

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
	Group - LIQUIDITY RESERVES								
	Portfolio - LQR LIQUIDITY RESERVE								
	Instrument - CP COMMERCIAL PAPER (DISCOUNT)								
ABBOTT LABORATORIES	0.0000	2.255	00282	CNL2		01/20/2005	18,000,000.00	17,978,720.00	17,978,720.00
ABBOTT LABORATORIES	0.0000	2.233	00282	CNB4		01/11/2005	5,000,000.00	4,996,916.67	4,996,916.67
CARGIL INC	0.0000	2.285	14178	LNC0		01/12/2005	15,000,000.00	14,989,615.54	14,989,615.54
CARGIL INC	0.0000	2.263	14178	LN30		01/03/2005	25,000,000.00	24,996,875.00	24,996,875.00
CHEVRONTXACO CORP	0.0000	2.254	1667X	ON46		01/04/2005	25,000,000.00	24,995,333.33	24,995,333.33
CHEVRONTXACO CORP	0.0000	2.264	1667X	OND6		01/13/2005	15,000,000.00	14,988,750.00	14,988,750.00
COCA COLA CO.	0.0000	2.225	19121	DNC5		01/12/2005	24,000,000.00	23,983,851.24	23,983,851.24
COCA COLA CO.	0.0000	2.276	19121	DNS0		01/26/2005	16,000,000.00	15,975,154.00	15,975,154.00
COLGATE PALMOLIVE	0.0000	2.265	19416	ENL7		01/20/2005	7,000,000.00	6,991,687.50	6,991,687.50
DIAGEO CAPITAL	0.0000	2.255	2524H	4NS5		01/26/2005	20,000,000.00	19,968,999.94	19,968,999.94
DIAGEO CAPITAL PLC	0.0000	2.295	2524H	4NK2		01/19/2005	15,000,000.00	14,982,900.00	14,982,900.00
ELI LILLY & COMPANY	0.0000	2.287	53245	PP10		02/01/2005	20,000,000.00	19,960,876.47	19,960,876.47
EQUITABLE RESOURCES	0.0000	2.305	29454	TND4		01/13/2005	20,000,000.00	19,984,733.33	19,984,733.33
EQUITABLE RESOURCES	0.0000	2.275	29454	TNJ1		01/18/2005	10,000,000.00	9,989,357.20	9,989,357.20
FANNIE MAE DISCOUNT NOTE	0.0000	2.244	31358	9AE3		01/05/2005	35,000,000.00	34,991,327.78	34,991,327.78
FHLB DISCOUNT NOTE	0.0000	2.287	31338	5BT2		02/11/2005	30,843,000.00	30,763,230.66	30,763,230.66
FHLB DISCOUNT NOTE	0.0000	2.163	31338	5BD7		01/28/2005	25,000,000.00	24,959,687.50	24,959,687.50
FNMA DISCOUNT NOTE	0.0000	2.184	31358	9AC7		01/03/2005	253,000,000.00	252,969,525.93	252,969,525.93
FNMA DISCOUNT NOTE	0.0000	2.257	31358	9BH5		02/01/2005	212,000,000.00	211,590,408.80	211,590,408.80
FNMA DISCOUNT NOTE	0.0000	2.227	31358	9AK9		01/10/2005	73,000,000.00	72,959,676.55	72,959,676.55
FNMA DISCOUNT NOTE	0.0000	2.281	31358	9BJ1		02/02/2005	50,000,000.00	49,899,267.48	49,899,267.48
FNMA DISCOUNT NOTE	0.0000	2.317	31358	9BP7		02/07/2005	50,000,000.00	49,881,741.26	49,881,741.26
FNMA DISCOUNT NOTE	0.0000	2.307	31358	9BR3		02/09/2005	46,000,000.00	45,885,825.08	45,885,825.08
FNMA DISCOUNT NOTE	0.0000	2.266	31358	9BD4		01/28/2005	50,000,000.00	49,916,399.34	49,916,399.34
FNMA DISCOUNT NOTE	0.0000	2.264	31358	9AL7		01/11/2005	20,000,000.00	19,987,500.00	19,987,500.00
FNMA DISCOUNT NOTE	0.0000	2.278	31358	9AZ6		01/24/2005	50,000,000.00	49,927,999.75	49,927,999.75
FNMA DISCOUNT NOTE	0.0000	2.286	31358	9BL6		02/04/2005	30,000,000.00	29,935,648.19	29,935,648.19
FNMA DISCOUNT NOTE	0.0000	2.348	31358	9BY8		02/16/2005	23,450,000.00	23,380,160.88	23,380,160.88
FNMA DISCOUNT NOTE	0.0000	2.275	31358	9AV5		01/20/2005	47,000,000.00	46,943,939.44	46,943,939.44
FNMA DISCOUNT NOTE	0.0000	2.264	31358	9AT0		01/18/2005	20,000,000.00	19,978,750.00	19,978,750.00
FNMA DISCOUNT NOTE	0.0000	2.337	31358	9BW2		02/14/2005	50,000,000.00	49,858,201.83	49,858,201.83
GANNETT INC	0.0000	2.265	36473	LNK7		01/19/2005	20,000,000.00	19,977,580.30	19,977,580.30
GANNETT INC	0.0000	2.264	36473	LN68		01/06/2005	5,000,000.00	4,998,437.50	4,998,437.50
GILLETTE CO	0.0000	2.162	37576	LN39		01/03/2005	40,000,000.00	39,995,222.22	39,995,222.22
HERSHEY FOODS CORP	0.0000	2.194	42786	TNB0		01/11/2005	11,000,000.00	10,993,362.71	10,993,362.71
HERSHEY FOODS CORP	0.0000	2.276	42786	TP36		02/03/2005	20,000,000.00	19,958,541.90	19,958,541.90
HERSHEY FOODS CORP	0.0000	2.263	42786	TN79		01/07/2005	9,000,000.00	8,996,625.00	8,996,625.00
KOCH INDUSTRIES	0.0000	2.214	50000	AN32		01/03/2005	17,400,000.00	17,397,873.33	17,397,873.33
KOCH INDUSTRIES	0.0000	2.305	50000	ANJ7		01/18/2005	20,000,000.00	19,978,372.22	19,978,372.22

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Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - LIQUIDITY RESERVES									
Portfolio - LQR LIQUIDITY RESERVE									
Instrument - CP COMMERCIAL PAPER (DISCOUNT)									
KOCH INDUSTRIES	0.0000	2.294		50000AND0		01/13/2005	2,500,000.00	2,498,100.00	2,498,100.00
MERRILL LYNCH & CO. INC.	0.0000	2.296		59018JNX8		01/31/2005	5,000,000.00	4,990,498.35	4,990,498.35
NESTLE CORP	0.0000	2.214		64105GN42		01/04/2005	3,400,000.00	3,399,376.67	3,399,376.67
NESTLE CORP	0.0000	2.214		64105GNA8		01/10/2005	15,000,000.00	14,991,772.78	14,991,772.78
NESTLE CORP	0.0000	2.265		64105GNE0		01/14/2005	20,000,000.00	19,983,807.99	19,983,807.99
PEPSICO INC.	0.0000	2.265		71344TJN7		01/18/2005	20,000,000.00	19,978,808.59	19,978,808.59
PEPSICO INC.	0.0000	2.265		71344TNK4		01/19/2005	19,445,000.00	19,423,165.84	19,423,165.84
PFIZER INC.	0.0000	2.275		71708END3		01/13/2005	8,000,000.00	7,993,973.34	7,993,973.34
PFIZER INC.	0.0000	2.295		71708ENK7		01/19/2005	2,000,000.00	1,997,720.00	1,997,720.00
PITNEY-BOWES, INC.	0.0000	2.263		7244PON54		01/05/2005	7,198,000.00	7,196,200.50	7,196,200.50
PITNEY-BOWES, INC.	0.0000	2.243		7244PON62		01/06/2005	20,000,000.00	19,993,805.56	19,993,805.56
PROCTER & GAMBLE CO	0.0000	2.254		74271TP15		02/01/2005	21,000,000.00	20,959,506.42	20,959,506.42
PROCTER & GAMBLE CO	0.0000	2.328		74271TPE7		02/14/2005	7,000,000.00	6,980,228.61	6,980,228.61
QUEBEC PROVINCE	0.0000	2.245		74800JN50		01/05/2005	20,000,000.00	19,995,044.44	19,995,044.44
QUEBEC PROVINCE	0.0000	2.265		74800JN76		01/07/2005	20,000,000.00	19,992,500.00	19,992,500.00
UNILEVER UN	0.0000	2.256		90477DNT9		01/27/2005	20,000,000.00	19,967,957.06	19,967,957.06
UNILEVER UN	0.0000	2.297		90477DP83		02/08/2005	20,000,000.00	19,951,842.79	19,951,842.79
USAA CAPITAL CORP	0.0000	2.283		90328AN41		01/04/2005	3,700,000.00	3,699,300.08	3,699,300.08
USAA CAPITAL CORP	0.0000	2.284		90328AN66		01/06/2005	6,000,000.00	5,998,108.33	5,998,108.33
USAA CAPITAL CORP	0.0000	2.284		90328ANC3		01/12/2005	4,200,000.00	4,197,086.83	4,197,086.83
USAA CAPITAL CORP	0.0000	2.284		90328AN74		01/07/2005	1,000,000.00	999,621.67	999,621.67
USAA CAPITAL CORP	0.0000	2.284		90328ANA7		01/10/2005	1,799,000.00	1,797,979.07	1,797,979.07
USAA CAPITAL CORP	0.0000	2.264		90328ANB5		01/11/2005	20,000,000.00	19,987,500.00	19,987,500.00
Instrument Total	62						1,709,935,000.00	1,707,882,980.79	1,707,882,980.79
Instrument -STIF SHORT TERM INVESTMENT FUND									
SEI PRIME OBLIGATION FUND	0.0000	0.000		SEI275		12/31/2005	55,000,000.00	55,000,000.00	55,000,000.00
Instrument Total	1						55,000,000.00	55,000,000.00	55,000,000.00
Portfolio Total	63						1,764,935,000.00	1,762,882,980.79	1,762,882,980.79

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
				Group - LIQUIDITY RESERVES					
				Portfolio - LQR-CONTRALQR-CONTRA ASSETS					
				Instrument - TBAS To Be announced mortgages					
TBA-INCOME		0.5000	3.216	TBA-INCOME		03/19/2033	-82,724,976.00	-84,137,764.33	-84,137,764.31
Instrument Total	1						-82,724,976.00	-84,137,764.33	-84,137,764.31
Portfolio Total	1						-82,724,976.00	-84,137,764.33	-84,137,764.31
Group Total	64						1,682,210,024.00 / 0.00	1,678,745,216.46	1,678,745,216.48

## Monthly Market Portfolio

Portfolio ID		Par/Shares	Book Value	Market Value
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Group - FIXED INCOME - INTERNALLY MANAGED				
FI	FIXED INCOME	8,998,490,259.01	8,918,823,024.32	9,277,961,890.59
Group Total		0.00 / 8,998,490,259.01	8,918,823,024.32	9,277,961,890.59
Group - FIXED INCOME - EXTERNALLY MANAGED				
HUFF	W.R. HUFF ASSET MANA	3,008,650.20	300,865,020.11	322,212,884.62
PIMCO	PACIFIC INVESTMENT C	2,008,839.27	200,883,927.82	219,454,285.10
OAKTREE	OAKTREE CAPITAL MANA	1,509,491.53	150,949,153.87	160,788,210.39
SALOMON	SALOMON BROS. ASSET	1,717,135.32	171,713,532.28	196,683,728.86
FIDELITY	FIDELITY INVESTMENTS	1,867,443.37	186,744,337.26	207,392,327.26
Group Total		0.00 / 10,111,559.71	1,011,155,971.34	1,106,531,436.23
Group Total - FIXED INCOME		0.00 / 9,008,601,818.73	9,929,978,995.66	10,384,493,326.82

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - ABSCARD ABSCARD BULLET MATURITY									
AMERICAN EXPRESS 2003-4	AAA	1.6900	1.705	02582JCN8	M	01/15/2009	20,000,000.00	19,996,162.18	19,579,822.22
CITIBANK CREDIT CARD ISSUANCE	AAA	6.8750	3.720	17305EAG0	S	11/16/2009	28,763,000.00	32,772,647.58	31,514,029.15
CITIBANK CREDIT CARD ISSUANCE	AAA	2.5500	2.535	17305ECA1	S	01/20/2009	20,000,000.00	20,010,947.73	19,878,283.33
MBNAS 2003-A7 A7	AAA	2.6500	2.655	55264TBY6	M	11/15/2010	16,000,000.00	15,996,221.77	15,470,364.44
Instrument Total	4						84,763,000.00	88,775,979.26	86,442,499.14
Instrument -AGC AGENCY BONDS WITH COUPONS									
FANNIE MAE	AAA	5.2500	6.062	31359MEK5	S	01/15/2009	53,000,000.00	51,475,652.09	57,207,051.67
FANNIE MAE	AAA	6.2500	6.952	31359MEU3	S	05/15/2029	53,000,000.00	48,626,947.22	60,657,763.90
FANNIE MAE	AAA	6.6250	3.868	31359MEY5	S	09/15/2009	26,800,000.00	29,949,814.06	30,432,390.11
FANNIE MAE	AAA	6.0000	4.772	31359MDU4	S	05/15/2008	14,900,000.00	15,448,634.30	16,131,137.34
FANNIE MAE	AAA	7.1250	4.133	31359MFS7	S	06/15/2010	28,000,000.00	32,051,640.44	32,268,226.67
FANNIE MAE	AAA	6.3750	6.055	31359MEV1	S	06/15/2009	31,600,000.00	31,988,617.58	34,940,541.33
FANNIE MAE	AAA	2.2500	2.227	31359MRL9	S	05/15/2006	25,000,000.00	25,007,666.31	24,782,625.00
FANNIE MAE	AAA	5.0000	2.539	31359MLZ4	S	01/15/2007	30,000,000.00	31,457,133.41	31,680,466.67
FANNIE MAE	AAA	4.2500	4.000	31359MVE0	S	05/15/2009	59,000,000.00	59,578,592.33	60,329,892.78
FANNIE MAE	AAA	6.6250	3.201	31359MGH0	S	10/15/2007	13,000,000.00	14,177,921.12	14,266,149.44
FANNIE MAE	AAA	5.2500	3.098	31359MMP5	S	04/15/2007	27,300,000.00	28,587,617.91	28,724,605.00
FANNIE MAE	AAA	3.2500	3.594	31359MQM8	S	01/15/2008	55,000,000.00	54,458,168.58	55,371,036.11
FANNIE MAE	AAA	3.2500	3.907	31359MSQ7	S	08/15/2008	26,000,000.00	25,428,007.84	25,950,802.22
FANNIE MAE (05 CALL)	AAA	3.7500	3.812	31359MTF0	S	09/15/2008	20,000,000.00	19,957,359.84	20,111,633.33
FANNIE MAE (06 CALL)	AAA	4.7500	4.801	31359MQV8	S	02/21/2013	25,000,000.00	24,913,624.68	25,270,569.44
FANNIE MAE (SUB DEBT)	AA2	6.2500	4.479	31359MGT4	S	02/01/2011	26,500,000.00	28,972,125.60	29,756,629.17
FEDERAL HOME LOAN BANK	AAA	3.0000	4.399	3133X4ZC8	S	04/15/2009	22,000,000.00	20,808,407.62	21,499,793.33
FEDERAL HOME LOAN BANK	AAA	2.8750	2.923	3133X14N4	S	09/15/2006	30,000,000.00	29,976,181.00	30,106,658.33
FHLB (2/05 CALL)	AAA	3.8750	3.914	3133X0TW9	S	08/22/2008	20,000,000.00	19,973,704.72	20,250,508.33
FREDDIE MAC	AAA	5.1250	5.787	3134A2UJ5	S	10/15/2008	42,000,000.00	41,063,467.18	44,598,516.67
FREDDIE MAC	AAA	6.8750	4.285	3134A35H5	S	09/15/2010	9,000,000.00	10,168,304.51	10,457,937.50
FREDDIE MAC	AAA	5.7500	3.794	3134A3EM4	S	03/15/2009	46,000,000.00	49,465,662.01	50,301,945.56
FREDDIE MAC	AAA	5.1250	4.238	3134A4QD9	S	07/15/2012	19,000,000.00	20,076,501.37	20,419,336.94
FREDDIE MAC	AAA	4.5000	4.514	3134A4UM4	S	01/15/2014	6,200,000.00	6,193,594.45	6,323,690.00
FREDDIE MAC	AAA	2.3750	2.398	3134A4SX3	S	04/15/2006	43,800,000.00	43,786,811.84	43,635,482.34
FREDDIE MAC	AAA	4.8750	3.094	3134A4NW0	S	03/15/2007	23,200,000.00	24,073,952.20	24,291,192.67
FREDDIE MAC	AAA	2.7500	3.555	3134A4TE4	S	03/15/2008	57,000,000.00	55,619,250.83	56,140,851.67
FREDDIE MAC	AAA	2.7500	2.923	3134A4UB8	S	08/15/2006	20,000,000.00	19,945,373.07	20,072,177.78
FREDDIE MAC	AAA	3.6250	3.537	3134A4UD4	S	09/15/2008	79,000,000.00	79,237,040.32	79,756,315.28
FREDDIE MAC	AAA	2.8750	1.869	3134A4RA4	S	09/15/2005	43,000,000.00	43,301,399.19	43,364,866.94

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Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - AGC AGENCY BONDS WITH COUPONS									
FREDDIE MAC	AAA	7.0000	4.169	3134A33L8	S	03/15/2010	30,000,000.00	33,933,951.33	34,856,733.33
FREDDIE MAC (06 CALL)	AAA	3.8750	3.875	3128X2ME2	S	01/12/2009	15,000,000.00	15,000,000.00	15,205,514.58
FREDDIE MAC (07 CALL)	AAA	5.0000	4.887	3128X2TM7	S	01/30/2014	25,000,000.00	25,204,129.43	25,588,555.56
Instrument Total	33						1,044,300,000.00	1,059,907,254.38	1,094,751,596.99
Instrument -ASB ASSET BACKED NOTES AND BONDS									
CMAOT 2004-A A3	AAA	2.0800	2.093	161581DJ9	M	05/15/2008	5,000,000.00	4,999,768.63	4,941,372.22
CMAOT 2004-A A4	AAA	2.8300	2.847	161581DK6	M	09/15/2010	25,000,000.00	24,999,831.57	24,586,694.44
TAOT 2003-B A4	AAA	2.7900	2.812	89232YAD0	M	00/00/0000	15,000,000.00	14,998,642.05	14,889,600.00
VALET 2003-1 A2	AAA	1.1100	1.122	92866XAB3	M	00/00/0000	1,036,604.77	1,036,604.77	1,036,406.95
VALET 2003-1 A4	AAA	1.9300	1.938	92866XAD9	M	00/00/0000	20,000,000.00	19,999,936.88	19,551,794.44
Instrument Total	5						66,036,604.77	66,034,783.90	65,005,868.05
Instrument -CAN CANADIAN BONDS									
ONTARIO PROVINCE GLOBAL	AA2	5.5000	6.351	683234MF2	S	10/01/2008	23,500,000.00	22,841,047.36	25,309,265.00
QUEBEC PROVINCE GLOBAL	A1	5.7500	6.566	748148QQ9	S	02/15/2009	15,000,000.00	14,563,418.22	16,409,433.33
Instrument Total	2						38,500,000.00	37,404,465.58	41,718,698.33
Instrument -CDS CREDIT DEFAULT SWAP									
DJ CDX SERIES II IG 125NAME	0.0000	0.000		IBOXX0909		09/20/2009	165,000,000.00	-3,530.12	1,383,633.29
IBOXX NA 09/14 IG 125 SERIES 2	0.0000	0.000		IBOXX0914		09/20/2014	145,000,000.00	-105,037.69	1,594,760.79
Instrument Total	2						310,000,000.00	-108,567.81	2,978,394.08
Instrument -CMBB COMMERCIAL MORTGAGE BACKED - AMORTIZING									
CSFB 2004-C4 A2	AAA	3.8800	3.759	22541SH43	M	00/00/0000	14,607,000.00	14,678,097.37	14,544,092.52
FULBA 1998-C2 A1	AAA	6.2800	6.153	337367AA4	M	11/15/2035	3,813,340.49	3,818,881.76	3,855,681.29
LBCMT 1999-C1 A2	AAA	6.7800	99.999	501773CS2	M	10/15/2030	30,000,000.00	31,172,764.61	33,181,800.00
LBUBS 2003-C5 A2	AAA	3.4780	99.999	52108HSY1	M	07/15/2027	20,000,000.00	20,074,737.02	19,784,444.44
MLMT 2004-MKB1 A2	AAA	4.3530	4.254	59022HCT7	M	02/12/2042	20,000,000.00	20,097,935.62	20,182,550.00
Instrument Total	5						88,420,340.49	89,842,416.38	91,548,568.25

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Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - FIXED INCOME Portfolio - FI                      FIXED INCOME Instrument - COM                    COMMON STOCK									
MCI INC		0.0000	0.000	552691107		00/00/0000	746,705.00	50,780,637.46	15,053,572.80
Instrument Total	1						746,705.00	50,780,637.46	15,053,572.80
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Instrument -COR                    CORPORATE NOTES/BONDS									
ABBEY NATIONAL PLC	A1	7.9500	8.029	002920AC0	S	10/26/2029	10,000,000.00	9,913,672.63	13,007,241.67
ABBEY NATIONAL PLC	A1	6.6900	7.740	00279RAA2	S	10/17/2005	25,000,000.00	24,801,253.17	26,015,791.67
ABBOTT LABORATORIES	AA3	5.6250	2.346	002824AM2	S	07/01/2006	3,780,000.00	3,961,606.40	4,018,990.50
ABBOTT LABORATORIES	A1	3.7500	3.774	002824AP5	S	03/15/2011	21,000,000.00	20,972,405.30	20,765,045.00
ABN AMRO BK NV (CHICAGO)	A1	7.5500	7.112	00077QAD2	S	06/28/2006	15,000,000.00	15,090,764.26	15,920,987.50
ABN AMRO BK NV (CHICAGO)	A1	7.1250	6.213	00077QAG5	S	06/18/2007	10,000,000.00	10,204,904.09	10,831,629.17
AEGON (TRANSAMERICA CORP)	A3	6.7500	6.831	893485AM4	S	11/15/2006	15,650,000.00	15,627,970.02	16,636,654.25
AEGON/MONUMENTAL GLOBAL FDG II	AA3	6.0500	3.652	615322AC8	S	01/19/2006	7,090,000.00	7,263,408.42	7,491,400.35
AEGON/MONUMENTAL GLOBAL FUNDNG	AA3	5.2000	5.035	61532QAA9	S	01/30/2007	18,000,000.00	18,057,079.39	18,981,560.00
AIG (AMERICAN GENERAL FINANCE)	A1	4.5000	4.564	02635PSA2	S	11/15/2007	5,000,000.00	4,991,530.56	5,117,050.00
AIG (ASIF GLOBAL FINAN XXIII)	AAA	3.9000	3.943	00209LAA0	S	10/22/2008	10,000,000.00	9,984,968.09	10,071,750.00
AIG SUNAMER GLOB FIN II	AAA	7.6000	6.609	001392AA7	S	06/15/2005	17,500,000.00	17,576,435.42	17,933,086.11
AIG SUNAMER GLOB FIN IX	AAA	5.1000	5.160	001388AA5	S	01/17/2007	15,000,000.00	14,982,340.15	15,821,000.00
AIG(AMERICAN GENERAL FINANCE)	A1	3.8750	3.984	02635PSS3	S	10/01/2009	11,000,000.00	10,948,588.86	10,923,380.42
ALLSTATE FINL GLOBAL FND	AA2	5.2500	5.339	020012AM2	S	02/01/2007	15,000,000.00	14,974,896.99	15,834,525.00
ALLTEL CORP	A2	7.0000	7.055	020039DB6	S	07/01/2012	4,000,000.00	3,987,218.18	4,729,960.00
ALLTEL CORP	A2	7.8750	7.911	020039DC4	S	07/01/2032	3,000,000.00	2,987,812.02	3,887,835.00
AMERICAN ELECTRIC POWER	BAA3	6.1250	6.227	025537AA9	S	05/15/2006	20,000,000.00	19,973,286.52	20,880,327.78
AMERICAN EXPRESS	A1	4.8750	4.913	025816AQ2	S	07/15/2013	5,000,000.00	4,986,959.99	5,166,845.83
AMERICAN EXPRESS	A1	4.7500	4.788	025816AT6	S	06/17/2009	7,000,000.00	6,989,442.02	7,217,540.56
AMERICAN HONDA FINANCE	A1	4.5000	4.548	02666QUW1	S	05/26/2009	15,000,000.00	14,971,520.92	15,314,100.00
ANHEUSER-BUSCH COS INC	A1	4.7000	4.710	035229CX9	S	04/15/2012	15,000,000.00	14,990,960.38	15,441,483.33
AOL TIME WARNER	BAA1	6.1250	6.310	00184AAA3	S	04/15/2006	15,000,000.00	14,965,887.67	15,719,708.33
AOL TIME WARNER INC	BAA1	7.7000	7.753	00184AAG0	S	05/01/2032	22,500,000.00	22,363,266.24	27,805,575.00
ARCHER DANIELS MIDLAND	A1	6.7500	6.463	039483AN2	S	12/15/2027	15,000,000.00	15,509,624.54	17,319,150.00
BANK OF AMERICA CORP (CAP SECS	aa3	8.0600	7.663	068056AE0	S	12/01/2026	15,000,000.00	15,625,114.86	16,643,050.00
BANK OF AMERICA CORP (CAP SECS	aa3	8.0000	7.675	066048AA7	S	12/15/2026	15,935,000.00	16,527,672.28	17,564,282.93
BANK OF NEW YORK CO INC	AA3	3.7500	3.818	064057BE1	S	02/15/2008	5,000,000.00	4,990,089.42	5,073,983.33
BANK ONE CORP	A1	6.0000	6.051	06422QAA7	S	02/17/2009	15,000,000.00	14,972,393.31	16,413,800.00
BANK ONE CORP	AA3	7.6250	7.674	06423AAF0	S	08/01/2005	10,000,000.00	9,997,265.19	10,588,208.33
BERKSHIRE HATHAWAY FIN	AAA	4.2000	4.246	084664AF8	S	12/15/2010	10,000,000.00	9,976,051.59	9,956,266.67
BERKSHIRE HATHAWAY INC	AAA	3.3750	3.038	084664AC5	S	10/15/2008	8,000,000.00	8,095,661.29	7,916,360.00
BOEING CO.	A3	9.7500	6.366	580169AM2	S	04/01/2012	10,000,000.00	11,939,513.40	13,337,650.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
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	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
BOEING CO.	A2	6.6250	6.483	097023AS4	S	02/15/2038	5,000,000.00	5,095,788.64	5,830,388.89
BOEING CO.(ROCKWELL INTERNATIO	A2	6.6250	7.198	774347AP3	S	06/01/2005	10,100,000.00	10,076,604.63	10,310,492.42
BOSTON SCIENTIFC	BAA14.2500	4.349	101137AC1	S	01/12/2011	10,000,000.00	9,948,485.36	9,977,563.89	
BRITISH TELECOM PLC	BAA18.8750	6.753	111021AE1	S	12/15/2030	28,825,000.00	36,261,561.45	38,614,962.85	
CADBURY SCHWEPPES US FIN	BAA23.8750	4.022	127210AA0	S	10/01/2008	13,000,000.00	12,933,505.15	13,070,427.50	
CARGILL INC	A1	6.2500	6.214	141781AL8	S	05/01/2006	10,000,000.00	10,004,338.39	10,476,066.67
CARGILL, INC.	A1	7.3750	7.420	141781AC8	S	10/01/2025	13,180,000.00	13,117,496.99	16,034,359.64
CARNIVAL CORP	A3	3.7500	3.845	143658AX0	S	11/15/2007	6,000,000.00	5,984,610.32	6,011,890.00
CAROLINA POWER & LIGHT	BAA16.6500	5.785	14414CAA2	S	04/01/2008	5,000,000.00	5,126,278.09	5,473,725.00	
CHEVRONTXACO CAPITAL CO	AA2	3.5000	3.598	166760AA6	S	09/17/2007	10,000,000.00	9,974,874.71	10,112,811.11
CINCINNATI GAS & ELECTRIC	BAA15.7000	5.705	172070CN2	S	09/15/2012	7,000,000.00	6,997,936.68	7,487,293.33	
CIT GROUP	A2	6.8750	6.603	650905AF9	S	02/16/2005	10,000,000.00	10,003,283.19	10,311,212.50
CIT GROUP INC	A2	5.5000	5.150	125581AD0	S	11/30/2007	5,000,000.00	5,046,491.72	5,255,480.55
CIT GROUP INC	A2	4.7500	4.805	12560PDB4	S	12/15/2010	15,000,000.00	14,957,623.41	15,233,416.67
CITIGROUP	AA1	6.2000	7.185	172967AX9	S	03/15/2009	5,000,000.00	4,823,997.22	5,521,427.78
CITIGROUP INC	AA2	6.6250	6.128	172967BL4	S	06/15/2032	4,000,000.00	4,262,265.74	4,482,857.78
CITIGROUP INC	AA2	5.6250	5.269	172967BP5	S	08/27/2012	10,000,000.00	10,221,150.50	10,842,750.00
CITIGROUP INC	AA2	6.0000	6.039	172967CC3	S	10/31/2033	6,000,000.00	5,968,248.87	6,257,320.00
CLEAR CHANNEL COMMUNICAT	BAA37.6500	4.939	184502AK8	S	09/15/2010	11,935,000.00	13,525,291.88	13,870,200.58	
CLEAR CHANNEL COMMUNICAT	BAA35.7500	5.786	184502AP7	S	01/15/2013	5,000,000.00	4,988,446.69	5,298,569.44	
COCA COLA ENTERPRISES	A2	6.9500	6.629	191219AY0	S	11/15/2026	5,000,000.00	5,183,502.35	5,927,702.78
COCA-COLA ENTERPRISES	A2	7.1250	6.818	191219BB9	S	08/01/2017	15,000,000.00	15,381,280.93	18,181,162.50
COMCAST (JONES INTERCABLE)	BAA37.6250	4.600	480206AL5	S	04/15/2008	5,000,000.00	5,456,551.61	5,661,536.11	
COMCAST (TCI COMM)	BAA36.8750	3.813	872287AE7	S	02/15/2006	12,693,000.00	13,115,522.01	13,505,126.35	
COMCAST (TCI COMM)	BAA39.8000	5.095	879240AN9	S	02/01/2012	4,000,000.00	5,106,915.12	5,333,013.33	
COMCAST CABLE COMMUNICAT	BAA36.7500	7.034	20029PAL3	S	01/30/2011	25,000,000.00	24,649,999.50	28,714,812.51	
COMPUTER SCIENCES CORP	A2	7.5000	7.568	205363AC8	S	08/08/2005	10,000,000.00	9,996,071.72	10,571,116.67
COMPUTER SCIENCES CORP	A2	7.3750	7.134	205363AE4	S	06/15/2011	11,000,000.00	11,134,203.72	12,811,785.56
COMPUTER SCIENCES CORP	A2	6.7500	3.441	205363AD6	S	06/15/2006	5,000,000.00	5,232,799.70	5,255,950.00
CONAGRA FOODS INC	BAA17.8750	7.787	205887AW2	S	09/15/2010	10,000,000.00	10,039,321.24	11,989,675.00	
CONOCO	A3	5.4500	5.483	208250AA2	S	10/15/2006	12,000,000.00	11,993,293.20	12,558,786.67
CONOCOPHILLIPS	A3	8.7500	4.402	718507BQ8	S	05/25/2010	5,000,000.00	6,034,372.54	6,100,200.00
CONSTELLATION ENERGY GRP	BAA17.0000	6.192	210371AH3	S	04/01/2012	5,000,000.00	5,232,597.22	5,780,650.00	
CONSTELLATION ENERGY GRP	BAA16.3500	6.827	210371AG5	S	04/01/2007	13,000,000.00	12,870,003.12	13,961,935.00	
COUNTRYWIDE FINANCIAL	A3	4.0000	4.077	22237LPA4	S	03/22/2011	10,000,000.00	9,962,907.71	9,804,000.00
COX COMMUNICATIONS	BAA27.1250	6.129	224044BE6	S	10/01/2012	10,000,000.00	10,604,718.88	11,379,725.00	
COX COMMUNICATIONS	BAA27.7500	6.352	224044AY3	S	11/01/2010	5,000,000.00	5,336,145.85	5,799,383.33	
CREDIT SUISSE FB USA INC	AA3	6.5000	6.478	22541LAC7	S	01/15/2012	18,000,000.00	18,017,071.03	20,600,680.00
CREDIT SUISSE FB USA INC	AA3	5.7500	5.808	22541LAD5	S	04/15/2007	10,000,000.00	9,987,665.59	10,601,888.89



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
CREDIT SUISSE FB USA INC	AA3	3.8750	4.019	22541LAL7	S	01/15/2009	2,000,000.00	1,997,307.93	2,025,196.11
CRH AMERICA INC	BAA1	6.9500	4.834	12626PAD5	S	03/15/2012	7,000,000.00	7,891,766.95	8,051,007.22
DAIMLERCHRYSLER	A3	7.4000	7.521	233835AD9	S	01/20/2005	20,000,000.00	19,998,752.59	20,699,488.89
DAIMLERCHRYSLER NA HLDG	A3	7.7500	7.587	233835AJ6	S	06/15/2005	10,000,000.00	10,006,980.85	10,239,144.44
DEUTSCHE BANK FINANCIAL	A1	6.7000	7.838	251529AE3	S	12/13/2006	10,000,000.00	9,797,479.68	10,619,800.00
DEUTSCHE TELEKOM INT FIN	BAA3	8.2500	7.686	25156PAC7	S	06/15/2030	18,000,000.00	19,375,816.25	23,779,599.99
DEUTSCHE TELEKOM INT FIN	BAA2	7.7500	7.795	25156PAA1	S	06/15/2005	22,500,000.00	22,495,724.73	23,093,475.00
DEUTSCHE TELEKOM INT FIN	BAA3	3.8750	3.930	25156PAE3	S	07/22/2008	8,000,000.00	7,985,550.52	8,112,516.67
DIAGEO CAPITAL PLC	A2	3.3750	3.540	25243YAF6	S	03/20/2008	15,000,000.00	14,925,343.61	14,987,081.25
DIAGEO FINANCE BV	A2	3.0000	3.011	25244SAA9	S	12/15/2006	10,000,000.00	9,997,948.18	9,932,633.33
DTE ENERGY CO	BAA2	6.4500	3.985	233331AD9	S	06/01/2006	5,000,000.00	5,167,986.05	5,226,025.00
DTE ENERGY CO	BAA2	7.0500	4.914	233331AE7	S	06/01/2011	10,000,000.00	11,156,248.66	11,306,850.00
ELI LILLY & CO	AA3	6.0000	4.012	532457AU2	S	03/15/2012	5,000,000.00	5,616,372.96	5,574,733.33
FIRST DATA CORPORATION	A1	4.7000	2.778	319963AE4	S	11/01/2006	10,345,000.00	10,697,732.25	10,657,143.13
FIRST DATA CORPORATION	A1	3.9000	3.935	319963AJ3	S	10/01/2009	10,000,000.00	9,984,844.97	10,020,250.00
FIRST DATA CORPORATION	A1	4.8500	4.755	319963AK0	S	10/01/2014	10,200,000.00	10,273,902.60	10,344,695.50
FIRST DATA CORPORATION	A1	5.6250	4.903	319963AF1	S	11/01/2011	3,550,000.00	3,697,061.18	3,811,830.25
FIRSTENERGY CORP	BAA2	5.5000	5.493	337932AA5	S	11/15/2006	15,000,000.00	15,001,744.79	15,583,466.67
FIRSTENERGY CORP	BAA2	6.4500	6.960	337932AB3	S	11/15/2011	4,000,000.00	3,885,991.76	4,374,166.69
FLEET NATIONAL BANK	AA2	5.7500	5.897	33901LAA2	S	01/15/2009	17,000,000.00	16,910,748.08	18,577,666.11
FLEETBOSTON FINL CORP	AA2	7.2500	7.278	339030AB4	S	09/15/2005	10,000,000.00	9,998,107.13	10,513,872.21
FLORIDA POWER & LIGHT	AA3	4.8500	4.831	341081EN3	S	02/01/2013	7,000,000.00	7,008,983.86	7,277,958.34
FLORIDA POWER & LIGHT	AA3	5.9500	6.027	341081ER4	S	10/01/2033	4,000,000.00	3,958,282.18	4,314,460.00
FLORIDA POWER & LIGHT	AA3	5.8500	5.939	341081EP8	S	02/01/2033	3,150,000.00	3,111,663.20	3,380,973.75
FORD MOTOR COMPANY	BAA1	7.4500	9.113	345370CA6	S	07/16/2031	15,000,000.00	12,514,341.26	15,450,837.50
FORD MOTOR CORPORATION	BAA1	6.6250	6.912	345370BT6	S	02/15/2028	5,000,000.00	4,835,305.16	4,752,838.89
FORD MOTOR CREDIT CO	A3	7.2500	7.550	345397TY9	S	10/25/2011	4,000,000.00	3,936,263.12	4,331,766.66
FORD MOTOR CREDIT CO	A3	7.3750	5.583	345397SM6	S	10/28/2009	10,000,000.00	10,748,641.10	10,896,762.50
FRANCE TELECOM	BAA2	9.7500	7.080	35177PAL1	S	03/01/2031	37,000,000.00	48,677,633.50	51,174,453.34
GANNETT CO INC	A2	4.9500	5.013	364725AA9	S	04/01/2005	15,000,000.00	14,997,655.55	15,269,325.00
GANNETT CO INC	A2	5.5000	5.665	364725AB7	S	04/01/2007	7,000,000.00	6,975,819.30	7,395,780.00
GENERAL DYNAMICS CORP	A2	2.1250	2.171	369550AH1	S	05/15/2006	3,000,000.00	2,998,143.53	2,965,545.83
GENERAL DYNAMICS CORP	A2	3.0000	3.071	369550AJ7	S	05/15/2008	3,000,000.00	2,993,222.49	2,940,100.00
GENERAL DYNAMICS CORP	A2	4.5000	4.673	369550AL2	S	08/15/2010	7,500,000.00	7,436,157.31	7,769,025.00
GENERAL ELEC CAP CORP	AAA	7.5000	7.670	36962GUU6	S	05/15/2005	16,000,000.00	15,990,180.93	16,429,973.34
GENERAL ELEC CAP CORP	AAA	6.7500	6.047	36962GXZ2	S	03/15/2032	3,000,000.00	3,279,487.29	3,563,925.00
GENERAL ELEC CAP CORP	AAA	5.4500	5.489	36962GZY3	S	01/15/2013	27,000,000.00	26,930,143.17	29,190,525.01
GENERAL ELEC CAP CORP	AAA	5.0000	5.117	36962GYZ1	S	06/15/2007	4,000,000.00	3,989,297.47	4,146,648.89
GENERAL ELEC CAP CORP	AAA	4.3750	4.476	36962GM68	S	11/21/2011	12,000,000.00	11,928,796.75	11,990,930.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
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	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
GENERAL MILLS INC	BAA25	1.250	3.687	370334AR5	S	02/15/2007	15,000,000.00	15,435,862.13	15,761,566.68
GENL MOTORS ACCEPT CORP	A3	6.8750	7.448	370425RX0	S	09/15/2011	10,675,000.00	10,353,567.67	11,122,955.61
GENL MOTORS ACCEPT CORP	A3	6.1250	6.374	370425SD3	S	08/28/2007	8,000,000.00	7,951,419.85	8,399,656.67
GENL MOTORS ACCEPT CORP	A3	8.0000	6.979	370425RZ5	S	11/01/2031	12,000,000.00	13,473,333.16	12,391,840.00
GLAXOSMITHKLINE CAP INC	AA2	4.3750	4.470	377372AA5	S	04/15/2014	15,000,000.00	14,892,490.01	14,753,941.67
GLAXOSMITHKLINE CAP INC	AA2	5.3750	5.493	377372AB3	S	04/15/2034	7,500,000.00	7,371,692.30	7,496,979.17
GOLDMAN SACHS GROUP	AA3	6.6500	6.721	38141GAA2	S	05/15/2009	10,000,000.00	9,973,287.39	11,126,172.22
GOLDMAN SACHS GROUP INC	AA3	7.6250	7.724	38141GAQ7	S	08/17/2005	10,000,000.00	9,993,845.55	10,574,619.44
GOLDMAN SACHS GROUP INC	AA3	4.1250	3.793	38141GCS1	S	01/15/2008	15,000,000.00	15,141,002.20	15,478,362.50
GOLDMAN SACHS GROUP INC	AA3	6.8750	4.619	38141GAZ7	S	01/15/2011	5,000,000.00	5,588,469.03	5,797,606.94
GOLDMAN SACHS GROUP INC	AA3	3.8750	3.925	38143UAA9	S	01/15/2009	8,000,000.00	7,985,209.87	8,115,504.45
HANSON OVERSEAS BV	BAA16	7.5000	7.445	411347AC1	S	09/15/2005	10,000,000.00	9,953,102.34	10,445,250.00
HARTFORD FIN SVCS GRP (ITT HAR	A3	7.3000	7.327	45068HAF3	S	11/01/2015	10,000,000.00	9,980,549.17	11,877,066.67
HBOS PLC	AA3	6.0000	5.911	4041A2AF1	S	11/01/2033	7,645,000.00	7,737,681.72	7,982,603.20
HBOS PLC (BANK OF SCOTLAND)	Aa3	7.7000	7.732	809326AC5	S	08/15/2010	22,500,000.00	22,467,359.50	26,928,650.00
HOME DEPOT INC	AA3	3.7500	3.862	437076AK8	S	09/15/2009	12,000,000.00	11,942,753.83	12,019,770.00
HOUSEHOLD FINANCE CORP	A1	6.3750	5.278	441812KA1	S	11/27/2012	12,500,000.00	13,369,060.84	13,867,260.42
HOUSEHOLD FINANCE CORPORATION	A1	6.5000	6.827	441812GD0	S	11/15/2008	17,275,000.00	17,085,220.17	18,947,834.22
HOUSEHOLD FINANCE CORPORATION	A1	7.8750	7.840	441812GK4	S	03/01/2007	11,385,000.00	11,392,362.84	12,697,918.20
HSBC BANK PLC	AA3	7.6250	7.635	597433AE1	S	06/15/2006	21,500,000.00	21,496,260.50	22,870,816.11
HUTCHISON WHAMP INTL LTD	A3	6.5000	6.256	44841RAA9	S	02/13/2013	8,500,000.00	8,629,855.32	9,325,831.66
HUTCHISON WHAMP INTL LTD	A3	7.4500	7.014	44841SAC3	S	11/24/2033	11,700,000.00	12,325,842.86	13,023,468.25
HUTCHISON WHAMPOA FIN	A3	7.5000	8.385	448414AE2	S	08/01/2027	7,795,000.00	7,099,243.65	8,753,551.15
HUTCHISON WHAMPOA FINANCE	A3	7.4500	7.965	448414AC6	S	08/01/2017	10,250,000.00	9,833,891.78	11,663,697.08
IBM CORP	A1	5.8750	5.955	459200BB6	S	11/29/2032	15,000,000.00	14,835,520.78	15,907,983.33
IBM CORPORATION	A1	7.0000	6.783	459200AM3	S	10/30/2025	9,000,000.00	9,212,324.49	10,786,150.00
INTL PAPER CO	BAA27	6.250	3.354	460146AM5	S	01/15/2007	5,750,000.00	6,229,924.44	6,377,093.40
JOHN DEERE CAPITAL CORP	A3	7.0000	4.453	244217BG9	S	03/15/2012	12,265,000.00	14,168,748.78	14,395,444.13
JOHN HANCOCK	A2	7.3750	8.014	41020VAA9	S	02/15/2024	13,000,000.00	12,191,445.32	15,500,304.44
JP MORGAN CHASE & CO	A2	7.8750	7.513	16161ABY3	S	06/15/2010	10,000,000.00	10,159,254.03	11,683,000.00
JP MORGAN CHASE & CO	A2	6.7500	6.517	46625HAJ9	S	02/01/2011	12,000,000.00	12,138,288.15	13,815,300.00
JP MORGAN CHASE & CO	A1	5.2500	5.353	46625HAP5	S	05/30/2007	11,000,000.00	10,974,649.49	11,472,349.17
JP MORGAN CHASE & CO	A2	5.7500	5.771	46625HAT7	S	01/02/2013	5,000,000.00	4,992,929.94	5,442,501.39
KERR-MCGEE	BAA37	0.000	8.256	492386AD9	S	11/01/2011	20,000,000.00	18,707,139.91	20,233,333.33
KEYCORP	A2	2.7500	2.829	49326EDS9	S	02/27/2007	7,000,000.00	6,988,442.03	6,947,585.56
KfW FINANCE INTERNATIONAL	AAA	7.1250	7.214	48245RAL8	S	02/15/2005	10,000,000.00	9,998,947.97	10,323,766.65
KIMBERLY CLARK	AA2	6.2500	6.376	494368AT0	S	07/15/2018	24,000,000.00	23,743,648.65	27,570,706.66
LEHMAN BROTHERS HOLDINGS	A1	7.0000	3.548	524908CV0	S	02/01/2008	17,224,000.00	18,944,293.41	19,332,160.19
LOCKHEED MARTIN CORP	BAA28	5.000	8.178	539830AK5	S	12/01/2029	10,000,000.00	10,337,792.46	13,729,233.34

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
MEADWESTVACO CORP	BAA26.8500	6.892	583334AA5	S	04/01/2012	10,000,000.00	9,976,052.91	11,479,450.00	
MELLON CAPITAL I	a2 7.7200	7.616	58551GAA3	S	12/01/2026	5,000,000.00	5,054,795.15	5,458,666.67	
MELLON CAPITAL II	a2 7.9950	7.606	58551HAA1	S	01/15/2027	10,000,000.00	10,411,086.83	11,339,758.33	
MERRILL LYNCH & CO	AA3 4.0000	4.014	59018YNZ0	S	11/15/2007	11,500,000.00	11,495,388.86	11,650,662.78	
MERRILL LYNCH & CO	AA3 3.7000	3.594	59018YQU8	S	04/21/2008	5,000,000.00	5,016,359.82	5,016,172.22	
MERRILL LYNCH & CO	AA3 3.3750	3.386	59018YRX1	S	09/14/2007	8,000,000.00	7,997,735.18	8,023,210.00	
MERRILL LYNCH & CO	AA3 4.1250	4.139	59018YSK8	S	01/15/2009	5,000,000.00	4,997,579.38	5,116,804.17	
MET LIFE GLOB FUNDING I	AA2 4.7500	4.018	59217EAA2	S	06/20/2007	6,000,000.00	6,102,195.34	6,169,868.33	
METLIFE INC	A2 6.5000	6.199	59156RAE8	S	12/15/2032	3,000,000.00	3,119,075.67	3,277,496.67	
MIDAMERICAN ENERGY HLDGS	BAA33.5000	3.535	59562VAH0	S	05/15/2008	15,000,000.00	14,983,456.06	14,750,133.33	
MORGAN ST DEAN WITTER	AA3 6.8750	6.925	617446AZ2	S	03/01/2007	10,000,000.00	9,990,046.73	10,921,866.67	
MORGAN ST DEAN WITTER	AA3 6.1000	6.123	617446GL7	S	04/15/2006	20,000,000.00	19,994,470.31	20,980,555.56	
MORGAN STANLEY	3.6250	3.711	617446HW2	S	04/01/2008	5,000,000.00	4,986,756.62	5,012,962.50	
MORGAN STANLEY	AA3 6.7500	4.805	617446GM5	S	04/15/2011	6,500,000.00	7,179,044.12	7,397,390.00	
MORGAN STANLEY	AA3 3.8750	3.940	61746BAL0	S	01/15/2009	7,000,000.00	6,983,146.33	7,083,006.39	
NATIONAL CITY CORP	A2 5.7500	6.113	634902NCC	S	02/01/2009	22,000,000.00	21,713,300.00	23,872,163.33	
NATIONWIDE CSN TRUST	A2 9.8750	8.837	63859RAA8	S	02/15/2025	34,000,000.00	37,285,381.30	37,127,848.89	
NISOURCE FINANCE CORP	BAA37.6250	6.422	65473QAH6	S	11/15/2005	10,000,000.00	10,100,302.01	10,452,830.56	
NISOURCE FINANCE CORP	BAA37.8750	7.197	65473QAJ2	S	11/15/2010	10,000,000.00	10,319,313.27	11,802,225.00	
NORTHERN STATES POWER (MN)	A2 8.0000	4.274	665772BW8	S	08/28/2012	10,255,000.00	12,726,795.10	12,779,712.64	
NORTHERN TRUST	A1 6.7000	6.221	66586GBB2	S	09/15/2005	15,000,000.00	15,048,626.60	15,660,566.67	
OHIO POWER COMPANY	A3 6.3750	6.437	677415CJ8	S	07/15/2033	4,000,000.00	3,967,763.21	4,214,183.33	
OHIO POWER COMPANY	A3 5.5000	5.534	677415CD1	S	02/15/2013	9,000,000.00	8,980,161.64	9,594,880.00	
PACIFIC GAS & ELECTRIC	BAA23.6000	3.622	694308GB7	S	03/01/2009	2,000,000.00	1,998,341.33	1,989,940.00	
PACIFIC GAS & ELECTRIC	BAA24.2000	4.244	694308GC5	S	03/01/2011	4,000,000.00	3,990,614.20	4,008,880.00	
PACIFIC GAS & ELECTRIC	BAA26.0500	6.086	694308GE1	S	03/01/2034	3,000,000.00	2,985,498.40	3,175,820.00	
PEARSON INC	BAA17.3750	7.462	704913AA0	S	09/15/2006	15,000,000.00	14,979,423.33	16,281,529.17	
PEPSI BOTTLING HLDGS INC	AA3 5.6250	6.349	713411AB2	S	02/17/2009	16,710,000.00	16,242,815.65	18,110,757.53	
PNC BANK NA	A2 7.8750	7.709	69347SAA3	S	04/15/2005	15,000,000.00	15,006,742.61	15,470,325.00	
PNC FUNDING CORP	A3 7.5000	8.444	693476AP8	S	11/01/2009	14,000,000.00	13,483,543.27	16,105,460.00	
PRAXAIR INC.	A3 6.6250	6.611	74005PAF1	S	10/15/2007	15,000,000.00	15,004,648.64	16,351,741.67	
PROCTER & GAMBLE CO	AA3 3.5000	3.528	742718BY4	S	12/15/2008	15,000,000.00	14,984,454.48	14,898,833.33	
PROCTER & GAMBLE CO	AA3 5.5000	5.529	742718CB3	S	02/01/2034	5,000,000.00	4,979,115.47	5,205,583.33	
PROGRESS ENERGY INC	BAA26.7500	6.771	743263AC9	S	03/01/2006	5,000,000.00	4,998,805.82	5,297,000.00	
PROGRESS ENERGY INC	BAA27.1000	7.119	743263AD7	S	03/01/2011	15,000,000.00	14,985,613.67	17,203,450.00	
PROGRESSIVE CORP	A1 6.3750	4.554	743315AK9	S	01/15/2012	5,000,000.00	5,542,862.43	5,653,829.17	
PROGRESSIVE CORP.	A1 7.3000	7.329	743315AH6	S	06/01/2006	10,000,000.00	9,996,151.40	10,555,833.34	
PUBLIC SERVICE OF COLORADO	A3 7.8750	5.428	744448BU4	S	10/01/2012	5,185,000.00	5,978,507.80	6,383,707.19	
RAYTHEON CO	BAA36.5000	6.987	755111AB7	S	07/15/2005	1,349,000.00	1,345,580.34	1,413,147.95	

## Monthly Market Portfolio

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-----									
	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - COR CORPORATE NOTES/BONDS								
RAYTHEON CO	BAA38.3000	4.631	755111BH3	S	03/01/2010	5,000,000.00	5,833,936.46	6,056,733.33	
ROYAL BK OF SCOTLAND GRP	AA2 5.0000	5.045	780097AN1	S	11/12/2013	12,000,000.00	11,961,791.65	12,280,146.67	
SBC (PACIFIC BELL)	A1 6.1250	4.215	694032BE2	S	02/15/2008	3,890,000.00	4,105,040.98	4,226,908.58	
SBC-AMERITECH CAP FUNDING	A1 7.5000	6.444	030955AF5	S	04/01/2005	6,540,000.00	6,556,708.65	6,731,949.00	
SLM CORP	A2 4.0000	4.041	78442FBK3	S	01/15/2009	10,000,000.00	9,984,008.74	10,185,344.45	
SLM CORP	A2 5.6250	6.197	78442FAZ1	S	08/01/2033	5,000,000.00	4,618,570.06	5,067,637.50	
SLM CORP	A2 5.0000	5.096	78442FBG2	S	10/01/2013	7,000,000.00	6,952,976.74	7,166,950.00	
SOUTH CAROLINA ELEC & GAS	A1 5.3000	6.046	837004BX7	S	05/15/2033	4,450,000.00	4,001,905.11	4,337,068.89	
SPRINT CAPITAL CORP	BAA37.6250	7.043	852060AJ1	S	01/30/2011	7,000,000.00	7,198,045.38	8,352,418.47	
SPRINT CAPITAL CORP	BAA38.7500	8.803	852060AT9	S	03/15/2032	23,000,000.00	22,874,740.54	31,194,759.44	
SPRINT CAPITAL CORPORATION	BAA36.8750	6.888	852060AD4	S	11/15/2028	5,000,000.00	4,992,436.47	5,517,173.61	
SPRINT CAPITAL CORPORATION	BAA36.1250	5.928	852060AC6	S	11/15/2008	3,000,000.00	3,020,007.85	3,241,309.17	
STORA ENSO OYJ	BAA17.3750	7.133	86210MAA4	S	05/15/2011	9,000,000.00	9,109,426.09	10,418,882.50	
TARGET CORP	A2 5.4000	4.310	87612EAG1	S	10/01/2008	10,500,000.00	10,891,954.62	11,227,860.00	
TARGET CORP (DAYTON HUDSON)	A2 6.6500	6.791	239753DL7	S	08/01/2028	20,000,000.00	19,667,485.90	23,336,566.67	
TELECOM ITALIA CAPITAL	BAA24.0000	4.016	87927VAD0	S	11/15/2008	15,000,000.00	14,990,893.01	15,003,166.67	
TELECOM ITALIA CAPITAL	BAA26.3750	6.425	87927VAF5	S	11/15/2033	5,000,000.00	4,966,658.23	5,194,679.17	
TELEFONICA EUROPE BV	A3 7.7500	6.736	879385AC6	S	09/15/2010	16,300,000.00	17,040,745.28	19,464,472.94	
TELEFONICA EUROPE BV	A3 8.2500	6.166	879385AD4	S	09/15/2030	10,000,000.00	12,668,823.53	13,618,116.67	
THE BOC GROUP, INC.	A2 7.4500	7.453	055617AA2	S	06/15/2006	15,000,000.00	14,999,298.58	15,839,416.67	
TIME WARNER COS INC	BAA17.7500	6.314	887315AN9	S	06/15/2005	17,790,000.00	17,902,594.78	18,215,437.96	
TOYOTA MOTOR CREDIT CORP	AA1 5.6500	5.686	89233PMW3	S	01/15/2007	11,000,000.00	10,992,376.83	11,843,290.56	
TOYOTA MOTOR CREDIT CORP	AAA 4.3500	4.369	892332AM9	S	12/15/2010	8,000,000.00	7,992,019.05	8,082,346.67	
TRAVELERS PPTY CASUALTY	A3 3.7500	3.492	89420GAG4	S	03/15/2008	5,000,000.00	5,038,773.92	5,016,658.33	
UNILEVER (CPC INTL)	A1 7.2500	6.467	126149AD5	S	12/15/2026	5,380,000.00	5,870,113.15	6,616,282.16	
UNILEVER CAPITAL CORP	A1 7.1250	3.505	904764AG2	S	11/01/2010	7,250,000.00	8,623,248.47	8,430,843.75	
UNITEDHEALTH GROUP INC	A3 4.8750	4.560	91324PAE2	S	04/01/2013	5,000,000.00	5,107,014.88	5,083,087.50	
UNITEDHEALTH GROUP INC	A3 3.3000	3.348	91324PAF9	S	01/30/2008	5,000,000.00	4,992,799.81	4,998,058.33	
US BANCORP	AA3 5.1000	3.801	91159HGC8	S	07/15/2007	10,904,000.00	11,243,160.39	11,560,929.65	
VERIZON COMM (GTE CORP)	A3 7.5100	5.015	362320AV5	S	04/01/2009	5,000,000.00	5,471,757.46	5,713,375.00	
VERIZON COMM (GTE SOUTHWEST)	A1 6.0000	6.619	362338AT2	S	01/15/2006	20,000,000.00	19,877,443.19	21,113,333.33	
VERIZON GLOBAL FDG CORP	A2 7.6000	3.502	07785HCZ9	S	03/15/2007	5,000,000.00	5,430,994.46	5,490,788.89	
VERIZON NEW JERSEY	AA3 5.8750	5.793	92344UAA3	S	01/17/2012	5,000,000.00	5,023,055.95	5,452,269.44	
VERIZON WIRELESS INC	A3 5.3750	5.623	92344SAE0	S	12/15/2006	10,500,000.00	10,451,966.65	10,901,823.34	
VIACOM INC	A3 7.7500	6.860	925524AD2	S	06/01/2005	21,080,000.00	21,112,238.65	21,636,476.85	
VIACOM INC	A3 7.7000	7.367	925524AJ9	S	07/30/2010	10,000,000.00	10,149,215.15	11,978,772.22	
VIACOM INC	A3 6.6250	6.591	925524AQ3	S	05/15/2011	15,000,000.00	15,025,179.13	16,946,929.17	
VIACOM INC	A3 7.8750	5.982	925524AH3	S	07/30/2030	5,000,000.00	6,231,910.50	6,559,006.25	
VIRGINIA ELECTRIC POWER	A3 5.3750	5.456	927804ES9	S	02/01/2007	25,000,000.00	24,960,191.24	26,450,645.84	

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-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - COR CORPORATE NOTES/BONDS									
VIRGINIA ELECTRIC POWER	A3	4.5000	4.606	927804EV2	S	12/15/2010	5,000,000.00	4,972,643.58	5,027,400.00
VODAFONE AIRTOUCH PLC	A2	7.7500	7.930	92857TAG2	S	02/15/2010	12,000,000.00	11,909,291.15	14,297,133.34
VODAFONE AIRTOUCH PLC	A2	7.8750	7.901	92857TAH0	S	02/15/2030	7,000,000.00	6,979,513.78	9,233,140.00
VODAFONE AIRTOUCH PLC	A2	7.6250	7.505	92857TAF4	S	02/15/2005	15,000,000.00	15,002,044.04	15,524,333.34
WACHOVIA CORP	AA3	5.8000	6.673	33738MAC5	S	12/01/2008	7,000,000.00	6,792,397.36	7,481,693.33
WACHOVIA CORP	AA3	7.7000	7.745	337358DF9	S	02/15/2005	5,350,000.00	5,349,708.25	5,538,849.06
WACHOVIA CORP	AA3	7.4500	7.428	929771AQ6	S	07/15/2005	20,000,000.00	20,002,090.37	21,168,855.56
WACHOVIA CORP	A1	6.1500	7.593	929771AM5	S	03/15/2009	15,000,000.00	14,231,933.54	16,442,975.01
WACHOVIA CORPORATION	A1	6.4000	3.347	337358BK0	S	04/01/2008	5,335,000.00	5,832,347.95	5,844,172.40
WAL-MART STORES GLOBAL	AA2	6.8750	6.278	931142BE2	S	08/10/2009	35,490,000.00	36,292,912.38	40,798,490.68
WASHINGTON MUTUAL INC	A3	4.0000	4.107	939322AL7	S	01/15/2009	5,000,000.00	4,979,717.88	5,076,072.23
WELLS FARGO COMPANY	AA1	5.9000	5.424	949746CD1	S	05/21/2006	10,000,000.00	10,062,538.98	10,430,555.56
WELLS FARGO COMPANY	AA1	4.2000	4.227	949746JJ1	S	01/15/2010	15,000,000.00	14,980,884.58	15,125,650.00
WEYERHAEUSER CO	baa25	5.5000	5.550	962166BK9	S	03/15/2005	4,500,000.00	4,499,549.30	4,595,735.00
WEYERHAEUSER CO	baa26	1.1250	5.569	962166BM5	S	03/15/2007	6,347,000.00	6,418,654.72	6,808,583.81
Instrument Total	243						2,601,002,000.00	2,653,294,215.33	2,842,304,676.45
Instrument -FHLMC FEDERAL HOME LOAN MORTGAGE POOL									
FHLMC GR 14-0013	AAA	8.2500	8.929	31340AAN1	M	10/01/2009	50,719.05	50,508.97	55,114.12
FHLMC GR 14-0437	AAA	8.0000	10.187	31340AL41	M	07/01/2008	34,564.09	33,241.16	37,552.05
FHLMC GR 14-1104	AAA	8.0000	8.302	31340BGM5	M	09/01/2011	76,032.43	75,859.79	82,605.18
FHLMC GR 14-1214	AAA	8.0000	9.361	31340BK32	M	05/01/2008	7,876.53	7,876.53	8,557.43
FHLMC GR 16-0034	AAA	8.5000	8.473	313401EL1	M	12/01/2007	25,866.69	25,849.58	28,153.13
FHLMC GR 16-0039	AAA	8.5000	8.425	313401ER8	M	03/01/2008	81,261.90	81,230.73	88,444.92
FHLMC GR 17-0008	AAA	7.2500	7.776	313401HS3	M	01/01/2007	12,082.72	12,071.94	12,987.74
FHLMC GR 17-0011	AAA	8.0000	8.215	313401HV6	M	02/01/2007	1,720.84	1,720.84	1,858.65
FHLMC GR 17-0013	AAA+8	8.0000	3.245	313401HX2	M	03/01/2007	6,083.44	6,083.44	6,570.65
FHLMC GR 17-0021	AAA	6.7500	5.716	313401JF9	M	07/01/2008	49,083.00	49,083.00	51,618.38
FHLMC GR 18-0117	AAA	8.0000	8.142	31340LDW4	M	01/01/2009	12,956.29	12,887.86	14,001.83
FHLMC GR 18-0327	AAA	8.0000	8.339	31340LLG0	M	03/01/2009	5,943.19	5,931.25	6,419.16
FHLMC GR 18-0398	AAA	8.0000	8.185	31340LNP8	M	01/01/2010	4,726.34	4,703.67	5,104.86
FHLMC GR 18-0408	AAA	8.0000	8.369	31340LNZ6	M	04/01/2009	6,437.62	6,420.23	6,957.12
FHLMC GR 18-0478	AAA	8.0000	8.264	31340LQ75	M	07/01/2009	4,716.80	4,709.79	5,097.44
FHLMC GR 18-0660	AAA	8.0000	8.166	31340LWV5	M	06/01/2009	58,385.75	58,291.96	63,061.67
FHLMC GR 18-0688	AAA	8.0000	8.273	31340LXR3	M	06/01/2008	19,076.26	19,057.40	20,604.02
FHLMC GR 18-0946	AAA	8.5000	8.629	31340MBP9	M	11/01/2007	45,446.83	45,415.48	49,494.94
FHLMC GR 18-1078	AAA	7.5000	8.476	31340MFT7	M	03/01/2009	160,397.59	159,336.22	171,227.64

