE ASSOCIATES 10	0.000	AVNEA10	AVNEA	7,951,805	7,951,805.62	6,744,109.00
NORTHCOAST FUND	0.000	VEA06027	NCFD	2,500,000	2,500,000.00	1,322,830.00
NORTHCOAST FUND II	0.000	AVCNC	99404	6,000,000	6,000,000.00	5,618,554.00
NW OHIO VENTURE FUND	0.000	VEA05606	NOVF	1,994,950	1,994,950.00	278,530.00 28,068,825.28
NW OHIO VENTURE FUND OAK HILL CAPITAL PARTNERS OHIO INNOVATION FUND I	0.000	AOAKHILL	99404	1,994,950 31,690,249 1,600,000	1,994,950.00 31,690,249.62 1,600,000.00	28,068,825.28
OHIO INNOVATION FUND I	0.000	VEA02581	OIF1	1,600,000	1,600,000.00	2,014,545.04
PRIMUS CAPITAL FUND II	0.000	VEA04712	PCFX	800	800.00	241,754.22
PRIMUS CAPITAL FUND III-A PFD	0.000	VEA06130	PCFZ	1,000	999.99	849,330.47 970,293.66
PRIMUS CAPITAL FUND III-B	0.000	VEA06129	PCFY	1,000	1,000.00	970,293.66
PRIMUS CAPITAL FUND IV	0.000	VEA02451	PCF4	13,273,560	13,273,560.48	10,815,116.05
PRIMUS CAPITAL FUND V	0.000	AVPRIMUS5	99404	14,310,000	14,310,000.00	9,195,237.59
PRISM VENTURE PARTNERS IV	0.000	AVPRISM4	99406	5,300,000	5,300,000.00	4,263,218.00
PROVIDENCE EQUITY PARTNERS IV	0.000	ABPROV4	99404	17,858,269	17,858,268.86	14,737,746.99
SILVER LAKE PARTNERS	0.000	ASILLAKE	ASILL	7,606,605	7,606,605.51	5,134,479.55
SKM EQUITY FUND III	0.000	ABSKM3	99404	14,589,931	14,589,930.43	11,775,256.99
SPACEVEST II	0.000	VEASPVE	VEASP	8,139,114	8,139,113.62	5,595,073.02
SUNRISE CAPITAL PARTNERS	0.000	ASUNRISE	ASUNR	26,093,582	26,093,582.00	20,055,702.00
TAPE III	0.000	AVTAPE3	AVTAP			2,630,969.00
TUCKER ANTHONY PRIVATE EQUITY FUND IV	0.000	AVTAPE4	99406	2,550,000	2,550,000.00	2,203,936.00
WARBURG PINCUS EQUITY PARTNERS		AWARBURG	99404	54,980,370	54,980,368.51	50,826,606.01
WARBURG PINCUS VIII	0.000	AWARBURG8	AWARB	11,910,250	11,910,249.92	11,678,030.00
Instrument Total 74	Į.			1,084,665,820	1,084,665,809.93	877,811,049.87

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - ALTERNAT	IVE INVESTMENTS			
	Instrument - COM	COMMON STOCK			
AKAMAI TECHNOLOGIES	0.000	00971T101 AKAM	327,314	1,217,608.08	566,253.22
AMERICAN MEDICAL SYS HLDINGS	0.000	02744M108 AMMD	54,375	1,180,188.38	881,418.75
CORINTHIAN COLLEGES INC	0.000	218868107 COCO	139,160	0.00	5,268,597.60
CORVIS	0.000	221009103 CORV	307,584	7,391,643.38	218,384.64
EBENX INC	0.000	278668108 EBNX	105,103	2,207,163.00	500,290.28
EXACT SCIENCES CORP	0.000	30063P105 EXAS	26,276	435,657.00	284,569.08
HEWLETT-PACKARD CO	1.843	428236103 Q HPQ	29,726	535,662.52	516,043.36
JUNIPER NETWORKS INC	0.000	48203R104 JNPR	17,220	415,811.34	117,096.00
MELLON NATIONAL CORP.	1.991	58551A108 Q MEL	40,200	1,527,238.20	1,049,622.00
NEW FOCUS INC	0.000	644383101 NUFO	99,000	5,352,188.00	380,160.00
NUANCE COMMUNICATIONS INC	0.000	669967101 NUAN	20,715	0.00	51,373.20
PAIN THERAPEUTICS INC.	0.000	69562K100 PTIE	7,191	70,112.25	17,186.49
RADWARE LTD	0.000	M81873107 RDWR	17,656	318,691.00	142,660.48
SONICWALL INC	0.000	835470105 SNWL	32,019	602,350.92	116,228.97
TIVO INC	0.000	888706108 TIVO	19,803	132,383.00	103,569.69
US INTERNETWORKING INC	0.000	917311805 USIQE	186,422	0.00	24.23
Instrument Total	16		1,429,764	21,386,697.07	10,213,477.99
Group Total	90		1,086,095,584	1,106,052,507.00	888,024,527.86

Investment Desc		Yield	Identifier Maturi	cy Book Value	Market Value
	Group - REAL EST	יזידה			
	Portfolio - REE	RE EAST REGION			
	Instrument - A	APARTMENT			
BATTERY PARK CITY	NEW YORK, NY	0.000	RBATTR	0.01	20,200,000.00
RELATED - E. 39TH ST - SONOMA		0.000	REAST2	0.01	11,500,000.00
RELATED - LYRIC - WEST 94TH ST		0.000	RSYMPH	0.01	20,500,000.00
RELATED - STRATHMORE	NEW YORK NY	0.000	REAST1	0.01	16,900,000.00
RELATED - UNION SQUARE APARTM		0.000	RUNION	0.01	18,000,000.00
RELATED - WEST 89TH STREET	NEW YORK NY	0.000	RWEST1	0.01	18,300,000.00
Instrument Total	6			0.06	105,400,000.00
	Instrument -I	INDUSTRIAL			
WIP02 FLEET	ARLINGTON VA	9.500	RFLEET	14,618,275.66	22,700,000.00
WIP02 RENAISSANCE	ARLINGTON VA	9.500	RWIP02	3,989,851.33	27,600,000.00
Instrument Total	2			18,608,126.99	50,300,000.00
	Instrument -0	OFFICE			
101 HUDSON STREET	JERSEY CITY NJ	14.500	RHUD01	101,084,800.14	141,800,000.00
2033 K STREET	WASHINGTON DC	10.100	RKSTRT	8,065,185.37	12,799,999.99
590 MADISON AVENUE	NEW YORK NY	11.000	RMADAV	137,855,008.00	250,000,000.00
BALLSTON STATION	BALLSTON VA	9.550	RBALST	18,382,289.99	31,700,000.00
BAY COLONY	BOSTON, MA	6.747	RBAYCL	33,769,153.43	38,800,000.00
CRI BUILDING	WASHINGTON, DC	0.065	RCRIBD	18,711,229.92	17,800,000.00
MORRIS CORPORATE CENTER I & II ONE LINCOLN	BOSTON, MA	0.000	RMORCC ROLINC	60,310,346.25 99,902,157.14	47,100,000.00 185,000,000.04
WESTGATE CORPORATE CENTER	BERNARDSVILLE NJ	0.000	RWSTCC	32,227,554.00	27,300,000.00
Instrument Total	9			510,307,724.24	752,300,000.03
	Instrument -R	RETAIL			
NICHAMINY MATT	גת גדוות וחתג ודוות	15.500	RNESH1	18,962,370.25	17,800,000.00
NESHAMINY MALL UNION SOUARE RETAIL	PHILADELPHIA PA NEW YORK, NY	9.850	RUNSO2	63,510,694.99	75,300,000.00
~	2		~	82,473,065.24	93,100,000.00
	- Instrument -X	OTHER			,,
TERRAMICS LAKE CENTER	PHILADELPHIA PA	5.600	RLKCTR	2,408,937.65	2,600,000.00
To observe the Babal	1			0 400 035 65	
Instrument Total	1			2,408,937.65	2,600,000.00
Portfolio Total 20	0			613,797,854.18	1,003,700,000.03

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL ESTA	ጥፑ			
	Portfolio - REM	RE MIDWEST REGION			
	Instrument - A	APARTMENT			
AMLI AT DANADA FARMS	WHEATON, IL	8.800	RAMLID	21,257,711.88	31,500,000.00
ARBORS OF ANDERSON I	CINCINNATI	9.000	RANBR1	19,795,548.07	21,100,000.00
PARK GLEN	MINNEAPOLIS	6.900	RPKGNW	15,712,000.00	25,500,000.00
Instrument Total	3			56,765,259.95	78,100,000.00
	Instrument -I	INDUSTRIAL			
ADDISON BUSINESS	ADDISON, IL	9.660	RSHAPE	3,211,109.49	3,500,000.00
ALBRECHT	LAKE BLUFF, IL	8.800	RALBCT	12,800,318.60	13,650,000.00
CAROL POINT	CAROL STREAM, IL	7.990	RCAROL	12,428,504.97	12,200,000.00
ENTERPRISE	AURORA, IL	8.500	RENTPR	6,995,995.00	7,300,000.00
ST. CHARLES BUSINESS PARK	ST. CHARLES	5.000	RSTCHP	3,606,062.31	4,200,000.00
Instrument Total	5			39,041,990.37	40,850,000.00
	Instrument -0	OFFICE			
77 W. WACKER	CHICAGO, IL	0.000	RDONBD	88,087,250.00	101,800,000.00
ATRIUM II	CINCINNATI OH	13.500	RATRM2	27,138,104.00	42,100,000.00
CAMPUS VIEW PLAZA	COLUMBUS	11.400	RCVPL1	12,000,000.00	12,200,000.00
CORPORATE HILL I	WORTHINGTON	9.000	RCORP1	7,282,000.00	5,800,000.00
CORPORATE HILL II	WORTHINGTON	10.000	RCORP2	4,718,000.00	5,900,000.00
HUNTINGTON BANK CENTER	COLUMBUS, OH	6.100	RHUNT2	48,932,998.15	44,900,000.00
KEY CENTER	CLEVELAND, OH	9.200	RKEYCT	71,000,000.00	79,300,000.00
LAKEPOINT OFFICE	CLEVELAND, OH	8.210	RLAKPT	12,836,780.37	13,900,000.00
MERIDIAN CROSSINGS	RICHFIELD, MN	0.000	RMERCR	13,398,144.00	12,500,000.00
MERIDIAN CROSSINGS PHASE II	77TH ST. RICHFIELD, M	N 0.000	RMERC2	14,261,603.69	13,500,000.00
Instrument Total	10			299,654,880.21	331,900,000.00
	Instrument -R	RETAIL			
MACEDONIA COMMONS	MACEDONIA, OH	9.300	RMACDN	5,999,050.03	6,700,000.00
OLENTANGY PLAZA	COLUMBUS	10.000	ROPL01	15,818,833.15	23,200,000.00
STRATFORD SQUARE MALL	CHICAGO	9.000	RSFSQ1	34,219,150.29	30,250,000.00
VILLAGE CROSSING	SKOKIE/NILES	9.600	RVLCR1	37,893,105.51	25,000,000.00
Instrument Total	4			93,930,138.98	85,150,000.00

Monthly Market Portfolio						
Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL ES Portfolio - REM Instrument - X	STATE RE MIDWEST REGION OTHER				
WESTBELT WEST PK	COLUMBUS	10.000	RWSBT1		371,027.04	200,199.94
Instrument Total	1				371,027.04	200,199.94
Portfolio Total	23				489,763,296.55	536,200,199.94

Period 12/01/2002 To 12/31/2002 Page 003

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Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL ES	ጥልጥਓ			
	Portfolio - RES	RE SOUTH REGION			
	Instrument - A	APARTMENT			
AUTUMN RIDGE	ATLANTA, GA	6.580	RAUTUM	6,878,730.24	7,399,999.98
BRIDGEWATER	ATLANTA, GA	7.430	RBRIDG	41,157,771.50	42,400,000.02
CHAPARRAL CREEK	IRVING, TX	8.000	RCREEK	29,147,591.51	30,073,347.61
HOMES OF PRAIRIE SPRINGS	DALLAS, TX	9.100	RHMPRS	32,665,931.97	34,000,000.00
JEFFERSON PARK	IRVING, TX	8.000	RJPARK	23,760,225.00	25,300,000.00
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	33,000,000.00
WYNFIELD TRACE	ATLANTA, GA	5.200	RTRACE	9,689,312.58	11,699,999.99
Instrument Total	8			198,509,078.80	207,873,347.60
	Instrument -I	INDUSTRIAL			
15200 TRINITY	FORT WORTH, TX.	0.000	RMATTE	18,101,084.71	12,600,000.00
ACLINE DISTRIBUTION	TAMPA, FL	9.630	RACLIN	5,130,576.39	5,300,000.00
ALLIANCE AIRLINES	ATLANTA, GA	9.100	RALLNC	4,477,000.00	3,500,000.00
CROSSROADS BUSINESS PARK	TAMPA, FL	9.200	RCRRD1	5,204,845.75	6,800,000.00
GATEWAY BUSINESS CENTER	TAMPA, FL	12.800	RGATEW	5,322,377.58	7,300,000.00
QUADRANT BUSINESS CTR	DEERFIELD BC	10.875	RQBC01	12,830,523.77	17,999,999.99
QUAKER OATS BUILDING	ATLANTA, GA	0.000	RQOATS	16,952,685.00	16,200,000.00
REGENCY 1	DALLAS TX	8.500	RREGNC	16,207,374.38	13,700,000.00
REGENCY 2	DALLAS, TX	0.000	RREGN2	15,526,783.11	15,000,000.00
TRADE CENTER I	ATLANTA GA	8.500	RTDCNT	13,769,358.00	10,800,000.00
TRADE CENTER II	ATLANTA, GA	0.000	RTDCN2	12,013,354.50	11,600,000.00
UNIVERSITY BUSINESS CENTER	TAMPA, FL	10.530	RUNIVB	4,762,587.01	8,000,000.01
Instrument Total	12			130,298,550.20	128,800,000.00
	Instrument -0	OFFICE			
ALLIANCE DATA	SAN ANTONIO	9.700	RJCP02	3,786,732.00	4,800,000.00
ARBORETUM	AUSTIN,TX	0.000	RARBTM	41,576,571.20	35,400,000.00
CIGNA PLAZA	DALLAS, TX	0.000	RCIGNA	19,100,694.00	17,250,000.00
CROWN POINTE BLDG	ATLANTA	9.500	RCPTE1	63,568,516.18	50,000,000.00
GALLERIA 100	ATLANTA, GA	0.000	RGAL10	31,980,824.97	31,300,000.00
GALLERIA 400	ATLANTA, GA	0.000	RGALPK	25,582,261.64	39,683,784.46
GALLERIA 600	ATLANTA, GA	0.000	RGAL60	9,594,650.03	9,594,650.03
JPM I	DALLAS, TX	0.000	RINTNL	14,756,691.29	19,999,999.99
JPM II	DALLAS,TX	0.000	RCHAS2	74,571,635.79	74,571,635.88

Investment Desc		Yield	Identifier Maturity		Market Value
	Group - REAL E	STATE			
	Portfolio - RES	RE SOUTH REGION			
	Instrument - 0	OFFICE			
JPM III	DALLAS, TX	0.000	RCHAS3	44,291,788.76	44,291,788.82
ROSEMEADE	DALLAS, TX	0.000	RROSMD	23,585,255.00	20,800,000.00
SOUTHPARK ONE	AUSTIN	11.500	RSPK01	10,408,643.00	17,400,000.00
Instrument Total	12			362,804,263.86	365,091,859.18
	Instrument -R	RETAIL			
BRADLEES #02	GREENBELT MD	9.750	RMEM04	4,900,000.00	5,200,000.00
BRADLEES #03	COLUMBIA MD	8.875	RMEM05	4,300,000.00	4,000,000.00
BRADLEES #04	BURKE MD	11.250	RMEM06	5,512,600.00	5,600,000.00
CREEKSIDE	FT. WORTH, TX	0.000	RCRKSD	2,671,263.60	2,290,000.00
EAGLE #10	URBANA, IL	9.000	REAG10	1,202,351.04	500,000.00
GEMCO #05	YUBA CITY	8.875	RGEM05	4,000,000.00	4,400,000.00
GEMCO #08	SANTA MARIA	8.875	RGEM08	4,400,000.00	5,000,000.00
GEMCO #11	BAKERSFIELD	9.320	RGEM11	4,900,000.00	5,400,000.00
GEMCO #12	CATHEDRAL CITY	9.382	RGEM12	5,500,000.00	5,800,000.00
GEMCO #13	VALLEJO	8.875	RGEM13	3,200,000.00	5,000,000.00
K MART #08 PM1	KIMBERLY WI	11.580	RKM081	2,211,426.32	600,000.00
K MART #34 PM1	MILLIARD NE	11.650	RKM341	2,200,002.01	2,257,862.45
K MART #41	INDIANAPOLIS	9.700	RKM041	2,964,122.00	3,300,000.00
K MART #44	S PASADENA	9.550	RKM044	3,000,000.00	3,100,000.00
K MART #47 PM1	ROCHESTER	11.530	RKM471	2,913,271.60	2,836,844.77
K MART #50	SPRINGFIELD	9.550	RKM050	3,468,664.00	3,700,000.00
KROGER #02 KROGER #03	COVINGTON LOUISVILLE	10.000 10.000	RKR002 RKR003	2,252,581.00 1,959,115.00	2,100,000.00 1,900,000.00
KROGER #03 KROGER #04	CARTERSVILLE GA	10.000	RKR003 RKR004	2,254,876.00	2,400,000.00
KROGER #04 KROGER #09	FAYETTEVILLE NC	10.000	RKR004 RKR009	1,351,062.00	1,700,000.00
KROGER #11	DALTON GA	10.250	RKR009 RKR011	2,390,956.10	2,000,000.00
KROGER #11 KROGER #13	DALION GA DUNCANVILLE TX	10.250	RKR011	2,545,346.34	1,900,000.00
KROGER #15	ARLINGTON TX	10.250	RKR015	4,723,707.32	4,600,000.00
KROGER #15	LANETT AL	10.250	RKR016	2,360,976.00	1,700,000.00
KROGER #17	W COLUMBIA SC	10.250	RKR017	2,527,800.50	1,800,000.00
KROGER #19	COLLIERVILLE TN	10.250	RKR019	4,532,260.79	4,900,000.00
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	1,500,000.00
KROGER #25	PADUCAH KY	10.250	RKR025	2,305,000.00	2,200,000.00
LAKELAND PLAZA	CUMMINS, GA	9.500	RLAKPL	21,691,549.74	24,600,000.00
LONGS DRUGS #02	GRASS VALLEY CA	8.750	RLD002	1,100,000.00	2,100,000.00

Investment Desc		Yield 	Identifier Maturity	Book Value	Market Value
	Group - REAL EST	ΔጥΕ:			
	Portfolio - RES	RE SOUTH REGION			
	Instrument - R	RETAIL			
LONGS DRUGS #08	MADERA CA	9.000	RLD008	925,000.00	1,000,000.00
LONGS DRUGS #09	SACRAMENTO CA	9.250	RLD009	925,000.00	1,100,000.00
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	1,400,000.00
LONGS DRUGS #17	SIMI VALLEY	10.375	RLD017	1,500,000.00	1,500,000.00
LONGS DRUGS #19	FRESNO CA	10.375	RLD019	1,350,000.00	1,300,000.00
LONGS DRUGS #20	BAKERSFIELD CA	10.625	RLD020	1,450,000.00	1,400,000.00
LUCKY #01	TUCSON AZ	8.750	RLS001	1,150,000.00	1,370,000.00
LUCKY #04	TRUCKEE CA	8.750	RLS004	1,600,000.00	2,100,000.00
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	1,290,000.00
LUCKY #11	ATASCADERO CA	9.100	RLS011	1,750,000.00	1,300,000.00
PALLADIUM AT CITYPLACE	WEST PALM BEACH, FL	0.000	RPALPR	32,250,390.00	19,199,999.99
PRESTON VILLAGE CENTER	PLANO, TX	0.000	RPRSTV	46,681,714.97	43,699,999.81
SAFEWAY #09	WILLIAMSBURG VA	10.500	RSAF09	2,115,013.00	2,400,000.00
SOUTHLAKE	DALLAS TX	0.000	REGDAL	4,668,387.09	4,380,000.00
SUPER X #01	WINCHESTER KY	10.250	RSPX01	639,058.80	500,000.00
SUPER X #04	PADUCAH	10.250	RSPX04	531,000.00	600,000.00
TG&Y #01	ABBEVILLE LA	10.000	RTGY01	134,300.00	300,000.00
TG&Y #02	SAN BENITO TX	10.000	RTGY02	1,500,000.00	1,800,000.00
TG&Y #03	LUCEDALE MS	10.000	RTGY03	67,742.00	700,000.00
TG&Y #05	OZARK AL	10.000	RTGY05	781,054.30	800,000.00
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	2,700,000.00
TG&Y #29	HAZARD KY	10.000	RTGY29	2,000,000.00	1,800,000.00
WAL-MART #03	SPRINGFIELD TN	10.000	RWAL03	1,486,566.00	1,700,000.00
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	2,000,000.00
WAL-MART #30	MARLIN TX	10.000	RWAL30	1,365,000.00	1,500,000.00
WAL-MART #30	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	3,400,000.00
WAL-MART #42	RUSSELLVILLE AL	10.000	RWAL42	1,503,000.00	1,800,000.00
WAL-MART #42	EL CAMPO TX	10.000	RWAL43	1,697,000.00	2,200,000.00
WAL-MART #43	HOT SPRINGS AR	10.000	RWAL44	2,212,000.00	1,600,000.00
WAL-MART #52	PARSONS KS	10.000	RWAL52	1,449,000.00	2,200,000.00
WAL-MART #52	NEDERLAND TX	10.000	RWAL56	3,367,000.00	1,880,000.00
WAL-MARI #50 WAL-MART #65	LEITCHFIELD KY	10.000	RWAL65	1,132,000.00	1,400,000.00
WAL-MARI #65 WAL-MART #66	ALVIN TX	10.000	RWAL66	1,710,000.00	1,400,000.00
WAL-MARI #60 WAL-MART #67	ROCKPORT TX	10.000	RWAL67	1,522,000.00	1,900,000.00
/ O# I TAMI = LIAN	ROCKPORT IA	10.000	KWALO /	1,322,000.00	1,900,000.00

ASOF03	Date 01/21/2003 Time 18:53:29	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2002 To 12/31/2002 Page 007
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Monthly	Market	Portfolio
MOHITHA	Market	POLCIOIIO

Investment Desc		Yield	Identifier Matu	rity Book Value	Market Value
	Group - REAL E: Portfolio - RES Instrument - X	STATE RE SOUTH REGION OTHER			
CROWN POINTE LAND GALLERIA LAND	ATLANTA GA ATLANTA GA	9.000 11.000	RCPTE4 RGALD1	547,718.15 1,787,097.99	2,250,000.00 5,283,899.01
Instrument Total	2			2,334,816.14	7,533,899.01
Portfolio Total	104			939,601,525.44	948,303,812.81

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL EST Portfolio - REW Instrument - A	TATE RE WEST REGION APARTMENT			
	Instrument - A	APARIMENI			
CHARTER APARTMENTS ELLIOTT BAY PLAZA HEIGHTS AT BEAR CREEK OVERLOOK APARTMENTS	ORANGE COUNTY CA SEATTLE WA SEATTLE, WA SAN DIEGO CA	7.880 5.960 0.077 7.720	RCHART RELBAY RHBCRK ROVRLK	31,433,300.00 19,587,164.88 29,581,086.92 23,534,580.00	64,000,000.00 26,500,000.00 23,200,000.00 43,800,000.00
RELATED - 3RD & MISSION	SAN FRANCISCO CA	0.000	RMISSN	0.01	11,100,000.00
Instrument Total	5			104,136,131.81	168,600,000.00
	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	72,377,344.80 30,896,439.62 18,000,000.00 19,070,686.00 19,414,595.69	106,999,999.75 26,635,492.46 22,600,000.00 22,500,000.01 21,800,000.00
Instrument Total	5			159,759,066.11	200,535,492.22
	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 23,070,919.00 94,012,412.00 39,231,466.11 66,663,724.83 42,794,517.64 107,218,125.00	61,700,000.00 76,899,999.99 81,700,000.00 52,600,000.01 87,261,425.75 69,800,000.00 79,519,397.00 66,200,000.00 87,300,000.00
Instrument Total	10			644,079,571.97	700,133,822.75
	Instrument -R	RETAIL			
ANAHEIM HILLS CLAIREMONT SQ. SHOP. CTR. WHITNEY RANCH	ANAHEIM SAN DIEGO LAS VEGAS	9.000 9.800 10.000	RANAHL RCMSQ1 RWHTR1	52,321,063.81 52,686,112.41 11,304,660.26	51,400,000.00 55,400,000.01 16,599,999.99
Instrument Total	3			116,311,836.48	123,400,000.00
Portfolio Total	23			1,024,286,606.37	1,192,669,314.97

Investment Desc	Rating Coupon Yield		Identifier F		Par/Shares	Book Value	Market Value
	Group - REAL	ESTATE					
	Portfolio - RER		REIT				
	Instrument - A	DI	VERSIFIED				
COLONIAL PROPERTIES	7.778	3 CLP	195872106	33.9400	35,700.00	1,240,451.29	1,211,657.99
COUSINS PROPERTIES INC	5.991		222795106	24.7000	137,300.00	3,454,836.32	3,391,309.99
CRESCENT RE EQT. CO.	9.014		225756105	16.6400	177,300.00	3,173,403.87	2,950,272.00
VORNADO REALTY TRUST	7.311		929042109	37.2000	309,945.00	12,145,884.20	11,529,953.98
WASHINGTON RE INV	5.529	WRE	939653101	25.5000	110,400.00	2,967,757.06	2,815,200.03
Instrument Total	5				770,645.00	22,982,332.74	21,898,393.99
	Instrument -	-C	INDUSTRIAL				
AMB PROPERTY CORP.	5.994	AMB	00163T109	27.3600	265,337.00	6,242,091.49	7,259,620.35
CENTERPOINT PROP CORP.	4.252	2 CNT	151895109	57.1500	66,300.00	3,492,643.58	3,789,045.00
FIRST INDUSTRIAL RE	9.785		32054K103	28.0000	100,800.00	3,274,244.00	2,822,400.01
PROLOGIS TRUST	5.646	PLD	743410102Q	25.1500	542,220.00	9,064,225.49	13,636,833.01
Instrument Total	4				974,657.00	22,073,204.56	27,507,898.37
	Instrument -	-D	MIXED INDUST/O	FFICE			
DUKE RE CORPORATION	7.151	DRE	264411505	25.4500	361,683.00	8,167,672.22	9,204,832.38
LIBERTY PROPERTY TRUST	7.514	LRY	531172104Q	31.9400	201,700.00	6,076,766.19	6,442,298.03
PS BUSINESS PARKS INC/CA	3.647		69360J107	31.8000	86,600.00	2,921,656.08	2,753,880.00
RECKSON ASSOCIATES RE	8.076	RA	75621K106Q	21.0500	160,431.00	2,747,106.19	3,377,072.54
Instrument Total	4				810,414.00	19,913,200.68	21,778,082.95
	Instrument -	-F	OFFICE				
ALEXANDRIA REAL ESTATE	4.694	ARE	015271109	42.6000	73,000.00	3,276,791.61	3,109,800.00
ARDEN REALTY GROUP INC	9.119	ARI	039793104Q	22.1500	178,600.00	4,728,175.42	3,955,990.02
BOSTON PROPERTIES INC	6.619	BXP	101121101	36.8600	259,484.00	8,858,430.32	9,564,580.23
BRANDYWINE REALTY	8.069		105368203	21.8100	91,000.00	2,214,969.06	1,984,710.01
CARRAMERICA RE CORP	7.984		144418100	25.0500	160,600.00	4,793,067.64	4,023,029.97
EQUITY OFFICE PROP	8.006		294741103	24.9800	1,077,896.00	25,791,128.24	26,925,842.10
HIGHWOODS PROP INC.	10.588 8.590		431284108Q 49427F108	22.1000 23.0500	76,700.00 68,700.00	2,070,459.63 1,638,516.89	1,695,069.98 1,583,535.00
KILROY RE CORP MACK-CALI RE CORP.	8.316		554489104	30.3000	152,948.00	4,890,570.24	4,634,324.42
SL GREEN RE CORP	5.886		78440X101	31.6000	97,600.00	3,139,207.17	3,084,160.02
TRIZEC PROPERTIES INC	3.727		89687P107	9.3900	335,000.00	5,482,205.00	3,145,650.00
Instrument Total	11				2,571,528.00	66,883,521.22	63,706,691.75

Investment Desc	Rating Coupon Yield Ti	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - REAL EST	ים חים				
	Portfolio - RER	RE REIT				
	Instrument - G	APARTMENTS				
ADADEMINE TARGET C. MCME	0 751 27	027400101	27 4000	022 004 00	0 160 030 41	0 760 072 01
APARTMENT INVT & MGMT ARCHSTONE COMMUNITIES	8.751 AI 7.264 AS		37.4800 23.5400	233,804.00 445,480.00	9,168,938.41	8,762,973.91
	7.264 AS 7.153 AV		39.1400	176,898.00	9,506,728.31 6,102,401.63	10,486,599.17 6,923,787.71
AVALONBAY COMMUNITIES BRE PROPERTIES -CL A	7.153 AV 6.250 BR		39.1400	118,335.00	3,352,829.83	3,692,052.01
CAMDEN PROPERTY TRUST	6.250 Br 7.697 CF		33.0000	85,176.00	2,595,194.70	2,810,808.00
EQUITY RESIDENTIAL PROP	7.038 EC		24.5800	705,426.00	15,888,119.96	17,339,371.08
ESSEX PROPERTY TRUST INC.	7.038 EQ 6.057 ES		50.8500	56,500.00	2,737,350.95	2,873,025.00
GABLES RESIDENTIAL TRUST	9.667 GE		24.9300	41,100.00	1,114,318.44	1,024,623.02
HOME PROPERTIES OF NY INC.	7.082 HM		34.4500	82,100.00	2,720,686.18	2,828,345.00
POST PROPERTIES, INC.	13.054 PF		23.9000	70,725.00	2,303,245.16	1,690,327.53
SUMMIT PROPERTIES INC	7.584 SM		17.8000	15,000.00	288,150.00	267,000.00
UNITED DOMINION RE TRUST	6.784 UI		16.3600	255,700.00	3,728,804.25	4,183,252.01
ONTIDE BONINTON RE TROOF	0.701 02	21017/102	10.3000	233,700.00	3,720,001.23	1,103,232.01
Instrument Total	12			2,286,244.00	59,506,767.82	62,882,164.44
	Instrument -H	MANUFACTURED H	IOMES			
CHATEAU COMMUNITIES INC	9.565 CF	PJ 161726104	23.0000	129,900.00	3,806,968.37	2,987,700.01
MANUFACTURED HOME COMM	6.412 MH		29.6300	77,500.00	2,517,089.73	2,296,324.95
SUN COMMUNITIES INC	6.344 SU	JI 866674104	36.5700	67,600.00	2,606,612.22	2,472,131.99
Instrument Total	3			275,000.00	8,930,670.32	7,756,156.95
	Instrument -J	REGIONAL MALLS	}			
CBL & ASSOC PROP	6.541 CE	BL 124830100	40.0500	94,500.00	3,452,574.42	3,784,725.00
GENERAL GROWTH PROP	5.538 GG		52.0000	208,028.00	7,592,575.27	10,817,456.05
MILLS CORP.	7.464 MI		29.3400	120,600.00	3,434,045.83	3,538,404.01
ROUSE CO	4.921 RS		31.7000	282,200.00	8,186,274.46	8,945,740.01
SIMON PROP GROUP INC.	6.457 SE		34.0700	569,570.00	15,401,557.64	19,405,249.90
TAUBMAN CENTERS INC	6.407 TC		16.2300	127,300.00	1,971,801.54	2,066,079.01
THE MACERICH CO	7.414 MA		30.7500	147,200.00	4,244,236.07	4,526,400.00
Instrument Total	7			1,549,398.00	44,283,065.23	53,084,053.98
				•		
	Instrument -K	STRIP CENTERS				
CHELSEA PROP GROUP INC	5.824 CF	PG 163421100	33.3100	134,600.00	3,439,712.49	4,483,526.04
DEVELOPERS DIVERSIFIED RE	6.912 DE	DR 251591103Q	21.9900	226,700.00	4,651,639.45	4,985,133.00

Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - REAL ESTA Portfolio - RER Instrument - K	RE REIT				
FEDERAL REALTY INV. HERITAGE PROPERTY INV TRUS' KIMCO REALTY CORP NEW PLAN EXCEL RE TRUST PAN PACIFIC RETAIL REGENCY CENTERS CORP WEINGARTEN RE INVST	6.899 FRT F 8.410 HTG 7.049 KIM 8.643 NXL 5.475 PNF 6.296 REG 6.022 WRI	42725M107 49446R109Q 648053106Q 69806L104 758849103	28.1200 24.9700 30.6400 19.0900 36.5300 32.4000 36.8600	112,900.00 40,000.00 326,539.00 217,800.00 117,500.00 177,300.00 146,383.00	2,795,710.88 975,267.00 6,754,200.19 4,269,750.13 3,606,792.50 4,756,761.69 4,378,534.05	3,174,747.96 998,800.00 10,005,154.95 4,157,801.99 4,292,275.02 5,744,519.97 5,395,677.38
Instrument Total	9			1,499,722.00	35,628,368.38	43,237,636.31
	Instrument -M	SELF STORAGE				
PUBLIC STORAGE INC SHURGARD STORAGE CTRS	5.571 PSA 6.764 SHU		32.3100 31.3400	353,000.00 121,300.00	13,045,439.46 4,025,108.48	11,405,430.06 3,801,541.99
Instrument Total	2			474,300.00	17,070,547.94	15,206,972.05
	Instrument -N	LODGING/RESORT	'S			
FELCOR LODGING TRUST HOSPITALITY PROPERTIES HOST MARRIOTT CORP MERISTAR HOSPITALITY CORP.	5.244 FCH 8.181 HPT 11.751 HMT 0.606 MHX	44106M102 44107P104	11.4400 35.2000 8.8500 6.6000	146,700.00 164,700.00 707,800.00 123,800.00	2,517,431.95 5,119,078.44 6,671,565.07 1,870,146.59	1,678,247.99 5,797,439.97 6,264,030.00 817,079.98
Instrument Total	4			1,143,000.00	16,178,222.05	14,556,797.94
Portfolio Total	61			12,354,908.00	313,449,900.94	331,614,848.73

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL EST Portfolio - REN Instrument - F	ATE RE NATURAL RESOURCES FARMLAND				
FARMLAND-UBS AGRIVEST LLC FARMLANDS-UBS AGRIVEST SA	MISC US MISC US	7.700 9.250	RFMLD2 RFMLND		17,394,407.56 7,090,373.20	12,414,083.04 8,146,026.95
Instrument Total	2				24,484,780.76	20,560,109.99
	Instrument -T	TIMBER				
TIMBER-BASCOM GULF (FLORIDA) TIMBER-BASCOM PACIFIC (N.W.) TIMBERLAND - FOREST SYSTEM TIMBERLAND-SOUTHERN	MISC US MISC US MISC US MISC US	0.000 0.000 0.000 0.000	RTMBR4 RTMBR2 RTMBR5 RTMBR3		179,756,830.21 58,373,281.18 2,000,196.00 33,512,650.52	169,953,798.20 175,615,462.26 2,000,196.00 123,585,179.92
Instrument Total	4				273,642,957.91	471,154,636.38
Portfolio Total	6				298,127,738.67	491,714,746.37

Investment Desc		Yield	Identifier Maturit	y Book Value 	Market Value
	Group - REAL E Portfolio - REO Instrument - I	STATE RE OTHER INDUSTRIAL			
OPUS (OIRE) R/E FUND PROLOGIS PORTFOLIO	VARIOUS MISC US	7.162 0.000	ROPFND RPRLOG	42,395,671.00 80,800,496.30	39,000,000.00 73,900,000.00
Instrument Total	2			123,196,167.30	112,900,000.00
	Instrument -R	RETAIL			
MIDLAND		5.568	RMIDLN	125.00	125.00
Instrument Total	1			125.00	125.00
Portfolio Total	3			123,196,292.30	112,900,125.00

Investment Desc		Yield	Identifier Maturit	y Book Value	Market Value
	Group - REAL ES	STATE			
	Portfolio - REU	RE OPPORTUNITY FUND			
	Instrument - U	OPPORTUNITY FUNDS			
AEW PARTNERS II	Misc US	0.000	RAEWII	20,559,295.27	26,324,609.03
DLJ R.E. CAPITAL PARTNERS	Misc US	0.000	RDLJRE	11,062,412.86	12,063,240.00
WESTBROOK FUND I	MISC US	11.000	RTGRRE	8,501,862.60	13,754,530.00
WESTBROOK FUND II	MISC US	0.000	RWSTBK	5,726,325.61	5,604,759.01
WESTBROOK FUND III	MISC US	0.000	RWSTB3	54,546,478.44	52,619,504.00
WESTBROOK FUND IV	MISC US	0.000	RWSTB4	25,594,655.10	25,959,892.99
Instrument Total	6			125,991,029.88	136,326,535.03
Portfolio Total	6			125,991,029.88	136,326,535.03

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL E Portfolio - REI Instrument - I	STATE RE INTERNATIONAL INTERNATIONAL				
BLACKSTONE EUROPEAN FUND	MISC W EUROPE	0.000	RBKSTN		11,438,790.00	11,438,790.00
DOUGHTY HANSON & CO EUROPEAN	MISC EUROPE	0.000	RDGHTY		21,277,980.52	18,179,765.03
EUROPA-INTERNATIONAL	MISC EUROPE	0.000	REUROP		20,096,240.22	19,202,138.54
LASALLE ASIA RECOVERY FUND	ASIA	0.000	RLSARF		10,310,563.00	9,885,798.00
LEND LEASE ASIA	MISC ASIA	0.000	RLNDLA		11,000,000.00	14,240,305.00
LEND LEASE GLOBAL	MISC EUROPE	0.000	RLNDLS		50,000,000.00	49,837,981.01
ORION EUROPEAN REAL ESTATE F	UN MISC EUROPE	0.000	RORION		19,729,783.46	23,612,170.05
PRUDENTIAL PROP. PRTNRSINT	'L EUROPE	0.000	RPRUDE		17,678,683.69	21,838,406.10
SOROS RE INVST-INT'L	MISC EUROPE	0.000	RSOROS		24,892,144.01	22,623,002.00
Instrument Total	9				186,424,184.90	190,858,355.73
Portfolio Total	9				186,424,184.90	190,858,355.73
Group Total 2	55	3,801,188,531.82	/ 12,35	4,908.00	4,114,638,429.23	4,944,287,938.61

Portfolio) ID		Par/Share:	Book Value	Market Value
		Group - INTERNATIONAL			
EQS EQS-E I-ACT I-ARROW I-BABS I-BERNS I-SANF I-EAFE I-EAFEVAL I-EAP I-FORCO I-JPMOR I-GEN I-LAZAR I-MARVIN I-MARVEM I-PAN	EMERGING ANALYST POR FOREIGN & COLONIAL JP MORGAN GENESIS EAFE TRANSITION ACCO MARVIN & PALMER_EAFE MARVIN & PALMER EMER INTERNAL EAFE TOPDOW			700,379,568.08 364,161,617.56 1,123,515,478.55 389,566,738.10 1,353,496,249.67 902,092,461.69 252,920,030.30 227,450,339.61 10.48 436,204,946.32 2,003,981.44 1,007,242,616.54 232,480,788.16 281,036,442.06	4,978,155.57 570,027,536.53 624,443,561.16 361,241,050.28 1,027,496,820.25 354,591,847.96 1,095,151,113.20 749,383,056.82 242,605,289.92 212,686,915.61 0.00 384,092,773.28 1,314,463.39 981,845,240.47 252,164,727.24 215,952,491.31
I-QUAN I-SCHR	EAFE QUANTITATIVE PO SCHRODER CAPITAL			383,055,609.48 18,846.35	340,201,061.58 0.00
Group Total		1,655,063,641.80 / 5,884,467,339.86	9,954,861,092.03	8,937,661,525.09	

Investment Desc F	Rating	Yield	Identifie:	r I	F' !	Maturity 	Par/Shares	Book Value	Market Value
		Group -	INTERNATIO	ONAL					
	Portf	olio -		EQUITY S	SWAP	S			
			FRBES			TE CORPORAT	E BOND		
ALLSTATE FINANCIAL GLOBAL FUR	ND AA2	2.003	020012AL4	Ç	Q		50,000,000.00	50,000,000.00	
AMERICAN EXPRESS CREDIT	AA3	1.559	0258M0AT6		M		40,000,000.00	40,000,000.00	
AMERICAN GENERAL FINANCE	A1	7.295	02635PQN6	ζ	Q Q		60,000,000.00	60,000,000.00	
AMERICAN HONDA FINANCE	A2	4.032	02666QKS1	ζ	2		60,000,000.00	60,000,000.00	
BANK OF NEW YORK	AA3	2.218	06406HAQ2	Ç	Q		60,000,000.00	60,000,000.00	
BANK ONE NA, ILLINOIS	AA2	1.920	06423EMU6	Ç	Q		60,000,000.00	60,000,000.00	
AMERICAN GENERAL FINANCE AMERICAN HONDA FINANCE BANK OF NEW YORK BANK ONE NA, ILLINOIS BAYERISCHE LANDESBANK	AAA	1.472	0727M5F49	Ç	Q		40,000,000.00	39,968,775.78	
BOEING CAPITAL CORP	A3	3.432	09700WDQ3		2		40,000,000.00	40,000,000.00	
CARCO AUTO LOAN MASTER TRUST	AAA	2.252	141389BM7		V[75,000,000.00	74,978,909.14	
CATERPILLAR FINANCIAL SERVICE	E A2	5.316	14912LP96	C	2		60,000,000.00	60,000,000.00	
CCCIT 2001-A5 A5 CHAMT 2001-3 A CHAMT 2002-4 A COUNTRYWIDE HOME LOAN DOMINION VIRGINIA POWER	AAA	4.008	17305EAN5		2		75,000,000.00	75,034,603.63	
CHAMT 2001-3 A	AAA	4.138	16151RAU7		~ VI		30,000,000.00	30,000,375.99	
CHAMT 2002-4 A	AAA	1.918	16151RBR3		M.		20,000,000.00	20,000,000.00	
COUNTRYWIDE HOME LOAN	A.3	4.214	22237LLB6		2		15,000,000.00	15,000,000.00	
DOMINION VIRGINIA POWER	A 3	2.635	92781FBT4		2		45,000,000.00	45,000,000.00	
FEDERAL HOME LOAN BANK	AAA	1.833	3133MMGW7		Ž		120,000,000.00	120,000,000.00	
FIRST UNION NATIONAL BANK			33737XRN0		Ž		30,000,000.00	30,000,000.00	
FIRST USA CREDIT CARD MASTER			337435BW0		∠ VI		62,500,000.00	62,552,038.17	
FORD CREDIT FLOORPLAN MASTER			34528PAA4		M.		62,500,000.00	62,531,007.75	
FREDDIE MAC	AAA		312925SA9		2		55,000,000.00	55,000,000.00	
			36962GYX6		Ž		40,000,000.00	40,000,000.00	
GENERAL ELEC CAP CORP HOUSEHOLD FINANCE CORP	7.2	2 258	44181KP99		Ž Ž		40,000,000.00	40,000,000.00	
IBM CORP	A1	1 926	459200AY7		Ž		35,000,000.00	35,000,000.00	
TOUN DEEDE CADITAL CODD	V 3	2 271	24422ENQ8		2		40,000,000.00	40,000,000.00	
TOUN DEEKE CAFITAL COKE	רעע	1 00/	41011WAU4		2 2		40,000,000.00	39,982,320.79	
TD MODGAN CHASE	7 7 2 7 A 2	5 215	46623EAF6		2 Q		40,000,000.00	40,000,000.00	
VEVCORD	7.2	5.215	49326EDA8		2		60,000,000.00	59,997,572.15	
MEDDIII IVNGII C GO	772	1 010	59018YPK1						
MERKILL LINCH & CO	AAS	1.010			2		40,000,000.00	40,000,000.00	
NATIONAL CITY BANK	AA 3	2.204	63534XBB5		2		50,000,000.00	50,000,000.00	
PACCAR FINANCIAL CORP	A1	3.219	69371RVG8		2		30,000,000.00	30,000,000.00	
IBM CORP JOHN DEERE CAPITAL CORP JOHN HANCOCK GLOB FDG II JP MORGAN CHASE KEYCORP MERRILL LYNCH & CO NATIONAL CITY BANK PACCAR FINANCIAL CORP TEXTRON FINANCIAL CORP VERIZON WIRELESS INC WASHINGTON MUTUAL BANK Wells Fargo & Co.	A3	3.604	88319QD34		2		60,000,000.00	60,000,000.00	
VERIZON WIRELESS INC	A2	2.2/0	92344SAA8		2		50,000,000.00	50,000,000.00	
WASHINGTON MUTUAL BANK	A2	3.341	93933AAH7		2		40,000,000.00	40,000,000.00	
Wells Fargo & Co.		1.845	949746CP4	Ç	2		25,000,000.00	25,000,000.00	
Instrument Total	34					1	,650,000,000.00	1,650,045,603.40	
		Instru	ment -INTF	INT	TERN.	ATIONAL FUN	IDS		
EQUITY SWAP - LIQUDITY RESERV	0.000	IL-EQS				63,641.97	6,364,197.17		
Instrument Total	1						63,641.97	6,364,197.17	
Portfolio Total	35					1	,650,063,641.97	1,656,409,800.57	1,519,485,420.52

ASOF09 Date 01/21/2003	Гime 18:53:31	STATE TEACHERS	RETIREM	ENT SYSTEM OF	OHIO	Period 12/01/2002 To 12/	/31/2002 Page 003		
Monthly Market Portfolio	Monthly Market Portfolio								
Investment Desc	Rating Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value		
	Group Portfolio Instrument	~ -	ERGING S	WAP PAPER - EQUI	TY SWAPS				
FNMA DISCOUNT NOTES	1.5	78 313588AX3			5,000,000.00	4,995,473.85			
Instrument Total	1				5,000,000.00	4,995,473.85			
Portfolio Total	1				5,000,000.00	4,995,473.85	4,978,155.57		