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-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FHLMC FEDERAL HOME LOAN MORTGAGE POOL									
FHLMC GR 18-1263	AAA	8.0000	8.412	31340MML6	M	06/01/2009	30,052.04	29,990.38	32,477.15
FHLMC GR 18-1293	AAA	8.5000	9.121	31340MNJ0	M	11/01/2008	49,381.18	49,207.46	53,779.73
FHLMC GR 18-1311	AAA	8.5000	8.500	31340MN43	M	11/01/2009	3,099.28	3,099.29	3,375.35
FHLMC GR 18-1506	AAA	7.0000	7.720	31340MU78	M	01/01/2009	10,502.98	10,502.97	11,212.50
FHLMC GR 18-1665	AAA	8.5000	8.638	31340MZ65	M	07/01/2008	69,335.95	69,239.92	75,439.14
FHLMC GR 18-1689	AAA	8.0000	8.404	31340M2W4	M	03/01/2009	80,889.38	80,826.09	87,416.88
FHLMC GR 18-1773	AAA	7.0000	8.495	31340M6J9	M	06/01/2008	108,993.83	108,793.24	116,356.73
FHLMC GR 18-1964	AAA	8.5000	8.474	31340NFD0	M	06/01/2011	19,441.15	19,391.58	21,515.39
FHLMC GR 18-3168	AAA	7.5000	7.908	31340PQV3	M	11/01/2008	89,467.50	89,274.45	95,508.34
FHLMC GR 18-3184	AAA	8.0000	8.287	31340PRD2	M	09/01/2008	1,457.92	1,457.92	1,575.57
FHLMC GR 18-3249	AAA	7.5000	8.806	31340PTE8	M	12/01/2008	10,963.52	10,959.01	11,703.77
FHLMC GR 18-3326	AAA	8.5000	9.903	31340PVT2	M	09/01/2008	24,134.05	24,034.80	26,258.41
FHLMC GR 18-3460	AAA	7.5000	8.235	31340PZZ4	M	05/01/2009	60,981.50	60,753.69	65,180.08
FHLMC GR 18-3466	AAA	7.5000	8.264	31340PZ76	M	11/01/2008	52,895.93	52,769.67	56,467.47
FHLMC GR 18-3847	AAA	7.7500	8.567	31340QHY5	M	10/01/2007	93,103.90	92,886.90	100,152.65
FHLMC GR 18-4245	AAA	8.5000	8.599	31340QWE2	M	10/01/2009	100,001.07	99,892.14	108,908.50
FHLMC GR 18-4517	AAA	8.5000	8.500	31340RAS3	M	10/01/2009	16,565.34	16,565.34	18,040.87
FHLMC GR 18-5864	AAA	8.0000	8.784	31340SQR6	M	12/01/2008	150,282.90	149,563.45	162,318.56
FHLMC GR 18-6122	AAA	8.2500	8.708	31340SYT3	M	06/01/2008	103,537.81	103,287.01	112,363.89
FHLMC GR 18-6434	AAA	7.7500	8.817	31340TEF3	M	07/01/2006	2,557.14	2,556.28	2,750.73
FHLMC GR 18-6640	AAA	8.0000	8.650	31340TLV0	M	01/01/2010	6,374.42	6,309.69	6,884.94
FHLMC GR 18-6885	AAA	8.5000	8.890	31340TUJ7	M	06/01/2009	1,354.37	1,331.15	1,475.01
FHLMC GR 18-6979	AAA	8.5000	8.700	31340TXG0	M	06/01/2009	6,491.27	6,491.26	7,062.65
FHLMC GR 18-8366	AAA	7.7500	8.454	31340VJK2	M	11/01/2007	11,793.46	11,793.46	12,703.31
FHLMC GR 18-9823	AAA	8.7500	8.569	31340W4G5	M	12/01/2008	91,817.94	91,817.91	99,849.41
FHLMC GR 18-9895	AAA	8.5000	9.418	31340W7G2	M	09/01/2005	4,324.28	4,322.02	4,709.47
FHLMC GR 25-0016	AAA	8.2500	9.071	31341AAR1	M	09/01/2008	173,483.04	172,671.68	188,271.61
FHLMC GR 25-1228	AAA	8.5000	8.336	31341BLH9	M	10/01/2010	106,207.54	106,207.53	115,667.81
FHLMC GR 25-1660	AAA	8.0000	9.306	31341BZZ4	M	01/01/2014	12,899.19	12,899.23	13,932.24
FHLMC GR 25-2616	AAA	8.2500	8.977	31341C3Z7	M	11/01/2009	12,093.22	12,093.20	13,142.01
FHLMC GR 25-5156	AAA	8.5000	8.472	31341FWR6	M	08/01/2008	10,600.41	10,598.06	11,533.50
FHLMC GR 25-5759	AAA	8.0000	8.285	31341GMG9	M	01/01/2009	1,591.14	1,582.21	1,744.89
FHLMC GR 25-6500	AAA	8.5000	9.375	31341HGH2	M	11/01/2009	64,251.76	63,910.16	69,974.88
FHLMC GR 25-7266	AAA	8.5000	8.617	31341JCB5	M	11/01/2007	23,987.17	21,784.53	26,546.45
FHLMC GR 25-7378	AAA	8.0000	8.208	31341JFT3	M	08/01/2008	72,338.36	72,217.68	78,131.71
FHLMC GR 27-1360	AAA	8.5000	8.333	31343BQM1	M	08/01/2012	54,040.04	54,040.05	59,953.82
FHLMC GR 27-1817	AAA	8.5000	8.500	31343CAS3	M	06/01/2008	13,734.91	13,734.90	14,958.33
FHLMC GR 27-2204	AAA	8.0000	8.201	31343CNV2	M	07/01/2008	46,763.88	46,763.82	50,509.05
FHLMC GR 27-2987	AAA	8.5000	8.798	31343DJ86	M	06/01/2009	30,044.33	30,028.65	32,720.48

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
	Group - FIXED INCOME								
	Portfolio - FI FIXED INCOME								
	Instrument - FHLMC FEDERAL HOME LOAN MORTGAGE POOL								
FHLMC GR 27-3821	AAA	8.0000	8.845	31343EG61	M	02/01/2008	34,225.88	34,073.19	37,597.02
FHLMC GR 27-4621	AAA	8.0000	8.206	31343FD20	M	06/01/2008	44,613.09	44,556.22	48,186.01
FHLMC GR 27-5186	AAA	8.0000	8.220	31343FXP7	M	07/01/2015	9,041.51	8,977.08	9,932.08
FHLMC GR 27-5221	AAA	7.0000	11.135	31343FYS0	M	08/01/2016	31,174.72	28,082.28	33,308.42
FHLMC GR 27-7196	AAA	8.0000	9.745	31343H7H0	M	08/01/2016	34,482.20	32,969.05	37,878.59
FHLMC GR 27-8784	AAA	8.5000	9.281	31343KXM3	M	09/01/2016	21,327.78	20,872.12	23,661.75
FHLMC GR 27-9033	AAA	8.0000	8.705	31343LBA1	M	10/01/2016	18,638.93	18,256.32	20,474.80
FHLMC GR 28-0463	AAA	8.0000	8.754	31344JQQ4	M	11/01/2016	32,311.85	31,574.82	35,494.46
FHLMC GR 28-1274	AAA	8.2500	8.680	31344KMX0	M	08/01/2008	59,513.98	59,513.98	64,675.33
FHLMC GR 28-1743	AAA	8.5000	8.886	31344K5C5	M	11/01/2016	46,129.66	45,556.54	51,177.79
FHLMC GR 28-2810	AAA	8.5000	9.110	31344MDP3	M	07/01/2006	2,814.38	2,814.37	3,122.38
FHLMC GR 28-2813	AAA	8.0000	8.224	31344MDS7	M	06/01/2014	587,812.51	587,812.51	645,710.09
FHLMC GR 28-3670	AAA	7.5000	7.900	31344NCF4	M	06/01/2008	12,924.64	12,774.55	13,839.84
FHLMC GR 28-4106	AAA	7.7500	8.579	31344NR35	M	12/01/2007	22,545.12	22,486.37	24,269.34
FHLMC GR 28-4655	AAA	8.0000	8.289	31344PE42	M	09/01/2009	130,016.37	129,774.36	142,751.05
FHLMC GR 28-4656	AAA	8.5000	8.595	31344PE59	M	03/01/2011	117,788.41	117,788.41	130,643.05
FHLMC GR 28-8100	AAA	7.5000	7.957	31344S7M4	M	10/01/2007	44,087.38	44,012.56	47,064.17
FHLMC GR 29-1329	AAA	8.0000	9.152	31344XPN1	M	11/01/2017	3,169.98	3,094.73	3,423.85
FHLMC GR 29-6213	AAA	8.5000	9.359	3134453W6	M	02/01/2010	8,152.36	8,126.72	8,878.52
FHLMC GR 29-7793	AAA	8.5000	9.224	313447US1	M	07/01/2017	79,499.77	77,801.97	88,199.70
FHLMC GR 29-7925	AAA	8.5000	9.127	313447YW8	M	06/01/2017	167,348.84	164,286.95	185,523.49
FHLMC GR 29-9968	AAA	9.0000	7.120	313454CD0	M	07/01/2009	157,526.64	157,941.68	171,833.22
FHLMC GR 30-0833	AAA	7.5000	8.833	31345B4S0	M	07/01/2006	6,577.15	6,475.66	7,021.25
FHLMC GR 30-4044	AAA	8.5000	9.229	31345FP58	M	12/01/2007	38,732.93	38,581.52	42,142.34
FHLMC GR 30-4342	AAA	8.5000	9.521	31345FZF5	M	04/01/2013	35,740.42	35,740.40	38,886.41
FHLMC GR 30-4396	AAA	8.0000	9.018	31345F3D5	M	11/01/2014	31,994.37	31,994.39	34,556.70
FHLMC GR 30-6578	AAA	8.5000	9.308	31345JXX6	M	10/01/2018	76,897.27	75,256.17	85,248.57
FHLMC GR 30-6610	AAA	8.0000	8.981	31345JKX4	M	12/01/2018	77,705.82	75,607.51	85,359.59
FHLMC GR 30-6645	AAA	8.5000	9.766	31345JL21	M	02/01/2019	82,417.42	79,634.07	91,436.64
FHLMC GR 50-1730	AAA+8.0000	3.246	31345Q4P3	M	01/01/2005	538.19	538.19	566.34	
FHLMC GR 50-4007	AAA	8.5000	6.762	31345TNY7	M	06/01/2006	9,526.47	9,662.83	10,028.74
FHLMC GR 53-0976	AAA	8.0000	8.854	31347NCM6	M	01/01/2017	97,681.46	97,681.56	105,564.04
FHLMC GR 53-5060	AAA	8.5000	6.551	31347STR6	M	08/01/2017	127,762.58	133,708.16	141,705.74
FHLMC GR 53-9336	AAA	8.0000	8.553	31347XLR3	M	02/01/2008	553.69	545.30	598.37
FHLMC GR 55-4908	AAA	8.5000	6.792	31290KNZ8	M	04/01/2011	322,384.86	322,661.97	356,781.18
FHLMC GR 55-5129	AAA	2.0000	0.025	31290KVW6	M	06/01/2020	164,944.33	194,302.08	187,927.68
FHLMC GR 55-5155	AAA	8.0000	6.382	31290KWQ8	M	07/01/2016	99,229.60	99,229.64	107,237.10
FHLMC GR 55-5187	AAA	8.0000	6.348	31290KXQ7	M	07/01/2017	228,650.22	228,650.24	247,101.53
FHLMC GR 55-5188	AAA	8.5000	7.008	31290KXR5	M	12/01/2018	1,542,394.39	1,547,700.57	1,706,957.59

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FHLMC FEDERAL HOME LOAN MORTGAGE POOL									
FHLMC GR 85-0015	AAA	8.5000	10.240	31347BAQ5	M	05/01/2005	3,339.13	3,339.15	3,636.56
FHLMC GR 85-0082	AAA	9.0000	9.136	31347BCT7	M	10/01/2005	6,247.52	6,236.01	6,818.17
Instrument Total	99						7,103,676.64	7,116,620.82	7,775,223.70
Instrument -FHLMC-G FHLMC GOLD									
FGLMC GOLD #A20846	AAA	5.0000	5.207	31296W5F0	M	04/01/2034	29,114,118.90	28,784,068.50	29,079,376.05
FHLMC GOLD 15YR #B14204	AAA	4.5000	4.513	312966U51	M	05/01/2019	18,539,389.60	18,533,918.57	18,569,423.41
FHLMC GOLD # C00210	AAA	8.0000	7.578	31292GGT7	M	01/01/2023	2,181,430.10	2,215,333.41	2,392,934.29
FHLMC GOLD # G00198	AAA	8.0000	7.205	31283GGF8	M	01/01/2024	2,330,237.07	2,396,989.19	2,542,257.57
FHLMC GOLD #A00850	AAA	0.2500	5.153	31295V5K2	M	10/01/2022	79,717.07	85,446.76	89,298.41
FHLMC GOLD #A00854	AAA	0.2500	7.486	31295V5P1	M	11/01/2009	62,722.16	65,075.80	70,309.76
FHLMC GOLD #A01179	AAA	8.0000	7.238	31295WJY5	M	12/01/2019	253,328.80	258,398.28	279,438.57
FHLMC GOLD #A11732	AAA	5.0000	5.381	31296K4R1	M	08/01/2033	31,711,468.92	31,073,433.64	31,742,757.57
FHLMC GOLD #A11756	AAA	5.0000	4.848	31296K5R0	M	08/01/2033	22,524,915.25	22,729,624.50	22,547,139.83
FHLMC GOLD #A11952	AAA	5.0000	4.756	31296LEZ0	M	08/01/2033	33,075,423.50	33,531,291.28	33,108,057.91
FHLMC GOLD #A13227	AAA	5.0000	5.172	31296MSQ3	M	09/01/2033	48,027,345.83	47,640,989.09	48,074,732.81
FHLMC GOLD #A13315	AAA	5.0000	5.085	31296MVG1	M	09/01/2033	32,565,100.15	32,448,480.17	32,597,231.05
FHLMC GOLD #A13562	AAA	5.0000	5.172	31296M5X3	M	09/01/2033	22,048,623.68	21,863,929.07	22,070,378.33
FHLMC GOLD #A13802	AAA	5.0000	5.153	31296NGK7	M	09/01/2033	57,467,112.30	57,030,904.74	57,523,813.18
FHLMC GOLD #A14276	AAA	5.5000	5.344	31296NXD4	M	10/01/2033	72,488,506.20	73,036,515.40	74,103,066.86
FHLMC GOLD #A16641	AAA	5.5000	4.882	31296RLW6	M	12/01/2033	28,583,722.33	29,136,542.23	29,220,377.11
FHLMC GOLD #A16855	AAA	5.5000	5.317	31296RTL2	M	12/01/2033	23,096,951.03	23,267,876.06	23,611,397.13
FHLMC GOLD #A17666	AAA	5.5000	5.093	31296SQT6	M	01/01/2034	35,965,765.12	36,513,780.76	36,766,842.60
FHLMC GOLD #A20803	AAA	5.0000	5.340	31296W3L9	M	04/01/2034	23,420,027.61	22,966,101.99	23,392,079.71
FHLMC GOLD #A24899	AAA	6.0000	5.211	31297CNQ9	M	07/01/2034	23,048,086.22	23,786,452.05	23,927,140.23
FHLMC GOLD #C00290	AAA	6.5000	8.486	31292GKB1	M	01/01/2024	5,185,593.66	4,802,678.71	5,488,829.89
FHLMC GOLD #C00425	AAA	7.5000	7.367	31292GPJ9	M	10/01/2025	2,647,296.00	2,669,094.21	2,861,621.08
FHLMC GOLD #C00428	AAA	7.5000	7.337	31292GPM2	M	11/01/2025	1,651,747.38	1,667,219.33	1,785,472.85
FHLMC GOLD #C00438	AAA	7.0000	7.072	31292GPX8	M	12/01/2025	1,949,904.79	1,948,322.87	2,084,552.21
FHLMC GOLD #C00742	AAA	6.5000	7.208	31292GZF6	M	04/01/2029	2,359,264.82	2,234,115.94	2,488,237.96
FHLMC GOLD #C00760	AAA	6.5000	7.290	31292GZZ2	M	05/01/2029	5,325,891.49	5,007,574.68	5,617,040.23
FHLMC GOLD #C00785	AAA	6.5000	7.279	31292G2S4	M	06/01/2029	2,901,936.31	2,730,380.82	3,060,575.49
FHLMC GOLD #C00835	AAA	6.5000	7.016	31292G4U7	M	07/01/2029	9,659,267.78	9,274,978.18	10,187,307.76
FHLMC GOLD #C00896	AAA	7.5000	7.585	31292G7H3	M	12/01/2029	2,366,770.00	2,360,148.70	2,548,608.94
FHLMC GOLD #C00910	AAA	7.5000	7.703	31292HAK0	M	01/01/2030	1,297,229.75	1,282,708.37	1,396,117.58
FHLMC GOLD #C01271	AAA	6.5000	6.454	31292HMU5	M	12/01/2031	3,711,976.50	3,731,700.81	3,910,926.07
FHLMC GOLD #C01277	AAA	7.0000	6.427	31292HM27	M	11/01/2031	3,430,114.57	3,513,283.68	3,648,281.29



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FHLMC-G FHLMC GOLD									
FHLMC GOLD #C01598	AAA	5.0000	5.279	31292HX33	M	08/01/2033	31,101,742.91	30,643,636.73	31,132,429.97
FHLMC GOLD #C01622	AAA	5.0000	5.213	31292HYT5	M	09/01/2033	36,148,567.60	35,755,283.13	36,184,234.19
FHLMC GOLD #C01623	AAA	5.5000	5.727	31292HYU2	M	09/01/2033	24,106,306.20	23,856,706.89	24,643,234.00
FHLMC GOLD #C01674	AAA	5.5000	5.393	31292H2F0	M	11/01/2033	50,188,896.91	50,469,175.72	51,306,770.95
FHLMC GOLD #C19467	AAA	6.5000	6.342	31293FQU4	M	12/01/2028	2,716,495.82	2,745,750.41	2,866,220.01
FHLMC GOLD #C22347	AAA	6.0000	6.236	31293KTC0	M	02/01/2029	3,638,920.44	3,588,091.91	3,781,420.56
FHLMC GOLD #C23918	AAA	6.5000	6.556	31293MK76	M	03/01/2029	6,377,710.89	6,372,959.24	6,726,359.08
FHLMC GOLD #C25795	AAA	6.5000	6.556	31293PNL5	M	04/01/2029	2,024,397.36	2,022,896.24	2,135,064.42
FHLMC GOLD #C28188	AAA	6.5000	7.231	31293SCZ0	M	06/01/2029	1,310,362.24	1,237,211.22	1,381,995.38
FHLMC GOLD #C29186	AAA	6.5000	7.052	31293TF36	M	07/01/2029	2,647,618.85	2,539,302.92	2,792,355.35
FHLMC GOLD #C29188	AAA	6.5000	7.462	31293TF51	M	05/01/2029	2,187,513.83	2,030,538.23	2,307,097.92
FHLMC GOLD #C29245	AAA	6.5000	7.457	31293THW0	M	07/01/2029	1,657,077.23	1,535,215.30	1,747,664.11
FHLMC GOLD #C29249	AAA	6.0000	7.157	31293TH26	M	07/01/2029	2,117,389.85	1,904,248.21	2,200,306.84
FHLMC GOLD #C29986	AAA	6.5000	7.138	31293UCX0	M	08/01/2029	1,597,592.00	1,518,184.37	1,684,927.03
FHLMC GOLD #C30083	AAA	6.5000	7.138	31293VCU4	M	08/01/2029	2,005,913.50	1,907,278.07	2,115,570.10
FHLMC GOLD #C30265	AAA	6.5000	7.335	31293VJJ2	M	08/01/2029	1,060,614.10	990,156.36	1,118,594.33
FHLMC GOLD #C32961	AAA	6.5000	7.214	31293YJE7	M	11/01/2029	27,805.03	26,127.45	29,325.04
FHLMC GOLD #C35366	AAA	7.5000	7.703	31294B6B6	M	01/01/2030	1,065,039.00	1,053,091.60	1,146,865.94
FHLMC GOLD #C64130	AAA	6.5000	6.424	31287PST1	M	02/01/2032	5,981,003.60	6,029,936.79	6,301,984.12
FHLMC GOLD #C70138	AAA	6.5000	4.625	31287XEK8	M	08/01/2032	19,123,373.71	19,645,507.92	20,149,661.43
FHLMC GOLD #C80343	AAA	7.0000	7.387	31335GLY9	M	09/01/2025	1,909,561.35	1,880,016.49	2,041,422.94
FHLMC GOLD #C80349	AAA	7.5000	7.393	31335GL60	M	10/01/2025	2,030,715.12	2,045,224.66	2,195,121.82
FHLMC GOLD #D01338	AAA	2.0000	12.000	313933PX5	M	09/01/2013	19,334.61	19,334.41	22,181.45
FHLMC GOLD #D06779	AAA	9.0000	6.140	313939Q86	M	12/01/2014	176,256.60	178,244.49	193,115.54
FHLMC GOLD #D64823	AAA	7.0000	7.386	3128F4LC3	M	10/01/2025	1,155,302.89	1,137,562.96	1,235,080.41
FHLMC GOLD #D67588	AAA	7.0000	7.015	3128F7ND2	M	01/01/2026	1,075,140.59	1,077,027.74	1,149,382.63
FHLMC GOLD #E69095	AAA	6.5000	3.737	31280QC89	M	02/01/2013	815,762.10	820,001.91	867,397.12
FHLMC GOLD #G00474	AAA	9.0000	7.110	31283GQ34	M	04/01/2025	1,886,476.32	1,945,192.85	2,059,635.98
FHLMC GOLD #G00853	AAA	7.0000	6.477	31283G5N3	M	01/01/2028	4,006,840.21	4,067,408.19	4,282,604.32
FHLMC GOLD #G00920	AAA	7.0000	6.392	31283HAV7	M	05/01/2028	1,371,920.77	1,388,533.79	1,461,141.36
FHLMC GOLD #G00921	AAA	7.5000	6.644	31283HAW5	M	04/01/2028	1,834,129.41	1,859,807.34	1,977,686.72
FHLMC GOLD #G00983	AAA	6.5000	6.552	31283HCU7	M	11/01/2028	1,592,489.47	1,591,495.51	1,680,262.18
FHLMC GOLD #G01309	AAA	7.0000	6.410	31283HN27	M	08/01/2031	1,620,844.75	1,661,062.98	1,723,935.89
FHLMC GOLD #G01477	AAA	6.0000	5.623	31283HUA1	M	12/01/2032	10,527,732.54	10,719,756.28	10,927,259.99
FHLMC GOLD #G01534	AAA	6.0000	5.753	31283HV36	M	04/01/2033	14,195,522.95	14,362,800.54	14,734,668.91
FHLMC GOLD #G08003	AAA	6.0000	5.152	3128MJAD2	M	07/01/2034	45,009,210.00	46,268,516.39	46,725,861.27
FHLMC GOLD #G08006	AAA	6.0000	5.072	3128MJAG5	M	08/01/2034	17,547,456.08	18,094,747.32	18,216,716.05
FHLMC GOLD #G10186	AAA	7.5000	6.628	31283JF30	M	09/01/2008	1,695,298.14	1,700,917.94	1,821,411.37
FHLMC GOLD #G10790	AAA	6.5000	6.350	31283J2X8	M	03/01/2013	2,932,708.00	2,947,609.15	3,118,221.33

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FHLMC-G FHLMC GOLD									
FHLMC GOLD #GO1041	AAA	6.0000	7.162	31283HEN1	M	06/01/2029	4,196,461.01	3,805,216.22	4,360,794.43
FHLMC GOLD #GO0487	AAA	7.0000	6.427	31283GRG4	M	06/01/2026	1,601,151.55	1,625,436.00	1,711,348.14
FHLMC GOLD 15YR #B11726	AAA	5.0000	4.237	3129634K4	M	01/01/2019	47,397,929.28	48,573,034.86	48,397,393.61
FHLMC GOLD 15YR #B11949	AAA	5.0000	4.267	312964EW5	M	01/01/2019	22,326,714.75	22,863,985.68	22,797,510.74
FHLMC GOLD 15YR #B12454	AAA	4.5000	4.267	312964WP0	M	02/01/2019	31,151,925.85	31,407,226.36	31,202,391.97
FHLMC GOLD 15YR #B13741	AAA	4.5000	4.280	312966EN0	M	04/01/2019	27,740,724.90	28,010,296.30	27,785,664.88
FHLMC GOLD 15YR #B14872	AAA	4.5000	4.614	312967MV1	M	05/01/2019	25,910,682.19	25,785,501.32	25,952,657.50
FHLMC GOLD 15YR #B15067	AAA	4.5000	5.171	312967TY8	M	06/01/2019	24,740,761.04	24,013,119.53	24,780,841.07
FHLMC GOLD 15YR #E01200	AAA	5.5000	5.059	31294KKM6	M	09/01/2017	20,150,934.82	20,410,177.48	20,915,931.47
FHLMC GOLD 15YR #E76026	AAA	6.0000	6.113	3128GAVT0	M	04/01/2014	4,207,633.00	4,196,070.80	4,437,411.84
FHLMC GOLD 15YR #E90954	AAA	5.5000	4.774	3128GVBX7	M	08/01/2017	6,524,641.93	6,698,341.42	6,772,339.09
FHLMC GOLD 15YR #E94584	AAA	5.0000	4.588	3128H2CV3	M	02/01/2018	14,227,311.75	14,442,036.56	14,530,732.89
FHLMC GOLD 15YR #E96175	AAA	4.5000	4.080	3128H32G5	M	05/01/2018	16,961,809.12	17,251,258.33	17,025,924.76
FHLMC GOLD 15YR #E98671	AAA	4.5000	4.573	3128H6T46	M	08/01/2018	57,247,349.11	57,086,208.24	57,463,744.10
FHLMC GOLD 15YR #E99643	AAA	4.5000	4.572	3128H7WC2	M	10/01/2018	61,963,608.35	61,792,473.31	62,197,830.79
FHLMC GOLD 15YR #G10703	AAA	7.5000	7.115	31283JX89	M	07/01/2012	5,275,939.68	5,327,712.32	5,670,368.93
FHLMC GOLD 15YR #G10707	AAA	7.0000	6.891	31283JYC9	M	07/01/2012	2,410,318.55	2,421,169.41	2,570,419.94
FHLMC GOLD 15YR #G10710	AAA	7.5000	7.046	31283JYF2	M	07/01/2012	4,578,355.02	4,635,865.03	4,919,946.10
FHLMC GOLD 15YR #G11295	AAA	5.5000	4.712	31283KNL8	M	09/01/2017	6,667,264.62	6,838,732.57	6,920,376.21
FHLMC GOLD 15YR #G11337	AAA	5.5000	4.376	31283KPW2	M	11/01/2017	22,642,433.93	23,317,679.57	23,502,016.19
FHLMC GOLD 15YR #G18002	AAA	5.0000	5.018	3128MMAC7	M	07/01/2019	28,066,498.20	28,054,096.69	28,658,327.09
FHLMC GOLD 20YR #C90524	AAA	6.5000	6.351	31335HSM6	M	02/01/2022	9,754,518.50	9,834,063.86	10,327,759.04
TBA 30YR FG 6.0%	AAA+6.0000	5.191	MBS30YG60	M	08/01/2033	23,999,976.00	24,731,225.27	24,731,225.27	24,790,775.21
Instrument Total	94						1,327,302,971.15	1,331,344,844.57	1,352,663,317.77
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Instrument -FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL									
FNGL POOL #8241	AAA	9.5000	7.762	31360KEN0	M	05/01/2010	5,562,288.97	5,787,916.49	6,177,848.96
FNMA 20YR POOL # 253886	AAA	6.5000	6.383	31371J6X7	M	07/01/2021	2,651,404.78	2,661,446.82	2,806,768.27
FNMA 20YR POOL #254296	AAA	6.5000	6.383	31371KNM9	M	04/01/2022	7,756,219.35	7,788,784.02	8,212,336.75
FNMA 20YR POOL #254305	AAA	6.5000	6.055	31371KNW7	M	05/01/2022	10,371,203.41	10,547,209.14	10,981,099.33
FNMA 20YR POOL #254831	AAA	5.0000	4.633	31371LA82	M	08/01/2023	25,029,530.70	25,416,094.36	25,271,733.12
FNMA 20YR POOL #255030	AAA	5.5000	4.960	31371LHF9	M	12/01/2023	18,298,995.00	18,654,200.69	18,805,755.16
FNMA 20YR POOL #255362	AAA	6.0000	5.171	31371LTT6	M	08/01/2024	31,696,342.58	32,599,490.86	33,076,718.30
FNMA 7YR BALLOON POOL #254188	AAA	5.5000	5.021	31371KJ93	M	01/01/2009	1,263,618.90	1,272,161.70	1,294,190.06
FNMA 7YR BALLOON POOL #254228	AAA	5.5000	5.041	31371KLH2	M	03/01/2009	2,511,629.76	2,527,046.99	2,571,917.25
FNMA 7YR BALLOON POOL #254256	AAA	5.5000	4.971	31371KMD0	M	04/01/2009	11,419,114.26	11,512,513.54	11,693,211.06
FNMA 7YR BALLOON POOL #254339	AAA	5.5000	5.041	31371KPY1	M	05/01/2009	4,104,789.18	4,133,195.69	4,203,317.82

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL									
FNMA 7YR BALLOON POOL #254366	AAA	5.5000	5.007	31371KQT1	M	05/01/2009	2,907,881.96	2,933,819.52	2,977,680.82
FNMA DWARF POOL #253884	AAA	6.5000	5.761	31371J6V1	M	08/01/2016	5,246,143.25	5,385,639.86	5,585,813.54
FNMA DWARF POOL #254510	AAA	5.0000	3.878	31371KVB4	M	11/01/2017	77,427,090.76	79,293,796.16	79,164,296.59
FNMA DWARF POOL #254991	AAA	5.5000	4.644	31371LF87	M	11/01/2018	30,893,100.49	31,624,619.34	32,091,237.91
FNMA DWARF POOL #313313	AAA	6.0000	5.514	31374GAN7	M	12/01/2011	9,254,676.25	9,380,901.31	9,756,002.06
FNMA DWARF POOL #323980	AAA	6.0000	6.148	31374T2M0	M	04/01/2014	5,429,536.23	5,386,458.12	5,724,360.05
FNMA DWARF POOL #420835	AAA	6.0000	6.236	31379JP4	M	07/01/2013	3,016,970.41	2,990,348.38	3,182,481.41
FNMA DWARF POOL #429755	AAA	6.0000	6.180	31379UMC2	M	05/01/2013	2,691,525.40	2,673,957.29	2,839,182.49
FNMA DWARF POOL #431241	AAA	6.0000	6.236	31379WBJ5	M	07/01/2013	4,498,695.50	4,458,227.32	4,745,493.94
FNMA DWARF POOL #433207	AAA	6.0000	6.236	31379YGQ0	M	07/01/2013	4,389,477.30	4,352,334.34	4,630,284.03
FNMA DWARF POOL #437914	AAA	6.0000	6.236	31380EN75	M	08/01/2013	3,184,255.50	3,156,822.50	3,358,943.76
FNMA DWARF POOL #437946	AAA	6.0000	6.178	31380EP73	M	07/01/2013	3,417,134.64	3,394,087.33	3,604,598.65
FNMA DWARF POOL #535213	AAA	7.0000	6.025	31384VSA1	M	03/01/2015	4,778,015.40	4,903,646.05	5,093,714.81
FNMA DWARF POOL #545299	AAA	6.5000	5.676	31385HX49	M	11/01/2016	5,392,867.78	5,524,520.40	5,742,038.00
FNMA DWARF POOL #545305	AAA	6.0000	4.365	31385HYA4	M	11/01/2016	9,154,734.36	9,551,405.41	9,639,202.90
FNMA DWARF POOL #555028	AAA	6.0000	4.355	31385WSR1	M	10/01/2017	27,696,654.95	28,854,430.49	29,166,239.46
FNMA DWARF POOL #555902	AAA	6.0000	4.886	31385XRX7	M	09/01/2018	22,395,459.60	23,270,400.64	23,580,627.32
FNMA DWARF POOL #657369	AAA	5.5000	3.152	31390VJN5	M	09/01/2017	12,264,868.04	12,594,678.02	12,739,068.72
FNMA DWARF POOL #668818	AAA	5.0000	4.781	31391KAT4	M	11/01/2017	22,595,850.00	22,994,161.47	23,102,825.56
FNMA DWARF POOL #672338	AAA	5.0000	4.880	31391N4X6	M	12/01/2017	16,578,438.50	16,710,170.35	16,950,403.40
FNMA DWARF POOL #678432	AAA	5.0000	4.739	31391VVZ3	M	12/01/2017	14,897,260.25	15,023,874.01	15,231,505.11
FNMA DWARF POOL #712352	AAA	5.0000	3.603	31401ML90	M	06/01/2018	16,787,892.26	17,123,947.12	17,149,279.62
FNMA DWARF POOL #720692	AAA	5.0000	3.604	31401WUR8	M	06/01/2018	17,217,340.19	17,612,010.36	17,587,972.14
FNMA POOL # 125248	AAA	7.0000	6.686	31365EBR3	M	10/01/2023	2,555,646.65	2,588,774.43	2,745,335.27
FNMA POOL # 190605	AAA	7.5000	6.576	31368HU68	M	02/01/2009	1,837,800.80	1,845,897.46	1,974,955.88
FNMA POOL # 266202	AAA	6.5000	6.706	31371YU33	M	01/01/2024	2,297,591.38	2,279,046.98	2,427,995.01
FNMA POOL # 268312	AAA	6.5000	6.801	31372CAM0	M	01/01/2024	1,441,205.39	1,424,330.33	1,523,003.40
FNMA POOL # 50965	AAA	6.5000	6.711	313615TW6	M	01/01/2024	6,396,652.08	6,342,988.39	6,752,412.54
FNMA POOL #001171	AAA	7.7500	8.205	31360BJQ8	M	05/01/2009	85,480.92	85,301.47	92,233.77
FNMA POOL #007	AAA	8.5000	8.604	31360AAG1	M	01/01/2010	35,292.61	35,292.60	39,243.74
FNMA POOL #124485	AAA	8.5000	7.267	31365DF26	M	09/01/2007	297,610.92	298,492.57	319,423.82
FNMA POOL #124570	AAA	8.5000	7.180	31365DJP1	M	09/01/2007	315,169.78	316,312.31	338,269.63
FNMA POOL #124749	AAA	8.5000	6.878	31365DQA6	M	01/01/2008	4,636.90	4,787.00	4,976.76
FNMA POOL #141631	AAA	7.5000	6.078	31365YHG7	M	06/01/2007	2,259.12	2,259.12	2,424.06
FNMA POOL #1464	AAA	7.7500	8.446	31360BTV6	M	06/01/2008	281,725.10	280,469.65	303,980.91
FNMA POOL #1500	AAA	4.7500	8.300	31360BUZ5	M	03/01/2012	39,560.99	42,932.72	46,419.35
FNMA POOL #190031	AAA	8.0000	7.101	31368HA86	M	12/01/2019	652,743.97	668,585.75	720,450.94
FNMA POOL #190101	AAA	8.0000	7.216	31368HDE0	M	01/01/2023	1,392,388.83	1,423,370.18	1,536,816.69
FNMA POOL #190700	AAA	7.5000	6.612	31368HX57	M	02/01/2009	2,127,661.60	2,136,948.69	2,285,895.80

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL									
FNMA POOL #20249	AAA	7.7500	7.304	31360YQA5	M	03/01/2005	343.33	343.33	345.56
FNMA POOL #2114	AAA	8.2500	8.931	31360CK35	M	11/01/2008	77,748.02	77,472.02	84,445.63
FNMA POOL #22022	AAA	8.5000	9.019	313606PF6	M	06/01/2014	63,819.35	63,747.65	69,799.44
FNMA POOL #2436	AAA	5.0000	15.014	31360CV58	M	11/01/2012	4,133.93	4,133.88	4,851.45
FNMA POOL #2440	AAA	4.7500	8.875	31360CV90	M	08/01/2012	52,823.91	57,098.10	61,981.55
FNMA POOL #2459	AAA	8.5000	9.084	31360CWU2	M	06/01/2015	199,895.93	199,895.92	218,626.85
FNMA POOL #252645	AAA	6.5000	7.498	31371HTA6	M	08/01/2029	3,646,872.10	3,457,044.42	3,844,520.41
FNMA POOL #252981	AAA	7.5000	7.054	31371H6S2	M	01/01/2030	1,497,277.50	1,518,282.23	1,607,851.44
FNMA POOL #253481	AAA	8.0000	7.865	31371JRA4	M	09/01/2030	3,025,546.20	3,047,137.72	3,284,643.89
FNMA POOL #254479	AAA	6.5000	4.738	31371KUC3	M	10/01/2032	7,392,705.29	7,590,002.14	7,784,641.88
FNMA POOL #254514	AAA	5.5000	5.748	31371KVF5	M	11/01/2032	19,712,326.80	19,479,674.94	20,140,741.36
FNMA POOL #254548	AAA	5.5000	5.694	31371KWH0	M	11/01/2032	50,419,043.36	49,917,099.59	51,514,817.24
FNMA POOL #254981	AAA	6.0000	5.298	31371LFW4	M	11/01/2033	17,740,097.26	18,158,619.55	18,423,445.82
FNMA POOL #255028	AAA	5.5000	5.458	31371LHD4	M	01/01/2034	29,334,260.90	29,371,175.57	29,950,084.82
FNMA POOL #255230	AAA	5.0000	5.608	31371LPP8	M	06/01/2034	26,192,577.15	25,233,125.77	26,128,579.96
FNMA POOL #25934	AAA	8.0000	8.732	31361AY74	M	07/01/2008	73,677.29	73,677.32	79,918.25
FNMA POOL #27070	AAA	7.5000	6.222	31361CCF6	M	10/01/2014	72,557.12	72,632.53	77,854.51
FNMA POOL #277	AAA	8.5000	8.500	31360AJW7	M	09/01/2009	112,785.43	112,785.47	123,353.80
FNMA POOL #28017	AAA	8.5000	8.775	31361DDW6	M	06/01/2016	8,588.23	8,529.72	9,570.32
FNMA POOL #30349	AAA	8.5000	8.956	31361FWJ9	M	08/01/2016	24,458.78	24,187.70	27,255.73
FNMA POOL #313945	AAA	6.5000	6.101	31374GWE3	M	01/01/2028	9,073,773.22	9,327,390.74	9,575,159.68
FNMA POOL #323500	AAA	7.0000	7.839	31374TKM0	M	01/01/2029	2,149,281.24	2,022,859.90	2,292,194.11
FNMA POOL #34870	AAA	8.5000	8.883	31361LW72	M	09/01/2016	10,698.56	10,601.59	11,921.99
FNMA POOL #36082	AAA	8.2500	8.457	31361NCT2	M	07/01/2008	16,118.28	16,100.74	17,480.36
FNMA POOL #37115	AAA	8.5000	8.966	31361PGY2	M	11/01/2016	52,886.08	52,268.46	58,933.78
FNMA POOL #37931	AAA	7.5000	9.058	31361QEC0	M	09/01/2007	126,180.43	125,285.65	135,884.97
FNMA POOL #408220	AAA	6.0000	6.433	31378TPD1	M	01/01/2028	1,594,740.75	1,552,778.99	1,660,284.59
FNMA POOL #433690	AAA	6.0000	6.205	31379YXT5	M	11/01/2028	3,133,159.57	3,092,776.50	3,261,932.43
FNMA POOL #440702	AAA	6.0000	6.205	31380HRX7	M	11/01/2028	7,007,429.50	6,918,210.68	7,295,434.85
FNMA POOL #44599	AAA	8.2500	8.381	31361XRU1	M	09/01/2010	35,532.57	35,513.06	38,500.79
FNMA POOL #481713	AAA	6.0000	6.237	31382GDS3	M	02/01/2029	10,708,294.03	10,559,710.20	11,135,126.63
FNMA POOL #487317	AAA	6.5000	6.498	31382NK68	M	04/01/2029	3,090,940.96	3,093,607.30	3,258,459.66
FNMA POOL #487367	AAA	6.5000	6.527	31382NMQ2	M	04/01/2029	2,017,016.51	2,014,904.86	2,126,332.09
FNMA POOL #490228	AAA	6.5000	6.497	31382RSR5	M	03/01/2029	4,482,734.25	4,486,527.13	4,725,683.51
FNMA POOL #490800	AAA	6.5000	7.516	31382SGH8	M	04/01/2029	2,412,317.36	2,285,054.37	2,543,056.92
FNMA POOL #493925	AAA	6.5000	6.498	31382VVS0	M	04/01/2029	2,223,202.17	2,225,163.04	2,343,692.32
FNMA POOL #493926	AAA	6.5000	6.516	31382VVT8	M	04/01/2029	2,720,227.02	2,719,292.73	2,867,654.25
FNMA POOL #494126	AAA	6.5000	6.516	31382V4K7	M	04/01/2029	3,179,285.75	3,178,226.05	3,351,592.44
FNMA POOL #494181	AAA	6.5000	6.530	31382V6S8	M	04/01/2029	3,363,889.87	3,359,897.65	3,546,201.49

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL									
FNMA POOL #494232	AAA	6.5000	6.530	31382WA93	M	04/01/2029	3,594,541.13	3,590,384.17	3,789,353.28
FNMA POOL #50930	AAA	7.0000	6.778	313615ST4	M	11/01/2023	3,579,475.80	3,614,975.58	3,845,156.44
FNMA POOL #50947	AAA	7.0000	6.775	313615TC0	M	12/01/2023	3,298,172.07	3,331,659.30	3,542,973.40
FNMA POOL #52206	AAA	8.0000	8.647	313617AF9	M	07/01/2017	17,292.45	17,005.80	19,086.14
FNMA POOL #535041	AAA	7.0000	7.753	31384VLW0	M	12/01/2029	1,174,578.95	1,100,547.70	1,251,412.07
FNMA POOL #535116	AAA	7.5000	7.053	31384VN99	M	01/01/2030	3,510,161.63	3,558,633.93	3,769,387.07
FNMA POOL #535704	AAA	5.5000	5.179	31384WDH0	M	12/01/2030	14,030,867.82	14,109,652.02	14,361,622.14
FNMA POOL #54465	AAA	8.5000	9.152	313619QS0	M	07/01/2017	51,610.88	50,744.28	57,492.11
FNMA POOL #545998	AAA	6.0000	5.490	31385JRT7	M	11/01/2032	31,751,012.88	32,385,746.93	32,975,966.96
FNMA POOL #555783	AAA	4.5000	5.739	31385XM87	M	10/01/2033	25,896,480.40	23,919,861.43	25,180,442.72
FNMA POOL #558684	AAA	7.5000	7.194	31386BUH5	M	01/01/2031	1,549,595.57	1,567,072.08	1,663,661.30
FNMA POOL #563868	AAA	7.5000	7.195	31386HMR9	M	01/01/2031	422,080.20	427,107.57	453,149.52
FNMA POOL #59306	AAA	8.2500	8.931	31362E3P9	M	05/01/2008	65,889.91	65,720.67	71,457.94
FNMA POOL #59308	AAA	8.5000	9.078	31362E3R5	M	03/01/2018	38,612.41	38,516.84	42,205.43
FNMA POOL #593826	AAA	6.5000	6.699	31387TVT8	M	08/01/2029	5,144,483.89	5,070,105.99	5,425,612.78
FNMA POOL #636697	AAA	6.0000	6.562	31389VKJ5	M	05/01/2032	7,046,742.82	6,641,585.54	7,318,606.15
FNMA POOL #63780	AAA	8.2500	8.689	31362K2M3	M	05/01/2006	4,719.55	4,719.54	5,118.38
FNMA POOL #655619	AAA	6.5000	4.666	31390TK81	M	08/01/2032	7,170,518.43	7,339,515.22	7,550,675.42
FNMA POOL #68105	AAA	7.5000	9.970	31362QU64	M	02/01/2008	18,155.74	18,155.74	19,552.10
FNMA POOL #683040	AAA	6.0000	4.127	31400BZD1	M	02/01/2033	7,106,662.67	7,357,588.77	7,380,411.32
FNMA POOL #685522	AAA	6.0000	5.280	31400ESK7	M	10/01/2033	31,992,078.20	32,717,911.07	33,224,413.06
FNMA POOL #695206	AAA	6.0000	5.236	31400RKT7	M	03/01/2033	29,039,947.18	29,704,311.08	30,158,565.95
FNMA POOL #70189	AAA	8.2500	8.736	31362S7A7	M	03/01/2011	27,357.92	27,357.95	29,669.81
FNMA POOL #70816	AAA	8.0000	9.558	31362TVH3	M	01/01/2019	290,264.60	288,671.40	315,055.14
FNMA POOL #708935	AAA	5.5000	5.694	31401HSY9	M	06/01/2033	50,226,019.69	49,627,207.20	51,280,431.26
FNMA POOL #709592	AAA	5.5000	5.124	31401JKD9	M	05/01/2033	29,559,176.00	29,772,973.24	30,179,721.64
FNMA POOL #713975	AAA	5.5000	5.556	31401PFQ2	M	07/01/2033	33,904,041.34	33,799,035.14	34,615,800.18
FNMA POOL #7263	AAA	8.2500	8.960	31360JB89	M	03/01/2008	54,262.39	54,077.90	58,847.83
FNMA POOL #7265	AAA	8.5000	8.485	31360JCA3	M	02/01/2011	64,809.13	64,809.12	70,839.84
FNMA POOL #7338	AAA	7.5000	8.911	31360JEK9	M	09/01/2010	171,203.53	169,517.93	183,703.11
FNMA POOL #734917	AAA	5.0000	5.353	31402QPA3	M	08/01/2033	22,571,616.31	22,119,071.31	22,565,898.17
FNMA POOL #739713	AAA	6.0000	5.246	31402VYJ3	M	10/01/2033	13,451,842.86	13,773,925.43	13,970,007.85
FNMA POOL #740242	AAA	5.5000	5.234	31402WLX4	M	09/01/2033	41,887,486.50	42,264,998.44	42,766,844.46
FNMA POOL #741907	AAA	4.5000	5.416	31402YGQ1	M	10/01/2033	20,954,217.35	19,748,437.30	20,374,833.25
FNMA POOL #751558	AAA	6.0000	5.187	31403K5T6	M	11/01/2033	6,960,855.83	7,144,108.06	7,228,988.00
FNMA POOL #766641	AAA	5.0000	5.838	31404EWA0	M	03/01/2034	37,185,449.73	35,297,980.93	37,094,593.28
FNMA POOL #773358	AAA	4.5000	5.749	31404NE77	M	05/01/2034	16,620,344.57	15,304,818.56	16,148,659.19
FNMA POOL #773572	AAA	4.5000	5.249	31404NMV5	M	05/01/2034	14,855,047.50	14,130,991.40	14,433,461.25
FNMA POOL #77721	AAA	8.5000	8.888	313624LA4	M	08/01/2014	76,282.23	76,123.81	83,380.55

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL									
FNMA POOL #7774	AAA	8.0000	8.000	31360JT72	M	08/01/2008	95,866.25	95,866.21	103,986.77
FNMA POOL #783691	AAA	4.5000	5.742	31405AUQ4	M	06/01/2034	15,517,365.81	14,294,884.40	15,076,982.97
FNMA POOL #8199	AAA	7.5000	8.017	31360KDC5	M	06/01/2007	308,302.14	307,403.64	332,013.66
FNMA POOL #8245	AAA	8.0000	8.278	31360KES9	M	12/01/2008	169,731.20	169,500.93	184,246.05
FNMA POOL #8307	AAA	8.0000	8.472	31360KGQ1	M	05/01/2008	762,921.38	760,664.43	828,163.88
FNMA POOL #85	AAA	8.5000	8.630	31360ACW4	M	03/01/2011	54,235.64	54,206.77	60,407.30
TBA 30YR FN 5.5%		5.5000	5.168	MBS30YF55	M	07/01/2033	58,725,000.00	59,406,539.06	59,660,489.25
Instrument Total	135						1,220,591,059.77	1,222,797,632.76	1,253,288,189.08
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Instrument -GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION									
GNMA POOL # 377622	AAA	7.0000	7.077	36204RPF9	M	10/15/2025	2,962,941.19	2,960,111.79	3,172,579.16
GNMA POOL # 410297	AAA	7.5000	7.320	36206FX23	M	11/15/2025	816,641.15	826,611.28	883,850.72
GNMA POOL # 414637	AAA	7.0000	7.077	36206LS26	M	10/15/2025	969,964.23	969,022.75	1,038,592.43
GNMA POOL #103868	AAA	8.0000	9.149	36214EJM8	M	04/01/2008	8,014.44	7,895.96	8,706.47
GNMA POOL #103871	AAA	9.0000	9.308	36214EJQ9	M	10/01/2009	5,919.30	5,896.56	6,531.65
GNMA POOL #196063	AAA	8.5000	9.553	36217KWY0	M	03/01/2017	41,311.49	40,044.00	45,474.17
GNMA POOL #221981	AAA	9.0000	9.724	36218GRA6	M	10/01/2017	787,307.06	772,426.51	882,398.00
GNMA POOL #327203	AAA	6.5000	7.731	36224FNU0	M	02/01/2024	373,548.89	348,696.07	397,268.00
GNMA POOL #337519	AAA	6.5000	7.877	36224S4C3	M	09/01/2023	1,356,831.49	1,256,969.97	1,442,985.76
GNMA POOL #345139	AAA	6.5000	8.181	36203CLU4	M	12/01/2023	1,322,069.83	1,204,574.27	1,406,016.86
GNMA POOL #345605	AAA	6.5000	7.738	36203C3N0	M	03/01/2024	2,215,390.89	2,068,198.55	2,355,950.05
GNMA POOL #345921	AAA	6.5000	8.179	36203DG61	M	01/01/2024	2,511,931.55	2,287,343.62	2,671,430.84
GNMA POOL #345990	AAA	6.5000	7.866	36203DKB5	M	12/01/2023	2,111,397.19	1,957,462.66	2,245,463.87
GNMA POOL #346013	AAA	6.5000	8.512	36203DK25	M	01/01/2024	4,062,621.19	3,636,373.26	4,320,584.10
GNMA POOL #346691	AAA	7.5000	8.520	36203EC48	M	08/15/2023	664,513.61	634,272.12	721,827.91
GNMA POOL #346927	AAA	6.5000	7.872	36203ELG1	M	12/01/2023	1,989,880.87	1,845,612.11	2,116,231.68
GNMA POOL #347041	AAA	6.5000	8.392	36203EP28	M	01/01/2024	1,194,715.31	1,076,165.22	1,270,575.75
GNMA POOL #351410	AAA	6.5000	8.149	36203KKX1	M	01/01/2024	4,641,836.86	4,237,236.89	4,936,578.03
GNMA POOL #352113	AAA	7.5000	8.520	36203LDS8	M	08/15/2023	886,874.56	846,544.45	963,367.50
GNMA POOL #354587	AAA	7.5000	8.524	36203N2U1	M	05/15/2023	365,243.45	348,540.12	396,745.70
GNMA POOL #354610	AAA	7.5000	8.518	36203N3T3	M	07/15/2023	494,073.52	471,533.74	536,687.37
GNMA POOL #354687	AAA	6.5000	7.736	36203N6Y9	M	11/01/2023	988,661.85	922,907.14	1,051,438.59
GNMA POOL #354693	AAA	7.0000	8.109	36203N7E2	M	11/01/2023	1,546,060.48	1,461,484.96	1,657,227.39
GNMA POOL #354733	AAA	6.5000	8.510	36203PBA0	M	01/01/2024	1,598,879.99	1,430,913.24	1,700,403.54
GNMA POOL #354739	AAA	6.5000	8.507	36203PBG7	M	01/01/2024	5,543,251.33	4,961,378.16	5,895,229.31
GNMA POOL #354798	AAA	7.0000	7.452	36203PDB6	M	04/01/2024	4,470,882.15	4,379,592.99	4,792,174.66
GNMA POOL #354809	AAA	6.5000	7.842	36203PDN0	M	04/01/2024	2,882,916.62	2,672,858.55	3,065,828.08

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION									
GNMA POOL #366657	AAA	6.5000	8.183	36204DJA8	M	12/01/2023	2,909,801.66	2,650,061.76	3,094,564.37
GNMA POOL #366685	AAA	6.5000	8.415	36204DJ67	M	01/01/2024	814,615.40	732,846.94	866,340.77
GNMA POOL #366737	AAA	6.5000	8.208	36204DLS6	M	04/01/2024	5,698,657.65	5,181,412.63	6,060,218.49
GNMA POOL #366792	AAA	6.5000	8.127	36204DNH8	M	05/01/2024	2,301,714.47	2,101,329.33	2,447,750.59
GNMA POOL #371713	AAA	6.5000	7.729	36204J3W4	M	04/01/2024	1,778,369.70	1,659,869.40	1,891,201.34
GNMA POOL #376371	AAA	7.0000	7.241	36204QCG3	M	01/01/2024	5,295,934.52	5,243,787.80	5,676,729.87
GNMA POOL #376506	AAA	6.5000	7.789	36204QGP9	M	05/01/2024	2,325,594.37	2,162,374.60	2,473,145.59
GNMA POOL #376507	AAA	6.5000	8.171	36204QGQ7	M	05/01/2024	546,396.80	497,460.75	581,063.86
GNMA POOL #379194	AAA	6.5000	8.177	36204TGB4	M	01/01/2024	2,506,044.28	2,286,163.99	2,665,044.44
GNMA POOL #385849	AAA	7.5000	8.467	36205BTE2	M	08/15/2024	214,560.37	205,088.16	232,858.08
GNMA POOL #412373	AAA	7.0000	6.954	36206JCJ1	M	11/15/2027	1,007,001.10	1,012,528.40	1,075,399.97
GNMA POOL #412383	AAA	7.0000	6.930	36206JCU6	M	12/15/2027	1,321,451.47	1,355,105.54	1,411,208.86
GNMA POOL #412389	AAA	7.0000	6.798	36206JC28	M	12/15/2027	1,655,123.45	1,679,526.55	1,767,544.96
GNMA POOL #413442	AAA	7.5000	7.495	36206KHT1	M	10/15/2025	2,363,122.25	2,371,873.84	2,557,607.21
GNMA POOL #413451	AAA	7.5000	7.349	36206KH46	M	10/15/2025	2,254,034.70	2,278,354.79	2,439,541.76
GNMA POOL #414636	AAA	7.5000	7.495	36206LSZ3	M	10/15/2025	523,949.60	525,904.13	567,070.67
GNMA POOL #414675	AAA	7.5000	7.349	36206LT82	M	10/15/2025	813,429.15	822,248.46	880,374.37
GNMA POOL #416782	AAA	7.5000	7.265	36206N6T7	M	11/15/2025	1,736,053.50	1,761,488.77	1,878,930.70
GNMA POOL #461111	AAA	7.0000	6.798	36208UGU5	M	12/15/2027	1,140,671.28	1,157,489.82	1,218,149.48
GNMA POOL #462363	AAA	7.0000	6.954	36208VTU9	M	11/15/2027	734,048.40	738,077.87	783,907.42
GNMA POOL #462495	AAA	7.0000	6.748	36208VXY6	M	01/15/2028	3,588,115.30	3,642,626.36	3,830,576.21
GNMA POOL #462599	AAA	6.5000	6.252	36208V3G8	M	03/15/2028	3,041,914.50	3,091,219.87	3,219,917.20
GNMA POOL #477482	AAA	6.5000	6.269	36209PM79	M	10/15/2028	2,496,747.16	2,535,818.22	2,642,848.49
GNMA POOL #64334	AAA	8.0000	8.793	36209PT8	M	01/01/2009	64,774.85	64,004.75	70,367.94
GNMA POOL #780047	AAA	9.0000	7.682	36225ABQ2	M	12/15/2017	1,343,836.75	1,383,976.16	1,506,360.37
GNMA POOL #780109	AAA	2.5000	7.692	36225ADN7	M	11/15/2015	2,365,063.66	2,516,616.30	2,741,408.36
GNMA POOL #780141	AAA	0.0000	8.000	36225AEN6	M	12/15/2020	1,580,065.17	1,634,324.50	1,773,217.60
GNMA POOL #780158	AAA	8.0000	7.427	36225AE71	M	11/15/2017	6,835,002.58	7,019,016.43	7,501,939.36
GNMA POOL #780421	AAA	7.5000	6.870	36225APE4	M	08/15/2026	758,415.13	776,985.81	820,013.61
GNMA POOL #780465	AAA	7.0000	6.943	36225AQS2	M	11/15/2026	3,498,469.56	3,522,633.66	3,736,097.28
GNMA POOL #780498	AAA	7.5000	6.888	36225ART9	M	01/15/2027	631,929.83	647,415.31	683,255.18
GNMA POOL #780587	AAA	7.0000	6.947	36225AUL2	M	06/15/2027	910,911.19	917,204.07	972,783.32
GNMA POOL# 423911	AAA	8.0000	7.559	36206W3U7	M	05/15/2026	1,040,496.52	1,067,302.22	1,137,040.73
GNMA POOL# 442138	AAA	8.0000	7.569	36207UEK0	M	11/15/2026	612,397.41	627,512.59	669,219.73
GNMA POOL# 447754	AAA	7.5000	6.843	36208DMB8	M	07/15/2027	664,948.89	682,735.08	718,956.04
GNMA POOL# 455273	AAA	7.5000	6.828	36208MXA8	M	08/15/2027	461,291.96	474,014.60	498,758.09
GNMA POOL# 455322	AAA	7.5000	6.859	36208MYT6	M	10/15/2027	759,782.38	779,965.40	821,491.91
GNMA POOL# 462481	AAA	7.0000	6.622	36208VXJ9	M	01/15/2028	2,930,209.14	2,985,414.00	3,129,238.72
GNMA POOL# 462738	AAA	7.0000	6.754	36208WBF9	M	05/15/2028	1,459,000.52	1,479,229.30	1,557,590.06

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - GNMA GOVERNMENT NATIONAL MORTGAGE ASSOCIATION									
GNMA POOL# 464819	AAA	6.5000	6.418	36208YK81	M	09/15/2028	1,928,368.13	1,940,742.46	2,041,209.81
GNMA POOL# 464837	AAA	7.0000	6.764	36208YLS6	M	09/15/2028	1,099,551.22	1,114,430.83	1,173,851.56
GNMA POOL# 475562	AAA	6.5000	6.418	36209MJF2	M	09/15/2028	3,295,684.39	3,316,791.64	3,488,536.86
GNMA POOL# 780137	AAA	9.5000	7.912	36225AEJ5	M	05/15/2015	3,673,130.86	3,782,402.33	4,125,905.46
GNMA POOL# 780220	AAA	7.5000	6.794	36225AG53	M	08/15/2025	1,448,488.92	1,490,986.45	1,572,016.07
GNMA POOL# 780545	AAA	7.5000	6.822	36225ATA8	M	04/15/2027	2,217,773.24	2,282,361.43	2,398,499.58
GNMA POOL# 780601	AAA	7.0000	6.604	36225AU24	M	07/15/2027	1,875,457.77	1,913,034.76	2,005,583.28
GNMA POOL# 780798	AAA	7.5000	6.925	36225A3F5	M	12/15/2027	4,082,072.97	4,185,857.43	4,413,618.94
Instrument Total	74						139,418,154.90	135,928,282.43	149,801,102.15
Instrument -GNMA II GNMA II									
GNMA POOL #2699	AAA	6.0000	7.703	36202C7L1	M	01/20/2029	9,470,341.26	8,563,066.69	9,859,856.39
GNMA POOL #3415	AAA	5.5000	5.257	36202DYL9	M	07/20/2033	27,575,081.22	27,825,696.32	28,301,776.54
GNMA POOL #3458	AAA	5.0000	5.024	36202DZX2	M	10/20/2033	39,796,690.50	39,762,938.95	40,009,470.14
GNMA POOL #3544	AAA	5.5000	5.799	36202D5D9	M	04/20/2034	23,425,597.25	23,077,146.58	24,043,174.08
Instrument Total	4						100,267,710.23	99,228,848.54	102,214,277.15
Instrument -MTN MEDIUM TERM NOTES									
R.R. DONNELLEY & SONS, CO.	A1	6.7000	6.558	25786TBE2	S	07/05/2005	5,000,000.00	5,002,813.38	5,136,155.56
Instrument Total	1						5,000,000.00	5,002,813.38	5,136,155.56
Instrument -PAC1 PLANNED AMORTIZATION CLASS I									
FHR 1682 PH	AAA	6.2500	8.605	3133T3M39	M	03/15/2023	1,966,917.62	1,913,993.40	1,989,750.25
FHR 2195 LG	AAA	6.5000	4.388	3133TMBF2	M	10/15/2028	5,529,100.57	5,724,633.53	5,585,976.58
FHR 2544 QB	AAA	5.0000	4.552	31393FQK5	M	09/15/2015	35,000,000.00	35,565,133.63	35,908,833.33
Instrument Total	3						42,496,018.19	43,203,760.56	43,484,560.16
Instrument -SEQ SEQUENTIAL									
FHR 2430 K	AAA	6.0000	5.879	31339NWF9	M	07/15/2030	2,367,771.00	2,383,408.52	2,397,368.14
FHR 2521 BN	AAA	5.0000	3.559	31392XHM3	M	08/15/2016	71,689,019.87	73,391,710.66	73,197,117.89
FNR 2002-15 D	AAA	6.0000	5.918	31392CME1	M	10/25/2029	796,410.60	798,873.94	803,578.29
Instrument Total	3						74,853,201.47	76,573,993.12	76,398,064.32



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - SUP SUPRANATIONALS									
ASIAN DEVELOPMENT BANK	AAA	7.5000	7.342	045167BE2	S	05/31/2005	25,000,000.00	25,015,612.81	26,236,458.33
DEUTSCHE AUSGLEICHSBANK	AAA	7.0000	7.113	251516AF7	S	06/23/2005	25,000,000.00	24,986,863.60	26,616,388.89
INTL FINANCE CORPORATION	AAA	7.1250	7.149	45950VAG1	S	04/06/2005	8,000,000.00	7,999,434.87	8,236,183.34
Instrument Total	3						58,000,000.00	58,001,911.28	61,089,030.56
Instrument -TIPS TREASURY INFLATION PROTECTED SECURITIES									
TSY INFL IX N/B	AAA	3.6250	3.541	912810FD5	M	04/15/2028	16,496,060.01	16,516,779.79	21,663,842.47
TSY INFL IX N/B	AAA	3.6250	-0.351	9128273T7	M	01/15/2008	63,384,256.00	67,131,678.62	70,032,307.97
TSY INFL IX N/B	AAA	4.2500	-1.037	9128275W8	M	01/15/2010	40,840,560.00	46,213,531.06	48,176,083.93
TSY INFL IX N/B	AAA	3.0000	1.814	912828AF7	M	07/15/2012	20,169,640.00	21,071,059.59	22,787,354.70
TSY INFL IX N/B	AAA	3.8750	-1.419	9128274Y5	M	01/15/2009	22,461,919.00	24,806,008.92	25,591,381.79
TSY INFL IX N/B	AAA	2.0000	2.332	912828CP3	M	00/00/0000	25,314,500.00	25,012,502.21	26,312,700.37
TSY INFL IX N/B	AAA	3.3750	-2.896	9128272M3	M	01/15/2007	40,357,450.00	42,870,220.81	43,268,031.80
Instrument Total	7						229,024,385.01	243,621,781.00	257,831,703.03
Instrument -TS0 TREASURY ZERO STRIPS									
U S TREASURY PRINCIPAL	AAA	0.0000	6.389	912803AG8		08/15/2005	25,000,000.00	24,042,251.08	24,605,500.00
U S TREASURY PRINCIPAL	AAA	0.0000	6.388	912803AD5		05/15/2005	89,400,000.00	87,338,859.61	88,677,648.00
Instrument Total	2						114,400,000.00	111,381,110.69	113,283,148.00
Instrument -TSY U S TREASURIES									
US TREASURY N/B	AAA	8.7500	6.343	912810EG9	S	08/15/2020	83,510,000.00	103,013,366.19	123,492,105.42
US TREASURY N/B	AAA	7.2500	5.703	912810EM6	S	08/15/2022	39,000,000.00	45,606,160.65	51,343,285.93
US TREASURY N/B	AAA	8.8750	6.482	912810EC8	S	02/15/2019	44,250,000.00	53,867,886.08	65,185,224.50
US TREASURY N/B	AAA	6.1250	5.134	912810FB9	S	11/15/2027	41,000,000.00	46,422,686.69	48,202,156.26
US TREASURY N/B	AAA	8.0000	6.857	912810EL8	S	11/15/2021	36,700,000.00	40,848,201.64	50,771,761.36
US TREASURY N/B	AAA	6.7500	3.075	9128276D9	S	05/15/2005	38,650,000.00	39,167,729.95	39,586,636.84
US TREASURY N/B	AAA	5.7500	3.594	9128276J6	S	08/15/2010	38,125,000.00	42,271,212.93	42,805,177.34
US TREASURY N/B	AAA	6.2500	5.135	912810FM5	S	05/15/2030	52,770,000.00	61,049,454.28	63,516,327.69
US TREASURY N/B	AAA	5.7500	1.938	9128276N7	S	11/15/2005	57,000,000.00	58,864,598.76	58,892,711.76
US TREASURY N/B	AAA	4.6250	2.094	9128276X5	S	05/15/2006	38,500,000.00	39,808,613.89	39,623,616.12
US TREASURY N/B	AAA	5.0000	3.913	9128277B2	S	08/15/2011	10,480,000.00	11,137,849.74	11,354,617.51
US TREASURY N/B	AAA	5.0000	3.758	9128276T4	S	02/15/2011	46,500,000.00	49,629,197.23	50,348,147.93

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
Group - FIXED INCOME									
Portfolio - FI FIXED INCOME									
Instrument - TSY U S TREASURIES									
US TREASURY N/B	AAA	4.8750	3.942	9128277L0	S	02/15/2012	28,000,000.00	29,606,339.39	30,102,624.24
US TREASURY N/B	AAA	5.6250	3.233	9128274F6	S	05/15/2008	6,500,000.00	6,992,506.23	7,020,475.65
US TREASURY N/B	AAA	3.0000	3.202	912828AN0	S	11/15/2007	28,100,000.00	27,944,287.37	28,038,321.28
US TREASURY N/B	AAA	2.0000	1.810	912828AY6	S	05/15/2006	75,200,000.00	75,389,494.07	74,516,934.72
US TREASURY N/B	AAA	4.3750	2.968	912828AC4	S	05/15/2007	73,000,000.00	75,330,795.07	75,443,328.15
US TREASURY N/B	AAA	3.1250	3.333	912828BK5	S	09/15/2008	17,890,000.00	17,760,934.14	17,880,038.92
US TREASURY N/B	AAA	2.3750	2.470	912828BF6	S	08/15/2006	55,000,000.00	54,916,449.26	54,973,643.34
US TREASURY N/B	AAA	2.6250	2.649	912828BP4	S	11/15/2006	65,000,000.00	64,971,290.96	64,744,429.69
US TREASURY N/B	AAA	1.5000	1.325	912828AV2	S	02/28/2005	12,200,000.00	12,203,395.19	12,253,639.56
US TREASURY N/B	AAA	3.5000	2.667	9128277F3	S	11/15/2006	22,700,000.00	23,041,772.85	22,994,741.32
US TREASURY N/B	AAA	4.2500	4.122	912828BH2	S	08/15/2013	32,935,000.00	33,234,442.79	33,717,304.70
US TREASURY N/B	AAA	1.6250	1.344	912828AX8	S	04/30/2005	30,000,000.00	30,027,505.30	30,008,494.48
US TREASURY N/B	AAA	1.6250	2.299	912828CB4	S	02/28/2006	50,200,000.00	49,812,071.17	49,802,486.72
US TREASURY N/B	AAA	4.3750	3.992	912828AJ9	S	08/15/2012	20,000,000.00	20,498,026.37	20,805,502.72
US TREASURY N/B	AAA	4.7500	4.294	912828CJ7	S	05/15/2014	29,000,000.00	30,010,596.14	30,398,006.69
US TREASURY N/B	AAA	6.0000	5.060	912810EW4	S	02/15/2026	19,750,000.00	22,139,353.11	23,078,330.11
US TREASURY N/B	AAA	2.8750	3.064	912828DD9	S	11/30/2006	12,550,000.00	12,506,308.05	12,543,442.28
US TREASURY N/B	AAA	3.3750	3.667	912828CV0	S	09/15/2009	15,000,000.00	14,812,116.27	15,013,785.91
US TREASURY N/B	AAA	3.2500	3.287	912828BG4	S	08/15/2008	43,500,000.00	43,443,556.34	43,838,682.96
US TREASURY N/B	AAA	1.5000	1.855	912828BE9	S	07/31/2005	62,000,000.00	61,873,052.25	62,009,124.79
US TREASURY N/B	AAA	2.0000	2.030	912828BJ8	S	08/31/2005	70,000,000.00	69,986,153.88	70,198,490.60
US TREASURY N/B	AAA	3.8750	4.163	912828AU4	S	02/15/2013	12,800,000.00	12,546,912.00	12,815,571.82
US TREASURY N/B	AAA	8.7500	6.014	912810DY1	S	05/15/2017	37,324,000.00	46,022,820.30	52,740,323.52
US TREASURY N/B (08 CALL)	AAA	2.0000	6.557	912810DF2	S	08/15/2013	70,000,000.00	82,146,419.61	93,546,326.08
Instrument Total	36						1,415,134,000.00	1,508,903,556.14	1,583,605,818.91
Instrument -VADM VERY ACCURATELY DEFINED MATURITY									
FNR 2001-20 VB	AAA	6.0000	6.692	31359SXA3	M	09/25/2017	31,130,431.37	29,786,684.55	31,587,426.11
Instrument Total	1						31,130,431.37	29,786,684.55	31,587,426.11
Portfolio Total	757						8,998,490,259.01	8,918,823,024.32	9,277,961,890.59
Group Total	757					8,998,490,259.01 /	0.00	8,918,823,024.32	9,277,961,890.59

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
				Group - FIXED INCOME - EXTERNALLY MANAGED					
				Portfolio - HUFF		W.R. HUFF ASSET MANA			
				Instrument - EXFI		EXTERNAL MANAGED FI			
HUFF - FIXED INCOME		0.0000	0.000	IF-HUFF		00/00/0000	2,963,626.59	296,362,659.97	
HUFF - LIQUIDITY		0.0000	0.000	IL-HUFF		00/00/0000	45,023.60	4,502,360.14	
Instrument Total	2						3,008,650.20	300,865,020.11	
				Instrument -INTF		INTERNATIONAL FUNDS			
SECURITY LENDING INCOME - EXT.		0.0000	0.000	SL-EXFI		00/00/0000	0.00	0.00	
Instrument Total	1						0.00	0.00	
Portfolio Total	3						3,008,650.20	300,865,020.11	322,212,884.62

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
				Group - FIXED INCOME - EXTERNALLY MANAGED					
				Portfolio - PIMCO		PACIFIC INVESTMENT C			
				Instrument - EXFI		EXTERNAL MANAGED FI			
PIMCO - FIXED INCOME		0.0000	0.000	IF-PIMCO		00/00/0000	1,830,197.24	183,019,724.54	
PIMCO - LIQUIDITY		0.0000	0.000	IL-PIMCO		00/00/0000	178,642.03	17,864,203.28	
Instrument Total	2						2,008,839.27	200,883,927.82	
Portfolio Total	2						2,008,839.27	200,883,927.82	219,454,285.10

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
				Group - FIXED INCOME - EXTERNALLY MANAGED					
				Portfolio - OAKTREE OAKTREE CAPITAL MANA					
				Instrument - EXFI EXTERNAL MANAGED FI					
OAKTREE - FIXED INCOME		0.0000	0.000	IF-OAKTREE		00/00/0000	1,424,994.70	142,499,470.20	
OAKTREE - FIXED INCOME/EQUITY		0.0000	0.000	IE-OAKTREE		00/00/0000	26.59	2,659.44	
OAKTREE - LIQUIDITY		0.0000	0.000	IL-OAKTREE		00/00/0000	84,470.24	8,447,024.23	
Instrument Total	3						1,509,491.53	150,949,153.87	
Portfolio Total	3						1,509,491.53	150,949,153.87	160,788,210.39

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
				Group - FIXED INCOME - EXTERNALLY MANAGED					
				Portfolio - SALOMON SALOMON BROS. ASSET					
				Instrument - EXFI EXTERNAL MANAGED FI					
SALOMON - FIXED INCOME		0.0000	0.000	IF-SALOMON		00/00/0000	1,671,156.78	167,115,678.11	
SALOMON - LIQUIDITY		0.0000	0.000	IL-SALOMON		00/00/0000	45,978.54	4,597,854.17	
Instrument Total	2						1,717,135.32	171,713,532.28	
Portfolio Total	2						1,717,135.32	171,713,532.28	196,683,728.86

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----									
				Group - FIXED INCOME - EXTERNALLY MANAGED					
				Portfolio - FIDELITY FIDELITY INVESTMENTS					
				Instrument - EXFI EXTERNAL MANAGED FI					
FIDELITY - FIXED INCOME		0.0000	0.000	IF-FIDELIT		00/00/0000	1,688,782.53	168,878,253.75	
FIDELITY - LIQUIDITY		0.0000	0.000	IL-FIDELIT		00/00/0000	178,190.82	17,819,082.46	
FIDELITY-EQUITY		0.0000	0.000	IE-FIDELIT		00/00/0000	470.01	47,001.05	
Instrument Total	3						1,867,443.37	186,744,337.26	
Portfolio Total	3						1,867,443.37	186,744,337.26	207,392,327.26
Group Total	13					10,111,559.71 /	0.00	1,011,155,971.34	1,106,531,436.23

## Monthly Market Portfolio

Portfolio ID		Par/Shares	Book Value	Market Value
-----				
Group - COMMON STOCK - INTERNALLY MANAGED				
LCA	LARGE-CAP CORE ANALY	171,954,555.32	5,049,193,688.75	6,312,262,504.65
LC1	LARGE-CAP CORE (F)	34,543,648.00	901,160,705.29	1,160,321,941.52
RMG	MID-CAP GROWTH (F)	52,999,418.50	1,410,027,640.30	1,766,516,628.42
RMV	MID-CAP VALUE (Q)	97,315,218.16	2,572,772,204.84	3,199,345,288.24
LCP	LARGE-CAP PASSIVE (Q)	172,034,357.00	4,892,088,420.92	6,614,196,566.18
QN1	QUANTITATIVE 1000 (Q)	58,718,203.87	1,686,779,349.53	2,149,400,990.25
QN2	QUANTITATIVE 2000 (Q)	66,054,467.10	1,019,634,254.75	1,262,657,884.60
4TR	MID-CAP GROWTH TRANS	31,017,571.18	539,902,140.39	605,377,917.35
6TR	S&P600 TRANSITION	20,735.65	0.00	95.50
Group Total		0.00 /	684,658,174.78	18,071,558,404.77
23,070,079,816.71				
Group - COMMON STOCK - EXTERNALLY MANAGED				
5BA	BARCLAYS - 1000	22,083,260.68	586,342,646.17	689,203,341.27
5GS	GOLDMAN SACHS - 1000	22,055,593.66	628,901,285.45	753,766,977.54
5IN	INTECH - 1000	9,206,939.16	251,314,779.86	305,943,892.40
5JL	JACOBS LEVY - 1000	36,708,148.15	1,036,175,152.66	1,183,586,989.85
6CH	CHARTWELL - 2000 VAL	6,346,183.03	60,831,322.15	71,856,430.64
6DG	DAVID J. GREENE - 20	9,645,881.70	66,892,222.94	79,445,225.70
6BB	DAVID L BABSON - 200	4,579,241.35	46,514,998.08	54,092,325.47
6EA	EAGLE ASSET - 2000 C	4,101,729.96	58,577,488.75	71,708,141.97
6FT	FULLER & THALER - 20	8,099,673.77	43,528,997.98	58,765,085.83
6FC	FULLER THALER - 2000	8,899,166.26	76,621,820.48	98,124,506.31
6JL	JACOBS LEVY - 2000 V	8,739,470.86	101,361,789.79	121,941,412.10
6LC	LORD, ABBETT - 2000	14,528,088.83	135,825,695.39	156,541,848.09
6LA	LORD, ABBETT - 2000	14,425,047.32	128,800,744.59	167,371,918.00
6MA	M.A. WEATHERBIE - 20	6,036,756.04	74,500,028.06	104,976,203.53
6NC	NEXT CENTURY - 2000	1,944,015.22	38,305,740.92	53,136,715.55
6WE	WESTCAP INVESTORS -	682,947.51	10,496,535.27	13,118,226.51
6CO	COMPLETION FUND	2,056,167.00	18,286,625.06	22,885,080.15
Group Total		0.00 /	180,138,310.54	3,363,277,873.60
4,006,464,320.91				
Group Total - COMMON STOCK		0.00 /	864,796,485.33	21,434,836,278.37
27,076,544,137.62				



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
3M COMPANY		1.754	MMM	88579Y101Q		82.0700	745,400.00	46,329,046.45	61,174,978.00
ABBOTT LABORATORIES		2.229	ABT	002824100Q		46.6500	1,149,300.00	36,563,800.10	53,614,845.00
AETNA INC.		0.032	AET	00817Y108		124.7500	111,000.00	5,302,375.21	13,847,250.00
AFLAC INC		0.953	AFL	001055102		39.8400	110,000.00	4,228,895.00	4,382,400.00
AGILENT TECHNOLOGIES INC		0.000	A	00846U101		24.1000	350,000.00	11,312,745.70	8,435,000.00
ALCOA INC.		1.909	AA	013817101Q		31.4200	1,211,100.00	34,168,598.82	38,052,762.00
ALLSTATE CORP		2.165	ALL	020002101Q		51.7200	972,100.00	36,793,172.42	50,277,012.00
ALLTEL CORP		2.586	AT	020039103Q		58.7600	189,600.00	10,478,250.28	11,140,896.00
ALTRIA GROUP INC		4.779	MO	02209S103Q		61.1000	1,489,400.00	53,158,382.05	91,002,340.00
AMAZON COM INC		0.000	AMZN	023135106		44.2900	136,900.00	6,253,687.39	6,063,301.00
AMERICAN ELECTRIC POWER		4.076	AEP	025537101Q		34.3400	260,700.00	8,318,686.56	8,952,438.00
AMERICAN INTL GROUP		0.761	AIG	026874107Q		65.6700	1,636,300.00	76,718,843.25	107,455,821.00
AMGEN INC		0.000	AMGN	031162100		64.1500	948,791.00	33,198,222.35	60,864,942.65
ANALOG DEVICES		0.650	ADI	032654105		36.9200	1,010,100.00	45,855,180.80	37,292,892.00
ANHEUSER-BUSCH		1.931	BUD	035229103Q		50.7300	600,000.00	26,896,009.34	30,438,000.00
APPLIED MATERIALS INC.		0.000	AMAT	038222105		17.1000	3,177,600.00	64,943,291.03	54,336,960.00
AT&T CORPORATION		4.984	T	001957505Q		19.0600	485,000.00	7,854,474.00	9,244,100.00
AUTOMATIC DATA PROC.		1.398	ADP	053015103Q		44.3500	215,400.00	8,249,408.10	9,552,990.00
AVON PRODUCTS		1.447	AVP	054303102Q		38.7000	358,700.00	14,951,476.88	13,881,690.00
BAE SYSTEMS PLC-ADR		3.847	BAESY	05523R107		17.7020	420,000.00	6,277,631.25	7,434,840.00
BANK OF AMERICA CORP.		3.830	BAC	060505104Q		46.9900	3,261,614.00	97,040,375.82	153,263,241.86
BANK OF NEW YORK CO, INC		2.393	BK	064057102Q		33.4200	786,600.00	24,477,996.08	26,288,172.00
BAXTER INTL		1.685	BAX	071813109Q		34.5400	770,200.00	21,182,264.64	26,602,708.00
BB&T CORPORATION		3.329	BBT	054937107		42.0500	187,700.00	6,661,891.81	7,892,785.00
BECTON DICKINSON & COMPANY		1.267	BDX	075887109Q		56.8000	81,600.00	3,048,648.67	4,634,880.00
BELLSOUTH		3.886	BLS	079860102Q		27.7900	1,349,200.00	42,869,829.73	37,494,268.00
BEST BUY COMPANY INC		0.740	BBY	086516101		59.4200	403,600.00	19,330,291.80	23,981,912.00
BIOGEN IDEC INC		0.000	BIIB	09062X103		66.6100	247,000.00	9,542,709.92	16,452,670.00
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107		35.5500	880,600.00	25,354,982.26	31,305,330.00
BRISTOL-MYERS SQUIBB		4.371	BMJ	110122108Q		25.6200	1,140,000.00	26,945,324.79	29,206,800.00
BROADCOM CORP CL A		0.000	BRCM	111320107		32.2800	181,000.00	21,798,052.60	5,842,680.00
CAPITAL ONE FINANCIAL CORP.		0.127	COF	14040H105		84.2100	161,500.00	7,490,445.62	13,599,915.00
CARDINAL HEALTH INC.		0.206	CAH	14149Y108Q		58.1500	278,200.00	12,794,410.40	16,177,330.00
CAREMARK RX INC		0.000	CMX	141705103		39.4300	337,000.00	7,617,325.35	13,287,910.00
CATERPILLAR INC.		1.681	CAT	149123101Q		97.5100	78,400.00	3,587,435.44	7,644,784.00
CENDANT CORP.		1.539	CD	151313103		23.3800	1,009,200.00	22,653,433.59	23,595,096.00
CHARTER COMMUNICATIONS		0.000	CHTR	16117M107		2.2400	3,000,000.00	9,953,364.38	6,720,000.00
CHEVRONTXACO CORP		3.047	CVX	166764100Q		52.5100	1,933,400.00	70,816,252.21	101,522,834.00
CHUBB CORP		2.028	CB	171232101Q		76.9000	477,800.00	30,493,017.46	36,742,820.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
CISCO SYSTEMS		0.000	CSCO	17275R102		19.3000	3,578,100.00	75,105,677.25	69,057,330.00
CITIGROUP INC.		3.653	C	172967101Q		48.1800	4,330,600.00	119,267,652.57	208,648,308.00
CLEAR CHANNEL COMMUNICATIONS		1.493	CCU	184502102		33.4900	961,700.00	45,892,513.18	32,207,333.00
COCA COLA CO.		2.402	KO	191216100Q		41.6300	1,556,600.00	71,665,597.31	64,801,258.00
COCA-COLA ENTERPRISE		0.767	CCE	191219104		20.8500	171,000.00	4,322,037.33	3,565,350.00
COLGATE PALMOLIVE		1.876	CL	194162103Q		51.1600	387,300.00	15,390,540.09	19,814,268.00
COMCAST CORP - CL A		0.000	CMCSA	20030N101		33.2800	2,807,400.00	83,530,568.47	93,430,272.00
COMPUTER ASSOCIATE INTL. INC.		0.257	CA	204912109S		31.0600	533,600.00	13,224,359.74	16,573,616.00
CONAGRA FOODS, INC.		3.701	CAG	205887102Q		29.4500	382,000.00	8,547,959.66	11,249,900.00
CONOCOPHILLIPS		2.303	COP	20825C104Q		86.8300	618,100.00	31,056,968.65	53,669,623.00
CORNING INC		0.000	GLW	219350105Q		11.7700	998,000.00	14,591,232.52	11,746,460.00
COUNTRYWIDE FINANCIAL CORP		1.296	CFC	222372104Q		37.0100	406,000.00	5,887,971.36	15,026,060.00
CVS CORP.		0.643	CVS	126650100Q		45.0700	181,200.00	6,135,571.57	8,166,684.00
DELL INC		0.000	DELL	24702R101		42.1400	1,229,000.00	30,278,383.50	51,790,060.00
DOVER CORP.		1.526	DOV	260003108Q		41.9400	315,000.00	12,141,386.75	13,211,100.00
DOW CHEMICAL CO		2.706	DOW	260543103Q		49.5100	1,504,500.00	54,534,546.85	74,487,795.00
E I DUPONT DE NEM.		2.854	DD	263534109Q		49.0500	775,600.00	37,270,426.43	38,043,180.00
EBAY INC		0.000	EBAY	278642103		116.2800	349,000.00	26,454,918.64	40,581,720.00
EDWARDS (A.G.) INC		1.481	AGE	281760108		43.2100	141,500.00	4,843,839.48	6,114,215.00
ELECTRONIC ARTS, INC		0.000	ERTS	285512109		61.6800	217,000.00	6,926,577.10	13,384,560.00
ELI LILLY & COMPANY		2.678	LLY	532457108Q		56.7500	722,100.00	36,214,624.64	40,979,175.00
EMC CORP		0.000	EMC	268648102		14.8700	3,797,200.00	51,476,168.92	56,464,364.00
EMERSON ELECTRIC CO		2.368	EMR	291011104Q		70.1000	504,400.00	25,453,095.92	35,358,440.00
EXXON MOBIL CORPORATION		2.106	XOM	30231G102Q		51.2600	5,190,600.00	141,066,047.87	266,070,156.00
FED. NATL. MTG. ASSN.		1.460	FNM	313586109Q		71.2100	808,300.00	40,880,102.00	57,559,043.00
FEDEX CORPORATION		0.284	FDX	31428X106		98.4900	338,300.00	19,633,262.07	33,319,167.00
FIFTH THIRD BANCORP		2.961	FITB	316773100Q		47.2800	592,262.32	29,537,217.94	28,002,162.49
FIRST DATA CORP		0.188	FDC	319963104Q		42.5400	663,916.00	18,724,461.53	28,242,986.64
FOREST LABORATORIES INC.		0.000	FRX	345838106		44.8600	260,600.00	7,062,631.88	11,690,516.00
FOX ENTERTAINMENT GRP INC. - C		0.000	FOX	35138T107		31.2600	150,000.00	4,151,654.48	4,689,000.00
FREDDIE MAC		1.628	FRE	313400301Q		73.7000	500,600.00	23,110,424.72	36,894,220.00
GANNETT INC		1.321	GCI	364730101Q		81.7000	345,000.00	28,772,360.98	28,186,500.00
GENENTECH INC.		0.000	DNA	368710406		54.4400	326,900.00	14,814,407.93	17,796,436.00
GENERAL COMMUNICATION		0.000	GNCMA	369385109		11.0400	311,200.00	3,365,473.80	3,435,648.00
GENERAL ELECTRIC CO		2.411	GE	369604103Q		36.5000	6,318,200.00	147,369,628.17	230,614,300.00
GENERAL MILLS INC		2.494	GIS	370334104Q		49.7100	212,300.00	9,294,643.96	10,553,433.00
GILEAD SCIENCES INC.		0.000	GILD	375558103		34.9900	482,000.00	12,321,688.29	16,865,180.00
GILLETTE CO		1.451	G	375766102Q		44.7800	750,000.00	27,980,582.78	33,585,000.00
GOLDMAN SACHS GROUP INC		0.961	GS	38141G104		104.0400	305,800.00	25,027,388.30	31,815,432.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
GUIDANT CORP.	0.554	GDT		401698105Q		72.1000	222,700.00	7,951,187.90	16,056,670.00
HARLEY-DAVIDSON INC	0.823	HDI		412822108Q		60.7500	325,800.00	15,389,865.74	19,792,350.00
HARTFORD FINL SERVICES	1.673	HIG		416515104		69.3100	187,000.00	8,714,714.46	12,960,970.00
HCA INC	1.301	HCA		404119109		39.9600	220,000.00	8,550,859.50	8,791,200.00
HEINZ H. J. CO.	2.923	HNZ		423074103Q		38.9900	268,000.00	9,982,150.20	10,449,320.00
HEWLETT-PACKARD CO	1.526	HPQ		428236103Q		20.9700	3,264,400.00	73,254,271.03	68,454,468.00
HOME DEPOT INC.	0.795	HD		437076102Q		42.7400	2,058,700.00	57,815,808.71	87,988,838.00
HONEYWELL INTERNATIONAL INC	2.329	HON		438516106Q		35.4100	333,200.00	12,922,400.50	11,798,612.00
IAC/INTERACTIVE CORP	0.000	IACI		44919P102		27.6200	377,600.00	11,927,346.72	10,429,312.00
ILLINOIS TOOL WORKS	1.208	ITW		452308109Q		92.6800	322,100.00	22,150,396.68	29,852,228.00
INSIGHT COMMUNICATIONS CO	0.000	ICCI		45768V108		9.2700	595,479.00	5,214,526.57	5,520,090.33
INTEL CORP.	1.368	INTC		458140100Q		23.3900	4,755,900.00	101,740,452.83	111,240,501.00
INTL BUS MACH CORP	0.730	IBM		459200101Q		98.5800	643,200.00	46,750,290.87	63,406,656.00
INTL GAME TECHNOLOGY	1.396	IGT		459902102		34.3800	254,000.00	4,846,705.60	8,732,520.00
JOHNSON & JOHNSON	1.797	JNJ		478160104Q		63.4200	2,181,100.00	77,580,654.47	138,325,362.00
JPMORGAN CHASE & CO.	3.486	JPM		46625H100Q		39.0100	2,830,896.00	96,798,465.85	110,433,252.96
KELLOGG CO.	2.261	K		487836108Q		44.6600	178,600.00	6,395,935.17	7,976,276.00
KEYCORP	3.657	KEY		493267108Q		33.9000	24,000.00	713,265.60	813,600.00
KIMBERLY-CLARK CORP	2.431	KMB		494368103Q		65.8100	368,600.00	21,015,489.55	24,257,566.00
KOHL'S CORP	0.000	KSS		500255104		49.1700	1,127,500.00	53,859,277.64	55,439,175.00
KRAFT FOODS INC - A	2.302	KFT		50075N104		35.6100	192,000.00	5,984,711.00	6,837,120.00
LEHMAN BROTHERS HOLDING	0.731	LEH		524908100Q		87.4800	379,800.00	22,593,403.60	33,224,904.00
LIBERTY MEDIA CORP-A	0.000	L		530718105		10.9800	3,743,200.00	34,565,611.06	41,100,336.00
LIBERTY MEDIA INTL INC-A	0.000	LBTYA		530719103		46.2300	256,088.00	8,647,534.01	11,838,948.24
LOCKHEED MARTIN CORPORATION	1.800	LMT		539830109Q		55.5500	879,600.00	39,932,034.51	48,861,780.00
LOWE'S COS	0.277	LOW		548661107Q		57.5900	382,600.00	9,670,244.97	22,033,934.00
LUCENT TECHNOLOGIES	0.000	LU		549463107		3.7600	3,117,000.00	23,547,425.09	11,719,920.00
MARSH & MCLENNAN COS.	4.133	MMC		571748102Q		32.9000	217,400.00	9,212,070.86	7,152,460.00
MAXIM INTGRTD PRDCTS INC.	0.943	MXIM		57772K101		42.3900	164,800.00	5,438,239.13	6,985,872.00
MBNA CORP	1.986	KRB		55262L100Q		28.1900	790,700.00	12,908,929.90	22,289,833.00
MEDTRONIC INC	0.674	MDT		585055106Q		49.6700	928,200.00	27,815,368.03	46,103,694.00
MELLON FINANCIAL CORP.	2.314	MEL		58551A108Q		31.1100	709,000.00	22,380,330.32	22,056,990.00
MERCK & CO INC	4.729	MRK		589331107Q		32.1400	1,631,500.00	72,064,668.70	52,436,410.00
MERRILL LYNCH & CO. INC.	1.070	MER		590188108Q		59.7700	1,333,200.00	63,159,723.33	79,685,364.00
MICROSOFT CORP.	1.198	MSFT		594918104		26.7100	5,489,800.00	139,902,805.31	146,632,558.00
MORGAN STANLEY DEAN WITTER & C	1.945	MWD		617446448Q		55.5200	1,058,300.00	48,723,459.69	58,756,816.00
MOTOROLA INC	0.930	MOT		620076109Q		17.2000	3,401,900.00	58,605,737.22	58,512,680.00
NATIONAL CITY CORP	3.728	NCC		635405103Q		37.5500	234,000.00	8,536,886.03	8,786,700.00
NEENAH PAPER INC	0.000	NP		640079109		32.6000	11,168.00	359,603.39	364,076.80

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - LCA LARGE-CAP CORE ANALY									
Instrument - COM COMMON STOCK									
NEWMONT MNG. CORP. HLDG CO		0.900	NEM	651639106Q		44.4100	289,000.00	11,154,026.08	12,834,490.00
NEXTEL COMMUNICATIONS CL-A		0.000	NXTL	65332V103		30.0000	820,800.00	15,129,039.15	24,624,000.00
NORTHROP GRUMMAN CORP.		1.692	NOC	666807102Q		54.3600	842,600.00	38,689,294.37	45,803,736.00
OCCIDENTAL PETROLEUM CORP.		1.884	OXY	674599105Q		58.3600	388,100.00	9,870,814.22	22,649,516.00
ORACLE SYS. CORP.		0.000	ORCL	68389X105		13.7200	2,788,900.00	27,769,221.37	38,263,708.00
PAYCHEX INC		1.525	PAYX	704326107		34.0800	583,400.00	18,386,040.11	19,882,272.00
PEPSICO INC.		1.762	PEP	713448108Q		52.2000	1,267,000.00	45,098,549.00	66,137,400.00
PFIZER INC.		2.826	PFE	717081103Q		26.8900	5,830,900.00	133,297,750.38	156,792,901.00
PNC FINANCIAL SERVICES GROUP		3.481	PNC	693475105Q		57.4400	433,900.00	22,651,715.72	24,923,216.00
PROCTER & GAMBLE CO		1.815	PG	742718109Q		55.0800	1,951,000.00	64,689,908.06	107,461,080.00
QUALCOMM INC		0.660	QCOM	747525103		42.4000	1,146,400.00	26,103,253.41	48,607,360.00
SARA LEE CORP.		3.272	SLE	803111103Q		24.1400	594,200.00	12,037,981.37	14,343,988.00
SBC COMMUNICATIONS INC.		5.005	SBC	78387G103Q		25.7700	2,426,600.00	77,114,798.93	62,533,482.00
SCHERING-PLOUGH		1.053	SGP	806605101Q		20.8800	1,421,300.00	26,378,833.70	29,676,744.00
SCHWAB (CHARLES) CORP		0.668	SCH	808513105		11.9600	760,000.00	8,302,698.99	9,089,600.00
SPRINT CORP.		2.012	FON	852061100Q		24.8500	961,950.00	23,708,605.44	23,904,457.50
ST JUDE MED. INC.		0.000	STJ	790849103		41.9300	259,000.00	4,661,296.49	10,859,870.00
ST PAUL TRAVELERS COS INC		2.373	STA	792860108Q		37.0700	485,164.00	16,983,571.93	17,985,029.48
STAPLES INC		0.593	SPLS	855030102		33.7100	362,000.00	7,433,029.19	12,203,020.00
STARBUCKS CORP.		0.000	SBUX	855244109		62.3600	288,000.00	6,876,342.63	17,959,680.00
STATE STREET CORP		1.384	STT	857477103		49.1200	400,300.00	19,039,927.21	19,662,736.00
STRYKER CORP.		0.186	SYK	863667101		48.2500	210,800.00	4,823,458.27	10,171,100.00
SUN MICROSYSTEMS INC.		0.000	SUNW	866810104		5.3800	2,353,700.00	27,325,855.44	12,662,906.00
SUNTRUST BANKS INC.		2.707	STI	867914103Q		73.8800	323,600.00	21,772,906.45	23,907,568.00
SYMANTEC CORP		0.000	SYMC	871503108		25.7600	452,000.00	4,890,632.96	11,643,520.00
SYSCO CORP.		1.571	SY	871829107Q		38.1700	400,000.00	12,448,920.00	15,268,000.00
TARGET CORP		0.616	TGT	87612E106Q		51.9300	885,200.00	28,880,203.16	45,968,436.00
TEXAS INSTRS INC		0.406	TXN	882508104Q		24.6200	2,704,000.00	76,750,973.90	66,572,480.00
TIME WARNER INC.		2.777	TWX	887317105		19.4400	4,113,300.00	118,361,961.08	79,962,552.00
TRIBUNE CO		1.139	TRB	896047107Q		42.1400	453,900.00	20,000,350.79	19,127,346.00
UNION PACIFIC CORP.		1.784	UNP	907818108Q		67.2500	296,300.00	16,907,535.24	19,926,175.00
UNITED PARCEL SERVICES INC		1.310	UPS	911312106		85.4600	451,500.00	30,369,032.60	38,585,190.00
UNITEDHEALTH GROUP INC		0.034	UNH	91324P102A		88.0300	498,340.00	21,909,674.63	43,868,870.20
UNIVISION COMMUNICATIONS		0.000	UVN	914906102		29.2700	325,000.00	9,796,272.50	9,512,750.00
US BANCORP		3.831	USB	902973304		31.3200	1,008,200.00	22,992,270.15	31,576,824.00
VERIZON COMMUNICATIONS		3.801	VZ	92343V104Q		40.5100	2,029,000.00	82,951,926.67	82,194,790.00
VIACOM INC-CLASS B		0.769	VIA.B	925524308		36.3900	1,546,800.00	58,991,296.76	56,288,052.00
WACHOVIA CORP.		3.498	WB	929903102Q		52.6000	906,861.00	35,351,888.23	47,700,888.60
WAL MART STORES INC		0.984	WMT	931142103Q		52.8200	1,739,400.00	56,212,711.62	91,875,108.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier	F	Price	Par/Shares	Book Value	Market Value
-----										
				Group	-	COMMON STOCK				
				Portfolio	-	LCA				
						LARGE-CAP CORE ANALY				
				Instrument	-	COM				
						COMMON STOCK				
WALGREEN CO.		0.547		WAG		931422109Q	38.3700	538,300.00	13,093,811.44	20,654,571.00
WASHINGTON MUTUAL INC.		4.351		WM		939322103	42.2800	782,900.00	26,663,337.65	33,101,012.00
WASTE MANAGEMENT INC.		2.505		WMI		94106L109	29.9400	418,700.00	13,193,507.51	12,535,878.00
WELLS FARGO COMPANY		3.089		WFC		949746101	62.1500	847,826.00	25,898,972.14	52,692,385.90
WEYERHAEUSER CO.		2.380		WY		962166104Q	67.2200	564,300.00	33,841,555.10	37,932,246.00
WRIGLEY WM JR CO		1.358		WWY		982526105Q	69.1900	110,000.00	6,768,251.50	7,610,900.00
WYETH		2.160		WYE		983024100Q	42.5900	989,800.00	37,686,557.49	42,155,582.00
XILINX INC		0.674		XLNX		983919101	29.6500	142,400.00	4,577,147.13	4,222,160.00
YAHOO INC		0.000		YHOO		984332106	37.6800	761,000.00	21,536,097.36	28,674,480.00
ZIMMER HOLDINGS INC		0.000		ZMH		98956P102	80.1200	177,000.00	7,362,207.31	14,181,240.00
Instrument Total	166							171,954,555.32	5,049,193,688.75	6,312,262,504.65
Portfolio Total	166							171,954,555.32	5,049,193,688.75	6,312,262,504.65

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - LC1 LARGE-CAP CORE (F)									
Instrument - COM COMMON STOCK									
3M COMPANY		1.754	MMM	88579Y101Q		82.0700	104,800.00	4,892,767.38	8,600,936.00
ABBOTT LABORATORIES		2.229	ABT	002824100Q		46.6500	192,000.00	5,846,927.30	8,956,800.00
AETNA INC.		0.032	AET	00817Y108		124.7500	20,000.00	955,382.93	2,495,000.00
AFLAC INC		0.953	AFL	001055102		39.8400	67,100.00	1,687,633.64	2,673,264.00
AGILENT TECHNOLOGIES INC		0.000	A	00846U101		24.1000	63,000.00	2,036,294.22	1,518,300.00
ALCOA INC.		1.909	AA	013817101Q		31.4200	127,900.00	3,296,753.39	4,018,618.00
ALLSTATE CORP		2.165	ALL	020002101Q		51.7200	116,600.00	3,778,991.59	6,030,552.00
ALLTEL CORP		2.586	AT	020039103Q		58.7600	30,800.00	1,706,820.55	1,809,808.00
ALTRIA GROUP INC		4.779	MO	02209S103Q		61.1000	276,800.00	9,613,934.88	16,912,480.00
AMERICAN ELECTRIC POWER		4.076	AEP	025537101Q		34.3400	48,300.00	1,541,206.60	1,658,622.00
AMERICAN EXPRESS CO.		0.851	AXP	025816109Q		56.3700	150,100.00	4,925,763.04	8,461,137.00
AMERICAN INTL GROUP		0.761	AIG	026874107Q		65.6700	300,000.00	12,641,860.48	19,701,000.00
AMGEN INC		0.000	AMGN	031162100		64.1500	144,600.00	5,045,370.54	9,276,090.00
AMR CORP.		0.000	AMR	001765106		10.9500	286,000.00	2,893,364.60	3,131,700.00
ANADARKO PETROLEUM CORP		0.864	APC	032511107Q		64.8100	65,400.00	2,846,931.29	4,238,574.00
ANALOG DEVICES		0.650	ADI	032654105		36.9200	51,900.00	2,178,611.88	1,916,148.00
ANHEUSER-BUSCH		1.931	BUD	035229103Q		50.7300	79,300.00	2,342,360.86	4,022,889.00
APACHE CORP.		0.632	APA	037411105		50.5700	11,800.00	269,474.83	596,726.00
APPLIED MATERIALS INC.		0.000	AMAT	038222105		17.1000	231,300.00	4,305,326.55	3,955,230.00
AT&T CORPORATION		4.984	T	001957505Q		19.0600	59,700.00	2,104,975.21	1,137,882.00
AUTOMATIC DATA PROC.		1.398	ADP	053015103Q		44.3500	78,200.00	2,733,695.31	3,468,170.00
AVON PRODUCTS		1.447	AVP	054303102Q		38.7000	46,400.00	797,357.62	1,795,680.00
BANK OF AMERICA CORP.		3.830	BAC	060505104Q		46.9900	544,196.00	14,822,933.92	25,571,770.04
BANK OF NEW YORK CO, INC		2.393	BK	064057102Q		33.4200	111,300.00	3,407,956.16	3,719,646.00
BAXTER INTL		1.685	BAX	071813109Q		34.5400	95,600.00	2,512,147.12	3,302,024.00
BB&T CORPORATION		3.329	BBT	054937107		42.0500	61,400.00	1,961,847.89	2,581,870.00
BECTON DICKINSON & COMPANY		1.267	BDX	075887109Q		56.8000	34,500.00	1,284,154.08	1,959,600.00
BELLSOUTH		3.886	BLS	079860102Q		27.7900	204,100.00	6,599,560.66	5,671,939.00
BEST BUY COMPANY INC		0.740	BBY	086516101		59.4200	43,300.00	1,929,009.54	2,572,886.00
BIOGEN IDEC INC		0.000	BIIB	09062X103		66.6100	44,500.00	1,719,233.16	2,964,145.00
BOEING CO		1.931	BA	097023105Q		51.7700	83,200.00	3,290,571.31	4,307,264.00
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107		35.5500	84,200.00	1,121,038.04	2,993,310.00
BRISTOL-MYERS SQUIBB		4.371	BMJ	110122108Q		25.6200	347,000.00	11,385,209.17	8,890,140.00
BROADCOM CORP CL A		0.000	BRM	111320107		32.2800	53,600.00	4,664,148.08	1,730,208.00
BURLINGTON RESOURCES		0.781	BR	122014103Q		43.5000	92,400.00	2,438,017.89	4,019,400.00
CAPITAL ONE FINANCIAL CORP.		0.127	COF	14040H105		84.2100	28,100.00	1,299,611.39	2,366,301.00
CARDINAL HEALTH INC.		0.206	CAH	14149Y108Q		58.1500	52,000.00	2,223,176.80	3,023,800.00
CAREMARK RX INC		0.000	CMX	141705103		39.4300	60,800.00	1,374,283.03	2,397,344.00
CATERPILLAR INC.		1.681	CAT	149123101Q		97.5100	30,200.00	1,381,894.78	2,944,802.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - LC1 LARGE-CAP CORE (F)									
Instrument - COM COMMON STOCK									
CENDANT CORP.	1.539	CD		151313103		23.3800	133,100.00	2,371,965.82	3,111,878.00
CHEVRONTXACO CORP	3.047	CVX		166764100Q		52.5100	351,400.00	12,856,663.71	18,452,014.00
CHUBB CORP	2.028	CB		171232101Q		76.9000	39,500.00	2,159,819.09	3,037,550.00
CISCO SYSTEMS	0.000	CSCO		17275R102		19.3000	917,500.00	19,258,673.27	17,707,750.00
CITIGROUP INC.	3.653	C		172967101Q		48.1800	672,900.00	16,450,161.83	32,420,322.00
CLEAR CHANNEL COMMUNICATIONS	1.493	CCU		184502102		33.4900	70,400.00	3,659,195.59	2,357,696.00
COCA COLA CO.	2.402	KO		191216100Q		41.6300	280,100.00	12,945,099.64	11,660,563.00
COCA-COLA ENTERPRISE	0.767	CCE		191219104		20.8500	30,800.00	778,472.24	642,180.00
COLGATE PALMOLIVE	1.876	CL		194162103Q		51.1600	70,300.00	2,793,583.71	3,596,548.00
COMCAST CORP - CL A	0.000	CMCSA		20030N101		33.2800	325,000.00	9,934,276.76	10,816,000.00
COMPUTER ASSOCIATE INTL. INC.	0.257	CA		204912109S		31.0600	96,900.00	2,401,500.11	3,009,714.00
CONAGRA FOODS, INC.	3.701	CAG		205887102Q		29.4500	127,200.00	2,884,958.25	3,746,040.00
CONOCOPHILLIPS	2.303	COP		20825C104Q		86.8300	106,300.00	5,231,779.99	9,230,029.00
CONTINENTAL AIRLINES INC - CLA	0.000	CAL		210795308		13.5400	196,000.00	2,258,035.00	2,653,840.00
CORNING INC	0.000	GLW		219350105Q		11.7700	179,900.00	2,630,223.18	2,117,423.00
COSTCO WHOLESALE CORP.	0.826	COST		22160K105		48.4100	16,100.00	570,867.52	779,401.00
COUNTRYWIDE FINANCIAL CORP	1.296	CFC		222372104Q		37.0100	73,200.00	1,061,575.14	2,709,132.00
CVS CORP.	0.643	CVS		126650100Q		45.0700	84,800.00	2,953,227.77	3,821,936.00
DANAHER CORP	0.104	DHR		235851102		57.4100	35,200.00	728,489.11	2,020,832.00
DEERE & CO.	1.505	DE		244199105Q		74.4000	36,900.00	1,571,455.53	2,745,360.00
DELL INC	0.000	DELL		24702R101		42.1400	83,500.00	2,057,156.25	3,518,690.00
DELTA AIR LINES, INC.	1.336	DAL		247361108Q		7.4800	175,000.00	1,033,925.62	1,309,000.00
DEVON ENERGY CORPORATION	0.513	DVN		25179M103		38.9200	90,400.00	2,108,451.58	3,518,368.00
DISNEY (WALT) CO.	0.863	DIS		254687106Q		27.8000	288,300.00	7,546,153.30	8,014,740.00
DOMINION RESOURCES INC-VA	3.926	D		25746U109Q		67.7400	40,400.00	1,818,898.52	2,736,696.00
DOW CHEMICAL CO	2.706	DOW		260543103Q		49.5100	146,100.00	4,554,800.17	7,233,411.00
DUKE ENERGY CORPORATION	4.342	DUK		264399106Q		25.3300	112,700.00	2,628,502.94	2,854,691.00
E I DUPONT DE NEM.	2.854	DD		263534109Q		49.0500	140,800.00	6,765,956.73	6,906,240.00
ECHOSTAR COMMUNICATIONS - A	0.000	DISH		278762109		33.2400	29,700.00	1,060,540.22	987,228.00
EDWARDS (A.G.) INC	1.481	AGE		281760108		43.2100	25,700.00	879,764.50	1,110,497.00
EL PASO CORP	1.538	EP		28336L109		10.4000	718,700.00	18,595,266.83	7,474,480.00
ELECTRONIC ARTS, INC	0.000	ERTS		285512109		61.6800	39,200.00	1,251,252.63	2,417,856.00
ELI LILLY & COMPANY	2.678	LLY		532457108Q		56.7500	125,700.00	6,033,455.86	7,133,475.00
EMC CORP	0.000	EMC		268648102		14.8700	435,282.00	6,229,217.89	6,472,643.34
EMERSON ELECTRIC CO	2.368	EMR		291011104Q		70.1000	58,600.00	2,599,006.19	4,107,860.00
ENTERGY CORP.	3.195	ETR		29364G103Q		67.5900	18,400.00	590,441.63	1,243,656.00
EXELON CORP	3.630	EXC		30161N101Q		44.0700	81,400.00	1,499,759.82	3,587,298.00
EXXON MOBIL CORPORATION	2.106	XOM		30231G102Q		51.2600	886,300.00	22,918,146.54	45,431,738.00
FED. NATL. MTG. ASSN.	1.460	FNM		313586109Q		71.2100	128,100.00	6,050,340.92	9,122,001.00

## Monthly Market Portfolio

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Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
FEDEX CORPORATION		0.284	FDX	31428X106		98.4900	27,800.00	1,198,991.49	2,738,022.00
FIFTH THIRD BANCORP		2.961	FITB	316773100Q		47.2800	57,000.00	2,671,790.19	2,694,960.00
FIRST DATA CORP		0.188	FDC	319963104Q		42.5400	121,800.00	3,458,648.98	5,181,372.00
FORD MOTOR COMPANY		2.732	F	345370860		14.6400	187,500.00	3,104,216.63	2,745,000.00
FOREST LABORATORIES INC.		0.000	FRX	345838106		44.8600	44,600.00	1,189,392.80	2,000,756.00
FOX ENTERTAINMENT GRP INC. - C		0.000	FOX	35138T107		31.2600	22,800.00	674,360.53	712,728.00
FRANKLIN RESOURCES INC		0.574	BEN	354613101Q		69.6500	20,900.00	757,263.18	1,455,685.00
FREDDIE MAC		1.628	FRE	313400301Q		73.7000	90,900.00	4,196,439.48	6,699,330.00
GANNETT INC		1.321	GCI	364730101Q		81.7000	30,200.00	1,624,798.62	2,467,340.00
GAP INC		0.421	GPS	364760108Q		21.1200	34,500.00	670,404.80	728,640.00
GENERAL DYNAMICS CORP.		1.376	GD	369550108Q	104.6000		25,500.00	1,505,471.55	2,667,300.00
GENERAL ELECTRIC CO		2.411	GE	369604103Q		36.5000	1,220,900.00	27,659,574.90	44,562,850.00
GENERAL MILLS INC		2.494	GIS	370334104Q		49.7100	49,100.00	2,149,632.68	2,440,761.00
GENERAL MOTORS CORP		4.992	GM	370442105Q		40.0600	35,900.00	1,836,532.26	1,438,154.00
GILEAD SCIENCES INC.		0.000	GILD	375558103		34.9900	52,200.00	700,899.61	1,826,478.00
GILLETTE CO		1.451	G	375766102Q		44.7800	119,600.00	4,072,860.15	5,355,688.00
GOLDMAN SACHS GROUP INC		0.961	GS	38141G104	104.0400		37,200.00	2,798,056.43	3,870,288.00
GUIDANT CORP.		0.554	GDT	401698105Q		72.1000	40,400.00	1,442,424.75	2,912,840.00
HALLIBURTON COMPANY		1.274	HAL	406216101Q		39.2400	263,500.00	5,603,725.11	10,339,740.00
HARLEY-DAVIDSON INC		0.823	HDI	412822108Q		60.7500	50,300.00	2,023,734.95	3,055,725.00
HARTFORD FINL SERVICES		1.673	HIG	416515104		69.3100	33,400.00	1,556,020.91	2,314,954.00
HCA INC		1.301	HCA	404119109		39.9600	64,100.00	2,005,348.83	2,561,436.00
HEINZ H. J. CO.		2.923	HNZ	423074103Q		38.9900	18,700.00	645,576.61	729,113.00
HEWLETT-PACKARD CO		1.526	HPQ	428236103Q		20.9700	460,300.00	10,304,370.73	9,652,491.00
HOME DEPOT INC.		0.795	HD	437076102Q		42.7400	314,700.00	8,369,391.71	13,450,278.00
HONEYWELL INTERNATIONAL INC		2.329	HON	438516106Q		35.4100	115,200.00	4,626,586.42	4,079,232.00
IAC/INTERACTIVE CORP		0.000	IACI	44919P102		27.6200	41,300.00	1,665,320.02	1,140,706.00
ILLINOIS TOOL WORKS		1.208	ITW	452308109Q		92.6800	36,300.00	1,874,073.20	3,364,284.00
INTEL CORP.		1.368	INTC	458140100Q		23.3900	881,000.00	18,908,404.42	20,606,590.00
INTERNATIONAL PAPER		2.381	IP	460146103Q		42.0000	74,800.00	2,725,555.48	3,141,600.00
INTL BUS MACH CORP		0.730	IBM	459200101Q		98.5800	201,500.00	14,645,807.86	19,863,870.00
INTL GAME TECHNOLOGY		1.396	IGT	459902102		34.3800	45,700.00	872,025.38	1,571,166.00
JOHNSON & JOHNSON		1.797	JNJ	478160104Q		63.4200	399,800.00	13,882,481.89	25,355,316.00
JPMORGAN CHASE & CO.		3.486	JPM	46625H100Q		39.0100	449,276.00	14,635,148.16	17,526,256.76
KELLOGG CO.		2.261	K	487836108Q		44.6600	60,600.00	2,056,868.33	2,706,396.00
KEYCORP		3.657	KEY	493267108Q		33.9000	72,900.00	1,860,960.78	2,471,310.00
KIMBERLY-CLARK CORP		2.431	KMB	494368103Q		65.8100	63,100.00	3,218,363.86	4,152,611.00
KOHL'S CORP		0.000	KSS	500255104		49.1700	101,000.00	4,760,317.14	4,966,170.00
KRAFT FOODS INC - A		2.302	KFT	50075N104		35.6100	69,200.00	2,045,263.25	2,464,212.00



## Monthly Market Portfolio

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<hr/>									
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LEHMAN BROTHERS HOLDING		0.731	LEH	524908100Q		87.4800	43,700.00	2,261,495.44	3,822,876.00
LIBERTY MEDIA CORP-A		0.000	L	530718105		10.9800	474,200.00	4,405,091.84	5,206,716.00
LIBERTY MEDIA INTL INC-A		0.000	LBTYA	530719103		46.2300	29,468.00	992,228.01	1,362,305.64
LOCKHEED MARTIN CORPORATION		1.800	LMT	539830109Q		55.5500	51,700.00	2,165,020.31	2,871,935.00
LOWE'S COS		0.277	LOW	548661107Q		57.5900	109,200.00	2,760,038.55	6,288,828.00
LUCENT TECHNOLOGIES		0.000	LU	549463107		3.7600	561,900.00	4,244,882.29	2,112,744.00
MARSH & MCLENNAN COS.		4.133	MMC	571748102Q		32.9000	200,000.00	5,608,979.78	6,580,000.00
MASCO CORP.		1.971	MAS	574599106Q		36.5300	63,300.00	1,474,265.44	2,312,349.00
MAXIM INTGRD PRDCTS INC.		0.943	MXIM	57772K101		42.3900	47,600.00	2,043,550.74	2,017,764.00
MBNA CORP		1.986	KRB	55262L100Q		28.1900	140,300.00	2,287,338.33	3,955,057.00
MCDONALDS CORPORATION		1.715	MCD	580135101Q		32.0600	116,000.00	3,222,885.31	3,718,960.00
MEDTRONIC INC		0.674	MDT	585055106Q		49.6700	161,600.00	4,842,666.96	8,026,672.00
MELLON FINANCIAL CORP.		2.314	MEL	58551A108Q		31.1100	72,100.00	2,006,990.70	2,243,031.00
MERCK & CO INC		4.729	MRK	589331107Q		32.1400	341,600.00	15,223,868.26	10,979,024.00
MERRILL LYNCH & CO. INC.		1.070	MER	590188108Q		59.7700	134,200.00	5,343,439.21	8,021,134.00
METLIFE INC		1.135	MET	59156R108		40.5100	40,900.00	1,263,376.44	1,656,859.00
MICROSOFT CORP.		1.198	MSFT	594918104		26.7100	1,186,700.00	29,570,222.90	31,696,757.00
MORGAN STANLEY DEAN WITTER & C		1.945	MWD	617446448Q		55.5200	151,600.00	6,675,483.48	8,416,832.00
MOTOROLA INC		0.930	MOT	620076109Q		17.2000	422,700.00	7,795,566.36	7,270,440.00
NATIONAL CITY CORP		3.728	NCC	635405103Q		37.5500	72,200.00	1,943,752.04	2,711,110.00
NEWMONT MNG. CORP. HLDG CO		0.900	NEM	651639106Q		44.4100	60,000.00	1,730,479.10	2,664,600.00
NEXTEL COMMUNICATIONS CL-A		0.000	NXTL	65332V103		30.0000	216,700.00	5,629,819.11	6,501,000.00
NIKE INC. -CL B		1.102	NKE	654106103Q		90.6900	15,500.00	830,062.48	1,405,695.00
NORTEL NETWORKS CORP. HOLDING		0.000	NT	656568102Q		3.4900	2,000,000.00	21,991,057.72	6,980,000.00
NORTHROP GRUMMAN CORP.		1.692	NOC	666807102Q		54.3600	78,000.00	3,276,609.62	4,240,080.00
NORTHWEST AIRLINES CORP		0.000	NWAC	667280101		10.9300	209,000.00	2,136,158.85	2,284,370.00
OCCIDENTAL PETROLEUM CORP.		1.884	OXY	674599105Q		58.3600	69,800.00	1,775,271.40	4,073,528.00
ONMICARE INC.		0.260	OCR	681904108		34.6200	206,500.00	5,907,558.44	7,149,030.00
ORACLE SYS. CORP.		0.000	ORCL	68389X105		13.7200	506,500.00	5,043,246.66	6,949,180.00
PAYCHEX INC		1.525	PAYX	704326107		34.0800	43,100.00	1,186,955.74	1,468,848.00
PEPSICO INC.		1.762	PEP	713448108Q		52.2000	253,300.00	7,976,367.20	13,222,260.00
PFIZER INC.		2.826	PFE	717081103Q		26.8900	1,075,100.00	22,804,820.70	28,909,439.00
PNC FINANCIAL SERVICES GROUP		3.481	PNC	693475105Q		57.4400	46,500.00	2,357,062.43	2,670,960.00
PROCTER & GAMBLE CO		1.815	PG	742718109Q		55.0800	338,400.00	10,016,305.81	18,639,072.00
PROGRESSIVE CORP		0.141	PGR	743315103		84.8400	11,300.00	583,039.07	958,692.00
PRUDENTIAL FINANCIAL INC		1.137	PRU	744320102		54.9600	72,100.00	2,329,329.76	3,962,616.00
QUALCOMM INC		0.660	QCOM	747525103		42.4000	206,400.00	4,699,678.58	8,751,360.00
RAYTHEON COMPANY		2.060	RTN	755111507Q		38.8300	59,700.00	2,071,368.41	2,318,151.00
SARA LEE CORP.		3.272	SLE	803111103Q		24.1400	76,900.00	1,406,909.54	1,856,366.00

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SBC COMMUNICATIONS INC.	5.005	SBC	78387G103Q	25.7700		394,600.00	12,842,390.91	10,168,842.00	
SCHERING-PLOUGH	1.053	SGP	806605101Q	20.8800		292,000.00	6,177,523.10	6,096,960.00	
SCHWAB (CHARLES) CORP	0.668	SCH	808513105	11.9600		81,900.00	1,141,247.08	979,524.00	
SLM CORP	1.423	SLM	78442P106	53.3900		53,900.00	1,337,326.55	2,877,721.00	
SOUTHERN CO	4.266	SO	842587107Q	33.5200		74,200.00	1,647,088.13	2,487,184.00	
SPRINT CORP.	2.012	FON	852061100Q	24.8500		314,350.00	5,546,000.32	7,811,597.50	
ST JUDE MED. INC.	0.000	STJ	790849103	41.9300		47,000.00	845,872.33	1,970,710.00	
ST PAUL TRAVELERS COS INC	2.373	STA	792860108Q	37.0700		87,500.00	3,182,601.99	3,243,625.00	
STAPLES INC	0.593	SPLS	855030102	33.7100		65,200.00	1,338,766.59	2,197,892.00	
STARBUCKS CORP.	0.000	SBUX	855244109	62.3600		52,000.00	1,241,561.87	3,242,720.00	
STATE STREET CORP	1.384	STT	857477103	49.1200		43,400.00	1,734,984.30	2,131,808.00	
STRYKER CORP.	0.186	SYK	863667101	48.2500		48,000.00	1,098,320.67	2,316,000.00	
SUN MICROSYSTEMS INC.	0.000	SUNW	866810104	5.3800	1,172,200.00		8,066,399.05	6,306,436.00	
SUNTRUST BANKS INC.	2.707	STI	867914103Q	73.8800		18,300.00	1,084,508.47	1,352,004.00	
SYMANTEC CORP	0.000	SYMC	871503108	25.7600		81,600.00	882,910.73	2,102,016.00	
SYSCO CORP.	1.571	SYT	871829107Q	38.1700		69,500.00	1,405,567.09	2,652,815.00	
TARGET CORP	0.616	TGT	87612E106Q	51.9300		129,900.00	3,755,698.93	6,745,707.00	
TEXAS INSTRS INC	0.406	TXN	882508104Q	24.6200		265,000.00	6,916,724.38	6,524,300.00	
THE DIRECTV GROUP INC	0.000	DTV	25459L106	16.7400		94,176.00	1,309,080.87	1,576,506.24	
TIME WARNER INC.	2.777	TWX	887317105	19.4400		658,000.00	19,995,853.57	12,791,520.00	
TJX COS. INC.	0.716	TJX	872540109Q	25.1300		65,100.00	1,044,296.44	1,635,963.00	
TRIBUNE CO	1.139	TRB	896047107Q	42.1400		29,200.00	1,276,043.52	1,230,488.00	
UNION PACIFIC CORP.	1.784	UNP	907818108Q	67.2500		32,600.00	1,847,093.64	2,192,350.00	
UNITED PARCEL SERVICES INC	1.310	UPS	911312106	85.4600		66,600.00	4,438,067.01	5,691,636.00	
UNITED TECHNOLOGIES	1.354	UTX	913017109Q	103.3500		63,600.00	3,154,823.08	6,573,060.00	
UNITEDHEALTH GROUP INC	0.034	UNH	91324P102A	88.0300		71,800.00	1,744,716.04	6,320,554.00	
US BANCORP	3.831	USB	902973304	31.3200		257,100.00	5,580,021.88	8,052,372.00	
VERIZON COMMUNICATIONS	3.801	VZ	92343V104Q	40.5100		333,000.00	13,687,534.25	13,489,830.00	
VIACOM INC-CLASS B	0.769	VIA.B	925524308	36.3900		202,400.00	7,775,702.76	7,365,336.00	
WACHOVIA CORP.	3.498	WB	929903102Q	52.6000		195,700.00	7,083,030.38	10,293,820.00	
WAL MART STORES INC	0.984	WMT	931142103Q	52.8200		319,000.00	9,760,886.15	16,849,580.00	
WALGREEN CO.	0.547	WAG	931422109Q	38.3700		133,300.00	3,242,439.28	5,114,721.00	
WASHINGTON MUTUAL INC.	4.351	WM	939322103	42.2800		110,200.00	3,128,080.03	4,659,256.00	
WASTE MANAGEMENT INC.	2.505	WMI	94106L109	29.9400		77,300.00	2,600,299.47	2,314,362.00	
WELLS FARGO COMPANY	3.089	WFC	949746101	62.1500		228,800.00	6,989,270.01	14,219,920.00	
WEYERHAEUSER CO.	2.380	WY	962166104Q	67.2200		36,900.00	1,942,956.00	2,480,418.00	
WYETH	2.160	WYE	983024100Q	42.5900		204,300.00	7,750,753.58	8,701,137.00	
XILINX INC	0.674	XLNX	983919101	29.6500		50,600.00	1,775,238.09	1,500,290.00	

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
				Group -	COMMON STOCK				
				Portfolio -	LC1	LARGE-CAP CORE (F)			
				Instrument -	COM	COMMON STOCK			
ZIMMER HOLDINGS INC		0.000	ZMH	98956P102		80.1200	32,000.00	1,331,020.56	2,563,840.00
Instrument Total	195						34,543,648.00	901,160,705.29	1,160,321,941.52
Portfolio Total	195						34,543,648.00	901,160,705.29	1,160,321,941.52