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNATI	ONAL				
		INTERNAL EME	RGING			
	Instrument - COM	COMMON STOCK				
TELEFONOS DE MEXICO ADR	3.470	2881612	S TMX	150,000.00	4,934,247.00	
Instrument Total	1			150,000.00	4,934,247.00	
	Instrument -CTRY	COUNTRY	FUNDS - C	CLOSED END		
BRAZIL FUND FIRST ISRAEL FUND INC. FLEMING CZECH & SLOVAK INDOCAM ASIA MALACCA KOREA EQUITY FUND KOREA FUND LGSC INDIA FUND	2.430	2121954	91404	998.900.00	23.977.355.16	
FIRST ISRAEL FUND INC.	0.522	2349789	93078	321,400.00	23,977,355.16 4,309,329.17	
FLEMING CZECH & SLOVAK	0.000	4241838	FLECS	346,800.00 40,000.00 106,700.00 1,355,000.00 200,000.00	1,098,188.45	
INDOCAM ASIA MALACCA	0.000	0556310	70601	40,000.00	522,500.00	
KOREA EQUITY FUND	0.000	2496276	13948	106,700.00	975,877.00	
KOREA FUND	2.527	2496414	00094	1,355,000.00	20,154,442.99	
LGSC INDIA FUND	0.000	6521970	10924	200,000.00	2,371,800.02	
SOUTHERN AFRICA FUND INC	2.713	2824082	SOA	374,717.00	4,857,837.27	
TAIWAN OPPROTUNITIES FUND	0.000	0875361	33423	374,717.00 200,000.00	2,874,000.00	
Instrument Total	9			3,943,517.00	61,141,330.06	
	Instrument -ICOM	I INTERNA	TIONAL COM	MON STOCKS		
ABSA GROUP ZAR2 ACCTON TECHNOLOGY CORP ACER INCORPORATED ADVANCED INFO SERVICE AFRICAN BANK INVESTMENTS LTD AGORA SA AKCANSA CIMENTO SA AKSIGORTA ALFA SA DE CV SER' ALUMINUM CORP OF CHINA - ADR ALUMINUM CORP OF CHINA (CHALC	0.000	6910794	ASA_S	2,585,761.00 1,396,500.00 1,537,437.18 7,200,000.00 3,626,200.00 100,000.00 332,739,000.00 549,966,000.00 2,605,786.00 30,000.00	8.798.704.38	
ACCTON TECHNOLOGY CORP	0.000	6005214	2345	1,396,500.00	2.135.042.56	
ACER INCORPORATED	0.084	6005850	73834	1,537,437.18	2,233,962.60	
ADVANCED INFO SERVICE	0.000	6412591	ADVAN	7,200,000.00	6,963,862.75	
AFRICAN BANK INVESTMENTS LTD	0.000	6040776	ABL_S	3,626,200.00	3,644,523.49	
AGORA SA	0.000	5618312	AGO_P	100,000.00	1,398,052.60	
AKCANSA CIMENTO SA	0.000	5130827	AKCNS	332,739,000.00	1,844,096.74	
AKSIGORTA	0.000	4012078	AKGRT	549,966,000.00	2,199,487.58 3,673,524.80 654,260.00	
ALFA SA DE CV SER'	0.000	2043423	ALFAA	2,605,786.00	3,673,524.80	
ALUMINUM CORP OF CHINA - ADR	1.464	2824628		30,000.00	654,260.00	
ALUMINUM CORP OF CHINA (CHALC	0.000	6425395	2600_	11,798,500.00	1,786,953.31	
AMERICA MOVIL - ADR	0.626	2722670	AMX		6,659,240.00	
ANGLO AMERICAN ORD	0.000	6152972	AGL_S	700,000.00	9,806,670.08	
ANGLO AMERICAN ORD	13.764	0490151	AAL_L	253,010.00	2,619,563.54	
ANGLO AMERICAN PLA	0.001	6761000	AMS_S	90,000.00 200,000.00 150,000.00	3,283,566.60	
ANTOFAGASTA PLC	290.406	0045614	ANTO_	200,000.00	1,391,278.83	
APASCO SA COM NPV	0.000	2045645	APASC	150,000.00	918,974.88	
ALUMINUM CORP OF CHINA - ADR ALUMINUM CORP OF CHINA (CHALC AMERICA MOVIL - ADR ANGLO AMERICAN ORD ANGLO AMERICAN ORD ANGLO AMERICAN PLA ANTOFAGASTA PLC APASCO SA COM NPV ARACRUZ CELULOSE SA ADR ARGENTINE INVS CO	3.933	2058579	ARA	100,000.00 23,781.00	3,283,566.60 1,391,278.83 918,974.88 1,709,435.00	
ARGENTINE INVS CO	0.000	9999001	99990	23,781.00	0.00	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	roup - INTERNAT					
Portfo	lio - T-ACT	TNTEDNAT. EME	RGING			
ASSOCIATED CEMENT COS LTD ASUR ADR ASUSTEK COMPUTER INC AU OPTRONICS CORP - ADR AVENG LTD AYALA CORPORATION AYALA LAND INC BANCO BRADESCO SA BANCO ITAU SA PREF BANGKOK BANK THB10 BANK PEKAO SA ORD BARLOWORLD LIMITED BEC WORLD PCL-FOREIGN BEIJING DATANG POW BERJAYA SPORTS TOTO BERHAD BEZEQ ISRAEL TELCM BHARAT HEAVY ELECTRICALS BIDVEST GROUP ORD BK HAPOALIM BM ILS BNP PARIBAS SOUTH ASIA VALUE FUND BRASIL TELECOM PARTICIPACOES S/A CASA ANGLO BRAS S.A. CATHAY LIFE INSURANCE CO CEMEX ADR CEMIG CIA ENERG MG CENTRAIS ELETR BRA CESKE ENERGETICKE ZAVODY CESKY TELECOM CHECK POINT SOFTWARE TECH CHINA MOBILE HK ADR CHINA PETROLEUM & CHEMICAL ADR CHINA PETROLEUM & CHEMICAL ADR CHINA PETROLEUM & CHEMICAL ADR CHINA TINANCIAL HOLDING CO. CIA PARANAENSE DE ENERGI CIA TELECOM CHILE-ADR CIA VALE DO RIO DOCE - ADR	lio - I-ACT ment - ICOM	INTERNATIONA	L COMMON S	STOCKS		
ASSOCIATED CEMENT COS LTD	0.000	6155915	ACC_I	1,000,000.00	3,059,250.33	
ASUR ADR	12.851	2639361	ASR	500,000.00	7,721,104.05 1,346,731.14 2,474,072.60 534,958.72 1,436,572.43 1,059,975.17 3,232,641.70 2,282,214.90 2,474,172.13 0.00 976,612.17 4,361,464.53 1,605,923.20 3,177,232.73 1,051,963.00 570,259.13 1,843,465.58 918,776.37 3,762,991.74 2,483,856.95	
ASUSTEK COMPUTER INC	0.005	6051046	54927	376,500.00	1,346,731.14	
AU OPTRONICS CORP - ADR	0.000	2877149	AUO	291,000.00	2,474,072.60	
AVENG LTD	0.000	6153339	AEG_S	730,000.00	534,958.72	
AYALA CORPORATION	0.000	6087063	AC_PM	15,000,000.00	1,436,572.43	
AYALA LAND INC	0.000	6055112	ALI_P	10,521,886.00	1,059,975.17	
BANCO BRADESCO SA	0.208	2074520	BBDC4	687,272,000.00	3,232,641.70	
BANCO ITAU SA PREF	0.049	2459581	ITAU4	30,003,240.00	2,282,214.90	
BANGKOK BANK THB10	0.000	6077019	BBL/F	2,500,000.00	2,474,172.13	
BANK DAGANG NAS ID	0.000	6004567	BDNI/	930,000.00	0.00	
BANK PEKAO SA ORD	0.071	5473113	PEO_P	50,000.00	976,612.17	
BARLOWORLD LIMITED	0.000	6079123	BAW_S	701,238.00	4,361,464.53	
BEC WORLD PCL-FOREIGN	0.000	6078142	BEC/F	300,000.00	1,605,923.20	
BEIJING DATANG POW	0.000	6080716	991_H	9,500,000.00	3,177,232.73	
BERJAYA SPORTS TOTO BERHAD	0.073	6331566	BST_M	800,000.00	1,051,963.00	
BEZEQ ISRAEL TELCM	0.364	6098032	BEZQ_	490,968.00	570,259.13	
BHARAT HEAVY ELECTRICALS	0.000	6129523	BHEL_	624,580.00	1,843,465.58	
BIDVEST GROUP ORD	0.493	6100089	BVT_S	186,095.00	918,776.37	
BK HAPOALIM BM ILS	0.071	6075808	POLI_	1,467,344.00	3,762,991.74	
BNP PARIBAS SOUTH ASIA VALUE FUND	0.000	0363651	GDISA	157,424.00	3,762,991.74 2,483,856.95 1,591,077.71 0.00 5,904,165.35 3,664,110.00 681,625.02 3,402,655.75	
BRASIL TELECOM PARTICIPACOES S/A	55.972	2292656	BRTP4	121,497,000.00	1,591,077.71	
CASA ANGLO BRAS S.A.	0.000	2177214	CABR4	44,161,119.00	0.00	
CATHAY LIFE INSURANCE CO	0.000	6425663	73833	4,280,713.99	5,904,165.35	
CEMEX ADR	4.742	2488671	CX	150,000.00	3,664,110.00	
CEMIG CIA ENERG MG	2.555	2192712	CMIG4	57,149,071.05	681,625.02	
CENTRAIS ELETR BRA	27.747	2308445	ELET6	300,000,000.00	3,402,655.75	
CESKE ENERGETICKE ZAVODY	0.000	5624030	CEZ_C	1,700,000.00	3,813,078.99	
CESKY TELECOM	0.000	5272569	SPTT_	600,000.00	5,020,008.77	
CHECK POINT SOFTWARE TECH	0.000	2181334	CHKP	190,000.00	3,419,810.00	
CHINA MOBILE HK ADR	0.000	2111375	CHL	510,000.00	9,800,181.42	
CHINA MOBILE HK LTD HKD 0.1	0.000	6073556	941_H	662,000.00	1,807,429.36	
CHINA PETROLEUM & CHEMICAL ADR	7.223	2639189	SNP	250,000.00	4,211,418.76	
CHINA RESOURCES ENTERPRISES	0.000	6972459	291_H	5,000,000.00	4,742,286.84	
CHINA UNICOM ADR	0.000	2603496	CHU	300,000.00	3,402,655.75 3,813,078.99 5,020,008.77 3,419,810.00 9,800,181.42 1,807,429.36 4,211,418.76 4,742,286.84 3,693,240.68 999,312.86 2,138,479.43 1,271,634.45 963,764.00	
CHINATRUST FINANCIAL HOLDING CO.	0.002	6527666	2891_	2,000,000.00	999,312.86	
CIA PARANAENSE DE ENERGI	41.630	2200154	CPLE6	249,999,999.90	2,138,479.43	
CIA TELECOM CHILE-ADR	0.104	2213635	CTC	116,300.00	1,271,634.45	
CIA VALE DO RIO DOCE - ADR	0.000	2857334	RIO	40,000.00	963,764.00	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-ACT	INTERNAL EME	RGING			
	Portfolio - I-ACT Instrument - ICOM	INTERNATIONA	L COMMON S	TOCKS		
CLAL INSURANCE ENT CNOOC ADR COMMERCIAL INTERNATIONAL BANK	0.718	6200600	CLIS_	8,730.00 75,000.00	95,190.42	
CNOOC ADR	2.572	2494764	CEO	75,000.00	1,379,865.57	
COMMERCIAL INTERNATIONAL BANK	0.000	6243898	CMIB_	720,000.00	7,251,924.98	
COMPANIA BRASILEIRE ADR	0.000	6225744	2324_	3,900,000.00	3,158,789.25	
COMPANHIA BRASILEIRE ADR	1.241	2228532	CBD	182,000.00	3,702,201.39	
COMPANHIA DE BEBIDAS ADR	1.542	2634797	ABV	360,000.00	6,803,865.22	
COMPANIA CERVECERI ADR	1.780	2217596	CU	75,000.00	1,278,976.78	
COMPANIA DE MINAS ADR	1.136	2210476	BVN	75,000.00 720,000.00 3,900,000.00 182,000.00 360,000.00 75,000.00 50,000.00	1,094,449.15	
CONSORCIO ARA S.A.	0.000	2209731	ARA*_	1,044,400.00	1,487,553.54	
COPEL ADR	3.558	2209656	ELP	800,000.00	4,658,459.60	
COSCO PACIFIC LIMITED	0.001	6354251	1199	5,000,000.00	3,033,252.54	
DAYA GUNA SAMUDERA	0.041	6253488	DGSA	128,815.00	0.00	
DELTA ELECTRONICS INC	0.000	6260734	2308	2,110,106.73	2,392,973.08	
DHANA SIAM FINANCE	0.000	6268716	DS/F	98,200.00	0.00	
DIMENSION DATA HLDGS PLC	0.000	6264639	DDT S	3,000,000.00	2,615,438.28	
DOCTOR REDDY'S LAB - ADR	0.258	2748881	RDY	40,000.00	658,503.84	
ECI TELECOM ORD IL	9.852	2310150	ECIL	238,700.00	2,427,260.50	
EGIS RT	0.000	4040499	EGIS	43,000.00	1.517.729.90	
EMBRAER-EMPRESA ADR	7.295	2611916	ERJ	50,000.00	730,110.00	
EMPRESAS NACIONAL ADR	0.390	2311131	EOC	172,800.00	1.851.826.99	
FINANCE ONE THB10(0.000	6336925	FIN1/	13,800.00	0.00	
FIRSTRAND ZARO 01	0.000	6606996	FSR S	2.050.000.00	1.368.372.52	
FISKARAGING PERK T	0.000	6342535	FISK	301.500.00	0.00	
FOMENTO ECON MEXIC	0.168	2242059	FEMSA	61.600.00	199.747.08	
FOMENTO ECONOMICO MEX SP ADR	1 922	2246039	FMX	170 000 00	5 931 819 66	
FORD OTOMOTIV SAN	0.000	4663562	FROTO	51 150 000 00	432 444 99	
FORMOSA PLASTICS CORP	0.000	6348544	73829	255 303 07	330 947 54	
CAIL INDIA LTD CDR 144A	5 584	5179251	GAVIV	375 000 00	3 626 250 00	
GEDEON BICHTER RT	0.000	4042387	RICHT	97 361 00	5 346 136 27	
COLD FIFLDS LIMITE	0.000	6280215	CFT S	300 000 00	3 495 166 91	
CDO FIFKTRAN ADR	1 314	2983046	EKT.	285 000 00	4 479 691 12	
CDO EIN BANOPTE CE	0.003	2421041	GENIOD	500 000 00	1 106 463 25	
CDO FINANCIERO RRV	0.003	2968786	GFRRR	1,044,400.00 800,000.00 5,000,000.00 128,815.00 2,110,106.73 98,200.00 3,000,000.00 40,000.00 43,000.00 50,000.00 172,800.00 172,800.00 172,800.00 61,600.00 170,000.00 51,150,000.00 51,150,000.00 51,500.00 97,361.00 300,000.00 285,000.00 500,000.00 66,700,000.00	6 262 315 62	
GPO IND RIMBO CEP!	0.000	2392471	BIMBU	500 000 00	1 227 879 52	
CRIDO FI.FKTRA	0.001	2967084	EI.EKT	12 799 00	90 496 34	
CRIDO FINANCIFRO CALICIA-ADD	12 020	2613570	CCVEC	455 720 00	2 458 356 84	
CRIDO TIISACTII ADR	0.000	2444178	CFI.	700 000 00	2,430,330.04	
CDIIDO MODEIO 6 y	0.000 0.100	2380539	CET	800 000 00	2,447,097.41 1 002 025 27	
CIIDANC CADAM/DEDIIC	0.123	6366999	CCDM	716 500 00	210 576 Q2	
COMPAL ELECTRONICS COMPANHIA BRASILEIRE ADR COMPANHIA DE BEBIDAS ADR COMPANIA CERVECERI ADR COMPANIA DE MINAS ADR CONSORCIO ARA S.A. COPEL ADR COSCO PACIFIC LIMITED DAYA GUNA SAMUDERA DELTA ELECTRONICS INC DHANA SIAM FINANCE DIMENSION DATA HLDGS PLC DOCTOR REDDY'S LAB - ADR ECI TELECOM ORD IL EGIS RT EMBRAER-EMPRESA ADR EMPRESAS NACIONAL ADR FINANCE ONE THB10 (FIRSTRAND ZARO.01 FISKARAGUNG PERK I FOMENTO ECONOMICO MEX SP ADR FORD OTOMOTIV SAN FORMOSA PLASTICS CORP GAIL INDIA LTD GDR 144A GEDEON RICHTER RT GOLD FIELDS LIMITE GPO ELEKTRAN ADR GPO FIN BANORTE SE GPO FINANCIERO BBV GRUPO ELEKTRA GRUPO FINANCIERO GALICIA-ADR GRUPO IUSACELL - ADR GRUPO MODELO S.A. GUDANG GARAM (PERUS	0.000	0300333	GGRI	500,000.00 6,700,000.00 500,000.00 12,799.00 455,720.00 700,000.00 800,000.00 716,500.00	010,370.92	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	oup - INTERNAT: io - I-ACT		DOTNO			
POILIOI. Ingtrum	ent - ICOM			TOOKS		
IIISCI UIII	ent - icom	INIERNATIONA	LL COMMON S	STOCKS		
GUJARAT AMBUJA CEMENT GDR GUJARAT AMBUJA CEMENTS LTD HARMONY GOLD MINING CO HINDALCO INDUSTRIES LIMITED HUANENG POWER INTL ADR HYUNDAI MOTOR CO K HYUNDAI PRECISION ICL-ISRAEL CHEM OR IDB HOLDING CORP O IMPALA PLATINUM HL ISRAEL CORP ORD SH KGHM POLSKA MIEDZ KIMBERLEY CLARK DE KOMERCNI BANKA KOOKMIN BANK ADR KOOKMIN BANK KRW50 KOOKMIN CREDIT CARD KOOR INDS ORD ILSO KOREA ELEC POWER K KOREA ELEC. POWER ADR KUMBA RESOURCES LTD LARSEN & TOUBRO LIMITED LAZARD BIRLA INDIA LG ELECTRONICS INC LG ELECTRONICS INC LG ELECTRONICS INC LG ELECTRONICS SPND MAGYAR OLAJ-ES GAZIPARE RESZVENYTAR MAHANAGAR TELEPHONE NIGAM MALAYSIAN PACIFIC INDUSTRIES MANILA ELECTRIC CO MATAV RT METRO BANK + TR CO MIGROS TRL1000 MOBILE TELESYSTEMS ADR MOBINIL-EGYPTIAN MOBILE SERV MOSENERGO MTN GROUP LIMITED	3.478	4393074	GJAD_	133,000.00 1,575,000.00	0.00	
GUJARAT AMBUJA CEMENTS LTD	0.000	6100119	YGAMB	1,575,000.00	5,739,789.32	
HARMONY GOLD MINING CO	0.000	6410562	HAR_S	397,434.00 75,000.00 50,000.00 223,190.00 20,000.00	2,766,977.72	
HINDALCO INDUSTRIES LIMITED	0.000	6100142	HNDL_	75,000.00	1,223,786.76	
HUANENG POWER INTL ADR	4.498	2441737	HNP	50,000.00 50,000.00 223,190.00	824,474.99	
HYUNDAI MOTOR CO K	0.000	6451055	0538_	223,190.00	4,970,683.64	
HYUNDAI PRECISION	0.002	6449544	1233_	20,000.00	449,775.66	
ICL-ISRAEL CHEM OR	0.956	6455530	CHIM	257,590.00	286,622.46	
IDB HOLDING CORP O	0.000	6456726	IDBH_	183,226.00	4,334,552.57	
IMPALA PLATINUM HL	0.000	6457804	IMP S	92,500.00	4,311,792.64	
ISRAEL CORP ORD SH	0.015	6889678	ILCO	15,000.00	2,106,841.77	
KGHM POLSKA MIEDZ	0.000	5263251	KGH_P	1,000,000.00	3,712,043.16	
KIMBERLEY CLARK DE	0.000	2491914	KIMBE	1,400,000.00	3,958,231.47	
KOMERCNI BANKA	0.000	4519449	KOMB	10,000.00	265,182.04	
KOOKMIN BANK ADR	0.198	2811697	KB —	50,000.00	1,863,890.00	
KOOKMIN BANK KRW50	0.000	6419365	6000	191,645.00	4,969,923.15	
KOOKMIN CREDIT CARD	0.000	6263799	3115	80,000.00	4,334,552.57 4,311,792.64 2,106,841.77 3,712,043.16 3,958,231.47 265,182.04 1,863,890.00 4,969,923.15 2,141,377.26 365,824.42 3,199,673.67 6,703,242.14 2,132,993.90 1,906,460.63 0.00 50,983.34 458,850.04 3,225,119.67 744,000.00	
KOOR INDS ORD ILSO	6.201	6481698	KOR I	6,293.00	365,824.42	
KOREA ELEC POWER K	0.000	6495730	1576 <u> </u>	108,958.00	3,199,673.67	
KOREA ELEC. POWER ADR	2.235	2480495	KEP	600,000.00	6,703,242.14	
KUMBA RESOURCES LTD	0.000	6418801	KMB S	600,000.00	2,132,993.90	
LARSEN & TOUBRO LIMITED	0.000	6100164	LT IN	450,000.00	1,906,460.63	
LAZARD BIRLA INDIA	0.000	0506014	LBI L	1,152,265.00	0.00	
LG ELECTRONICS INC	0.004	6375779	0261	1,334.00	50,983.34	
LG ELECTRONICS/NEW	0.000	6520739	6657	12,006.00	458,850.04	
LIBERTY GROUP LIMITED	0.001	6515047	LGL_S	360,012.00	3,225,119.67	
LUKOIL 144A.MSNY ADR	0.000	3188464	LKOC_	12,000.00	744,000.00 5,249,212.92	
LUKOIL HLDGS SPND	2.571	2537432	LUKOY	100 200 00	E 2/0 212 02	
MAGYAR OLAJ-ES GAZIPARE RESZVENYTAR	0.000	4742494	MOL_H	420,557.00	6,679,679.29	
MAHANAGAR TELEPHONE NIGAM	0.000	6117807	ZMTNL	1,199,470.00	3,707,919.90	
MALAYSIAN PACIFIC INDUSTRIES	1.135	6556693	MPI_M	200,000.00	1,178,925.20	
MANILA ELECTRIC CO	0.000	6574833	MERB	2,500,000.00	1,666,002.55	
MATAV RT	0.000	4577469	MATAV	1,000,000.00	4,503,499.99	
METRO BANK + TR CO	0.000	6514442	MBT P	420,557.00 1,199,470.00 200,000.00 2,500,000.00 1,000,000.00 656,145.00 146,148,000.00	541,155.78	
MIGROS TRL1000	0.000	4593034	MIGRS	146,148,000.00	1,521,692.68	
MOBILE TELESYSTEMS ADR	0.350	2603225	MBT	40,000.00	1,146,314.95	
MOBINIL-EGYPTIAN MOBILE SERV	0.000	6103925	EMPN_	425,000.00	4,107,627.44	
MOSENERGO	63.694	5467031	MSNG\$	132,063,280.00	4,231,302.10	
MTN GROUP LIMITED	0.000	6563206	MTN_S	40,000.00 425,000.00 132,063,280.00 2,000,000.00	2,189,144.88	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Dortfolio - T-ACT	INTERNAL EME	RGING			
	Instrument - ICOM	INTERNATIONA	L COMMON S	TOCKS		
NAMPAK ORD ZARO.05 NAN YA PLASTICS CORP NATIONAL BANK OF GREECE NEDCOR R1 NIEN HSING TEXTILE CO LTD OLD MUTUAL ORBIS PLN2 ORGANIZACION SORIANA OTP BANK OTP BANK-GDR 144A PEREZ COMPANC SA - ADR PETROL BRASILEIROS PETROLEO BRASILEIRO ADR PHILIPPINE LNG DIS PICK'N PAY STORES PLIVA D.D. GDR REG S POHANG IRON+STEEL POSCO PRESIDENT CHAIN STORE CORP PT BANK CENTRAL ASIA PT TELEKOMUNIKASI PUBLIC BANK BHD QUILMES INDUSTRIAL ADR RELIANCE INDUSTRIES SAMSUNG CO KSWN500 SAMSUNG ELECTRONIC SAMSUNG HEAVY INDUSTRIES SAN MIGUEL CORP SHINHAN FINANCIAL GROUP LTD SIAM CEMENT CO THB SIAM COMMERCIAL BK SINOPAC HOLDINGS SK CORPORATION ORD SK TELECOM CO LTD SK TELECOM CO LTD SM PRIME HLDGS ORD SOUTH AFRICAN BREWERIES STANDARD BANK	0.000	6621397	NPK_S	2,245,744.00	4,742,542.90	
NAN YA PLASTICS CORP	0.001	6621580	73841			
NATIONAL BANK OF GREECE	9.413	4625959	ETE_G	80,000.00	2,150,955.74 2,938,983.76	
NEDCOR R1	0.541	6628008	NED_S	801,309.00	16,631,593.21	
NIEN HSING TEXTILE CO LTD	0.000	6591928	1451_	3,900,000.00	3,003,503.54	
OLD MUTUAL	0.000	6155131	OML_S	2,800,000.00	5,000,492.07	
ORBIS PLN2	0.000	5349173	ORB_P	750,000.00	4,299,071.28	
ORGANIZACION SORIANA	0.000	2620172	SORIA	1,500,000.00	3,444,530.01	
OTP BANK	0.000	7320154	OTP_H	750,000.00 1,500,000.00 200,000.00 150,000.00	1,008,122.92	
OTP BANK-GDR 144A	0.712	2662969	OTPIY	150,000.00	1,229,400.00	
PEREZ COMPANC SA - ADR	5.095	2540872	PC	213,000.00	2,391,836.28	
PETROL BRASILEIROS	0.164	2684532	PC PETR4 PBR	150,000.00 213,000.00 185,066.98 380,000.00 15,900.00	3,427,897.86	
PETROLEO BRASILEIRO ADR	3.079	2616580	PBR	380,000.00	8,681,151.00	
PHILIPPINE LNG DIS	0.033	6685661	TEL_P	15,900.00	395,535.73	
PICK'N PAY STORES	0.000	6688068	PIK_S	1,000,000.00	1,236,041.08	
PLIVA D.D. GDR REG S	2.773	5174706	PLVD_	250,000.00 30,358.00	2,809,993.85	
POHANG IRON+STEEL	0.000	6693233	0549_	30,358.00	2,777,433.96	
PUSCO	1.738 0.001	2692795 6704986	2012	132,200.00 607,435.00	2,920,332.82 943,560.72	
DT DANK GENTDAL ACTA	0.001	6352772	BBCA_	10,000,000.00	2,648,303.31	
DT TELEVOMINITY OF	0.000	6291745	TLKM	5 907 240 00	2,236,024.35	
DIDITO DANK DUD	0.003	6707093	PBKF	5,807,340.00 1,950,000.00	793,211.80	
OUTTIMES INDUSTRIAL ADR	9.470	2770055	LOU	175 000 00	2,568,074.40	
PETTANCE INDUSTRIES	0.000	6099626	RIL I	175,000.00 800,000.00	5,665,103.91	
SAMSING CO KSWN500	0.000	6771601	0083_	22,013.00 10,752.00	378 414 16	
SAMSUNG ELECTRONIC	0.000	6771720	0593_	10.752.00	2.499.799.46	
SAMSUNG HEAVY INDUSTRIES	0.000	6772217	1014_	1,799,996.00	5,746,722.94	
SAN MIGUEL CORP	0.034	6775777	SMCB_	103.436.30	154,835.71	
SHINHAN FINANCIAL GROUP LTD	0.004	6397502	5555	103,436.30 150,000.00	2,034,988.60	
SHOPRITE HOLDING LTD	0.000	6801575	SHP_S	1,000,000.00	787,050.04	
SIAM CEMENT CO THB	0.000	6806796	CCC/F	242,600.00	787,050.04 2,318,141.81	
SIAM COMMERCIAL BK	0.000	6889935	SCB/F	6,000,000.00	2,816,640.94	
SINOPAC HOLDINGS	0.000	6525875	2890_	4,193,691.84	1,814,980.25	
SK CORPORATION ORD	0.000	6988371	0360_	26,377.00	656,228.42	
SK TELECOM CO LTD	0.000	6224871	1767_	4,500.00 124,354.00	899,030.66	
SK TELECOM CO LTD-ADR	0.281	2495648	SKM	124,354.00	1,348,734.52	
SM PRIME HLDGS ORD	0.000	6818843	SMPH_	6,377,600.00 550,000.00	803,499.14	
SOUTH AFRICAN BREWERIES	0.000	6145240	SAB_S	550,000.00	4,049,822.07	
STANDARD BANK	0.048	6108005	SBK_S	1,000,000.00	2,733,704.22	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	- INTERNATI					
		INTERNAL EMER	RCINC			
Tnatrument	- ICOM	INTERNATIONAL	COMMON	CTOCKC		
		INTERNATIONAL	L COMMON	STOCKS		
SUEZ CEMENT SUPER-SOL ORD ILS SURGUTNEFTEGAZ ADR T IS BANKASI SER'C TAIWAN SEMICONDUCTOR ADR TAIWAN SEMICONDUCTOR MANUFACTURING	0.000	6868622	SZCT	63,627.00	703,214.55	
SUPER-SOL ORD ILS	0.844	6868622 6860543	SAE I	46,860.00	133,891.99	
SURGUTNEFTEGAZ ADR	0.251	2810144	SGTZY	255,000.00	3,634,975.00	
T IS BANKASI SER'C	0.000	4869939	ISCTR	183.040.000.00	783,030.06	
TAIWAN SEMICONDUCTOR ADR	0.000	2113382	TSM	200,000.00	1,342,160.00	
TAIWAN SEMICONDUCTOR MANUFACTURING	0.000	6889106	27933	2,411,084.80	3,907,519.36	
TATA ENGINEERING & LOCOMOT	0.000	6101509	TELCO	250,000.00	369,970.93	
TATA IRON AND STEEL	0.000	6101156	TISCO	1,500,000.00	3,797,626.01	
TELE CELULAR SUL PART-PREF	146.021	2292582	TCSL4	1,046,000,000.00	1,064,471.83	
TELE NORTE LESTE PART ADR	3.945	2297930	TNE	400,000.00	5,765,013.32	
TELE SUDESTE CELUL	43.925	2292753	TSEP4	49.467.299.00	171,343.55	
TELECENTRO OESTE CELULAR ADR	2.000	2298018	TRO	875,100.00	6,101,511.57	
TELEFONOS DE MEXIC	0.321	2881689	TELME	933,000.00	890,643.83	
TAIWAN SEMICONDUCTOR MANUFACTURING TATA ENGINEERING & LOCOMOT TATA IRON AND STEEL TELE CELULAR SUL PART-PREF TELE NORTE LESTE PART ADR TELE SUDESTE CELUL TELECENTRO OESTE CELULAR ADR TELEFONOS DE MEXIC TELEKOMUNIKAYA POL TENAGA NASIONAL BERHAD TENARIS SA TENARIS SA - ADR	0.000	5552551	TPS P	900,000.00	3,944,443.33	
TENAGA NASIONAL BERHAD	0.249	6904612	TNB M	700,000.00	2,194,755.09	
TENARIS SA	0.000	2172402	TS AF	187,230.00	353,643.65	
TENARIS SA - ADR	0.000	2167367	TS	290,943.00	6.006.337.75	
TEVA PHARMACEUTICAL INDUSTRIES ADR	0.388	2883878	TEVA	5,056.00	140.884.18	
THAI ENGINE MANFACTURING	0.000	6885762	43247	4,687.00	0.00	
THAI FARMERS BANK	0.000	6888794	TFB/F	6,600,000.00	3,366,008.55	
TIGER BRANDS LIMITED	0.000	6891297	TBS S	208,394.00	1,864,059.61	
TV AZTECA S.A.	0.626	2089074	TZA	200,000.00	1,197,319.52	
UNI-PRESIDENT ENTERPRISES	0.000	6700393	1216	8,980,960.00	3,749,455.41	
UNIBANCO - SPONSORED GDR	7.305	2000815	UBB _	158,000.00	3,560,548.78	
UNIBANCO-UNIAO DE	2,115.489	2909990	UBBR4	5,464,587.00	97,760.43	
UNIFIED ENERGY SYSTEMS	23.273	4889335	EESR\$	38,660,000.00	4,398,637.82	
UNITED MICROELECTRONICS	0.000	6916628	73850	2,661,583.00	2,544,705.58	
VENFIN LTD	0.000	6731928	VNF S	2,000,000.00	3,719,167.34	
VIA TECHNOLOGIES INC	0.000	6146823	2388	878,400.00	3,133,580.78	
VIMPEL COMMUNICATIONS ADR	0.000	2943675	VIP	50,000.00	1,204,494.86	
VOTORANTIM CELULOSE - ADR	2.676	2696560	VCP	96,200.00	1,308,526.69	
WHITE MARTINS SA C	0.000	2961428	WHMT3	60,546.00	0.00	
YAGEO CORPORATION	0.000	6984380	2327	5,818,392.00	4,356,062.34	
TENARIS SA - ADR TEVA PHARMACEUTICAL INDUSTRIES ADR THAI ENGINE MANFACTURING THAI FARMERS BANK TIGER BRANDS LIMITED TV AZTECA S.A. UNI-PRESIDENT ENTERPRISES UNIBANCO - SPONSORED GDR UNIBANCO-UNIAO DE UNIFIED ENERGY SYSTEMS UNITED MICROELECTRONICS VENFIN LTD VIA TECHNOLOGIES INC VIMPEL COMMUNICATIONS ADR VOTORANTIM CELULOSE - ADR WHITE MARTINS SA C YAGEO CORPORATION YUKOS CORP ADR	2.973	2740713	YUKOY	10,000.00	1,378,125.00	
Instrument Total 209				\$TOCKS 63,627.00 46,860.00 255,000.00 183,040,000.00 200,000.00 2,411,084.80 250,000.00 1,500,000.00 400,000.00 49,467,299.00 875,100.00 900,000.00 700,000.00 187,230.00 290,943.00 290,943.00 290,943.00 290,943.00 290,943.00 290,943.00 5,056.00 4,687.00 6,600,000.00 208,394.00 200,000.00 8,980,960.00 158,000.00 5,464,587.00 38,660,000.00 2,661,583.00 2,000,000.00 878,400.00 50,000.00 50,000.00 50,158,392.00 10,000.00 4,263,979,908.89	542,652,224.31	
Inst	rument -INTE	INTERNAT	rional fu	INDS		
INTERNAL ACTIVE - LIQUIDITY RESERVES	0.000	IL-ACT		291,022.11	29,102,211.15	
Instrument Total 1				291,022.11	29,102,211.15	

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Monthly Market Portfolio							
Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Portfolio	p - INTERNATIO - I-ACT t - INTL WARRA	INTERNAL EME	-			
DAESENG FEED CO RT		0.000	9418264	94182	260.00	80.70	
Instrument Total	1				260.00	80.70	
Portfolio Total	221			4,2	268,364,708.00	637,830,093.22	570,027,536.53

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Monthly	Market Portfolio			

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gr	oup - INTERNAT	TONAT			
Portfol	lio - I-ARROW ment - INTF	ARROWSTREET CAPITAL INTERNATIONAL FUNDS			
ARROWSTREET CAPITAL - EQUITIES	0.000	IE-ARROW	6,906,847.93	690,684,793.97	
ARROWSTREET CAPITAL - FIXED INCOME ARROWSTREET CAPITAL - LQR	0.000	IF-ARROW IL-ARROW	53,270.73 43,677.00	5,327,073.50 4,367,700.61	
Instrument Total 3			7,003,795.68	700,379,568.08	
Portfolio Total 3			7,003,795.68	700,379,568.08	624,443,561.16

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Monthly	Market Portfolio			

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT. Portfolio - I-BABS Instrument - INTF	IONAL COLONIAL FIRST STATE INTERNATIONAL FUNDS			
BABSON STEWART - EQUITIES BABSON STEWART - LQR	0.000 0.000	IE-BAB IL-BAB	3,504,470.82 137,145.35	350,447,082.20 13,714,535.36	
Instrument Total	2		3,641,616.17	364,161,617.56	
Portfolio Total	2		3,641,616.17	364,161,617.56	361,241,050.28

Monthly Market Portfolio					
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNATI Portfolio - I-BERNS Instrument - INTF	IONAL SANFORD BERNSTEIN EA INTERNATIONAL FUNDS			
BERNSTEIN - EQUITIES BERNSTEIN - LQR	0.000 0.000	IE-BER IL-BER	10,819,533.50 415,621.27	1,081,953,350.87 41,562,127.68	
Instrument Total	2		11,235,154.78	1,123,515,478.55	

Portfolio Total 2

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Monthly Market Portfolio					
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-		IONAL BERSTEIN EMERGING MA INTERNATIONAL FUNDS			
BERNSTEIN EMERGING - EQUITIES BERNSTEIN EMERGING - LIQUIDITY	0.000	IE-SAN IL-SAN	3,790,071.95 105,595.42	379,007,195.30 10,559,542.80	

3,895,667.38 389,566,738.10

3,895,667.38 389,566,738.10 354,591,847.96

2

2

Instrument Total

Portfolio Total

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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNA				
	Portfolio - I-FORCO Instrument - INTF	FOREIGN & COLONIAL INTERNATIONAL FUNDS			
FOREIGN & COLONIAL - EQUIT		IE-FOR	1,191,142.74	119,114,274.40	
FOREIGN & COLONIAL - FIXEI FOREIGN & COLONIAL - LQR	D INCOME 0.000 0.000	IF-FOR IL-FOR	120,162.16 963,198.48	12,016,216.65 96,319,848.56	
Instrument Total	3		2,274,503.39	227,450,339.61	
Portfolio Total	3		2,274,503.39	227,450,339.61	212,686,915.61

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Monthly	Market Portfolio			

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT: Portfolio - I-JPMOR Instrument - INTF	IONAL JP MORGAN INTERNATIONAL FUNDS			
JP MORGAN - LQR	0.000	IL-JPM	0.10	10.48	
Instrument Total	1		0.10	10.48	
Portfolio Total	1		0.10	10.48	0.00

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Monthly	Market	Portfolio
MOTICITIES	market	FOTCTOTIO

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
G	roup - INTERNAT	IONAL			
Portfo	lio - I-GEN	GENESIS			
Instru	ment - INTF	INTERNATIONAL FUNDS			
GDVDGTG - DOVIETEDG	0.000	T	2 155 042 25	215 504 225 65	
GENESIS - EQUITIES	0.000	IE-GEN	3,157,943.35	315,794,335.67	
GENESIS - FIXED INCOME	0.000	IF-GEN	302,471.94	30,247,194.90	
GENESIS - LIQUIDITY RESERVES	0.000	IL-GEN	901,634.15	90,163,415.75	
Instrument Total 3			4,362,049.46	436,204,946.32	
Instrument rotar			1,302,013.10	130,201,510.32	
Portfolio Total 3			4,362,049.46	436,204,946.32	384,092,773.28

Investment Desc	Yi	eld Identif	fier F Ticker	Shares	Cost	Market Value
	Group - INTE Portfolio - I-LF Instrument - CTRY	ZAR EAFE TRAN		END		
ISRAEL FUND	0.	000 0457242	2 ISR_L	571,389.00	0.00	
Instrument Total	1			571,389.00	0.00	
	Instrument	-ICOM INTE	ERNATIONAL COM	MON STOCKS		
BETEILIGUNGSVERWAL BRASIL TELECOM SA CIA VALE DO RIO DO GARTMORE LATIN AME INTERNATIONAL THEATRES LTD ROYALE BELGE NPV V SALOMON SMITH TPC WRT TELECOM ASIA RTS TI AUTOMOTIVE LTD YAGEO CORPORATION GDR Instrument Total	0. 0. 0. 0. 0.	752 2880374 000 9993145 000 4882367 000 2533827 000 5047488 000 7154738 000 94F1516 000 3067529	4 BRT03 5 VALE_ 7 48823 7 25338 8 RBVBS 9 SSB21 6 94F15 9 6525Z	535,516.00 375,200.00 16,208.99	0.00 0.00 0.00 0.00 0.00 1,855,669.00 0.00	
	Instrument	-INTF INTE	ERNATIONAL FUN	TDS		
LAZARD FRERES - LQR Instrument Total	0.	000 IL-LAZ		,	148,312.44 148,312.44	
Portfolio Total	12			4,391,289.12	2,003,981.44	1,314,463.39

Monthly Market Portfolio					
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNAT: Portfolio - I-MARVIN Instrument - INTF	IONAL MARVIN & PALMER_EAFE INTERNATIONAL FUNDS			
MARVIN & PALMER - EQUITIES MARVIN & PALMER - LQR	0.000 0.000	IE-MARV IL-MARV	9,691,703.42 380,722.73	969,170,342.76 38,072,273.78	
Instrument Total	2		10,072,426.16	1,007,242,616.54	
Portfolio Total	2		10,072,426.16	1,007,242,616.54	981,845,240.47

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Monthly Market Portfolio								
Investment Desc	Yield	Identifier F Ticker	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	2,206,223.53 118,584.34	220,622,353.56 11,858,434.60				
Instrument Total	2		2,324,807.88	232,480,788.16				
Portfolio Total	2		2,324,807.88	232,480,788.16	252,164,727.24			

ASOF11 Date 01/21/2003 Time 18:53:33 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2002 To 12/31/2002 Page 020

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Gro Down follows	oup - INTERNAT: io - I-QUAN	LONAL	סת שוודותני			
POPULOI	ent - ICOM	EAFE QUANTIL	ALIVE PO	OCIVO		
Instrume	EIIC - ICOM	INTERNATIONA	AL COMMON SIG	JCKS		
ABB LIMITED CHF2.50 ABBN AMRO HLDGS NV ACCOR FRF100 ACOM CO Y50 ADECCO SA-REG ADIDAS-SALOMON AG AEGON NV AGFA GEVAERT NV AIR LIQUIDE AKZO NOBEL NV NLG5 ALCATEL EUR 2.0 ALL NIPPON AIRWAYS CO LTD ALLEANZA ASSICURAZIONI ALLIANZ AG NPV(REG ALTADIS SA ALUMINA LTD AMP ORD AUD3 AMVESCAP ARES SERONO ARIAKE JAPAN CO LTD. ASM LITHOGRAPHY HOLDING ASSIC GENERALI SPA ASTRAZENECA GBP 0. AUSTRALIA + NEW ZEALAND BANK GROUP AUSTRALIAN GAS LIG AUTOSTRADE AXA EUR 2.29 BAA ORD GBP1 BANCO BILBAO - BBVA BANYU PHARMACEUTICAL CO LTD BARCLAYS PLC ORD G BASF AG DEM ORD SH BAYER AG COM NPV BAYERISCHE HYPO UN BCO SANTANDER CENTAL HISP BG GROUP ORD BHP LIMITED BILLITON PLC BK OF EAST ASIA HK	5.227	7108899	ABBN_	85,764.00	1,209,343.30 1,479,167.23 610,203.03 553,970.79 662,480.83 49,813.65 843,040.68 551,631.42 1,054,300.05 528,096.72 706,528.24 519,509.52 96,146.78 529,646.53 440,192.08 366,002.79 1,471,408.36 748,424.73 460,129.00 345,290.38 327,066.09 439,051.45 4,001,795.35 2,110,554.50 401,937.03 176,622.02 1,581,960.82 829,790.92 2,271,994.13 503,908.48 2,636,882.70 329,626.74 324,739.74 149,809.31 2,367,548.26 931,118.32 2,492,259.66 875,245.02 116,136.67	
ABN AMRO HLDGS NV	10.798	5250769	AABA_	77,173.00	1,479,167.23	
ACCOR FRF100	3.817	5852842	AC_FP	17,261.00	610,203.03	
ACOM CO Y50	0.000	6049784	8572_	6,900.00	553,970.79	
ADECCO SA-REG	0.505	7110720	ADEN_	15,696.00	662,480.83	
ADIDAS-SALOMON AG	1.191	4031976	ADS_G	600.00	49,813.65	
AEGON NV	9.036	5927375	AGN_N	51,040.00	843,040.68	
AGFA GEVAERT NV	0.924	5689051	AGFB_	38,700.00	551,631.42	
AIR LIQUIDE	3.015	4011406	AI_FP	8,120.00	1,054,300.05	
AKZO NOBEL NV NLG5	5.049	5458314	AKZA_	16,331.00	528,096.72	
ALCATEL EUR 2.0	5.625	5975006	CGE_F	70,839.00	706,528.24	
ALL NIPPON AIRWAYS CO LTD	0.000	6014908	9202_	161,000.00	519,509.52	
ALLEANZA ASSICURAZIONI	2.325	4015970	AL_IM	11,449.00	96,146.78	
ALLIANZ AG NPV(REG	2.446	5231485	ALV G	2,678.00	529,646.53	
ALTADIS SA	2.582	5444012	ALT S	20,600.00	440,192.08	
ALUMINA LTD	1.164	6954985	AWC A	135,300.00	366,002.79	
AMP ORD AUD3	1.474	6115715	AMP A	148,912.00	1,471,408.36	
AMVESCAP	12.578	0128269	AVZ L	53,120.00	748,424.73	
ARES SERONO	0.441	5981070	SEO V	850.00	460,129.00	
ARIAKE JAPAN CO LTD.	0.000	6049632	2815	9,375.00	345,290.38	
ASM LITHOGRAPHY HOLDING	0.000	5949368	ASML	25,575.00	327,066.09	
ASSIC GENERALI SPA	1.572	4056719	G IM	21,934.00	439,051.45	
ASTRAZENECA GBP 0.	593.247	0989529	AZN L	96,565.00	4,001,795.35	
AUSTRALIA + NEW ZEALAND BANK GROUP	0.492	6065586	ANZ A	220,250.00	2,110,554.50	
AUSTRALIAN GAS LIG	2.777	6064969	AGL A	88,754.00	401,937.03	
AUTOSTRADE	2.545	5554654	AUT I	18,579.00	176,622.02	
AXA EUR 2.29	6.434	7088429	CS FP	84,987.00	1,581,960.82	
BAA ORD GBP1	170.019	0067340	BAA L	95,876.00	829,790.92	
BANCO BILBAO - BBVA	3.621	5501906	BBVA	195,200.00	2,271,994.13	
BANYU PHARMACEUTICAL CO LTD	0.010	6077309	4515	28,000.00	503,908.48	
BARCLAYS PLC ORD G	18.420	3134865	BARC	403,567.00	2,636,882.70	
BASE AG DEM ORD SH	6.451	5086577	BAS G	8,300.00	329,626.74	
BAYER AG COM NPV	6.302	5069211	BAY G	11,000.00	324.739.74	
BAYERISCHE HYPO UN	7.665	4325419	HVM G	5,700.00	149,809.31	
BCO SANTANDER CENTAL HISP	5.393	5705946	SAN S	276,200.00	2,367,548.26	
BG GROUP ORD	2.900	0876289	BG/ L	244,245.00	931,118.32	
BHP LIMITED	0.422	6144690	BHP A	502,776.00	2,492,259.66	
BILLITON PLC	28.340	0056650	BLT L	180.584.00	875.245.02	
BK OF EAST ASIA HK	0.518	6075648	23 HK	62,000.00	116.136.67	
	2.240			,	,,	