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
Group - COMMON STOCK									
Portfolio - RMG MID-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
7-ELEVEN INC	0.000	SE		817826209		23.9500	31,100.00	461,688.38	744,845.00
ABERCROMBIE & FITCH CO	1.065	ANF		002896207		46.9500	229,200.00	8,370,926.82	10,760,940.00
ADOBE SYSTEMS INC.	0.079	ADBE		00724F101Q		62.7400	224,400.00	7,205,976.70	14,078,856.00
ADVANCE AUTO PARTS INC	0.000	AAP		00751Y106		43.6800	214,000.00	8,671,971.58	9,347,520.00
AES CORP	0.000	AES		00130H105		13.6700	787,200.00	15,930,471.99	10,761,024.00
AFFILIATED COMPUTER SERVICES	0.000	ACS		008190100		60.1900	176,700.00	8,780,917.41	10,635,573.00
AFFYMETRIX INC	0.000	AFFX		00826T108		36.5500	49,800.00	1,103,052.30	1,820,190.00
AKAMAI TECHNOLOGIES	0.000	AKAM		00971T101		13.0300	131,200.00	1,414,272.25	1,709,536.00
ALLERGAN PHARMACEUTICALS INC.	0.444	AGN		018490102Q		81.0700	218,000.00	13,878,259.52	17,673,260.01
ALLIANCE DATA SYSTEM	0.000	ADS		018581108		47.4800	153,200.00	6,717,640.88	7,273,936.00
ALLIANT TECHSYSTEMS INC.	0.000	ATK		018804104		65.3800	69,200.00	4,220,828.19	4,524,296.00
ALLIED WASTE INDUSTRIES	0.000	AW		019589308		9.2800	335,800.00	3,729,526.15	3,116,224.00
ALTERA CORP	0.000	ALTR		021441100		20.7000	800,400.00	15,318,531.35	16,568,280.00
AMBAC FINANCIAL GROUP INC.	0.608	ABK		023139108Q		82.1300	32,000.00	2,010,368.80	2,628,160.00
AMDOCS LIMITED	0.000	DOX		G02602103		26.2500	157,600.00	4,166,678.12	4,137,000.00
AMERICAN EAGLE OUTFITTERS	0.509	AEOS		02553E106		47.1000	139,100.00	5,243,508.58	6,551,610.00
AMERICAN POWER CONVERSION	1.869	APCC		029066107		21.4000	74,000.00	1,424,379.34	1,583,600.00
AMERICAN STANDARD COMPANIES	0.000	ASD		029712106		41.3200	315,300.00	8,089,618.29	13,028,196.00
AMERISOURCEBERGEN CORP	0.170	ABC		03073E105		58.6800	106,700.00	6,621,638.29	6,261,156.00
AMPHENOL CORP-CL A	0.081	APH		032095101		36.7400	119,700.00	3,651,230.74	4,397,778.00
AMR CORP.	0.000	AMR		001765106		10.9500	927,000.00	8,574,480.70	10,150,650.00
AMYLIN PHARMACEUTICALS INC	0.000	AMLN		032346108		23.3600	156,900.00	3,482,788.13	3,665,184.00
ANALOG DEVICES	0.650	ADI		032654105		36.9200	202,900.00	7,621,523.70	7,491,068.00
ANDRX GROUP	0.000	ADRX		034553107		21.8300	181,100.00	4,231,605.70	3,953,413.00
ANN TAYLOR STORES CORP	0.000	ANN		036115103		21.5300	56,900.00	1,221,052.71	1,225,057.00
APPLE COMPUTER INC.	0.000	AAPL		037833100		64.4000	371,600.00	12,075,502.09	23,931,040.00
APPLEBEES INT'L. INC.	0.226	APPB		037899101		26.4500	302,600.00	6,479,774.37	8,003,770.00
ARAMARK CORP. - CL B	0.829	RMK		038521100		26.5100	93,800.00	2,293,491.89	2,486,638.00
ARCH COAL INC.	0.900	ACI		039380100Q		35.5400	53,800.00	1,618,643.73	1,912,052.00
ASK JEEVES INC	0.000	ASKJ		045174109		26.7500	41,400.00	1,378,562.10	1,107,450.00
ASM LITHOGRAPHY HOLD - NY REG	0.000	ASML		N07059111		15.9100	483,600.00	7,536,689.63	7,694,076.00
AUTODESK INC.	0.158	ADSK		052769106Q		37.9500	418,800.00	5,095,949.41	15,893,460.00
AUTOLIV, INC	2.070	ALV		052800109		48.3000	120,600.00	5,695,335.00	5,824,980.00
AUTOZONE INC	0.000	AZO		053332102		91.3100	108,800.00	8,186,124.76	9,934,528.00
AVAYA INC	0.000	AV		053499109		17.2000	754,000.00	8,364,022.42	12,968,800.00
AVERY DENNISON	2.534	AVY		053611109Q		59.9700	108,100.00	6,081,579.79	6,482,757.00
BAKER HUGHES CORP	1.078	BHI		057224107Q		42.6700	411,500.00	13,191,040.90	17,558,705.00
BALL CORPORATION	0.909	BLL		058498106Q		43.9800	148,000.00	4,996,284.69	6,509,040.00
BARD C. R. INC.	0.750	BCR		067383109Q		63.9800	157,600.00	4,796,494.99	10,083,248.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
	Group - COMMON STOCK								
	Portfolio - RMG MID-CAP GROWTH (F)								
	Instrument - COM COMMON STOCK								
BARR PHARMACEUTICALS INC.	0.000	BRL	068306109	45.5400	192,100.00	6,946,499.76	8,748,234.01		
BAUSCH & LOMB INC	0.806	BOL	071707103Q	64.4600	97,400.00	5,469,977.07	6,278,404.00		
BEA SYSTEMS INC	0.000	BEAS	073325102	8.8600	856,800.00	8,088,820.46	7,591,247.99		
BECKMAN COULTER INC.	0.776	BEC	075811109	66.9900	105,200.00	4,715,999.09	7,047,348.00		
BED BATH & BEYOND INC	0.000	BBBY	075896100	39.8300	199,000.00	5,747,400.65	7,926,170.00		
BERKLEY (WR) CORP	0.593	BER	084423102	47.1700	37,700.00	1,660,334.39	1,778,309.00		
BIOMET INC.	0.460	BMET	090613100	43.3900	386,000.00	9,424,905.60	16,748,540.00		
BJ SERVICES CO	0.687	BJS	055482103	46.5400	198,800.00	5,452,024.72	9,252,152.00		
BLACK & DECKER	0.951	BDK	091797100Q	88.3300	44,500.00	1,862,914.29	3,930,685.00		
BMC SOFTWARE	0.000	BMC	055921100	18.6000	312,700.00	6,203,170.97	5,816,219.99		
BRIGGS & STRATTON	1.635	BGG	109043109Q	41.5800	26,800.00	779,682.33	1,114,344.00		
BRINKS COMPANY	0.253	BCO	109696104Q	39.5200	66,100.00	1,559,202.76	2,612,272.00		
BROWN & BROWN INC	0.734	BRO	115236101	43.5500	66,700.00	2,367,404.89	2,904,785.00		
C.H.ROBINSON WORLDWIDE INC	1.080	CHRW	12541W100	55.5200	73,500.00	2,269,208.51	4,080,720.00		
CABLEVISION SYSTEMS CORP	0.000	CVC	12686C109	24.9000	425,100.00	8,985,532.70	10,584,990.00		
CADENCE DESIGN SYS INC	0.000	CDN	127387108	13.8100	310,600.00	4,762,873.45	4,289,386.02		
CAPITALSOURCE INC	0.000	CSE	14055X102	25.6700	34,000.00	825,155.07	872,780.00		
CARMAX INC.	0.000	KMX	143130102	31.0500	64,100.00	1,578,526.73	1,990,305.00		
CDW CORP	0.542	CDWC	12512N105	66.3500	79,300.00	3,323,015.26	5,261,555.00		
CELGENE CORP	0.000	CELG	151020104	26.5300	141,200.00	2,630,877.20	3,746,036.00		
CEPHALON INC	0.000	CEPH	156708109	50.8800	62,100.00	3,214,460.77	3,159,648.00		
CERTEGY INC	0.562	CEY	156880106	35.5300	180,400.00	5,829,581.97	6,409,612.00		
CHARLES RIVER LABORATORIES	0.000	CRL	159864107	46.0100	45,900.00	1,510,384.49	2,111,859.00		
CHEESECAKE FACTORY (THE)	0.000	CAKE	163072101	32.4700	135,100.00	3,276,644.25	4,386,697.00		
CHICAGO MERCANTILE EXCHANGE	0.454	CME	167760107	228.7000	40,500.00	5,596,292.86	9,262,350.00		
CHICO'S FAS INC	0.000	CHS	168615102	45.5300	51,000.00	1,574,283.79	2,322,030.00		
CHIRON CORP	0.000	CHIR	170040109	33.3300	124,400.00	4,075,077.21	4,146,252.00		
CHOICEPOINT INC.	0.000	CPS	170388102	45.9900	89,600.00	3,195,387.77	4,120,704.00		
CHURCH & DWIGHT INC	0.713	CHD	171340102Q	33.6200	184,600.00	5,197,492.01	6,206,252.00		
CINTAS CORP	0.661	CTAS	172908105	43.8600	79,200.00	3,145,337.24	3,473,712.00		
CITRIX SYSTEMS INC	0.000	CTXS	177376100	24.5300	72,400.00	1,571,524.94	1,775,972.00		
CLOROX COMPANY	1.900	CLX	189054109Q	58.9300	160,800.00	7,340,286.03	9,475,944.00		
COACH INC	0.000	COH	189754104	56.4000	232,500.00	5,527,905.17	13,113,000.00		
COMMERCE BANCORP INC	1.366	CBH	200519106	64.4000	29,500.00	1,656,967.52	1,899,800.00		
COMPUWARE CORP	0.000	CPWR	205638109	6.4700	593,400.00	3,645,903.25	3,839,298.00		
COMVERSE TECHNOLOGY INC.	0.000	CMVT	205862402	24.4500	56,400.00	1,166,959.86	1,378,980.00		
CONSOL ENERGY INC.	1.364	CNX	20854P109	41.0500	70,800.00	2,349,328.27	2,906,340.00		
CONSTELLATION BRANDS INC-A	0.000	STZ	21036P108	46.5100	149,300.00	6,916,414.75	6,943,943.00		
COOPER COMPANIES INC.	0.085	COO	216648402	70.5900	40,000.00	1,496,513.47	2,823,600.00		

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - RMG MID-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
COPART INC		0.000	CPRT	217204106		26.3200	81,600.00	1,858,104.69	2,147,712.00
CORPORATE EXECUTIVE BOARD CO		0.448	EXBD	21988R102		66.9400	39,300.00	1,667,127.13	2,630,742.00
COVANCE INC		0.000	CVD	222816100		38.7500	55,600.00	1,802,697.06	2,154,500.00
COVENTRY HEALTH CARE INC.		0.000	CVH	222862104		53.0800	197,700.00	8,377,609.55	10,493,916.00
CROWN CASTLE INTL CO		0.000	CCI	228227104		16.6400	118,900.00	1,524,715.25	1,978,496.00
CYTYC CORPORATION		0.000	CYTC	232946103		27.5700	264,500.00	5,808,606.17	7,292,265.00
D.R. HORTON INC.		0.893	DHI	23331A109		40.3100	87,100.00	2,098,782.17	3,511,001.00
DADE BEHRING HOLDINGS INC		0.000	DADE	23342J206		56.0000	35,800.00	1,456,645.62	2,004,800.00
DARDEN RESTAURANTS INC		0.288	DRI	237194105		27.7400	180,700.00	4,488,488.41	5,012,618.00
DAVITA INC.		0.000	DVA	23918K108		39.5300	212,800.00	5,635,563.59	8,411,984.00
DELL INC		0.000	DELL	24702R101		42.1400	181,800.00	7,626,055.50	7,661,052.00
DENTSPLY INTERNATIONAL INC.		0.427	XRAY	249030107Q		56.2000	86,600.00	3,487,712.53	4,866,920.00
DEVRY INC.		0.000	DV	251893103		17.3600	276,000.00	5,204,808.13	4,791,360.00
DOLLAR GENERAL		0.770	DG	256669102		20.7700	749,900.00	12,970,963.26	15,575,423.00
DONALDSON CO INC		0.736	DCI	257651109		32.5800	67,300.00	1,173,468.03	2,192,634.00
DORAL FINANCIAL CORP.		1.461	DRL	25811P100		49.2500	37,000.00	1,188,688.46	1,822,250.00
DOVER CORP.		1.526	DOV	260003108Q		41.9400	161,200.00	5,657,696.59	6,760,728.00
DOW JONES & CO INC		2.322	DJ	260561105Q		43.0600	30,800.00	1,415,592.09	1,326,248.00
DST SYSTEMS INC		0.000	DST	233326107		52.1200	177,600.00	7,648,305.68	9,256,511.99
DUN & BRADSTREET CORP		0.000	DNB	26483E100		59.6500	73,700.00	3,063,299.15	4,396,205.00
E*TRADE GROUP INC.		0.000	ET	269246104		14.9500	535,000.00	6,558,241.28	7,998,250.00
EATON VANCE CORP.		0.613	EV	278265103		52.1500	47,200.00	1,497,862.14	2,461,480.00
ECOLAB INC		0.996	ECL	278865100Q		35.1300	375,900.00	8,550,643.74	13,205,367.00
EDUCATION MANAGEMENT COPR		0.000	EDMC	28139T101		33.0100	42,500.00	1,020,872.26	1,402,925.00
EDWARDS LIFESCIENCES		0.000	EW	28176E108		41.2600	60,400.00	993,649.57	2,492,104.00
ENSCO INTL INC		0.315	ESV	26874Q100		31.7400	339,000.00	10,083,470.00	10,759,860.00
EQUIFAX INC		0.427	EFX	294429105		28.1000	291,700.00	7,725,806.13	8,196,770.00
ESTEE LAUDER CO.		0.873	EL	518439104		45.7700	57,900.00	2,325,708.99	2,650,083.00
EXPEDITORS INT'L. WASH INC.		0.393	EXPD	302130109		55.8800	97,500.00	2,214,326.86	5,448,300.00
EXPRESS SCRIPTS		0.000	ESRX	302182100		76.4400	104,900.00	5,687,695.37	8,018,556.00
FAMILY DOLLAR STORES		1.088	FDO	307000109Q		31.2300	186,800.00	5,253,669.05	5,833,764.00
FASTENAL CO		1.007	FAST	311900104		61.5600	130,700.00	5,626,229.33	8,045,892.00
FEDERATED INVESTORS INC.-CL B		1.644	FII	314211103		30.4000	202,800.00	6,021,416.34	6,165,120.00
FIDELITY NATIONAL FINL INC		2.189	FNF	316326107		45.6700	37,700.00	1,601,396.85	1,721,759.00
FISERV INC. WISCONSIN		0.000	FISV	337738108		40.1900	131,100.00	3,940,151.28	5,268,909.00
FISHER SCIENTIFIC INT'L.		0.000	FSH	338032204		62.3800	104,900.00	4,223,463.79	6,543,662.00
FLIR SYSTEMS INC		0.000	FLIR	302445101		63.7900	33,100.00	1,497,164.00	2,111,449.00
FLORIDA ROCK INDS		1.343	FRK	341140101S		59.5300	56,000.00	2,964,365.61	3,333,680.00
FMC TECHNOLOGIES INC		0.000	FTI	30249U101		32.2000	139,000.00	3,186,035.45	4,475,800.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
	Group - COMMON STOCK								
	Portfolio - RMG MID-CAP GROWTH (F)								
	Instrument - COM COMMON STOCK								
FOOT LOCKER INC		1.114	FL	344849104		26.9300	303,700.00	7,019,414.46	8,178,641.00
FORTUNE BRANDS INC.		1.710	FO	349631101Q		77.1800	214,600.00	7,406,255.44	16,562,828.00
FREEPORT MCMORAN CLASS B		2.615	FCX	35671D857		38.2300	189,000.00	5,316,292.73	7,225,470.00
FREESCALE SEMICONDUCTOR INC -		0.000	FSL.B	35687M206		18.3600	633,099.00	9,519,093.40	11,623,697.64
GALLAGHER (ARTHUR) J & CO.		3.446	AJG	363576109Q		32.5000	105,900.00	2,561,318.73	3,441,750.00
GEN-PROBE INC		0.000	GPRO	36866T103		45.2100	39,400.00	1,301,263.80	1,781,274.00
GENWORTH FINANCIAL INC-CL A		0.963	GNW	37247D106		27.0000	94,600.00	2,139,698.55	2,554,200.00
GENZYME CORP. GEN. DIV.		0.000	GENZ	372917104		58.0700	285,619.00	10,993,100.28	16,585,895.33
GETTY IMAGES INC.		0.000	GYI	374276103		68.8500	119,700.00	6,547,148.50	8,241,345.00
GRACO INC.		1.392	GGG	384109104		37.3500	179,100.00	4,271,327.67	6,689,385.00
GRAINGER W W INC		1.200	GWV	384802104Q		66.6200	63,100.00	3,936,967.70	4,203,722.00
GRANT PRIDECO INC.		0.000	GRP	38821G101		20.0500	238,900.00	4,472,015.07	4,789,945.00
H & R BLOCK INC.		1.795	HRB	093671105Q		49.0000	203,700.00	8,956,766.37	9,981,300.00
HARMAN INTERNATIONAL		0.039	HAR	413086109		127.0000	122,700.00	7,387,250.03	15,582,900.00
HARRAH'S ENTERTAINMENT INC.		1.973	HET	413619107		66.8900	104,000.00	4,843,769.55	6,956,560.00
HARRIS CORP.		0.776	HRS	413875105Q		61.7900	119,200.00	6,300,279.52	7,365,367.99
HCC INSURANCE HOLDINGS INC.		1.026	HCC	404132102		33.1200	22,000.00	602,215.74	728,640.00
HEALTH MGMT ASSOCIATES CL A		0.704	HMA	421933102		22.7200	228,600.00	4,394,328.13	5,193,792.00
HENRY SCHEIN INC		0.000	HSIC	806407102		69.6400	38,600.00	1,996,534.06	2,688,104.00
HERSHEY FOODS CORP.		1.584	HSY	427866108Q		55.5400	198,000.00	6,604,704.35	10,996,920.00
HILTON HOTELS CORP.		0.351	HLT	432848109Q		22.7400	566,500.00	8,795,446.48	12,882,210.00
HNI CORP		1.300	HNI	404251100		43.0500	55,600.00	1,676,739.52	2,393,580.00
HOVNANIAN ENTERPRISES-A		0.000	HOV	442487203		49.5200	114,000.00	5,291,694.28	5,645,280.00
HUDSON CITY BANCORP INC		2.172	HCBK	443683107		36.8200	54,700.00	1,445,077.20	2,014,054.00
HUNT (JB) TRANSPRT SVCS INC		1.070	JBHT	445658107		44.8500	36,100.00	1,017,089.33	1,619,085.00
IDEXX LABS INC.		0.000	IDXX	45168D104		54.5900	32,700.00	1,132,496.92	1,785,093.00
IDT CORP-CL B		0.000	IDT	448947309		15.4800	71,000.00	1,187,286.79	1,099,079.99
IMCLONE SYSTEMS		0.000	IMCL	45245W109		46.0800	61,800.00	2,794,626.13	2,847,744.00
IMS HEALTH INC.		0.344	RX	449934108		23.2100	438,000.00	8,434,536.13	10,165,980.00
INAMED CORP		0.000	IMDC	453235103		63.2500	32,700.00	1,544,328.29	2,068,275.00
INGRAM MICRO INC CL A		0.000	IM	457153104		20.8000	105,400.00	1,925,762.19	2,192,320.00
INTEL CORP.		1.368	INTC	458140100Q		23.3900	337,700.00	7,764,128.24	7,898,803.00
INTERPUBLIC GROUP		2.835	IPG	460690100Q		13.4000	76,900.00	1,701,990.40	1,030,460.00
INTL GAME TECHNOLOGY		1.396	IGT	459902102		34.3800	74,000.00	2,255,711.03	2,544,120.00
INTUIT INC.		0.000	INTU	461202103		44.0100	119,100.00	4,208,329.57	5,241,591.00
INVESTORS FINANCIAL SERVICES C		0.140	IFIN	461915100		49.9800	61,600.00	1,706,146.32	3,078,768.00
INVITROGEN CORP		0.000	IVGN	46185R100		67.1300	17,400.00	977,046.01	1,168,062.00
ITT INDUSTRIES INC		0.805	ITT	450911102		84.4500	103,600.00	6,477,675.99	8,749,020.00
IVAX CORP		0.000	IVX	465823102		15.8200	340,300.00	5,551,583.53	5,383,546.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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	Group - COMMON STOCK								
	Portfolio - RMG MID-CAP GROWTH (F)								
	Instrument - COM COMMON STOCK								
JABIL CIRCUIT INC		0.000	JBL	466313103		25.5800	181,900.00	4,573,197.48	4,653,002.00
JACOBS ENGINEERING GROUP		0.000	JEC	469814107		47.7900	99,900.00	3,971,544.73	4,774,221.00
JDS UNIPHASE CORP		0.000	JDSU	46612J101		3.1700	869,000.00	19,125,874.26	2,754,730.00
JETBLUE AIRWAYS CORP		0.000	JBLU	477143101		23.2200	112,200.00	2,686,029.47	2,605,284.00
JOHNSON CONTROLS		1.576	JCI	478366107Q		63.4400	30,100.00	1,136,231.43	1,909,544.00
JUNIPER NETWORKS INC		0.000	JNPR	48203R104		27.1900	536,300.00	9,477,813.01	14,581,997.00
KINETIC CONCEPTS INC		0.000	KCI	49460W208		76.3000	70,300.00	3,480,912.04	5,363,890.00
KLA-TENCOR CORP.		0.000	KLAC	482480100		46.5800	403,600.00	19,604,176.60	18,799,688.00
L-3 COMMUNICATIONS HOLDINGS IN		0.546	LLL	502424104		73.2400	30,700.00	1,604,875.14	2,248,468.00
LA QUINTA INNS INC		0.770	LQI	50419U202		9.0900	312,500.00	2,686,371.99	2,840,625.00
LABORATORY CRP OF AMER HLDGS		0.000	LH	50540R409		49.8200	254,800.00	9,001,914.49	12,694,136.00
LAUREATE EDUCATION INC		0.000	LAUR	518613104		44.0900	78,100.00	2,472,621.24	3,443,429.00
LEGG MASON INC.		0.819	LM	524901105		73.2600	135,100.00	4,860,232.51	9,897,426.00
LEGGETT & PLATT INC		2.110	LEG	524660107		28.4300	89,400.00	2,138,626.54	2,541,642.00
LENNAR CORPORATION		0.970	LEN	526057104		56.6800	49,600.00	2,270,256.35	2,811,328.00
LEVEL 3 COMMUNICATIO		0.000	LVL	52729N100		3.3900	835,000.00	3,432,809.75	2,830,650.00
LEXMARK INTERNATIONAL INC.		0.000	LXK	529771107		85.0000	73,400.00	5,234,846.67	6,239,000.00
LIBERTY MEDIA INTL INC-A		0.000	LBTYA	530719103		46.2300	283,300.00	11,338,395.78	13,096,959.00
LINCARE HOLDINGS INC.		0.000	LNCR	532791100		42.6500	78,400.00	2,111,219.32	3,343,760.00
LINEAR TECHNOLOGY CORP		1.032	LLTC	535678106		38.7600	273,800.00	10,098,272.97	10,612,488.01
MANOR CARE INC.		1.580	HCR	564055101		35.4300	138,800.00	3,865,509.55	4,917,684.00
MANPOWER INC		0.828	MAN	56418H100		48.3000	34,800.00	1,337,502.88	1,680,840.00
MARKEL CORP		0.000	MKL	570535104		364.0000	4,700.00	1,375,772.76	1,710,800.00
MARRIOTT INT'L INC CL-A		0.539	MAR	571903202		62.9800	238,800.00	7,802,470.63	15,039,624.00
McCORMICK & CO		1.658	MKC	579780206Q		38.6000	197,600.00	5,458,320.99	7,627,360.00
MCAFEES INC		0.000	MFE	579064106		28.9300	297,300.00	5,699,964.21	8,600,889.00
MCKESSON CORP		0.762	MCK	58155Q103Q		31.4600	124,500.00	4,348,955.85	3,916,770.00
MDC HOLDINGS INC		0.534	MDC	552676108		86.4400	38,800.00	2,452,392.50	3,353,872.00
MEDCO HEALTH SOLUTIONS INC		0.000	MHS	58405U102		41.6000	191,100.00	3,988,369.80	7,949,760.00
MEDICIS PHARMACEUTICAL CORP		0.341	MRX	584690309		35.1100	68,600.00	1,764,005.21	2,408,546.00
MEDIMMUNE INC		0.000	MEDI	584699102		27.1100	333,500.00	9,672,178.73	9,041,185.00
MERCURY INTERACTIVE CORP.		0.000	MERQ	589405109		45.5500	198,100.00	8,546,572.26	9,023,455.00
MEREDITH CORPORATION		0.885	MDP	589433101Q		54.2000	156,900.00	8,137,780.60	8,503,980.00
METTLER-TOLEDO INTERNATIONAL		0.000	MTD	592688105		51.3100	40,400.00	1,757,271.30	2,072,924.00
MGM MIRAGE		0.000	MGG	552953101		72.7400	68,700.00	4,787,801.84	4,997,238.00
MICHAELS STORES		0.934	MIK	594087108		29.9700	46,700.00	886,401.75	1,399,599.00
MICROCHIP TECHNOLOGY INC.		0.780	MCHP	595017104		26.6600	414,800.00	10,067,033.96	11,058,568.00
MILLENNIUM PHARMACEUTICALS		0.000	MLNM	599902103		12.1200	257,700.00	4,679,652.92	3,123,324.00
MILLIPORE CORPORATION		0.883	MIL	601073109Q		49.8100	47,100.00	1,603,185.48	2,346,051.00



## Monthly Market Portfolio

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<hr/>									
Group - COMMON STOCK									
Portfolio - RMG MID-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
MOHAWK INDUSTRIES INC.	0.000			MHK	608190104	91.2500	24,000.00	974,041.85	2,190,000.00
MOLEX INC	0.500			MOLXE	608554101	30.0000	179,700.00	5,444,708.55	5,391,000.00
MONSTER WORLDWIDE INC	0.000			MNST	611742107	33.6400	93,800.00	4,527,377.48	3,155,432.00
MOODY'S CORPORATION	0.345			MCO	615369105	86.8500	162,100.00	6,885,694.67	14,078,385.00
MYLAN LABS	0.678			MYL	628530107Q	17.6800	426,400.00	7,309,464.10	7,538,752.00
NABORS INDUSTRIES LTD.	0.000			NBR	G6359F103	51.2900	33,300.00	1,748,889.36	1,707,957.00
NATIONAL INSTRUMENTS CORP.	0.733			NATI	636518102	27.2500	46,100.00	963,660.65	1,256,225.00
NATIONAL SEMICONDUCTOR CORP.	0.445			NSM	637640103	17.9500	237,900.00	3,365,991.36	4,270,304.99
NATIONAL-OILWELL INC.	0.000			NOI	637071101	35.2900	283,400.00	9,313,207.11	10,001,186.00
NAVISTAR INTL. CORP.	0.000			NAV	63934E108	43.9800	21,400.00	715,737.56	941,172.00
NBTY INC.	0.000			NTY	628782104	24.0100	67,000.00	1,514,945.58	1,608,670.00
NCR CORPORATION	0.000			NCR	62886E108	69.2300	171,000.00	6,907,518.75	11,838,330.00
NETWORK APPLIANCE INC.	0.000			NTAP	64120L104	33.2200	150,200.00	3,075,230.47	4,989,644.00
NEUROCRINE BIOSCIENCES INC	0.000			NBIX	64125C109	49.3000	26,200.00	1,377,962.07	1,291,660.00
NEW YORK TIMES CO. CL A	1.519			NYT	650111107Q	40.8000	59,100.00	2,513,790.45	2,411,280.00
NEXTEL PARTNERS INC	0.000			NXTP	65333F107	19.5400	151,400.00	1,947,596.02	2,958,356.00
NII HOLDINGS INC	0.000			NIHD	62913F201	47.4500	70,100.00	2,323,121.60	3,326,245.00
NOKIA CORP - ADR	1.946			NOK	654902204A	15.6700	262,200.00	4,154,919.64	4,108,674.00
NORDSTROM INC	1.112			JWN	655664100Q	46.7300	263,900.00	9,802,137.59	12,332,047.00
NORTH FORK BANK	3.050			NFB	659424105	28.8500	56,600.50	1,338,209.14	1,632,924.43
NUCOR CORP	0.993			NUE	670346105Q	52.3400	44,900.00	1,106,928.68	2,350,066.00
NVR INC	0.000			NVR	62944T105	769.4000	11,600.00	5,856,562.21	8,925,040.00
ONMICARE INC.	0.260			OCR	681904108	34.6200	78,600.00	2,824,800.05	2,721,132.00
OSHKOSH TRUCK CORPORATION	0.511			OSK	688239201	68.3800	25,600.00	1,296,611.46	1,750,528.00
OSI PHARMACEUTICALS INC	0.000			OSIP	671040103	74.8500	108,100.00	5,906,334.79	8,091,285.00
PACIFIC SUNWEAR OF CALIFORNIA	0.000			PSUN	694873100	22.2600	171,800.00	3,336,257.72	3,824,268.00
PACTIV CORPORATION	0.000			PTV	695257105	25.2900	59,700.00	1,365,926.63	1,509,813.00
PATTERSON COS INC	0.000			PDCO	703395103	43.3900	76,700.00	1,334,711.07	3,328,013.00
PATTERSON-UTI ENERGY INC	0.411			PTEN	703481101	19.4500	190,500.00	2,733,956.42	3,705,225.00
PERKIN ELMER INC	1.245			PKI	714046109Q	22.4900	57,700.00	936,652.66	1,297,673.00
PETCO ANIMAL SUPPLIES INC	0.000			PETC	716016209	39.4800	143,000.00	4,765,474.75	5,645,640.00
PETSMART INC	0.337			PETM	716768106	35.5300	277,500.00	5,113,512.76	9,859,575.00
PHARMACEUTICAL PRODUCT DEVELOP	0.000			PPDI	717124101	41.2900	28,200.00	594,154.02	1,164,378.00
PITNEY-BOWES, INC.	2.636			PBI	724479100Q	46.2800	271,900.00	10,701,622.89	12,583,532.00
PIXAR	0.000			PIXR	725811103	85.6100	76,700.00	6,233,118.15	6,566,287.00
POLARIS INDUSTRIES INC.	1.352			PII	731068102	68.0200	160,900.00	9,153,954.69	10,944,418.00
PRECISION CASTPARTS CORP	0.182			PCP	740189105	65.6800	95,800.00	5,029,524.44	6,292,144.00
PRIDE INTERNATIONAL INC.	0.000			PDE	74153Q102	20.5400	66,600.00	1,188,748.22	1,367,964.00
PROTEIN DESIGN LABS INC	0.000			PDLI	74369L103	20.6600	57,400.00	937,809.70	1,185,884.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
Portfolio - RMG MID-CAP GROWTH (F)									
Instrument - COM COMMON STOCK									
PROVIDIAN FINANCIAL CORP	0.728	PVN		74406A102		16.4700	100,000.00	2,287,846.87	1,647,000.00
PULTE HOMES, INC.	0.313	PHM		745867101Q		63.8000	38,800.00	1,549,443.54	2,475,440.00
QUALCOMM INC	0.660	QCOM		747525103		42.4000	99,200.00	4,328,203.00	4,206,080.00
QUEST DIAGNOSTICS INC	0.627	DGX		74834L100		95.5500	118,700.00	7,979,841.91	11,341,785.00
RADIAN GROUP INC.	0.150	RDN		750236101		53.2400	28,700.00	1,152,525.25	1,527,988.00
RADIOSHACK CORP	0.760	RSH		750438103Q		32.8800	196,700.00	5,171,433.25	6,467,496.00
ROBERT HALF INTL INC	0.815	RHI		770323103		29.4300	150,600.00	3,353,277.25	4,432,158.00
ROCKWELL AUTOMATION INC	1.332	ROK		773903109Q		49.5500	261,200.00	8,582,382.70	12,942,460.00
ROCKWELL COLLINS	1.217	COL		774341101		39.4400	305,900.00	8,147,524.16	12,064,696.00
ROHM & HAAS CO	2.260	ROH		775371107Q		44.2300	19,700.00	783,305.21	871,331.00
ROSS STORES INC	0.588	ROST		778296103		28.8700	313,100.00	7,367,744.26	9,039,197.00
ROWAN COS.	0.000	RDC		779382100		25.9000	172,300.00	3,984,422.79	4,462,570.00
RYDER SYS. INC.	1.256	R		783549108Q		47.7700	118,800.00	5,731,100.69	5,675,076.00
SANMINA-SCI CORP	0.000	SANM		800907107		8.4700	284,800.00	3,220,724.80	2,412,256.00
SEALED AIR CORP.	0.000	SEE		81211K100		53.2700	37,600.00	1,514,272.85	2,002,952.00
SEI INVESTMENTS CO	0.477	SEIC		784117103		41.9300	163,000.00	4,844,418.15	6,834,590.00
SEPRACOR INC.	0.000	SEPR		817315104		59.3700	165,000.00	5,665,325.73	9,796,050.00
SERVICEMASTER COMPANY	3.190	SVM		81760N109		13.7900	144,700.00	1,454,809.88	1,995,413.00
SIGMA-ALDRICH	1.124	SIAL		826552101Q		60.4600	107,500.00	6,160,709.79	6,499,450.00
SMITH INTERNATIONAL INC	0.000	SII		832110100		54.4100	189,400.00	8,871,956.81	10,305,254.00
SOLETRON CORP	0.000	SLR		834182107		5.3300	1,024,900.00	13,910,255.27	5,462,717.00
SOUTHERN PERU COPPER CORP	6.985	PCU		843611104		47.2100	47,300.00	2,067,092.73	2,233,033.00
SOUTHWEST AIRLINES	0.110	LUV		844741108Q		16.2800	393,000.00	5,552,926.47	6,398,040.00
SPECTRASITE INC	0.000	SSI		84761M104		57.9000	47,000.00	2,107,804.28	2,721,300.00
STARWOOD RESORTS	1.438	HOT		85590A203		58.4000	186,200.00	8,083,218.78	10,874,080.00
STATION CASINOS INC	1.536	STN		857689103		54.6800	142,000.00	5,243,119.96	7,764,560.00
STERICYCLE INC	0.000	SRCL		858912108		45.9500	34,700.00	1,505,963.38	1,594,465.00
STERIS CORP	0.000	STE		859152100Q		23.7200	75,300.00	1,649,557.27	1,786,116.00
STMICROELECTRONICS NV-NY SHS	0.465	STM		861012102		19.3200	388,300.00	7,431,949.64	7,501,956.00
STORAGE TECHNOLOGY CORP	0.000	STK		862111200		31.6100	278,200.00	8,665,189.32	8,793,902.00
SUNGARD DATA SYSTEMS	0.000	SDS		867363103		28.3300	154,900.00	3,690,540.79	4,388,317.00
SYMBOL TECHNOLOGIES INC	0.115	SBL		871508107		17.3000	239,800.00	4,003,582.38	4,148,540.00
SYNOPSYS INC.	0.000	SNPS		871607107		19.6200	429,800.00	9,974,424.93	8,432,676.00
SYNOVUS FINANCIAL CORP	2.424	SNV		87161C105		28.5800	203,600.00	4,832,540.50	5,818,888.00
T ROWE PRICE GROUP INC.	1.479	TROW		74144T108Q		62.2000	190,800.00	6,966,150.02	11,867,760.00
TAIWAN SEMICONDUCTOR ADR	0.306	TSM		874039100		8.4900	949,100.00	7,770,042.52	8,057,859.00
TCF FINANCIAL CORP	2.644	TCB		872275102		32.1400	106,600.00	1,929,955.22	3,426,124.00
TECH DATA CORP	0.000	TECD		878237106		45.4000	55,500.00	2,393,141.78	2,519,700.00
TEKTRONIX, INC.	0.794	TEK		879131100Q		30.2100	109,300.00	2,766,628.33	3,301,953.01

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-----									
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Instrument - COM COMMON STOCK									
TELEPHONE & DATA		0.857	TDS	879433100		76.9500	26,400.00	1,746,142.89	2,031,480.00
TEVA PHARMACEUTICAL INDUSTRIES		0.532	TEVA	2883878		29.8600	154,800.00	3,763,996.85	4,622,328.02
TEXAS INSTRS INC		0.406	TXN	882508104Q		24.6200	325,000.00	7,615,725.00	8,001,500.00
THERMO ELECTRON CORP.		0.000	TMO	883556102		30.1900	87,000.00	2,108,267.49	2,626,530.00
TIFFANY & CO		0.750	TIF	886547108		31.9700	98,700.00	3,277,193.33	3,155,439.00
TIMBERLAND CO CL-A		0.000	TBL	887100105		62.6700	77,100.00	3,975,186.41	4,831,857.00
TJX COS. INC.		0.716	TJX	872540109Q		25.1300	104,200.00	2,539,559.26	2,618,546.00
UCBH HOLDINGS INC		0.349	UCBH	90262T308		45.8200	29,800.00	867,523.97	1,365,436.00
UNITRIN INC.		3.652	UTR	913275103		45.4500	23,400.00	995,189.32	1,063,530.00
UNIVERSAL HEALTH SERVICES CL B		0.719	UHS	913903100		44.5000	69,000.00	3,056,706.87	3,070,500.00
UNIVISION COMMUNICATIONS		0.000	UVN	914906102		29.2700	82,600.00	2,562,803.72	2,417,702.00
UTSTARCOM, INC		0.000	UTSI	918076100		22.1500	299,400.00	8,388,963.96	6,631,710.00
VARIAN MEDICAL SYSTEMS		0.000	VAR	92220P105		43.2400	250,700.00	7,142,596.60	10,840,268.00
VERISIGN INC		0.000	VRSN	92343E102		33.5200	184,700.00	2,780,991.09	6,191,144.00
VERITAS SOFTWARE CORPORATION		0.000	VRTS	923436109		28.5500	648,400.00	17,895,629.60	18,511,820.00
WASHINGTON POST CL. B		0.752	WPO	939640108Q		983.0200	6,800.00	5,713,087.33	6,684,536.00
WATERS CORPORATION		0.000	WAT	941848103		46.7900	220,000.00	6,693,031.03	10,293,800.00
WATSON PHARMACEUTICALS INC.		0.000	WPI	942683103		32.8100	95,100.00	3,052,614.90	3,120,231.00
WELLPOINT INC.		0.000	WLP	94973V107		115.0000	226,800.00	17,435,771.18	26,082,000.00
WESTERN DIGITAL CORP		0.000	WDC	958102105		10.8400	481,100.00	4,730,276.29	5,215,124.00
WESTERN WIRELESS COR		0.000	WWCA	95988E204		29.3000	101,200.00	2,104,228.80	2,965,160.00
WHOLE FOODS MARKET INC		0.797	WFMI	966837106		95.3500	19,600.00	1,207,118.27	1,868,860.00
WYNN RESORTS LTD		0.000	WYNN	983134107		66.9200	40,900.00	1,900,689.83	2,737,028.00
XEROX CORP		0.000	XRX	984121103Q		17.0100	322,800.00	5,105,997.71	5,490,828.00
XM SATELLITE RADIO HOLD-CL A		0.000	XMSR	983759101		37.6200	198,500.00	4,238,374.91	7,467,570.00
XTO ENERGY INC.		0.565	XTO	98385X106		35.3800	131,000.00	2,952,765.18	4,634,780.00
YUM BRANDS, INC.		0.847	YUM	988498101		47.1800	265,400.00	6,866,386.31	12,521,572.00
Instrument Total	300						52,999,418.50	1,410,027,640.30	1,766,516,628.42
Portfolio Total	300						52,999,418.50	1,410,027,640.30	1,766,516,628.42

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - RMV MID-CAP VALUE (Q)									
Instrument - COM COMMON STOCK									
3COM CORP.		0.000	COMS	885535104		4.1700	633,200.00	4,865,417.40	2,640,444.00
ADESA INC		1.413	KAR	00686U104		21.2200	153,900.00	2,391,905.30	3,265,758.00
ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107		22.0200	265,500.00	3,505,466.63	5,846,310.00
AFFILIATED COMPUTER SERVICES		0.000	ACS	008190100		60.1900	83,600.00	4,551,782.93	5,031,884.00
AGCO CORP.		0.000	AG	001084102		21.8900	146,300.00	2,886,131.74	3,202,507.00
AGL RESOURCES INC		3.489	ATG	001204106		33.2400	121,000.00	3,532,907.43	4,022,040.00
AIR PROD. & CHEM.		2.001	APD	009158106Q		57.9700	368,700.00	16,881,038.93	21,373,539.00
ALBERTSON'S, INC.		3.182	ABS	013104104Q		23.8800	596,600.00	16,325,021.51	14,246,808.00
ALLEGHANY CORP DEL		0.000	Y	017175100		285.2500	16,322.00	3,948,010.68	4,655,850.50
ALLEGHENY ENERGY INC.		8.726	AYE	017361106Q		19.7100	180,000.00	3,046,788.89	3,547,800.00
ALLETE, INC.		3.265	ALE	018522300		36.7500	136,800.00	4,365,403.66	5,027,400.00
ALLIANT ENERGY CORPORATION		3.671	LNT	018802108		28.6000	280,700.00	6,314,083.87	8,028,020.00
ALLIANT TECHSYSTEMS INC.		0.000	ATK	018804104		65.3800	20,600.00	1,191,147.19	1,346,828.00
ALLIED CAP CORP		8.823	ALD	01903Q108		25.8400	208,900.00	5,166,767.54	5,397,976.00
ALLMERICA FINANCIAL CORP.		0.761	AFC	019754100		32.8300	86,300.00	2,825,602.87	2,833,229.00
AMBAC FINANCIAL GROUP INC.		0.608	ABK	023139108Q		82.1300	133,800.00	7,853,458.32	10,988,994.00
AMERADA HESS CORP.		1.456	AHC	023551104Q		82.3800	157,500.00	11,195,228.54	12,974,850.00
AMEREN CORP.		5.065	AEE	023608102Q		50.1400	252,000.00	10,894,119.90	12,635,280.00
AMERICAN AXLE & MFG HOLDINGS		1.956	AXL	024061103		30.6600	145,200.00	4,807,484.20	4,451,832.00
AMERICAN CAPITAL STRATEGIES		8.755	ACAS	024937104		33.3500	89,900.00	2,853,003.92	2,998,165.00
AMERICAN EAGLE OUTFITTERS		0.509	AEOS	02553E106		47.1000	7,100.00	237,397.51	334,410.00
AMERICAN FINANCIAL GROUP INC.		1.596	AFG	025932104Q		31.3100	139,070.00	3,446,881.06	4,354,281.70
AMERICAN NATL INS CO		2.841	ANAT	028591105		104.1600	36,557.00	3,495,053.08	3,807,777.12
AMERICAN POWER CONVERSION		1.869	APCC	029066107		21.4000	128,600.00	2,355,627.64	2,752,040.00
AMERICAN TOWER CORP		0.000	AMT	029912201		18.4000	161,000.00	2,289,531.24	2,962,400.00
AMERICREDIT CORP.		0.000	ACF	03060R101		24.4500	367,700.00	7,411,778.16	8,990,265.00
AMERISOURCEBERGEN CORP		0.170	ABC	03073E105		58.6800	159,500.00	9,475,727.75	9,359,460.00
AMSOUTH BANCORPORATION		3.861	ASO	032165102		25.9000	571,400.00	12,333,746.44	14,799,260.00
ANDREW CORP.		0.000	ANDW	034425108		13.6300	147,000.00	1,627,377.53	2,003,610.00
ANNALY MORTGAGE MANAGEMENT		10.193	NLY	035710409		19.6200	357,500.00	6,265,213.12	7,014,150.00
ANNTAYLOR STORES CORP		0.000	ANN	036115103		21.5300	35,600.00	844,632.48	766,468.00
AON CORP		2.514	AOC	037389103Q		23.8600	594,400.00	17,719,960.47	14,182,384.00
APPLE COMPUTER INC.		0.000	AAPL	037833100		64.4000	306,400.00	7,442,866.26	19,732,160.00
APPLERA CORP - APPLIED BIOSYST		0.813	ABI	038020103Q		20.9100	327,400.00	7,543,787.25	6,845,934.00
APPLIED MICRO CIRCUITS CORP		0.000	AMCC	03822W109		4.2100	262,600.00	1,325,633.26	1,105,546.00
AQUA AMERICA INC		2.114	WTR	03836W103		24.5900	16,100.00	351,507.86	395,899.00
ARCH COAL INC.		0.900	ACI	039380100Q		35.5400	61,600.00	2,077,019.15	2,189,264.00
ARCHER DANIELS MIDLAND CO		1.344	ADM	039483102Q		22.3100	944,700.00	13,672,465.64	21,076,257.00
ARROW ELECTRONICS		0.000	ARW	042735100		24.3000	59,700.00	1,287,165.95	1,450,710.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - RMV MID-CAP VALUE (Q)									
Instrument - COM COMMON STOCK									
ASHLAND INC		1.884	ASH	044204105Q		58.3800	157,300.00	6,405,221.90	9,183,174.00
ASSOCIATED BANC-CORP.		3.011	ASBC	045487105		33.2100	206,269.00	4,864,897.79	6,850,193.49
ASSURANT INC		0.916	AIZ	04621X108		30.5500	19,200.00	508,513.92	586,560.00
ASTORIA FINANCIAL CORP.		3.002	AF	046265104		39.9700	126,700.00	4,193,844.92	5,064,199.00
AUTOLIV, INC		2.070	ALV	052800109		48.3000	211,000.00	7,712,807.88	10,191,300.00
AUTONATION INC		0.000	AN	05329W102		19.2100	403,200.00	6,696,295.13	7,745,472.00
AVNET INC.		1.644	AVT	053807103Q		18.2400	195,400.00	3,782,441.38	3,564,096.00
AVX CORP.		1.190	AVX	002444107		12.6000	164,400.00	2,111,147.88	2,071,440.00
BALL CORPORATION		0.909	BLL	058498106Q		43.9800	91,100.00	2,947,928.39	4,006,578.00
BANK OF HAWAII CORP		2.601	BOH	062540109		50.7400	134,500.00	4,553,259.76	6,824,530.00
BANKNORTH GROUP INC.		2.185	BNK	06646R107		36.6000	196,600.00	3,772,982.79	7,195,560.00
BARNES & NOBLE INC.		0.000	BKS	067774109		32.2700	135,500.00	3,049,038.80	4,372,585.00
BAUSCH & LOMB INC		0.806	BOL	071707103Q		64.4600	31,800.00	1,822,703.24	2,049,828.00
BEAR STEARNS COMPANIES INC		0.977	BSC	073902108		102.3100	195,700.00	12,609,165.81	20,022,067.00
BEARINGPOINT INC		0.000	BE	074002106		8.0300	217,300.00	1,785,601.91	1,744,919.00
BELO CORP		1.524	BLC	080555105Q		26.2400	63,900.00	1,275,308.99	1,676,736.00
BEMIS CO.		2.200	BMS	081437105Q		29.0900	173,400.00	4,038,207.02	5,044,206.00
BERKLEY (WR) CORP		0.593	BER	084423102		47.1700	163,550.00	5,660,052.97	7,714,653.50
BIG LOTS, INC.		0.000	BLI	089302103		12.1300	286,500.00	3,918,223.65	3,475,245.00
BJ'S WHOLESALE CLUB INC.		0.000	BJ	05548J106		29.1300	185,500.00	4,771,113.81	5,403,615.00
BLACK & DECKER		0.951	BDK	091797100Q		88.3300	42,300.00	3,029,560.74	3,736,359.00
BLOCKBUSTER INC. CLASS A		0.838	BBI	093679108Q		9.5400	206,800.00	2,060,150.83	1,972,872.00
BMC SOFTWARE		0.000	BMC	055921100		18.6000	258,900.00	4,606,626.13	4,815,540.00
BOK FINL CORP		0.000	BOKF	05561Q201		48.7600	28,734.00	1,247,903.93	1,401,069.84
BORDERS GROUP INC		1.417	BGP	099709107		25.4000	208,100.00	4,559,743.50	5,285,740.00
BORG WARNER INC.		1.033	BWA	099724106		54.1700	68,500.00	2,497,414.74	3,710,645.00
BOWATER INC.		1.819	BOW	102183100Q		43.9700	90,200.00	3,383,474.60	3,966,094.00
BRINKER INTERNATIONAL INC		0.000	EAT	109641100		35.0700	13,300.00	412,093.02	466,431.00
BRINKS COMPANY		0.253	BCO	109696104Q		39.5200	4,900.00	149,418.42	193,648.00
BROWN-FORMAN -CL B		2.013	BF.B	115637209Q		48.6800	48.00	2,101.42	2,336.64
BRUNSWICK CORP		1.212	BC	117043109Q		49.5000	64,400.00	1,921,875.26	3,187,800.00
BURLINGTON NORTHERN SANTA FE		1.437	BNI	12189T104Q		47.3100	601,600.00	19,851,587.74	28,461,696.00
CABOT CORP		1.654	CBT	127055101		38.6800	165,300.00	4,899,616.07	6,393,804.00
CAESARS ENTERTAINMENT INC		0.000	CZR	127687101		20.1400	498,700.00	6,197,662.92	10,043,818.00
CAMPBELL SOUP CO.		2.275	CPB	134429109Q		29.8900	75,600.00	1,965,437.91	2,259,684.00
CARLISLE COS INC		1.417	CSL	142339100		64.9200	5,400.00	347,380.92	350,568.00
CENTERPOINT ENERGY INC		3.539	CNP	15189T107Q		11.3000	679,700.00	8,455,690.82	7,680,610.00
CENTEX CORP		0.268	CTX	152312104Q		59.5800	103,400.00	4,620,805.79	6,160,572.00
CENTURYTEL, INC.		0.648	CTL	156700106		35.4700	297,900.00	9,457,328.88	10,566,513.00

## Monthly Market Portfolio

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<hr/>									
Group - COMMON STOCK									
Portfolio - RMV MID-CAP VALUE (Q)									
Instrument - COM COMMON STOCK									
CERIDIAN CORP	0.000	CEN	156779100	18.2800		86,300.00	1,637,945.12	1,577,564.00	
CHESAPEAKE ENERGY CORP	1.090	CHK	165167107	16.5000		434,000.00	5,519,630.01	7,161,000.00	
CIGNA CORP.	0.122	CI	125509109Q	81.5700		251,300.00	16,071,156.68	20,498,541.00	
CINCINNATI FINANCIAL CORP.	2.485	CINF	172062101Q	44.2600		240,975.00	8,864,224.55	10,665,553.50	
CINERGY CORP	4.612	CIN	172474108Q	41.6300		291,800.00	9,761,705.65	12,147,634.00	
CIRCUIT CITY STORES	0.447	CC	172737108Q	15.6400		396,200.00	4,509,556.64	6,196,568.00	
CIT GROUP INC	1.134	CIT	125581108	45.8200		343,400.00	9,848,827.24	15,734,588.00	
CITIZENS COMMUNICATIONS CO	7.251	CZN	17453B101	13.7900		324,300.00	4,408,397.76	4,472,097.00	
CITY NATIONAL CORP	2.038	CYN	178566105	70.6500		66,400.00	3,416,463.47	4,691,160.00	
CLAIRE'S STORES INC	1.694	CLE	179584107	21.2500		11,700.00	268,755.03	248,625.00	
CLOROX COMPANY	1.900	CLX	189054109Q	58.9300		70,900.00	3,505,773.65	4,178,137.00	
CNF TRANSPORTATION	0.798	CNF	12612W104Q	50.1000		58,400.00	2,388,449.09	2,925,840.00	
COLONIAL BANCGROUP INC.	2.873	CNB	195493309	21.2300		216,600.00	3,329,333.19	4,598,418.00	
COLUMBIA SPORTSWEAR CO	0.000	COLM	198516106	59.6100		2,100.00	114,810.30	125,181.00	
COMERICA INC.	3.408	CMA	200340107Q	61.0200		281,000.00	14,062,805.22	17,146,620.00	
COMMERCE BANCSHARES	1.832	CBSH	200525103	50.2000		99,188.00	3,879,883.33	4,979,237.60	
COMMUNITY HEALTH SYS	0.000	CYH	203668108	27.8800		49,100.00	1,115,037.91	1,368,908.00	
COMPASS BANCSHARES INC	2.568	CBSS	20449H109	48.6700		198,600.00	5,246,915.11	9,665,862.00	
COMPUTER SCIENCES	0.000	CSC	205363104	56.3700		331,600.00	14,324,414.87	18,692,292.00	
COMPUWARE CORP	0.000	CPWR	205638109	6.4700		878,100.00	4,842,726.28	5,681,307.00	
COMVERSE TECHNOLOGY INC.	0.000	CMVT	205862402	24.4500		141,400.00	2,747,954.74	3,457,230.00	
CONSECO INC	0.000	CNO	208464883	19.9500		82,300.00	1,502,334.35	1,641,885.00	
CONSOL ENERGY INC.	1.364	CNX	20854P109	41.0500		54,800.00	1,902,738.66	2,249,540.00	
CONSOLIDATED EDISON INC.	5.165	ED	209115104Q	43.7500		390,800.00	15,418,335.26	17,097,500.00	
CONSTELLATION BRANDS INC-A	0.000	STZ	21036P108	46.5100		207,900.00	7,403,133.64	9,669,429.00	
CONSTELLATION ENERGY GROUP INC	2.608	CEG	210371100Q	43.7100		273,300.00	9,638,448.89	11,945,943.00	
CONVERGYS CORPORATION	0.000	CVG	212485106	14.9900		382,900.00	6,646,541.39	5,739,671.00	
COOPER CAMERON CORP.	0.000	CAM	216640102	53.8100		16,100.00	807,872.60	866,341.00	
COORS (ADOLPH) CL-B	1.083	RKY	217016104Q	75.6700		77,900.00	5,373,134.23	5,894,693.00	
COX RADIO INC	0.000	CXR	224051102	16.4800		35,300.00	668,747.62	581,744.00	
CRANE CO	1.387	CR	224399105Q	28.8400		83,900.00	2,297,230.81	2,419,676.00	
CSX CORP.	0.998	CSX	126408103Q	40.0800		348,200.00	12,254,527.38	13,955,856.00	
CULLEN/FROST BANKERS INC	2.181	CFR	229899109	48.6000		83,300.00	3,681,410.70	4,048,380.00	
CUMMINS INC.	1.432	CMI	231021106Q	83.7900		65,500.00	3,436,008.29	5,488,245.00	
D.R. HORTON INC.	0.893	DHI	23331A109	40.3100		171,198.00	4,688,939.48	6,900,991.38	
DADE BEHRING HOLDINGS INC	0.000	DADE	23342J206	56.0000		9,300.00	499,543.07	520,800.00	
DANA CORP	2.769	DCN	235811106Q	17.3300		376,800.00	6,966,951.78	6,529,944.00	
DARDEN RESTAURANTS INC	0.288	DRI	237194105	27.7400		146,200.00	2,968,426.71	4,055,588.00	
DEAN FOODS CO	0.000	DF	242370104	32.9500		240,700.00	6,581,724.75	7,931,065.00	

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-----									
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Instrument - COM COMMON STOCK									
DEL MONTE FOODS CO		0.000	DLM	24522P103		11.0200	296,500.00	3,095,949.27	3,267,430.00
DELPHI AUTOMOTIVE SYSTEMS CORP		3.104	DPH	247126105		9.0200	446,000.00	4,341,281.70	4,022,920.00
DELUXE CORP.		3.964	DLX	248019101Q		37.3300	80,944.00	3,493,751.44	3,021,639.52
DEX MEDIA INC		0.000	DEX	25212E100		24.9600	30,900.00	654,275.00	771,264.00
DIEBOLD INC		1.327	DBD	253651103		55.7300	57,500.00	2,278,161.17	3,204,475.00
DILLARDS INC. CL-A		0.595	DDS	254067101Q		26.8700	196,900.00	4,107,848.68	5,290,703.00
DONNELLEY (R.R.) & SONS CO.		2.947	RRD	257867101Q		35.2900	259,200.00	7,507,545.87	9,147,168.00
DPL INC		3.823	DPL	233293109Q		25.1100	65,300.00	1,331,175.97	1,639,683.00
DTE ENERGY COMPANY		4.776	DTE	233331107Q		43.1300	342,700.00	13,569,433.69	14,780,651.00
DYNEGY INC		6.493	DYN	26816Q101		4.6200	915,000.00	4,994,233.52	4,227,300.00
E*TRADE GROUP INC.		0.000	ET	269246104		14.9500	254,300.00	2,816,227.03	3,801,785.00
EASTMAN CHEMICAL CO.		3.048	EMN	277432100Q		57.7300	64,700.00	2,874,167.94	3,735,131.00
EASTMAN KODAK		1.550	EK	277461109Q		32.2500	379,700.00	17,130,280.25	12,245,325.00
EATON CORP.		1.492	ETN	278058102Q		72.3600	244,300.00	11,477,637.52	17,677,548.00
EDISON INTERNATIONAL		3.122	EIX	281020107Q		32.0300	528,500.00	11,443,644.85	16,927,855.00
EDWARDS (A.G.) INC		1.481	AGE	281760108		43.2100	47,100.00	1,630,157.67	2,035,191.00
EL PASO CORP		1.538	EP	28336L109		10.4000	1,039,700.00	19,201,211.12	10,812,880.00
ELECTRONIC DATA SYSTEMS		0.865	EDS	285661104Q		23.1000	825,600.00	22,907,331.44	19,071,360.00
ENERGIZER HOLDINGS INC.		0.000	ENR	29266R108		49.6900	75,300.00	3,159,472.11	3,741,657.00
ENERGY EAST CORP.		4.122	EAS	29266M109		26.6800	237,600.00	5,394,520.07	6,339,168.00
ENGELHARD CORP.		1.434	EC	292845104Q		30.6700	201,600.00	5,517,206.14	6,183,072.00
ENSCO INTL INC		0.315	ESV	26874Q100		31.7400	108,300.00	3,238,588.46	3,437,442.00
ENTERCOM COMMUNICATIONS CORP		0.000	ETM	293639100		35.8900	30,200.00	1,256,272.76	1,083,878.00
EOG RESOURCES INC		0.336	EOG	26875P101		71.3600	189,100.00	9,002,646.68	13,494,176.00
EQUIFAX INC		0.427	EFX	294429105		28.1000	68,700.00	1,771,204.70	1,930,470.00
EQUITABLE RESOURCES INC		2.505	EQT	294549100		60.6600	101,400.00	4,315,059.59	6,150,924.00
FEDERATED DEPARTMENT STORES		0.934	FD	31410H101		57.7900	335,200.00	14,111,054.93	19,371,208.00
FEDERATED INVESTORS INC.-CL B		1.644	FII	314211103		30.4000	13,800.00	397,070.22	419,520.00
FIDELITY NATIONAL FINL INC		2.189	FNF	316326107		45.6700	324,389.00	8,618,687.36	14,814,845.63
FIRST AMERICAN CORP.		1.707	FAF	318522307		35.1400	126,700.00	3,726,411.93	4,452,238.00
FIRST HORIZON NATIONAL CORPORA		3.989	FHN	320517105		43.1100	201,100.00	7,705,695.84	8,669,421.00
FIRSTMERIT CORPORATION		3.790	FMER	337915102		28.4900	27,400.00	724,546.67	780,626.00
FLORIDA ROCK INDS		1.343	FRK	341140101S		59.5300	36,700.00	1,105,632.94	2,184,751.00
FLUOR CORP		1.174	FLR	343412102		54.5100	16,600.00	706,965.47	904,866.00
FOOT LOCKER INC		1.114	FL	344849104		26.9300	146,400.00	2,803,563.37	3,942,552.00
FORTUNE BRANDS INC.		1.710	FO	349631101Q		77.1800	14,200.00	1,006,536.75	1,095,956.00
FPL GROUP INC.		3.638	FPL	302571104Q		74.7500	299,800.00	16,472,361.10	22,410,050.00
FREESCALE SEMICONDUCTOR INC -		0.000	FSL.B	35687M206		18.3600	204,990.16	3,245,547.13	3,763,619.34
FREMONT GENERAL CORP.		1.112	FMT	357288109		25.1800	127,000.00	2,575,625.02	3,197,860.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
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	Group - COMMON STOCK						
	Portfolio - RMV		MID-CAP VALUE (Q)				
	Instrument - COM		COMMON STOCK				
FRIEDMAN BILLINGS RAMSEY -A	7.013	FBR	358434108	19.3900	97,800.00	2,087,523.45	1,896,342.00
FULTON FINANCIAL CORP	2.831	FULT	360271100	23.3100	62,435.00	1,294,786.78	1,455,359.85
GALLAGHER (ARTHUR) J & CO.	3.446	AJG	363576109Q	32.5000	8,200.00	274,634.27	266,500.00
GENUINE PARTS CO	2.723	GPC	372460105Q	44.0600	283,000.00	9,471,186.38	12,468,980.00
GENWORTH FINANCIAL INC-CL A	0.963	GNW	37247D106	27.0000	299,600.00	7,259,781.90	8,089,200.00
GEORGIA PACIFIC	1.334	GP	373298108Q	37.4800	482,200.00	12,864,887.31	18,072,856.00
GOODRICH CORP.	2.451	GR	382388106Q	32.6400	95,300.00	2,474,567.34	3,110,592.00
GRAINGER W W INC	1.200	GWV	384802104Q	66.6200	149,300.00	7,409,981.39	9,946,366.00
GREAT PLAINS ENERGY INC	5.482	GXP	391164100	30.2800	21,700.00	639,432.26	657,076.00
HARRAH'S ENTERTAINMENT INC.	1.973	HET	413619107	66.8900	28,800.00	1,229,838.83	1,926,432.00
HARRIS CORP.	0.776	HRS	413875105Q	61.7900	60,200.00	2,984,606.24	3,719,758.00
HARSCO CORP	2.152	HSC	415864107Q	55.7400	43,800.00	1,246,641.88	2,441,412.00
HARTE-HANKS INC.	0.615	HHS	416196103	25.9800	11,600.00	276,879.62	301,368.00
HASBRO INC	1.238	HAS	418056107Q	19.3800	251,500.00	4,883,966.46	4,874,070.00
HAWAIIAN ELECTRIC INDS	4.253	HE	419870100	29.1500	130,400.00	3,007,577.85	3,801,160.00
HCC INSURANCE HOLDINGS INC.	1.026	HCC	404132102	33.1200	77,000.00	2,390,494.45	2,550,240.00
HEALTH MGMT ASSOCIATES CL A	0.704	HMA	421933102	22.7200	44,500.00	882,182.31	1,011,040.00
HEALTH NET	0.000	HNT	42222G108	28.8700	183,000.00	5,076,514.83	5,283,210.00
HEARST-ARGYLE TELEVI	1.061	HTV	422317107	26.3800	50,000.00	1,230,030.35	1,319,000.00
HERSHEY FOODS CORP.	1.584	HSY	427866108Q	55.5400	61,700.00	2,646,737.73	3,426,818.00
HIBERNIA CORP CL-A	2.710	HIB	428656102	29.5100	251,700.00	4,705,242.74	7,427,667.00
HILLENBRAND IND.	2.016	HB	431573104Q	55.5400	10,600.00	665,331.99	588,724.00
HORMEL FOODS CORP	1.658	HRL	440452100	31.3500	120,800.00	2,740,728.44	3,787,080.00
HOSPIRA INC	0.000	HSP	441060100	33.5000	253,100.00	6,035,726.08	8,478,850.00
HOVNANIAN ENTERPRISES-A	0.000	HOV	442487203	49.5200	12,500.00	458,001.70	619,000.00
HUBBELL INC	2.523	HUB.B	443510201Q	52.3000	98,200.00	3,500,641.45	5,135,860.00
HUDSON UNITED BANCORP	3.555	HU	444165104	39.3800	72,800.00	2,723,065.96	2,866,864.00
HUGHES SUPPLY INC.	0.803	HUG	444482103	32.3500	60,600.00	1,491,732.75	1,960,410.00
HUMANA INC.	0.000	HUM	444859102	29.6900	332,700.00	6,339,078.33	9,877,863.00
HUNTINGTON BANCSHARES	3.228	HBAN	446150104	24.7800	372,100.00	7,964,384.05	9,220,638.00
IKON OFFICE SOLUTIONS INC.	1.384	IKN	451713101Q	11.5600	363,900.00	3,517,326.28	4,206,684.00
INDEPENDENCE COMMUNITY BANK	2.348	ICBC	453414104	42.5800	59,877.00	1,981,747.92	2,549,562.66
INDYMAC BANCORP INC	3.947	NDE	456607100	34.4500	51,400.00	1,852,754.06	1,770,730.00
INGRAM MICRO INC CL A	0.000	IM	457153104	20.8000	252,600.00	3,401,900.88	5,254,080.00
INTERNATIONAL SPEEDWAY CORPORA	0.113	ISCA	460335201	52.8000	6,300.00	318,907.89	332,640.00
INTERNATL FLAVORS & FRAGRANCES	1.634	IFF	459506101Q	42.8400	22,600.00	847,354.41	968,184.00
INTERSIL HOLDINGS CORP	0.955	ISIL	46069S109	16.7400	201,300.00	3,924,582.48	3,369,762.00
ITT INDUSTRIES INC	0.805	ITT	450911102	84.4500	94,900.00	5,609,837.87	8,014,305.00
J C PENNEY INC	1.207	JCP	708160106Q	41.4000	450,200.00	12,835,346.91	18,638,280.00



## Monthly Market Portfolio

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Group - COMMON STOCK									
Portfolio - RMV MID-CAP VALUE (Q)									
Instrument - COM COMMON STOCK									
JACOBS ENGINEERING GROUP		0.000	JEC	469814107		47.7900	18,800.00	720,521.09	898,452.00
JANUS CAPITAL GROUP INC		0.238	JNS	47102X105		16.8100	562,400.00	9,381,163.69	9,453,944.00
JEFFERSON PILOT		2.925	JP	475070108Q		51.9600	226,800.00	9,515,211.13	11,784,528.00
JEFFRIES GROUP INC		1.191	JEF	472319102		40.2800	82,400.00	2,768,789.45	3,319,072.00
JM SMUCKER CO		2.124	SJM	832696405		47.0700	27,304.00	1,160,713.05	1,285,199.28
JOHNSON CONTROLS		1.576	JCI	478366107Q		63.4400	283,800.00	11,654,098.06	18,004,272.00
JONES APPAREL GROUP INC		1.093	JNY	480074103		36.5700	204,600.00	6,580,406.31	7,482,222.00
KB HOME		1.436	KBH	48666K109Q	104.4000		80,400.00	5,299,164.07	8,393,760.00
KERR MCGEE CORP.		3.114	KMG	492386107Q		57.7900	214,568.00	11,178,133.79	12,399,884.72
KEYSPAN CORPORATION		4.613	KSE	49337W100		39.4500	325,600.00	11,542,411.29	12,844,920.00
KINDER MORGAN INC.		3.828	KMI	49455P101		73.1300	130,300.00	6,702,260.72	9,528,839.00
KING PHARMACEUTICALS		0.000	KG	495582108		12.4000	391,500.00	8,161,587.65	4,854,600.00
KMART HOLDING CORP		0.000	KMRT	498780105		98.9500	99,500.00	7,385,495.98	9,845,525.00
KNIGHT RIDDER		2.061	KRI	499040103Q		66.9400	62,300.00	3,884,906.31	4,170,362.00
KROGER CO.		0.000	KR	501044101		17.5400	1,006,500.00	17,266,575.18	17,654,010.00
L-3 COMMUNICATIONS HOLDINGS IN		0.546	LLL	502424104		73.2400	38,100.00	2,272,446.25	2,790,444.00
LABORATORY CRP OF AMER HLDGS		0.000	LH	50540R409		49.8200	44,600.00	1,886,741.17	2,221,972.00
LAFARGE NORTH AMERICA INC.		1.714	LAF	505862102		51.3200	104,200.00	4,019,797.91	5,347,544.00
LAUREATE EDUCATION INC		0.000	LAUR	518613104		44.0900	64,300.00	2,335,170.44	2,834,987.00
LEAR CORP.		1.639	LEA	521865105		61.0100	154,600.00	7,574,042.27	9,432,146.00
LEE ENTERPRISES		1.562	LEE	523768109		46.0800	73,000.00	2,705,406.45	3,363,840.00
LEGGETT & PLATT INC		2.110	LEG	524660107		28.4300	194,000.00	4,325,390.14	5,515,420.00
LENNAR CORPORATION		0.970	LEN	526057104		56.6800	124,200.00	4,768,472.93	7,039,656.00
LEUCADIA NATIONAL CORP		0.359	LUK	527288104		69.4800	84,700.00	4,751,019.43	5,884,956.00
LIBERTY MEDIA INTL INC-A		0.000	LBTYA	530719103		46.2300	94,000.00	3,334,725.36	4,345,620.00
LIMITED BRANDS INC.		2.085	LTD	532716107Q		23.0200	723,000.00	13,310,631.62	16,643,460.00
LINCOLN NATIONAL CORP		3.127	LNC	534187109Q		46.6800	333,100.00	13,345,339.19	15,549,108.00
LIZ CLAIRBORNE		0.533	LIZ	539320101Q		42.2100	180,000.00	5,786,819.37	7,597,800.00
LOEWS CORP		0.853	LTR	540424108Q		70.3000	281,600.00	12,271,293.08	19,796,480.00
LOEWS CORP - CAROLINA GROUP		6.286	CG	540424207		28.9500	93,900.00	2,362,865.01	2,718,405.00
LOUISIANA PACIFIC		1.495	LPX	546347105Q		26.7400	265,400.00	5,595,796.55	7,096,796.00
LSI LOGIC CORP		0.000	LSI	502161102		5.4800	339,000.00	3,991,473.94	1,857,720.00
LUBRIZOL CORP		2.821	LZ	549271104		36.8600	106,000.00	3,493,567.89	3,907,160.00
LYONDELL CHEMICAL COMPANY		3.112	LYO	552078107Q		28.9200	185,700.00	3,508,956.73	5,370,444.00
M&T BANK CORPORATION		1.483	MTB	55261F104	107.8400		122,500.00	10,623,002.35	13,210,400.00
MANOR CARE INC.		1.580	HCR	564055101		35.4300	27,800.00	805,046.92	984,954.00
MANPOWER INC		0.828	MAN	56418H100		48.3000	11,900.00	418,727.77	574,770.00
MARATHON OIL CORP		2.977	MRO	565849106Q		37.6100	560,300.00	15,470,865.03	21,072,883.00
MARKEL CORP		0.000	MKL	570535104		364.0000	7,700.00	2,397,492.62	2,802,800.00

## Monthly Market Portfolio

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	Group - COMMON STOCK								
	Portfolio - RMV MID-CAP VALUE (Q)								
	Instrument - COM COMMON STOCK								
MARRIOTT INT'L INC CL-A		0.539	MAR	571903202		62.9800	37,200.00	1,777,450.22	2,342,856.00
MARSHALL & ILSLEY CORP		1.900	MI	571834100		44.2000	360,300.00	12,208,987.41	15,925,260.00
MARTIN MARIETTA MATERIALS		1.490	MLM	573284106		53.6600	78,200.00	3,611,683.91	4,196,212.00
MASSEY ENERGY CO		0.457	MEE	576206106Q		34.9500	24,800.00	493,920.89	866,760.00
MATTEL INC.		2.308	MAT	577081102Q		19.4900	385,100.00	6,714,423.53	7,505,599.00
MAY DEPT STORES		3.299	MAY	577778103Q		29.4000	470,400.00	13,078,737.43	13,829,760.00
MBIA INC.		1.517	MBI	55262C100Q		63.2800	234,200.00	10,922,630.90	14,820,176.00
McCORMICK & CO		1.658	MKC	579780206Q		38.6000	54,600.00	1,860,324.66	2,107,560.00
MCAFEE INC		0.000	MFE	579064106		28.9300	41,800.00	870,592.95	1,209,274.00
MCCLATCHY CO		0.724	MNI	579489105		71.8100	30,800.00	2,170,267.58	2,211,748.00
MCKESSON CORP		0.762	MCK	58155Q103Q		31.4600	315,400.00	9,850,993.46	9,922,484.00
MDC HOLDINGS INC		0.534	MDC	552676108		86.4400	46,670.00	2,769,570.42	4,034,154.80
MDU RESOURCES GROUP		2.698	MDU	552690109		26.6800	189,450.00	4,589,402.29	5,054,526.00
MEADWESTVACO		2.714	MWV	583334107		33.8900	404,000.00	11,059,339.84	13,691,560.00
MEDCO HEALTH SOLUTIONS INC		0.000	MHS	58405U102		41.6000	292,300.00	7,474,643.58	12,159,680.00
MEDIA GENERAL INC - CL A		1.234	MEG	584404107		64.8100	20,000.00	1,258,310.13	1,296,200.00
MERCANTILE BANC.		2.682	MRBK	587405101Q		52.2000	128,100.00	4,630,094.69	6,686,820.00
MERCURY GENERAL CORP.		2.470	MCY	589400100		59.9200	42,300.00	2,017,706.79	2,534,616.00
METRO GOLDWYN MAYER		0.000	MGM	591610100		11.8800	37.00	510.20	439.56
METTLER-TOLEDO INTERNATIONAL		0.000	MTD	592688105		51.3100	31,100.00	1,447,441.68	1,595,741.00
MGIC INVESTMENT CORP		0.435	MTG	552848103Q		68.9100	195,900.00	11,378,152.00	13,499,469.00
MGM MIRAGE		0.000	MGG	552953101		72.7400	77,700.00	3,899,356.13	5,651,898.00
MICRON TECHNOLOGY INC		0.000	MU	595112103Q		12.3500	497,100.00	8,894,974.89	6,139,185.00
MILLENNIUM PHARMACEUTICALS		0.000	MLNM	599902103		12.1200	229,400.00	2,761,035.82	2,780,328.00
MOHAWK INDUSTRIES INC.		0.000	MHK	608190104		91.2500	40,400.00	2,205,245.94	3,686,500.00
MONSANTO COMPANY		1.224	MON	61166W101		55.5500	495,400.00	10,983,521.31	27,519,470.00
MURPHY OIL CORP		1.118	MUR	626717102Q		80.4500	98,300.00	4,770,811.92	7,908,235.00
NATIONAL FUEL & GAS		3.952	NFG	636180101Q		28.3400	208,700.00	5,536,028.71	5,914,558.00
NATIONAL-OILWELL INC.		0.000	NOI	637071101		35.2900	49,800.00	1,633,573.82	1,757,442.00
NATIONWIDE FINANCIAL SERVICE		1.883	NFS	638612101		38.2300	91,500.00	3,104,783.38	3,498,045.00
NAVTEQ CORP		0.000	NVT	63936L100		46.3600	51,200.00	1,961,284.22	2,373,632.00
NCR CORPORATION		0.000	NCR	62886E108		69.2300	59,000.00	2,793,592.26	4,084,570.00
NEIMAN MARCUS GROUP INC-CLASS		0.838	NMG.A	640204202		71.5400	69,700.00	2,663,467.29	4,986,338.00
NEW YORK COMMUNITY BANCORP		4.861	NYB	649445103		20.5700	287,700.00	5,397,203.89	5,917,989.00
NEWELL RUBBERMAID INC.		3.472	NWL	651229106Q		24.1900	270,200.00	6,775,060.35	6,536,138.00
NEWFIELD EXPLORATION COMPANY		0.000	NFX	651290108		59.0500	86,500.00	4,757,031.97	5,107,825.00
NISOURCE INCORPORATED		4.038	NI	65473P105Q		22.7800	547,700.00	10,820,355.14	12,476,606.00
NOBLE ENERGY INC		0.324	NBL	655044105		61.6600	94,200.00	5,011,046.19	5,808,372.00
NORDSTROM INC		1.112	JWN	655664100Q		46.7300	57,300.00	1,805,195.14	2,677,629.00

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Instrument - COM COMMON STOCK									
NORFOLK SOUTHERN CORP.		1.105	NSC	655844108Q		36.1900	636,000.00	14,893,946.79	23,016,840.00
NORTH FORK BANK		3.050	NFB	659424105		28.8500	460,635.00	9,136,188.83	13,289,319.75
NORTHEAST UTILITIES		3.448	NU	664397106		18.8500	340,700.00	6,474,661.18	6,422,195.00
NORTHERN TRUST CORP		1.729	NTRS	665859104		48.5800	151,400.00	7,092,237.95	7,355,012.00
NRG ENERGY INC.		0.000	NRG	629377508		36.0500	208,300.00	5,163,689.85	7,509,215.00
NSTAR CO.		4.274	NST	67019E107		54.2800	86,000.00	3,735,661.89	4,668,080.00
NTL INC		0.000	NTLI	62940M104		72.9600	65,436.00	3,489,250.35	4,774,210.56
NUCOR CORP		0.993	NUE	670346105Q		52.3400	129,400.00	3,851,364.28	6,772,796.00
ODYSSEY HOLDINGS CORP		0.495	ORH	67612W108		25.2100	126,700.00	2,955,436.05	3,194,107.00
OFFICE DEPOT INC		0.000	ODP	676220106		17.3600	507,500.00	7,457,961.74	8,810,200.00
OFFICEMAX INC		1.912	OMX	67622P101Q		31.3800	212,188.00	7,216,652.73	6,658,459.44
OGE ENERGY CORP		5.017	OGE	670837103		26.5100	142,100.00	3,457,551.85	3,767,071.00
OLD REPUBLIC INT'L CORP.		2.055	ORI	680223104		25.3000	390,050.00	8,476,204.38	9,868,265.00
ONEOK INC.		3.518	OKE	682680103Q		28.4200	166,500.00	4,309,903.53	4,731,930.00
OSHKOSH TRUCK CORPORATION		0.511	OSK	688239201		68.3800	6,000.00	247,293.34	410,280.00
OUTBACK STEAKHOUSE INC		1.135	OSI	689899102		45.7800	11,200.00	438,451.57	512,736.00
PACCAR INC		0.994	PCAR	693718108Q		80.4800	284,550.00	13,095,606.85	22,900,584.00
PACIFIC GAS & ELEC. CO.		0.000	PCG	69331C108Q		33.2800	730,500.00	17,828,470.71	24,311,040.00
PACIFICARE HEALTH SYSTEM		0.000	PHS	695112102		56.5200	144,700.00	4,619,753.51	8,178,444.00
PALL CORPORATION		1.243	PLL	696429307Q		28.9500	186,500.00	4,473,081.85	5,399,175.00
PARKER-HANNIFIN CORP.		1.003	PH	701094104Q		75.7400	193,900.00	8,916,814.29	14,685,986.00
PEABODY ENERGY CORP		0.741	BTU	704549104		80.9100	55,600.00	3,108,276.25	4,498,596.00
PENTAIR INC.		1.193	PNR	709631105Q		43.5600	162,700.00	3,403,358.66	7,087,212.00
PEOPLES BK BRIDGEPOR		2.982	PBCT	710198102		38.8900	127,300.00	3,917,437.98	4,950,697.00
PEPCO HOLDINGS INC.		4.690	POM	713291102		21.3200	432,600.00	9,177,236.04	9,223,032.00
PEPSI BOTTLING GROUP INC		0.739	PBG	713409100		27.0400	24,000.00	671,695.11	648,960.00
PEPSIAMERICAS INC		1.412	PAS	71343P200Q		21.2400	235,400.00	4,413,856.80	4,999,896.00
PERKIN ELMER INC		1.245	PKI	714046109Q		22.4900	100,100.00	1,729,150.91	2,251,249.00
PHELPS DODGE CORP.		1.010	PD	717265102Q		98.9200	151,700.00	8,592,315.82	15,006,164.00
PIER 1 IMPORTS INC/DEL		2.030	PIR	720279108		19.7000	77,300.00	1,528,543.15	1,522,810.00
PILGRIMS PRIDE CORP		0.195	PPC	721467108		30.6800	24,500.00	686,806.05	751,660.00
PINNACLE WEST CAPITAL CORP		4.278	PNW	723484101Q		44.4100	209,200.00	7,896,303.73	9,290,572.00
PIONEER NATURAL RESOURCES CO.		0.569	PXD	723787107		35.1000	194,700.00	4,391,204.84	6,833,970.00
PITNEY-BOWES, INC.		2.636	PBI	724479100Q		46.2800	167,200.00	6,765,359.94	7,738,016.00
PLUM CREEK TIMBER CO INC		3.746	PCL	729251108		38.4400	379,000.00	11,893,992.83	14,568,760.00
PMI GROUP INC.		0.431	PMI	69344M101		41.7500	155,200.00	5,092,587.74	6,479,600.00
POGO PRODUCING CO		0.515	PPP	730448107		48.4900	82,600.00	3,318,193.10	4,005,274.00
POLO RALPH LAUREN CORP		0.469	RL	731572103		42.6000	58,400.00	1,588,597.02	2,487,840.00
POLYCOM INC.		0.000	PLCM	73172K104		23.3200	57,400.00	1,130,184.43	1,338,568.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK Portfolio - RMV MID-CAP VALUE (Q) Instrument - COM COMMON STOCK									
POPULAR INC		2.219	BPOP	733174106		28.8300	431,700.00	8,945,117.32	12,445,911.00
PPG INDUSTRIES INC.		2.640	PPG	693506107Q		68.1600	278,300.00	14,828,443.93	18,968,928.00
PPL CORPORATION		3.078	PPL	69351T106Q		53.2800	306,400.00	11,120,410.61	16,324,992.00
PRAXAIR INC.		1.359	PX	74005P104Q		44.1500	306,400.00	7,776,842.17	13,527,560.00
PRECISION CASTPARTS CORP		0.182	PCP	740189105		65.6800	48,820.00	2,775,494.93	3,206,497.60
PRIDE INTERNATIONAL INC.		0.000	PDE	74153Q102		20.5400	95,100.00	1,699,448.15	1,953,354.00
PRINCIPAL FINANCIAL GROUP		1.343	PFG	74251V102		40.9400	517,800.00	16,883,817.15	21,198,732.00
PROGRESS ENERGY, INC		5.216	PGN	743263105Q		45.2400	461,000.00	18,752,393.19	20,855,640.00
PROTECTIVE LIFE CORP		1.639	PL	743674103		42.6900	172,200.00	5,936,427.63	7,351,218.00
PROVIDIAN FINANCIAL CORP		0.728	PVN	74406A102		16.4700	491,100.00	6,903,516.38	8,088,417.00
PUBLIC SVC ENTERPRISES		4.326	PEG	744573106Q		51.7700	383,800.00	14,596,117.99	19,869,326.00
PUGET ENERGY INC		4.048	PSD	745310102Q		24.7000	161,000.00	3,593,071.26	3,976,700.00
PULTE HOMES, INC.		0.313	PHM	745867101Q		63.8000	140,800.00	6,022,107.22	8,983,040.00
QLOGIC CORPORATION		0.000	QLGC	747277101		36.7300	24,600.00	745,875.68	903,558.00
QUESTAR CORP		1.687	STR	748356102Q		50.9600	135,900.00	5,110,075.38	6,925,464.00
QWEST COMMUNICATIONS INTL.		1.126	Q	749121109		4.4400	1,555,800.00	23,461,474.86	6,907,752.00
RADIAN GROUP INC.		0.150	RDN	750236101		53.2400	99,200.00	3,922,448.08	5,281,408.00
RADIO ONE INC CL-D		0.000	ROIAC	75040P405		16.1200	68,400.00	1,165,778.94	1,102,608.00
RAYONIER INC.		4.579	RYN	754907103Q		48.9100	142,565.00	4,946,462.38	6,972,854.15
REEBOK INTERNATIONAL LTD.		0.681	RBK	758110100Q		44.0000	73,400.00	2,096,056.43	3,229,600.00
REGIONS FINANCIAL CORP.		3.748	RF	7591EP100		35.5900	747,769.00	21,175,362.91	26,613,098.71
REGIS CORP		0.346	RGS	758932107		46.1500	41,500.00	1,179,437.36	1,915,225.00
REINSURANCE GROUP AM		0.743	RGA	759351109		48.4500	47,400.00	1,963,995.14	2,296,530.00
RELIANT RESOURCES INC		0.000	RRI	75952B105		13.6500	694,400.00	4,103,833.00	9,478,560.00
RENT-A-CENTER INC		0.000	RCII	76009N100		26.5000	32,800.00	944,252.88	869,200.00
REPUBLIC SERVICES INC		1.431	RSG	760759100		33.5400	250,100.00	5,326,338.25	8,388,354.00
REYNOLDS & REYNOLDS CL-A		1.659	REY	761695105		26.5100	7,800.00	193,774.34	206,778.00
REYNOLDS AMERICAN INC		4.834	RAI	761713106		78.6000	277,200.00	15,798,798.79	21,787,920.00
ROCKWELL AUTOMATION INC		1.332	ROK	773903109Q		49.5500	104,900.00	3,601,078.12	5,197,795.00
ROHM & HAAS CO		2.260	ROH	775371107Q		44.2300	259,600.00	9,353,921.07	11,482,108.00
RPM INTERNATIONAL INC.		3.051	RPM	749685103Q		19.6600	326,600.00	5,152,476.90	6,420,956.00
RYDER SYS. INC.		1.256	R	783549108Q		47.7700	105,400.00	4,021,638.73	5,034,958.00
RYLAND GROUP INC		0.417	RYL	783764103		57.5400	113,400.00	4,611,632.82	6,525,036.00
SABRE HOLDINGS CORP.		1.353	TSG	785905100		22.1600	225,500.00	5,713,057.02	4,997,080.00
SAFECO CORP.		1.684	SAFC	786429100Q		52.2400	257,800.00	9,662,317.35	13,467,472.00
SAFEWAY INC		0.000	SWY	786514208		19.7400	578,500.00	17,149,958.85	11,419,590.00
SAKS INCORPORATED		0.000	SKS	79377W108		14.5100	205,600.00	3,004,463.97	2,983,256.00
SANMINA-SCI CORP		0.000	SANM	800907107		8.4700	416,600.00	3,482,965.92	3,528,602.00
SCANA CORP		3.705	SCG	80589M102Q		39.4000	180,200.00	5,224,388.96	7,099,880.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK Portfolio - RMV MID-CAP VALUE (Q) Instrument - COM COMMON STOCK									
SCIENTIFIC ATLANTA INC.		0.121	SFA	808655104Q		33.0100	248,400.00	7,173,263.55	8,199,684.00
SCOTTS COMPANY		0.000	SMG	810186106		73.5200	27,200.00	1,679,143.70	1,999,744.00
SEARS ROEBUCK & CO.		1.802	S	812387108Q		51.0300	396,100.00	16,879,612.24	20,212,983.00
SEMPRA ENERGY		2.726	SRE	816851109		36.6800	403,300.00	11,822,540.75	14,793,044.00
SERVICE CORP INTERNATIONAL		4.832	SCI	817565104Q		7.4500	857,400.00	3,895,426.10	6,387,630.00
SHERWIN-WILLIAMS CO		1.523	SHW	824348106Q		44.6300	233,400.00	7,027,917.83	10,416,642.00
SIEBEL SYSTEMS INC.		0.000	SEBL	826170102		10.5000	160,700.00	1,800,107.53	1,687,350.00
SIGMA-ALDRICH		1.124	SIAL	826552101Q		60.4600	86,000.00	3,206,388.77	5,199,560.00
SIRIUS SATELLITE RADIO INC.		0.000	SIRI	82966U103		7.6500	1,272,900.00	4,267,513.82	9,737,685.00
SKY FINL GROUP INC		3.069	SKYF	83080P103		28.6700	167,689.00	4,177,030.98	4,807,643.63
SMITHFIELD FOODS INC		0.000	SFD	832248108		29.5900	137,700.00	3,577,524.32	4,074,543.00
SMURFIT-STONE CONTAINER CORPOR		0.000	SSCC	832727101		18.6800	259,800.00	4,146,450.40	4,853,064.00
SNAP-ON TOOLS CORP.		2.910	SNA	833034101Q		34.3600	94,300.00	2,730,268.19	3,240,148.00
SONOCO PRODUCTS CO		2.968	SON	835495102		29.6500	158,800.00	3,986,993.10	4,708,420.00
SOUTH FINANCIAL GROUP, INC		1.967	TSFG	837841105		32.5300	114,600.00	3,303,217.92	3,727,938.00
SOUTHERN PERU COPPER CORP		6.985	PCU	843611104		47.2100	56,300.00	2,222,628.40	2,657,923.00
SOUTHWEST AIRLINES		0.110	LUV	844741108Q		16.2800	58,900.00	863,496.78	958,892.00
SOVEREIGN BANCORP INC		0.532	SOV	845905108		22.5500	422,002.00	6,689,722.59	9,516,145.09
SPX CORP.		2.496	SPW	784635104Q		40.0600	37,900.00	1,700,704.43	1,518,274.00
STANCORP FINANCIAL GROUP		1.212	SFG	852891100		82.5000	80,500.00	4,576,462.62	6,641,250.00
STANDARD-PACIFIC CORP		0.498	SPF	85375C101		64.1400	92,500.00	4,174,214.22	5,932,950.00
STANLEY WORKS		2.286	SWK	854616109Q		48.9900	161,700.00	6,516,447.10	7,921,683.00
STARWOOD RESORTS		1.438	HOT	85590A203		58.4000	154,200.00	4,560,118.01	9,005,280.00
STEELCASE INC		1.734	SCS	858155203		13.8400	226,600.00	3,060,283.37	3,136,144.00
STORAGE TECHNOLOGY CORP		0.000	STK	862111200		31.6100	187,200.00	4,631,701.91	5,917,392.00
STUDENT LN CORP		1.956	STU	863902102		184.0000	6,500.00	894,893.98	1,196,000.00
SUNOCO, INC.		1.468	SUN	86764P109Q		81.7100	151,700.00	7,124,414.27	12,395,407.00
SUPER VALU STORES INC.		1.767	SVU	868536103Q		34.5200	302,600.00	7,202,060.25	10,445,752.00
SYBASE INC.		0.000	SY	871130100		19.9500	249,300.00	4,133,099.21	4,973,535.00
SYNOVUS FINANCIAL CORP		2.424	SNV	87161C105		28.5800	141,900.00	3,688,062.99	4,055,502.00
TCF FINANCIAL CORP		2.644	TCB	872275102		32.1400	26,800.00	765,037.52	861,352.00
TECH DATA CORP		0.000	TECD	878237106		45.4000	144,200.00	5,101,602.59	6,546,680.00
TECO ENERGY		4.954	TE	872375100Q		15.3400	323,500.00	4,489,023.24	4,962,490.00
TEKTRONIX, INC.		0.794	TEK	879131100Q		30.2100	89,200.00	2,871,029.75	2,694,732.00
TELEFLEX INC		1.694	TFX	879369106Q		51.9400	57,700.00	2,545,851.08	2,996,938.00
TELEPHONE & DATA		0.857	TDS	879433100		76.9500	45,200.00	3,201,504.98	3,478,140.00
TELLABS INC.		0.000	TLAB	879664100		8.5900	588,545.00	5,700,028.23	5,055,601.55
TEMPLE-INLAND INC.		2.105	TIN	879868107Q		68.4000	89,800.00	5,359,278.43	6,142,320.00
TENET HEALTHCARE CORP		0.000	THC	88033G100		10.9800	755,000.00	11,977,377.18	8,289,900.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - RMV MID-CAP VALUE (Q)									
Instrument - COM COMMON STOCK									
TEXTRON INC.		1.897	TXT	883203101Q		73.8000	192,200.00	10,452,172.31	14,184,360.00
THERMO ELECTRON CORP.		0.000	TMO	883556102		30.1900	117,500.00	2,925,309.28	3,547,325.00
TIBCO SOFTWARE INC		0.000	TIBX	88632Q103		13.3400	65,400.00	529,986.66	872,436.00
TIDEWATER INC		1.684	TDW	886423102Q		35.6100	51,300.00	1,564,020.57	1,826,793.00
TIMKEN CO.		1.998	TKR	887389104Q		26.0200	150,500.00	3,737,862.49	3,916,010.00
TOLL BROTHERS INC		0.000	TOL	889478103		68.6100	92,100.00	3,225,902.87	6,318,981.00
TOOTSIE ROLL INDUSTRIES, INC.		0.808	TR	890516107Q		34.6300	40,100.00	1,395,799.39	1,388,663.00
TORCHMARK CORP		0.770	TMK	891027104Q		57.1400	224,400.00	9,143,863.39	12,822,216.00
TOYS R US INC.		0.000	TOY	892335100		20.4700	461,400.00	5,837,763.76	9,444,858.00
TRIAD HOSPITALS INC		0.000	TRI	89579K109		37.2100	78,800.00	2,620,049.79	2,932,148.00
TXU CORPORATION		3.485	TXU	873168108Q		64.5600	421,300.00	13,141,711.96	27,199,128.00
TYSON FOODS INC. CL-A		0.869	TSN	902494103		18.4000	500,100.00	7,116,654.13	9,201,840.00
UGI CORP		3.055	UGI	902681105		40.9100	5,000.00	189,856.00	204,550.00
UNIONBANCAL CORPORATION		2.233	UB	908906100		64.4800	90,700.00	4,686,567.36	5,848,336.00
UNISYS CORP.		0.000	UIS	909214108		10.1800	512,500.00	9,063,307.51	5,217,250.00
UNITED DEFENSE INDUSTRIES INC		0.000	UDI	91018B104		47.2500	14,800.00	563,842.45	699,300.00
UNITED STATES STEEL CORP.		0.390	X	912909108Q		51.2500	111,900.00	3,064,259.44	5,734,875.00
UNITEDGLOBALCOM		0.000	UCOMA	913247508		9.6600	19.00	149.13	183.54
UNITRIN INC.		3.652	UTR	913275103		45.4500	43,300.00	1,704,371.88	1,967,985.00
UNIVERSAL HEALTH SERVICES CL B		0.719	UHS	913903100		44.5000	37,000.00	1,656,971.38	1,646,500.00
UNIVISION COMMUNICATIONS		0.000	UVN	914906102		29.2700	55,500.00	1,749,386.39	1,624,485.00
UNOCAL		1.850	UCL	915289102Q		43.2400	427,500.00	14,169,060.53	18,485,100.00
UNUMPROVIDENT CORP.		1.672	UNM	91529Y106Q		17.9400	289,600.00	4,992,577.22	5,195,424.00
US CELLULAR CORP.		0.000	USM	911684108		44.7600	13,000.00	543,192.60	581,880.00
UST INC.		4.323	UST	902911106Q		48.1100	268,500.00	9,401,267.47	12,917,535.00
V F CORP		1.950	VFC	918204108Q		55.3800	177,300.00	6,912,638.88	9,818,874.00
VALERO ENERGY CORP.		0.704	VLO	91913Y100Q		45.4000	436,300.00	9,450,120.16	19,808,020.00
VALLEY NATL BANCORP		3.255	VLY	919794107		27.6500	38,660.00	996,524.46	1,068,949.00
VALSPAR CORP		1.599	VAL	920355104		50.0100	83,100.00	3,935,444.29	4,155,831.00
VARCO INTERNATIONAL INC.		0.000	VRC	922122106		29.1500	135,800.00	3,278,491.92	3,958,570.00
VECTREN CORPORATION		4.403	VVC	92240G101		26.8000	123,100.00	3,034,786.00	3,299,080.00
VENTAS INC.		4.742	VTR	92276F100		27.4100	168,700.00	4,066,917.60	4,624,067.00
VIAD CORP		0.561	VVI	92552R406		28.4900	104,726.00	2,381,812.64	2,983,643.74
VISHAY INTERTECHNOLOGY INC.		0.000	VSH	928298108		15.0200	190,600.00	2,844,251.63	2,862,812.00
VULCAN MATERIALS CO		1.904	VMC	929160109		54.6100	165,600.00	6,684,666.27	9,043,416.00
W HLDG CO INC		0.828	WHI	929251106		22.9400	174,224.00	3,031,185.61	3,996,698.56
WASHINGTON FEDERAL INC.		3.165	WFSL	938824109		26.5400	127,294.00	2,997,709.93	3,378,382.76
WATSON PHARMACEUTICALS INC.		0.000	WPI	942683103		32.8100	127,900.00	4,480,907.34	4,196,399.00
WEBSTER FINANCIAL CORPORATION		1.816	WBS	947890109		50.6400	25,470.00	1,086,526.86	1,289,800.80

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
Portfolio - RMV MID-CAP VALUE (Q)									
Instrument - COM COMMON STOCK									
WELLCHOICE INC		0.000	WC	949475107		53.4000	23,600.00	807,758.01	1,260,240.00
WELLPOINT INC.		0.000	WLP	94973V107		115.0000	165,400.00	11,453,711.01	19,021,000.00
WENDY'S INTL		1.222	WEN	950590109Q		39.2600	161,500.00	4,674,834.26	6,340,490.00
WESCO FINL CORP		0.351	WSC	950817106		393.0000	10,500.00	3,697,247.90	4,126,500.00
WEST CORP.		0.000	WSTC	952355105		33.1100	6,600.00	189,114.44	218,526.00
WESTAR ENERGY INC.		4.022	WR	95709T100		22.8700	138,700.00	2,726,959.66	3,172,069.00
WESTCORP INC		1.219	WES	957907108		45.9300	23,701.00	964,900.26	1,088,586.93
WESTERN DIGITAL CORP		0.000	WDC	958102105		10.8400	244,200.00	1,869,445.71	2,647,128.00
WFS FINL INC		0.275	WFSI	92923B106		50.7800	57,100.00	2,802,366.48	2,899,538.00
WHIRLPOOL CORP		2.485	WHR	963320106Q		69.2100	145,900.00	8,874,305.36	10,097,739.00
WHITNEY HOLDING CORP		3.111	WTNY	966612103		44.9900	65,900.00	2,883,473.94	2,964,841.00
WILLIAMS COS. INC.		1.227	WMB	969457100Q		16.2900	898,700.00	15,216,494.71	14,639,423.00
WILMINGTON TRUST CO, DELAWARE		3.153	WL	971807102Q		36.1500	107,700.00	3,529,380.96	3,893,355.00
WISCONSIN ENERGY CORP.		2.491	WEC	976657106Q		33.7100	99,900.00	3,001,457.37	3,367,629.00
WORTHINGTON INDS		3.268	WOR	981811102Q		19.5800	17,700.00	370,732.02	346,566.00
WPS RESOURCES CORP.		4.443	WPS	92931B106		49.9600	60,200.00	2,797,976.53	3,007,592.00
XCEL ENERGY INC		4.560	XEL	98389B100Q		18.2000	647,700.00	12,545,924.24	11,788,140.00
XEROX CORP		0.000	XRK	984121103Q		17.0100	1,179,900.00	19,968,417.65	20,070,099.00
YELLOW ROADWAY CORP		0.000	YELL	985577105		55.7100	77,900.00	3,742,538.43	4,339,809.00
ZIONS BANCORPORATION		1.881	ZION	989701107		68.0300	96,600.00	5,527,817.98	6,571,698.00
Instrument Total	449						90,752,618.16	2,371,725,343.42	2,943,934,000.44
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
AMB PROPERTY CORP.		4.209	AMB	00163T109		40.3900	134,000.00	4,426,157.56	5,412,260.00
APARTMENT INVT & MGMT		6.227	AIV	03748R101		38.5400	69,600.00	2,458,425.09	2,682,384.00
ARCHSTONE COMMUNITIES		4.490	ASN	039583109Q		38.3000	317,700.00	8,939,163.30	12,167,910.00
ARDEN REALTY GROUP INC		5.355	ARI	039793104Q		37.7200	17,200.00	566,098.44	648,784.00
AVALONBAY COMMUNITIES		1.450	AVB	053484101Q		75.3000	116,100.00	6,242,684.33	8,742,330.00
BOSTON PROPERTIES INC		4.020	BXP	101121101		64.6700	133,900.00	6,798,791.62	8,659,313.00
BRE PROPERTIES -CL A		4.837	BRE	05564E106		40.3100	81,300.00	3,254,690.61	3,277,203.00
CBL & ASSOC PROP		3.721	CBL	124830100		76.3500	65,500.00	3,819,999.57	5,000,925.00
CENTERPOINT PROP CORP.		3.570	CNT	151895109		47.8900	75,700.00	2,953,956.37	3,625,273.00
DEVELOPERS DIVERSIFIED RE		4.597	DDR	251591103Q		44.3700	236,500.00	8,862,845.87	10,493,505.00
DUKE RE CORPORATION		5.448	DRE	264411505		34.1400	230,400.00	7,165,977.64	7,865,856.00
EQUITY OFFICE PROP		5.340	EOP	294741103		29.1200	549,600.00	15,125,044.68	16,004,352.00
EQUITY RESIDENTIAL PROP		4.781	EQR	29476L107Q		36.1800	362,900.00	9,610,724.14	13,129,722.00
FEDERAL REALTY INV.		3.910	FRT	313747206Q		51.6500	18,600.00	818,201.42	960,690.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - RMV MID-CAP VALUE (Q)									
Instrument - REIT REAL ESTATE INVESTMENT TRUST									
GENERAL GROWTH PROP		3.982	GGP	370021107Q		36.1600	309,120.00	7,982,560.27	11,177,779.20
HEALTH CARE PPTY INV		6.031	HCP	421915109		27.6900	214,100.00	5,648,198.93	5,928,429.00
HEALTH CARE REIT INC		6.291	HCN	42217K106		38.1500	900.00	30,017.56	34,335.00
HOSPITALITY PROPERTIES		6.260	HPT	44106M102		46.0000	174,600.00	6,505,459.26	8,031,600.00
HOST MARRIOTT CORP		1.156	HMT	44107P104		17.3000	563,200.00	6,735,822.92	9,743,360.00
HRPT PROPERTIES TRUST		6.547	HRP	40426W101		12.8300	539,600.00	5,578,787.96	6,923,068.00
ISTAR FINANCIAL INC		6.164	SFI	45031U101		45.2600	110,000.00	4,328,212.74	4,978,600.00
KIMCO REALTY CORP		4.207	KIM	49446R109Q		57.9900	157,600.00	6,996,909.53	9,139,224.00
LIBERTY PROPERTY TRUST		5.648	LRV	531172104Q		43.2000	64,100.00	2,439,446.01	2,769,120.00
MACERICH CO		4.140	MAC	554382101		62.8000	95,100.00	4,640,179.39	5,972,280.00
MACK-CALI RE CORP.		5.474	CLI	554489104		46.0300	98,200.00	3,618,008.03	4,520,146.00
MILLS CORP.		3.732	MLS	601148109		63.7600	51,500.00	2,641,626.12	3,283,640.00
NEW PLAN EXCEL RE TRUST		6.093	NXL	648053106Q		27.0800	162,500.00	3,939,071.55	4,400,500.00
PAN PACIFIC RETAIL		3.460	PNP	69806L104		62.7000	65,400.00	3,351,080.74	4,100,580.00
PROLOGIS TRUST		3.369	PLD	743410102Q		43.3300	294,200.00	9,056,565.03	12,747,686.00
PUBLIC STORAGE INC		3.228	PSA	74460D109		55.7500	132,800.00	5,201,397.88	7,403,600.00
RECKSON ASSOCIATES RE		5.175	RA	75621K106Q		32.8100	122,800.00	3,267,404.72	4,029,068.00
REGENCY CENTERS CORP		3.137	REG	758849103		55.4000	41,200.00	1,855,445.44	2,282,480.00
SIMON PROP GROUP INC.		1.308	SPG	828806109Q		64.6700	277,780.00	12,502,328.81	17,964,032.60
SL GREEN RE CORP		3.567	SLG	78440X101		60.5500	119,600.00	5,418,264.06	7,241,780.00
THORNBURG MTG INC		9.392	TMA	885218107		28.9600	143,700.00	4,247,012.42	4,161,552.00
TRIZEC PROPERTIES INC		4.228	TRZ	89687P107		18.9200	143,700.00	2,189,489.30	2,718,804.00
UNITED DOMINION RE TRUST		4.717	UDR	910197102		24.8000	59,900.00	1,170,576.89	1,485,520.00
VORNADO REALTY TRUST		3.993	VNO	929042109		76.1300	199,900.00	10,257,044.39	15,218,387.00
WEINGARTEN RE INVST		3.476	WRI	948741103		40.1000	12,100.00	403,190.83	485,210.00
Instrument Total	39						6,562,600.00	201,046,861.42	255,411,287.80
Portfolio Total	488						97,315,218.16	2,572,772,204.84	3,199,345,288.24



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - LCP LARGE-CAP PASSIVE (Q									
Instrument - COM COMMON STOCK									
3M COMPANY		1.754	MMM	88579Y101Q		82.0700	602,300.00	28,119,406.43	49,430,761.00
ABBOTT LABORATORIES		2.229	ABT	002824100Q		46.6500	1,201,100.00	36,576,793.59	56,031,315.00
AETNA INC.		0.032	AET	00817Y108		124.7500	117,400.00	5,608,097.74	14,645,650.00
AFLAC INC		0.953	AFL	001055102		39.8400	391,700.00	9,851,655.64	15,605,328.00
AGILENT TECHNOLOGIES INC		0.000	A	00846U101		24.1000	370,200.00	11,965,652.65	8,921,820.00
ALCOA INC.		1.909	AA	013817101Q		31.4200	669,500.00	17,257,047.63	21,035,690.00
ALLSTATE CORP		2.165	ALL	020002101Q		51.7200	541,100.00	17,536,984.14	27,985,692.00
ALLTEL CORP		2.586	AT	020039103Q		58.7600	237,300.00	13,150,276.52	13,943,748.00
ALTRIA GROUP INC		4.779	MO	02209S103Q		61.1000	1,579,300.00	49,733,521.77	96,495,230.00
AMAZON COM INC		0.000	AMZN	023135106		44.2900	228,600.00	9,426,586.78	10,124,694.00
AMERICAN ELECTRIC POWER		4.076	AEP	025537101Q		34.3400	304,700.00	9,722,684.28	10,463,398.00
AMERICAN EXPRESS CO.		0.851	AXP	025816109Q		56.3700	868,900.00	26,900,445.80	48,979,893.00
AMERICAN INTL GROUP		0.761	AIG	026874107Q		65.6700	1,769,500.00	74,565,907.09	116,203,065.00
AMGEN INC		0.000	AMGN	031162100		64.1500	997,801.00	34,899,249.16	64,008,934.16
ANADARKO PETROLEUM CORP		0.864	APC	032511107Q		64.8100	194,000.00	8,445,025.57	12,573,140.00
ANALOG DEVICES		0.650	ADI	032654105		36.9200	289,400.00	10,399,541.99	10,684,648.00
ANHEUSER-BUSCH		1.931	BUD	035229103Q		50.7300	619,300.00	18,292,863.56	31,417,089.00
APACHE CORP.		0.632	APA	037411105		50.5700	250,500.00	5,720,630.96	12,667,785.00
APOLLO GROUP INC		0.000	APOL	037604105		80.7100	118,000.00	3,319,464.33	9,523,780.00
APPLIED MATERIALS INC.		0.000	AMAT	038222105		17.1000	1,298,200.00	24,047,812.79	22,199,220.00
AT&T CORPORATION		4.984	T	001957505Q		19.0600	611,400.00	21,557,484.83	11,653,284.00
AUTOMATIC DATA PROC.		1.398	ADP	053015103Q		44.3500	454,700.00	15,895,284.69	20,165,945.00
AVON PRODUCTS		1.447	AVP	054303102Q		38.7000	363,400.00	6,244,822.41	14,063,580.00
BANK OF AMERICA CORP.		3.830	BAC	060505104Q		46.9900	3,140,052.00	85,529,301.05	147,551,043.48
BANK OF NEW YORK CO, INC		2.393	BK	064057102Q		33.4200	598,800.00	18,317,910.14	20,011,896.00
BAXTER INTL		1.685	BAX	071813109Q		34.5400	472,000.00	12,403,069.49	16,302,880.00
BB&T CORPORATION		3.329	BBT	054937107		42.0500	427,200.00	13,655,528.79	17,963,760.00
BECTON DICKINSON & COMPANY		1.267	BDX	075887109Q		56.8000	195,000.00	5,489,284.16	11,076,000.00
BELLSOUTH		3.886	BLS	079860102Q		27.7900	1,412,600.00	45,676,332.08	39,256,154.00
BEST BUY COMPANY INC		0.740	BBY	086516101		59.4200	203,900.00	5,862,570.54	12,115,738.00
BIOGEN IDEC INC		0.000	BIIB	09062X103		66.6100	261,600.00	10,106,772.99	17,425,176.00
BOEING CO		1.931	BA	097023105Q		51.7700	649,300.00	23,544,012.25	33,614,261.00
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107		35.5500	509,300.00	6,780,815.58	18,105,615.00
BRISTOL-MYERS SQUIBB		4.371	BMJ	110122108Q		25.6200	1,497,300.00	50,309,166.70	38,360,826.00
BROADCOM CORP CL A		0.000	BRCM	111320107		32.2800	191,300.00	23,038,494.22	6,175,164.00
BURLINGTON RESOURCES		0.781	BR	122014103Q		43.5000	305,500.00	5,874,804.17	13,289,250.00
CAPITAL ONE FINANCIAL CORP.		0.127	COF	14040H105		84.2100	184,600.00	8,822,768.68	15,545,166.00
CARDINAL HEALTH INC.		0.206	CAH	14149Y108Q		58.1500	331,400.00	14,971,136.70	19,270,910.00
CAREMARK RX INC		0.000	CMX	141705103		39.4300	357,000.00	8,069,392.11	14,076,510.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - LCP LARGE-CAP PASSIVE (Q									
Instrument - COM COMMON STOCK									
CATERPILLAR INC.	1.681	CAT	149123101Q	97.5100		263,300.00	12,048,109.09	25,674,383.00	
CENDANT CORP.	1.539	CD	151313103	23.3800		785,500.00	13,998,340.76	18,364,990.00	
CHEVRONTXACO CORP	3.047	CVX	166764100Q	52.5100		1,648,000.00	59,688,718.61	86,536,480.00	
CHUBB CORP	2.028	CB	171232101Q	76.9000		146,100.00	7,988,596.70	11,235,090.00	
CISCO SYSTEMS	0.000	CSCO	17275R102	19.3000		5,206,900.00	109,294,807.54	100,493,170.00	
CITIGROUP INC.	3.653	C	172967101Q	48.1800		3,982,500.00	97,358,848.94	191,876,850.00	
CLEAR CHANNEL COMMUNICATIONS	1.493	CCU	184502102	33.4900		381,800.00	22,011,753.24	12,786,482.00	
COCA COLA CO.	2.402	KO	191216100Q	41.6300		1,624,300.00	75,068,637.45	67,619,609.00	
COCA-COLA ENTERPRISE	0.767	CCE	191219104	20.8500		180,600.00	4,633,465.96	3,765,510.00	
COLGATE PALMOLIVE	1.876	CL	194162103Q	51.1600		409,800.00	16,284,645.84	20,965,368.00	
COMCAST CORP - CL A	0.000	CMCSA	20030N101	33.2800		1,649,200.00	50,411,105.31	54,885,376.00	
COMPUTER ASSOCIATE INTL. INC.	0.257	CA	204912109S	31.0600		359,000.00	8,897,198.55	11,150,540.00	
CONAGRA FOODS, INC.	3.701	CAG	205887102Q	29.4500		406,900.00	9,029,001.75	11,983,205.00	
CONOCOPHILLIPS	2.303	COP	20825C104Q	86.8300		528,200.00	25,556,667.53	45,863,606.00	
CORNING INC	0.000	GLW	219350105Q	11.7700		1,056,700.00	15,449,454.35	12,437,359.00	
COSTCO WHOLESALE CORP.	0.826	COST	22160K105	48.4100		353,500.00	11,636,324.63	17,112,935.00	
COUNTRYWIDE FINANCIAL CORP	1.296	CFC	222372104Q	37.0100		430,300.00	6,240,379.51	15,925,403.00	
CVS CORP.	0.643	CVS	126650100Q	45.0700		306,000.00	10,322,508.25	13,791,420.00	
DANAHER CORP	0.104	DHR	235851102	57.4100		182,400.00	3,774,898.14	10,471,584.00	
DEERE & CO.	1.505	DE	244199105Q	74.4000		191,700.00	8,163,903.06	14,262,480.00	
DELL INC	0.000	DELL	24702R101	42.1400		1,949,600.00	49,171,566.15	82,156,144.00	
DEVON ENERGY CORPORATION	0.513	DVN	25179M103	38.9200		369,200.00	7,847,652.14	14,369,264.00	
DISNEY (WALT) CO.	0.863	DIS	254687106Q	27.8000		1,580,400.00	41,366,426.22	43,935,120.00	
DOMINION RESOURCES INC-VA	3.926	D	25746U109Q	67.7400		251,500.00	11,323,093.45	17,036,610.00	
DOW CHEMICAL CO	2.706	DOW	260543103Q	49.5100		720,900.00	22,081,763.95	35,691,759.00	
DUKE ENERGY CORPORATION	4.342	DUK	264399106Q	25.3300		704,500.00	16,431,058.73	17,844,985.00	
E I DUPONT DE NEM.	2.854	DD	263534109Q	49.0500		770,300.00	37,015,741.98	37,783,215.00	
EBAY INC	0.000	EBAY	278642103	116.2800		399,900.00	15,967,139.75	46,500,372.00	
ECHOSTAR COMMUNICATIONS - A	0.000	DISH	278762109	33.2400		174,300.00	6,223,978.46	5,793,732.00	
ELECTRONIC ARTS, INC	0.000	ERTS	285512109	61.6800		230,200.00	9,220,337.70	14,198,736.00	
ELI LILLY & COMPANY	2.678	LLY	532457108Q	56.7500		750,600.00	36,027,939.32	42,596,550.00	
EMC CORP	0.000	EMC	268648102	14.8700		1,863,700.00	27,930,282.16	27,713,219.00	
EMERSON ELECTRIC CO	2.368	EMR	291011104Q	70.1000		324,900.00	14,409,848.35	22,775,490.00	
ENTERGY CORP.	3.195	ETR	29364G103Q	67.5900		177,300.00	5,689,418.51	11,983,707.00	
EXELON CORP	3.630	EXC	30161N101Q	44.0700		509,000.00	9,378,105.01	22,431,630.00	
EXXON MOBIL CORPORATION	2.106	XOM	30231G102Q	51.2600		5,036,400.00	130,232,374.16	258,165,864.00	
FED. NATL. MTG. ASSN.	1.460	FNM	313586109Q	71.2100		746,300.00	35,248,785.54	53,144,023.00	
FEDEX CORPORATION	0.284	FDX	31428X106	98.4900		230,000.00	9,919,713.72	22,652,700.00	
FIFTH THIRD BANCORP	2.961	FITB	316773100Q	47.2800		393,000.00	18,302,538.68	18,581,040.00	

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - LCP LARGE-CAP PASSIVE (Q									
Instrument - COM COMMON STOCK									
FIRST DATA CORP		0.188	FDC	319963104Q		42.5400	671,900.00	18,994,749.85	28,582,626.00
FIRST ENERGY CORP.		4.176	FE	337932107Q		39.5100	254,000.00	7,065,631.60	10,035,540.00
FORD MOTOR COMPANY		2.732	F	345370860		14.6400	1,354,900.00	23,303,708.03	19,835,736.00
FOREST LABORATORIES INC.		0.000	FRX	345838106		44.8600	283,200.00	7,599,047.52	12,704,352.00
FOX ENTERTAINMENT GRP INC. - C		0.000	FOX	35138T107		31.2600	145,600.00	4,303,090.17	4,551,456.00
FRANKLIN RESOURCES INC		0.574	BEN	354613101Q		69.6500	123,000.00	4,456,620.63	8,566,950.00
FREDDIE MAC		1.628	FRE	313400301Q		73.7000	530,200.00	24,476,922.08	39,075,740.00
GANNETT INC		1.321	GCI	364730101Q		81.7000	196,700.00	10,582,711.56	16,070,390.00
GAP INC		0.421	GPS	364760108Q		21.1200	478,300.00	9,294,336.66	10,101,696.00
GENENTECH INC.		0.000	DNA	368710406		54.4400	341,500.00	12,666,814.52	18,591,260.00
GENERAL DYNAMICS CORP.		1.376	GD	369550108Q		104.6000	153,300.00	9,458,043.35	16,035,180.00
GENERAL ELECTRIC CO		2.411	GE	369604103Q		36.5000	8,127,800.00	184,257,066.94	296,664,700.00
GENERAL MILLS INC		2.494	GIS	370334104Q		49.7100	223,200.00	9,691,423.49	11,095,272.00
GENERAL MOTORS CORP		4.992	GM	370442105Q		40.0600	356,500.00	17,913,376.96	14,281,390.00
GILEAD SCIENCES INC.		0.000	GILD	375558103		34.9900	330,000.00	4,739,140.59	11,546,700.00
GILLETTE CO		1.451	G	375766102Q		44.7800	772,800.00	26,316,942.50	34,605,984.00
GOLDEN WEST FINANCIAL CORP		0.390	GDW	381317106Q		61.4200	192,000.00	5,186,361.42	11,792,640.00
GOLDMAN SACHS GROUP INC		0.961	GS	38141G104		104.0400	252,000.00	19,359,062.50	26,218,080.00
GOOGLE INC - CL A		0.000	GOOG	38259P508		193.1000	14,900.00	1,931,338.00	2,877,190.00
GUIDANT CORP.		0.554	GDT	401698105Q		72.1000	241,500.00	8,622,415.24	17,412,150.00
HALLIBURTON COMPANY		1.274	HAL	406216101Q		39.2400	338,900.00	7,207,219.87	13,298,436.00
HARLEY-DAVIDSON INC		0.823	HDI	412822108Q		60.7500	227,300.00	8,747,340.50	13,808,475.00
HARTFORD FINL SERVICES		1.673	HIG	416515104		69.3100	224,900.00	10,619,183.42	15,587,819.00
HCA INC		1.301	HCA	404119109		39.9600	357,900.00	11,196,791.64	14,301,684.00
HEINZ H. J. CO.		2.923	HNZ	423074103Q		38.9900	271,100.00	9,359,134.79	10,570,189.00
HEWLETT-PACKARD CO		1.526	HPQ	428236103Q		20.9700	2,350,000.00	52,563,832.67	49,279,500.00
HOME DEPOT INC.		0.795	HD	437076102Q		42.7400	1,726,500.00	45,915,966.90	73,790,610.00
HONEYWELL INTERNATIONAL INC		2.329	HON	438516106Q		35.4100	661,700.00	26,574,759.00	23,430,797.00
IAC/INTERACTIVE CORP		0.000	IACI	44919P102		27.6200	260,900.00	10,412,376.38	7,206,058.00
ILLINOIS TOOL WORKS		1.208	ITW	452308109Q		92.6800	203,900.00	10,526,818.90	18,897,452.00
INTEL CORP.		1.368	INTC	458140100Q		23.3900	4,980,900.00	105,060,172.18	116,503,251.00
INTERNATIONAL PAPER		2.381	IP	460146103Q		42.0000	373,900.00	13,624,133.60	15,703,800.00
INTL BUS MACH CORP		0.730	IBM	459200101Q		98.5800	1,297,900.00	94,336,446.71	127,946,982.00
INTL GAME TECHNOLOGY		1.396	IGT	459902102		34.3800	268,700.00	5,127,203.94	9,237,906.00
JOHNSON & JOHNSON		1.797	JNJ	478160104Q		63.4200	2,286,100.00	77,536,917.32	144,984,462.00
JPMORGAN CHASE & CO.		3.486	JPM	46625H100Q		39.0100	2,744,044.00	89,660,050.02	107,045,156.44
KELLOGG CO.		2.261	K	487836108Q		44.6600	187,800.00	6,358,230.31	8,387,148.00
KEYCORP		3.657	KEY	493267108Q		33.9000	316,000.00	8,066,716.15	10,712,400.00
KIMBERLY-CLARK CORP		2.431	KMB	494368103Q		65.8100	386,100.00	18,788,563.47	25,409,241.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
Group - COMMON STOCK									
Portfolio - LCP LARGE-CAP PASSIVE (Q									
Instrument - COM COMMON STOCK									
KOHL'S CORP	0.000	KSS	500255104	49.1700	231,100.00	11,258,700.53	11,363,187.00		
KRAFT FOODS INC - A	2.302	KFT	50075N104	35.6100	205,400.00	6,070,766.93	7,314,294.00		
LEHMAN BROTHERS HOLDING	0.731	LEH	524908100Q	87.4800	213,200.00	10,099,969.10	18,650,736.00		
LIBERTY MEDIA CORP-A	0.000	L	530718105	10.9800	2,077,400.00	20,031,403.46	22,809,852.00		
LOCKHEED MARTIN CORPORATION	1.800	LMT	539830109Q	55.5500	288,600.00	12,085,587.28	16,031,730.00		
LOWE'S COS	0.277	LOW	548661107Q	57.5900	605,400.00	15,301,532.47	34,864,986.00		
LUCENT TECHNOLOGIES	0.000	LU	549463107	3.7600	3,300,300.00	24,932,167.83	12,409,128.00		
MARSH & MCLENNAN COS.	4.133	MMC	571748102Q	32.9000	403,000.00	14,985,709.17	13,258,700.00		
MASCO CORP.	1.971	MAS	574599106Q	36.5300	337,300.00	7,855,761.90	12,321,569.00		
MAXIM INTGRD PRDCTS INC.	0.943	MXIM	57772K101	42.3900	248,200.00	8,190,357.69	10,521,198.00		
MBNA CORP	1.986	KRB	55262L100Q	28.1900	874,700.00	14,290,596.00	24,657,793.00		
MCDONALDS CORPORATION	1.715	MCD	580135101Q	32.0600	969,900.00	27,455,376.59	31,094,994.00		
MCGRAW HILL INC	1.310	MHP	580645109Q	91.5400	147,500.00	7,883,854.26	13,502,150.00		
MEDTRONIC INC	0.674	MDT	585055106Q	49.6700	933,500.00	27,974,193.13	46,366,945.00		
MELLON FINANCIAL CORP.	2.314	MEL	58551A108Q	31.1100	326,900.00	9,099,656.85	10,169,859.00		
MERCK & CO INC	4.729	MRK	589331107Q	32.1400	1,711,200.00	75,539,909.89	54,997,968.00		
MERRILL LYNCH & CO. INC.	1.070	MER	590188108Q	59.7700	737,800.00	28,638,384.03	44,098,306.00		
METLIFE INC	1.135	MET	59156R108	40.5100	309,700.00	9,670,503.55	12,545,947.00		
MICROSOFT CORP.	1.198	MSFT	594918104	26.7100	7,065,900.00	176,068,288.53	188,730,189.00		
MORGAN STANLEY DEAN WITTER & C	1.945	MWD	617446448Q	55.5200	846,500.00	36,965,808.95	46,997,680.00		
MOTOROLA INC	0.930	MOT	620076109Q	17.2000	1,805,200.00	34,061,842.08	31,049,440.00		
NATIONAL CITY CORP	3.728	NCC	635405103Q	37.5500	457,600.00	12,624,429.36	17,182,880.00		
NEENAH PAPER INC	0.000	NP	640079109	32.6000	11,699.00	321,491.56	381,387.40		
NEWMONT MNG. CORP. HLDG CO	0.900	NEM	651639106Q	44.4100	309,800.00	9,404,545.59	13,758,218.00		
NEXTEL COMMUNICATIONS CL-A	0.000	NXTL	65332V103	30.0000	790,500.00	14,731,516.45	23,715,000.00		
NIKE INC. -CL B	1.102	NKE	654106103Q	90.6900	125,800.00	6,310,442.17	11,408,802.00		
NORTHROP GRUMMAN CORP.	1.692	NOC	666807102Q	54.3600	276,900.00	11,511,007.27	15,052,284.00		
OCCIDENTAL PETROLEUM CORP.	1.884	OXY	674599105Q	58.3600	301,200.00	7,660,626.77	17,578,032.00		
OMNICOM GROUP	1.067	OMC	681919106	84.3200	145,600.00	9,073,884.27	12,276,992.00		
ORACLE SYS. CORP.	0.000	ORCL	68389X105	13.7200	2,908,400.00	28,959,089.08	39,903,248.00		
PAYCHEX INC	1.525	PAYX	704326107	34.0800	254,500.00	7,008,822.16	8,673,360.00		
PEPSICO INC.	1.762	PEP	713448108Q	52.2000	1,314,600.00	38,718,657.83	68,622,120.00		
PFIZER INC.	2.826	PFE	717081103Q	26.8900	5,876,200.00	124,644,858.55	158,011,018.00		
PNC FINANCIAL SERVICES GROUP	3.481	PNC	693475105Q	57.4400	217,200.00	11,009,762.60	12,475,968.00		
PROCTER & GAMBLE CO	1.815	PG	742718109Q	55.0800	1,979,600.00	58,594,205.05	109,036,368.00		
PROGRESSIVE CORP	0.141	PRG	743315103	84.8400	154,300.00	14,301,261.01	13,090,812.01		
PRUDENTIAL FINANCIAL INC	1.137	PRU	744320102	54.9600	406,600.00	13,135,998.37	22,346,736.00		
QUALCOMM INC	0.660	QCOM	747525103	42.4000	1,247,800.00	28,412,107.10	52,906,720.00		
RAYTHEON COMPANY	2.060	RTN	755111507Q	38.8300	347,400.00	12,054,513.43	13,489,542.00		

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - LCP LARGE-CAP PASSIVE (Q									
Instrument - COM COMMON STOCK									
SARA LEE CORP.		3.272	SLE	803111103Q		24.1400	608,600.00	11,134,527.32	14,691,604.00
SBC COMMUNICATIONS INC.		5.005	SBC	78387G103Q		25.7700	2,550,400.00	83,003,633.53	65,723,808.00
SCHERING-PLOUGH		1.053	SGP	806605101Q		20.8800	1,133,500.00	23,980,213.83	23,667,480.00
SCHWAB (CHARLES) CORP		0.668	SCH	808513105		11.9600	767,300.00	12,331,235.39	9,176,908.00
SLM CORP		1.423	SLM	78442P106		53.3900	338,000.00	8,442,112.72	18,045,820.00
SOUTHERN CO		4.266	SO	842587107Q		33.5200	567,900.00	12,606,217.62	19,036,008.00
SPRINT CORP.		2.012	FON	852061100Q		24.8500	1,098,400.00	29,577,138.17	27,295,240.00
ST JUDE MED. INC.		0.000	STJ	790849103		41.9300	271,400.00	4,884,462.82	11,379,802.00
ST PAUL TRAVELERS COS INC		2.373	STA	792860108Q		37.0700	513,700.00	18,684,601.67	19,042,859.00
STAPLES INC		0.593	SPLS	855030102		33.7100	383,000.00	7,864,227.03	12,910,930.00
STARBUCKS CORP.		0.000	SBUX	855244109		62.3600	305,400.00	7,291,788.35	19,044,744.00
STATE STREET CORP		1.384	STT	857477103		49.1200	258,700.00	10,341,945.60	12,707,344.00
STRYKER CORP.		0.186	SYK	863667101		48.2500	220,300.00	5,040,834.25	10,629,475.00
SUN MICROSYSTEMS INC.		0.000	SUNW	866810104		5.3800	2,561,400.00	29,832,235.34	13,780,332.00
SUNTRUST BANKS INC.		2.707	STI	867914103Q		73.8800	252,461.00	15,148,840.09	18,651,818.69
SYMANTEC CORP		0.000	SYMC	871503108		25.7600	479,400.00	5,187,100.54	12,349,344.00
SYSCO CORP.		1.571	SY	871829107Q		38.1700	492,400.00	9,958,291.16	18,794,908.00
TARGET CORP		0.616	TGT	87612E106Q		51.9300	703,100.00	17,844,260.74	36,511,983.00
TEXAS INSTRS INC		0.406	TXN	882508104Q		24.6200	1,333,100.00	36,155,552.80	32,820,922.00
THE DIRECTV GROUP INC		0.000	DTV	25459L106		16.7400	493,600.00	6,861,229.82	8,262,864.00
TIME WARNER INC.		2.777	TWX	887317105		19.4400	3,377,800.00	108,011,511.92	65,664,432.00
TJX COS. INC.		0.716	TJX	872540109Q		25.1300	382,500.00	6,135,843.05	9,612,225.00
TRIBUNE CO		1.139	TRB	896047107Q		42.1400	191,500.00	7,334,786.67	8,069,810.00
UNION PACIFIC CORP.		1.784	UNP	907818108Q		67.2500	199,600.00	10,004,386.59	13,423,100.00
UNITED PARCEL SERVICES INC		1.310	UPS	911312106		85.4600	440,100.00	29,284,210.35	37,610,946.00
UNITED TECHNOLOGIES		1.354	UTX	913017109Q		103.3500	395,800.00	21,186,502.47	40,905,930.00
UNITEDHEALTH GROUP INC		0.034	UNH	91324P102A		88.0300	514,100.00	13,263,295.65	45,256,223.00
US BANCORP		3.831	USB	902973304		31.3200	1,459,600.00	30,783,154.04	45,714,672.00
VERIZON COMMUNICATIONS		3.801	VZ	92343V104Q		40.5100	2,133,400.00	87,690,647.34	86,424,034.00
VIACOM INC-CLASS B		0.769	VIA.B	925524308		36.3900	1,158,800.00	44,518,203.32	42,168,732.00
WACHOVIA CORP.		3.498	WB	929903102Q		52.6000	1,238,500.00	45,062,019.93	65,145,100.00
WAL MART STORES INC		0.984	WMT	931142103Q		52.8200	1,975,000.00	60,431,818.67	104,319,500.00
WALGREEN CO.		0.547	WAG	931422109Q		38.3700	789,000.00	16,298,419.61	30,273,930.00
WASHINGTON MUTUAL INC.		4.351	WM	939322103		42.2800	670,700.00	19,038,142.25	28,357,196.00
WASTE MANAGEMENT INC.		2.505	WMI	94106L109		29.9400	447,100.00	15,040,024.48	13,386,174.00
WELLS FARGO COMPANY		3.089	WFC	949746101		62.1500	1,299,600.00	39,780,355.76	80,770,140.00
WEYERHAEUSER CO.		2.380	WY	962166104Q		67.2200	184,400.00	9,936,603.62	12,395,368.00
WRIGLEY WM JR CO		1.358	WWY	982526105Q		69.1900	120,900.00	5,149,826.27	8,365,071.00
WYETH		2.160	WYE	983024100Q		42.5900	1,026,900.00	38,958,633.68	43,735,671.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
				Group -	COMMON STOCK				
				Portfolio -	LCP				
				Instrument -	COM				
					LARGE-CAP PASSIVE (Q				
					COMMON STOCK				
XILINX INC		0.674		XLNX	983919101	29.6500	265,500.00	8,533,936.53	7,872,075.00
YAHOO INC		0.000		YHOO	984332106	37.6800	881,500.00	32,945,193.63	33,214,920.00
ZIMMER HOLDINGS INC		0.000		ZMH	98956P102	80.1200	187,900.00	8,358,476.89	15,054,548.00
Instrument Total	198						172,034,357.00	4,892,088,420.92	6,614,196,566.18
Portfolio Total	198						172,034,357.00	4,892,088,420.92	6,614,196,566.18