Investment Desc	Yield	Identifier 	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-QUAN		CATIVE PO			
	Instrument - ICOM	INTERNATIONA	AL COMMON ST	COCKS		
BNP PARIBAS BOC GROUP GBP0.25 BOEHLER-UDDEHOLM A BOOTS CO ORD 25P BOUYGUES BP AMOCO BRAMBLES INDS LTD BRIDGESTONE CORP J BRIT AMER TOBACCO BRITISH AEROSPACE BRITISH SKY BROADC BT GROUP CABLE + WIRELESS O CADBURY SCHWEPPES CANON INC JPY50 CAP GEMINI FRF 40. CARREFOUR EUR 2.5 CARTER HOLT HARVEY LIMITED CENTRICA 5.55P CGU ORD 25P(SICOVA CHEUNG KONG(HLDGS) CHUBU ELECTRIC POWER CO INC CIBA SPEC CHEM ORD CLARIANT AG-REG CLP HLDGS HKD5 COLES MYER LTD COMMENWEALTH BK OF AUSTRALIS I						
BNP PARIBAS	4.765	7309681	BNP_F	52,568.00 28,598.00 19,200.00 60,549.00 8,614.00 1,384,745.00 221,368.00	2,254,284.01	
BOC GROUP GBP0.25	6.888	0108120	BOC_L	28,598.00	414,451.86	
BOEHLER-UDDEHOLM A	7.068	4121305	BOEH_	19,200.00	827,552.66	
BOOTS CO ORD 25P	7.691	0111441	BOOT_	60,549.00	574,313.01	
BOUYGUES	1.894	4002121	EN_FP	8,614.00	275,371.15	
BP AMOCO	25.164	0798059	BP/_L BIL_A	1,384,745.00	10,283,642.90	
BRAMBLES INDS LTD	0.427	6120009	BIL_A	221,368.00	1,084,903.10	
BRIDGESTONE CORP J	0.009	6132101	5108_	35,000.00 95,179.00 246,594.00 85,854.00 435,354.00 170,870.00 169,022.00	466,663.10	
BRIT AMER TOBACCO	35.715	0287580	BATS_	95,179.00	792,498.06	
BRITISH AEROSPACE	848.280	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	12.836	3091357	BT/A_	435,354.00	3,010,088.10	
CABLE + WIRELESS O	37,548.320	0162557	CW/_L	170,870.00	826,014.96	
CADBURY SCHWEPPES	7.365	0610700	CBRY_	169,022.00	1,027,850.01	
CANON INC JPY50	0.000	6172323	7751_	43,600.00	1,515,948.65	
CAP GEMINI FRF 40.	2.121	4163437	CAP_F	4,724.00	174,961.33	
CARREFOUR EUR 2.5	2.035	5641567	CA_FP	34,433.00	1,638,407.75	
CARTER HOLT HARVEY LIMITED	0.128	6178406	CAH_N	102,100.00	74,948.16	
CENTRICA 5.55P	7.318	0573438	CNA_L	328,216.00	1,016,224.60	
CGU ORD 25P(SICOVA	19.304	0216238	AV/_L	143,637.00	1,832,048.77	
CHEUNG KONG(HLDGS)	0.000	6190273	1_HK	60,000.00	429,269.30	
CHUBU ELECTRIC POWER CO INC	0.000	6195609	9502_	68,500.00	1,336,404.65	
CIBA SPEC CHEM ORD	1.085	5196744	CIBN_	8,400.00	596,740.79	
CIE DE ST. GOBAIN	7.555	7380482	SGO_F	22,005.00	773,088.74	
CLARIANT AG-REG	0.514	7113990	CLN_V	14,500.00	295,091.00	
CLP HLDGS HKD5	0.645	6097017	2_HK	80,000.00	328,685.55	
COLES MYER LTD	2.323	6209908	CML_A	151,950.00	493,697.33	
COMMENWEALTH BK OF AUSTRALIS	AUD 2.0 0.558	6215035	CBA_A	182,872.00	2,837,595.04	
COMPAGNIE FIN RICHEMONT	0.245	7151116	CFR_V	59,900.00	1,198,306.34	
COMPASS GROUP	3.414	0533153	CPG_L	123,514.00	977,659.93	
CONTACT ENERGY LTD	1.446	6152529	CEN_N	37,400.00	62,896.71	
CREDIT SUISSE GROUP	0.345	7171589	CSGN_	106,255.00	1,027,850.01 1,515,948.65 174,961.33 1,638,407.75 74,948.16 1,016,224.60 1,832,048.77 429,269.30 1,336,404.65 596,740.79 773,088.74 295,091.00 328,685.55 493,697.33 2,837,595.04 1,198,306.34 977,659.93 62,896.71 2,867,560.22 653,613.66	
CSL LIMITED	0.280	6185495	CSL_A	26,250.00	653,613.66	
COMMENWEALTH BK OF AUSTRALIS A COMPAGNIE FIN RICHEMONT COMPASS GROUP CONTACT ENERGY LTD CREDIT SUISSE GROUP CSL LIMITED DAI NIPPON PRINTNG DAIMLERCHRYSLER AG DAIWA SECURITIES G DBS GROUP HOLDINGS DELHAIZE-LE LION N DEN NORSKE BANK NO	0.000	6250906	791 <u>2</u> _	26,250.00 65,000.00 12,200.00 79,000.00 107,000.00 27,900.00 279,600.00	863,201.37	
DAIMLERCHRYSLER AG	6.111	5529027	DCX_G	12,200.00	476,467.76	
DAIWA SECURITIES G	0.000	6251448	8601	79,000.00	423,005.27	
DBS GROUP HOLDINGS	0.523	6175203	DBS_S	107,000.00	685,050.82	
DELHAIZE-LE LION N	7.388	4262118	DELB	27,900.00	1,135,051.41	
DEN NORSKE BANK NO	0.000	4263304	DNB N	279,600.00	1.382.776.23	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-QUAN		CATIVE PO			
	Instrument - ICOM	INTERNATIONA	L COMMON STO	OCKS		
DENSO CORP Y50 DEUTSCHE BANK AG O DEUTSCHE POST AG DEUTSCHE TELEKOM D DEXIA DIAGEO ORD GBP 28. E.ON AG EAST JAPAN RAILWAY EISAI CO JPY50 ELECTRABEL ORD NPV ELSEVIER NV ORD ENDESA SA ENEL SPA ENI SPA EPSTE BANK DEP OESTER SDAPK					850,434.53 458,089.63 108,539.35 395,397.51 2,571,180.60 2,049,785.48 434,554.04 1,381,613.34 385,871.98 2,145,333.38 469,736.37 886,685.71 278,539.15 840,758.98 4,589,747.02 93,549.41 426,152.07 69,536.20 6,924,382.79 283,328.08 1,272,067.17 657,360.74 119,361.47 197,077.15 961,069.28 879,341.53 278,279.19 439,899.62 1,240,644.03 359,468.45 8,109,148.25 1,236,003.91 606.117.94	
DENSO CORP Y50	0.000	6640381	6902_	52,900.00	850,434.53	
DEUTSCHE BANK AG O	4.147	5750355	DBK_G	7,800.00	458,089.63	
DEUTSCHE POST AG	4.069	4617859	DPW_G	8,200.00	108,539.35	
DEUTSCHE TELEKOM D	4.449	5842359	DTE_G	27,900.00	395,397.51	
DEXIA	3.515	7147610	DEXB_	210,500.00	2,571,180.60	
DIAGEO ORD GBP 28.	14.832	0237400	DGE_L	200,383.00	2,049,785.48	
E.ON AG	6.742	4942904	EOA_G	8,834.00	434,554.04	
EAST JAPAN RAILWAY	0.000	6298542	9020_	236.00	1,381,613.34	
EISAI CO JPY50	0.000	6307200	4523_	15,600.00	385,871.98	
ELECTRABEL ORD NPV	5.498	4294791	ELEB_	10,500.00	2,145,333.38	
ELSEVIER NV ORD	3.275	4148810	REN_N	37,276.00	469,736.37	
ENDESA SA	5.727	5271782	ELE_S	65,800.00	886,685.71	
ENEL SPA	10.165	7144569	ENEL_	54,848.00	278,539.15	
ENI SPA	6.297	7145056	ENI_I	58,442.00	840,758.98	
ERSTE BANK DER OESTER SPARK	2.458	5289837	DESC_	70,900.00	4,589,747.02	
F & P HEALTHCARE	1.402	6340250	FPH_N	9,650.00	93,549.41	
FANUC JPY50	0.000	6356934	6954_	7,600.00	426,152.07	
FLETCHER BUILDING LTD	2.185	6341606	FBU_N	63,700.00	69,536.20	
FORTIS	7.344	7266139	FORB_	325,200.00	6,924,382.79	
FORTUM OYJ	4.365	5579550	FUM1V	49,600.00	283,328.08	
FOSTERS BREWING GR	1.197	6349268	FGL_A FTE_F	489,829.00	1,272,067.17	
FRANCE TELECOM FRF	8.810	5176177	FTE_F	28,112.00	657,360.74	
FRASER + NEAVE LTD	2.587	6521312	FNN_S	27,000.00	119,361.47	
FRONTLINE LTD	0.000	5561052	FRO_N	26,800.00	197,077.15	
FUJI PHOTO FILM CO	0.000	6356525	4901_	28,924.00	961,069.28	
FUJITSU NEW JPY50	0.000	6356945	6702_	104,097.00	879,341.53	
GAS NATURAL SDG-E	1.888	5650422	GAS_S	15,400.00	278,279.19	
GIVAUDAN	0.427	5980613	GIVN_	1,115.00	439,899.62	
GJENSIDIGE NOR SPAREBANK	0.003	7426212	GNO_N	38,900.00	1,240,644.03	
GKN ORSH 0.5GBP	14.199	3064650	GKN_L	79,423.00	359,468.45	
GLAXOSMITHKLINE	56.940	0925288	GSK_L	350,936.00	8,109,148.25	
GPE BRUX LAMBERT	2.932	7097328	GBL_B	350,936.00 25,439.00 66,504.00 8,450.00 12,000.00 674.00 30,700.00 4,701.00 187,431.00	1,236,003.91	
GREAT UNIV STORES	6.137	0384704	GUS_L	66,504.00	606,117.94	
GROUP DANONE ORD	2.361	5981810	BN_FP	8,450.00	1,078,025.17	
GRUPO DRAGADOS	0.971	5687000	DRC_S	12,000.00	214,230.99	
HAGEMEYER NLG2.5	11.218	5209073	HAGN_	674.00	13,751.32	
HANG SENG BANK HK	0.097	6408374	11_HK	30,700.00	329,876.44	
HAW PAW CORP LTD S	1.530	6415523	HPAR_	4,701.00	9,630.65	
HBOS PLC	29.733	3058750	HBOS_	187,431.00	2,480,031.65	
ENDESA SA ENEL SPA ENI SPA ENI SPA ERSTE BANK DER OESTER SPARK F & P HEALTHCARE FANUC JPY50 FLETCHER BUILDING LTD FORTIS FORTUM OYJ FOSTERS BREWING GR FRANCE TELECOM FRF FRASER + NEAVE LTD FRONTLINE LTD FRONTLINE LTD FUJI PHOTO FILM CO FUJITSU NEW JPY50 GAS NATURAL SDG-E GIVAUDAN GJENSIDIGE NOR SPAREBANK GKN ORSH 0.5GBP GLAXOSMITHKLINE GPE BRUX LAMBERT GREAT UNIV STORES GROUP DANONE ORD GRUPO DRAGADOS HAGEMEYER NLG2.5 HANG SENG BANK HK HAW PAW CORP LTD S HBOS PLC	_3.733			,	-,,	

Investment Desc	Yield	Identifier 	F Ticker	Shares	Cost	Market Value	
	Group - INTERNAT						
	Portfolio - I-OHAN FAFF OHANTITATIVE DO						
	Instrument - ICOM	INTERNATIONA	L COMMON STO	OCKS			
HEINEKEN NV NLG5 HENDERSON LAND DEVELOPMENT HITACHI Y50 HOLDERBK FN GLARUS HONDA MOTOR CO COM HONG KONG ELECTRIC HKD1 HONGKONG+CHINA GAS HSBC HOLDINGS ORD HUTCHISON WHAMPOA IBERDROLA SA IMPERIAL TOBACCO GROUP INDITEX ING GROEP NV NLG1 INSTRUMENTARIUM OY INSURANCE AUSTRALIA GROUP INTERBREW INTESABCI SPA INVENSYS ORD 25P ISHARES MSCI EAFE INDEX FUND ITO-YOKADO CO JPY5 ITOCHU CORP Y50 JAPAN DIGITAL CONTENTS JOHNSON ELECTRIC HLDINGS JUSCO CO JPY50 KANSAI ELEC POWER KAO CORP Y50 KE BANKVERZEKERIN KEYENCE CORPORATION KINGFISHER PLC KOMATSU Y50 KONINKLIJKE AHOLD NV KONINKLIJKE NUMICO KVAERNER ASA NWKR1 KYOCERA CORP JPY50 KYUSHU ELECTRIC POWER L''OREAL FRF10 LAFARGE FF25 (REGD) LAND SECURITIES GP	1.435	7108048	HEIA_	11,425.00	433,892.32 85,474.44 1,296,054.36 602,825.77 1,215,383.43		
HENDERSON LAND DEVELOPMENT	0.438	6420538	12_HK	26,000.00	85,474.44		
HITACHI Y50	0.000	6429104	6501_	177,000.00	1,296,054.36		
HOLDERBK FN GLARUS	0.545	7110764	HOL_V	2,902.00	602,825.77		
HONDA MOTOR CO COM	0.000	6435145	7267_	32,020.00	1,215,383.43		
HONG KONG ELECTRIC HKD1	0.000	6435327	6_HK	71,000.00	279,354.48 235,257.32		
HONGKONG+CHINA GAS	0.419	6436557	3_HK	176,000.00	235,257.32		
HSBC HOLDINGS ORD	78.738	0540528	HSBA_	528,295.00	5,480,426.64		
HUTCHISON WHAMPOA	0.058	6448068	13_HK	84,000.00	567,626.08		
IBERDROLA SA	4.206	4424640	IBE_S	54,400.00	731,291.05		
IMPERIAL TOBACCO GROUP	5.340	0454492	IMT_L	57,543.00	909,117.19		
INDITEX	0.419	7111314	ITX_S	24,000.00	481,774.84		
ING GROEP NV NLG1	8.503	7154182	INGA_	92,810.00	1,821,767.44		
INSTRUMENTARIUM OY	1.649	4434166	INS1V	4,900.00	138,967.39		
INSURANCE AUSTRALIA GROUP	2.260	6271026	IAG_A	320,613.00	559,883.30		
INTERBREW	1.185	4755317	INTB_	58,900.00	1,444,421.44		
INTESABCI SPA	3.655	4076836	BIN_I	74,500.00	251,835.02		
INVENSYS ORD 25P	106.220	0807041	ISYS_	260,689.00	250,765.78		
ISHARES MSCI EAFE INDEX FUND	1.898	2801290	EFA	20,000.00	1,980,646.10		
ITO-YOKADO CO JPY5	0.000	6467944	8264_	19,000.00	957,999.70		
ITOCHU CORP Y50	0.000	6467803	8001_	93,000.00	351,270.21		
JAPAN DIGITAL CONTENTS	0.000	6470986	4185_	31,400.00	180,849.27		
JOHNSON ELECTRIC HLDINGS	0.165	6281939	179_H	72,000.00	74,106.35		
JUSCO CO JPY50	0.000	6480048	8267_	13,700.00	286,715.26		
KANSAI ELEC POWER	0.023	6483489	9503_	85,100.00	1,240,742.58		
KAO CORP Y50	0.000	6483809	4452_	27,768.00	685,765.72		
KBC BANKVERZEKERIN	4.427	4497749	KBC_B	31,200.00	947,282.32		
KEYENCE CORPORATION	0.000	6490995	6861_	2,500.00	351,918.49		
KINGFISHER PLC	20.624	3073850	KGF_L	196,129.00	862,278.37		
KOMATSU Y50	0.013	6496584	6301_	57,200.00	371,987.21		
KONINKLIJKE AHOLD NV	7.674	5252602	AHLN_	37,474.00	549,354.72		
KONINKLIJKE KRN	11.409	5956078	KPN_N	91,838.00	609,709.51		
KONINKLIJKE NUMICO	7.677	5402601	NUTV	15,529.00	205,554.90		
KVAERNER ASA NWKR1	0.000	4502029	KVI_N	169,100.00	131,539.52		
KYOCERA CORP JPY50	0.000	6499260	6971 <u> </u>	8,200.00	628,947.59		
KYUSHU ELECTRIC POWER	0.000	6499806	9508_	74,000.00	1,206,562.37		
L''OREAL FRF10	1.147	4057808	OR_FP	20,999.00	1,493,321.39		
LAFARGE FF25(REGD)	3.883	4502706	LG FP	9,593.00	815,515.64		
LAND SECURITIES GP	6.972	3180943	LAND_	39,714.50	279,354.48 235,257.32 5,480,426.64 567,626.08 731,291.05 909,117.19 481,774.84 1,821,767.44 138,967.39 559,883.30 1,444,421.44 251,835.02 250,765.78 1,980,646.10 957,999.70 351,270.21 180,849.27 74,106.35 286,715.26 1,240,742.58 685,765.72 947,282.32 351,918.49 862,278.37 371,987.21 549,354.72 609,709.51 205,554.90 131,539.52 628,947.59 1,206,562.37 1,493,321.39 815,515.64 574,633.72		

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-OUAN	EAFE OUANTIT	CATIVE PO			
	Instrument - ICOM	INTERNATIONA	_ ~~	OCKS		
LEGAL + GENERAL OR LI & FUNG LTD LINDE AG LLOYDS TSB GROUP O LVMH MOET-HENNESSY MARKS & SPENCER GROUP PLC MARKS+ SPENCER ORD MATSUSHITA ELC IND MATSUSHITA ELC IND MATSUSHITA ELECTRIC WORKS MAYR-MELNHOF KARTO MEDIASET ITL1000 MEDIOBANCA SPA ITL METRO AG NPV MILLEA HOLDINGS INC MISYS ORD GBP0.01 MITSUBISHI CORP Y5 MITSUBISHI ELEC CP MITSUBISHI ESTATE MITSUBISHI ESTATE MITSUBISHI HVY IND MITSUBISHI HVY IND MITSUBISH TOKYO F JPY50000 MMO2 PL MTR CORPORATION MUNCHENER RUCKVS MURATA MFG CO JPY5 NATIONAL GRID GROU NATL AUSTRALIA BK NEC CORP ORD JPY50 NESTLE SA CHF NEWS CORPORATION P NINTENDO CO LTD NIPPON KAYAKU CO. LTD. NIPPON MITSUBISHI NIPPON SANSO CORPORATION NIPPON STEEL CORP NIPPON TELL CP NISSAN MOTOR CO Y5					983,867.12 83,246.72 69,210.07 3,042,084.33 695,820.88 258,280.06 691,810.13 1,451,164.05 844,555.64 1,123,956.57 126,302.09 84,286.22 50,953.42 1,095,761.17 186,485.42 682,657.00 413,751.54 704,478.29 750,273.27 1,780,599.07 496,227.03 1,179,021.04 999,654.15 160,425.18 310,567.52 868,116.32 1,436,001.57 3,202,018.71	
LEGAL + GENERAL OR	13.497	0560399	LGEN_	443,499.00	983,867.12	
LI & FUNG LTD	0.467	6286257	494_H	76,000.00	83,246.72	
LINDE AG	3.730	5740817	00340	1,500.00	69,210.07	
LLOYDS TSB GROUP O	51.195	0870612	LLOY_	283,194.00	3,042,084.33	
LVMH MOET-HENNESSY	2.557	4061412	MC_FP	15,174.00	695,820.88	
MARKS & SPENCER GROUP PLC	4.615	3127490	MKSB_	259,018.00	258,280.06	
MARKS+ SPENCER ORD	5.110	3127489	MKS_L	116,681.00	691,810.13	
MATSUSHITA ELC IND	0.000	6572707	6752_	108,000.00	1,451,164.05	
MATSUSHITA ELECTRIC WORKS	0.014	6572729	6991_	98,000.00	844,555.64	
MAYR-MELNHOF KARTO	2.949	4563640	MAYR_	18,600.00	1,123,956.57	
MEDIASET ITL1000	3.035	5077946	MS_IM	14,489.00	126,302.09	
MEDIOBANCA SPA ITL	2.007	4574813	MB_IM	10,888.00	84,286.22	
METRO AG NPV	5.641	5041413	MEO_G	1,860.00	50,953.42	
MILLEA HOLDINGS INC	0.000	6513126	8766_	130.00	1,095,761.17	
MISYS ORD GBP0.01	7.362	0385785	MSY_L	36,365.00	186,485.42	
MITSUBISHI CORP Y5	0.000	6596785	8058_	89,000.00	682,657.00	
MITSUBISHI ELEC CP	0.000	6597045	6503_	124,000.00	413,751.54	
MITSUBISHI ESTATE	0.000	6596729	8802_	88,817.00	704,478.29	
MITSUBISHI HVY IND	0.000	6597067	7011_	203,000.00	750,273.27	
MITSUBISHI TOKYO F JPY50000	0.000	6335171	8306_	212.00	1,780,599.07	
MITSUI + CO JPY50	0.000	6597302	8031_	97,000.00	496,227.03	
MIZUHO HLDGS JPY50000	0.000	6286280	8305_	343.00	1,179,021.04	
MM02 PL	0.000	3087271	OOM_L	457,443.00	999,654.15	
MTR CORPORATION	0.652	6290054	66_HK	125,500.00	160,425.18	
MUNCHENER RUCKVS	1.537	5294121	MUV2_	1,500.00	310,567.52	
MURATA MFG CO JPY5	0.000	6610403	6981_	12,501.00	868,116.32	
NATIONAL GRID GROU	9.082	3122387	NGG_L	210,255.00	1,436,001.57	
NATL AUSTRALIA BK	0.261	6624608	NAB_A	188,050.00	3,202,018.71	
NEC CORP ORD JPY50	0.000	6640400	6701_	106,256.00	1,152,243.06	
NESTLE SA CHF	0.163	7123870	NESN_	43,175.00	9,528,436.76	
NEWS CORPORATION N	0.014	6886925	NCP_A	183,887.00	1,366,233.31	
NEWS CORPORATION P	0.232	6620758	NCPDP	216,179.00	1,455,435.94	
NINTENDO CO LTD	0.000	6639550	7974_	5,800.00	1,436,001.57 3,202,018.71 1,152,243.06 9,528,436.76 1,366,233.31 1,455,435.94 790,844.75 464,393.60 703,911.24 200,096.84 933,407.99 2,991,245.31 802,279.50	
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	
NIPPON STEEL CORP	0.000	6642569	5401_	558,000.00	933,407.99	
NIPPON TEL+TEL CP	0.000	6641373	9432_	808.00	2,991,245.31	
NISSAN MOTOR CO Y5	0.000	6642860	7201_	123,000.00	802,279.50	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
P	Portfolio - I-QUAN		CATIVE PO			
I	Instrument - ICOM	INTERNATIONA		OCKS		
NOKIA(AB)OY EUR0.2	2.748	5902941	NOK1V	360,650.00	5,215,408.34	
NOMURA HOLDINGS, INC.	0.000	6643108	8604_	90,939.00	5,215,408.34 1,522,417.70	
NORSK HYDRO AS NOK	0.000	4645805	NHY_N	105,500.00 77,550.00 297,298.00	4,658,399.86 1,372,577.67 11,752,617.78	
NORSKE SKOGINDUSTRIER ASA	0.000	7070396	NSG_N	77,550.00	1,372,577.67	
NOVARTIS AG CHF 20	0.019	7103065	NOVN_	297,298.00	11,752,617.78	
NTT DOCOMO INC	0.000	6129277	9437_	1,482.00	3,537,345.92	
OEST ELEKTRIZITATS	1.779	4661607	OEEW_	28,000.00	2,277,664.18	
OMV AG AUSH100	5.308	4651459	OMV_A	35,400.00	3,245,658.16	
ORIX CORP Y50	0.001	6661144	8591_	4,000.00	407,875.60	
ORKLA ASA NWKR 6.2	0.000	5459715	ORK_N	139,900.00	2,474,367.74	
OVERSEAS CHINESE BANKING CORP	0.357	6663689	OCBC	98,000.00	557,534.92	
PEARSON ORD 25P	16.701	0677608	PSON_	70,263.00	1,073,212.13	
PEUGEOT SA FF35	4.563	7103526	UG FP	12,998.00	588,008.58	
PHILIPS ELECTRONICS	3.840	5986622	PHIA	74,827.00	1,711,294.37	
PIN-PRINTEMPS-REDO	4.595	5505072	PP FP	3,845.00	415,042.66	
PREUSSAG AG NPV	5.852	5666292	TUI G	2,300.00	63,208.66	
PRUDENTIAL CORP GB	24.707	0709954	PRU L	128,920.00	1,448,076.72	
RAS ITL1000	3.346	4718246	R IM	8,959.00	112,768.74	
RECKITT BENCKISER PLC	3.473	0727871	RB/ L	46,254.00	856,429.71	
REED INTERNATIONAL	5.358	0730835	REL L	97,860.00	823,228.99	
RENAULT SA	2.155	4712798	RNO F	10,897.00	530,003.26	
REPSOL - YPF. SA	1.928	5669354	REP S	62.100.00	715.927.27	
REUTERS GROUP ORD	14.599	0236913	RTR L	85.787.00	927.879.47	
RHONE POULENC ORD	1.811	4736817	AVE F	42.337.00	2.593.298.58	
RICOH CO Y50	0.000	6738220	7752	39,000.00	665,439.87	
RIO TINTO LIMITED	1.213	6220103	RIO A	76.724.00	1.375.212.38	
RIO TINTO PLC	170.943	0718875	RIO L	79,193.00	1,293,361,69	
ROCHE HLDGS AG CHF	0.203	7108918	RO SW	5.714.00	656.478.08	
ROCHE HLDGS AG GEN	0.020	7110388	ROG V	77,387.00	5.756.092.19	
ROHM CO JPY50	0.000	6747204	6963	5.700.00	785.588.49	
ROYAL BK SCOT GBP	29.061	0754783	RBOS	154.739.00	2.827.647.30	
ROYAL DUTCH PETROL	5 345	5202704	RDA M	121 495 00	5 466 882 99	
RWE AG	5 447	4768962	RWE G	6.100.00	211.242.04	
NOKIA(AB)OY EURO.2 NOMURA HOLDINGS, INC. NORSK HYDRO AS NOK NORSKE SKOGINDUSTRIER ASA NOVARTIS AG CHF 20 NTT DOCOMO INC OEST ELEKTRIZITATS OMV AG AUSH100 ORIX CORP Y50 ORKLA ASA NWKR 6.2 OVERSEAS CHINESE BANKING CORP PEARSON ORD 25P PEUGEOT SA FF35 PHILIPS ELECTRONICS PIN-PRINTEMPS-REDO PREUSSAG AG NPV PRUDENTIAL CORP GB RAS ITL1000 RECKITT BENCKISER PLC REED INTERNATIONAL RENAULT SA REPSOL - YPF, SA REUTERS GROUP ORD RHONE POULENC ORD RICOH CO Y50 RIO TINTO LIMITED RIO TINTO PLC ROCHE HLDGS AG CHF ROCHE HLDGS AG GEN ROHM CO JPY50 ROYAL BK SCOT GBP ROYAL DUTCH PETROL RWE AG SABMILLER PLC SAINSBURY(J) GBP0. SAMPO-LEONIA INSURANCE COMPANY SAN PAOLO-IMI SPA	9.115	0483548	SAB L	91,965.00	643.313.06	
SAINSBURY(J) GBP0	13.945	0767640	SBRY	158,542.00	745.415.64	
SAMPO-LEONIA INSURANCE COMPANY	PT.C 15 202	5226038	SAMAS	32.500.00	238.910.71	
SAN PAOLO-IMI SPA	9.646	5556575	SPI I	20.830.00	162.757.16	
SANOFI SYNTHELABO	1 747		SAN F	24.920.00	1.546.703.08	
SANYO ELECTRIC CO	9.646 1.747 0.000	6776769	SAN_F 6764_	50.000.00	235.615.02	
Ciario addentite co	3.000	0110103	0,01_	30,000.00	1,372,577.67 11,752,617.78 3,537,345.92 2,277,664.18 3,245,658.16 407,875.60 2,474,367.74 557,534.92 1,073,212.13 588,008.58 1,711,294.37 415,042.66 63,208.66 1,448,076.72 112,768.74 856,429.71 823,228.99 530,003.26 715,927.27 927,879.47 2,593,298.58 665,439.87 1,375,212.38 1,293,361.69 656,478.08 5,756,092.19 785,588.49 2,827,647.30 5,466,882.99 211,242.04 643,313.06 745,415.64 238,910.71 162,757.16 1,546,703.08 235,615.02	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-QUAN		CATIVE PO			
	Instrument - ICOM			CKS		
SAP AG NPV(SWISS C SCHERING AG DEM NP SCHNEIDER ELECTRIC SCOT POWER PLC 0.5 SCOTTISH SOUTHERN SEAT-PAGINE GIALLE SPA SECOM CO Y50 SEVEN-ELEVEN JAPAN SHARP CORP JPY50 SHELL TRANSPORTATION & TRADING	1.141	4846288 4845757	SAP_G	2,600.00	286,815.65 168,872.31 672,481.66 651,693.58 606,986.14 89,995.24 857,881.40	
SCHERING AG DEM NP	2.424	4845757	SCH_G	3,300.00	168,872.31	
SCHNEIDER ELECTRIC	4.513		SU_FP	15,175.00	672,481.66	
SCOT POWER PLC 0.5	20.731	0690070	SPW_L SSE_L	109,782.00	651,693.58	
SCOTTISH SOUTHERN	7.812	0790873	SSE_L	62,507.00	606,986.14	
SEAT-PAGINE GIALLE SPA	0.000	5843642	SPG_I	115,800.00	89,995.24	
SECOM CO Y50	0.008	6791591	9735_	16,500.00	89,995.24 857,881.40 926,664.53 817,013.59 4,427,168.40 835,857.08	
SEVEN-ELEVEN JAPAN	0.000	6797179	8183_	24,000.00	926,664.53	
SHARP CORP JPY50	0.000	6800602	6753_	61,000.00	817,013.59	
SHELL TRANSPORTATION & TRADING	39.648	0803414	SHEL_	640,920.00	4,427,168.40	
SHIN-ETSU CHEMICAL	0.000	6804585	4063_	26,700.00	835,857.08	
SIEMENS AG DEM 5.0	3.628	5727973	SIE_G	10,500.00	570,894.56	
SINGAPORE AIRLINES	0.338	6811734	SIA_S	65,000.00	397,786.05	
SINGAPORE EXCHANGE LTD	3.282	6303866	SGX_S	311,000.00	212,776.22	
SINGAPORE PRESS HO	1.053	6133966	SPH_S	38,000.00	429,282.63	
SINGAPORE TECH ENG	2.208	6043214	STE_S	194,000.00	817,013.59 4,427,168.40 835,857.08 570,894.56 397,786.05 212,776.22 429,282.63 185,820.75	
SINGAPORE TELECOMM	0.928	6810753	ST_SP	670,000.00	185,820.75 512,499.35 904,287.16 64,342.56 151,104.55 996,258.27	
SIX CONTINENTS	18.067	0243195	SXC_L	88,519.00	904,287.16	
SKY CITY LIMITED	2.456	6823193	SKC_N	26,900.00	64,342.56	
SNAM RETE GAS	2.905	7251470	SRG_I	48,611.00	151,104.55	
SOCIETE GENERALE	5.299	5966516	GLE_F	17,728.00	996,258.27	
SOFTBANK CORP	0.000	6770620	2204_	12,400.00	22/,/44.04	
SOLVAY SA NPV	2.989	4821100	SOLB_	15,900.00	1,001,377.54	
SONY CORP JPY50	0.000	6821506	6758_	68,552.00	3,180,321.64	
SPAR HANDELS	0.000	5106709	SPA_G	200.00	3,721.58	
STATOIL ASA	0.002	7133608	STL_N	315,200.00	2,343,072.79	
STMICROELECTRONICS NV	0.285	5962332	STM_F	32,497.00	880,697.84	
STORA ENSO OY J-R	6.580	5072673	STERV	58,050.00	701,467.67	
STOREBRAND ASA NOK	0.012	4852832	STB_N	159,700.00	932,374.74	
SUEZ EUR	6.308	7118047	SZE_F	58,318.00	1,386,878.20	
SUMITOMO BAKELITE CO.	0.000	6858504	4203_	51,000.00	295,056.59	
SUMITOMO MITSUI FINANCIAL	0.000	6563024	8316_	190.00	1,260,439.88	
SHELL TRANSPORTATION & TRADING SHIN-ETSU CHEMICAL SIEMENS AG DEM 5.0 SINGAPORE AIRLINES SINGAPORE EXCHANGE LTD SINGAPORE PRESS HO SINGAPORE TECH ENG SINGAPORE TELECOMM SIX CONTINENTS SKY CITY LIMITED SNAM RETE GAS SOCIETE GENERALE SOFTBANK CORP SOLVAY SA NPV SONY CORP JPY50 SPAR HANDELS STATOIL ASA STMICROELECTRONICS NV STORA ENSO OY J-R STOREBRAND ASA NOK SUEZ EUR SUMITOMO BAKELITE CO. SUMITOMO MITSUI FINANCIAL SUN HUNG KAI PROPE SWATCH GROUP SZF50 SWIRE PACIFIC 'A'H SWISS REINSURANCE SWISSCOM AG CHF25 (SYNGENTA CHEM INDS J	0.000	6859927	16_HK	51,000.00	1,001,377.54 3,180,321.64 3,721.58 2,343,072.79 880,697.84 701,467.67 932,374.74 1,386,878.20 295,056.59 1,260,439.88 331,085.10 0.00 177,006.94 2,558,397.62 833,047.21 672,170.04 1,717,544.36	
SWATCH GROUP SZF50	0.618	7184736	UHRN_	8,319.00	0.00	
SWIRE PACIFIC 'A'H	0.499	6867748	19_HK	39,000.00	177,006.94	
SWISS REINSURANCE	0.005	7189816	RUKN_	30,871.00	2,558,397.62	
SWISSCOM AG CHF25(0.940	5533976	SCMN_	3,002.00	833,047.21	
SYNGENTA CHF	0.378	4356646	SYNN_	11,646.00	672,170.04	
TAKEDA CHEM INDS J	0.000	6870445	4502_	40,747.00	1,717,544.36	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-QUAN	EAFE OHANTIT	ATIVE PO			
	Instrument - ICOM	INTERNATIONA	L COMMON ST	COCKS		
					447,913.43 987,709.81 405,045.51 332,076.71 415,983.86 254,777.66 422,430.37 2,789,146.59 2,940,812.08 1,339,957.00 477,745.28 938,185.58 1,262,418.34 27,545.82 90,743.37 348,073.28 1,664,305.97 648,019.84 3,448,805.79 1,168,194.58 831,447.99 4,887,453.72 67,201.49 5,107,142.45 5,820,224.12 1,260,689.02 1,526,082.06 335,821.02 1,958,210.61 1,379,227.11 345,182.34 779,945.63 721,988.24 596,901.99 196,838.74 1,691,728.55 396,809.56 9,671,160.78 1,355,526.29	
TAKEFUJI CORP TANDBERG ASA TDK CORP JPY50 (6762) TELECOM CORP OF NEW ZEALAND	0.000	6876067	8564_	5,700.00	447,913.43	
TANDBERG ASA	0.000	7283440	TAA_N	84,300.00	987,709.81	
IDK CORP JPY50 (6762)	0.000	6869302	6762_	8,100.00	405,045.51	
TELECOM CORP OF NEW ZEALAND	0.000	6881436	TEL_N	155,900.00	332,076.71	
TELECOM ITALIA MOBILE	5.821	4876746	TIM_I	80,471.00	415,983.86	
TELECOM ITALIA SPA	6.980	5297313	TIR_I	46,906.00	254,777.66	
TELECOM ITALIA SPA	4.720	5297506	95210	50,991.00	422,430.37	
TELEFONICA SA	3.796	5732524	TEF_S	286,500.00	2,789,146.59	
TDK CORP JPY50 (6762) TELECOM CORP OF NEW ZEALAND TELECOM ITALIA MOBILE TELECOM ITALIA SPA TELECOM ITALIA SPA TELECOM ITALIA SPA TELECOM ITALIA SPA TELEFONICA SA TELEKOM AUSTRIA TELENOR ASA TELIASONERA TELIASONERA TELSTRA CORP NPV TESCO PLC THUS GROUP PLC THYSSENKRUPP AG TOTHY OST GROEP NV TOKYO ELEC POWER Y TOKYO ELECTRON Y50 TOMRA SYSTEMS ASA TOSHIBA CORP TOTAL FINA ELF SA TOWER LIMITED TOYOTA MOTOR CORP UBS AG-REG UCB ORD BEF UFJ HOLDINGS INC UNICREDITO ITALIAN UNILEVER NV CERT. UNILEVER ORD 1.4P UNION ELECTRICA FENOSA SA UNITED OVERSEAS BA UPM-KYMMENE CORP F VA TECHNOLOGIE AG VENTURE MFG SGDO.2 VIVENDI UNIVERSAL EUR VOUDAFONE GROUP VOEST-ALPINE	0.000	4635088	TKA_A	357,000.00	2,940,812.08	
TELENOR ASA	0.000	4732495	TEL_N	334,400.00	1,339,957.00	
TELIASONERA	0.008	5978384	TLSN_	164,691.00	477,745.28	
TELSTRA CORP NPV	2.808	6087289	TLS_A	368,074.00	938,185.58	
TESCO PLC	20.770	0884709	TSCO_	422,921.00	1,262,418.34	
THUS GROUP PLC	0.000	3125944	THUS_	59,016.00	27,545.82	
THYSSENKRUPP AG	4.515	5636927	TKA_G	6,400.00	90,743.37	
INT POST GROEP NV	3.535	5481558	TPG_N	19,218.00	348,073.28	
TOKYO ELEC POWER Y	0.000	6895404	9501_	72,800.00	1,664,305.97	
TOKYO ELECTRON Y50	0.001	6895675	8035_	8,800.00	648,019.84	
TOKYO GAS CO Y50	0.000	6895448	9531_	1,205,000.00	3,448,805.79	
TOMRA SYSTEMS ASA	0.000	4730875	TOM_N	124,100.00	1,168,194.58	
TOSHIBA CORP	0.022	6897217	6502_	194,000.00	831,447.99	
TOTAL FINA ELF SA	6.030	4905413	FP_FP	38,193.00	4,887,453.72	
TOWER LIMITED	3.647	6174299	TWR_N	29,900.00	67,201.49	
TOYOTA MOTOR CORP	0.000	6900643	7203_	192,576.00	5,107,142.45	
UBS AG-REG	0.009	7126114	UBSN_	123,916.00	5,820,224.12	
UCB ORD BEF	2.195	5596991	UCB_B	32,100.00	1,260,689.02	
UFJ HOLDINGS INC	0.000	6335223	8307_	223.00	1,526,082.06	
UNICREDITO ITALIAN	5.146	4232445	UC_IM	75,599.00	335,821.02	
UNILEVER NV CERT.	3.670	5640898	UNA N	33,189.00	1,958,210.61	
UNILEVER ORD 1.4P	6.577	0574873	ULVR_	173,402.00	1,379,227.11	
UNION ELECRTRICA FENOSA SA	3.595	4913223	UNF_S	19,000.00	345,182.34	
UNITED OVERSEAS BA	1.127	6916781	UOB S	115,000.00	779,945.63	
UPM-KYMMENE CORP F	10.089	5051252	UPM1V	21,400.00	721,988.24	
VA TECHNOLOGIE AG	3.551	4921635	VATC_	19,900.00	596,901.99	
VENTURE MFG SGD0.2	0.124	6927374	VMS_S	23,000.00	196,838.74	
VIVENDI UNIVERSAL EUR	10.019	4834777	EX_FP	60,086.00	1,691,728.55	
VNU NV EUR	2.661	4970950	VNUA_	12,736.00	396,809.56	
VODAFONE GROUP	534.873	0719210	VOD_L	3,693,275.00	9,671,160.78	
VOEST-ALPINE	5.439	4943402	VAST_	42,800.00	1,355,526.29	

Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value
		- INTERNAT					
	Portfolio		EAFE QUANTIT				
	Instrument	- ICOM	INTERNATIONA	L COMMON S	FOCKS		
VOLKSWAGEN AG		4.568	5497102	VOW_G	3,800.00	164,381.66	
WAREHOUSE GROUP LTD		0.039	6939625	WHS_N	17,800.00	49,414.06	
WESFARMERS LTD		0.744	6948836	WES_A	76,650.00	1,249,006.85	
WESTPAC BANKING CO		1.613	6076146	WBC_A	273,949.00	2,086,773.32	
WHARF(HLDGS) HKD1		0.680	6435576	4_HK	50,000.00	102,625.06	
WIENERBERGER BAUST		4.089	5699373	WIE_A	83,900.00	1,372,906.31	
WMC RESOURCES LTD		0.000	6571469	WMR_A	135,300.00	297,140.22 274,239.50 1,255,587.14 719,395.73	
WOLTERS KLUWER NV		4.471	5671519	WLSNC	15,410.00	274,239.50	
WOOLWORTHS LIMITED		0.516	6981239	WOW_A	217,950.00	1,255,587.14	
WPP GROUP		1.696	0974042	WPP_L	73,933.00	719,395.73	
YAMANOUCHI PHARM J		0.000	6985383	4503_	27,000.00	771,140.64	
ZURICH FINANCIAL SERVICES	CHF10	0.889	5983816	ZURN_	9,165.00	1,735,217.99	
Instrument Total	324				35,378,989.50	379,488,806.70	
	Instr	ument -INT	F INTERNA	TIONAL FUNI	OS		
EAFE QUANTITATIVE - LIQUI	DITY RESERVES	0.000	IL-QUAN		35,668.02	3,566,802.78	
Instrument Total	1				35,668.02	3,566,802.78	
	Instr	ument -INT	L WARRAINTERNA	TIONAL WAR	RANT		
SUEZ LYONNAISE DES EAUX S	TRIP	0.000	5519299	LYSV_	62,784.00	0.00	
Instrument Total	1				62,784.00	0.00	
Portfolio Total	326				35,477,441.52	383,055,609.48	340,201,061.58

Monthly Market Portfolio					-
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - INTERNATI Portfolio - I-EAFE Instrument - INTF	ONAL INTERNAL EAFE INDEX INTERNATIONAL FUNDS			
EAFE INDEX - LQR INTERNAL EAFE - EQUITIES	0.000 0.000	IL-EAFE IE-EAFE	190,327.55 13,344,634.94	19,032,755.53 1,334,463,494.14	
Instrument Total	2		13,534,962.49	1,353,496,249.67	

Portfolio Total 2

13,534,962.49 1,353,496,249.67 1,095,151,113.20

ASOF11 Date 01/21/2003 Time 18:53:35 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2002 To 12/31/2002 Page 030

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNATI Portfolio - I-EAFEVAL					
	Instrument - ICOM		T COMMON CE	TOOKS		
	Instrument - ICOM	INTERNATIONA	L COMMON S.	IOCKS		
77TH BANK Y50 ABN AMRO HLDGS NV AIOI INSURANCE CO LTD AISIN SEIKI ALLIANCE & LEICESTER ALUMINA LTD AMADA CO Y50 ARUZE CORP ASTRAZENECA GBP 0. BAA ORD GBP1 BASF AG DEM ORD SH BCO SANTANDER CENTAL HISP BEKAERT SA NPV BHP LIMITED BILLITON PLC BPB ORD 50P BRIT AMER TOBACCO BRITISH AEROSPACE CABLE + WIRELESS O CARTER HOLT HARVEY LIMITED CASIO COMPUTER CO CHEUNG KONG(HLDGS) CHINA RESOURCES ENTERPRISES CHUBU ELECTRIC POWER CO INC CHUGAI PHARMACEUTI CIE DE ST. GOBAIN CORUS GROUP DAI NIPPON PRINTNG DAIMLERCHRYSLER AG DSM NV E.ON AG ENEL SPA ENI SPA EUROPEAN AERONAUTIC DEFENCE EXEDY CORPORATION FAIRFAX HOLDINGS LTD (JOHN) FIRST PACIFIC CO LTD FLUGHAFEN WIEN AG FORTIS	0.000	6804165	8341_	1,900,000.00	10,055,739.42	
ABN AMRO HLDGS NV	8.489	5250769	AABA_	660,300.00 1,454,100.00	12,693,594.04	
AIOI INSURANCE CO LTD	0.000	6251169	8761_	1,454,100.00	4,910,612.64	
AISIN SEIKI	0.000	6010702	7259_	540,000.00	5,936,519.49	
ALLIANCE & LEICESTER	34.208	0038614	AL/_L	342,700.00	3,663,750.24	
ALUMINA LTD	2.068	6954985	AWC_A	1,450,000.00	3,688,305.40	
AMADA CO Y50	0.000	6022105	6113_	2,066,000.00	9,942,431.22	
ARUZE CORP	0.000	6126892	6425_	124,500.00	2,271,939.25	
ASTRAZENECA GBP 0.	54.875	0989529	AZN_L	240,000.00	4,910,612.64 5,936,519.49 3,663,750.24 3,688,305.40 9,942,431.22 2,271,939.25 9,842,436.66 8,556,240.96 8,445,397.49 12,924,280.37 4,246,531.06	
BAA ORD GBP1	105.615	0067340	BAA_L	949,981.00	8,556,240.96	
BASF AG DEM ORD SH	4.833	5086577	BAS G	201,000.00	8,445,397.49	
BCO SANTANDER CENTAL HISP	4.898	5705946	SAN_S	1,547,996.00	12,924,280.37	
BEKAERT SA NPV	3.714	5827431	BEKB	108,090.00	4,246,531.06	
BHP LIMITED	1.331	6144690	BHP_A	714,588.00	3,348,019.69 4,687,280.87 4,842,958.20 1,508,639.97 12,817,199.78	
BILLITON PLC	17.604	0056650	BLT_L	939,730.10	4,687,280.87	
BPB ORD 50P	383.667	0068707	BPB_L	1,400,000.00	4,842,958.20	
BRIT AMER TOBACCO	13.782	0287580	BATS_	209,201.00	1,508,639.97	
BRITISH AEROSPACE	327.337	0263494	BA/_L	2,650,000.00	12,817,199.78	
CABLE + WIRELESS O	80,599.039	0162557	CW/_L	3,757,000.00	13,585,217.95	
CARTER HOLT HARVEY LIMITED	0.896	6178406	CAH_N	666,400.00	13,585,217.95 489,181.72 8,577,417.87	
CASIO COMPUTER CO	0.000	6178967	6952_	1,668,000.00	8,577,417.87	
CHEUNG KONG(HLDGS)	0.000	6190273	1_HK	785,000.00	8,101,093.99	
CHINA RESOURCES ENTERPRISES	0.000	6972459	291_H	1,250,000.00	1,332,315.52	
CHUBU ELECTRIC POWER CO INC	0.000	6195609	9502_	222,600.00	3,848,474.19	
CHUGAI PHARMACEUTI	0.011	6196408	4519_	731,500.00	9,359,607.09	
CIE DE ST. GOBAIN	5.660	7380482	SGO_F	288,200.00	9,467,704.17	
CORUS GROUP	39.673	0828053	CS/_L	5,500,000.00	5,127,950.16	
DAI NIPPON PRINTNG	0.000	6250906	7912_	599,000.00	7,414,494.64	
DAIMLERCHRYSLER AG	4.363	5529027	DCX_G	186,679.00	10,300,289.30	
DSM NV	4.890	5773987	DSMA_	82,900.00	2,976,060.12	
E.ON AG	4.813	4942904	EOA_G	141,000.00	7,182,238.93	
ENEL SPA	9.687	7144569	ENEL_	1,112,000.00	7,553,267.02	
ENI SPA	5.719	7145056	ENI_I	745,000.00	8,744,949.58	
EUROPEAN AERONAUTIC DEFENCE	7.109	4012250	EAD_F	500,000.00	8,506,469.60	
EXEDY CORPORATION	0.000	6250412	7278_	892,800.00	1,332,315.52 3,848,474.19 9,359,607.09 9,467,704.17 5,127,950.16 7,414,494.64 10,300,289.30 2,976,060.12 7,182,238.93 7,553,267.02 8,744,949.58 8,506,469.60 4,860,371.12 8,033,439.56 2,584,566.34 7,130,000.76 15,531,747.06	
FAIRFAX HOLDINGS LTD (JOHN)	0.000	6467074	FXJ_A	4,750,000.00	8,033,439.56	
FIRST PACIFIC CO LTD	0.000	6339872	142_H	20,000,000.00	2,584,566.34	
FLUGHAFEN WIEN AG	27.694	4359690	FLUG_	216,214.00	7,130,000.76	
FORTIS	5.502	7266139	FORB_	600,000.00	15,531,747.06	

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873.824

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Monthly Market Portfolio

ROCHE HLDGS AG GEN

ROLLS-ROYCE

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNATI	ONAL				
	Portfolio - I-EAFEVAL					
	Instrument - ICOM		L COMMON ST	TOCKS		
FUTABA INDUSTRIAL	0.000	6357744	7241_			
GAMBRO AB A	0.000	5450031	GAMBA	1,800,000.00	10,762,431.96	
GREAT EAGLE HOLDINGS LTD	0.000	6387406	41_HK	6,047,000.00	8,201,220.50 8,732,734.43	
HITACHI Y50	0.000	6429104	6501_	950,000.00	8,732,734.43	
HONG KONG ELECTRIC HKD1	0.001	6435327	6_HK	1,497,300.00 3,425,700.00 1,850,856.00	5,089,598.86	
INTESABCI SPA	3.484	4076836	BIN_I	3,425,700.00	11,580,016.28	
INVENSYS ORD 25P	40.988	0807041	ISYS_	1,850,856.00	5,092,040.17	
ITO-YOKADO CO JPY5	0.001 3.484 40.988 0.000 0.000 0.008 0.000 2.966 6.067 0.000 8.982 0.008 0.000 0.000 0.000 0.000 0.000 0.000 0.000	6467944	8264_	301,000.00	14,123,378.87	
JAPAN TOBACCO INC	0.000	6474535	2914_	670.00 362,400.00	5,084,150.86	
JFE HOLDINGS INC	0.008	6543792	5411_	362,400.00	5,189,232.88	
KOKUYO CO Y50	0.000	6496506	7984_	965,000.00	9,672,698.48 4,418,046.52 7,321,785.64	
KUBOTA CORP Y50	0.000	6497509	6326_	1,250,000.00	4,418,046.52	
LAGARDERE SCA FF40	2.966	4547213	MMB_F	172,000.00	7,321,785.64	
MAN AG ORSH NPV	6.067	5563520	MAN_G	305,000.00	7,380,256.57 12,121,972.80 3,975,435.36	
MATSUSHITA ELC IND	0.000	6572707	6752_	718,000.00	12,121,972.80	
METSO OYJ	8.982	5713422	MEO1V	400,000.00	3,975,435.36	
MILLEA HOLDINGS INC	0.008	6513126	8766_	600.00	6,431,920.63 5,794,090.91 10,571,126.91	
MINISTOP CO	0.000	6583851	9946_	425,800.00	5,794,090.91	
MITSUBISHI CORP Y5	0.000	6596785	8058_	1,373,000.00	10,571,126.91	
MITSUBISHI HVY IND	0.000	6597067	7011_	2,317,000.00	8,943,837.77 11,177,050.20 7,188,388.82	
MIZUHO HLDGS JPY50000	0.000	6286280	8305_	2,500.00	11,177,050.20	
NEPTUNE ORIENT LNS	0.000	6628859		9,999,900.00	7,188,388.82	
		6509772	NEM_A	4,000,000.00	5,152,186.37 5,618,426.94 4,793,156.74	
NIPPON TEL+TEL CP	0.000	6641373	9432_	853.00	5,618,426.94	
NISSAN MOTOR CO Y5	0.000	6642860	7201_	940,000.00	4,793,156.74	
NORSK HYDRO AS NOK	0.000	4645805	NHY_N	335,000.00	13,392,915.89	
NOVARTIS AG CHF 20	0.255	7103065	NOVN_	240,000.00	13,392,915.89 9,090,390.76 12,509,627.07	
NTT DOCOMO INC	0.000	6129277	9437_	4,336.00	12,509,627.07	
OUE NV NLGI	19.303	5446751	OCEN_	1,005,500.00 665,000.00	8,609,223.39	
OMRON CORP 150	0.000	6659428	6645_	873,125.00	9,981,808.32	
OUTOKUMPU OTO A	3.03/	4665148	00110	3 400 000 00	0,8/1,041.41	
P & O SIEAM	238.432	0680048 4943792	PU/_L	2,400,000.00	8,730,825.39	
NISSAN MOTOR CO Y5 NORSK HYDRO AS NOK NOVARTIS AG CHF 20 NTT DOCOMO INC OCE NV NLG1 OMRON CORP Y50 OUTOKUMPU OYJ A P & O STEAM PECHINEY SER'A 'FR PEUGEOT SA FF35 PHILIPS ELECTRONICS REPSOL - YPF, SA RIO TINTO PLC	5.865 2.764	7103526	FEC_F	430,000.00 142 000 00	8,736,825.39 8,243,603.45 4,872,152.27 11,968,240.87 17,582,491.26	
PEUGEOL SA FF33	3./0 4 2.077		OG_FF	202 076 00	4,0/2,132.2/ 11 060 2/0 07	
PEDCOL ADE CA	2.8//	5986622 5669354	PED C	394,870.00 1 105 000 00	17 500 /401 00	
REPOUL - IPF, SA	1./51	0718875	REP_S RIO L	390,000.00	6,717,070.85	
KIO IINIO PLC	40.976	0/188/5		390,000.00	6,717,070.85	

ROG_V

RR/_L

120,000.00

2,500,000.00

10,928,150.50

3,997,779.05

Investment Desc	Yiel	d Identifi	er F Ticker	Shares	Cost	Market Value
	Group - INTERN	IATIONAL				
	Portfolio - I-EAFE					
	Instrument - ICOM	INTERNATIO	NAL COMMON S	STOCKS		
ROYAL + SUN ALLIAN	255.21	.6 0661689	RSA_L	1,850,050.00	13,251,564.70	
SANKYO CO	0.00		6417_	100,000.00	2,602,041.39	
SANKYO CO JPY50	0.00		4501_	660,000.00	12,851,818.59	
SANTOS NPV(NZ)	0.01		STO_A	1,510,000.00	4,699,820.91	
SCHNEIDER ELECTRIC	4.09	9 4834108	SU_FP	115,000.00	6,097,843.24	
SCOT + NEWCASTLE O	27.00	1 0783969	SCTN	390,900.00	2,710,593.60	
SCOT POWER PLC 0.5	12.87		SPW_L	1,440,000.00	9,528,829.73	
SEKISUI HOUSE Y50	0.00		1928_	991,000.00	8,622,797.13	
SHARP CORP JPY50	0.00		6753 <u> </u>	803,000.00	10,135,973.23	
SIEMENS AG DEM 5.0	2.59	0 5727973	SIE_G	114,854.00	5,225,011.91	
SUN HUNG KAI PROPE	0.00		16_HK	1,000,000.00	7,014,238.26	
SWISS REINSURANCE	0.05	7189816	RUKN_	190,000.00	17,118,666.32	
TAKEFUJI CORP	0.00	0 6876067	8564_	157,000.00	11,416,159.85	
TELE DANMARK AS	0.00	0 5698790	TDC_D	235,000.00	8,919,650.05	
TELECOM CORP OF NEW ZEALAND	0.02		TEL N	6,875,500.00	15,511,409.05	
TELEFONICA SA	3.28	5732524	TEF_S	740,000.00	8,915,677.35	
TELEKOM AUSTRIA	0.00	0 4635088	TKA_A	1,125,000.00	7,244,493.47	
TOHOKU ELECTRIC PO	0.00	0 6895266	9506_	216,400.00	3,122,271.20	
TOKYO ELEC POWER Y	0.00	0 6895404	9501_	150,500.00	3,705,024.74	
TOKYO GAS CO Y50	0.00	0 6895448	9531_	2,076,000.00	5,688,772.18	
TOMKINS PLC	109.91	.5 0896265	TOMK_	2,300,000.00	5,234,131.92	
TOSTEM INAX HOLDING CORP	0.00	0 6900212	5938_	510,000.00	7,536,000.61	
TOTAL FINA ELF SA	3.72	4905413	FP_FP	78,600.00	8,541,495.12	
UBS AG-REG	0.17	7126114	UBSN_	300,000.00	14,144,520.40	
UFJ HOLDINGS INC	0.01	.7 6335223	8307_	2,500.00	3,824,583.61	
UNICREDITO ITALIAN	4.67	4232445	UC_IM	2,347,600.00	10,428,358.19	
UNITED BUSINESS MEDIA PLC	731.07	7 3022421	UBM_L	1,650,000.00	11,861,208.14	
UPM-KYMMENE CORP F	6.86	5 5051252	UPM1V	225,000.00	6,724,174.97	
UTD UTILITIES ORD	211.01	.6 0646233	UU/_L	1,025,000.00	9,423,639.44	
VALEO FRF20	3.12	4937579	FR_FP	215,000.00	9,266,302.64	
VODAFONE GROUP	49.47		VOD_L	7,000,000.00	21,362,797.95	
VOLVO AB-B	0.00	0 4937739	VOLVB	300,000.00	4,935,543.90	
WEIR GROUP	98.97	6 0946580	WEIR_	1,750,000.00	6,618,574.77	
WMC RESOURCES LTD	0.00	0 6571469	WMR_A	1,450,000.00	2,947,018.06	
Instrument Total	112			152,081,799.10	884,955,172.78	
	Instrument -I	NTF INTER	NATIONAL FUN	IDS		
EAFE VALUE	0.00	0 IL-EAFEV	AL	171,372.88	17,137,288.91	
Instrument Total	1			171,372.88	17,137,288.91	
Portfolio Total	113			152,253,171.99	902,092,461.69	749,383,056.82

STOUTH	Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
ABSA GROUP ZAR2 ACCTON TECHNOLOGY CORP ACCTON TECHNO	Por			LYST POR			
ABSA GROUP ZAR2 ACCTON TECHNOLOGY CORP O.000 6015214 2245. ACCTON TECHNOLOGY CORP O.000 6012514 2245. ADVANCED LINFO SERVICE O.000 6012514 2245. ADVANCED LINFO SERVICE O.000 6040776 ABL.S 2,069,500.00 1,644,728.10 AKSAGNAT A.S. O.000 4011277 AKRHK 70,000,000.00 239,686.19 AKSIGORTA AKSIGORTA AKSIGORTA O.000 4011278 AKRHK 70,000,000.00 239,686.19 AKSIGORTA AKINEWA O.000 4012078 AKRHK 76,550,000.00 1,644,728.10 AKSIGORTA AKINEWA O.000 4012078 AKRHK 76,550,000.00 1,557,988.60 AMBEV3 ALIFAA S.DE CV SER' O.000 4024323 ALIFAA S.DE CV SER' O.000 4024423 ALIFAA S.DE CV SER' O.000 4024423 ALIFAA S.DE CV SER' O.000 4024423 ALIFAA S.DE CV SER' ALIFAA S.DE CV SER' O.000 6425395 2600. ANDEVI S.A AMBEV3 AMB	Ins	strument - ICOM	INTERNATIONA	L COMMON S	STOCKS		
ABSA GROUP ZARZ	ADGA GDOUD FADO	0 000	6010704	7 C 7 C	056 715 00	2 220 007 24	
ADVANCED INFO SERVICE 0.000 6412591 ACRES 2 .069,500.00 1,041,728.10 1.000,000.00 233,686.19 AKSIOCKTA 0.000 4011127 AKSHK 70,000,000.00 233,686.19 AKSIOCKTA ALFA SA DE CV SER' 0.000 4012127 AKSHK 75,259,132.12 248.000.28 ALFA SA DE CV SER' 0.000 6425395 2600.00 8,535,700.00 1,557,988.60 ALFA SA DE CV SER' ALDMINUM CORP OF CHINA (CHALCO) 0.000 6425395 2600.0 8,935,700.00 1,557,988.60 AMERICA MOVIL SA AMERICA MOVIL SA AMERICA NOVIL SA AMERICA NOVIL SA AMERICAN ORD 0.000 6761000 AMS, S ANILOGADE LTD ORD 0.000 6761000 AMS, S ANILOGADE LTD ORD 0.000 6761000 AMS, S ANILOGADE LTD ORD 0.492 6565655 AMG, S ANICOGADE LTD ORD 0.492 6565655 AMG, S ANITOGAGETA FLC 21,084.062 0045614 ANTO, 60,000.00 1,283,065.93 ANITOGAGETA FLC 21,084.062 0045614 ANTO, 60,000.00 1,283,065.93 ANITOGAGETA FLC 21,084.062 0045614 ANTO, 60,000.00 1,283,065.93 ASUSTEK COMPUTER INC 0.000 651046 54927 674,000.00 1,886,63.38 ASUSTEK COMPUTER INC 0.000 651046 54927 674,000.00 1,886,63.38 ASUSTEK COMPUTER SCORP 0.000 628190 2409 650,000.00 1,886,336,63 ASUSTEK COMPUTER SCORP 0.000 628190 2409 650,000.00 1,886,249,18 ASUSTEK COMPUTER COMP 0.000 628190 2409 650,000.00 1,886,249,18 BANCO SANTANDER ADR 0.000 467101 BBL/F 200,700.00 1,73,000.00	ABSA GROUP ZARZ	0.000	6005214		712 050 00	1 260 265 11	
AFRICAN BANK INVESTMENTS LTD 0.000 6040776 ABL 9 2.069,500.00 1,644,728.10 AKBANK T.A.S. 0.000 4011277 AKBANK 70,000.000.00 239,686.19 AKBOKET CV SET 0.000 4012078 AKBOKET 56,259,132.12 288,000.28 ALFA SA DE CV SET 0.000 60245395 2600 8,935,700.00 1,557,988.60 ABBEN 3 66.463 2361932 AMBN 3 3,000.000.00 652,693.05 AMBEN 3 AMBN 2 66.463 2361932 AMBN 3 3,000.000.00 652,693.05 AMBN 2 66.463 2361932 AMBN 2 66.463 2361932 AMBN 2 66.4397.00 10.033,948.07 AMBN 2 66.4397.00 AMS 2 83,490.00 2,976,068.33 AMBN 2 66.400.00 2,976,0	ADVANCED INFO SERVICE	0.000	6412591	7242_	586 000 00	700 130 65	
AKBANK T.A.S. 0.000 4011127 AKBNK 70,000,000.00 239,686.19 AKSTORTA 0.000 4011278 AKGRT 56,259,132.12 248,000.28 ALFA SA DE CV SER' 0.000 2043423 ALFA 550,000.00 858,122.79 ALUMINUM CORP OF CHINA (CHALCO) 0.000 6425395 2600 8,935,700.00 1,557,988.60 AMBEV3 66.463 2361932 AMBV3 3,000,000.00 652,693.05 AMERICA MOVIL SA 0.000 2667470 ANKL 4,350,000.00 2,422,947.74 ANALO AMERICAN ORD 0.000 6152972 AGL 8,664,397.00 10,032,948.07 ANALO AMERICAN DIA 0.000 6761000 ANS_S 83,490.00 2,976,068.33 ANGLOGADL LTO ORD 0.492 6565655 ANG_S 83,490.00 2,976,068.33 ANGLOGADL LTO ORD 0.492 6565655 ANG_S 83,490.00 2,976,068.33 ANTOFAGASTA PIC 21,084.062 0045614 ANTO_ 60,000.00 409,451.16 ARACRUZ CEULUOSE SA ADR 3.933 2058579 ARA 40,000.00 499,451.16 ASUSTEK COMPUTER INC 0.000 655100 4592 AND 4592 A	ADVANCED INFO SERVICE	0.000	6040776	ADVAN	2 069 500 00	1 644 728 10	
AKSIGORTA 0.000 4012078 AKGRT 56,289,132.12 248,000.28 ALFA SA DE CV SER' 0.000 2043423 ALFA SA DE CV SER' 0.000 6425395 2600 8,935,700.00 1,557,988.60 AMBEUS 66.463 2361932 AMEVS 66.463 361932 AMEVS 66.463 3,000,000.00 652,693.05 AMBEUS AMERICAN MOVIL SA 0.000 2676770 AMEL 4,350,000.00 2,422,947.74 ANGLO AMERICAN ORD 0.000 6152972 AGL_S 664,397.00 10,032,948.07 ANGLO AMERICAN DEL ANGLO AMERICAN DEL 0.000 6761000 AMS_S 83,490.00 2,976,668.33 ANGLOGOLD LITD ORD 0.492 6565655 AMS_S 83,490.00 2,976,668.33 ANGLOZORIATA PLC 21,084.062 0045614 ANTO 60,000.00 1,283,065.93 ANTOFAGASTA PLC 21,084.062 0045614 ANTO 60,000.00 680,529.18 ASUR ADR ASUR ADR 12.851 2639361 ASR 80,000.00 1,283,663.38 ASUSTEK COMPUTER INC 0.000 651046 54927 674,000.00 1,571,346.17 AU OPTRONICS CORP 0.000 6288190 2409 AU OPTRONICS CORP ADR 0.000 2877149 AUO 173,000.00 1,765,896.24 BANCO BRADESCO SA 0.000 2877149 AUO 173,000.00 1,733,246.08 BANCO SANTANDER ADR BANK THBIO 0.000 6077019 BBL/F BANK CERDIA BANK THBIO 0.000 6078142 BECL/F BANK LEMIN LE-TSRAEL 0.510 6076425 LUML 434,103.00 837,705.88 BANK THBIO 0.000 6078142 BECL/F BANK LEMIN LE-TSRAEL 0.510 6076425 LUML 434,103.00 887,705.88 BANK THBIO 0.000 6079123 BANS 56,000.00 135,818.16 BANK DERAC BARBAGE AND BANK THBIO 0.000 6079123 BANS 56,000.00 135,818.16 BANK DERAC BARBAGE AND BANK THBIO 0.000 6079123 BANS 56,000.00 135,818.16 BANK DERAC BARBAGE AND BANK THBIO 0.000 6078142 BECL/F 0.510 6074625 LUML 434,103.00 887,790.58 BANK DERAC BARBAGE AND BANK THBIO 0.000 6079123 BANS 56,000.00 1,277,401.75 BEZEO SARREL TELCM 0.001 609828 BECL/F 0.510 6074625 LUML 0.002 135,818.16 BANK DERAC BARBAGE AND BANK THBIO 0.003 6078142 BECL/F 0.510 6074625 LUML 0.004 6078142 BECL/F 0.510 6074625 LUML 0.007 135,818.16 BANK DERAC BARBAGE AND BANK THBIO 0.000 6079123 BANS 65,000.000 1727,401.75 BEZEO SARREL TELCM 0.001 609828 BECL/F 0.510 0.000 1727,701.75 BEZEO SARREL TELCM PART SA BANK DERAC AND BANK THBIO 0.000 6079123 BANS 65,000.000 1744,580.77 BELLINES BECL/F 0.000.000 1744,580.77 BELLINES BECL/F 0.000.000 1	AFRICAN BANK INVESTMENTS LID	0.000	4011127	VRBNK WPT-2	70 000 000 00	239 686 19	
ALFA SA DE CV SER' 0.000 243423 ALFA A 550,000.00 858,122.79 ALIMINUM CORP OF CHINA (CHALCO) 0.000 6425395 2600 8,935,700.00 1,557,888.60 AMBEV3 3,000,000.00 652,693.05 AMBERICA MOVIL SA 0.000 2667470 AMKL 4,350,000.00 2,422,947.74 ANGLO AMERICAN ORD 0.000 6152972 AGL_S 664,397.00 10,032,948.07 ANGLO AMERICAN PLA 0.000 6761000 AMS_S 83,490.00 2,976,068.33 ANGLOGOLD LTD ORD 0.492 655655 ANG_S 40,000.00 1,283,065.93 ANTOPAGASTA PLC 21,084.062 0045614 ANTO_ 60,000.00 409,451.16 ARACRUZ CEULUOSE SA ADR 3.933 2058579 ARA 40,000.00 686,529.18 ASUSTEK COMPUTER INC 0.000 6051046 54927 674,000.00 1,571,346.17 AU OPTRONICS CORP ADR 0.000 6288190 2409_ 650,000.00 1,188,663.38 ASUSTEK COMPUTER INC 0.000 6288190 2409_ 650,000.00 1,184,663.40 AD OPTRONICS CORP ADR 0.000 2074520 BBDC4 300,000.00 1,732,3246.08 BANCO SANTANDER ADR 6.548 2136646 SAN 100 1,765,896.24 BANCO BRADESCO SA ORD 0.000 607019 BBL/F 206,700.00 738,024.07 BANGKOK BANK THB10 0.000 607019 BBL/F 206,700.00 738,024.07 BANK LEBURI LE-ISRAL 0.510 6076425 LUML 434,103.00 83,741.23 BANK LEBURI LE-ISRAL 0.510 6076425 LUML 1434,103.00 83,741.23 BANK DEAN BANG SANTANDER ADR 0.001 5473113 PEO_P 7,222.00 135,818.16 BANK DEAN BANG SANTANDER ADR 0.001 6070123 BAN_S 65,000.00 433,8163.49 BEZIJING DATAMP FOW 0.000 607149 BBL/F 50,300.00 135,818.16 BANK DEAN BANG SANTANDER ADR 0.001 6070123 BAN_S 65,000.00 135,818.16 BANK DEAN BANG SANTANDER ADR 0.001 6070123 BAN_S 65,000.00 135,818.16 BANK DEAN BANG SANTANDER ADR 0.001 6070123 BAN_S 65,000.00 135,818.16 BANK DEAN BANG SANTANDER ADR 0.001 6070123 BAN_S 65,000.00 135,818.16 BANK DEAN BANG SANTANDER ADR 0.001 6070123 BAN_S 65,000.00 144,6722.22 BANGKOK EXPERSURAY 0.111 6113311 BECL/F 50,300.00 0.001,203.02 BEDIJING DATAMP FOW 0.000 6070123 BAN_S 65,000.00 135,818.16 BANK DATAMP FOW 0.000 6070123 BAN_S 65,000.00 144,679.22 BANGKOK EXPERSURAY 0.111 6113311 PEO_P 7,222.00 135,818.16 BANK DEAD CORP 0.002 6070123 BAN_S 65,000.00 144,679.22 BANGKOK DATAMP FOW 0.000 6070123 BAN_S 65,000.00 144,679.22 BANGKOK DATAMP FOW 0.000 607012	AKSTGORTA	0.000	4012078	AKCRT	56 259 132 12	248 000 28	
ALIMINUM CORP OF CHINA (CHALCO) 0.000 6425395 2600 8,935,700.00 1,557,988.60 AMBEV3 66.463 2361932 AMEV3 3,000,000.00 652,693.05 AMERICAN MOVIL SA 0.000 2667470 AML 4,350,000.00 2,422,947.74 ANGLO AMERICAN ORD 0.000 6152972 AMEV3 3,000,000.00 2,422,947.74 ANGLO AMERICAN ORD 0.000 6761000 AMS_8 83,490.00 10,032,948.07 ANGLO AMERICAN PLA 0.000 6761000 AMS_8 83,490.00 2,976,068.33 ANGLOGOLD LITD ORD 0.492 6565655 AMC_8 40,000.00 1,283,065.93 ANGLOGOLD LITD ORD 0.492 6565655 AMC_8 40,000.00 409,451.16 ARACRUZ CELULOSE SA ADR 3.933 2058579 ARA 40,000.00 409,451.16 ARACRUZ CELULOSE SA ADR 3.933 2058579 ARA 40,000.00 1,188,663.38 ASUSTADR 12.851 2639361 ASR 80,000.00 1,188,663.38 ASUSTEK COMPUTER INC 0.000 6051046 54927 674,000.00 1,771,346.17 AU OPTRONICS CORP ADR 0.000 6288190 2409 650,000.00 384,736.60 AU OPTRONICS CORP ADR 0.000 2877149 AUG 173,000.00 1,765,896.24 EANCO SANTANDER ADR 6.548 2136646 SAN 3,000.00 1,765,896.24 EANCO GRADESCO SA 0.000 2074520 BBDC4 300,000.00 1,323,246.08 EANGWICK SANTANDER ADR 6.548 2136646 SAN 3,000.00 738,024.07 EANGKOK EARCK SANSKY 0.111 6113311 BECL/ 177,600.00 85,241.23 EANK PERSON CORD 0.001 5473113 PEG_P 7.222.00 135,818.16 EANK PERSON CORD 0.001 5473113 PEG_P 7.222.00 135,818.16 EANK PERSON CORD 0.000 6079123 BAV S 65,000.00 433,163.49 EEC WORLD PCL-FOREIGN 0.000 607912 BBL/F 206,700.00 446,722.22 EANK PERSON CORD 0.000 607912 BBL/F 50,300.00 149,955,93 EER EZEQ ISRAEL TELCM 0.016 609802 BEZQ 295,140.00 414,680.07 EBANATHER AND LITTED 0.000 607912 BBL/F 50,300.00 149,955,93 EN HAPOALIM BM ILS 0.003 607549 BMF R 231,000.00 149,955,93 EN HAPOALIM BM ILS 0.003 607549 BMF R 231,000.00 149,955,93 EN HAPOALIM BM ILS 0.003 607549 BMF R 210,000.00 178,996.25 ERILLIANCE CHINA AUTOMOTIVE 0.01 6181482 1114 6,200,000.00 1,706,695.56 ERILLIANCE CHINA AUTOMOTIVE 0.01 6181482 1114 6,200,000.00 1,706,555.56 ERILLIANCE CHINA AUTOMOTIVE 0.03 675249 BRE L 155,000.00 1,708,555.56 ERILLIANCE CHINA AUTOMOTIVE 0.03 675249 BRE L 155,000.00 1,706,555.56 ERILLIANCE CHINA AUTOMOTIVE 0.03 675249 BRE L 15	ALFA SA DE CV SER'	0.000	2043423	AT.FAA	550 000 00	858 122 79	
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AMERICA MOVIL SA ANGLO AMERICAN ORD ANGLO AM	AMBEV3	66.463	2361932	AMBV3	3,000,000.00	652.693.05	
ANGLO AMERICAN ORD O.000 6152972 AGL_S 664,397.00 10,032,948.07 ANGLO AMERICAN PLA O.000 6761000 AMS_S 83,490.00 2,976,068.33 ANCLOGOLD LTD ORD O.492 6565655 ANG_S 40,000.00 1,283,065.93 ANTOFAGASTA PLC 21,084.062 0045614 ANTO_ 60,000.00 409,451.16 ARACRUZ CEULLOSE SA ADR 3933 2058579 ARA 40,000.00 680,529.18 ASUR ADR ASUR ADR 12.851 2639361 ASR 80,000.00 1,188,663.38 ASUSTEK COMPUTER INC O.000 6051046 54927 674,000.00 1,571,346.17 AU OPTRONICS CORP O.000 6288190 2409 650,000.00 1,765,896.24 BANCO BRADESCO SA O.000 2077149 AUO 173,000.00 1,765,896.24 BANCO BRADESCO SA BANCO SANTANDER ADR 6.548 2136646 SAN 35,000.00 738,024.07 BANKO EXPRESSWAY O.111 6113311 BECL/ BANK DEKAO SA ORD O.001 5473113 PEO_P 7,222.00 135,818.16 BANK PEKAO SA ORD O.001 5473113 PEO_P 7,222.00 135,818.16 BANK PEKAO SA ORD O.001 6079123 BAN_S 65,000.00 433,163.49 BEC WORLD PCL-FOREIGN O.000 6080716 991 2,840,000.00 1,027,457 BEEZO ISRAEL TELCM O.016 6098032 BEZO DEBLY A30,000.00 01 1,027,401.75 BEZEO ISRAEL TELCM O.001 619953 BANLS BANK ORPH SA ADR O.002 6079123 BANLS BENK PERAVY ELECTRICALS O.003 6075808 POLT BENK ORPH SA ADR BENK ORPH SA ADR O.004 619953 BANLS BENK ORPH SA ADR O.005 6075249 BANLS BENK ORPH SA ADR O.000 744,583.72 BERSIL TELECOM PART SA BENK OF ATUDHYA THB O.000 6075849 BANLF BERSIL TELECOM PART SA BENK SA PLN 4. O.000 675249 BANLF BERSIL TELECOM PART SA B	AMERICA MOVIL SA	0.000	2667470	AMXL	4,350,000.00	2.422.947.74	
ANGLO AMERICAN PLA O.000 6751000 AMS_S 83,490.00 2,976,068.33 ANGLOGOLD LTD ORD O.492 6565655 ANG_S 40,000.00 1,283,065.93 ANGLOGOLD LTD ORD O.492 6565655 ANG_S 40,000.00 1,283,065.93 ANTOFAGASTA PLC 21,084.062 0045614 ANTO_ 60,000.00 640,451.16 ARACRUZ CELULOSE SA ADR 3.933 2058879 ARA 40,000.00 680,529.18 ASUR ADR 12.851 2639361 ASR 80,000.00 1,188,663.38 ASUSTEK COMPUTER INC O.000 6051046 54927 674,000.00 1,571,346.17 AU OPTRONICS CORP AU OPTRONICS CORP ADR O.000 2877149 AUO 173,000.00 1,755,896.24 BANCO SANTANDER ADR 6.548 2136646 SAN 35,000.00 1,323,246.08 BANCO SANTANDER ADR 6.548 2136646 SAN 35,000.00 1,323,246.08 BANCO SANTANDER ADR 6.548 2136646 SAN 35,000.00 446,722.22 BANKOK EXPRESSMAY 0.111 6113311 BECL/ 177,600.00 85,241.23 BANK LEUNI LE-ISRREL 0.510 6076425 LUMI_ 434,103.00 837,970.58 BANK PEKAO SA ORD 0.001 5473113 PEO_P 7,222.00 135,818.16 BARLOWORDL LIMITED 0.000 6079123 BAWS 65,000.00 301,203.02 BELJING DATANG POW 0.000 6080716 991 PL,840,000.00 15,027,401.75 BEZEQ ISRAEL TELCM 0.016 6098032 BEZQ_ 295,140.00 414,468.07 BELEQ ISRAEL TELCM 0.016 6098032 BEZQ_ 295,140.00 144,468.07 BHARAT HEAVY ELECTRICALS 0.003 6075808 BMFL 231,000.00 149,195.93 BK HAPOALIM BM LLS 0.003 6075808 BMFL 231,000.00 744,583.72 BRASIL TELECOM PART SA 0.000 6075949 BAY/F 433,000.00 149,195.93 BK HAPOALIM BM LLS 0.003 6075949 BAY/F 433,000.00 149,195.93 BRE BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000.00 0.000 178,906.55 BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000.00 0.000.00 178,906.55 BRASIL TELECOM PARTICIPACOS S/A 4.478 229665 BRITLS AMERICAN TOBACCO BHD 0.390 6752349 ROTH_ 185,000.00 1,710,694.54	ANGLO AMERICAN ORD	0.000	6152972	AGL S	664.397.00	10.032.948.07	
ANGLOGOLD LITD ORD 0.492 555555 ANG_S 40,000.00 1,283,065.93 ANTOFAGASTA PLC 21,084.062 0045614 ANTO_ 60,000.00 409,451.16 ARACRUZ CELULOSE SA ADR 3.933 2058579 ARA 40,000.00 680,529.18 ASUSTER COMPUTER INC 0.000 6551046 54927 674,000.00 1,571,346.17 AU OPTRONICS CORP 0.000 6288190 2409 650,000.00 1,771,346.17 AU OPTRONICS CORP ADR 0.000 2074520 BBDC4 300,000,000.00 1,765,896.24 BANCO BRADESCO SA 0.000 2074520 BBDC4 300,000,000.00 1,323,246.08 BANCO SANTANDER ADR 6.548 2136646 SAN 35,000.00 738,024.07 BANKOKO RANK THEIO 0.000 6070109 BBL/F 206,700.00 446,722.22 BANKOKO EXPRESSMAY 0.111 6113311 BECL/ 177,600.00 85,241.23 BANK LEURIL LE-ISRAEL 0.510 6076425 LUMI_ 434,103.00 837,970.58 BANK DEKAO SA ORD 0.001 5473113 PEO_P 7,222.00 135,818.16 BARLOWORLD LIMITED 0.000 6079123 BAW_S 65,000.00 301,203.02 BEJININ DATANG POW 0.000 6079123 BAW_S 65,000.00 433,163.49 BEC WORLD PCL-FOREIGN 0.000 6078142 BEC/F 50,300.00 301,203.02 BEJINO DATANG POW 0.000 608016 991 2,840,000.00 958,146.69 BENC CORP 0.052 6054465 2352 880,000.00 1,027,401.75 BEZED ISRAEL TELCM 0.016 6098032 BEZO_ 295,140.00 149,195.93 BK HAPOALIM BM ILS 0.000 6129523 BHEL_ 255,644.00 725,766.69 BIMANTARA CITRA ID 0.000 6075949 BAY_F 433,000.00 149,195.93 BK HAPOALIM BM ILS 0.000 6075949 BAY_F 433,000.00 174,583.72 BRASIL TELECOM PART SA 0.797 2292645 BRTB 10,000.00 0.744,583.72 BRASIL TELECOM PART SA 0.797 2292645 BRTB 10,000.00 0.000,000.00 178,806.25 BRASIL TELECOM PART SA 0.797 2292645 BRTB 10,000.00 0.00,000.00 178,806.25 BRASIL TELECOM PART SA 0.797 2292645 BRTB 10,000.00 0.00,000.00 178,906.25 BRASIL TELECOM PARTICIPACOS S/A 4.478 2292656 BRTB 45,000.00 0.00,000.00 178,906.25 BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114_6 6,200.0	ANGLO AMERICAN PLA	0.000	6761000	AMS S	83,490.00	2,976,068.33	
ANTOFACASTA PLC 21,084.062 0045614 ANTO 60,000.00 409,451.16	ANGLOGOLD LTD ORD	0.492	6565655	ANG S	40,000.00	1,283,065.93	
ARACRUZ CELULOSE SA ADR ASUR ADR ADR ASUR ADR ADR ASUR ADR	ANTOFAGASTA PLC	21,084.062	0045614	ANTO	60,000.00	409,451.16	
ASUR ADR ASUSTEK COMPUTER INC 0.000 6051046 54927 674,000.00 1,518,663,38 ASUSTEK COMPUTER INC 0.000 6288190 2409 650,000.00 384,736.60 AU OPTRONICS CORP - ADR 0.000 2877149 AUO 173,000.00 1,765,896.24 BANCO RARDESCO SA 0.000 2877149 AUO 173,000.00 1,765,896.24 BANCO SANTANDER ADR 6.548 2136646 SAN 35,000.00 738,024.07 BANGKOK BANK THBIO 0.000 6077019 BBL/F 206,700.00 446,722.22 BANGKOK BANK THBIO 0.001 6077019 BBL/F 206,700.00 85,241.23 BANK LEUMI LE-ISRAEL 0.510 6076425 LUMI 434,103.00 837,970.58 BANK LEUMI LE-ISRAEL 0.500 6076425 LUMI 434,103.00 837,970.58 BANK DERMINERAD SA ORD 0.001 5473113 PEO_P 7,222.00 135,818.16 BARLOWORLD LIMITED 0.000 6078142 BEC/F 50,300.00 301,203.02 BECIJING DATANG POW 0.000 608076 991 8244,000.00 958,146.69 BENG CORP 0.052 6054465 2352 880,000.00 1,027,401.75 BEZEQ ISRAEL TELCM 0.016 6098032 BEZQ 295,140.00 414,468.07 BHARAT HEAVY ELECTRICALS 0.000 612953 BHEL 255,054.00 725,766.69 BIMANTARA CITRA ID 0.000 610465 BMTR 231,000.00 149,195.93 BK HAPOALIM BH ILS 0.003 607549 BAY/F 433,000.00 744,583.72 BRASIL TELECOM PART IS BANK SA PLN 4. 42.966 4143053 BREP 10,000.00 178,906.25 BRISLI TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP3 100,000.00 17,000.00 178,906.25 BRISLISH AMERICAN TOBACCO BHD 0.390 6752349 ROTH 185,000.00 1,710,694.54	ARACRUZ CELULOSE SA ADR	3.933	2058579	ARA	40,000.00	680,529.18	
ASUSTEK COMPUTER INC 0.000 6051046 54927 674,000.00 1,571,346.17 AU OPTRONICS CORP 0.000 6288190 2409_ 650,000.00 384,736.60 AU OPTRONICS CORP - ADR 0.000 2877149 AUO 173,000.00 1,765,896.24 BANCO BRADESCO SA 0.000 2074520 BBDC4 300,000.000.00 1,323,246.08 BANCO SANTANDER ADR 6.548 2136646 SAN 35,000.00 738,024.07 BANCKOK BANK THB10 0.000 6077019 BBL/F 206,700.00 446,722.22 BANCKOK EXPRESSWAY 0.111 6113311 BECL/ 177,600.00 85,241.23 BANK LEUMI LE-ISRAEL 0.510 6076425 LUMI 434,103.00 837,970.58 BANK PEKAO SA ORD 0.001 5473113 PEO_P 7,222.00 135,818.16 BARLOWORLD LIMITED 0.000 6079123 BAW_S 65,000.00 433,163.49 BEC WORLD PCL-PORBIGN 0.000 608016 991_H 2,840,000.00 958,146.69 BENG CORP 0.052 6054465 2352 880,000.00 1,027,401.75 BEZEQ ISRAEL TELCM 0.016 6098032 BEZQ 295,140.00 414,468.07 BHARAT HEAVY ELECTRICALS 0.000 6129523 BHEL 255,054.00 725,766.69 BIMANTARA CITRA ID 0.000 6075808 POLI 409,137.00 149,195.93 BK HAPOALIM BM ILS 0.000 6075808 POLI 409,137.00 168,425.51 BRASIL TELECOM PART SA 0.797 2292645 BRTP 415,000.00 0.744,583.72 BRASIL TELECOM PART SA 0.797 229265 BRTP 415,000.00 0.744,583.72 BRASIL TELECOM PART SA 0.797 229265 BRTP 415,000.00 0.744,583.72 BRILLISH AMERICAN TOBACCO BHD 0.390 6752349 ROTH 185,000.00 1,710,694.54	ASUR ADR	12.851	2639361	ASR	80,000.00	1,188,663.38	
AU OPTRONICS CORP ADR 0.000 6288190 2409 650,000.00 384,736.60 AU OPTRONICS CORP - ADR 0.000 2877149 AUO 173,000.00 1,765,896.24 BANCO BRADESCO SA 0.000 2074520 BBDC4 300,000,000.00 1,323,246.08 BANCO SANTANDER ADR 6.548 2136646 SAN 35,000.00 738,024.07 BANGKOK BANK THB10 0.000 6077019 BBL/F 200,700.00 446,722.22 BANGKOK EXPRESSWAY 0.111 6113311 BECL/ 177,600.00 85,241.23 BANK LEUMI LE-ISRAEL 0.510 6076425 LUMI 434,103.00 837,970.58 BANK PEKAO SA ORD 0.001 5473113 PEO_P 7,222.00 135,818.16 BARLOWALD LIMITED 0.000 6079123 BAW_S 65,000.00 433,163.49 BEC WORLD PCL-FOREIGN 0.000 6078142 BEC/F 50,300.00 301,203.02 BEIJING DATANG POW 0.000 6080716 991_H 2,840,000.00 958,146.69 BENQ CORP 0.052 6054465 2352 880,000.00 1,027,401.75 BEZEQ ISRAEL TELCM 0.016 6098032 BEZQ 295,140.00 414,468.07 BHARAT HEAVY ELECTRICALS 0.000 6129523 BHEL 255,054.00 149,195.93 BK HAPOALIM BM ILS 0.003 6075808 POLI 409,137.00 16,052,803.85 BK HAPOALIM BM ILS 0.003 6075808 POLI 409,137.00 16,052,803.85 BK HAPOALIM BM ILS 0.000 6075949 BAY/F 433,000.00 744,583.72 BRASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 109,368.98 BRE BANK SA PLN 4. 2.966 4143053 BRE_P 10,000.00 0.00 178,906.25 BRILLIESH AMERICAN TOBACCO BHD 0.390 6752349 ROTH 185,000.00 1,710,694.54	ASUSTEK COMPUTER INC	0.000	6051046	54927	674,000.00	1,571,346.17	
AU OPTRONICS CORP - ADR 0.000 2877149 AUO 173,000.00 1,765,896.24 BANCO BRADESCO SA 0.000 2074520 BBDC4 300,000.000.00 1,323,246.08 BANCO SANTANDER ADR 6.548 2136646 SAN 35,000.00 738,024.07 BANGKOK BANK THBL0 0.000 6077019 BBL/F 206,700.00 446,722.22 BANGKOK EXPRESSWAY 0.111 6113311 BECL/ 177,600.00 85,241.23 BANK LEUMI LE-ISRAEL 0.510 6076425 LUMI 434,103.00 837,970.58 BANK PEKAO SA ORD 0.001 5473113 PEO_P 7,222.00 135,818.16 BARLOWORLD LIMITED 0.000 6079123 BAW_S 65,000.00 433,163.49 BEC WORLD PCL-FOREIGN 0.000 6078142 BEC/F 50,300.00 301,203.02 BEIJING DATANG POW 0.000 6080716 991_H 2,840,000.00 958,146.69 BENQ CORP BENQ CORP BENQ CORP BENQ CORP BELZEQ ISRAEL TELCM 0.016 6098032 BEZQ 295,140.00 1,027,401.75 BELAMANTARA CITRA ID 0.000 6129523 BHEL 255,054.00 725,766.69 BIMANTARA CITRA ID 0.000 6075808 POLI 409,137.00 149,195,93 BK HAPOALIM BM ILS 0.003 6075808 POLI 409,137.00 1,050,803.85 BK OF AYUDHYA THB 0.000 6075949 BAY/F 433,000.00 109,368.98 BRASIL TELECOM PART IS A 0.797 2292645 BRTP3 100,000,000.00 109,368.98 BRASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 1,710,694.54	AU OPTRONICS CORP	0.000	6288190	2409_	650,000.00	384,736.60	
BANCO BRADESCO SA BANCO SANTANDER ADR BANCO SANTANDER ADR BANGK BANK THB10 COUNT OF SANTANDER ADR BANGKOK BANK THB10 COUNT OF SANTANDER BEL/F BANGKOK BANK THB10 COUNT OF SANTANDER BANK CEVERSSWAY COUNT OF SANTANDER BANK LEUMI LE-ISRAEL COUNT OF SANTANDER BANK SANTANDER BANK SANTANDER BANK SANTANDER BANK SANTANDER BANK SANTANDER BANK LEUMI LE-ISRAEL COUNT OF SANTANDER BANK SANTANDER SANTANDER BANK S	AU OPTRONICS CORP - ADR	0.000	2877149	AUO	173,000.00	1,765,896.24	
BANCO SANTANDER ADR BANGKOK BANK THBIO 0.000 6077019 BBL/F 206,700.00 446,722.22 BANGKOK BANK THBIO 0.000 6077019 BBL/F 206,700.00 446,722.22 BANGKOK EXPRESSWAY 0.111 6113311 BECL/ 177,600.00 85,241.23 BANK LEUMI LE-ISRAEL 0.510 6076425 LUMI_ 434,103.00 837,970.58 BANK PEKAO SA ORD 0.001 5473113 PEC_P 7,222.00 135,818.16 BARLOWORLD LIMITED 0.000 6079123 BAW_S 65,000.00 433,163.49 BEC WORLD PCL-FOREIGN 0.000 6078142 BEC/F 50,3300.00 301,203.02 BEIJING DATANG POW 0.000 6080716 991_H 2,840,000.00 958,146.69 BENQ CORP 0.052 6054465 2352_ 880,000.00 1,027,401.75 BEZEQ ISRAEL TELCM 0.016 6098032 BEZQ_ 295,140.00 414,468.07 BHARAT HEAVY ELECTRICALS 0.000 6129523 BHEL_ 255,054.00 725,766.69 BIMANTARA CITRA ID 0.000 610465 BMTR_ 231,000.00 149,195,93 BK HAPOALIM BM ILS 0.003 6075808 POLL_ 409,137.00 1,050,803.85 BK OF AYUDHYA THB 0.000 6075949 BAY/F 433,000.00 168,425.51 BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000,000.00 744,583.72 BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000,000.00 109,368.98 BRE BANK SA PLN 4. 2.966 4143053 BRE_P 10,000.00 178,906.25 BRILLANCE CHINA AUTOMOTIVE 0.01 6181482 1114_ 6,200,000.00 1,710,694.54	BANCO BRADESCO SA	0.000	2074520	BBDC4	300,000,000.00	1,323,246.08	
BANGKOK BANK THBLO D.000 6077019 BBL/F 206,700.00 446,722.22 BANGKOK EXPRESSWAY D.111 6113311 BECL/ 177,600.00 85,241.23 BANK LEUMI LE-ISRAEL D.510 6076425 LUMI_ 434,103.00 837,970.58 BANK PEKAO SA ORD D.001 5473113 PEO_P 7,222.00 135,818.16 BARLOWORLD LIMITED D.000 6079123 BAW_S 65,000.00 433,163.49 BEC WORLD PCL-FOREIGN D.000 6078142 BEC/F 50,300.00 301,203.02 BEIJING DATANG POW D.000 6080716 991_H 2,840,000.00 958,146.69 BENQ CORP DENQ CORP DENQ CORP DEZEQ ISRAEL TELCM DATANG POW D.016 6098032 BEZQ_ 295,140.00 414,468.07 BHARAT HEAVY ELECTRICALS D.000 6129523 BHEL_ 255,054.00 725,766.69 BIMANTARA CITRA ID D.000 6100465 BMTR_ 231,000.00 149,195.93 BK HAPOALIM BM ILS D.003 6075808 POLI_ 409,137.00 1,050,803.85 BK OF AYUDHXA THB D.000 6075949 BAY/F 433,000.00 168,425.51 BRASIL TELECOM PART SA D.797 2292645 BRTP3 100,000,000.00 744,583.72 BRASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 1,78,906.25 BRILLIANCE CHINA AUTOMOTIVE 0.01 6181482 1114_ 6,200,000.00 1,710,694.54	BANCO SANTANDER ADR	6.548	2136646	SAN	35,000.00	738,024.07	
BANGKOK EXPRESSWAY BANK LEUMI LE-ISRAEL 0.510 6076425 LUMI 434,103.00 837,970.58 BANK PEKAO SA ORD 0.001 5473113 PEO_P 7,222.00 135,818.16 BARLOWORLD LIMITED 0.000 6079123 BAW_S 65,000.00 433,163.49 BEC WORLD PCL-FOREIGN 0.000 6078142 BEC/F 50,300.00 301,203.02 BEIJING DATANG POW 0.000 6080716 991_H 2,840,000.00 958,146.69 BENQ CORP BENZQ ISRAEL TELCM 0.016 6098032 BEZQ 295,140.00 1,27,401.75 BEARAT HEAVY ELECTRICALS 0.000 6129523 BHEL 255,054.00 725,766.69 BIMANTARA CITRA ID 0.000 6100465 BMTR 231,000.00 149,195.93 BK APPOALIM BM ILS 0.001 6075949 BAY/F 433,000.00 168,425.51 BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000,000.00 1744,583.72 BRASIL TELECOM PARTICIPACOES S/A 4.478 2292665 BRTP4 15,000,000.00 178,906.25 BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114 6,200,000.00 1,710,694.54	BANGKOK BANK THB10	0.000	6077019	BBL/F	206,700.00	446,722.22	
BANK LEUMI LE-ISRAEL BANK PEKAO SA ORD 0.001 5473113 PEO_P 7,222.00 135,818.16 BARLOWORLD LIMITED 0.000 6079123 BAW_S 65,000.00 433,163.49 BEC WORLD PCL-FOREIGN 0.000 6078142 BEC/F 50,300.00 301,203.02 BEIJING DATANG POW 0.000 6080716 991_H 2,840,000.00 958,146.69 BENQ CORP BENQ CORP BENQ STRAEL TELCM 0.016 6098032 BEZQ_ 295,140.00 414,468.07 BHARAT HEAVY ELECTRICALS 0.000 6129523 BHEL_ 255,054.00 725,766.69 BIMANTARA CITRA ID 0.000 6100465 BMTR_ 231,000.00 149,195.93 BK HAPOALIM BM ILS 0.003 6075808 POLI_ 409,137.00 1,050,803.85 BK OF AYUDHYA THB 0.000 6075949 BAY/F 433,000.00 168,425.51 BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000,000.00 BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114 6,200,000.00 1,710,694.54	BANGKOK EXPRESSWAY	0.111	6113311	BECL/	177,600.00	85,241.23	
BANK PEKAO SA ORD BARLOWORLD LIMITED O.000 6079123 BAW_S 65,000.00 433,163.49 BEC WORLD PCL-FOREIGN O.000 6078142 BEC/F 50,300.00 301,203.02 BEIJING DATANG POW O.000 6080716 991_H 2,840,000.00 958,146.69 BENQ CORP BENQ CORP BEAREL TELCM O.016 6098032 BEZQ 295,140.00 414,468.07 BHARAT HEAVY ELECTRICALS O.000 6129523 BHEL 255,054.00 725,766.69 BIMANTARA CITRA ID BK HAPOALIM BM ILS O.000 6100465 BMTR 231,000.00 149,195.93 BK HAPOALIM BM FILS O.000 6075808 POLI 409,137.00 1,050,803.85 BK OF AYUDHYA THB O.000 6075949 BAY/F 433,000.00 168,425.51 BRASIL TELECOM PART SA O.797 2292645 BRTP3 100,000,000.00 THE STAN SA PLN 4. BRASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 BRILLIANCE CHINA AUTOMOTIVE O.011 6181482 1114 6,200,000.00 1,710,694.54	BANK LEUMI LE-ISRAEL	0.510	6076425	LUMI_	434,103.00	837,970.58	
BARLOWORLD LIMITED 0.000 6079123 BAW_S 65,000.00 433,163.49 BEC WORLD PCL-FOREIGN 0.000 6078142 BEC/F 50,300.00 301,203.02 BEIJING DATANG POW 0.000 6080716 991_H 2,840,000.00 958,146.69 BENQ CORP 0.052 6054465 2352_ 880,000.00 1,027,401.75 BEZEQ ISRAEL TELCM 0.016 6098032 BEZQ 295,140.00 414,468.07 BHARAT HEAVY ELECTRICALS 0.000 6129523 BHEL_ 255,054.00 725,766.69 BIMANTARA CITRA ID 0.000 6100465 BMTR_ 231,000.00 149,195.93 BK HAPOALIM BM ILS 0.003 6075808 POLI_ 409,137.00 1,050,803.85 BK OF AYUDHYA THB 0.000 6075949 BAY/F 433,000.00 168,425.51 BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000,000.00 744,583.72 BRASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 109,368.98 BRE BANK SA PLN 4. 2.966 4143053 BRE_P 10,000.00 178,906.25 BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114_ 6,200,000.00 1,710,694.54	BANK PEKAO SA ORD	0.001	5473113	PEO_P	7,222.00	135,818.16	
BEC WORLD PCL-FOREIGN 0.000 6078142 BEC/F 50,300.00 301,203.02 BEIJING DATANG POW 0.000 6080716 991_H 2,840,000.00 958,146.69 BENQ CORP 0.052 6054465 2352_ 880,000.00 1,027,401.75 BEZEQ ISRAEL TELCM 0.016 6098032 BEZQ_ 295,140.00 414,468.07 BHARAT HEAVY ELECTRICALS 0.000 6129523 BHEL_ 255,054.00 725,766.69 BIMANTARA CITRA ID 0.000 6100465 BMTR_ 231,000.00 149,195.93 BK HAPOALIM BM ILS 0.003 6075808 POLI_ 409,137.00 1,050,803.85 BK OF AYUDHYA THB 0.000 6075949 BAY/F 433,000.00 168,425.51 BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000,000.00 744,583.72 BRASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 109,368.98 BRE BANK SA PLN 4. 2.966 4143053 BRE_P 10,000.00 1,608,552.56 BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114_ 6,200,0	BARLOWORLD LIMITED	0.000	6079123	BAW_S	65,000.00	433,163.49	
BEIJING DATANG POW 0.000 6080716 991_H 2,840,000.00 958,146.69 BENQ CORP 0.052 6054465 2352_ 880,000.00 1,027,401.75 BEZEQ ISRAEL TELCM 0.016 6098032 BEZQ_ 295,140.00 414,468.07 BHARAT HEAVY ELECTRICALS 0.000 6129523 BHEL_ 255,054.00 725,766.69 BIMANTARA CITRA ID 0.000 6100465 BMTR_ 231,000.00 149,195.93 BK HAPOALIM BM ILS 0.003 6075808 POLI_ 409,137.00 1,050,803.85 BK OF AYUDHYA THB 0.000 6075949 BAY/F 433,000.00 168,425.51 BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000,000.00 744,583.72 BRASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 109,368.98 BRE BANK SA PLN 4. 2.966 4143053 BRE_P 10,000.00 178,906.25 BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114_ 6,200,000.00 1,608,552.56 BRITISH AMERICAN TOBACCO BHD 0.390 6752349 ROTH_ 185,000.00 1,710,694.54	BEC WORLD PCL-FOREIGN	0.000	6078142	BEC/F	50,300.00	301,203.02	
BENQ CORP BEZEQ ISRAEL TELCM 0.016 6098032 BEZQ 295,140.00 414,468.07 BHARAT HEAVY ELECTRICALS 0.000 6129523 BHEL 255,054.00 725,766.69 BIMANTARA CITRA ID 0.000 610465 BMTR 231,000.00 149,195.93 BK HAPOALIM BM ILS 0.003 6075808 POLI 409,137.00 1,050,803.85 BK OF AYUDHYA THB 0.000 6075949 BAY/F 433,000.00 168,425.51 BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000,000.00 744,583.72 BRASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 109,368.98 BRE BANK SA PLN 4. 2.966 4143053 BRE_P 10,000.00 178,906.25 BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114 6,200,000.00 1,608,552.56 BRITISH AMERICAN TOBACCO BHD 0.390 6752349 ROTH 185,000.00 1,710,694.54	BEIJING DATANG POW	0.000	6080716	991_H	2,840,000.00	958,146.69	
BEZEQ ISRAEL TELCM 0.016 6098032 BEZQ 295,140.00 414,468.07 BHARAT HEAVY ELECTRICALS 0.000 6129523 BHEL 255,054.00 725,766.69 BIMANTARA CITRA ID 0.000 610465 BMTR 231,000.00 149,195.93 BK HAPOALIM BM ILS 0.003 6075808 POLL 409,137.00 1,050,803.85 BK OF AYUDHYA THB 0.000 6075949 BAY/F 433,000.00 168,425.51 BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000,000.00 744,583.72 BRASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 109,368.98 BRE BANK SA PLN 4. 2.966 4143053 BRE_P 10,000.00 178,906.25 BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114 6,200,000.00 1,608,552.56 BRITISH AMERICAN TOBACCO BHD 0.390 6752349 ROTH 185,000.00 1,710,694.54	BENQ CORP	0.052	6054465	2352_	880,000.00	1,027,401.75	
BHARAT HEAVY ELECTRICALS 0.000 6129523 BHEL 255,054.00 725,766.69 BIMANTARA CITRA ID 0.000 6100465 BMTR 231,000.00 149,195.93 BK HAPOALIM BM ILS 0.003 6075808 POLL 409,137.00 1,050,803.85 BK OF AYUDHYA THB 0.000 6075949 BAY/F 433,000.00 168,425.51 BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000,000.00 744,583.72 BRASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 109,368.98 BRE BANK SA PLN 4. 2.966 4143053 BRE_P 10,000.00 178,906.25 BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114 6,200,000.00 1,608,552.56 BRITISH AMERICAN TOBACCO BHD 0.390 6752349 ROTH 185,000.00 1,710,694.54	BEZEQ ISRAEL TELCM	0.016	6098032	BEZQ_	295,140.00	414,468.07	
BIMANTARA CITRA ID 0.000 6100465 BMTR_ 231,000.00 149,195.93 BK HAPOALIM BM ILS 0.003 6075808 POLI_ 409,137.00 1,050,803.85 BK OF AYUDHYA THB 0.000 6075949 BAY/F 433,000.00 168,425.51 BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000,000.00 744,583.72 BRASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 109,368.98 BRE BANK SA PLN 4. 2.966 4143053 BRE_P 10,000.00 178,906.25 BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114_ 6,200,000.00 1,608,552.56 BRITISH AMERICAN TOBACCO BHD 0.390 6752349 ROTH_ 185,000.00 1,710,694.54	BHARAT HEAVY ELECTRICALS	0.000	6129523	BHEL_	255,054.00	725,766.69	
BK HAPOALIM BM ILS 0.003 6075808 POLT 409,137.00 1,050,803.85 BK OF AYUDHYA THB 0.000 6075949 BAY/F 433,000.00 168,425.51 BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000,000.00 744,583.72 BRASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 109,368.98 BRE BANK SA PLN 4. 2.966 4143053 BRE_P 10,000.00 178,906.25 BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114_ 6,200,000.00 1,608,552.56 BRITISH AMERICAN TOBACCO BHD 0.390 6752349 ROTH_ 185,000.00 1,710,694.54	BIMANTARA CITRA ID	0.000	6100465	BMTR_	231,000.00	149,195.93	
BRASIL TELECOM PART SA 0.000 6075949 BAY/F 433,000.00 168,425.51 BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000,000.00 744,583.72 BRASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 109,368.98 BRE BANK SA PLN 4. 2.966 4143053 BRE_P 10,000.00 178,906.25 BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114_ 6,200,000.00 1,608,552.56 BRITISH AMERICAN TOBACCO BHD 0.390 6752349 ROTH_ 185,000.00 1,710,694.54	BK HAPOALIM BM ILS	0.003	6075808	POLI_	409,137.00	1,050,803.85	
BRASIL TELECOM PART SA 0.797 2292645 BRTP3 100,000,000.00 744,583.72 BRASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 109,368.98 BRE BANK SA PLN 4. 2.966 4143053 BRE_P 10,000.00 178,906.25 BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114_ 6,200,000.00 1,608,552.56 BRITISH AMERICAN TOBACCO BHD 0.390 6752349 ROTH_ 185,000.00 1,710,694.54	BK OF AYUDHYA THB	0.000	6075949	BAY/F	433,000.00	168,425.51	
BREASIL TELECOM PARTICIPACOES S/A 4.478 2292656 BRTP4 15,000,000.00 109,368.98 BRE BANK SA PLN 4. 2.966 4143053 BRE_P 10,000.00 178,906.25 BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114_ 6,200,000.00 1,608,552.56 BRITISH AMERICAN TOBACCO BHD 0.390 6752349 ROTH_ 185,000.00 1,710,694.54	BRASIL TELECOM PART SA	0.797	2292645	BRTP3	100,000,000.00	/44,583.72	
BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114 6,200,000.00 1,608,552.56 BRITISH AMERICAN TOBACCO BHD 0.390 6752349 ROTH 185,000.00 1,710,694.54	BRASIL TELECOM PARTICIPACOES S/A	4.478	2292656	BRTP4	15,000,000.00	109,368.98	
BRILLIANCE CHINA AUTOMOTIVE 0.011 6181482 1114_ 6,200,000.00 1,608,552.56 BRITISH AMERICAN TOBACCO BHD 0.390 6752349 ROTH_ 185,000.00 1,710,694.54	BRE BANK SA PLN 4.	2.966	4143053	BRE_P	10,000.00	178,906.25	
BRILLISH AMERICAN LOBACCO BHD 0.390 6/52349 ROTH_ 185,000.00 1,/10,694.54	BRILLIANCE CHINA AUTOMOTIVE	0.011	6181482	1114_	6,200,000.00	1,008,552.56	
	BRITISH AMERICAN TOBACCO BHD	0.390	6/52349	KOTH_	185,000.00	1,/10,694.54	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAT.				
	Portfolio - T-EAP	EMERGING ANA	LYST POR			
	Instrument - ICOM	INTERNATIONA		TOCKS		
CATHAY LIFE INSURANCE CO CEMEX SA PTG CERTS CEMIG CIA ENERG MG CESKE ENERGETICKE ZAVODY CESKY TELECOM CHECK POINT SOFTWARE TECH CHEIL JEDANG CORP CHINA MOBILE HK LTD HKD 0.1 CHINA RESOURCES ENTERPRISES CHINA RESOURCES LAND CHINA STEEL CORP CHINA UNICOM CHINATRUST FINANCIAL HOLDING OF COMMENTA AND COMMENTURA BE CIA SIDERURGICA NACIONAL ADR CIA TELECOM CHILE-ADR CIA VALE DO RIO DOCE - ADR CIPLA LIMITED COFCO INTERNATIONAL LTD. COMMERCIAL INTERNATIONAL BANK COMPAL ELECTRONICS COMPANHIA DE BEBIDAS ADR CONSORCIO ARA S.A. COPEL ADR COSCO PACIFIC LIMITED DELTA ELECTRONICS THAI-FORGN DIMENSION DATA HLDGS PLC DISTRIBUCION Y SERVICIO-ADR DOCTOR REDDY'S LAB - ADR DR REDDY'S LABORATORIES ECI TELECOM ORD IL ELECTRICITY GENRTG EMBOTELLADORA ANDINA-ADR A EMBRAER-EMPRESA ADR EMPRESAS CMPC S.A. EMPRESAS CMPC S.A. EMPRESAS NACIONAL ADR FOMENTO ECON MEXIC FORD OTOMOTIV SAN	0.000	6425663	73833	1,120,021.51 575,000.00 34,999,999.72 334,433.00 59,688.00 85,755.00 9,000.00 1,486,000.00 1,120,000.00 6,100,000.00 2,443,193.60 2,044,000.00 55,000.00 60,000.00 40,000.00 19,247.00 2,500,000.00 66,176.00 2,034,000.00 19,247.00 2,500,000.00 66,176.00 2,034,000.00 19,247.00 2,500,000.00 19,247.00 2,500,000.00 66,176.00 2,034,000.00 19,247.00 2,500,000.00 19,247.00 2,500,000.00 19,247.00 2,500,000.00 19,247.00 2,500,000.00 66,176.00 2,034,000.00 19,000.00 1,076,000.00 1	1,257,949.87	
CEMEX SA PTG CERTS	0.000	6425663 2406457	CEMEX	1,120,021.51 575,000.00	2,722,083.08	
CEMIG CIA ENERG MG	0.000	2192712	CMIG4	34,999,999.72	446,244.77	
CESKE ENERGETICKE ZAVODY	0.000	5624030	CEZ_C	334,433.00	903,121.37	
CESKY TELECOM	0.000	5272569	SPTT_	59,688.00	698,721.59	
CHECK POINT SOFTWARE TECH	0.000	2181334	CHKP	85,755.00	3,284,510.51	
CHEIL JEDANG CORP	0.001	6189516	0104_	9,000.00	351,695.73	
CHINA MOBILE HK LTD HKD 0.1	0.000	6073556	941_H	1,486,000.00	6,306,759.05	
CHINA RESOURCES ENTERPRISES	0.000	6972459	291_H	1,120,000.00	1,684,776.78	
CHINA RESOURCES LAND	0.000	6193766	1109_	6,100,000.00	680,361.61	
CHINA STEEL CORP	0.000	6190950	73840	2,443,193.60	1,189,933.05	
CHINA UNICOM	0.000	6263830	762_H	2,044,000.00	3,331,610.70	
CHINATRUST FINANCIAL HOLDING C	0.000	6527666	2891	2,175,992.00	1,500,459.54	
CIA DE MINAS BUENAVENTURA-B	0.055	2894988	CMB/C	75,000.00	799,325.01	
CIA SIDERURGICA NACIONAL ADR	0.000	2220936	SID	55,000.00	701,426.80	
CIA TELECOM CHILE-ADR	0.104	2213635	CTC	60,000.00	712,175.33	
CIA VALE DO RIO DOCE - ADR	0.000	2857334	RIO	40,000.00	988,277.34	
CIPLA LIMITED	0.000	6099972	CIPLA	19,247.00	393,794.52	
COFCO INTERNATIONAL LTD.	0.000	6105738	506 H	2,500,000.00	665,158.23	
COMMERCIAL INTERNATIONAL BANK	0.000	6243898	CMIB	66,176,00	566.048.93	
COMPAL ELECTRONICS	0.000	6225744	2324	2.034.000.00	2.017.280.70	
COMPANHIA DE BEBIDAS ADR	1.542	2634797	ABV	90.000.00	1.777.769.34	
CONSORCIO ARA S.A.	0.000	2209731	ARA*	350,000.00	495.457.39	
COPEL ADR	3.558	2209656	ELP	255,000.00	1.532.220.28	
COSCO PACIFIC LIMITED	0.000	6354251	1199	1.076.000.00	785.848.95	
DELTA ELECTRONICS INC	0.000	6260734	2308	1.167.852.99	1.843.987.38	
DELTA ELECTRONICS THAT-FORGN	0.279	6418919	DELTA	228.000.00	164.871.49	
DIMENSION DATA HIDGS PLC	0.279	6264639	DDT S	1 800 000 00	1 775 802 57	
DISTRIBUCION V SERVICIO-ADR	0.700	2111513	DVG	60 000 00	750 513 09	
DOCTOR REDDY'S LAB - ADR	0.700	2748881	BDA	18 000 00	305 719 20	
DR REDDY'S LABORATORIES	0.230	6410959	משמת	19 064 00	358 068 06	
FCT TELECOM ODD II.	9.852	2310150	ECII.	29 113 00	240 248 99	
FIRCTRICITY CEMPTC	0.154	6304643	ECIL	86 500 00	120 506 81	
EMBOTELLADORA ANDINA-ADR A	2 140	2299765	PRO/P	40 000 00	498 552 83	
EMBBARB-EMDBEGA ANDINA ADK A	7 205	2611916	FR.T	45 000 00	859 078 27	
EMDDEGYG CMDC G Y	0.000	2196015	CMDC	60 000 00	521 144 00	
EMDRESAS NACTONAL ADR	0.000	2311131	EUC_	65 000 00	700 676 96	
EUMENILU EGUN MEAIG FILEVEDYD NYCTONYT YDY	0.390	2242059	EUC	500 000 00	1 588 226 27	
EUDD ULUMULIM GYN	0.000	4663562	ACIME 1	12 190 753 00	281 104 04	
SOKD OTOMOTTA SWN	0.000	4003302	FROIO	12,190,753.00	201,104.04	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	Dortfolio - T-FAD	EMEDCING AND	ALYST POR			
	Portfolio - I-EAP Instrument - ICOM	INTERNATIONA	AL COMMON S	TOCKS		
FORMOSA CHEM & FIBRE GEDEON RICHTER RT GENTING BERHAD GIGABYTE TECHNOLOGY CO. GOLD FIELDS LIMITE GPO FINANCIERO BBV GRUPO TELEVISA SA GUJARAT AMBUJA CEMENTS LTD HACI OMER SABANCI HOLDING HANA MICROELECTRNC HINDUSTAN LEVER HINDUSTAN LEVER HINDUSTAN PETROLEUM CORP HOUSING DEVELOPMENT FINANCE HUANENG POWER INTL INC-H HYUNDAI MARINE AND FIRE INS. HYUNDAI MOTOR CO K ICICI BANK LTD IDB HOLDING CORP O IJM CORP BERHAD IMPALA PLATINUM HL IND FIN CORP THAI INFOSYS TECHNOLOGIES LTD INVENTEC CO LTD IOI CORPORATION BERHAD ISRAEL CORP ORD SH JIANGXI COPPER COMPANY LTD-H JSC MMC NORILSK ADR JSC NORILSK NICEL KGHM POLSKA MIEDZ KOC HOLDING KOOKMIN BANK KRW50 KOOKMIN BANK KRW50 KOOKMIN CREDIT CARD KOOR INDS ORD ILSO KOREA ELEC POWER K KOREA TELECOM FREETEL LARSEN & TOUBRO LIMITED LARSEN + TOUBRO GDR LG CABLE +MCHY KSW LUKOIL HLDGS SPND		6040545			500 000 5°	
FORMOSA CHEM & FIBRE	0.001	6348715	1326_	742,000.00	533,008.74	
GEDEON RICHTER RT	0.000	4042387	RICHT	25,312.00 640,097.00 592,825.00	1,443,200.88	
GENTING BERHAD	0.000	6366676	GENT_	640,097.00	1,493,497.90	
GIGABITE TECHNOLOGY CO.	0.000	6129181 6280215	23/6_ CET_C	150 000 00	1,152,/30./9	
CDO EINVNCIEDO DEM	0.000	2968786	GLT_2	2 250 000 00	1,705,305.79	
CDIDO TELEVICA CA	0.000	2380108	GF DDD	2,250,000.00	1,010,507.11	
CIITADAT AMDIITA CEMENTO ITO	0.000	6100119	ACVMD TTFAT	65 524 00	261 101 22	
HACT OMER SARANCT HOLDING	0.000	5268568	SAHOI.	97 909 737 00	201,101.33	
HANA MICROFILECTRIC	0.000	6290292	HANA /	35 300 00	65 323 33	
HINDIISTAN LEVER	0.112	6261674	HI.VR	322 938 00	1 302 731 29	
HINDUSTAN PETROLEUM CORP	0.000	6100476	HPCI.	51.000.00	288.356.05	
HOUSING DEVELOPMENT FINANCE	0.000	6171900	HDFC	77.538.00	554.173.70	
HUANENG POWER INTL INC-H	0.615	6099671	902 H	916.393.00	527.653.60	
HYUNDAI MARINE AND FIRE INS.	CO 0.005	6451077	0145	10.000.00	250.417.89	
HYUNDAI MOTOR CO K	0.000	6451055	0538	113,616.00	2,265,597.11	
ICICI BANK LTD	0.000	6100368	ICICI	156,000.00	449,223.08	
IDB HOLDING CORP O	0.000	6456726	IDBH_	50,790.00	1,321,928.63	
IJM CORP BERHAD	0.000	6455217	IJM_M	886,289.00	842,786.13	
IMPALA PLATINUM HL	0.000	6457804	IMP_S	56,672.00	2,680,352.24	
IND FIN CORP THAI	0.000	6458830	IFCT/	271,900.00	122,464.49	
INFOSYS TECHNOLOGIES LTD	0.000	6205122	INFO_	16,954.00	1,202,058.19	
INVENTEC CO LTD	0.130	6459930	2356_	1,500,000.00	935,488.20	
IOI CORPORATION BERHAD	0.711	6464514	IOI_M	1,103,180.00	830,570.67	
ISRAEL CORP ORD SH	0.000	6889678	ILCO_	6,048.00	654,832.37	
JIANGXI COPPER COMPANY LTD-H	0.000	6000305	358_H	3,837,000.00	382,666.88	
JSC MMC NORILSK ADR	2.967	2768243	NILSY	35,000.00	703,000.00	
JSC NORILSK NICEL	113.747	7131431	GMKN\$	40,000.00	751,500.00	
KGHM POLSKA MIEDZ	0.000	5263251	KGH_P	153,768.00	687,474.85	
KOC HOLDING	0.000	4491484	KCHOL	20,612,954.00	231,603.92	
KOOKMIN BANK KRW50	0.000	6419365	6000_	115,572.85	2,514,879.41	
KOOKMIN CREDIT CARD	0.000	6263799	3115_	39,743.00	1,106,231.00	
KODEN ELEC DOWER Y	1.306	6481698	KOR_1	781.00	16,755.80	
KONEN TELECOM EDERTEL	0.000	6495730	75/6_	∠51,1/1.UU E1 20E 00	4,598,400.29	
TARCEN C TOURS TIMETER	0.000	6201421	3439_	51,395.UU 45 351 00	171 602 24	
TARGEN & TOURKO LIMITED	0.000	6100164 4544344	TT_TN	45,451.00	171,003.24	
TC CVBIE TWORK ROM	3.3/2 0.007	6375780	0636 TTO_T	240 000 00	2 200 673 70	
LIKOTI HIDGO ODNO	0.007 2 571	2537432	1.11KUA 0070	27 298 00	2,299,073.70 1 557 075 41	
TOROTE HEDOO DIND	2.371	233/132	10101	640,097.00 592,825.00 150,000.00 2,250,000.00 800,000.00 65,534.00 97,909,737.00 35,300.00 322,938.00 51,000.00 77,538.00 916,393.00 10,000.00 133,616.00 156,000.00 50,790.00 886,289.00 56,672.00 271,900.00 1,103,180.00 6,048.00 3,837,000.00 1,103,180.00 6,048.00 3,837,000.00 153,768.00 20,612,954.00 115,572.85 39,743.00 251,177.00 51,395.00 45,251.00 38,000.00 240,000.00 27,298.00	1,337,073.11	