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
3M COMPANY		1.754	MMM	88579Y101Q		82.0700	190,900.00	10,209,710.97	15,667,163.00
ABBOTT LABORATORIES		2.229	ABT	002824100Q		46.6500	244,500.00	7,445,696.48	11,405,925.00
ABERCROMBIE & FITCH CO		1.065	ANF	002896207		46.9500	79,800.00	2,469,795.43	3,746,610.00
AETNA INC.		0.032	AET	00817Y108	124.7500		67,500.00	4,489,736.65	8,420,625.00
AFFILIATED COMPUTER SERVICES		0.000	ACS	008190100	60.1900		93,500.00	4,818,852.46	5,627,765.00
ALBERTSON'S, INC.		3.182	ABS	013104104Q	23.8800		50,000.00	1,421,062.32	1,194,000.00
ALCOA INC.		1.909	AA	013817101Q	31.4200		35,300.00	909,956.90	1,109,126.00
ALLEGHANY CORP DEL		0.000	Y	017175100	285.2500		15,500.00	4,185,367.17	4,421,375.00
ALLIANT TECHSYSTEMS INC.		0.000	ATK	018804104	65.3800		71,700.00	4,112,128.53	4,687,746.00
ALLSTATE CORP		2.165	ALL	020002101Q	51.7200		209,400.00	7,767,346.50	10,830,168.00
ALTERA CORP		0.000	ALTR	021441100	20.7000		276,900.00	5,438,167.11	5,731,830.00
ALTRIA GROUP INC		4.779	MO	02209S103Q	61.1000		454,900.00	15,484,071.08	27,794,390.00
AMERADA HESS CORP.		1.456	AHC	023551104Q	82.3800		58,400.00	4,327,965.82	4,810,992.00
AMERICAN EXPRESS CO.		0.851	AXP	025816109Q	56.3700		125,100.00	3,872,995.48	7,051,887.00
AMERICAN FINANCIAL GROUP INC.		1.596	AFG	025932104Q	31.3100		139,700.00	4,174,349.04	4,374,007.00
AMERICAN INTL GROUP		0.761	AIG	026874107Q	65.6700		391,400.00	16,725,415.91	25,703,238.00
AMERICAN STANDARD COMPANIES		0.000	ASD	029712106	41.3200		138,400.00	4,596,192.85	5,718,688.00
AMERICREDIT CORP.		0.000	ACF	03060R101	24.4500		1,300.00	18,225.63	31,785.00
AMERISOURCEBERGEN CORP		0.170	ABC	03073E105	58.6800		54,200.00	3,133,347.61	3,180,456.00
AMGEN INC		0.000	AMGN	031162100	64.1500		232,400.60	8,295,722.05	14,908,498.49
ANADARKO PETROLEUM CORP		0.864	APC	032511107Q	64.8100		104,700.00	5,644,599.50	6,785,607.00
ANHEUSER-BUSCH		1.931	BUD	035229103Q	50.7300		223,400.00	8,227,442.17	11,333,082.00
AON CORP		2.514	AOC	037389103Q	23.8600		198,900.00	5,884,609.97	4,745,754.00
APACHE CORP.		0.632	APA	037411105	50.5700		400.00	12,689.17	20,228.00
APPLERA CORP - APPLIED BIOSYST		0.813	ABI	038020103Q	20.9100		15,700.00	377,548.12	328,287.00
APPLIED MATERIALS INC.		0.000	AMAT	038222105	17.1000		59,000.00	1,111,967.59	1,008,900.00
AT&T CORPORATION		4.984	T	001957505Q	19.0600		418,200.00	8,735,128.27	7,970,892.00
AUTODESK INC.		0.158	ADSK	052769106Q	37.9500		207,600.00	3,595,965.97	7,878,420.00
AUTOLIV, INC		2.070	ALV	052800109	48.3000		102,600.00	3,768,057.26	4,955,580.00
AUTOMATIC DATA PROC.		1.398	ADP	053015103Q	44.3500		9,700.00	339,090.09	430,195.00
AUTONATION INC		0.000	AN	05329W102	19.2100		267,200.00	4,577,342.16	5,132,912.00
AVAYA INC		0.000	AV	053499109	17.2000		223,200.00	2,656,651.28	3,839,040.00
AVON PRODUCTS		1.447	AVP	054303102Q	38.7000		177,000.00	4,951,833.48	6,849,900.00
BALL CORPORATION		0.909	BLL	058498106Q	43.9800		129,100.00	4,078,383.62	5,677,818.00
BANK OF AMERICA CORP.		3.830	BAC	060505104Q	46.9900		643,300.00	17,522,319.75	30,228,667.00
BANK OF NEW YORK CO, INC		2.393	BK	064057102Q	33.4200		4,400.00	134,416.87	147,048.00
BARD C. R. INC.		0.750	BCR	067383109Q	63.9800		89,300.00	4,346,120.16	5,713,414.00
BAUSCH & LOMB INC		0.806	BOL	071707103Q	64.4600		54,800.00	3,071,181.94	3,532,408.00
BEA SYSTEMS INC		0.000	BEAS	073325102	8.8600		160,900.00	1,509,820.14	1,425,574.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
BECTON DICKINSON & COMPANY		1.267	BDX	075887109Q		56.8000	122,800.00	5,252,708.05	6,975,040.00
BELLSOUTH		3.886	BLS	079860102Q		27.7900	183,800.00	5,943,161.42	5,107,802.00
BERKLEY (WR) CORP		0.593	BER	084423102		47.1700	109,800.00	4,513,761.29	5,179,266.00
BLACK & DECKER		0.951	BDK	091797100Q		88.3300	66,900.00	4,680,663.67	5,909,277.00
BOEING CO		1.931	BA	097023105Q		51.7700	184,600.00	7,304,286.40	9,556,742.00
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107		35.5500	15,900.00	242,142.19	565,245.00
BRISTOL-MYERS SQUIBB		4.371	BMV	110122108Q		25.6200	516,200.00	16,108,268.49	13,225,044.00
BURLINGTON NORTHERN SANTA FE		1.437	BNI	12189T104Q		47.3100	170,500.00	5,761,625.36	8,066,355.00
BURLINGTON RESOURCES		0.781	BR	122014103Q		43.5000	169,000.00	4,866,718.87	7,351,500.00
CABELAS INC		0.000	CAB	126804301		22.7400	1,700.00	40,934.98	38,658.00
CABOT CORP		1.654	CBT	127055101		38.6800	118,000.00	4,375,538.39	4,564,240.00
CAREMARK RX INC		0.000	CMX	141705103		39.4300	3.00	64.49	118.29
CATERPILLAR INC.		1.681	CAT	149123101Q		97.5100	54,500.00	2,498,058.55	5,314,295.00
CENDANT CORP.		1.539	CD	151313103		23.3800	38,400.00	686,361.11	897,792.00
CENTERPOINT ENERGY INC		3.539	CNP	15189T107Q		11.3000	440,000.00	4,806,120.39	4,972,000.00
CENTEX CORP		0.268	CTX	152312104Q		59.5800	95,600.00	3,967,620.81	5,695,848.00
CENTURYTEL, INC.		0.648	CTL	156700106		35.4700	138,700.00	4,734,573.20	4,919,689.00
CEPHALON INC		0.000	CEPH	156708109		50.8800	5,700.00	292,624.32	290,016.00
CHEVRONTEXACO CORP		3.047	CVX	166764100Q		52.5100	458,600.00	17,517,949.97	24,081,086.00
CIGNA CORP.		0.122	CI	125509109Q		81.5700	83,200.00	5,451,563.98	6,786,624.00
CIRCUIT CITY STORES		0.447	CC	172737108Q		15.6400	240,500.00	3,582,714.04	3,761,420.00
CISCO SYSTEMS		0.000	CSCO	17275R102		19.3000	1,436,600.00	29,677,886.26	27,726,380.00
CIT GROUP INC		1.134	CIT	125581108		45.8200	144,700.00	4,749,878.29	6,630,154.00
CITIGROUP INC.		3.653	C	172967101Q		48.1800	841,500.00	20,617,163.33	40,543,470.00
CLOROX COMPANY		1.900	CLX	189054109Q		58.9300	101,500.00	5,062,343.06	5,981,395.00
COACH INC		0.000	COH	189754104		56.4000	126,900.00	4,184,359.34	7,157,160.00
COCA COLA CO.		2.402	KO	191216100Q		41.6300	423,400.00	19,314,754.05	17,626,142.00
COLGATE PALMOLIVE		1.876	CL	194162103Q		51.1600	45,600.00	1,812,054.31	2,332,896.00
COMCAST CORP - CL A		0.000	CMCSA	20030N101		33.2800	242,300.00	7,402,466.73	8,063,744.00
COMPUTER SCIENCES		0.000	CSC	205363104		56.3700	53,100.00	2,277,810.77	2,993,247.00
COMPUWARE CORP		0.000	CPWR	205638109		6.4700	914,400.00	5,115,856.47	5,916,168.00
CONOCOPHILLIPS		2.303	COP	20825C104Q		86.8300	171,100.00	9,578,286.61	14,856,613.00
CONSECO INC		0.000	CNO	208464883		19.9500	73,200.00	1,377,759.55	1,460,340.00
CONVERGYS CORPORATION		0.000	CVG	212485106		14.9900	151,800.00	2,188,331.93	2,275,482.00
CORINTHIAN COLLEGES INC		0.000	COCO	218868107		18.8450	100.00	1,799.92	1,884.50
COUNTRYWIDE FINANCIAL CORP		1.296	CFC	222372104Q		37.0100	204,000.00	5,147,251.70	7,550,040.00
COVENTRY HEALTH CARE INC.		0.000	CVH	222862104		53.0800	90,600.00	4,062,070.93	4,809,048.00
D.R. HORTON INC.		0.893	DHI	23331A109		40.3100	162,100.00	4,377,492.53	6,534,251.00
DANA CORP		2.769	DCN	235811106Q		17.3300	252,600.00	4,500,637.67	4,377,558.00



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
DANAHER CORP		0.104	DHR	235851102		57.4100	120,300.00	4,734,293.66	6,906,423.00
DELL INC		0.000	DELL	24702R101		42.1400	567,600.00	15,606,464.63	23,918,664.00
DEVON ENERGY CORPORATION		0.513	DVN	25179M103		38.9200	196,200.00	6,075,332.18	7,636,104.00
DEX MEDIA INC		0.000	DEX	25212E100		24.9600	9,500.00	199,681.45	237,120.00
DILLARDS INC. CL-A		0.595	DDS	254067101Q		26.8700	125,400.00	2,483,746.95	3,369,498.00
DISNEY (WALT) CO.		0.863	DIS	254687106Q		27.8000	239,700.00	6,274,065.03	6,663,660.00
DOW CHEMICAL CO		2.706	DOW	260543103Q		49.5100	259,100.00	9,295,645.87	12,828,041.00
DST SYSTEMS INC		0.000	DST	233326107		52.1200	104,700.00	4,532,556.17	5,456,964.00
DYNEGY INC		6.493	DYN	26816Q101		4.6200	3,600.00	18,303.52	16,632.00
E I DUPONT DE NEM.		2.854	DD	263534109Q		49.0500	85,900.00	4,127,810.28	4,213,395.00
E*TRADE GROUP INC.		0.000	ET	269246104		14.9500	419,300.00	4,860,001.16	6,268,535.00
EASTMAN KODAK		1.550	EK	277461109Q		32.2500	175,900.00	6,529,956.48	5,672,775.00
EBAY INC		0.000	EBAY	278642103	116.2800		93,400.00	4,876,622.79	10,860,552.00
ECOLAB INC		0.996	ECL	278865100Q		35.1300	118,200.00	3,533,671.64	4,152,366.00
EDISON INTERNATIONAL		3.122	EIX	281020107Q		32.0300	208,300.00	4,771,950.60	6,671,849.00
ELI LILLY & COMPANY		2.678	LLY	532457108Q		56.7500	239,400.00	12,408,190.14	13,585,950.00
EMC CORP		0.000	EMC	268648102		14.8700	77,300.00	1,144,502.25	1,149,451.00
EMERSON ELECTRIC CO		2.368	EMR	291011104Q		70.1000	74,300.00	3,295,326.96	5,208,430.00
ENERGIZER HOLDINGS INC.		0.000	ENR	29266R108		49.6900	99,400.00	4,245,345.06	4,939,186.00
EON LABS INC		0.000	ELAB	29412E100		27.0000	180,700.00	3,929,477.79	4,878,900.00
EQUIFAX INC		0.427	EFX	294429105		28.1000	176,300.00	4,570,496.53	4,954,030.00
EQUITABLE RESOURCES INC		2.505	EQT	294549100		60.6600	84,600.00	4,236,065.32	5,131,836.00
EXELON CORP		3.630	EXC	30161N101Q		44.0700	11,000.00	202,881.04	484,770.00
EXXON MOBIL CORPORATION		2.106	XOM	30231G102Q		51.2600	1,259,100.00	34,369,448.21	64,541,466.00
FED. NATL. MTG. ASSN.		1.460	FNM	313586109Q		71.2100	147,100.00	6,947,737.31	10,474,991.00
FEDERATED DEPARTMENT STORES		0.934	FD	31410H101		57.7900	120,500.00	4,995,711.89	6,963,695.00
FEDERATED INVESTORS INC.-CL B		1.644	FII	314211103		30.4000	154,200.00	4,382,909.30	4,687,680.00
FEDEX CORPORATION		0.284	FDX	31428X106		98.4900	7,300.00	314,843.09	718,977.00
FIFTH THIRD BANCORP		2.961	FITB	316773100Q		47.2800	5,600.00	262,491.67	264,768.00
FIRST DATA CORP		0.188	FDC	319963104Q		42.5400	64,900.00	1,834,832.60	2,760,846.00
FORD MOTOR COMPANY		2.732	F	345370860		14.6400	601,500.00	9,396,434.35	8,805,960.00
FREDDIE MAC		1.628	FRE	313400301Q		73.7000	77,200.00	3,565,938.71	5,689,640.00
FREESCALE SEMICONDUCTOR INC -		0.000	FSL.B	35687M206		18.3600	69,501.77	1,000,981.47	1,276,052.67
FREMONT GENERAL CORP.		1.112	FMT	357288109		25.1800	186,800.00	3,490,379.31	4,703,624.00
GANNETT INC		1.321	GCI	364730101Q		81.7000	2,200.00	132,443.64	179,740.00
GEN-PROBE INC		0.000	GPRO	36866T103		45.2100	34,600.00	1,250,231.95	1,564,266.00
GENENTECH INC.		0.000	DNA	368710406		54.4400	61,100.00	2,294,671.04	3,326,284.00
GENERAL DYNAMICS CORP.		1.376	GD	369550108Q	104.6000		54,000.00	3,975,636.56	5,648,400.00
GENERAL ELECTRIC CO		2.411	GE	369604103Q		36.5000	1,781,100.00	40,969,531.86	65,010,150.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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Group - COMMON STOCK Portfolio - QN1 QUANTITATIVE 1000 (Q) Instrument - COM COMMON STOCK									
GENERAL MOTORS CORP	4.992	GM		370442105Q		40.0600	179,400.00	8,345,448.28	7,186,764.00
GEORGIA PACIFIC	1.334	GP		373298108Q		37.4800	158,700.00	4,621,537.80	5,948,076.00
GILEAD SCIENCES INC.	0.000	GILD		375558103		34.9900	188,000.00	5,254,698.71	6,578,120.00
GILLETTE CO	1.451	G		375766102Q		44.7800	277,800.00	10,039,282.02	12,439,884.00
GOLDMAN SACHS GROUP INC	0.961	GS		38141G104		104.0400	74,800.00	6,033,658.10	7,782,192.00
GOOGLE INC - CL A	0.000	GOOG		38259P508		193.1000	3,600.00	472,140.36	695,160.00
GRACO INC.	1.392	GGG		384109104		37.3500	131,200.00	4,031,017.36	4,900,320.00
GTECH HOLDINGS CORP	1.310	GTK		400518106		25.9500	180,200.00	4,403,485.14	4,676,190.00
GUIDANT CORP.	0.554	GDT		401698105Q		72.1000	29,700.00	1,124,606.11	2,141,370.00
H & R BLOCK INC.	1.795	HRB		093671105Q		49.0000	110,500.00	5,007,553.46	5,414,500.00
HARLEY-DAVIDSON INC	0.823	HDI		412822108Q		60.7500	120,100.00	5,836,729.41	7,296,075.00
HARMAN INTERNATIONAL	0.039	HAR		413086109		127.0000	4,000.00	216,486.31	508,000.00
HARRIS CORP.	0.776	HRS		413875105Q		61.7900	85,900.00	3,961,645.61	5,307,761.00
HARTFORD FINL SERVICES	1.673	HIG		416515104		69.3100	117,100.00	6,689,870.76	8,116,201.00
HAWAIIAN ELECTRIC INDS	4.253	HE		419870100		29.1500	70,200.00	1,731,278.13	2,046,330.00
HEALTH NET	0.000	HNT		42222G108		28.8700	181,300.00	4,720,030.88	5,234,131.00
HEINZ H. J. CO.	2.923	HNZ		423074103Q		38.9900	173,300.00	6,183,881.54	6,756,967.00
HERSHEY FOODS CORP.	1.584	HSY		427866108Q		55.5400	116,800.00	4,646,066.49	6,487,072.00
HEWLETT-PACKARD CO	1.526	HPQ		428236103Q		20.9700	748,600.00	16,030,124.88	15,698,142.00
HIBERNIA CORP CL-A	2.710	HIB		428656102		29.5100	179,500.00	4,150,448.45	5,297,045.00
HOME DEPOT INC.	0.795	HD		437076102Q		42.7400	497,700.00	14,415,012.60	21,271,698.00
HONEYWELL INTERNATIONAL INC	2.329	HON		438516106Q		35.4100	139,500.00	5,513,069.05	4,939,695.00
HUMANA INC.	0.000	HUM		444859102		29.6900	229,000.00	4,331,994.72	6,799,010.00
IAC/INTERACTIVE CORP	0.000	IACI		44919P102		27.6200	9.00	362.69	248.58
IKON OFFICE SOLUTIONS INC.	1.384	IKN		451713101Q		11.5600	368,900.00	4,024,279.09	4,264,484.00
ILLINOIS TOOL WORKS	1.208	ITW		452308109Q		92.6800	4,300.00	221,997.65	398,524.00
IMCLONE SYSTEMS	0.000	IMCL		45245W109		46.0800	3,600.00	150,690.07	165,888.00
IMS HEALTH INC.	0.344	RX		449934108		23.2100	212,900.00	4,695,310.73	4,941,409.00
INGRAM MICRO INC CL A	0.000	IM		457153104		20.8000	279,100.00	4,368,701.18	5,805,280.00
INTEL CORP.	1.368	INTC		458140100Q		23.3900	1,365,800.00	28,853,304.37	31,946,062.00
INTL BUS MACH CORP	0.730	IBM		459200101Q		98.5800	350,300.00	26,178,851.19	34,532,574.00
INTUIT INC.	0.000	INTU		461202103		44.0100	74,200.00	3,038,576.12	3,265,542.00
ITT INDUSTRIES INC	0.805	ITT		450911102		84.4500	67,200.00	4,751,897.81	5,675,040.00
J C PENNEY INC	1.207	JCP		708160106Q		41.4000	153,600.00	5,065,887.48	6,359,040.00
JANUS CAPITAL GROUP INC	0.238	JNS		47102X105		16.8100	344,500.00	4,889,067.68	5,791,045.00
JEFFERSON PILOT	2.925	JP		475070108Q		51.9600	106,500.00	4,870,802.81	5,533,740.00
JOHNSON & JOHNSON	1.797	JNJ		478160104Q		63.4200	603,900.00	21,664,546.34	38,299,338.00
JONES APPAREL GROUP INC	1.093	JNY		480074103		36.5700	30,500.00	947,925.09	1,115,385.00
JPMORGAN CHASE & CO.	3.486	JPM		46625H100Q		39.0100	540,800.00	17,670,377.15	21,096,608.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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Group - COMMON STOCK Portfolio - QN1 QUANTITATIVE 1000 (Q) Instrument - COM COMMON STOCK									
KB HOME	1.436	KBH	48666K109Q	104.4000		53,700.00	3,909,465.35	5,606,280.00	
KELLOGG CO.	2.261	K	487836108Q	44.6600		139,700.00	5,601,510.38	6,239,002.00	
KEYCORP	3.657	KEY	493267108Q	33.9000		201,200.00	5,909,686.27	6,820,680.00	
KEYSPAN CORPORATION	4.613	KSE	49337W100	39.4500		90,800.00	3,326,955.96	3,582,060.00	
KIMBERLY-CLARK CORP	2.431	KMB	494368103Q	65.8100		151,900.00	8,213,081.70	9,996,539.00	
KMART HOLDING CORP	0.000	KMRT	498780105	98.9500		54,700.00	4,508,306.01	5,412,565.00	
LABORATORY CRP OF AMER HLDGS	0.000	LH	50540R409	49.8200		19,800.00	721,389.16	986,436.00	
LAFARGE NORTH AMERICA INC.	1.714	LAF	505862102	51.3200		91,900.00	4,110,521.52	4,716,308.00	
LEAR CORP.	1.639	LEA	521865105	61.0100		21,600.00	1,083,288.79	1,317,816.00	
LEXMARK INTERNATIONAL INC.	0.000	LXK	529771107	85.0000		72,000.00	5,593,424.13	6,120,000.00	
LIBERTY MEDIA CORP-A	0.000	L	530718105	10.9800		24,700.00	238,876.74	271,206.00	
LIMITED BRANDS INC.	2.085	LTD	532716107Q	23.0200		214,700.00	4,059,290.49	4,942,394.00	
LINCOLN NATIONAL CORP	3.127	LNC	534187109Q	46.6800		117,700.00	4,975,059.64	5,494,236.00	
LOCKHEED MARTIN CORPORATION	1.800	LMT	539830109Q	55.5500		32,800.00	1,420,837.03	1,822,040.00	
LOUISIANA PACIFIC	1.495	LPX	546347105Q	26.7400		177,100.00	3,863,383.44	4,735,654.00	
LOWE'S COS	0.277	LOW	548661107Q	57.5900		67,800.00	1,713,650.32	3,904,602.00	
MARSH & MCLENNAN COS.	4.133	MMC	571748102Q	32.9000		180,500.00	7,560,765.71	5,938,450.00	
MASCO CORP.	1.971	MAS	574599106Q	36.5300		195,600.00	5,922,152.69	7,145,268.00	
MATTEL INC.	2.308	MAT	577081102Q	19.4900		298,100.00	5,335,756.02	5,809,969.00	
MAXIM INTGRTD PRDCTS INC.	0.943	MXIM	57772K101	42.3900		154,900.00	5,896,792.65	6,566,211.00	
MAY DEPT STORES	3.299	MAY	577778103Q	29.4000		185,300.00	5,119,883.68	5,447,820.00	
MBIA INC.	1.517	MBI	55262C100Q	63.2800		44,300.00	2,073,634.17	2,803,304.00	
MBNA CORP	1.986	KRB	55262L100Q	28.1900		290,500.00	5,709,235.81	8,189,195.00	
MCAFEЕ INC	0.000	MFE	579064106	28.9300		229,300.00	4,473,539.33	6,633,649.00	
MCDONALDS CORPORATION	1.715	MCD	580135101Q	32.0600		85,000.00	2,386,089.72	2,725,100.00	
MCGRRAW HILL INC	1.310	MHP	580645109Q	91.5400		84,900.00	5,619,645.93	7,771,746.00	
MDC HOLDINGS INC	0.534	MDC	552676108	86.4400		58,100.00	3,474,178.08	5,022,164.00	
MEDTRONIC INC	0.674	MDT	585055106Q	49.6700		296,200.00	10,606,497.91	14,712,254.00	
MEMC ELECTR MATLS IN	0.000	WFR	552715104	13.2500		500,700.00	4,329,540.31	6,634,275.00	
MERCK & CO INC	4.729	MRK	589331107Q	32.1400		399,300.00	17,627,868.75	12,833,502.00	
MERRILL LYNCH & CO. INC.	1.070	MER	590188108Q	59.7700		93,600.00	3,633,169.88	5,594,472.00	
METLIFE INC	1.135	MET	59156R108	40.5100		177,100.00	6,311,237.56	7,174,321.00	
METTLER-TOLEDO INTERNATIONAL	0.000	MTD	592688105	51.3100		13,200.00	574,893.67	677,292.00	
MGIC INVESTMENT CORP	0.435	MTG	552848103Q	68.9100		79,500.00	5,041,880.17	5,478,345.00	
MICROSOFT CORP.	1.198	MSFT	594918104	26.7100		1,772,500.00	44,520,233.21	47,343,475.00	
MONSANTO COMPANY	1.224	MON	61166W101	55.5500		158,100.00	4,295,219.20	8,782,455.00	
MORGAN STANLEY DEAN WITTER & C	1.945	MWD	617446448Q	55.5200		116,700.00	5,104,986.08	6,479,184.00	
MOTOROLA INC	0.930	MOT	620076109Q	17.2000		459,600.00	8,444,447.83	7,905,120.00	
NATIONAL CITY CORP	3.728	NCC	635405103Q	37.5500		211,200.00	6,904,551.98	7,930,560.00	

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
NATIONAL SEMICONDUCTOR CORP.		0.445	NSM	637640103		17.9500	82,700.00	1,135,048.69	1,484,465.00
NAVTEQ CORP		0.000	NVT	63936L100		46.3600	7,200.00	254,321.28	333,792.00
NEENAH PAPER INC		0.000	NP	640079109		32.6000	4,603.00	140,544.21	150,057.80
NEXTEL COMMUNICATIONS CL-A		0.000	NXTL	65332V103		30.0000	354,000.00	7,723,162.96	10,620,000.00
NORFOLK SOUTHERN CORP.		1.105	NSC	655844108Q		36.1900	206,800.00	5,190,467.94	7,484,092.00
NORTH FORK BANK		3.050	NFB	659424105		28.8500	152,977.50	3,516,181.96	4,413,400.88
NORTHEAST UTILITIES		3.448	NU	664397106		18.8500	178,700.00	3,445,380.41	3,368,495.00
NORTHROP GRUMMAN CORP.		1.692	NOC	666807102Q		54.3600	138,900.00	6,883,800.47	7,550,604.00
NRG ENERGY INC.		0.000	NRG	629377508		36.0500	165,500.00	4,326,119.02	5,966,275.00
NTL INC		0.000	NTLI	62940M104		72.9600	8.00	309.25	583.68
NVR INC		0.000	NVR	62944T105		769.4000	8,200.00	4,270,199.12	6,309,080.00
OCCIDENTAL PETROLEUM CORP.		1.884	OXY	674599105Q		58.3600	141,400.00	5,566,321.73	8,252,104.00
ODYSSEY HOLDINGS CORP		0.495	ORH	67612W108		25.2100	183,200.00	4,107,791.88	4,618,472.00
OLD REPUBLIC INT'L CORP.		2.055	ORI	680223104		25.3000	193,800.00	4,537,034.54	4,903,140.00
ORACLE SYS. CORP.		0.000	ORCL	68389X105		13.7200	331,000.00	3,298,050.01	4,541,320.00
PACIFIC GAS & ELEC. CO.		0.000	PCG	69331C108Q		33.2800	202,700.00	5,306,683.24	6,745,856.00
PENTAIR INC.		1.193	PNR	709631105Q		43.5600	134,100.00	3,754,560.21	5,841,396.00
PEPCO HOLDINGS INC.		4.690	POM	713291102		21.3200	233,700.00	4,730,765.17	4,982,484.00
PEPSI BOTTLING GROUP INC		0.739	PBG	713409100		27.0400	176,000.00	4,736,309.31	4,759,040.00
PEPSIAMERICAS INC		1.412	PAS	71343P200Q		21.2400	217,500.00	4,036,364.88	4,619,700.00
PEPSICO INC.		1.762	PEP	713448108Q		52.2000	224,900.00	6,623,935.90	11,739,780.00
PFIZER INC.		2.826	PFE	717081103Q		26.8900	1,505,500.00	33,131,984.52	40,482,895.00
PIONEER NATURAL RESOURCES CO.		0.569	PXD	723787107		35.1000	41,438.00	1,262,674.51	1,454,473.81
PITNEY-BOWES, INC.		2.636	PBI	724479100Q		46.2800	132,000.00	5,371,802.55	6,108,960.00
PLUM CREEK TIMBER CO INC		3.746	PCL	729251108		38.4400	146,900.00	4,798,310.44	5,646,836.00
PNC FINANCIAL SERVICES GROUP		3.481	PNC	693475105Q		57.4400	125,100.00	6,588,233.48	7,185,744.00
POLARIS INDUSTRIES INC.		1.352	PII	731068102		68.0200	81,000.00	3,976,537.03	5,509,620.00
POPULAR INC		2.219	BPOP	733174106		28.8300	201,600.00	4,360,727.36	5,812,128.00
PROCTER & GAMBLE CO		1.815	PG	742718109Q		55.0800	536,500.00	17,258,412.09	29,550,420.00
PROTECTIVE LIFE CORP		1.639	PL	743674103		42.6900	44,100.00	1,487,939.71	1,882,629.00
PRUDENTIAL FINANCIAL INC		1.137	PRU	744320102		54.9600	179,700.00	7,046,199.85	9,876,312.00
PULTE HOMES, INC.		0.313	PHM	745867101Q		63.8000	33,500.00	991,509.65	2,137,300.00
QLOGIC CORPORATION		0.000	QLGC	747277101		36.7300	54,500.00	1,805,083.14	2,001,785.00
QUALCOMM INC		0.660	QCOM	747525103		42.4000	395,800.00	10,399,999.34	16,781,920.00
QUEST DIAGNOSTICS INC		0.627	DGX	74834L100		95.5500	13,900.00	1,095,062.62	1,328,145.00
QUESTAR CORP		1.687	STR	748356102Q		50.9600	73,400.00	3,007,573.44	3,740,464.00
QWEST COMMUNICATIONS INTL.		1.126	Q	749121109		4.4400	1,545,000.00	18,387,493.07	6,859,800.00
RADIOSHACK CORP		0.760	RSH	750438103Q		32.8800	170,400.00	4,804,691.26	5,602,752.00
RELIANT RESOURCES INC		0.000	RRI	75952B105		13.6500	476,400.00	4,278,855.81	6,502,860.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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Group - COMMON STOCK Portfolio - QN1 QUANTITATIVE 1000 (Q) Instrument - COM COMMON STOCK									
REYNOLDS & REYNOLDS CL-A	1.659	REY	761695105	26.5100	173,200.00	4,309,864.46	4,591,532.00		
ROCKWELL AUTOMATION INC	1.332	ROK	773903109Q	49.5500	57,000.00	1,375,991.17	2,824,350.00		
ROCKWELL COLLINS	1.217	COL	774341101	39.4400	141,800.00	4,423,757.70	5,592,592.00		
RPM INTERNATIONAL INC.	3.051	RPM	749685103Q	19.6600	252,100.00	4,381,630.11	4,956,286.00		
RYDER SYS. INC.	1.256	R	783549108Q	47.7700	97,200.00	4,143,860.00	4,643,244.00		
RYLAND GROUP INC	0.417	RYL	783764103	57.5400	95,200.00	3,909,046.60	5,477,808.00		
SAFECO CORP.	1.684	SAFC	786429100Q	52.2400	112,700.00	4,661,236.68	5,887,448.00		
SBC COMMUNICATIONS INC.	5.005	SBC	78387G103Q	25.7700	664,000.00	21,175,329.26	17,111,280.00		
SCHERING-PLOUGH	1.053	SGP	806605101Q	20.8800	52,400.00	1,097,279.46	1,094,112.00		
SEARS ROEBUCK & CO.	1.802	S	812387108Q	51.0300	139,700.00	5,867,566.10	7,128,891.00		
SEI INVESTMENTS CO	0.477	SEIC	784117103	41.9300	129,500.00	4,314,066.86	5,429,935.00		
SEMPRA ENERGY	2.726	SRE	816851109	36.6800	144,500.00	4,715,682.83	5,300,260.00		
SEPRACOR INC.	0.000	SEPR	817315104	59.3700	71,400.00	3,205,297.85	4,239,018.00		
SHERWIN-WILLIAMS CO	1.523	SHW	824348106Q	44.6300	113,100.00	4,231,891.35	5,047,653.00		
SIGMA-ALDRICH	1.124	SIAL	826552101Q	60.4600	81,500.00	4,462,084.71	4,927,490.00		
SLM CORP	1.423	SLM	78442P106	53.3900	168,800.00	6,156,944.29	9,012,232.00		
SOUTHERN CO	4.266	SO	842587107Q	33.5200	1,700.00	38,905.55	56,984.00		
SOUTHERN PERU COPPER CORP	6.985	PCU	843611104	47.2100	68,300.00	3,154,776.58	3,224,443.00		
SPRINT CORP.	2.012	FON	852061100Q	24.8500	60,000.00	1,331,733.90	1,491,000.00		
SPX CORP.	2.496	SPW	784635104Q	40.0600	128,800.00	4,909,743.61	5,159,728.00		
STANCORP FINANCIAL GROUP	1.212	SFG	852891100	82.5000	58,900.00	4,106,648.05	4,859,250.00		
STANLEY WORKS	2.286	SWK	854616109Q	48.9900	108,400.00	4,597,232.81	5,310,516.00		
STRYKER CORP.	0.186	SYK	863667101	48.2500	101,500.00	3,582,745.43	4,897,375.00		
SUNOCO, INC.	1.468	SUN	86764P109Q	81.7100	67,800.00	3,764,734.14	5,539,938.00		
SUNTRUST BANKS INC.	2.707	STI	867914103Q	73.8800	1,388.00	80,235.52	102,545.43		
SYMANTEC CORP	0.000	SYMC	871503108	25.7600	111,600.00	1,159,647.39	2,874,816.00		
SYNOPSYS INC.	0.000	SNPS	871607107	19.6200	148,000.00	2,697,524.79	2,903,760.00		
TARGET CORP	0.616	TGT	87612E106Q	51.9300	77,900.00	1,977,055.77	4,045,347.00		
TCF FINANCIAL CORP	2.644	TCB	872275102	32.1400	156,300.00	4,386,142.83	5,023,482.00		
TEKTRONIX, INC.	0.794	TEK	879131100Q	30.2100	137,800.00	4,088,807.54	4,162,938.00		
TELLABS INC.	0.000	TLAB	879664100	8.5900	412,500.00	4,414,632.06	3,543,375.00		
TEXAS INSTRS INC	0.406	TXN	882508104Q	24.6200	120,900.00	3,278,845.96	2,976,558.00		
THE DIRECTV GROUP INC	0.000	DTV	25459L106	16.7400	8.00	111.17	133.92		
TIME WARNER INC.	2.777	TWX	887317105	19.4400	773,500.00	24,066,769.28	15,036,840.00		
TJX COS. INC.	0.716	TJX	872540109Q	25.1300	271,600.00	5,241,155.15	6,825,308.00		
TORCHMARK CORP	0.770	TMK	891027104Q	57.1400	96,000.00	4,426,501.86	5,485,440.00		
TXU CORPORATION	3.485	TXU	873168108Q	64.5600	136,100.00	4,040,224.21	8,786,616.00		
TYSON FOODS INC. CL-A	0.869	TSN	902494103	18.4000	183,100.00	2,759,011.25	3,369,040.00		
UNIONBANCAL CORPORATION	2.233	UB	908906100	64.4800	78,500.00	4,446,301.53	5,061,680.00		

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
Group - COMMON STOCK									
Portfolio - QN1 QUANTITATIVE 1000 (Q									
Instrument - COM COMMON STOCK									
UNITED PARCEL SERVICES INC		1.310	UPS	911312106		85.4600	49,700.00	3,371,379.98	4,247,362.00
UNITED TECHNOLOGIES		1.354	UTX	913017109Q		103.3500	49,600.00	2,648,701.28	5,126,160.00
UNITEDHEALTH GROUP INC		0.034	UNH	91324P102A		88.0300	66,400.00	2,007,715.97	5,845,192.00
US BANCORP		3.831	USB	902973304		31.3200	480,400.00	11,224,815.07	15,046,128.00
VARIAN MEDICAL SYSTEMS		0.000	VAR	92220P105		43.2400	93,800.00	2,858,353.46	4,055,912.00
VERITAS SOFTWARE CORPORATION		0.000	VRTS	923436109		28.5500	216,300.00	4,844,249.55	6,175,365.00
VERIZON COMMUNICATIONS		3.801	VZ	92343V104Q		40.5100	399,300.00	16,405,954.73	16,175,643.00
VIACOM INC-CLASS B		0.769	VIA.B	925524308		36.3900	154,300.00	5,927,820.81	5,614,977.00
WACHOVIA CORP.		3.498	WB	929903102Q		52.6000	391,267.00	14,591,517.52	20,580,644.20
WADDELL & REED FINANCIAL-CL A		2.511	WDR	930059100		23.8900	198,400.00	4,454,080.03	4,739,776.00
WAL MART STORES INC		0.984	WMT	931142103Q		52.8200	386,600.00	11,850,053.34	20,420,212.00
WALGREEN CO.		0.547	WAG	931422109Q		38.3700	74,800.00	1,738,939.63	2,870,076.00
WASHINGTON MUTUAL INC.		4.351	WM	939322103		42.2800	257,600.00	8,531,724.22	10,891,328.00
WATERS CORPORATION		0.000	WAT	941848103		46.7900	113,000.00	4,375,451.09	5,287,270.00
WEIGHT WATCHERS INTL		0.000	WTW	948626106		41.0700	3,700.00	155,203.56	151,959.00
WELLPOINT INC.		0.000	WLP	94973V107		115.0000	90,800.00	5,014,837.02	10,442,000.00
WELLS FARGO COMPANY		3.089	WFC	949746101		62.1500	357,800.00	12,542,222.73	22,237,270.00
WESTERN DIGITAL CORP		0.000	WDC	958102105		10.8400	170,100.00	1,636,312.08	1,843,884.00
WFS FINL INC		0.275	WFSI	92923B106		50.7800	86,000.00	3,878,768.44	4,367,080.00
WORTHINGTON INDS		3.268	WOR	981811102Q		19.5800	69,000.00	1,437,467.11	1,351,020.00
WYETH		2.160	WYE	983024100Q		42.5900	323,900.00	12,344,977.20	13,794,901.00
XCEL ENERGY INC		4.560	XEL	98389B100Q		18.2000	155,600.00	2,900,884.06	2,831,920.00
XEROX CORP		0.000	XRX	984121103Q		17.0100	211,500.00	3,388,012.50	3,597,615.00
YAHOO INC		0.000	YHOO	984332106		37.6800	135,500.00	4,740,472.15	5,105,640.00
YUM BRANDS, INC.		0.847	YUM	988498101		47.1800	150,500.00	4,856,178.41	7,100,590.00
Instrument Total	298						58,661,403.87	1,685,364,668.07	2,147,662,910.25
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
CATELLUS DEVELOP CORP		3.529	CDX	149113102		30.6000	56,800.00	1,414,681.46	1,738,080.00
Instrument Total	1						56,800.00	1,414,681.46	1,738,080.00
Portfolio Total	299						58,718,203.87	1,686,779,349.53	2,149,400,990.25

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
@ROAD INC		0.000		ARDI	04648K105	6.9100	37,900.00	145,208.45	261,889.00
1 800 FLOWERS COM		0.000		FLWS	68243Q106	8.4100	24,608.00	232,753.80	206,953.28
1ST SOURCE CORP		1.724		SRCE	336901103	25.5100	13,100.00	269,227.76	334,181.00
21ST CENTY INS GROUP		0.588		TW	90130N103	13.6000	24,600.00	320,572.71	334,560.00
4KIDS ENTERTAINMENT INC.		0.000		KDE	350865101	21.0200	15,400.00	322,578.84	323,708.00
99 CENTS ONLY STORES		0.000		NDN	65440K106	16.1600	38,800.00	686,547.57	627,008.00
AAR CORPORATION		0.734		AIR	000361105Q	13.6200	17,500.00	208,023.23	238,350.00
AARON RENTS INC		0.208		RNT	002535201	25.0000	42,100.00	382,731.06	1,052,500.00
ABAXIS INC		0.000		ABAX	002567105	14.4900	19,400.00	376,377.22	281,106.00
ABC BANCORP		2.666		ABCB	000400101	21.0000	10,900.00	182,160.16	228,900.00
ABGENIX INC		0.000		ABGX	00339B107	10.3400	90,300.00	1,065,909.91	933,702.00
ABIOMED INC		0.000		ABMD	003654100	15.4400	16,900.00	224,823.68	260,936.00
ABLE LABORATORIES INC		0.000		ABRX	00371N407	22.7500	19,900.00	398,345.29	452,725.00
ABM INDUSTRIES INC.		2.129		ABM	000957100	19.7200	41,700.00	633,387.56	822,324.00
AC MOORE ARTS & CRAFTS INC		0.000		ACMR	00086T103	28.8100	15,300.00	389,793.16	440,793.00
ACCELRY INC		0.000		ACCL	00430U103	7.8000	59,200.00	506,708.63	461,760.00
ACCREDITED HOME LENDERS HOLDIN		0.000		LEND	00437P107	49.6800	23,450.00	743,444.66	1,164,996.00
ACE CASH EXPRESS INC		0.000		AACE	004403101	29.6600	10,000.00	265,078.50	296,600.00
ACETO CORP		0.787		ACET	004446100	19.0400	32,366.00	467,730.43	616,248.64
ACTEL CORPORATION		0.000		ACTL	004934105	17.5400	28,600.00	711,295.75	501,644.00
ACTION PERFORMANCE CO		1.819		ATN	004933107	10.9900	17,200.00	248,954.56	189,028.00
ACTIVCARD CORP		0.000		ACTI	00506J107	8.9000	76,857.00	574,736.92	684,027.30
ACTUANT CORP CL A		0.115		ATU	00508X203	52.1500	20,850.00	604,848.24	1,087,327.50
ACTUATE CORPORATION		0.000		ACTU	00508B102	2.5500	57,500.00	217,249.94	146,625.00
ACUITY BRANDS INC		1.886		AYI	00508Y102	31.8000	47,300.00	787,241.60	1,504,140.00
ADAPTEC INC		0.000		ADPT	00651F108	7.5900	121,200.00	1,900,060.10	919,908.00
ADE CORP MASS		0.000		ADEX	00089C107	18.7200	10,500.00	226,547.50	196,560.00
ADMINISTAFF INC		0.000		ASF	007094105	12.6100	41,200.00	631,667.91	519,532.00
ADOLOR CORP		0.000		ADLR	00724X102	9.9200	23,396.00	298,440.74	232,088.32
ADVANCED DIGITAL INFO CORP		0.000		ADIC	007525108	10.0200	71,300.00	783,805.65	714,426.00
ADVANCED MARKETING SERVICES		0.397		MKT	00753T105	10.0600	33,500.00	418,432.15	337,010.00
ADVANCED MEDICAL OPTICS INC		0.000		AVO	00763M108	41.1400	33,850.00	932,047.88	1,392,589.00
ADVANCED NEUROMODULATION SYSTE		0.000		ANSI	00757T101	39.4600	22,300.00	772,308.46	879,958.00
ADVANCIS PHARMACEUTICAL CORP		0.000		AVNC	00764L109	3.8200	10,500.00	87,156.73	40,110.00
ADVANTA CORP		1.870		ADVNB	007942204	24.2700	30,258.00	386,963.33	734,361.66
ADVENT SOFTWARE INC		0.000		ADVS	007974108	20.4800	26,200.00	390,226.42	536,576.00
ADVISORY BOARD CO/THE		0.000		ABCO	00762W107	36.8800	13,100.00	446,264.23	483,128.00
ADVO INC.		1.234		AD	007585102	35.6500	26,450.00	660,044.33	942,942.50
AEROFLEX INC		0.000		ARXX	007768104	12.1200	73,339.00	1,023,516.26	888,868.68

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
AEROPOSTALE INC	0.000			ARO	007865108	29.4300	61,550.00	1,359,582.12	1,811,416.50
AFFILIATED MANAGERS GROUP	0.000			AMG	008252108	67.7400	27,050.00	1,229,548.48	1,832,367.00
AFFIRMATIVE INSURANCE HOLDINGS	0.475			AFFM	008272106	16.8400	10,400.00	167,754.08	175,136.00
AFTERMARKET TECHNOLOGY	0.000			ATAC	008318107	16.1000	13,024.00	185,377.24	209,686.40
AGILE SOFTWARE CORP.	0.000			AGIL	00846X105	8.1700	57,977.00	556,976.89	473,672.09
AGILYSYS INC	0.700			AGYS	00847J105	17.1400	43,210.00	570,247.20	740,619.40
AIRGAS INC	0.679			ARG	009363102	26.5100	66,800.00	1,318,524.10	1,770,868.00
AIRGATE PCS INC	0.000			PCSA	009367301	35.6000	1,400.00	24,680.79	49,840.00
AIRSPAN NETWORKS INC	0.000			AIRN	00950H102	5.4300	67,900.00	371,332.47	368,697.00
AIRTRAN HLDGS INC	0.000			AAI	00949P108	10.7000	72,500.00	931,230.65	775,750.00
AK STEEL HOLDING CORP	1.727			AKS	001547108	14.4700	92,900.00	548,158.37	1,344,263.00
ALABAMA NATL BANCORP	1.938			ALAB	010317105	64.5000	10,779.00	588,558.30	695,245.50
ALAMOSA HOLDINGS INC.	0.000			APCS	011589108	12.4700	53,000.00	418,309.09	660,910.00
ALASKA AIRGROUP INC	0.000			ALK	011659109	33.4900	40,600.00	952,415.58	1,359,694.00
ALASKA COMMUNICATION	8.574			ALSK	01167P101	8.6300	10,900.00	66,548.90	94,067.00
ALBANY INTL CL-A	0.910			AIN	012348108Q	35.1600	29,100.00	719,367.08	1,023,156.00
ALBANY MOLECULAR RESEARCH	0.000			AMRI	012423109	11.1400	46,487.00	593,712.25	517,865.18
ALBEMARLE CORP	1.550			ALB	012653101	38.7100	35,400.00	978,744.32	1,370,334.00
ALDERWOODS GROUP INC	0.000			AWGI	014383103	11.3800	44,476.00	318,509.37	506,136.88
ALEXANDER & BALDWIN INC	2.121			ALEX	014482103	42.4200	47,200.00	1,259,680.86	2,002,224.00
ALEXION PHARMACEUTICALS INC	0.000			ALXN	015351109	25.2000	17,702.00	295,174.79	446,090.40
ALFA CORP	2.304			ALFA	015385107	15.1850	51,146.00	703,624.26	776,652.01
ALICO INC	1.025			ALCO	016230104	58.5200	8,900.00	364,268.61	520,828.00
ALIGN TECHNOLOGY INC	0.000			ALGN	016255101	10.7500	57,800.00	821,449.61	621,350.00
ALKERMES INC.	0.000			ALKS	01642T108	14.0900	79,930.00	953,562.73	1,126,213.70
ALLEGHENY TECHNOLOGIES INC	1.107			ATI	01741R102	21.6700	93,300.00	1,074,043.41	2,021,811.00
ALLIANCE GAMING CORP	0.000			AGI	01859P609	13.8100	42,900.00	943,788.60	592,449.00
ALLIANCE IMAGING INC	0.000			AIQ	018606202	11.2500	40,500.00	258,582.20	455,625.00
ALLIANCE SEMICONDUCTOR CORP	0.000			ALSC	01877H100	3.7000	22,680.00	144,103.17	83,916.00
ALLOY INC	0.000			ALOY	019855105	8.0700	36,576.00	209,595.35	295,168.32
ALLSCRIPTS HEALTHCARE SOLUTION	0.000			MDRX	01988P108	10.6700	30,400.00	155,969.64	324,368.00
ALPHARMA, INC.-CL A	1.061			ALO	020813101Q	16.9500	54,000.00	1,253,495.54	915,300.00
ALTIRIS INC	0.000			ATRS	02148M100	35.4300	23,100.00	593,028.47	818,433.00
AMBASSADORS GROUP IN	1.460			EPAX	023177108	35.6100	8,900.00	167,034.86	316,929.00
AMCOL INTERNATIONAL CORP.	1.791			ACO	02341W103	20.0900	12,200.00	152,766.38	245,098.00
AMCORE FINL INC	2.113			AMFI	023912108	32.1800	27,901.00	746,153.59	897,854.18
AMEDISYS INC	0.000			AMED	023436108	32.3900	14,600.00	447,619.04	472,894.00
AMERCO	0.000			UHAL	023586100	45.9800	10,300.00	238,430.86	473,594.00
AMERICA SERVICE GROUP INC	0.000			ASGR	02364L109	26.7700	19,200.00	450,448.90	513,984.00



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
AMERICA WEST HOLDINGS CORP.		0.000		AWA	023657208	6.5800	39,000.00	364,149.52	256,620.00
AMERICAN EQUITY INVESTMENT LIF		0.278		AEL	025676206	10.7700	45,000.00	413,572.89	484,650.00
AMERICAN GREETING CL A		0.946		AM	026375105Q	25.3500	78,500.00	1,563,795.57	1,989,975.00
AMERICAN HEALTHWAYS		0.000		AMHC	02649V104	33.0400	32,089.00	638,704.22	1,060,220.56
AMERICAN HOME MTG HL		7.708		AHM	02660R107	34.2500	46,195.00	1,100,291.02	1,582,178.75
AMERICAN ITALIAN PASTA COMPANY		3.225		PLB	027070101	23.2500	9,200.00	280,180.19	213,900.00
AMERICAN MEDICAL SYS HLDINGS		0.000		AMMD	02744M108	41.8100	28,000.00	537,574.96	1,170,680.00
AMERICAN PHYSICIANS		0.000		ACAP	028884104	36.0200	16,100.00	465,650.64	579,922.00
AMERICAN STATES WATER CO.		3.461		AWR	029899101	26.0000	9,700.00	231,502.04	252,200.00
AMERICAN SUPERCONDUCTOR CORP.		0.000		AMSC	030111108	14.8900	8,900.00	102,158.62	132,521.00
AMERICAN WOODMARK CORP.		0.274		AMWD	030506109	43.6800	11,900.00	318,824.19	519,792.00
AMERICANWEST BANCORP		0.000		AWBC	03058P109	20.2500	11,310.00	186,036.20	229,027.50
AMERICAS CAR-MART INC		0.000		CRMT	03062T105	38.0000	6,200.00	199,635.92	235,600.00
AMERIGROUP CORPORATION		0.000		AGP	03073T102	75.6600	31,000.00	1,264,875.49	2,345,460.00
AMERISTAR CASINOS IN		1.159		ASCA	03070Q101	43.1100	12,700.00	285,350.54	547,497.00
AMERON INTERNATIONAL CORP		2.110		AMN	030710107	37.9000	15,300.00	525,816.10	579,870.00
AMERUS GROUP CO		0.883		AMH	03072M108	45.3000	48,600.00	1,691,126.53	2,201,580.00
AMIS HOLDINGS INC		0.000		AMIS	031538101	16.5200	18,000.00	292,717.69	297,360.00
AMN HEALTHCARE SERVICES INC		0.000		AHS	001744101	15.9100	12,796.00	204,556.69	203,584.36
AMSURG CORP		0.000		AMSG	03232P405	29.5400	33,575.00	678,536.39	991,805.50
ANALOGIC CORP.		0.714		ALOG	032657207	44.7900	17,400.00	760,118.12	779,346.00
ANAREN INC.		0.000		ANEN	032744104	12.9600	35,900.00	468,689.13	465,264.00
ANCHOR BANCORP WISCONSIN INC.		1.715		ABCW	032839102	29.1500	21,900.00	462,976.44	638,385.00
ANGELICA CORP		1.626		AGL	034663104	27.0500	18,000.00	382,227.73	486,900.00
ANIMAS CORP		0.000		PUMP	03525Y105	15.6300	5,000.00	84,414.62	78,150.00
ANIXTER INTERNATIONAL INC.		0.000		AXE	035290105	35.9900	38,200.00	988,267.24	1,374,818.00
ANSOFT CORP		0.000		ANST	036384105	20.2000	7,400.00	89,720.14	149,480.00
ANSWERTHINK INC		0.000		ANSR	036916104	4.6600	50,000.00	296,039.75	233,000.00
ANSYS INC		0.000		ANSS	03662Q105	32.0600	41,600.00	696,531.82	1,333,696.00
ANTEON INTERNATIONAL CORP		0.000		ANT	03674E108	41.8600	30,000.00	958,129.05	1,255,800.00
ANTHRACITE CAPITAL INC		9.061		AHR	037023108	12.3600	59,100.00	714,644.42	730,476.00
ANWORTH MORTGAGE ASS		10.084		ANH	037347101	10.7100	49,600.00	630,402.72	531,216.00
APOGEE ENTERPRISES INC.		1.864		APOG	037598109	13.4100	30,500.00	405,948.18	409,005.00
APOLLO INVESTMENT CORP		4.768		AINV	03761U106	15.1000	53,100.00	726,497.08	801,810.00
APPLICA		0.000		APN	03815A106	6.0500	21,800.00	168,137.39	131,890.00
APPLIED FILMS CORP		0.000		AFCO	038197109	21.5600	3,764.00	95,813.38	81,151.84
APPLIED INDUSTRIAL TECH INC.		1.751		AIT	03820C105	27.4000	28,500.00	444,069.35	780,900.00
APPLIED SIGNAL TECHNOLOGY INC		1.418		APSG	038237103	35.2500	10,905.00	253,203.87	384,401.25
APRIA HEALTHCARE GP. INC.		0.000		AHG	037933108	32.9500	62,600.00	1,555,771.08	2,062,670.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
APTAR GROUP INC.		1.136	ATR	038336103Q		52.7800	45,400.00	1,445,513.50	2,396,212.00
AQUANTIVE INC		0.000	AQNT	03839G105		8.9400	52,700.00	562,123.11	471,138.00
AQUILA INC	18.970	ILA	03840P102			3.6900	261,900.00	2,943,268.85	966,411.00
ARBITRON INC		0.000	ARB	03875Q108		39.1800	28,200.00	909,760.28	1,104,876.00
ARCH CHEMICALS INC.		2.779	ARJ	03937R102		28.7800	25,900.00	535,323.72	745,402.00
ARCHIPELAGO HOLDINGS INC		0.000	AX	03957A104		20.9800	11,800.00	170,446.28	247,564.00
ARCTIC CAT INC.		1.055	ACAT	039670104		26.5200	22,720.00	479,404.19	602,534.40
ARDEN GROUP INC		0.995	ARDNA	039762109		100.4745	4,100.00	326,108.00	411,945.45
ARES CAPITAL CORP		0.000	ARCC	04010L103		19.4300	12,300.00	228,719.73	238,989.00
ARGONAUT GROUP INC		0.000	AGII	040157109		21.1300	36,600.00	574,148.97	773,358.00
ARGOSY GAMING COMPANY		0.000	AGY	040228108		46.7000	29,000.00	833,409.57	1,354,300.00
ARIAD PHARMACEUTICAL		0.000	ARIA	04033A100		7.4300	25,600.00	172,328.44	190,208.00
ARIBA INC		0.000	ARBA	04033V203		16.6000	42,441.00	667,826.04	704,520.60
ARKANSAS BEST CORP		1.069	ABFS	040790107		44.8900	29,800.00	770,304.77	1,337,722.00
ARMOR HOLDINGS INC		0.000	AH	042260109		47.0200	26,200.00	588,834.66	1,231,924.00
ARRAY BIOPHARMA INC		0.000	ARRY	04269X105		9.5200	54,400.00	446,309.42	517,888.00
ARRIS GROUP INC.		0.000	ARRS	04269Q100		7.0400	96,671.00	573,214.15	680,563.84
ARROW FINL CORP		2.967	AROW	042744102		31.0000	9,659.00	262,008.78	299,429.00
ARROW INTL INC		1.161	ARRO	042764100		30.9900	28,303.00	720,424.45	877,109.97
ARTESYN TECHNOLOGIES		0.000	ATSN	043127109		11.3000	38,245.00	272,081.69	432,168.50
ARTHROCARE CORP		0.000	ARTC	043136100		32.0600	15,900.00	429,808.17	509,754.00
ARVINMERITOR INC.		1.788	ARM	043353101		22.3700	87,400.00	1,718,816.69	1,955,138.00
ASBURY AUTOMOTIVE GROUP		0.000	ABG	043436104		13.7800	12,500.00	195,918.33	172,250.00
ASCENTIAL SOFTWARE CORP		0.000	ASCL	04362P207		16.3100	65,942.00	1,400,993.32	1,075,514.02
ASIAINFO HLDGS INC		0.000	ASIA	04518A104		5.9600	76,000.00	505,403.86	452,960.00
ASPECT COMMUNICATIONS CORP		0.000	ASPT	04523Q102		11.1400	45,200.00	410,185.00	503,528.00
ASPECT MEDICAL SYSTEMS INC		0.000	ASPM	045235108		24.4600	13,600.00	141,198.02	332,656.00
ASPEN TECHNOLOGY INC		0.000	AZPNE	045327103		6.2100	14,300.00	67,363.39	88,803.00
ASTA FUNDING INC		0.521	ASFI	046220109		26.8400	22,700.00	371,016.71	609,268.00
ASTEC INDUSTRIES INC		0.000	ASTE	046224101		17.2100	25,730.00	382,351.53	442,813.30
ASV INC		0.000	ASVI	001963107		47.9000	2,797.00	75,260.06	133,976.30
ASYST TECHNOLOGIES INC		0.000	ASYT	04648X107		5.0900	7,800.00	75,691.47	39,702.00
ATARI INC		0.000	ATAR	04651M105		2.9300	10,200.00	16,136.49	29,886.00
ATHEROGENICS INC		0.000	AGIX	047439104		23.5600	41,100.00	631,296.40	968,316.00
ATHEROS COMMUNICATIONS		0.000	ATHR	04743P108		10.2500	10,300.00	104,461.17	105,575.00
ATLANTIC COAST FEDERAL CORP		0.000	ACFC	048425102		13.7700	6,400.00	93,027.93	88,128.00
ATLAS AMERICA INC		0.000	ATLS	049167109		35.7500	2,600.00	53,467.32	92,950.00
ATMI INC		0.000	ATMI	00207R101		22.5300	23,700.00	524,523.32	533,961.00
ATMOS ENERGY CORP.		4.533	ATO	049560105		27.3500	92,800.00	2,327,617.97	2,538,080.00

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ATWOOD OCEANICS		0.000	ATW	050095108		52.1000	13,000.00	476,310.76	677,300.00
AUDIOVOX CORP		0.000	VOXX	050757103		15.7800	31,300.00	450,532.75	493,914.00
AUTOBYTEL INC		0.000	ABTLE	05275N106		6.0400	21,000.00	165,610.48	126,840.00
AVANT IMMUNOTHERAPEUTICS INC		0.000	AVAN	053491106		2.0100	82,600.00	152,668.58	166,026.00
AVATAR HLDGS INC		0.000	AVTR	053494100		48.1000	10,071.00	400,414.92	484,415.10
AVIALL INC.		0.174	AVL	05366B102Q		22.9700	26,200.00	438,434.23	601,814.00
AVISTA CORP		2.942	AVA	05379B107		17.6700	65,000.00	1,140,535.04	1,148,550.00
AXCELIS TECHNOLOGIES INC		0.000	ACLS	054540109		8.1300	83,700.00	680,269.60	680,481.00
AXONYX INC		0.000	AXYX	05461R101		6.2000	56,900.00	303,450.96	352,780.00
AZTAR CORP.		0.000	AZR	054802103		34.9200	38,400.00	673,928.94	1,340,928.00
BALDOR ELECTRIC		2.179	BEZ	057741100		27.5300	36,550.00	820,373.58	1,006,221.50
BALDWIN & LYONS INC		1.493	BWINB	057755209		26.7900	16,900.00	426,367.11	452,751.00
BANCFIRST CORP		1.418	BANF	05945F103		78.9800	3,600.00	199,093.97	284,328.00
BANCORPSOUTH INC		3.118	BXS	059692103		24.3700	85,800.00	1,857,470.10	2,090,946.00
BANDAG INC		2.650	BDG	059815100Q		49.8100	17,000.00	697,259.81	846,770.00
BANK MUTUAL CORP		1.643	BKMU	063750103		12.1700	68,827.00	764,271.93	837,624.59
BANK OF GRANITE CORP		2.488	GRAN	062401104		20.9000	3,600.00	67,294.37	75,240.00
BANK OF THE OZARKS INC		0.940	OZRK	063904106		34.0300	11,800.00	295,549.37	401,554.00
BANKATLANTIC BANCORP INC		0.703	BBX	065908501		19.9000	47,300.00	536,533.55	941,270.00
BANKUNITED FINANCIAL CORP-A		0.000	BKUNA	06652B103		31.9500	29,578.00	608,757.19	945,017.10
BANNER CORP		2.180	BANR	06652V109		31.1900	11,200.00	273,566.56	349,328.00
BANTA CORP		1.519	BN	066821109		44.7600	27,700.00	926,638.12	1,239,852.00
BARNES GROUP INC.		3.017	B	067806109		26.5100	16,600.00	392,095.10	440,066.00
BARRIER THERAPEUTICS INC		0.000	BTRX	06850R108		16.6000	7,300.00	108,972.00	121,180.00
BASSETT FURNITURE INDS.		4.076	BSET	070203104Q		19.6250	22,137.00	407,711.29	434,438.63
BE AEROSPACE INC.		0.000	BEAV	073302101		11.6400	39,000.00	360,524.73	453,960.00
BEACON ROOFING SUPPLY INC		0.000	BECN	073685109		19.8600	15,100.00	312,413.87	299,886.00
BEAZER HOMES USA INC		0.273	BZH	07556Q105		146.2100	17,100.00	1,530,200.11	2,500,191.00
BEBE STORES INC		0.493	BEBE	075571109		26.9800	10,050.00	119,069.68	271,149.00
BEI TECHNOLOGIES INC		0.129	BEIQ	05538P104		30.8800	19,185.00	426,758.15	592,432.80
BEL FUSE INC-CL B		0.591	BELFB	077347300		33.7900	18,100.00	591,915.50	611,599.00
BELDEN CDT INC		0.862	BDC	077454106		23.2000	52,100.00	1,197,849.37	1,208,720.00
BENCHMARK ELECTRONICS INC		0.000	BHE	08160H101		34.1000	45,600.00	1,173,836.37	1,554,960.00
BENTLEY PHARMACEUTIC		0.000	BNT	082657107		10.7500	17,100.00	183,119.25	183,825.00
BERKSHIRE HILLS BANC		1.292	BHL	084680107		37.1500	5,900.00	216,479.14	219,185.00
BERRY PETROLEUM CO		1.006	BRY	085789105		47.7000	20,100.00	442,733.33	958,770.00
BEVERLY ENTERPRISES		0.000	BEV	087851309		9.1500	89,750.00	477,367.67	821,212.50
BEVERLY HILLS BANCORP INC		4.950	BHBC	087866109		10.1000	14,682.00	142,384.98	148,288.20
BFC FINANCIAL CORP		0.000	BFCF	055384200		12.6500	7,683.00	82,008.63	97,189.95