Investment Desc	Yield	Identifier	r F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
Port	folio - T-FAD	TONAL	ער שטע די			
That	folio - I-EAP crument - ICOM	TNTERNATION	ATT COMMON S.	rocks		
11150	Tullette Teom	INTERNATIONA	ALI COMMON 5	IOCKS		
MAGYAR OLAJ-ES GAZIPARE RESZVENYTA	AR 0.000	4742494	MOL_H	79,068.00	1,254,124.72	
MAHANAGAR TELEPHONE NIGAM	0.000	6117807	ZMTNL	80,000.00	229,101.19	
MALAKOFF BERHAD	0.000	6555924	MAL_M	1,064,505.00	867,507.29	
MALAYAN BANKING BERHAD	0.426	6556325	MAY_M	380,000.00	864,207.90	
MALAYSIA INTL SHIPPING-FRGN	0.020	6558031	MISF_	560,832.00	1,010,388.19	
MALAYSIAN PACIFIC INDUSTRIES	0.000	6556693	MPI_M	155,046.00	502,757.62	
MATAV RT	0.000	4577469	MATAV	221,127.00	994,596.04	
MAXIS COMMUNICATIONS BHD	0.000	6530523	MAXIS	530,000.00	683,211.84	
MIGROS TRL1000	0.000	4593034	MIGRS	8,746,008.00	103,362.05	
MOBILE TELESYSTEMS ADR	0.350	2603225	MBT	39,581.00	1,135,361.50	
MOBINIL-EGYPTIAN MOBILE SERV	0.000	6103925	EMPN_	43,776.00	644,486.18	
MOSENERGO	63.694	5467031	MSNG\$	37,154,332.00	1,392,278.74	
MTN GROUP LIMITED	0.000	6563206	MTN_S	1,500,000.00	1,541,695.38	
NATIONAL FINANCE T	0.000	6625560	NFS/F	310,900.00	105,293.40	
NATIONAL PETROCHEMICAL-FOREI	0.174	6627298	NPC/F	41,700.00	37,146.39	
NEDCOR R1	0.000	6628008	NED_S	65,557.00	1,050,297.27	
NIEN HSING TEXTILE CO LTD	0.000	6591928	1451_	2,284,400.00	1,757,756.71	
OLD MUTUAL	0.000	6155131	OML_S	1,144,379.00	1,728,890.86	
ORASCOM CONSTRUCTIONS INDUS	0.007	6146975	ORCI_	18,977.84	127,405.05	
ORBIS PLN2	0.000	5349173	ORB_P	73,089.00	379,177.22	
OTP BANK	0.000	7320154	OTP_H	100,000.00	483,782.02	
PALMCO HOLDINGS	0.256	6668446	PAL_M	45,965.00	28,868.20	
PETROCHINA CO	0.127	6226576	857_H	10,802,000.00	2,356,402.33	
PETROLEO BRASILEIRO ADR	3.079	2616580	PBR	135,000.00	3,590,053.15	
PETROLEO BRASILEIRO S.AADR	3.432	2683410	PBR.A	175,000.00	4,179,747.03	
PHOENIXTEC POWER	0.000	6685508	2411_	3,000,000.00	1,990,825.12	
POHANG IRON+STEEL	0.000	6693233	0549_	43,989.00	3,845,825.88	
POLSKI KONCERN NAFTOWY ORLEN	0.012	5810066	PKN_P	290,385.00	1,381,768.20	
POSCO	1./38	2692795	2012	35,660.00	1 000 001 20	
PRESIDENT CHAIN STORE CORP	0.000	6704986	2912_	397,210.80	1,008,901.20	
PI ANEKA IAMBANG IBK	0.001	6053859	ANIM_	391,375.00	31,438.87	
PI ASIKA INIEKNALIONAL INC	0.000	6291712 6545248	ASII_	2 277 500 00	395,539.44	
PI BANK PAN INDONESIA	0.000	6211516	PNBN_	527 500.00	04,223.17 20,400,01	
DL INDOEUOD GIRGEG MAR ET DUWVIT INARDIWNY	0.000	6283979	TMDE DUTI	2 341 000 00	37,477.01 255 621 05	
LI TNDOLOON SOUSES NAV	0.000	6173229	AL DE TNDL	2,341,000.00	233,021.95 120 127 67	
DL MVKINDO LBK	0.000	6095215	WKDU VTDL	241 500 00	120,127.07 91 552 9 <i>4</i>	
DL WYLTHDO IDIK	0.000	6291701	MDD1	613 500.00	111 005 26	
DT BYWYANY I'EGLYBI GEMLUGY	0.000	6328502	PAT.S	357 500 00	15 512 42	
MAGYAR OLAJ-ES GAZIPARE RESZVENYTA MAHANAGAR TELEPHONE NIGAM MALAKOFF BERHAD MALAYAN BANKING BERHAD MALAYSIA INTL SHIPPING-FRGN MALAYSIAN PACIFIC INDUSTRIES MATAV RT MAXIS COMMUNICATIONS BHD MIGROS TRL1000 MOBILE TELESYSTEMS ADR MOBINIL-EGYPTIAN MOBILE SERV MOSENERGO MTN GROUP LIMITED NATIONAL FINANCE T NATIONAL FINANCE T NATIONAL PETROCHEMICAL-FOREI NIEN HSING TEXTILE CO LTD OLD MUTUAL ORASCOM CONSTRUCTIONS INDUS ORBIS PLN2 OTP BANK PALMCO HOLDINGS PETROCHONA CO PETROLEO BRASILEIRO ADR PETROLEO BRASILEIRO S.AADR PHOENIXTEC POWER POHANG IRON+STEEL POLSKI KONCERN NAFTOWY ORLEN POSCO PRESIDENT CHAIN STORE CORP PT ANEKA TAMBANG TBK PT ASTRA INTERNATIONAL INC PT BANK PAN INDONESIA PT BHAKTI INVESTAMA PT INDOFOOD SUKSES MAK PT KALBE FARMA IDR PT MAKINDO TBK PT MATAHARI PUTRA PRIMA PT RAMAYANA LESTARI SENTOSA	0.000	0320302	TCALLO_	337,300.00	1,254,124.72 229,101.19 867,507.29 864,207.90 1,010,388.19 502,757.62 994,596.04 683,211.84 103,362.05 1,135,361.50 644,486.18 1,392,278.74 1,541,695.38 105,293.40 37,146.39 1,050,297.27 1,757,756.71 1,728,890.86 127,405.05 379,177.22 483,782.02 28,868.20 2,356,402.33 3,590,053.15 4,179,747.03 1,990,825.12 3,845,825.88 1,381,768.20 731,743.20 1,008,901.20 31,438.87 395,539.44 64,223.17 39,499.81 255,621.95 120,127.67 91,552.94 111,005.26 15,512.42	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
T	ortfolio - I-EAP		T.VCT DOD			
	instrument - ICOM			STOCKS		
-	iiserameire reom	INTERNATIONA	EL COMMON E	TOCKS		
PT TELEKOMUNIKASI PTT EXPLORATION & PROD-FOR PUBLIC BANK BHD RANBAXY LABORATORIES LTD RELIANCE INDS-SPONS GDR 144A RELIANCE INDUSTRIES SAMSUNG DISP DEVCS SAMSUNG ELECTRONIC SAMSUNG FIRE + MAR SAMSUNG FIRE + MAR SAMSUNG HEAVY INDUSTRIES SASOL NPV SATYAM COMPUTER SERVICES SEMEN GRESIK(PERS) SHINHAN FINANCIAL GROUP LTD SIAM CEMENT CO THB SIAM CITY CEMENT T	0.000	6291745	TLKM_	2,577,000.00	1,590,179.60	
PTT EXPLORATION & PROD-FOR	0.154	6290333	PTTEP	152,600.00	458,410.74	
PUBLIC BANK BHD	0.000	6707093	PBKF_	2,416,281.25	1,326,303.01	
RANBAXY LABORATORIES LTD	0.022	6101071	RBXY	31,081.60	261,170.88	
RELIANCE INDS-SPONS GDR 144A	1.369	2730598	RIGD_	41,689.00	718,723.78	
RELIANCE INDUSTRIES	0.000	6099626	RIL I	198,510.00	1,234,322.13	
SAMSUNG DISP DEVCS	0.003	6771645	0640	24,623.00	1,189,003.49	
SAMSUNG ELECTRONIC	0.000	6771720	0593	2,577,000.00 152,600.00 2,416,281.25 31,081.60 41,689.00 198,510.00 24,623.00 63,922.00 56,308.00 411,154.00 92,859.00 123,240.00 151,500.00 155,109.00 15,300.00 58,500.00 1,007,700.00 24,600.00 976,068.00 3,909,392.31	10,905,838.79	
SAMSUNG FIRE + MAR	0.000	6155250	0081	56.308.00	1.748.606.96	
SAMSUNG HEAVY INDUSTRIES	0.000	6772217	1014	411.154.00	1.254.385.69	
SASOL NPV	0.058	6777450	SOL S	92.859.00	817.562.23	
SATYAM COMPUTER SERVICES	0.000	6241858	SCS I	123.240.00	306.671.92	
SEMEN GRESTK (PERS)	0.000	6795236	SMGR	151 500 00	168 584 26	
SHINHAN FINANCIAL CROUD LTD	0.000	6397502	5555	155 109 00	1 474 387 82	
STAM CEMENT CO TUD	0.000	6806796	900/E	15 300 00	300 186 96	
SIAM CITY CEMENT T	0.000	6806387	SCC/I	58 500 00	198 628 34	
SHINHAN FINANCIAL GROUP LTD SIAM CEMENT CO THB SIAM CITY CEMENT T SIAM COMMERCIAL BK SIAM MAKRO PUBLIC CO-FOREIGN SIME DARBY BERHAD SINOPAC HOLDINGS SK TELECOM CO LTD SK TELECOM CO LTD-ADR SOCIEDAD MINERA EL BOCAL SOCIEDAD QUIMICA ADR SOUTH AFRICAN BREWERIES STANDARD BANK STANDARD BANK SUEZ CEMENT SUN PHARMACEUTICAL INDUSTRIES	0.100	6889935	SCE /F	1 007 700 00	915 760 88	
STAM MAKED DIDITO CO EODETON	0.000	6798796	MAKDO	24 600 00	20 001 70	
SIME DADRA BEDRAD	0.232	6808769	M VDS	976 068 00	1 082 945 74	
SIME DAKDI BEKHAD	0.00	6525875	2000	2 000 202 21	1 547 010 20	
OINOPAC HOLDINGS	0.000	6224871	1767	24 251 00	1,347,310.30	
OK TELECOM CO LED ADD	0.000		T / O / _	24,251.00	1 120 242 10	
OCTEDAD MINEDA EL DOCAL	0.281	2495648 2595065	SKM	58,290.00 42E.00	1,130,243.10	
OCIEDAD MINERA EL BOCAL	1.000		SMPC_	425.00	425.00	
JOCIEDAD QUIMICA ADR	1.889	2771122	SQM	17,000.00	335,041.16	
SOUTH AFRICAN BREWERIES	0.000	6145240	SAB_S	48,000.00	324,012.69	
STANDARD BANK	0.000	6108005	SBK_S	1,090,277.00	3,454,197.89	
STATE BK OF INDIA GDR	1.509	5131091	SBID_	22,000.00	160,600.00	
SUEZ CEMENT	0.000	6868622	SZCT_	13,744.00	121,837.23	
SUN PHARMACEUTICAL INDUSTRIES	0.000	6101134	SUNP_	7,000.00	87,109.84	
SURGUTNEFTEGAZ ADR	0.251	2810144	SGTZY	162,894.00	2,137,827.10	
SURGUTNEFTEGAZ-\$US	9.442	4851732	SNGSŞ	1,179,745.00	368,781.79	
T IS BANKASI SER'C	0.000	4869939	ISCTR	61,191,638.00	373,166.22	
C.GARANTI BANASI T	0.000	4361617	GARAN	84,834,054.24	158,215.50	
TAIWAN CELLULAR CORP	0.000	6290496	3045_	1,710,030.00	1,873,054.85	
FAIWAN SEMICONDUCTOR MANUFACTUR	ING 0.000	6889106	27933	2,408,420.00	4,219,531.03	
TANJONG PLC	0.000	6872526	TJN_M	490,377.00	845,273.95	
SUN PHARMACEUTICAL INDUSTRIES SURGUTNEFTEGAZ ADR SURGUTNEFTEGAZ-\$US I IS BANKASI SER'C I.GARANTI BANASI T IAIWAN CELLULAR CORP TAIWAN SEMICONDUCTOR MANUFACTUF IANJONG PLC IATA ENGINEERING & LOCOMOT IELE NORTE LESTE PART IELE NORTE LESTE PART ADR	0.000	6101509	TELCO	976,068.00 3,909,392.31 24,251.00 58,290.00 425.00 17,000.00 48,000.00 1,090,277.00 22,000.00 13,744.00 7,000.00 162,894.00 1,179,745.00 61,191,638.00 84,834,054.24 1,710,030.00 2,408,420.00 490,377.00 140,000.00 160,000,000.00	207,183.72	
TELE NORTE LESTE PART	0.050	2292719	TNLP3	160,000,000.00	1,959,950.23	
FELE NORTE LESTE PART ADR	3.945	2297930	TNE	75,000.00	889,171.86	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAL				
	Portfolio - I-EAP		LYST POR			
	Instrument - ICOM			TOCKS		
TELECENTRO OESTE CELULAR ADR	2.000	2298018	TRO	200,000.00	1,482,429.03	
TELECOMASIA THBH10	0.000	6877071	TA/F	752,300.00	658,282.89	
TELEFONOS DE MEXIC	0.000	2881689	TELME	2,550,000.00	4,228,790.27	
TELEFONOS DE MEXICO SA-SER A	0.321	2881731	TELME	900,000.00	658,282.89 4,228,790.27 1,043,942.16	
TELEKOMUNIKAYA POL TELEMIG CELULAR - ADR TEMPO SCAN PACIFIC TBK/PT	0.000	5552551	TPS_P	189,186.00	813,257.02 710,177.38 78,752.44	
TELEMIG CELULAR - ADR	3.432	2297996	TMB	35,000.00	710,177.38	
TEMPO SCAN PACIFIC TBK/PT	0.001	6881953	TSPC_	90,000.00	78,752.44	
TENARIS SA	0.000	2172402	TS_AF	215,121.00	426,857.89 1,471,042.60 676,114.10 566,602.38 77,746.71	
TEVA PHARMA IND IL	0.004	6882172	TEVA_	75,180.00	1,471,042.60	
TEVA PHARMACEUTICAL INDUSTRIES	S ADR 0.388	2883878	TEVA	22,698.00	676,114.10	
THAI FARMERS BANK	0.000	6888794	TFB/F	467,800.00	566,602.38	
THAI FARMERS BANK THAI UNION FROZEN PROD-FOREI	0.168	6422716	TUF/F	269,130.00	77,746.71	
TOFAS OTOMOBIL FAB	0.000 0.007	4894210	TOASO	91,354,000.00	279,573.12	
TRAVELSKY TECHNOLOGY	0.007	6321954	696_H	834,000.00	279,573.12 519,339.50 390,751.59 1,034,817.41 1,303,571.98	
TUPRAS-TURKIYE PETROL RAFINE	0.000	4907572	TUPRS	31,704,430.20	390,751.59	
UNI-PRESIDENT ENTERPRISES	0.000 7.305	6700393	1216_	2,494,034.80	1,034,817.41	
UNIBANCO - SPONSORED GDR	7.305	2000815	UBB	70,000.00	1,303,571.98	
UNIFIED ENERGY SYSTEMS	23.273	4889335	FFCPC	7 675 000 00	1 112 784 25	
UNIPETROL	0.000	5297294	UNIP_	224,928.00	335,726.15	
UNITED MICROELECTRONICS	0.000	6916628	73850	2,783,402.50	335,726.15 3,427,354.31 572,300.18 855,029.65 1,878,439.75	
VIMPEL COMMUNICATIONS ADR	0.000	2943675	VIP	24,500.00	572,300.18	
VOTORANTIM CELULOSE - ADR	2.676	2696560	VCP	57,500.00	855,029.65	
WALMEX V	0.011	2135212	WALME	750,000.00	1,878,439.75	
WIPRO	0.001	6206051	WPRO_	13,801.00	280,601.14	
YANZHOU COAL MINIG	0.413	6109893	1171_	1,700,000.00	567,102.38	
YIZHENG CHEM FIBRE	0.251	6984669	1033_	5,376,000.00	280,601.14 567,102.38 1,299,908.78	
YUKOS - \$US	0.001 0.413 0.251 105.159	5110863	YUKO\$	33,060.00	117,029.90	
Instrument Total 2			1	,344,787,508.35	246,929,584.18	
	Instrument -INT	F INTERNA	TIONAL FUN	DS		
EMERGING ANALYST-LIQUIDITY RES	SERVES 0.000	IL-EAP		59,904.46	5,990,446.12	
Instrument Total	1			59,904.46	5,990,446.12	
Portfolio Total 2	223		1	,344,847,412.81	252,920,030.30	242,605,289.9

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAT.				
	Portfolio - I-PAN		'E TOPDOW			
	Instrument - ICOM	INTERNATIONA	L COMMON ST	OCKS		
AEGON NV	7.103	5927375	AGN_N ALV_G	17,812.00 9,500.00	715,190.56 2,586,325.08	
ALLIANZ AG NPV(REG	1.833	5231485	ALV_G	9,500.00	2,586,325.08	
ALLIED IRISH BANKS	3.872	0019783	ALBK_	497,464.00	5,023,169.33	
ASSIC GENERALI SPA	1.499	4056719	G_IM	22,275.00	572,623.94	
ASTRAZENECA GBP 0.	88.338	0989529	AZN_L	65,334.00 256,040.00 25,500.00	572,623.94 2,428,919.26 1,614,543.87 1,062,326.04	
BARCLAYS PLC ORD G	7.108	3134865	BARC_	256,040.00	1,614,543.87	
BAYER AG COM NPV	4.721	5069211	BAY_G	25,500.00	1,062,326.04	
BNP PARIBAS	3.242	7309681	BNP_F	24,624.00	1,062,326.04 885,754.62 625,738.19 5,507,129.66 1,608,236.05 678,556.42 1,728,924.45 896,190.79 295,775.97 964,330.49 755,413.30 682,926.32 0.00 1,833,354.29 949,566.60	
BOEHLER-UDDEHOLM A	6.419	4121305	BOEH_	15,000.00	625,738.19	
BP AMOCO	6.032	0798059	BP/_L	742,115.00	5,507,129.66	
BT GROUP	4.953	3091357	BT/A_	200,304.00	1,608,236.05	
BWT AG(BENCKISER W	2.392	4119054	BWTA_	22,600.00	678,556.42	
CANON INC JPY50	0.005	6172323	7751_	65,000.00	1,728,924.45	
CAPITALAND LIMITED	0.898	6309303	CAPL_	631,469.00	896,190.79	
CARLSBERG A/S	0.226	4169219	CARLB	7,400.00	295,775.97	
CARREFOUR EUR 2.5	1.384	5641567	CA_FP	16,848.00	964,330.49	
CHARTERED SEMICONDUCTOR	0.000	6180917	CSM_S	301,834.00	755,413.30	
CHEUNG KONG (HLDGS)	0.000	6190273	1 HK	62,000.00	682,926.32	
CIA VALE DO RIO DO	0.000	9993145	VALE_	8,684.00	0.00	
CITY DEVELOPMENTS	0.639	6197928	CIT_S	407,300.00	1,833,354.29	
CREDIT SUISSE GROUP	2.411	7171589	CSGN_	20,883.00	949,566.60 3,371,008.76	
CRH	2.239	0182704	CRH I	250 583 00	3 371 008 76	
D/S 1912-B	0.085	4248754	D1912	131.00	1,275,114.80 1,249,953.17 1,770,876.93	
D/S SVENDBORG-B	0.088	4253048	DSVEN	89.00	1,249,953.17	
DAIMLERCHRYSLER AG	4.578	5529027	DCX G	25,500.00	1,770,876.93	
DANISCO A/S	0.352	4155586	DCO_D	14,200.00	601,763.75	
DANSKE BANK	0.573	4588825	DANSK	126,000.00	601,763.75 1,414,017.79	
DBS GROUP HOLDINGS	0.907	6175203		491,359.00	3,736,406.99	
DELHAIZE-LE LION N	6.395	4262118	DELB	26.089.00	1.518.024.11	
DEN NORSKE BANK NO	1.063	4263304	DNB_N	491,359.00 26,089.00 187,000.00 10,500.00	811,223.34	
DEUTSCHE BANK AG O	3.107	5750355	DBK_G	10,500.00	665,174.76	
DEUTSCHE TELEKOM D	3.177	5842359	DTE_G	63,300.00	2,908,340.22	
DIAGEO ORD GBP 28.	5.723	0237400	DGE L	84,362.00	846,695.96	
E.ON AG	5.051	4942904	EOA G	22,400.00	846,695.96 1,205,422.74 1,679,776.91	
EAST JAPAN RAILWAY	0.011	6298542	9020	309.00	1,679,776.91	
ELECTRABEL ORD NPV	4.759	4294791	ELEB	24,800.00	6,202,914.71	
ENI SPA	6.001	7145056	ENI I	64,500.00	747,769.60	
ERSTE BANK DER OESTER SPARK	2.028	5289837	DESC_	309.00 24,800.00 64,500.00 42,400.00	2,273,847.93	
FLUGHAFEN WIEN AG	29.059	4359690	FLUG	19,601.00	757,238.63	
AEGON NV ALLIANZ AG NPV(REG ALLIED IRISH BANKS ASSIC GENERALI SPA ASTRAZENECA GBP 0. BARCLAYS PLC ORD G BAYER AG COM NPV BNP PARIBAS BOEHLER-UDDEHOLM A BP AMOCO BT GROUP BWT AG(BENCKISER W CANON INC JPY50 CAPITALAND LIMITED CARLSBERG A/S CARREFOUR EUR 2.5 CHARTERED SEMICONDUCTOR CHEUNG KONG(HLDGS) CIA VALE DO RIO DO CITY DEVELOPMENTS CREDIT SUISSE GROUP CRH D/S 1912-B D/S SVENDBORG-B DAIMLERCHRYSLER AG DANISCO A/S DANSKE BANK DBS GROUP HOLDINGS DELHAIZE-LE LION N DEN NORSKE BANK NO DEUTSCHE BANK AG O DEUTSCHE BENK AG O DEUTSCHE TELEKOM D DIAGEO ORD GBP 28. E.ON AG EAST JAPAN RAILWAY ELECTRABEL ORD NPV ENI SPA ERSTE BANK DER OESTER SPARK FLUGHAFEN WIEN AG	29.000	1337070	1200_	15,001.00	.5.,255.55	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	TONAL				
	Portfolio - I-PAN		'E TOPDOW			
			L COMMON ST	COCKS		
FORTIS GKN ORSH 0.5GBP GLAXOSMITHKLINE GPE BRUX LAMBERT GROUP DANONE ORD HANG SENG BANK HK HAW PAW CORP LTD S HITACHI Y50 HONDA MOTOR CO COM HONG KONG ELECTRIC HKD1 HSBC HOLDINGS ORD HUTCHISON 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	5.773	7266139	FORB_	298,487.00	8,566,101.60 453,733.72 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	
GKN ORSH 0.5GBP	8.820	3064650	GKN_L	42,431.00	453,733.72	
GLAXOSMITHKLINE	5.267	0925288	GSK_L	230,279.00	5,296,791.48	
GPE BRUX LAMBERT	2.662	7097328	GBL_B	52,956.00	2,446,772.54	
GROUP DANONE ORD	1.686	5981810	BN_FP	5,831.00	747,235.07	
HANG SENG BANK HK	0.757	6408374	11_HK	33,800.00	421,926.71	
HAW PAW CORP LTD S	2.653	6415523	HPAR_	17,159.00	33,668.22	
HITACHI Y50	0.000	6429104	6501_	380,000.00	3,640,545.01	
HONDA MOTOR CO COM	0.006	6435145	7267_	92,600.00	3,134,644.60	
HONG KONG ELECTRIC HKD1	0.000	6435327	6_HK	122,000.00	390,526.60	
HSBC HOLDINGS ORD	11.724	0540528	HSBA_	330,611.00	3,298,820.82	
HUTCHISON WHAMPOA	0.454	6448068	13_HK	68,000.00	655,574.26	
INDEPENDENT NEWS & MEDIA	6.173	0461481	INWS_	266,112.00	1,021,733.98	
ING GROEP NV NLG1	6.685	7154182	INGA_	35,265.00	1,164,320.52	
INTERBREW	1.026	4755317	INTB_	78,059.00	2,601,360.43	
IRISH LIFE & PERMANENT	4.713	0467865	IPM_I	133,281.00	1,261,382.00	
ISS INTERNATIONAL	0.000	5952816	ISS_D	8,100.00	458,963.13	
KBC BANKVERZEKERIN	3.832	4497749	KBC_B	124,533.00	6,118,670.93	
KEPPEL CORP ORD SG	1.887	6490263	KEP_S	268,100.00	592,651.92	
KERRY GROUP PLC-A	0.877	0490656	KYG_I	74,102.00	932,857.58	
L''OREAL FRF10	0.781	4057808	OR_FP	9,268.00	447,798.63	
LLOYDS TSB GROUP O	12.272	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	2.679	4563640	MAYR_	15,900.00	761,315.45	
MITSUBISHI TOKYO F JPY50000	0.005	6335171	8306_	434.00	6,402,421.75	
MIZUHO HLDGS JPY50000	0.000	6286280	8305_	536.00	5,364,704.60	
MUNCHENER RUCKVS	1.151	5294121	MUV2_	3,100.00	650,776.30	
NESTLE SA CHF	1.580	7123870	NESN_	10,718.00	1,887,967.69	
NIPPON TEL+TEL CP	0.000	6641373	9432_	267.00	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	
NOKIA(AB)OY EUR0.2	1.962	5902941	NOK1V	267.00 1,183,976.00 221,000.00	16,472,410.26	
NOMURA HOLDINGS, INC.	0.009	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	0.884	7070396	NSG_N	26,435.00	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 7,521,209.48 4,788,089.02	
NOVARTIS AG CHF 20	0.185	7103065	NOVN_	76,799.00	2,812,071.77	
NOVO NORDISK A/S-B	0.231	7077524	NOVOB	118,285.00	2,833,243.79	
NOVOZYMES A/S-B	0.190	4658535	NZYMB	15,000.00	175,584.54	
NTT DOCOMO INC	0.000	6129277	9437_	1,945.00	7,521,209.48	
OEST ELEKTRIZITATS	1.616	4661607	OEEW_	35,600.00	4,788,089.02	
MAYR-MELNHOF KARTO MITSUBISHI TOKYO F JPY50000 MIZUHO HLDGS JPY50000 MUNCHENER RUCKVS NESTLE SA CHF NIPPON TELL-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 NTT DOCOMO INC OEST ELEKTRIZITATS OMV AG AUSH100	4.821	4651459	OMV_A	47,500.00	4,069,913.60	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Grou	o - INTERNAT:	IONAL				
		INTERNAL EAF	E TOPDOW			
Instrumen	- ICOM	INTERNATIONA	L COMMON ST	OCKS		
ORKLA ASA NWKR 6.2 OVERSEAS CHINESE BANKING CORP PHILIPS ELECTRONICS RHONE POULENC ORD ROCHE HLDGS AG GEN ROYAL BK SCOT GBP ROYAL DUTCH PETROL SAMPO-LEONIA INSURANCE COMPANY PLC SANOFI SYNTHELABO SAP AG NPV(SWISS C SHELL TRANSPORTATION & TRADING SIEMENS AG DEM 5.0 SINGAPORE AIRLINES SINGAPORE TECH ENG SINGAPORE TECH ENG 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 SWISS REINSURANCE SWISS REINSURANCE SWISS REINSURANCE TELECOM ITALIA MOBILE TELECOM ITALIA SPA TELECOM ITALIA SPA TELECOM TALIA SPA TELECOM TORD TIETOENATOR CORP OYJ TOKYO ELEC POWER Y TOMRA SYSTEMS ASA TOTAL FINA ELF SA TOYOTA MOTOR CORP UBS AG-REG	0.397	5459715	ORK_N	52,600.00 422,460.00 29,037.00 14,561.00 22,050.00 63,016.00 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 84,800.00 66,600.00 15,240.00 488.00 68,000.00 5,502.00 1,673.00 96,000.00 31,100.00 421,098.00 463,148.00 310,301.00 29,590.00 46,010.00 116,500.00 42,750.00 17,456.00 287,700.00 47,773.00	952,173.87	
OVERSEAS CHINESE BANKING CORP	0.620	6663689	OCBC_	422,460.00	2,866,072.25	
PHILIPS ELECTRONICS	3.019	5986622	PHIA_	29,037.00	983,978.14	
RHONE POULENC ORD	1.174	4736817	AVE_F	14,561.00	865,048.29	
ROCHE HLDGS AG GEN	0.139	7110388	ROG_V	22,050.00	2,067,390.63	
ROYAL BK SCOT GBP	4.327	0754783	RBOS_	63,016.00	983,361.38	
ROYAL DUTCH PETROL	4.202	5202704	RDA_N	33,515.00	2,032,768.04	
SAMPO-LEONIA INSURANCE COMPANY PLC	11.390	5226038	SAMAS	85,250.00	558,810.28	
SANOFI SYNTHELABO	1.188	5671735	SAN_F	9,974.00	323,776.87	
SAP AG NPV(SWISS C	0.814	4846288	SAP_G	8,100.00	1,048,448.22	
SHELL TRANSPORTATION & TRADING	5.903	0803414	SHEL_	216,000.00	1,770,024.78	
SIEMENS AG DEM 5.0	2.718	5727973	SIE_G	18,300.00	983,600.85	
SINGAPORE AIRLINES	0.586	6811734	SIA_S	473,300.00	3,565,994.70	
SINGAPORE PRESS HO	1.827	6133966	SPH_S	177,200.00	2,279,492.05	
SINGAPORE TECH ENG	3.829	6043214	STE_S	1,012,800.00	1,345,856.07	
SINGAPORE TELECOMM	1.609	6810753	ST_SP	2,684,300.00	3,091,122.22	
SOLVAY SA NPV	2.715	4821100	SOLB_	34,831.00	2,068,895.15	
SONY CORP JPY50	0.004	6821506	6758_	74,100.00	3,435,310.77	
STORA ENSO OY J-R	4.930	5072673	STERV	84,800.00	1,018,910.48	
STOREBRAND ASA NOK	0.611	4852832	STB_N	66,600.00	474,394.54	
SUEZ EUR	4.504	7118047	SZE_F	15,240.00	472,543.18	
SUMITOMO MITSUI FINANCIAL	0.000	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	0.041	7189816	RUKN_	5,502.00	500,455.81	
SWISSCOM AG CHF25(3.432	5533976	SCMN_	1,673.00	570,682.49	
TAKEDA CHEM INDS J	0.010	6870445	4502_	96,000.00	3,510,375.03	
TELE DANMARK AS	0.000	5698790	TDC_D	31,100.00	1,896,301.90	
TELECOM ITALIA MOBILE	5.548	4876746	TIM_I	92,500.00	319,167.23	
TELECOM ITALIA SPA	4.499	5297506	95210	66,100.00	733,029.61	
TELENOR ASA	0.027	4732495	TEL_N	421,098.00	1,798,238.68	
TELIASONERA	0.070	5978384	TLSN_	463,148.00	7,932,289.27	
TESCO PLC	4.978	0884709	TSCO_	310,301.00	885,740.68	
TI AUTOMOTIVE LTD	0.000	3067529	6525Z	29,590.00	0.00	
TIETOENATOR CORP OYJ	8.469	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	0.064	4730875	TOM_N	42,750.00	673,127.39	
TOTAL FINA ELF SA	3.910	4905413	FP_FP	17,456.00	1,688,951.89	
TOYOTA MOTOR CORP	0.008	6900643	7203_	287,700.00	8,454,596.09	
UBS AG-REG	0.089	7126114	UBSN_	47,773.00	2,224,757.63	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT		E MODDOM			
	Portfolio - I-PAN Instrument - ICOM	INTERNAL EAF INTERNATIONA		TOCKS		
UCB ORD BEF	1.993	5596991	_	60,388.00		
UNICREDITO ITALIAN UNILEVER NV CERT.	4.904 2.885	4232445 5640898	_	122,000.00 10,966.00	543,558.29 640,093,17	
UNITED OVERSEAS BA	1.954	6916781	_		2,765,689.84	
UPM-KYMMENE CORP F	7.559	5051252	UPM1V	66,980.00		
VA TECHNOLOGIE AG	3.384	4921635	VATC_	18,900.00	1,068,056.72	
VESTAS WIND SYSTEMS A/S	0.300	5964651	VWS_D	20,000.00	619,920.48	
VIVENDI UNIVERSAL EUR	6.818	4834777		11,615.00		
VODAFONE GROUP	79.645	0719210	VOD_L	2,350,520.00	7,997,857.34	
WIENERBERGER BAUST	3.714	5699373	WIE_A	137,300.00	2,946,133.26	
ZURICH FINANCIAL SERVICES CH	F10 4.486	5983816	ZURN_	3,287.00	1,579,272.57	
Instrument Total	128			20,741,886.00	276,631,769.37	
	Instrument -INT	F INTERNA	TIONAL FUNI	DS		
PANAGORA - LQR	0.000	IL-PAN		44,046.72	4,404,672.69	
Instrument Total	1			44,046.72	4,404,672.69	
Portfolio Total	129			20,785,932.72	281,036,442.06	215,952,491.31

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Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value		
Group - INTERNATIONAL Portfolio - I-SCHR SCHRODER CAPITAL Instrument - ICOM INTERNATIONAL COMMON STOCKS									
PEREGRINE LARSON WARRANTS		0.000	9915778	99157	2,410.00	18,844.76			
Instrument Total	1				2,410.00	18,844.76			
Instrument -INTF INTERNATIONAL FUNDS									
SCHRODER CAPITAL - LQR		0.000	IL-SCH		0.01	1.59			
Instrument Total	1				0.01	1.59			
Portfolio Total	2				2,410.01	18,846.35	0.00		
Group Total	1,084			9,9	48,519,459.58	9,954,861,092.03	8,937,661,525.09		
Grand Total	7,311			44,9	08,370,434.40	44,892,482,334.12	43,825,065,184.78		