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BIG 5 SPORTING GOODS CORP		0.960	BGFV	08915P101		29.1400	12,627.00	265,766.37	367,950.78
BIO RAD LABS INC		0.000	BIO	090572207		57.3700	19,300.00	1,117,203.76	1,107,241.00
BIOLASE TECHNOLOGY INC		0.276	BLTI	090911108		10.8700	22,265.00	322,332.96	242,020.55
BIOMARIN PHARMACEUTI		0.000	BMRN	09061G101		6.3900	28,679.00	197,120.00	183,258.81
BIOSITE INC.		0.000	BSTE	090945106		61.5400	18,419.00	833,291.19	1,133,505.26
BIOVERIS CORP		0.000	BIOV	090676107		7.3100	22,800.00	168,064.65	166,668.00
BISYS GROUP INC.		0.000	BSG	055472104		16.4500	118,400.00	2,097,079.28	1,947,680.00
BJ'S RESTAURANTS INC		0.000	BJRI	09180C106		14.0000	11,913.00	147,008.02	166,782.00
BKF CAP GROUP INC		1.142	BKF	05548G102		37.9000	6,800.00	196,241.88	257,720.00
BLACK BOX CORPORATION		0.499	BBOX	091826107		48.0200	22,834.00	1,057,858.76	1,096,488.68
BLACK HILLS CORP		4.041	BKH	092113109		30.6800	36,000.00	1,087,896.39	1,104,480.00
BLACKBAUD INC		0.000	BLKB	09227Q100		14.6400	9,000.00	90,843.30	131,760.00
BLACKBOARD INC		0.000	BBBB	091935502		14.8100	7,200.00	125,254.80	106,632.00
BLAIR CORP.		1.682	BL	092828102Q		35.6600	16,100.00	407,028.37	574,126.00
BLOUNT INTERNATIONAL		0.000	BLT	095180105		17.4200	22,600.00	282,171.56	393,692.00
BLUE NILE INC		0.000	NILE	09578R103		27.6200	10,200.00	330,913.20	281,724.00
BLUEGREEN CORP		0.000	BXG	096231105		19.8300	37,500.00	492,551.36	743,625.00
BLYTH INC.		1.285	BTH	09643P108		29.5600	31,900.00	857,475.62	942,964.00
BOB EVANS FARMS		1.836	BOBE	096761101Q		26.1400	46,368.00	1,356,147.21	1,212,059.52
BOMBAY COMPANY		0.000	BBA	097924104		5.5300	39,500.00	252,232.59	218,435.00
BON-TON STORES		0.634	BONT	09776J101		15.7500	22,400.00	296,308.81	352,800.00
BONE CARE INTL INC		0.000	BCII	098072101		27.8500	17,350.00	324,659.35	483,197.50
BORLAND SOFTWARE CORPORATION		0.000	BORL	099849101		11.6800	112,100.00	1,104,037.16	1,309,328.00
BOSTON BEER INC		0.000	SAM	100557107		21.2700	9,350.00	146,020.37	198,874.50
BOSTON COMMUNICATIONS GROUP		0.000	BCGI	100582105		9.2400	44,206.00	545,936.75	408,463.44
BOSTON PRIVATE FINL HOLDING		0.852	BPFH	101119105		28.1700	21,454.00	483,774.46	604,359.18
BOWNE & CO INC.		1.353	BNE	103043105		16.2600	38,900.00	615,220.29	632,514.00
BOYD GAMING COPR		0.816	BYD	103304101		41.6500	50,600.00	1,158,776.65	2,107,490.00
BOYDS COLLECTION LTD		0.000	FOB	103354106		4.4000	1.00	2.86	4.40
BRADLEY PHARMACEUTIC		0.000	BDY	104576103		19.4000	15,000.00	339,638.14	291,000.00
BRADY CORPORATION		0.703	BRC	104674106		62.5700	20,200.00	623,167.30	1,263,914.00
BRIGHAM EXPLORATION CO		0.000	BEXP	109178103		9.0000	2,200.00	18,888.50	19,800.00
BRIGHT HORIZON FAMIL		0.000	BFAM	109195107		64.7600	14,700.00	523,047.12	951,972.00
BRIGHTPOINT INC.		0.000	CELL	109473405		19.5400	19,900.00	268,184.58	388,846.00
BRISTOL WEST HOLDINGS INC		1.000	BRW	11037M105		20.0000	3,600.00	61,979.51	72,000.00
BROADWING CORP		0.000	BWNG	11161E101		9.1100	74,400.00	869,017.38	677,784.00
BROCADE COMMUNICATIONS SYSTEM		0.000	BRCD	111621108		7.6400	288,200.00	1,893,148.32	2,201,848.00
BROOKFIELD HOMES CORP		0.472	BHS	112723101		33.9000	16,600.00	384,104.88	562,740.00
BROOKLINE BANCORP IN		2.083	BRKL	11373M107		16.3200	51,316.00	746,991.34	837,477.12

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BROOKS AUTOMATION INC		0.000	BRKS	114340102		17.2200	33,700.00	832,685.03	580,314.00
BROOKSTONE INC		0.000	BKST	114537103		19.5500	22,317.00	343,715.70	436,297.35
BROWN SHOE COMPANY INC		1.340	BWS	115736100Q		29.8300	28,300.00	780,310.07	844,189.00
BRUKER BIOSCIENCES CORP		0.000	BRKR	116794108		4.0300	23,800.00	113,441.84	95,914.00
BRUSH ENGINEERED MATERIALS		2.594	BW	117421107		18.5000	10,500.00	114,084.94	194,250.00
BUCKEYE TECHNOLOGIES INC.		0.000	BKI	118255108		13.0100	32,600.00	394,229.14	424,126.00
BUCKLE INC		1.627	BKE	118440106		29.5000	15,800.00	404,362.62	466,100.00
BUCYRUS INTERNATIONAL INC-A		0.565	BUCY	118759109		40.6400	13,700.00	467,585.11	556,768.00
BUFFALO WILD WINGS INC		0.000	BWLD	119848109		34.8100	6,300.00	178,608.37	219,303.00
BUILD-A-BEAR WORKSHOP INC		0.000	BBW	120076104		35.1500	9,900.00	313,718.13	347,985.00
BUILDING MATERIALS HLDG. CORP.		0.835	BMHC	120113105		38.2900	22,432.00	353,658.00	858,921.28
BURLINGTON COAT FACTORY WAREHO		0.176	BCF	121579106		22.7000	29,800.00	538,162.42	676,460.00
C-COR INC		0.000	CCBL	125010108		9.3000	47,809.00	327,903.99	444,623.70
C&D TECHNOLOGIES INC.		0.322	CHP	124661109		17.0400	28,200.00	563,690.30	480,528.00
CABOT MICROELECTRONICS CORPORA		0.000	CCMP	12709P103		40.0500	21,378.00	815,169.83	856,188.90
CABOT OIL & GAS CORP.		0.361	COG	127097103Q		44.2500	36,600.00	1,262,378.44	1,619,550.00
CACHE INC		0.000	CACH	127150308		18.0200	10,600.00	157,191.91	191,012.00
CACI INTERNATIONAL INC._CL A		0.000	CAI	127190304		68.1300	32,400.00	967,279.37	2,207,412.00
CAL DIVE INTERNATIONAL INC		0.000	CDIS	127914109		40.7500	42,500.00	958,916.32	1,731,875.00
CAL-MAINE FOODS INC		0.413	CALM	128030202		12.0900	35,500.00	491,379.35	429,195.00
CALAMOS ASSET MANAGEMENT-A		0.000	CLMS	12811R104		27.0000	22,200.00	532,065.35	599,400.00
CALGON CARBON CORP.		1.321	CCC	129603106Q		9.0800	37,700.00	255,036.31	342,316.00
CALIFORNIA PIZZA KITCHEN INC		0.000	CPKI	13054D109		23.0000	21,200.00	408,491.50	487,600.00
CALIFORNIA WTR SVC G		3.001	CWT	130788102		37.6500	18,900.00	521,187.32	711,585.00
CALLAWAY GOLF COMPANY		2.074	ELY	131193104		13.5000	74,700.00	1,067,350.03	1,008,450.00
CALLON PETROLEUM CORP		0.000	CPE	13123X102		14.4600	13,900.00	195,234.13	200,994.00
CALLWAVE INC		0.000	CALL	13126N101		15.4400	4,400.00	57,720.50	67,936.00
CALPINE CORPORATION		0.000	CPN	131347106		3.9400	493,200.00	3,673,679.26	1,943,208.00
CAMBREX CORP.		0.442	CBM	132011107		27.1000	29,000.00	710,691.59	785,900.00
CAMCO FINANCIAL CORP		3.766	CAFI	132618109		15.4000	1.00	16.51	15.40
CAMDEN NATL CORP		2.029	CAC	133034108		39.4100	14,400.00	452,580.04	567,504.00
CANCERVAX CORP		0.000	CNVX	13738Y107		10.8500	18,400.00	158,305.83	199,640.00
CANDELA CORP		0.000	CLZR	136907102		11.3600	21,400.00	247,345.83	243,104.00
CAPITAL CITY BK GROU		1.818	CCBG	139674105		41.8000	4,757.00	189,677.26	198,842.60
CAPITAL CORP OF THE WEST		0.425	CCOW	140065103		47.0010	5,600.00	188,812.91	263,205.60
CAPITAL CROSSING BANK		0.000	CAPX	140071101		30.6900	12,600.00	359,573.18	386,694.00
CAPITAL SOUTHWEST CORP		1.018	CSWC	140501107		78.5200	3,000.00	235,193.47	235,560.00
CAPITOL BANCORP LTD		1.930	CBC	14056D105		35.2200	11,300.00	308,080.86	397,986.00
CAPSTONE TURBINE CORP		0.000	CPST	14067D102		1.8300	228,100.00	455,225.51	417,423.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
CAPTARIS INC.		0.000	CAPA	14071N104		5.1600	77,000.00	466,757.21	397,320.00
CARACO PHARM LABS INC		0.000	CPD	14075T107		9.5500	10,100.00	79,052.98	96,455.00
CARAUSTAR INDUSTRIES INC.		0.713	CSAR	140909102		16.8200	31,600.00	345,130.19	531,512.00
CARBO CERAMICS, INC.		0.695	CRR	140781105		69.0000	14,100.00	790,437.71	972,900.00
CARDIAC SCIENCE INC		0.000	DFIB	141410209		2.1400	81,500.00	162,941.46	174,410.00
CARDIODYNAMICS INTL		0.000	CDIC	141597104		5.1700	40,000.00	189,736.45	206,800.00
CARMIKE CINEMAS INC		1.917	CKEC	143436400		36.5000	8,500.00	334,290.47	310,250.00
CARPENTER TECHNOLOGY		0.684	CRS	144285103		58.4600	26,500.00	671,935.04	1,549,190.00
CASCADE BANCORP		1.384	CACB	147154108		20.2200	7,000.00	130,476.42	141,540.00
CASCADE CORP.		1.201	CAE	147195101Q		39.9500	19,200.00	441,818.90	767,040.00
CASCADE NATURAL GAS CORP.		4.528	CGC	147339105		21.2000	12,500.00	273,359.50	265,000.00
CASELLA WASTE SYS IN		0.000	CWST	147448104		14.6400	2,911.00	37,597.16	42,617.04
CASEY'S GENERAL STORES INC.		0.881	CASY	147528103		18.1500	43,700.00	601,145.41	793,155.00
CASH AMERICAN INT'L. INC.		0.235	CSH	14754D100		29.7300	31,500.00	567,891.04	936,495.00
CATALINA MARKETING CORP		1.012	POS	148867104		29.6300	57,900.00	1,035,395.65	1,715,577.00
CATAPULT COMMUNICATIONS CORP		0.000	CATT	149016107		24.1600	17,335.00	337,822.23	418,813.60
CATHAY GENERAL BANCORP		0.960	CATY	149150104		37.5000	41,986.00	1,103,920.77	1,574,475.00
CATO CORP CL A		2.428	CTR	149205106		28.8200	30,900.00	604,510.84	890,538.00
CB RICHARD ELLIS GROUP INC-A		0.000	CBG	12497T101		33.5500	28,000.00	659,835.59	939,400.00
CBRL GROUP INC.		1.147	CBRL	12489V106Q		41.8500	55,100.00	2,028,438.40	2,305,935.00
CCC INFORMATION SVCS		0.000	CCCG	12487Q109		22.2100	8,418.00	143,950.00	186,963.78
CDI CORP.		2.058	CDI	125071100		21.3800	13,700.00	420,719.51	292,906.00
CEC ENTERTAINMENT, INC.		0.000	CEC	125137109		39.9700	41,550.00	874,889.57	1,660,753.50
CELERA GENOMICS GROUP		0.000	CRA	038020202		13.7500	98,100.00	1,147,576.71	1,348,875.00
CELL GENESYS INC		0.000	CEGE	150921104		8.1000	25,000.00	232,580.92	202,500.00
CELL THERAPEUTICS INC		0.000	CTIC	150934107		8.1400	36,289.00	266,159.57	295,392.46
CENTENE CORP		0.000	CNC	15135B101		28.3500	54,200.00	736,510.29	1,536,570.00
CENTENNIAL COMMUNCTN		0.000	CYCL	15133V208		7.9300	13,200.00	78,884.10	104,676.00
CENTER FINANCIAL CORP		0.799	CLFC	15146E102		20.0200	10,684.00	141,522.15	213,893.68
CENTRAL COAST BANCOR		0.000	CCBN	153145107		23.0900	10,000.00	178,125.88	230,900.00
CENTRAL EUROPEAN DISTRIBUTION		0.000	CEDC	153435102		29.5400	13,600.00	329,895.86	401,744.00
CENTRAL FREIGHT LINES INC		0.000	CENF	153491105		6.3000	9,500.00	64,066.27	59,850.00
CENTRAL GARDEN & PET		0.000	CENT	153527106		41.7400	25,400.00	723,854.37	1,060,196.00
CENTRAL PACIFIC FINANCIAL CORP		1.769	CPF	154760102		36.1700	38,317.00	1,034,996.70	1,385,925.89
CENTRAL PARKING CORP.		0.396	CPC	154785109		15.1500	20,500.00	529,607.03	310,575.00
CENTRAL VERMONT PUB SERV		3.955	CV	155771108		23.2600	13,400.00	270,418.62	311,684.00
CENTURY ALUMINUM COMPANY		0.761	CENX	156431108		26.2600	12,800.00	294,879.87	336,128.00
CENTURY BUSINESS SVC		0.000	CBIZ	156490104		4.3600	115,253.00	468,830.57	502,503.08
CEPHEID		0.000	CPHD	15670R107		9.9400	46,400.00	489,560.08	461,216.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
CERADYNE INC		0.000	CRDN	156710105		57.2100	17,750.00	377,083.58	1,015,477.50
CERES GROUP INC		0.000	CERG	156772105		5.1600	70,283.00	426,863.88	362,660.28
CERNER CORP.		0.000	CERN	156782104		53.1700	31,600.00	832,531.31	1,680,172.00
CH ENERGY GROUP INC		4.495	CHG	12541M102		48.0500	21,900.00	919,471.07	1,052,295.00
CHAMPION ENTERPRISES INC.		0.000	CHB	158496109		11.8200	56,500.00	456,361.82	667,830.00
CHARLES RIVER ASSOCI		0.000	CRAI	159852102		46.7700	4,800.00	149,324.17	224,496.00
CHARLOTTE RUSSE HOLDING INC		0.000	CHIC	161048103		10.1000	30,100.00	435,146.88	304,010.00
CHARMING SHOPPES		0.000	CHRS	161133103		9.3700	156,000.00	955,982.19	1,461,720.00
CHARTER COMMUNICATIONS		0.000	CHTR	16117M107		2.2400	213,936.00	784,770.03	479,216.64
CHARTERMAC		6.710	CHC	160908109		24.4400	38,700.00	766,719.20	945,828.00
CHATTEM INC		0.000	CHTT	162456107		33.1000	18,567.00	530,961.66	614,567.70
CHECKPOINT SYSTEMS INC.		0.000	CKP	162825103		18.0500	41,800.00	677,734.24	754,490.00
CHEMED CORP		0.715	CHE	16359R103		67.1100	13,500.00	601,571.66	905,985.00
CHEMICAL FINL CORP		2.469	CHFC	163731102		42.9200	26,600.00	864,700.07	1,141,672.00
CHENIERE ENERGY INC		0.000	LNG	16411R208		63.7000	21,000.00	428,211.31	1,337,700.00
CHEROKEE INC		5.668	CHKE	16444H102		35.2800	15,800.00	374,327.20	557,424.00
CHESAPEAKE CORP		3.240	CSK	165159104		27.1600	21,700.00	506,995.13	589,372.00
CHILDREN'S PLACE		0.000	PLCE	168905107		37.0300	9,550.00	256,308.56	353,636.50
CHIQUITA BRANDS		1.813	QCB	170032809Q		22.0600	57,100.00	942,880.60	1,259,626.00
CHITTENDEN CORPORATION		2.506	CHZ	170228100		28.7300	51,124.00	1,205,504.17	1,468,792.52
CHORDIANT SOFTWARE I		0.000	CHRD	170404107		2.2800	79,600.00	278,373.02	181,488.00
CHRISTOPHER & BANKS CORP		0.867	CBK	171046105		18.4500	41,750.00	880,498.34	770,287.50
CHURCHILL DOWNS INC		1.118	CHDN	171484108		44.7000	8,500.00	332,186.24	379,950.00
CIBER INC.		0.000	CBR	17163B102		9.6400	56,700.00	661,037.90	546,588.00
CIMAREX ENERGY		0.000	XEC	171798101		37.9000	52,000.00	1,060,044.92	1,970,800.00
CINCINNATI BELL INC		0.000	CBB	171871106		4.1500	272,300.00	1,754,626.53	1,130,045.00
CIRCOR INTERNATIONAL INC		0.647	CIR	17273K109		23.1600	27,800.00	569,081.94	643,848.00
CIRRUS LOGIC INC		0.000	CRUS	172755100		5.5100	131,200.00	872,584.08	722,912.00
CITIZENS BKG CORP MI		3.318	CBCF	174420109		34.3500	48,161.00	1,310,466.11	1,654,330.35
CITIZENS FIRST BANCO		1.488	CTZN	17461R106		24.1800	500.00	12,099.73	12,090.00
CITY BK LYNNWOOD WAS		2.213	CTBK	17770A109		36.1500	8,600.00	276,892.08	310,890.00
CITY HLDG CO		2.428	CHCO	177835105		36.2400	18,600.00	569,829.16	674,064.00
CKE RESTARUANTS INC.		0.000	CKR	12561E105		14.5100	57,500.00	453,175.46	834,325.00
CLARCOR INC.		0.931	CLC	179895107Q		54.7700	28,200.00	786,127.45	1,544,514.00
CLARK INC		9.278	CLK	181457102		15.5200	32,900.00	505,025.56	510,608.00
CLECO CORP. HOLDING CO.		4.442	CNL	12561W105		20.2600	52,800.00	949,195.77	1,069,728.00
CLEVELAND-CLIFFS INC		0.385	CLF	185896107Q		103.8600	11,900.00	501,280.58	1,235,934.00
CLIFTON SAVINGS BANCORP INC		0.987	CSBK	18712Q103		12.1500	15,300.00	182,826.45	185,895.00
CMGI INC		0.000	CMGI	125750109		2.5500	666,800.00	1,105,346.42	1,700,340.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
CMS ENERGY CORP		6.890		CMS	125896100Q	10.4500	237,400.00	3,912,534.09	2,480,830.00
CNA SURETY CORP		0.000		SUR	12612L108	13.3500	17,300.00	190,621.37	230,955.00
CNET NETWORKS INC		0.000		CNET	12613R104	11.2300	117,300.00	856,747.41	1,317,279.00
COACHMEN INDUSTRIES INC		1.382		COA	189873102	17.3600	15,700.00	243,012.24	272,552.00
COASTAL FINL CORP DE		0.939		CFCP	19046E105	19.1600	14,228.00	146,812.56	272,608.48
COBIZ INC		0.886		COBZ	190897108	20.3000	14,300.00	145,353.95	290,290.00
COCA-COLA BOTTLING		1.752		COKE	191098102	57.0600	300.00	16,876.83	17,118.00
COEUR D'ALENE MINES CORP.		0.000		CDE	192108108	3.9300	214,400.00	534,770.42	842,592.00
COGNEX CORP.		1.147		CGNX	192422103	27.9000	44,400.00	1,157,680.10	1,238,760.00
COHEN & STEERS INC		2.461		CNS	19247A100	16.2500	8,300.00	127,038.18	134,875.00
COHERENT INC.		0.000		COHR	192479103	30.4400	40,800.00	981,205.49	1,241,952.00
COHU INC.		1.077		COHU	192576106	18.5600	23,800.00	811,424.97	441,728.00
COINSTAR INC		0.000		CSTR	19259P300	26.8300	23,700.00	485,166.27	635,871.00
COLDWATER CREEK INC.		0.000		CWTR	193068103	30.8700	24,425.00	263,285.11	753,999.75
COLLEGIATE FUNDING SERVICES		0.000		CFSI	19458M108	14.0900	8,900.00	111,746.02	125,401.00
COLLINS & AIKMAN CORP		0.000		CKC	194830204	4.3600	88,600.00	324,654.15	386,296.00
COLOR KINETICS INC		0.000		CLRK	19624P100	17.5800	4,500.00	57,181.16	79,110.00
COLUMBIA BANCORP		1.988		CBMD	197227101	34.1900	6,465.00	191,003.19	221,038.35
COLUMBIA BANKING SYSTEM INC		1.120		COLB	197236102	24.9900	17,229.00	341,711.52	430,552.71
COMFORT SYS USA INC		0.000		FIX	199908104	7.6800	73,500.00	485,452.24	564,480.00
COMMERCE GROUP INC M		2.162		CGI	200641108	61.0400	31,200.00	1,262,325.79	1,904,448.00
COMMERCIAL BANKSHARES INC/FL		1.766		CLBK	201607108	38.5000	1.00	25.12	38.50
COMMERCIAL CAPITAL BANCORP INC		0.862		CCBI	20162L105	23.1800	30,472.00	517,477.57	706,340.96
COMMERCIAL FEDERAL CORP.		1.817		CFB	201647104	29.7100	52,700.00	1,328,513.95	1,565,717.00
COMMERCIAL METALS CO.		0.474		CMC	201723103	50.5600	32,250.00	736,835.80	1,630,560.00
COMMERCIAL VEHICLE GROUP INC		0.000		CVGI	202608105	21.8300	10,800.00	172,034.43	235,764.00
COMMONWEALTH TELEPHONE ENTERPR		0.000		CTCO	203349105	49.6600	24,000.00	1,058,532.38	1,191,840.00
COMMSCOPE INC.		0.000		CTV	203372107	18.9000	59,800.00	858,822.40	1,130,220.00
COMMUNITY BANK SYSTEM INC		2.548		CBU	203607106	28.2500	21,000.00	447,215.03	593,250.00
COMMUNITY BKS INC MI		2.414		CMTY	203628102	28.1600	11,863.00	292,591.52	334,062.08
COMMUNITY TR BANCORP		2.966		CTBI	204149108	32.3600	13,186.00	322,187.85	426,698.96
COMPASS MINERALS INTERNATIONAL		4.127		CMP	20451N101	24.2300	16,800.00	326,560.42	407,064.00
COMPUCREDIT CORP		0.000		CCRT	20478N100	27.3400	31,706.00	598,160.07	866,842.04
COMPUTER PROGRAMS &		2.073		CPSI	205306103	23.1500	7,200.00	141,095.80	166,680.00
COMPX INTERNATIONAL		3.024		CIX	20563P101	16.5300	16,300.00	249,502.23	269,439.00
COMSTOCK RESOURCES INC		0.000		CRK	205768203	22.0500	38,550.00	549,365.43	850,027.50
COMTECH TELECOMMUNICATIONS		0.000		CMTL	205826209	37.6100	7,400.00	189,384.51	278,314.00
CONCEPTUS INC		0.000		CPTS	206016107	8.1150	4,000.00	38,019.90	32,460.00
CONCUR TECHNOLOGIES INC		0.000		CNQR	206708109	8.9100	29,100.00	316,302.50	259,281.00



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-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
CONMED CORPORATION		0.000	CNMD	207410101		28.4200	40,437.00	834,099.21	1,149,219.54
CONNECTICUT WTR SVC		3.171	CTWS	207797101		26.4900	400.00	10,505.48	10,596.00
CONNETICS CORP		0.000	CNCT	208192104		24.2900	34,900.00	743,812.50	847,721.00
CONNS INC		0.000	CONN	208242107		16.8200	7,700.00	124,643.75	129,514.00
CONSOLIDATED GRAPHICS INC.		0.000	CGX	209341106		45.9000	12,500.00	522,381.70	573,750.00
CONSOLIDATED-TOMOKA LAND CO		0.651	CTO	210226106		43.0000	6,300.00	164,204.73	270,900.00
CONTINENTAL AIRLINES INC - CLA		0.000	CAL	210795308		13.5400	47,800.00	689,483.44	647,212.00
COOPER TIRE & RUBBER		1.949	CTB	216831107Q		21.5500	83,000.00	1,665,690.55	1,788,650.00
CORCEPT THERAPEUTICS INC		0.000	CORT	218352102		6.2500	5,000.00	36,899.45	31,250.00
CORGENTECH INC		0.000	CGTK	21872P105		8.2800	6,800.00	98,719.08	56,304.00
CORIXA COPR		0.000	CRXA	21887F100		3.6400	65,700.00	287,224.20	239,148.00
CORN PRODUCTS INT'L INC.		1.045	CPO	219023108		53.5600	45,100.00	1,226,712.41	2,415,556.00
CORNELL COMPANIES IN		0.000	CRN	219141108		15.1800	14,800.00	181,317.57	224,664.00
CORRECTIONS CORP OF		0.000	CXW	22025Y407		40.4500	44,700.00	1,233,538.81	1,808,115.00
CORUS BANKSHARES INC		2.603	CORS	220873103		48.0100	21,900.00	667,579.74	1,051,419.00
CORVEL CORP		0.000	CRVL	221006109		26.7800	7,000.00	249,700.61	187,460.00
COST PLUS INC		0.000	CPWM	221485105		32.1300	18,100.00	642,575.53	581,553.00
COSTAR GROUP INC		0.000	CSGP	22160N109		46.1800	13,100.00	535,218.33	604,958.00
COURIER CORP		0.770	CRRC	222660102		51.9200	7,150.00	256,212.27	371,228.00
COVANSYS CORP		0.000	CVNS	22281W103		15.3000	37,983.00	400,647.50	581,139.90
COVENANT TRANSPORT INC CL-A		0.000	CVTI	22284P105		20.8200	9,700.00	163,814.13	201,954.00
CRAY INC		0.000	CRAY	225223106		4.6600	95,200.00	712,142.00	443,632.00
CREDENCE SYSTEMS CORP		0.000	CMOS	225302108		9.1500	75,500.00	1,372,982.41	690,825.00
CREDIT ACCEP CORP MI		0.000	CACC	225310101		25.4500	11,100.00	215,671.11	282,495.00
CROMPTON CORPORATION		1.694	CK	227116100Q		11.8000	127,300.00	1,029,787.09	1,502,140.00
CROSS COUNTRY INC		0.000	CCRN	227483104		18.0800	38,400.00	587,346.24	694,272.00
CROSSTEX ENERGY INC		3.341	XTXI	22765Y104		41.9000	2,600.00	111,574.57	108,940.00
CROWN CORK & SEAL INC.		7.278	CCK	228368106		13.7400	161,800.00	1,252,051.30	2,223,132.00
CSG SYSTEMS INTL. INC.		0.000	CSGS	126349109		18.7000	56,400.00	785,565.10	1,054,680.00
CSK AUTO CORP		0.000	CAO	125965103		16.7400	34,800.00	518,854.36	582,552.00
CSS INDS INC		1.259	CSS	125906107		31.7600	14,400.00	447,103.15	457,344.00
CT COMMUNICATIONS IN		2.113	CTCI	126426402		12.3000	35,890.00	475,392.11	441,447.00
CTI MOLECULAR IMAGING INC		0.000	CTMI	22943D105		14.1900	34,600.00	504,742.50	490,974.00
CTS CORP.		0.902	CTS	126501105		13.2900	40,100.00	650,247.96	532,929.00
CUBIC CORP		0.715	CUB	229669106		25.1700	17,400.00	414,271.25	437,958.00
CUBISTS PHARMACEUTICALS		0.000	CBST	229678107		11.8300	21,797.00	239,486.85	257,858.51
CUMULUS MEDIA INC. CL. A		0.000	CMLS	231082108		15.0800	54,700.00	907,412.84	824,876.00
CUNO INCORPORATED		0.000	CUNO	126583103		59.4000	18,800.00	607,927.66	1,116,720.00
CURAGEN CORP		0.000	CRGN	23126R101		7.1600	47,795.00	279,493.52	342,212.20

## Monthly Market Portfolio

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-----										
Group - COMMON STOCK										
Portfolio - QN2 QUANTITATIVE 2000 (Q										
Instrument - COM COMMON STOCK										
CURIS INC		0.000		CRIS	231269101		5.2200	52,200.00	215,664.38	272,484.00
CURTISS-WRIGHT CORP.		0.627		CW	231561101		57.4100	23,300.00	750,256.58	1,337,653.00
CV THERAPEUTICS INC		0.000		CVTX	126667104		23.0000	17,200.00	300,346.97	395,600.00
CVB FINL CORP		1.325		CVBF	126600105		26.5600	40,680.00	814,416.36	1,080,460.80
CYBERONICS INC		0.000		CYBX	23251P102		20.7200	8,630.00	210,957.07	178,813.60
CYBEROPTICS CORP		0.000		CYBE	232517102		14.8700	20,383.00	423,276.05	303,095.21
CYBERSOURCE CORP		0.000		CYBS	23251J106		7.1500	30,400.00	196,806.48	217,360.00
CYMER INC		0.000		CYMI	232572107		29.5400	32,800.00	1,061,593.14	968,912.00
CYPRESS BIOSCIENCE INC		0.000		CYPB	232674507		14.0600	13,200.00	166,684.69	185,592.00
CYTEC INDUSTRIES		0.777		CYT	232820100Q		51.4200	43,200.00	1,553,341.94	2,221,344.00
CYTOKINETICS INC		0.000		CYTK	23282W100		10.2500	8,400.00	123,461.85	86,100.00
D&E COMMUNICATIONS INC		4.149		DECC	232860106		12.0500	13,199.00	184,161.19	159,047.95
DAKTRONICS INC		0.000		DAKT	234264109		24.8900	16,000.00	286,437.68	398,240.00
DANIELSON HOLDINGS CORP		0.000		DHC	236274106		8.4500	13,500.00	83,562.97	114,075.00
DARLING INTERNATIONAL INC		0.000		DAR	237266101		4.3600	118,200.00	385,040.97	515,352.00
DATASCOPE CORP		0.705		DSCP	238113104		39.6900	18,100.00	551,620.00	718,389.00
DAVE & BUSTERS INC		0.000		DAB	23833N104		20.2000	22,800.00	312,409.47	460,560.00
DDI CORP		0.000		DDIC	233162304		3.1800	68,400.00	428,443.74	217,512.00
DEB SHOPS INC		1.996		DEBS	242728103		25.0400	12,793.00	292,438.20	320,336.72
DECKERS OUTDOOR CORP		0.000		DECK	243537107		46.9900	10,000.00	272,984.34	469,900.00
DECODE GENETICS INC		0.000		DCGN	243586104		7.8100	24,400.00	188,471.07	190,564.00
DEL LABS INC		0.000		DLI	245091103		34.7500	5,475.00	129,579.31	190,256.25
DELPHI FINANCIAL GROUP CL-A		0.693		DFG	247131105		46.1500	32,400.00	967,037.58	1,495,260.00
DELTA & PINE LAND CO.		1.759		DLP	247357106		27.2800	42,000.00	1,105,946.59	1,145,760.00
DELTA AIR LINES, INC.		1.336		DAL	247361108Q		7.4800	54,300.00	347,253.45	406,164.00
DELTA PETROLEUM CORP		0.000		DPTR	247907207		15.6800	20,900.00	292,600.65	327,712.00
DELTIC TIMBER CORP		0.588		DEL	247850100		42.4500	5,400.00	205,146.32	229,230.00
DENBURY RES INC		0.000		DNR	247916208		27.4500	60,800.00	1,000,743.05	1,668,960.00
DENDREON CORP		0.000		DNDN	24823Q107		10.7800	64,200.00	712,149.97	692,076.00
DENDRITE INTERNATIONAL INC.		0.000		DRTE	248239105		19.4000	40,100.00	641,561.21	777,940.00
DEPARTMENT 56 INC		0.000		DFS	249509100		16.6500	27,100.00	386,460.92	451,215.00
DESIGN WITHIN REACH INC		0.000		DWRI	250557105		14.5500	4,600.00	80,634.78	66,930.00
DHB INDS INC		0.000		DHB	23321E103		19.0400	6,700.00	97,973.96	127,568.00
DIAGNOSTIC PRODUCTS CORP		0.508		DP	252450101		55.0500	29,900.00	867,452.98	1,645,995.00
DIAMONDCLUSTER INTERNATIONAL I		0.000		DTPI	25278P106		14.3300	7,600.00	70,060.34	108,908.00
DICKS SPORTING GOODS INC		0.000		DKS	253393102		35.1500	33,500.00	888,968.99	1,177,525.00
DIGENE CORP		0.000		DIGE	253752109		26.1500	7,100.00	222,640.68	185,665.00
DIGI INTERNATIONAL INC		0.000		DGII	253798102		17.1900	40,200.00	448,213.16	691,038.00
DIGIMARC CORP		0.000		DMRCE	253807101		9.3200	37,551.00	437,844.79	349,975.32

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
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DIGITAL INSIGHT	0.000			DGIN	25385P106	18.4000	22,300.00	462,022.25	410,320.00
DIGITAL RIVER INC	0.000			DRIV	25388B104	41.6100	35,400.00	1,028,243.35	1,472,994.00
DIGITAL THEATER SYSTEMS INC	0.000			DTSI	25389G102	20.1300	6,600.00	135,560.03	132,858.00
DIGITAS INC	0.000			DTAS	25388K104	9.5500	78,272.00	644,305.46	747,497.60
DIME COMMUNITY BANCSHARES	3.126			DCOM	253922108	17.9100	34,374.00	553,482.93	615,638.34
DIMON INC.	4.464			DMN	254394109	6.7200	86,200.00	563,284.34	579,264.00
DIODES INC	0.000			DIOD	254543101	22.6300	7,950.00	153,489.89	179,908.50
DIONEX CORP.	0.000			DNEX	254546104	56.6700	20,600.00	660,437.42	1,167,402.00
DIRECT GENERAL CORP	0.498			DRCT	25456W204	32.1000	24,500.00	766,666.49	786,450.00
DISCOVERY LABORATORIES INC	0.000			DSCO	254668106	7.9300	20,100.00	195,756.79	159,393.00
DITECH COMMUNICATIONS CORP	0.000			DITC	25500M103	14.9500	41,500.00	400,437.05	620,425.00
DIVERSA CORP	0.000			DVSA	255064107	8.7400	26,200.00	263,672.80	228,988.00
DJ ORTHOPEDICS INC	0.000			DJO	23325G104	21.4200	7,200.00	170,710.38	154,224.00
DOLLAR THRIFTY AUTOM	0.000			DTG	256743105	30.2000	36,400.00	847,255.96	1,099,280.00
DOMINION HOMES INC	0.000			DHOM	257386102	25.2230	4,477.00	140,549.24	112,923.37
DOMINO'S PIZZA INC	1.460			DPZ	25754A201	17.8000	26,900.00	404,029.93	478,820.00
DOT HILL SYSTEMS CORP	0.000			HILL	25848T109	7.8400	48,171.00	450,975.37	377,660.64
DOUBLECLICK INC	0.000			DCLK	258609304	7.7800	87,600.00	799,030.27	681,528.00
DOV PHARMACEUTICAL INC	0.000			DOVP	259858108	18.0500	15,700.00	257,148.99	283,385.00
DOVER DOWNS GAMING &	1.832			DDE	260095104	13.1000	11,300.00	111,759.38	148,030.00
DOVER MOTORSPORTS IN	0.698			DVD	260174107	5.7300	17,300.00	77,469.47	99,129.00
DOWNEY FINANCIAL CORP.	0.701			DSL	261018105	57.0000	21,800.00	682,731.44	1,242,600.00
DRESS BARN INC.	0.000			DBRN	261570105	17.6000	34,300.00	477,820.62	603,680.00
DREW INDS INC	0.000			DW	26168L205	36.1700	1,600.00	50,222.80	57,872.00
DRIL-QUIP INC	0.000			DRQ	262037104	24.2600	7,200.00	130,294.31	174,672.00
DRS TECHNOLOGIES INC	0.000			DRS	23330X100	42.7100	26,312.00	832,092.67	1,123,785.52
DSP GROUP INC.	0.000			DSPG	23332B106	22.3300	41,300.00	878,777.06	922,229.00
DUCOMMUN INC DEL	0.000			DCO	264147109	20.8500	17,400.00	354,195.78	362,790.00
DUPONT PHOTOMASKS INC	0.000			DPMI	26613X101	26.4100	16,300.00	577,611.97	430,483.00
DUQUESNE LIGHT HOLDINGS INC	5.305			DQE	266233105Q	18.8500	84,700.00	1,637,010.00	1,596,595.00
DURATEK INC	0.000			DRTK	26658Q102	24.9100	11,346.00	144,092.11	282,628.86
DURECT CORP	0.000			DRRX	266605104	3.2800	33,700.00	48,695.33	110,536.00
DUSA PHARMACEUTICALS INC	0.000			DUSA	266898105	14.3000	16,600.00	152,573.90	237,380.00
DYAX CORP	0.000			DYAX	26746E103	7.2200	1,100.00	11,114.14	7,942.00
DYCOM INDUSTRIES INC.	0.000			DY	267475101	30.5200	53,900.00	694,460.45	1,645,028.00
DYNAVAX TECHNOLOGIES CORP	0.000			DVAX	268158102	8.0000	6,900.00	59,306.47	55,200.00
E-Z-EM INC	1.712			EZM	269305405	14.6000	18,200.00	199,123.69	265,720.00
E.PIPHANY INC	0.000			EPNY	26881V100	4.8300	84,400.00	498,645.87	407,652.00
EAGLE BROADBAND INC	0.000			EAG	269437109	0.6600	473,200.00	374,449.75	312,312.00

## Monthly Market Portfolio

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-----									
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EAGLE MATERIALS INC		1.389	EXP	26969P108		86.3500	20,937.00	1,026,773.14	1,807,909.95
EARTHLINK INC		0.000	ELNK	270321102		11.5200	145,460.00	1,178,687.43	1,675,699.20
EAST WEST BANCORP INC.		0.476	EWBC	27579R104		41.9600	55,800.00	792,512.03	2,341,368.00
ECHELON CORP		0.000	ELON	27874N105		8.4400	31,100.00	407,249.50	262,484.00
ECLIPSYS CORP		0.000	ECLP	278856109		20.4300	40,523.00	527,849.02	827,884.89
EDGE PETROLEUM CORP		0.000	EPEX	279862106		14.5800	14,400.00	236,168.81	209,952.00
EDO CORP		0.378	EDO	281347104		31.7500	17,400.00	433,845.75	552,450.00
EDUCATE INC		0.000	EEEE	28138P100		13.2400	19,800.00	252,594.57	262,152.00
EFUNDS CORP		0.000	EFD	28224R101		24.0100	41,100.00	643,738.56	986,811.00
EGL, INC.		0.000	EAGL	268484102		29.8900	32,400.00	727,579.40	968,436.00
EL PASO ELECTRIC COMPANY		0.000	EE	283677854		18.9400	52,900.00	727,414.81	1,001,926.00
ELECTRO RENT CORP		0.000	ELRC	285218103		14.2300	20,000.00	235,084.45	284,600.00
ELECTRO SCIENTIFIC INDS INC.		0.000	ESIO	285229100		19.7600	43,026.00	873,272.22	850,193.76
ELECTRONICS BOUTIQUE HLDGS		0.000	ELBO	286045109		42.9400	12,877.00	328,509.96	552,938.38
ELECTRONICS FOR IMAGING		0.000	EFII	286082102		17.4100	59,500.00	1,312,470.84	1,035,895.00
ELIZABETH ARDEN INC		0.000	RDEN	28660G106		23.7400	14,500.00	298,935.82	344,230.00
ELKCORP		0.584	ELK	287456107		34.2200	21,900.00	616,573.43	749,418.00
EMBARCADERO TECHNOLOGIES INC		0.000	EMBTE	290787100		9.4100	23,600.00	211,706.17	222,076.00
EMC INS GROUP INC		2.772	EMCI	268664109		21.6400	6,600.00	133,057.51	142,824.00
EMCOR GROUP INC		0.000	EME	29084Q100		45.1800	22,300.00	958,108.18	1,007,514.00
EMMIS COMMUNICATIONS CL A		0.000	EMMS	291525103		19.1900	54,462.00	1,189,912.38	1,045,125.78
EMPIRE DIST ELEC CO		5.643	EDE	291641108		22.6800	17,400.00	373,070.66	394,632.00
EMS TECHNOLOGIES INC		0.000	ELMG	26873N108		16.6200	12,345.00	210,894.82	205,173.90
EMULEX CORP		0.000	ELX	292475209		16.8400	72,100.00	1,522,818.32	1,214,164.00
ENCORE ACQUISITION CO		0.000	EAC	29255W100		34.9100	26,600.00	647,779.22	928,606.00
ENCORE CAPITAL GROUP INC		0.000	ECPG	292554102		23.7800	1,700.00	26,429.32	40,426.00
ENCORE WIRE CORP		0.000	WIRE	292562105		13.3300	17,650.00	272,548.06	235,274.50
ENCYSIVE PHARMACEUTICALS INC		0.000	ENCY	29256X107		9.9300	63,337.00	514,607.43	628,936.41
ENDOCARDIAL SOLUTION		0.000	ECSI	292962107		11.7000	24,400.00	263,450.06	285,480.00
ENERGEN CORP.		1.306	EGN	29265N108		58.9500	40,400.00	1,063,345.97	2,381,580.00
ENERGY CONVERSION DE		0.000	ENER	292659109		19.3200	6,100.00	72,454.67	117,852.00
ENERGY PARTNERS LTD		0.000	EPL	29270U105		20.2700	26,850.00	345,344.96	544,249.50
ENERGYSOUTH INC		2.853	ENSI	292970100		28.0400	7,550.00	172,211.35	211,702.00
ENERSYS		0.000	ENS	29275Y102		15.2500	13,900.00	179,946.62	211,975.00
ENGINEERED SUPPORT SYSTEMS		0.060	EASI	292866100		59.2200	19,850.00	606,975.63	1,175,517.00
ENNIS BUSINESS FORMS		3.220	EBF	293389102		19.2500	18,200.00	283,822.41	350,350.00
ENPRO INDUSTRIES INC		0.000	NPO	29355X107		29.5700	31,500.00	374,047.61	931,455.00
ENSTAR GROUP INC		0.000	ESGR	29358R107		62.5000	3,500.00	183,469.52	218,750.00
ENTEGRIS INC		0.000	ENTG	29362U104		9.9500	48,480.00	622,211.93	482,376.00

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ENTERASYS NETWORKS INC.		0.000		ETS	293637104	1.8000	233,400.00	600,518.94	420,120.00
ENTRAVISION COMMUNIC		0.000		EVC	29382R107	8.3500	79,900.00	712,262.90	667,165.00
ENZO BIOCHEM INC.		0.000		ENZ	294100102	19.4700	28,140.00	411,408.79	547,885.80
ENZON PHARMACEUTICALS INC		0.000		ENZN	293904108	13.7200	48,700.00	614,985.54	668,164.00
EPICOR SOFTWARE CORPORATION		0.000		EPIC	29426L108	14.0900	46,164.00	459,636.75	650,450.76
EPIQ SYSTEMS INC		0.000		EPIQ	26882D109	14.6400	15,200.00	247,287.64	222,528.00
EPIX PHARMACEUTICALS INC		0.000		EPIX	26881Q101	17.9100	25,300.00	501,255.82	453,123.00
EQUINIX INC		0.000		EQIX	29444U502	42.7400	3,500.00	111,610.60	149,590.00
ERESEARCH TECHNOLOGY		0.000		ERES	29481V108	15.8500	49,400.00	737,835.43	782,990.00
ESCALADE INC		0.898		ESCA	296056104	13.3600	8,700.00	135,142.96	116,232.00
ESCO TECHNOLOGIES INC		0.000		ESE	296315104	76.6500	17,400.00	860,555.96	1,333,710.00
ESPED INC		0.000		ESPD	296643109	12.3700	3,600.00	58,525.71	44,532.00
ESS TECHNOLOGY		0.000		ESST	269151106	7.1100	64,500.00	710,374.97	458,595.00
ESTERLINE TECHNOLOGIES CORP		0.000		ESL	297425100	32.6500	33,800.00	790,900.60	1,103,570.00
ETHAN ALLEN INTERIORS INC.		1.499		ETH	297602104	40.0200	36,600.00	1,062,901.94	1,464,732.00
EUROBANCSHARES INC		0.000		EUBK	298716101	21.0000	9,000.00	168,157.80	189,000.00
EURONET WORLDWIDE IN		0.000		EEFT	298736109	26.0200	13,200.00	304,236.10	343,464.00
EXACTECH INC		0.000		EXAC	30064E109	18.2900	6,800.00	152,625.13	124,372.00
EXAR CORP		0.000		EXAR	300645108	14.1900	45,400.00	883,640.51	644,226.00
EXCEL TECHNOLOGY INC		0.000		XLTC	30067T103	26.0000	13,300.00	355,792.74	345,800.00
EXELIXIS INC		0.000		EXEL	30161Q104	9.5000	69,981.00	615,733.85	664,819.50
EXIDE TECHNOLOGIES		0.000		XIDE	302051206	13.7800	35,400.00	681,548.54	487,812.00
EXPONENT INC		0.000		EXPO	30214U102	27.4900	7,100.00	189,097.02	195,179.00
EXPRESSJET HOLDINGS INC		0.000		XJT	30218U108	12.8800	41,600.00	583,163.66	535,808.00
EXTREME NETWORKS INC		0.000		EXTR	30226D106	6.5500	69,900.00	380,523.98	457,845.00
F N B CORP VA		2.679		FBNP	302930102	28.3600	8,079.00	209,128.99	229,120.44
F5 NETWORKS INC		0.000		FFIV	315616102	48.7200	38,300.00	872,956.48	1,865,976.00
FACTSET RESEARCH SYSTEMS INC.		0.513		FDS	303075105	58.4400	22,600.00	798,676.89	1,320,744.00
FALCONSTOR SOFTWARE		0.000		FALC	306137100	9.5700	1,000.00	6,655.00	9,570.00
FARMER BROS CO		1.650		FARM	307675108	24.2400	7,500.00	260,839.91	181,800.00
FARMERS CAP BK CORP		3.203		FFKT	309562106	41.2000	6,700.00	229,258.43	276,040.00
FARO TECHNOLOGIES INC		0.000		FARO	311642102	31.1800	900.00	22,964.18	28,062.00
FBL FINANCIAL GROUP INC.-CL A		1.401		FFG	30239F106	28.5500	13,800.00	343,315.55	393,990.00
FEDERAL SIGNAL CORP		2.265		FSS	313855108	17.6600	53,500.00	1,005,430.12	944,810.00
FEI COMPANY		0.000		FEIC	30241L109	21.0000	15,100.00	363,297.63	317,100.00
FERRO CORP		2.501		FOE	315405100Q	23.1900	36,400.00	864,537.27	844,116.00
FIDELITY BANKSHARES		0.748		FFFL	31604Q107	42.7600	14,600.00	341,063.61	624,296.00
FILENET CORP		0.000		FILE	316869106	25.7600	45,700.00	959,156.35	1,177,232.00
FINANCIAL FEDERAL CORP.		1.020		FIF	317492106	39.2000	19,200.00	593,685.91	752,640.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
FINDWHAT.COM		0.000	FWHT	317794105		17.7300	16,560.00	292,950.83	293,608.80
FINISAR CORPORATION		0.000	FNSR	31787A101		2.2800	12,600.00	17,911.96	28,728.00
FIRST ACCEPTANCE CORP		0.000	FAC	318457108		8.9600	52,300.00	385,583.82	468,608.00
FIRST ADVANTAGE CORP		0.000	FADV	31845F100		20.4000	3,700.00	77,015.23	75,480.00
FIRST BANCORP N C		2.502	FBNC	318910106		27.1700	12,450.00	223,832.38	338,266.50
FIRST BANCORP PR		0.755	FBP	318672102		63.5100	42,400.00	1,515,689.54	2,692,824.00
FIRST BUSEY CORP		2.683	BUSE	319383105		20.8700	14,750.00	283,228.46	307,832.50
FIRST CASH FINANCIAL SERVICES		0.000	FCFS	31942D107		26.7100	13,000.00	275,889.85	347,230.00
FIRST CHARTER CORP		2.904	FCTR	319439105		26.1700	33,091.00	686,464.05	865,991.47
FIRST CMNTY BANCORP		2.060	FCBP	31983B101		42.7000	14,442.00	480,663.07	616,673.40
FIRST CMNTY BANCSTAR		2.771	FCBC	31983A103		36.0800	11,132.00	356,195.60	401,642.56
FIRST COMWLTH FINL C		4.288	FCF	319829107		15.3900	61,000.00	810,334.10	938,790.00
FIRST CTZNS BANCSTHS		0.742	FCNCA	31946M103		148.2500	6,700.00	718,959.69	993,275.00
FIRST FINANCIAL HOLDINGS INC		2.810	FFCH	320239106		32.7400	14,000.00	421,658.11	458,360.00
FIRST FINL BANCORP O		3.428	FFBC	320209109		17.5000	38,988.00	666,686.30	682,290.00
FIRST FINL BANKSHARE		3.035	FFIN	32020R109		44.8100	15,200.00	514,776.24	681,112.00
FIRST FINL CORP IND		2.283	THFF	320218100		35.0300	21,500.00	644,349.12	753,145.00
FIRST HEALTH GROUP CORP.		0.000	FHCC	320960107		18.7100	113,900.00	1,965,549.06	2,131,069.00
FIRST HORIZON PHARMACEUTICAL		0.000	FHRX	32051K106		22.8900	39,300.00	395,196.94	899,577.00
FIRST IND CORP		3.198	FINB	32054R108		22.5100	2,000.00	39,181.07	45,020.00
FIRST LONG IS CORP		1.665	FLIC	320734106		50.4500	3,847.00	165,158.91	194,081.15
FIRST MERCHANTS CORP		3.250	FRME	320817109		28.3000	20,553.00	510,430.14	581,649.90
FIRST MIDWEST BANCORP INC.		2.645	FMBI	320867104		36.2900	51,700.00	1,301,338.80	1,876,193.00
FIRST NIAGARA FINL G		2.293	FNFG	33582V108		13.9500	76,952.00	1,077,771.02	1,073,480.40
FIRST OAK BROOK BANC		1.974	FOBB	335847208		32.4100	7,400.00	201,232.69	239,834.00
FIRST PL FINL CORP		2.501	PPFC	33610T109		22.3900	3,500.00	65,548.38	78,365.00
FIRST REPUBLIC BANK		1.132	FRC	336158100		53.0000	14,500.00	431,806.63	768,500.00
FIRST SOUTH BANCORP		2.652	FSBK	33646W100		25.6400	1.00	24.31	25.64
FIRST ST BANCORPORAT		1.305	FSNM	336453105		36.7600	1,400.00	38,650.17	51,464.00
FIRSTFED FINANCIAL CORP		0.000	FED	337907109		51.8700	23,000.00	850,797.63	1,193,010.00
FISHER COMMUNICATION		0.000	FSCI	337756209		48.8800	7,200.00	356,156.21	351,936.00
FLAGSTAR BANCORP INC		4.424	FBC	337930101		22.6000	44,900.00	766,833.51	1,014,740.00
FLANDERS CORP		0.000	FLDR	338494107		9.6000	14,500.00	135,780.27	139,200.00
FLEETWOOD ENT.		1.188	FLE	339099103Q		13.4600	45,100.00	588,360.28	607,046.00
FLORIDA EAST COAST I		0.443	FLA	340632108		45.1000	23,900.00	731,705.99	1,077,890.00
FLOWERS INDUSTRIES INC.		1.583	FLO	343498101		31.5800	39,500.00	807,422.22	1,247,410.00
FLOWERVE CORP.		0.000	FLS	34354P105Q		27.5400	60,300.00	1,219,772.72	1,660,662.00
FLUSHING FINL CORP		1.794	FFIC	343873105		20.0600	18,750.00	298,540.82	376,125.00
FLYI INC		0.000	FLYI	34407T104		1.7700	50,400.00	486,006.75	89,208.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
FMC CORP.		0.000	FMC	302491303		48.3000	40,400.00	1,093,756.09	1,951,320.00
FNB CORP		4.518	FNB	302520101		20.3600	55,300.00	895,405.25	1,125,908.00
FOREST OIL CORP.		0.000	FST	346091705		31.7200	55,900.00	1,446,831.17	1,773,148.00
FORMFACTOR INC		0.000	FORM	346375108		27.1400	19,200.00	401,737.29	521,088.00
FORRESTER RESEARCH INC		0.000	FORR	346563109		17.9400	15,200.00	241,430.75	272,688.00
FORWARD AIR CORPORATION		0.000	FWRD	349853101		44.7000	18,200.00	676,537.13	813,540.00
FOXHOLLOW TECHNOLOGIES INC		0.000	FOXH	35166A103		24.5900	5,100.00	122,757.67	125,409.00
FPIC INS GROUP INC		0.000	FPIC	302563101		35.3800	17,000.00	413,265.76	601,460.00
FRANKLIN BANK CORP		0.000	FBTX	352451108		18.2500	11,800.00	204,324.84	215,350.00
FRANKLIN ELEC INC		0.757	FELE	353514102		42.2600	17,800.00	552,847.33	752,228.00
FRED'S INC		0.459	FRED	356108100		17.4000	31,200.00	630,236.35	542,880.00
FRONTIER AIRLINES INC		0.000	FRNT	359065109		11.4100	39,500.00	369,603.42	450,695.00
FRONTIER FINL CORP W		2.123	FTBK	35907K105		38.6100	18,000.00	556,151.29	694,980.00
FRONTIER OIL CORP		0.900	FTO	35914P105		26.6600	29,500.00	602,927.62	786,470.00
FSI INTL INC.		0.000	FSII	302633102		4.6700	33,200.00	215,659.84	155,044.00
FTI CONSULTING INC		0.000	FCN	302941109		21.0700	47,300.00	1,132,322.29	996,611.00
FUELCELL ENERGY INC		0.000	FCEL	35952H106		9.9000	25,500.00	240,718.45	252,450.00
FULLER H B CO		1.613	FUL	359694106Q		28.5100	31,700.00	805,163.51	903,767.00
FURNITURE BRANDS INTERNATIONAL		2.395	FBN	360921100		25.0500	62,800.00	1,658,714.71	1,573,140.00
FX ENERGY INC		0.000	FXEN	302695101		11.6800	10,500.00	92,561.94	122,640.00
G & K SERV. CL-A		0.161	GKSRA	361268105Q		43.4200	19,430.00	694,062.22	843,650.60
GABELLI ASSET MGMT I		0.164	GBL	36239Y102		48.5200	7,300.00	308,331.12	354,196.00
GAMESTOP CORP-CL B		0.000	GME.B	36466R200		22.4100	58,367.00	1,197,326.12	1,308,004.47
GARDNER DENVER MACHINERY		0.000	GDI	365558105Q		36.2900	22,000.00	493,071.90	798,380.00
GARTNER INC-CL A		0.000	IT	366651107		12.4600	70,400.00	798,552.84	877,184.00
GATEWAY INC.		0.000	GTW	367626108		6.0100	247,500.00	3,446,929.11	1,487,475.00
GATX CORP		2.706	GMT	361448103		29.5600	62,300.00	2,023,125.57	1,841,588.00
GAYLORD ENTMT CO		0.000	GET	367905106		41.5300	33,900.00	907,709.36	1,407,867.00
GB&T BANCSHARES INC		1.260	GBTB	361462104		24.1200	11,200.00	245,676.78	270,144.00
GENAERA CORP		0.000	GENR	36867G100		3.4200	4,800.00	17,338.98	16,416.00
GENCORP INC		0.646	GY	368682100Q		18.5700	35,600.00	451,615.59	661,092.00
GENELABS TECHNOLOGIES INC		0.000	GNLB	368706107		1.2000	97,800.00	211,538.96	117,360.00
GENENCOR INTERNATIONAL INC		0.000	GCOR	368709101		16.4000	8,300.00	136,644.96	136,120.00
GENERAL CABLE CORP		1.444	BGC	369300108		13.8500	22,350.00	214,190.27	309,547.50
GENERAL COMMUNICATION		0.000	GNCMA	369385109		11.0400	25,868.00	207,102.57	285,582.72
GENESCO INC.		0.000	GCO	371532102		31.1400	32,700.00	697,279.20	1,018,278.00
GENESEE & WYO INC		0.000	GWR	371559105		28.1300	19,650.00	362,900.34	552,754.50
GENESIS HEALTHCARE CORP		0.000	GHCI	37184D101		35.0300	28,400.00	583,944.26	994,852.00
GENESIS MICROCHIP INC.		0.000	GNSS	37184C103		16.2200	49,600.00	739,156.34	804,512.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
GENLYTE GROUP INC		0.000	GLYT	372302109		85.6800	16,646.00	739,770.85	1,426,229.28
GENTA INC		0.000	GNTA	37245M207		1.7600	143,500.00	385,523.58	252,560.00
GENTIVA HEALTH SERVICES		0.000	GTIV	37247A102		16.7200	40,136.00	514,311.52	671,073.92
GEORGIA GULF CORP		0.642	GGC	373200203		49.8000	31,600.00	881,763.93	1,573,680.00
GERON CORP		0.000	GERN	374163103		7.9700	13,300.00	93,452.55	106,001.00
GEVITY HR INC		1.167	GVHR	374393106		20.5600	12,350.00	281,573.73	253,916.00
GIANT INDUSTRIES INC		0.000	GI	374508109		26.5100	21,100.00	479,075.86	559,361.00
GIBALTAR INDUSTRIES INC		0.846	ROCK	374689107		23.6200	26,100.00	417,885.65	616,482.00
GLACIER BANCORP INC		1.997	GBCI	37637Q105		34.0400	27,225.00	645,694.49	926,739.00
GLADSTONE CAPITAL CO		6.075	GLAD	376535100		23.7000	10,500.00	243,520.56	248,850.00
GLATFELTER		2.356	GLT	377316104		15.2800	31,900.00	470,352.60	487,432.00
GLOBAL IMAGING SYSTEMS INC		0.000	GISX	37934A100		39.5000	25,600.00	691,324.01	1,011,200.00
GLOBAL INDUSTRIES LTD.		0.000	GLBL	379336100		8.2900	90,300.00	456,591.09	748,587.00
GLOBAL POWER EQUIPMENT GROUP		0.000	GEG	37941P108		9.8400	7,300.00	48,504.63	71,832.00
GOLD BANC CORP INC		0.820	GLDB	379907108		14.6200	59,300.00	793,956.19	866,966.00
GOLD KIST INC		0.000	GKIS	380614107		13.6200	15,100.00	202,559.25	205,662.00
GOLDEN TELECOM INC		3.028	GLDN	38122G107		26.4200	15,700.00	454,809.85	414,794.00
GOODY'S FAMILY CLOTHING INC.		1.312	GDYS	382588101		9.1400	44,300.00	418,137.74	404,902.00
GOODYEAR T & R		3.274	GT	382550101Q		14.6600	187,300.00	2,963,719.16	2,745,818.00
GORMAN RUPP CO		2.434	GRC	383082104		23.0000	20,200.00	420,862.29	464,600.00
GRACE W.R. & COMPANY		0.000	GRA	38388F108		13.6100	95,700.00	480,836.77	1,302,477.00
GRAFTECH INTERNATIONAL LTD		0.000	GTI	384313102		9.4600	91,800.00	873,048.79	868,428.00
GRAMERCY CAPITAL CORP		2.912	GKK	384871109		20.6000	10,500.00	165,856.95	216,300.00
GRANITE CONSTRUCTION INC		1.503	GVA	387328107		26.6000	37,000.00	722,196.88	984,200.00
GRAPHIC PACKAGING CORP		0.000	GPK	388688103		7.2000	40,100.00	301,578.28	288,720.00
GRAY TELEVISION INC		0.774	GTN	389375106		15.5000	49,900.00	681,431.55	773,450.00
GREAT AMERN FINL RES		0.575	GFR	389915109		17.3700	21,000.00	324,319.64	364,770.00
GREAT ATL & PAC TEA		0.000	GAP	390064103Q		10.2500	18,400.00	223,996.01	188,600.00
GREAT LAKES CHEMICAL CORP.		1.404	GLK	390568103Q		28.4900	56,400.00	1,563,576.01	1,606,836.00
GREAT SOUTHN BANCORP		1.371	GSBC	390905107		35.0000	17,900.00	418,817.67	626,500.00
GREATER BAY BANCORP		2.044	GBBK	391648102		27.8800	64,206.00	1,521,871.88	1,790,063.28
GREENBRIER COS INC		0.709	GBX	393657101		33.8500	6,300.00	144,183.26	213,255.00
GREENFIELD ONLINE INC		0.000	SRVY	395150105		21.9900	5,700.00	120,447.27	125,343.00
GREENHILL & CO INC		1.115	GHL	395259104		28.7000	14,100.00	307,258.15	404,670.00
GREG MANNING AUCTIONS INC		0.000	GMAI	563823103		12.3800	5,600.00	73,843.13	69,328.00
GREIF INC		1.142	GEF	397624107		56.0000	14,500.00	444,456.43	812,000.00
GREY GLOBAL GROUP IN		0.363	GREY	39787M108	1,099.9900		957.00	846,945.79	1,052,690.43
GREY WOLF INC		0.000	CW	397888108		5.2700	160,000.00	651,726.31	843,200.00
GRIFFON CORPORATION		0.000	GFF	398433102		27.0000	27,100.00	462,651.42	731,700.00



## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
GROUP 1 AUTOMOTIVE		0.000	GPI	398905109		31.5000	29,100.00	808,380.75	916,650.00
GSI COMMERCE INC		0.000	GSIC	36238G102		17.7800	21,500.00	170,000.62	382,270.00
GTX INC.		0.000	GTXI	40052B108		13.4900	6,000.00	64,752.12	80,940.00
GUESS INC		0.000	GES	401617105		12.5500	16,600.00	208,519.41	208,330.00
GUILFORD PHARMACEUTICALS INC		0.000	GLFD	401829106		4.9500	4,000.00	20,092.73	19,800.00
GUITAR CENTER INC		0.000	GTRC	402040109		52.6900	27,100.00	969,632.31	1,427,899.00
GULF ISLAND FABRICAT		0.916	GIFI	402307102		21.8300	18,700.00	379,405.51	408,221.00
GULFMARK OFFSHORE INC		0.000	GMRK	402629109		22.2700	16,100.00	255,240.83	358,547.00
GYMBOREE CORP		0.000	GYMB	403777105		12.8200	33,900.00	468,258.66	434,598.00
HAEMONETICS CORP/MASS		0.000	HAE	405024100		36.2100	27,800.00	803,952.24	1,006,638.00
HAINE CELESTIAL GROUP		0.000	HAIN	405217100		20.6700	16,000.00	401,352.44	330,720.00
HANCOCK FABRICS INC		4.628	HKF	409900107		10.3700	21,000.00	263,014.27	217,770.00
HANCOCK HLDG CO		1.972	HBHC	410120109		33.4600	30,900.00	801,514.93	1,033,914.00
HANDLEMAN CO.		1.489	HDL	410252100		21.4800	34,600.00	621,745.90	743,208.00
HANGER ORTHOPEDIC GROUP INC.		0.000	HGR	41043F208		8.1000	63,600.00	509,706.83	515,160.00
HANMI FINL CORP		1.113	HAFC	410495105		35.9400	8,939.00	219,458.26	321,267.66
HANOVER COMPRESSOR COMPANY		0.000	HC	410768105		14.1300	85,400.00	1,359,292.59	1,206,702.00
HARBOR FLA BANCSHARE		2.311	HARB	411901101		34.6100	23,158.00	625,628.10	801,498.38
HARLAND JOHN H CO		1.385	JH	412693103Q		36.1000	31,300.00	730,252.84	1,129,930.00
HARLEYSVILLE GROUP INC		2.848	HGIC	412824104		23.8700	14,400.00	284,818.76	343,728.00
HARLEYSVILLE NATL CO		2.706	HNBC	412850109		26.6000	20,304.99	449,648.50	540,113.00
HARMONIC INC.		0.000	HLIT	413160102		8.3400	45,900.00	342,015.24	382,806.00
HARRIS & HARRIS GROUP INC		0.000	TINY	413833104		16.3800	17,300.00	213,956.83	283,374.00
HARRIS INTERACTIVE INC		0.000	HPOL	414549105		7.9000	57,500.00	386,383.43	454,250.00
HARTMARX CORP.		0.000	HMX	417119104		7.7700	52,300.00	348,314.05	406,371.00
HARVEST NATURAL RESO		0.000	HNR	41754V103		17.2700	52,600.00	502,041.21	908,402.00
HAVERTY FURNITURE		1.351	HVT	419596101		18.5000	32,300.00	627,056.56	597,550.00
HAYES LEMMERZ INTERNATIONAL IN		0.000	HAYZ	420781304		8.8300	20,700.00	313,773.62	182,781.00
HEADWATERS INC		0.000	HDWR	42210P102		28.5000	37,337.00	778,536.61	1,064,104.50
HEALTHCARE SVCS GRP		1.727	HCSG	421906108		20.8400	28,400.00	431,393.80	591,856.00
HEALTHEXTRAS INC		0.000	HLEX	422211102		16.3000	3,900.00	56,291.40	63,570.00
HEARTLAND EXPRESS INC.		0.356	HTLD	422347104		22.4700	50,400.00	531,210.27	1,132,488.00
HECLA MINING CO.		0.000	HL	422704106		5.8300	99,500.00	528,657.64	580,085.00
HEICO CORP		0.221	HEI	422806109		22.5900	33,200.00	535,223.19	749,988.00
HEIDRICK & STRUGGLES INTL		0.000	HSII	422819102		34.2700	18,600.00	746,143.89	637,422.00
HELIX TECHNOLOGY		1.840	HELX	423319102		17.3900	12,910.00	329,809.19	224,504.90
HELMERICH & PAYNE, INC		0.969	HP	423452101Q		34.0400	56,000.00	1,580,519.75	1,906,240.00
HERCULES INCORPORATED		0.000	HPC	427056106Q		14.8500	106,100.00	1,227,790.73	1,575,585.00
HERLEY INDS INC DEL		0.000	HRLY	427398102		20.3400	22,500.00	424,129.73	457,650.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
HEXCEL CORP		0.000		HXL	428291108	14.5000	23,200.00	98,365.33	336,400.00
HIBBETT SPORTING GOO		0.000		HIBB	428565105	26.6100	25,950.00	472,248.20	690,529.50
HIGHLAND HOSPITALITY CORP		3.202		HIH	430141101	11.2400	57,300.00	629,999.13	644,052.00
HILB ROGAL & HOBBS CO		1.158		HRH	431294107Q	36.2400	39,800.00	1,051,933.65	1,442,352.00
HOLLINGER INTERNATIONAL INC		1.275		HLR	435569108	15.6800	50,900.00	633,905.44	798,112.00
HOLLY CORP		1.148		HOC	435758305	27.8700	31,200.00	449,405.29	869,544.00
HOLLYWOOD ENTERTAINMENT CORP		0.000		HLYW	436141105	13.0900	79,000.00	1,215,624.98	1,034,110.00
HOLOGIC INC.		0.000		HOLX	436440101	27.4700	33,000.00	524,246.89	906,510.00
HOMESTORE INC		0.000		HOMS	437852106	3.0300	32,800.00	115,478.74	99,384.00
HOOKER FURNITURE CORP		1.233		HOFT	439038100	22.7000	15,000.00	332,500.71	340,500.00
HOOPER HOLMES INC		1.013		HH	439104100	5.9200	105,700.00	759,741.94	625,744.00
HORACE MANN EDUCATORS		2.201		HMN	440327104Q	19.0800	59,100.00	974,586.43	1,127,628.00
HORIZON FINANCIAL CORP		2.623		HRZB	44041F105	20.5800	22,387.00	407,440.61	460,724.46
HOT TOPIC INC		0.000		HOTT	441339108	17.1900	53,550.00	926,132.23	920,524.50
HOUSTON EXPL CO		0.000		THX	442120101	56.3100	17,600.00	645,016.59	991,056.00
HUB GROUP INC		0.000		HUBG	443320106	52.2200	8,000.00	295,380.54	417,760.00
HUDSON HIGHLAND GROUP INC		0.000		HHPG	443792106	28.8000	3,500.00	102,950.33	100,800.00
HUDSON RIV BANCORP I		1.819		HRBT	444128102	19.7900	33,752.00	544,087.79	667,952.08
HUMAN GENOME SCIENCE		0.000		HGSI	444903108	12.0200	144,200.00	1,712,820.30	1,733,284.00
HURON CONSULTING GROUP INC		0.000		HURN	447462102	22.2000	6,400.00	139,256.96	142,080.00
HUTCHINSON TECH.		0.000		HTCH	448407106	34.5700	35,800.00	967,973.50	1,237,606.00
HYDRIL		0.000		HYDL	448774109	45.5100	17,657.00	465,957.75	803,570.07
HYPERCOM CORP		0.000		HYC	44913M105	5.9200	85,000.00	614,109.57	503,200.00
HYPERION SOLUTIONS CORP.		0.000		HYSL	44914M104	46.6200	43,300.00	1,293,038.95	2,018,646.00
I-FLOW CORP		0.000		IFLO	449520303	18.2300	20,186.00	283,699.25	367,990.78
IBERIABANK CORP		1.687		IBKC	450828108	66.3600	6,945.00	394,498.00	460,870.20
ICU MEDICAL INC.		0.000		ICUI	44930G107	27.3400	11,700.00	379,423.24	319,878.00
IDACORP, INC.		3.925		IDA	451107106	30.5700	49,500.00	1,938,174.14	1,513,215.00
IDENIX PHARMACEUTICALS INC		0.000		IDIX	45166R204	17.1500	6,400.00	103,325.44	109,760.00
IDENTIX INC		0.000		IDNX	451906101	7.3800	98,000.00	644,823.55	723,240.00
IDEX CORPORATION		1.185		IEX	45167R104	40.5000	55,700.00	1,233,952.92	2,255,850.00
IDX SYSTEMS CORP		0.000		IDXC	449491109	34.4600	23,000.00	455,187.73	792,580.00
IHOP CORP.		2.387		IHP	449623107	41.8900	22,500.00	679,698.52	942,525.00
II VI INC		0.000		IIVI	902104108	42.4900	17,700.00	480,726.49	752,073.00
IMAGISTICS INTERNATIONAL INC		0.000		IGI	45247T104	33.6600	18,500.00	398,420.24	622,710.00
IMATION CORP		1.256		IMN	45245A107	31.8300	44,600.00	1,530,894.19	1,419,618.00
IMMUCOR INC		0.000		BLUD	452526106	23.5100	49,650.00	340,708.19	1,167,271.50
IMMUNICON CORP		0.000		IMMC	45260A107	6.9800	6,700.00	54,872.35	46,766.00
IMMUNOGEN INC		0.000		IMGN	45253H101	8.8400	40,705.00	202,265.43	359,832.20

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
IMPAX LABORATORIES INC		0.000		IPXL	45256B101	15.8800	40,100.00	590,036.99	636,788.00
INCYTE CORP		0.000		INCY	45337C102	9.9900	53,000.00	371,734.02	529,470.00
INDEPENDENCE HLDG CO		0.271		IHC	453440307	18.4500	16,641.00	255,645.75	307,026.45
INDEPENDENT BANK CORP/MA		1.659		INDB	453836108	33.7500	16,350.00	411,520.01	551,812.50
INDEPENDENT BANK CORP/MI		2.279		IBCP	453838104	29.8300	12,430.00	303,692.53	370,786.90
INDEVUS PHARMACEUTIC		0.000		IDEV	454072109	5.9600	73,927.00	471,034.05	440,604.92
INFINITY PROPERTY & CASUALTY C		0.625		IPCC	45665Q103	35.2000	29,900.00	863,237.37	1,052,480.00
INFOCROSSING INC		0.000		IFOX	45664X109	16.9300	3,100.00	39,957.78	52,483.00
INFOCUS CORPORATION		0.000		INFS	45665B106	9.1600	64,475.00	731,589.07	590,591.00
INFONET SERVICES		0.000		IN	45666T106	2.0200	179,700.00	324,403.27	362,994.00
INFORMATICA CORP.		0.000		INFA	45666Q102	8.1200	95,300.00	699,475.00	773,836.00
INFOSPACE INC		0.000		INSP	45678T201	47.5500	35,480.00	671,948.08	1,687,074.00
INFOUSA INC		0.000		IUSA	456818301	11.1900	35,300.00	320,811.45	395,007.00
INFRASTRUCTURE SERVICES INC		0.000		IFS	45684P102	13.0000	9,600.00	102,366.94	124,800.00
INGLES MKTS INC		5.326		IMKTE	457030104	12.3900	28,200.00	313,875.40	349,398.00
INKINE PHARMACEUTICAL CO		0.000		INKP	457214104	5.4300	9,600.00	43,316.55	52,128.00
INNOVATIVE SOLUTIONS & SUPPORT		0.000		ISSC	45769N105	33.3600	15,100.00	327,836.54	503,736.00
INPHONIC INC		0.000		INPC	45772G105	27.4800	8,300.00	226,131.01	228,084.00
INPUT/OUTPUT INC.		0.000		IO	457652105	8.8400	49,200.00	416,285.87	434,928.00
INSIGHT COMMUNICATIONS CO		0.000		ICCI	45768V108	9.2700	49,500.00	674,277.64	458,865.00
INSIGHT ENTERPRISES INC.		0.000		NSIT	45765U103	20.5200	53,800.00	940,405.80	1,103,976.00
INSITUFORM TECHNOLOGIES CL A		0.000		INSU	457667103	22.6700	29,650.00	607,006.08	672,165.50
INSPIRE PHARMACEUTICALS INC		0.000		ISPH	457733103	16.7700	45,500.00	729,801.39	763,035.00
INSURANCE AUTO AUCTIONS INC		0.000		IAAI	457875102	22.4200	21,300.00	349,651.65	477,546.00
INTEGRA BK CORP		2.769		IBNK	45814P105	23.1100	17,000.00	313,787.06	392,870.00
INTEGRA LIFESCIENCES HOLDINGS		0.000		IART	457985208	36.9300	22,500.00	699,197.81	830,925.00
INTEGRATED DEVICE TECH INC		0.000		IDTI	458118106	11.5600	117,100.00	2,069,133.19	1,353,676.00
INTEGRATED ELECTRICAL SVCS		0.000		IES	45811E103	4.8400	80,900.00	583,775.44	391,556.00
INTEGRATED SILICON SOLUTION		0.000		ISSI	45812P107	8.2000	39,600.00	386,166.46	324,720.00
INTER-TEL INC.		1.022		INTL	458372109	27.3800	22,900.00	433,770.34	627,002.00
INTERACTIVE DATA CORP		0.000		IDC	45840J107	21.7400	40,800.00	725,060.29	886,992.00
INTERCHANGE CORP		0.000		INCX	45845K109	18.1400	3,700.00	80,301.84	67,118.00
INTERCHANGE FINL SVC		2.083		IFCJ	458447109	25.9200	12,200.00	300,930.93	316,224.00
INTERDIGITAL COMM CORP		0.000		IDCC	45866A105	22.1000	61,700.00	1,412,572.26	1,363,570.00
INTERFACE INC		0.601		IFSIA	458665106	9.9700	49,200.00	268,414.18	490,524.00
INTERGRAPH CORP.		0.000		INGR	458683109	26.9300	43,358.00	1,020,950.88	1,167,630.94
INTERMAGNETICS GENERAL CORP		0.000		IMGC	458771102	25.4100	31,000.00	537,010.38	787,710.00
INTERMUNE INC		0.000		ITMN	45884X103	13.2600	13,100.00	192,342.32	173,706.00
INTERNET CAPITAL GROUP INC		0.000		ICGE	46059C205	9.0000	42,300.00	280,553.28	380,700.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q) Instrument - COM COMMON STOCK									
INTERNET SECURITY SYSTEMS	0.000		ISSX	46060X107	23.2500	42,600.00	628,153.95	990,450.00	
INTERVIDEO INC	0.000		IVII	46114Y101	13.2300	24,900.00	283,891.22	329,427.00	
INTERVOICE INC.	0.000		INTV	461142101	13.3500	20,000.00	202,267.40	267,000.00	
INTERWOVEN INC	0.000		IWOV	46114T508	10.8800	44,875.00	434,517.90	488,240.00	
INTRALASE CORP	0.000		ILSE	461169104	23.4800	8,500.00	155,738.01	199,580.00	
INTUITIVE SURGICAL INC	0.000		ISRG	46120E602	40.0200	37,277.00	715,703.97	1,491,825.54	
INVACARE CORP.	0.108		IVC	461203101	46.2600	33,100.00	1,060,772.36	1,531,206.00	
INVERNESS MED INNOVA	0.000		IMA	46126P106	25.1000	14,900.00	240,012.03	373,990.00	
INVESTMENT TECHNOLOGY GROUP IN	0.000		ITG	46145F105	20.0000	33,900.00	546,809.46	678,000.00	
IOMEGA CORP.	0.000		IOM	462030305	5.5400	57,300.00	520,515.54	317,442.00	
IONICS INC	0.000		ION	462218108	43.3400	20,500.00	610,741.88	888,470.00	
IOWA TELECOMMUNICATIONS SERVIC	3.245		IWA	462594201	21.5700	21,200.00	439,325.00	457,284.00	
IPASS INC	0.000		IPAS	46261V108	7.4000	11,400.00	85,636.36	84,360.00	
IPAYMENT INC	0.000		IPMT	46262E105	49.5200	11,700.00	481,159.99	579,384.00	
IRWIN FINANCIAL CORP	1.127		IFC	464119106	28.3900	27,300.00	658,157.65	775,047.00	
ISIS PHARMACEUTICALS INC	0.000		ISIS	464330109	5.9000	12,700.00	69,078.56	74,930.00	
ISLE OF CAPRI CASINOS	0.000		ISLE	464592104	25.6500	3,600.00	65,098.50	92,340.00	
ISOLAGEN INC	0.000		ILE	46488N103	7.8700	24,600.00	228,587.54	193,602.00	
ITC DELTACOM INC	0.000		ITCD	45031T401	1.7100	13,900.00	81,980.08	23,769.00	
ITLA CAPITAL CORPORATION	0.000		ITLA	450565106	58.7900	10,000.00	447,033.43	587,900.00	
ITRON INC.	0.000		ITRI	465741106	23.9100	10,436.00	237,000.06	249,524.76	
IVAX DIAGNOSTICS INC	0.000		IVD	45070W109	4.3500	7,500.00	51,439.47	32,625.00	
IVILLAGE INC	0.000		IVIL	46588H105	6.1800	34,900.00	181,631.84	215,682.00	
IXIA	0.000		XXIA	45071R109	16.8100	6,200.00	53,806.73	104,222.00	
IXYS CORP	0.000		SYXI	46600W106	10.3200	20,900.00	170,695.73	215,688.00	
J & J SNACK FOODS CORP	0.000		JJSF	466032109	49.0300	6,700.00	155,118.91	328,501.00	
J. JILL GROUP INC	0.000		JILL	466189107	14.8900	19,700.00	442,849.45	293,333.00	
J2 GLOBAL COMMUNICAT	0.000		JCOM	46626E205	34.5000	20,900.00	518,742.73	721,050.00	
JACK IN THE BOX INC.	0.000		JBX	466367109	36.8700	46,900.00	1,052,649.62	1,729,203.00	
JACKSON HEWITT TAX SERVICE INC	1.108		JTX	468202106	25.2500	41,800.00	852,720.00	1,055,450.00	
JACUZZI BRANDS INC	0.000		JJZ	469865109	8.7000	83,700.00	537,497.89	728,190.00	
JAKKS PACIFIC INC.	0.000		JAKK	47012E106	22.1100	28,139.00	460,162.66	622,153.29	
JAMDAT MOBILE INC	0.000		JMDT	47023T100	20.6500	6,800.00	142,327.31	140,420.00	
JARDEN CORP	0.000		JAH	471109108	43.4400	24,100.00	621,508.28	1,046,904.00	
JDA SOFTWARE GROUP INC	0.000		JDAS	46612K108	13.6200	28,567.00	571,330.49	389,082.54	
JLG INDUSTRIES, INC.	0.101		JLG	466210101	19.6300	48,500.00	665,762.93	952,055.00	
JO-ANN STORES INC	0.000		JAS	47758P307	27.5400	28,120.00	635,573.47	774,424.80	
JONES LANG LASALLE I	0.000		JLL	48020Q107	37.4100	35,400.00	649,108.61	1,324,314.00	
JOS. A. BANK CLOTHIERS INC.	0.000		JOSB	480838101	28.3000	11,375.00	306,739.04	321,912.50	

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
JOURNAL COMMUNICATIONS INC		1.438	JRN	481130102		18.0700	22,400.00	404,065.57	404,768.00
JOURNAL REGISTER CO		0.000	JRC	481138105		19.3300	46,600.00	889,974.45	900,778.00
JOY GLOBAL INC		1.036	JOYG	481165108		43.4300	56,500.00	976,595.54	2,453,795.00
JUPITERMEDIA CORP		0.000	JUPM	48207D101		23.7800	18,500.00	247,170.54	439,930.00
K V PHARMACEUTICAL C		0.000	KV.A	482740206		22.0500	39,700.00	791,811.87	875,385.00
K-SWISS INC CL-A		0.343	KSWS	482686102		29.1200	28,700.00	393,407.73	835,744.00
K.C.S. ENERGY INC.		0.541	KCS	482434206		14.7800	54,300.00	489,848.73	802,554.00
K2 INC.		0.000	KTO	482732104		15.8800	30,450.00	422,249.95	483,546.00
KADANT INC		0.000	KAI	48282T104		20.5000	27,000.00	521,865.71	553,500.00
KAMAN CORP CL-A		3.478	KAMNA	483548103		12.6500	23,451.00	346,057.00	296,655.15
KANBAY INTERNATIONAL INC		0.000	KBAY	48369P207		31.3000	7,900.00	168,984.95	247,270.00
KANSAS CITY LIFE INS		2.283	KCLI	484836101		47.3000	4,100.00	176,364.03	193,930.00
KANSAS CITY SOUTHERN INDS		0.000	KSU	485170302Q		17.7300	69,600.00	1,008,260.83	1,234,008.00
KAYDON CORP		1.453	KDN	486587108Q		33.0200	31,300.00	762,945.73	1,033,526.00
KBNT BANCORP INC		1.183	KNBT	482921103		16.9000	33,900.00	563,286.42	572,910.00
KEANE INC.		0.000	KEA	486665102		14.7000	56,100.00	1,076,789.29	824,670.00
KEITHLEY INSTRUMENTS INC		0.761	KEI	487584104		19.7000	14,000.00	460,918.49	275,800.00
KELLWOOD CO.		1.855	KWD	488044108		34.5000	35,600.00	1,166,796.59	1,228,200.00
KELLY SERVICES INC CL-A		1.325	KELYA	488152208		30.1800	19,500.00	510,392.92	588,510.00
KEMET CORP.		0.000	KEM	488360108		8.9500	119,200.00	1,420,752.68	1,066,840.00
KENNAMETAL INC		1.366	KMT	489170100		49.7700	40,500.00	1,407,888.23	2,015,685.00
KENNETH COLE PRODUCTIONS		1.814	KCP	193294105		30.8600	9,300.00	230,911.41	286,998.00
KENSEY NASH CORP		0.000	KNSY	490057106		34.5300	18,200.00	491,020.86	628,446.00
KERYX BIOPHARMACEUTICALS INC		0.000	KERX	492515101		11.5700	24,100.00	265,408.35	278,837.00
KEY ENERGY SERVICES INC		0.000	KEG	492914106		11.8000	124,800.00	1,311,756.81	1,472,640.00
KEYNOTE SYSTEMS INC		0.000	KEYN	493308100		13.9200	30,200.00	379,868.42	420,384.00
KEYSTONE AUTOMOTIVE		0.000	KEYS	49338N109		23.2500	16,900.00	381,845.29	392,925.00
KFORCE INC		0.000	KFRC	493732101		11.1000	1,700.00	16,335.13	18,870.00
KFX INC		0.000	KFX	48245L107		14.5200	22,600.00	175,323.02	328,152.00
KIMBALL INTL INC		4.321	KBALB	494274103		14.8100	38,500.00	564,909.77	570,185.00
KINDRED HEALTHCARE I		0.000	KND	494580103		29.9500	37,400.00	600,620.18	1,120,130.00
KIRBY CORP.		0.000	KEX	497266106		44.3800	24,100.00	642,025.43	1,069,558.00
KIRKLANDS INC		0.000	KIRK	497498105		12.2900	12,300.00	216,640.77	151,167.00
KNIGHT TRADING GROUP		0.000	NITE	499063105		10.9500	104,800.00	1,035,411.78	1,147,560.00
KNIGHT TRANSPORTATION INC		0.322	KNX	499064103		24.8000	40,650.00	678,766.90	1,008,120.00
KOMAG INC		0.000	KOMG	500453204		18.7800	44,500.00	669,101.67	835,710.00
KOPIN CORP		0.000	KOPN	500600101		3.8700	77,900.00	581,587.78	301,473.00
KORN/FERRY INTERNATIONAL		0.000	KFY	500643200		20.7500	34,700.00	337,693.73	720,025.00
KOS PHARMACEUTICALS		0.000	KOSP	500648100		37.6400	6,900.00	229,368.96	259,716.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
KOSAN BIOSCIENCES IN	0.000			KOSN	50064W107	6.9300	23,423.00	206,344.26	162,321.39
KRISPY KREME DOUGHNUTS INC	0.000			KKD	501014104	12.6000	43,000.00	1,160,572.50	541,800.00
KRONOS INC.	0.000			KRON	501052104	51.1300	29,600.00	913,681.47	1,513,448.00
KRONOS WORLDWIDE INC	2.454			KRO	50105F105	40.7500	99.65	2,502.80	4,060.74
KULICKE & SOFFA INDUSTRIES	0.000			KLIC	501242101	8.6200	17,200.00	132,163.67	148,264.00
KYPHON INC	0.000			KYPH	501577100	25.7600	25,900.00	465,452.92	667,184.00
LA QUINTA INNS INC	0.770			LQI	50419U202	9.0900	235,900.00	1,372,866.75	2,144,331.00
LA-Z-BOY INC.	2.862			LZB	505336107	15.3700	58,400.00	1,197,728.99	897,608.00
LABONE INC	0.000			LABS	50540L105	32.0400	11,400.00	345,183.42	365,256.00
LABOR READY INC	0.000			LRW	505401208	16.9200	46,000.00	321,861.59	778,320.00
LABRANCHE & CO., INC.	3.571			LAB	505447102	8.9600	58,800.00	502,130.05	526,848.00
LACLEDE GROUP HLDG. CO.	4.366			LG	505597104	31.1500	23,000.00	565,074.85	716,450.00
LAIDLAW INTERNATIONAL INC	0.000			LI	50730R102	21.4000	115,400.00	1,526,991.81	2,469,560.00
LAKELAND BANCORP INC	2.279			LBAI	511637100	17.5500	19,042.00	311,864.94	334,187.10
LAKELAND FINL CORP	2.115			LKFN	511656100	39.7000	6,500.00	211,097.51	258,050.00
LAKES ENTERTAINMENT INC	0.000			LACO	51206P109	16.2900	36,100.00	347,442.79	588,069.00
LANCASTER COLONY CORP	2.332			LANC	513847103	42.8700	40,700.00	1,524,926.35	1,744,809.00
LANCE INC	3.363			LNCE	514606102Q	19.0300	28,500.00	367,689.75	542,355.00
LANDAMERICA FINANCIAL GROUP	1.112			LFG	514936103	53.9300	24,100.00	1,002,465.93	1,299,713.00
LANDAUER INC	3.719			LDR	51476K103	45.7000	14,100.00	605,607.76	644,370.00
LANDRY'S RESTAURANTS INC.	0.688			LVN	51508L103	29.0600	31,200.00	756,667.72	906,672.00
LANDSTAR SYSTEM INC.	0.000			LSTR	515098101	73.6400	29,300.00	865,466.65	2,157,652.00
LANNETT COMPANY	0.000			LCI	516012101	9.8500	7,700.00	79,647.92	75,845.00
LASERSCOPE	0.000			LSCP	518081104	35.9100	8,800.00	136,927.68	316,008.00
LATTICE SEMICON. CORP.	0.000			LSCC	518415104	5.7000	125,700.00	906,793.15	716,490.00
LAWSON PRODUCTS	1.427			LAWS	520776105Q	50.4300	10,300.00	338,057.29	519,429.00
LAWSON SOFTWARE	0.000			LWSN	520780107	6.8700	61,800.00	418,301.42	424,566.00
LAYNE CHRISTENSEN COMPANY	0.000			LAYN	521050104	18.1500	10,900.00	181,919.24	197,835.00
LCA-VISION INC.	1.368			LCAV	501803308	23.3900	28,650.00	517,811.57	670,123.50
LEADIS TECHNOLOGY INC	0.000			LDIS	52171N103	10.6500	6,700.00	78,758.50	71,355.00
LEAPFROG ENTERPRISES INC	0.000			LF	52186N106	13.6000	19,600.00	383,871.50	266,560.00
LECG CORP	0.000			XPRT	523234102	18.6500	1,500.00	27,748.63	27,975.00
LECROY CORP	0.000			LCRY	52324W109	23.3400	9,100.00	172,625.76	212,394.00
LENNOX INTERNATIONAL INC.	1.965			LII	526107107	20.3500	49,200.00	778,887.79	1,001,220.00
LEVITT CORP-CL A	0.130			LEV	52742P108	30.5700	25,700.00	614,753.69	785,649.00
LEXAR MEDIA INC	0.000			LEXR	52886P104	7.8400	52,600.00	550,815.93	412,384.00
LEXICON GENETICS INC	0.000			LEXG	528872104	7.7550	70,410.00	487,285.56	546,029.55
LIBBEY INC	1.801			LBV	529898108	22.2100	15,200.00	446,633.73	337,592.00
LIBERTY CORP S C	2.274			LC	530370105	43.9600	17,500.00	762,097.03	769,300.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
LIFE TIME FITNESS INC		0.000	LTM	53217R207		25.8800	13,200.00	338,058.60	341,616.00
LIFECCELL CORPORATION		0.000	LIFC	531927101		10.2200	31,600.00	321,665.05	322,952.00
LIFELINE SYS INC		0.000	LIFE	532192101		25.7600	12,300.00	190,141.71	316,848.00
LIFEPOINT HOSPITALS INC.		0.000	LPNT	53219L109		34.8200	49,000.00	1,192,585.81	1,706,180.00
LIFETIME HOAN CORP		1.572	LCUT	531926103		15.9000	7,900.00	176,080.61	125,610.00
LIGAND PHARMACEUTICA		0.000	LGND	53220K207		11.6400	59,800.00	924,635.55	696,072.00
LIN TV CORP		0.000	TVL	532774106		19.1000	29,800.00	667,791.67	569,180.00
LINCOLN ELEC HLDGS I		2.084	LECO	533900106		34.5400	43,800.00	1,028,598.67	1,512,852.00
LINDSAY MANUFACTURING CO.		0.850	LNN	535555106		25.8800	13,100.00	300,876.09	339,028.00
LINENS 'N THINGS INC.		0.000	LIN	535679104		24.8000	50,100.00	1,400,107.75	1,242,480.00
LIONBRIDGE TECHNOLOGIES		0.000	LIOX	536252109		6.7200	26,300.00	195,920.88	176,736.00
LITHIA MOTORS INC - CL A		1.193	LAD	536797103		26.8200	25,300.00	579,363.25	678,546.00
LITTELFUSE INC		0.000	LFUS	537008104		34.1600	24,550.00	608,054.94	838,628.00
LKQ CORP		0.000	LKQX	501889208		20.0700	4,100.00	69,686.83	82,287.00
LNR PROPERTY CORP		0.079	LNR	501940100		62.9100	22,400.00	1,004,539.25	1,409,184.00
LONE STAR STEAKHOUSE & SALOON		2.500	STAR	542307103		28.0000	25,200.00	533,578.22	705,600.00
LONE STAR TECHNOLOGIES INC		0.000	LSS	542312103		33.4600	32,000.00	883,222.85	1,070,720.00
LONGS DRUG STORES INC		2.031	LDG	543162101Q		27.5700	33,600.00	569,132.28	926,352.00
LONGVIEW FIBRE CO		0.441	LFB	543213102		18.1400	42,100.00	396,589.17	763,694.00
LOOKSMART LTD		0.000	LOOK	543442107		2.1900	106,081.00	245,103.68	232,317.39
LSI LIGHTING SYS		2.515	LYTS	50216C108Q		11.4500	21,925.00	246,304.50	251,041.25
LTC PROPERTIES INC		6.027	LTC	502175102		19.9100	28,400.00	375,727.76	565,444.00
LTX CORP		0.000	LTXX	502392103		7.6900	25,000.00	262,911.73	192,250.00
LUFKIN INDUSTRIES INC		1.804	LUFK	549764108		39.9080	13,600.00	409,746.31	542,748.80
LUMINENT MORTGAGE CAPITAL INC		14.453	LUM	550278303		11.9000	40,500.00	492,671.29	481,950.00
LYON WILLIAM HOMES		0.000	WLS	552074106		70.2400	4,700.00	296,022.84	330,128.00
M/I HOMES INC		0.181	MHO	55305B101		55.1100	18,400.00	756,257.73	1,014,024.00
M&F WORLDWIDE CORP		0.000	MFW	552541104		13.6200	27,500.00	361,681.18	374,550.00
MACATAWA BK CORP		1.858	MCBC	554225102		32.2900	9,750.00	264,640.14	314,827.50
MACDERMID INC.		0.443	MRD	554273102		36.1000	22,500.00	722,391.86	812,250.00
MACROVISION CORP		0.000	MVSN	555904101		25.7200	62,600.00	1,185,461.09	1,610,072.00
MADDEN STEVEN LTD		0.000	SHOO	556269108		18.8600	12,900.00	274,161.97	243,294.00
MAF BANCORP INC		1.874	MAFB	55261R108		44.8200	25,802.00	856,969.80	1,156,445.64
MAGELLAN HEALTH SERVICES INC		0.000	MGLN	559079207		34.1600	35,200.00	1,184,010.30	1,202,432.00
MAGMA DESIGN AUTOMATION		0.000	LAVA	559181102		12.5600	12,800.00	235,702.81	160,768.00
MAGNA ENTERTAINMENT-CL A		0.000	MECA	559211107		6.0200	78,300.00	389,890.20	471,366.00
MAGNETEK INC		0.000	MAG	559424106		6.9000	26,300.00	220,953.35	181,470.00
MAGNUM HUNTER RESOURCES INC		0.000	MHR	55972F203		12.9000	77,000.00	639,676.53	993,300.00
MAIN STR BKS INC		1.746	MSBK	56034R102		34.9300	15,100.00	417,628.67	527,443.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
MAINSOURCE FINANCIAL		2.177	MSFG	56062Y102		23.8800	10,908.45	189,198.93	260,493.79
MANHATTAN ASSOCIATES INC		0.000	MANH	562750109		23.8800	33,533.00	1,028,433.73	800,768.04
MANITOWOC COMPANY INC.		0.743	MTW	563571108		37.6500	29,700.00	775,109.30	1,118,205.00
MANNATECH INC		1.470	MTEX	563771104		19.0400	15,800.00	153,438.37	300,832.00
MANNKIND CORP		0.000	MNKD	56400P201		15.7500	14,400.00	296,464.32	226,800.00
MANTECH INTERNATIONAL CORP-A		0.000	MANT	564563104		23.7400	18,700.00	368,525.36	443,938.00
MAPICS INC		0.000	MAPX	564910107		10.5500	28,232.00	259,344.90	297,847.60
MAPINFO CORP		0.000	MAPS	565105103		11.9800	22,495.00	253,734.62	269,490.10
MARCUS CORPORATION		0.875	MCS	566330106		25.1400	21,900.00	355,523.13	550,566.00
MARINE PRODS CORP		0.612	MPX	568427108		26.1100	9,600.00	121,809.15	250,656.00
MARINEMAX INC		0.000	HZO	567908108		29.7600	12,900.00	277,532.29	383,904.00
MARITRANS INC		2.421	TUG	570363101		18.1700	1.00	15.65	18.17
MARKETAXESS HOLDINGS INC		0.000	MKTX	57060D108		17.0100	5,600.00	92,626.80	95,256.00
MARTEN TRANSPORT LTD		0.000	MRTN	573075108		22.7300	10,200.00	199,292.83	231,846.00
MARTHA STEWART LIVING OMNIMEDI		0.000	MSO	573083102		29.0200	12,900.00	116,661.50	374,358.00
MASTEC INC		0.000	MTZ	576323109		10.1100	26,100.00	231,163.05	263,871.00
MATRIA HEALTHCARE IN		0.000	MATR	576817209		39.0700	18,400.00	439,264.08	718,888.00
MATRIX SERVICE CO		0.000	MTRX	576853105		8.0600	19,018.00	232,687.92	153,285.08
MATRIXONE, INC.		0.000	MONE	57685P304		6.5500	56,800.00	346,069.85	372,040.00
MATTHEWS INTL CORP		0.489	MATW	577128101		36.8000	35,750.00	938,753.66	1,315,600.00
MATTSON TECHNOLOGY INC		0.000	MTSN	577223100		11.2600	14,700.00	106,898.94	165,522.00
MAUI LD & PINEAPPLE		0.000	MLP	577345101		39.2500	3,600.00	92,853.56	141,300.00
MAVERICK TUBE CORP		0.000	MVK	577914104		30.3000	47,000.00	962,337.71	1,424,100.00
MAXIM PHARMACEUTICALS INC		0.000	MAXM	57772M107		3.0200	106,500.00	487,458.00	321,630.00
MAXIMUS INC		0.000	MMS	577933104		31.1200	20,700.00	733,448.98	644,184.00
MAXWELL TECHNOLOGIES INC		0.000	MXWL	577767106		10.1400	29,500.00	374,411.34	299,130.00
MAXYGEN INC		0.000	MXY	577776107		12.7900	25,060.00	295,119.26	320,517.40
MB FINL INC		1.233	MBFI	55264U108		42.1500	21,450.00	602,027.36	904,117.50
MBT FINANCIAL CORP		2.750	MBTF	578877102		23.2700	16,000.00	291,842.48	372,320.00
MCDATA CORPORATION-A		0.000	MCDTA	580031201		5.9600	130,500.00	899,083.35	777,780.00
MCG CAPITAL CORP		9.807	MCGC	58047P107		17.1300	37,500.00	610,057.37	642,375.00
MCGRATH RENTCORP		2.017	MGRC	580589109		43.6100	16,300.00	515,176.10	710,843.00
MEASUREMENT SPECIALITIES INC		0.000	MSS	583421102		25.4600	11,900.00	260,294.55	302,974.00
MEDAREX INC		0.000	MEDX	583916101		10.7800	57,800.00	404,571.72	623,084.00
MEDCATH CORPORATION		0.000	MDTH	58404W109		24.6400	19,200.00	376,126.43	473,088.00
MEDIACOM COMMUNICATIONS CORP		0.000	MCCC	58446K105		6.2500	38,800.00	299,202.88	242,500.00
MEDICAL ACTION INDUSTRIES INC		0.000	MDCI	58449L100		19.7000	21,100.00	347,025.63	415,670.00
MEDICAL STAFFING NETWORK HOLDI		0.000	MRN	58463F104		8.1900	46,600.00	304,178.75	381,654.00
MEDICINES COMPANY		0.000	MDCO	584688105		28.8000	44,000.00	1,014,423.59	1,267,200.00



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q) Instrument - COM COMMON STOCK									
MENTOR CORP/MINN		2.015	MNT	587188103		33.7400	48,600.00	803,263.32	1,639,764.00
MENTOR GRAPHICS CORP.		0.000	MENT	587200106		15.2900	64,264.00	618,833.84	982,596.56
MERCANTILE BANK CORP		1.012	MBWM	587376104		39.5000	8,000.00	277,780.42	316,000.00
MERCURY COMPUTER SYSTEMS INC		0.000	MRCY	589378108		29.6800	23,600.00	799,392.52	700,448.00
MERGE TECHNOLOGIES INC.		0.000	MRGE	589981109		22.2500	12,200.00	212,465.66	271,450.00
MERIDIAN RESOURCE CO		0.000	TMR	58977Q109		6.0500	67,700.00	477,050.91	409,585.00
MERIT MED SYS INC		0.000	MMSI	589889104		15.2800	26,077.00	355,282.10	398,456.56
MERITAGE HOMES CORP		0.000	MTH	59001A102		112.7000	14,400.00	928,849.42	1,622,880.00
MESA AIR GROUP INC		0.000	MESA	590479101		7.9400	35,200.00	304,638.34	279,488.00
METAL MANAGEMENT INC		1.116	MTLM	591097209		26.8700	31,600.00	600,376.63	849,092.00
METALS USA INC		0.000	MUSA	591324207		18.5500	34,400.00	570,094.39	638,120.00
METHODE ELECTRONICS CL-A		1.556	METH	591520200		12.8500	53,845.00	614,928.18	691,908.25
METRIS COMPANIES INC.		0.313	MXT	591598107		12.7500	57,600.00	391,628.08	734,400.00
MFA MORTGAGE INVESTMENTS INC		9.977	MFA	55272X102		8.8200	112,600.00	1,115,447.68	993,132.00
MGE ENERGY INC		3.794	MGEE	55277P104		36.0300	22,148.00	716,972.95	797,992.44
MGP INGREDIENTS INC		1.736	MGPI	55302G103		8.6400	29,400.00	371,804.25	254,016.00
MICREL INCORPORATED		0.000	MCRL	594793101		11.0200	76,010.00	953,788.79	837,630.20
MICROMUSE INC.		0.000	MUSE	595094103		5.5500	87,000.00	441,599.66	482,850.00
MICROS SYSTEMS INC.		0.000	MCRS	594901100		78.0600	21,600.00	771,208.59	1,686,096.00
MICROSEMI CORP		0.000	MSCC	595137100		17.3600	66,100.00	821,857.85	1,147,496.00
MICROSTRATEGY INC-CL A		0.000	MSTR	594972408		60.2500	13,300.00	552,978.79	801,325.00
MICROTEK MEDICAL HOLDINGS INC		0.000	MTMD	59515B109		4.0600	109,700.00	514,251.08	445,382.00
MICROTUNE INC		0.000	TUNE	59514P109		6.1100	93,700.00	449,814.00	572,507.00
MID-STATE BANCSHARES		2.233	MDST	595440108		28.6500	26,200.00	529,448.18	750,630.00
MIDAS INC.		1.600	MDS	595626102		20.0000	3,000.00	44,729.88	60,000.00
MIDDLEBY CORP		0.000	MIDD	596278101		50.7200	5,000.00	277,428.89	253,600.00
MIDDLESEX WATER CO		3.537	MSEX	596680108		18.9400	100.00	1,811.62	1,894.00
MIDLAND CO		0.655	MLAN	597486109		31.2700	17,600.00	502,738.47	550,352.00
MIDWAY GAMES INC.		0.000	MWY	598148104		10.5000	29,200.00	201,410.82	306,600.00
MIDWEST BANC HOLDING		2.194	MBHI	598251106		21.8700	261.00	5,637.92	5,708.07
MILACRON, INC.		1.179	MZ	598709103Q		3.3900	93,053.00	272,126.87	315,449.67
MINDSPEED TECHNOLOGIES INC		0.000	MSPD	602682106		2.7800	1,400.00	5,037.52	3,892.00
MINE SAFETY APPLIANCES CO		0.789	MSA	602720104		50.7000	29,200.00	605,198.47	1,480,440.00
MINERALS TECHNOLOGIES INC		0.299	MTX	603158106		66.7000	26,400.00	1,405,131.16	1,760,880.00
MIPS TECHNOLOGIES IN		0.000	MIPS	604567107		9.8500	76,800.00	480,727.99	756,480.00
MISSION RESOURCES CORP		0.000	MSSN	605109107		5.8400	9,400.00	51,460.82	54,896.00
MKS INSTRUMENTS INC		0.000	MKSI	55306N104		18.5500	36,000.00	688,664.23	667,800.00
MOBILE MINI INC.		0.000	MINI	60740F105		33.0400	15,900.00	413,488.04	525,336.00
MODINE MANUFACTURING CO		1.924	MOD	607828100		33.7700	26,400.00	594,273.83	891,528.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
MOLECULAR DEVICES CORP		0.000		MDCC	60851C107	20.1000	25,704.00	513,289.24	516,650.40
MOLINA HEALTHCARE INC		0.000		MOH	60855R100	46.3800	17,000.00	629,718.83	788,460.00
MOMENTA PHARMACEUTICALS INC		0.000		MNTA	60877T100	7.0600	6,800.00	58,898.20	48,008.00
MONACO COACH CORPORATION		0.972		MNC	60886R103	20.5700	37,900.00	637,255.88	779,603.00
MONOLITHIC POWER SYSTEMS INC		0.000		MPWR	609839105	9.3000	6,100.00	61,126.86	56,730.00
MONOLITHIC SYSTEM TECHNOLOGY		0.000		MOSY	609842109	6.2300	25,900.00	190,926.42	161,357.00
MONRO MUFFLER BRAKE		0.000		MNRO	610236101	25.3000	10,462.00	222,418.48	264,688.60
MOOG INC. CL A		0.000		MOG.A	615394202	45.3500	34,500.00	1,006,294.74	1,564,575.00
MOSAIC COMPANY		0.490		MOS	61945A107Q	16.3200	115,900.00	1,509,161.82	1,891,488.00
MOTHERS WK INC		0.000		MWRK	619903107	13.6160	1.00	29.82	13.61
MOTIVE INC		0.000		MOTV	61980V107	11.3800	5,900.00	66,463.50	67,142.00
MOVADO GROUP INC		0.857		MOV	624580106	18.6500	16,900.00	231,701.16	315,185.00
MOVIE GALLERY INC		0.629		MOVI	624581104	19.0700	38,800.00	736,303.49	739,916.00
MPS GROUP INC		0.000		MPS	553409103	12.2600	140,800.00	1,028,148.51	1,726,208.00
MRO SOFTWARE INC		0.000		MROI	55347W105	13.0200	21,700.00	356,720.88	282,534.00
MRV COMMUNICATIONS I		0.000		MRVC	553477100	3.6700	28,000.00	64,340.79	102,760.00
MSC SOFTWARE CORPORATION		0.000		MNS	553531104	10.4700	30,400.00	254,576.83	318,288.00
MTR GAMING GROUP INC		0.000		MNTG	553769100	10.5600	25,800.00	239,499.07	272,448.00
MTS SYS CORP		0.946		MTSC	553777103	33.8100	33,100.00	629,635.20	1,119,111.00
MUELLER INDUSTRIES INC.		1.242		MLI	624756102	32.2000	38,900.00	1,110,321.68	1,252,580.00
MULTI-FINELINE ELECTRONIX INC		0.000		MFLX	62541B101	18.2400	6,600.00	63,090.72	120,384.00
MULTIMEDIA GAMES, INC.		0.000		MGAM	625453105	15.7600	26,300.00	399,903.19	414,488.00
MYERS INDUSTRIES INC.		1.562		MYE	628464109Q	12.8000	46,380.00	500,517.82	593,664.00
MYKROLIS CORP		0.000		MYK	62852P103	14.1700	45,800.00	593,513.79	648,986.00
MYRIAD GENETICS INC		0.000		MYGN	62855J104	22.5100	34,100.00	532,357.87	767,591.00
NABI BIOPHARMACEUTIC		0.000		NABI	629519109	14.6500	63,971.00	629,316.91	937,175.15
NACCO INDUSTRIES -CL A		1.717		NC	629579103Q	105.4000	7,600.00	542,351.27	801,040.00
NANOGEN INC		0.000		NGEN	630075109	7.3600	37,800.00	261,734.12	278,208.00
NARA BANCORP INC		0.517		NARA	63080P105	21.2700	30,900.00	405,042.78	657,243.00
NASB FINL INC		2.002		NASB	628968109	39.9600	3,299.00	121,492.25	131,828.04
NASH FINCH CO.		1.430		NAFC	631158102	37.7600	13,700.00	277,314.27	517,312.00
NATIONAL BEVERAGE CO		0.000		FIZ	635017106	8.3200	8,000.00	72,310.90	66,560.00
NATIONAL FINANCIAL PARTNERS CO		1.237		NFP	63607P208	38.8000	37,100.00	1,293,089.79	1,439,480.00
NATIONAL HEALTH INVESTORS INC		5.825		NHI	63633D104	29.1800	32,900.00	753,048.59	960,022.00
NATIONAL HEALTHCARE		1.416		NHC	635906100	35.3000	14,400.00	345,895.98	508,320.00
NATIONAL PENN BANCSH		2.888		NPBC	637138108	27.7000	29,957.00	702,280.83	829,808.90
NATIONAL PRESTO INDS INC		2.022		NPK	637215104	45.5000	10,000.00	363,187.57	455,000.00
NATIONAL WESTN LIFE		0.000		NWLIA	638522102	166.6100	3,706.00	502,213.48	617,456.66
NATURES SUNSHINE PRODS INC.		0.982		NATR	639027101	20.3600	11,500.00	159,146.25	234,140.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
NAUTILUS GROUP INC		1.654	NLS	63910B102		24.1700	31,800.00	511,464.41	768,606.00
NAVARRE CORP		0.000	NAVR	639208107		17.6000	8,900.00	125,412.02	156,640.00
NAVIGANT CONSULTING		0.000	NCI	63935N107		26.6000	40,700.00	548,045.07	1,082,620.00
NAVIGANT INTERNATIONAL INC.		0.000	FLYR	63935R108		12.1700	15,600.00	205,022.49	189,852.00
NAVIGATORS GROUP INC		0.000	NAVQ	638904102		30.1100	1,800.00	53,757.21	54,198.00
NBC CAP CORP		3.613	NBY	628729105		26.5700	7,700.00	203,067.12	204,589.00
NBT BANCORP INC		2.954	NBTB	628778102		25.7200	36,600.00	739,746.08	941,352.00
NCI BUILDING SYS INC		0.000	NCS	628852105		37.5000	21,600.00	495,967.27	810,000.00
NCO GROUP INC.		0.000	NCOG	628858102		25.8500	21,761.00	491,741.49	562,521.85
NDC HEALTH CORP		0.860	NDC	639480102		18.5900	26,200.00	611,385.90	487,058.00
NEIGHBORCARE INC		0.000	NCRX	64015Y104		30.7200	49,500.00	926,177.35	1,520,640.00
NELNET INC CL A		0.000	NNI	64031N108		26.9300	18,300.00	333,622.68	492,819.00
NEOSE TECHNOLOGIES I		0.000	NTEC	640522108		6.7200	23,002.00	181,691.22	154,573.44
NESS TECHNOLOGIES INC		0.000	NSTC	64104X108		14.9000	14,900.00	215,551.40	222,010.00
NETBANK INC		0.768	NTBK	640933107		10.4100	51,500.00	735,233.74	536,115.00
NETGEAR INC		0.000	NTGR	64111Q104		18.1900	24,000.00	291,001.43	436,560.00
NETIQ CORP		0.000	NTIQ	64115P102		12.2100	80,500.00	1,199,946.86	982,905.00
NETRATINGS INC		0.000	NTRT	64116M108		19.1700	24,910.00	345,462.53	477,524.70
NETSCOUT SYS INC		0.000	NTCT	64115T104		6.9800	26,355.00	176,905.42	183,957.90
NETWORK EQUIPMENT TECH. INC.		0.000	NWK	641208103		9.8200	26,600.00	221,864.83	261,212.00
NEUROGEN CORP		0.000	NRGN	64124E106		9.3600	27,800.00	208,429.76	260,208.00
NEW YORK & CO		0.000	NWY	649295102		16.5200	11,100.00	219,461.13	183,372.00
NEWMARKET CORP		0.000	NEU	651587107		19.9000	25,400.00	438,406.18	505,460.00
NEWPARK RESOURCES INC.		0.000	NR	651718504		5.1500	93,100.00	531,093.55	479,465.00
NEWPORT CORP		0.141	NEWP	651824104		14.1000	63,600.00	1,003,117.32	896,760.00
NGP CAPITAL RESOURCES CO		0.000	NGPC	62912R107		15.3700	17,700.00	260,879.93	272,049.00
NICOR INC.		5.035	GAS	654086107Q		36.9400	49,000.00	1,636,637.06	1,810,060.00
NITROMED INC		0.000	NTMD	654798503		26.6500	10,900.00	196,923.76	290,485.00
NJ RESOURCES CORP. COMMON		3.138	NJR	646025106		43.3400	30,600.00	899,260.00	1,326,204.00
NL INDS INC		3.619	NL	629156407		22.1000	19,500.00	257,557.09	430,950.00
NMS COMMUNICATIONS CORP		0.000	NMSS	629248105		6.3100	5,800.00	34,803.50	36,598.00
NN INC		2.422	NNBR	629337106		13.2100	18,600.00	229,474.82	245,706.00
NOBLE INTERNATIONAL LTD		1.961	NOBL	655053106		20.3900	7,100.00	187,130.80	144,769.00
NORDSON CORP		1.597	NDSN	655663102		40.0700	29,500.00	935,554.72	1,182,065.00
NORTH PITTSBURGH SYS		2.911	NPSI	661562108		24.7300	16,700.00	288,655.95	412,991.00
NORTHFIELD LABORATORIES INC		0.000	NFLD	666135108		22.5500	21,100.00	278,088.70	475,805.00
NORTHWEST AIRLINES CORP		0.000	NWAC	667280101		10.9300	56,500.00	605,221.69	617,545.00
NORTHWEST BANCORP IN		1.913	NWSB	667328108		25.0900	20,900.00	476,497.16	524,381.00
NORTHWEST NATURAL GAS CO.		3.853	NWN	667655104		33.7400	30,300.00	829,515.38	1,022,322.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
NOVATEL WIRELESS INC		0.000	NVTL	66987M604		19.3800	10,700.00	256,786.72	207,366.00
NOVEN PHARMACEUTICALS INC		0.000	NOVN	670009109		17.0600	35,300.00	664,991.75	602,218.00
NPS PHARMACEUTICALS INC.		0.000	NPSP	62936P103		18.2800	31,300.00	748,901.57	572,164.00
NS GROUP INC		0.000	NSS	628916108		27.8000	32,100.00	398,026.90	892,380.00
NU SKIN ENTERPRISES		1.260	NUS	67018T105		25.3800	66,500.00	1,123,453.44	1,687,770.00
NUTRACEUTICAL INTERNATIONAL CO		0.000	NUTR	67060Y101		15.4100	8,700.00	189,082.00	134,067.00
NUVASINE INC		0.000	NUVA	670704105		10.2500	27,000.00	290,235.84	276,750.00
NUVELO INC		0.000	NUVO	67072M301		9.8500	10,100.00	84,189.01	99,485.00
NYMAGIC INC		0.948	NYM	629484106Q		25.3000	3,700.00	91,251.28	93,610.00
O'CHARLEYS INC		0.000	CHUX	670823103		19.5500	35,810.00	693,754.62	700,085.50
OAK HILL FINANCIAL INC		1.753	OKAF	671337103		38.7900	9,500.00	307,797.50	368,505.00
OAKLEY INC.		1.176	OO	673662102		12.7500	23,000.00	272,778.88	293,250.00
OCA INC		0.000	OCA	67083Q101		6.3500	88,600.00	874,646.00	562,610.00
OCEANEERING INT'L. INC.		0.000	OII	675232102		37.3200	27,700.00	663,697.17	1,033,764.00
OCEANFIRST FINL CORP		3.245	OCFC	675234108		24.6500	10,400.00	239,211.64	256,360.00
OCTEL CORP		0.576	OTL	675727101		20.8100	23,200.00	435,373.08	482,792.00
OCULAR SCIENCES INC		0.000	OCLR	675744106		49.0100	26,669.00	755,183.16	1,307,047.69
OCWEN FINANCIAL CORP		0.000	OCN	675746101		9.5600	41,100.00	271,544.29	392,916.00
ODYSSEY HEALTHCARE INC		0.000	ODSY	67611V101		13.6800	28,300.00	657,729.71	387,144.00
OFFSHORE LOGISTICS		0.000	OLG	676255102		32.4700	28,200.00	625,143.77	915,654.00
OHIO CASUALTY CORP.		0.000	OCAS	677240103Q		23.2100	77,900.00	1,112,147.24	1,808,059.00
OIL STS INTL INC		0.000	OIS	678026105		19.2900	32,300.00	418,497.80	623,067.00
OLD DOMINION FREIGHT LINE		0.000	ODFL	679580100		34.8000	18,300.00	361,397.49	636,840.00
OLD NATL BANCORP IND		2.938	ONB	680033107		25.8600	73,700.00	1,835,153.70	1,905,882.00
OLD SECOND BANCORP I		1.505	OSBC	680277100		31.8800	14,900.00	318,103.72	475,012.00
OLIN CORP		3.633	OLN	680665205Q		22.0200	65,400.00	1,152,578.77	1,440,108.00
OM GROUP, INC.		1.727	OMG	670872100Q		32.4200	37,200.00	666,362.21	1,206,024.00
OMEGA FINL CORP		3.500	OMEF	682092101		34.2800	5,900.00	205,025.39	202,252.00
OMEGA PROTEIN CORP		0.000	OME	68210P107		8.6000	6,600.00	50,975.94	56,760.00
OMNICELL INC		0.000	OMCL	68213N109		11.0000	24,200.00	335,910.26	266,200.00
OMNIVISION TECHNOLOGIES INC		0.000	OVTI	682128103		18.3500	75,200.00	1,525,605.93	1,379,920.00
OMNOVA SOLUTIONS INC		0.000	OMN	682129101		5.6200	44,700.00	262,723.79	251,214.00
ON SEMICONDUCTOR COR		0.000	ONNN	682189105		4.5400	60,500.00	285,349.15	274,670.00
ONYX PHARMACEUTICALS		0.000	ONXX	683399109		32.3900	38,500.00	697,546.99	1,247,015.00
OPEN SOLUTIONS INC		0.000	OPEN	68371P102		25.9600	5,700.00	124,952.74	147,972.00
OPENWAVE SYS INC		0.000	OPWV	683718308		15.4600	45,333.00	393,775.60	700,848.18
OPLINK COMMUNICATION		0.000	OPLK	68375Q106		1.9700	229,658.00	466,253.46	452,426.26
OPNET TECHNOLOGIES INC.		0.000	OPNT	683757108		8.4200	13,100.00	168,205.39	110,302.00
OPSWARE INC		0.000	OPSW	68383A101		7.3400	18,100.00	138,679.33	132,854.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
OPTICAL COMMUNICATIO		0.000	OCPI	68382T101		2.5000	111,502.00	236,903.16	278,755.00
OPTION CARE INC		0.465	OPTN	683948103		17.1900	27,520.00	308,686.56	473,068.80
ORASURE TECHNOLOGIES		0.000	OSUR	68554V108		6.7200	8,500.00	66,430.70	57,120.00
ORBITAL SCIENCES CORP.		0.000	ORB	685564106		11.8300	75,200.00	678,209.03	889,616.00
OREGON STEEL MILLS INC		0.000	OS	686079104Q		20.2900	37,800.00	556,121.23	766,962.00
ORIENTAL FINL GROUP		1.992	OFG	68618W100		28.3100	28,963.00	662,973.40	819,942.53
ORLEANS HOMEBUILDERS INC		0.000	OHB	686588104		19.8500	2,700.00	61,020.07	53,595.00
ORMAT TECHNOLOGIES INC		0.000	ORA	686688102		16.2800	8,000.00	143,921.04	130,240.00
ORTHOLOGIC CORP		0.000	OLGC	68750J107		6.2500	70,500.00	476,567.91	440,625.00
ORTHOVITA INC		0.000	VITA	68750U102		4.1900	900.00	3,918.95	3,771.00
OSCIENT PHARMACEUTICALS CORP		0.000	OSCI	68812R105		3.6500	67,400.00	288,195.04	246,010.00
OSHKOSH B'GOSH CL-A		2.056	GOSHA	688222207Q		21.4000	7,400.00	181,329.60	158,360.00
OSI SYSTEMS INC		0.000	OSIS	671044105		22.7100	16,231.00	286,439.62	368,606.01
OTTER TAIL CORP		4.308	OTTR	689648103		25.5300	28,779.00	792,266.36	734,727.87
OVERLAND STORAGE INC		0.000	OVRL	690310107		16.6900	15,200.00	250,293.53	253,688.00
OVERNITE CORP		0.429	OVNT	690322102		37.2400	37,400.00	1,084,933.95	1,392,776.00
OVERSEAS SHIPHOLDING GROUP		1.268	OSG	690368105		55.2000	33,800.00	993,430.65	1,865,760.00
OVERSTOCK COM INC DE		0.000	OSTK	690370101		69.0000	13,000.00	440,257.68	897,000.00
OWENS & MINOR INC.		1.561	OMI	690732102Q		28.1700	51,400.00	992,096.86	1,447,938.00
OXFORD INDUSTRIES INC.		1.307	OXM	691497309		41.3000	20,100.00	590,582.59	830,130.00
P A M TRANSN SVCS IN		0.000	PTSI	693149106		18.7500	7,100.00	169,375.77	133,125.00
P.F.CHANGS CHINA BISTRO INC		0.000	PFCB	69333Y108		56.3500	23,900.00	807,267.71	1,346,765.00
PACER INTERNATIONAL INC		0.000	PACR	69373H106		21.2600	17,236.00	312,883.34	366,437.36
PACIFIC CAP BANCORP		2.118	PCBC	69404P101		33.9900	50,533.00	1,340,028.97	1,717,616.67
PACKETEER INC		0.000	PKTR	695210104		14.4500	36,500.00	485,703.95	527,425.00
PAIN THERAPEUTICS INC.		0.000	PTIE	69562K100		7.2100	35,000.00	229,789.98	252,350.00
PALM HARBOR HOMES		0.000	PHHM	696639103		16.8800	10,600.00	189,622.09	178,928.00
PALMONE INC		0.000	PLMO	69713P107		31.5500	52,336.00	1,213,114.68	1,651,200.80
PALMSOURCE INC		0.000	PSRC	697154102		12.7400	5,300.00	112,151.65	67,522.00
PALOMAR MEDICAL TECHNOLOGIES I		0.000	PMTI	697529303		26.0700	13,300.00	214,918.74	346,731.00
PANERA BREAD CO		0.000	PNRA	69840W108		40.3200	31,500.00	844,675.00	1,270,080.00
PANTRY INC/THE		0.000	PTRY	698657103		30.0900	3,700.00	79,341.16	111,333.00
PAPA JOHN'S INTERNATIONAL		0.000	PZZA	698813102		34.4400	12,200.00	325,888.97	420,168.00
PAR PHARMACEUTICAL COS INC		0.000	PRX	69888P106		41.3800	38,000.00	1,689,042.75	1,572,440.00
PARADYNE NETWORKS INC		0.000	PDYN	69911G107		3.5900	43,800.00	251,406.48	157,242.00
PARAMETRIC TECHNOLOGY CORP		0.000	PMTC	699173100		5.8900	333,100.00	1,695,976.68	1,961,959.00
PAREXEL INT'L CORP.		0.000	PRXL	699462107		20.3000	39,000.00	756,482.76	791,700.00
PARK ELECTROCHEMICAL CORP.		1.476	PKE	700416209		21.6800	28,000.00	608,796.10	607,040.00
PARK NATL CORP		2.656	PRK	700658107		135.5000	15,960.00	1,951,658.78	2,162,580.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q) Instrument - COM COMMON STOCK									
PARKER DRILLING CO		0.000	PKD	701081101		3.9300	104,800.00	307,912.73	411,864.00
PARTNERS TRUST FINL		2.060	PRTR	70213F102		11.6500	13,161.00	119,029.64	153,325.65
PARTY CITY CORP		0.000	PCTY	702145103		12.9300	26,700.00	354,177.61	345,231.00
PATHMARK STORES INC		0.000	PTMK	70322A101		5.8100	33,400.00	250,127.52	194,054.00
PAXAR CORP.		0.000	PXR	704227107		22.1700	38,450.00	557,535.38	852,436.50
PAYLESS SHOESOURCE INC		0.000	PSS	704379106		12.3000	95,400.00	1,383,468.17	1,173,420.00
PC CONNECTION INC		0.000	PCCC	69318J100		9.5200	8,000.00	64,028.14	76,160.00
PC-TEL INC		0.000	PCTI	69325Q105		7.9300	45,100.00	421,049.16	357,643.00
PDF SOLUTIONS INC		0.000	PDFS	693282105		16.1100	16,200.00	157,130.76	260,982.00
PDI INC		0.000	PDII	69329V100		22.2800	9,400.00	197,338.00	209,432.00
PEAPACK-GLADSTONE FI		1.394	PGC	704699107		31.5500	740.00	20,912.40	23,347.00
PEC SOLUTIONS INC		0.000	PECS	705107100		14.1700	12,800.00	171,422.23	181,376.00
PEDIATRIX MEDICAL GROUP INC.		0.000	PDX	705324101		64.0500	28,200.00	1,201,670.36	1,806,210.00
PEETS COFFEE & TEA I		0.000	PEET	705560100		26.4700	3,400.00	82,322.28	89,998.00
PEGASUS SOLUTIONS		0.000	PEGS	705906105		12.6000	24,100.00	352,640.55	303,660.00
PEGASYSTEMS INC		0.000	PEGA	705573103		8.5300	12,600.00	100,214.75	107,478.00
PEMSTAR INC		0.000	PMTRE	706552106		1.8100	1.00	3.51	1.81
PENN ENGR & MFG CORP		1.547	PNN	707389300		18.1000	23,400.00	403,159.56	423,540.00
PENN NATIONAL GAMING INC		0.000	PENN	707569109		60.5500	35,600.00	825,833.41	2,155,580.00
PENN VA CORP		1.109	PVA	707882106		40.5700	20,300.00	484,872.68	823,571.00
PENN-AMERICA GROUP INC		1.589	PNG	707247102		15.1000	25,200.00	345,470.17	380,520.00
PENNFED FINL SVCS IN		1.243	PFBS	708167101		16.0800	10,000.00	143,121.08	160,800.00
PENNRock FINL SVCS C		2.261	PRFS	708352109		38.9100	8,500.00	245,861.48	330,735.00
PENWEST PHARMACEUTIC		0.000	PPCO	709754105		11.9600	18,400.00	205,203.58	220,064.00
PEOPLES BANCORP INC		2.624	PEBO	709789101		27.4300	11,800.00	307,735.83	323,674.00
PEOPLES ENERGY CORP		4.914	PGL	711030106Q		43.9500	41,700.00	1,570,516.96	1,832,715.00
PEOPLES HLDG CO		2.537	PHC	711148106		33.1000	9,950.00	315,051.76	329,345.00
PEP BOYS MM & J		1.581	PBY	713278109Q		17.0700	64,100.00	1,028,341.24	1,094,187.00
PER-SE TECHNOLOGIES		0.000	PSTI	713569309		15.8300	9,200.00	127,030.20	145,636.00
PEREGRINE PHARMACEUT		0.000	PPHM	713661106		1.1700	139,700.00	223,886.85	163,449.00
PERFORMANCE FOOD GROUP COMPANY		0.000	PFGC	713755106		26.9100	42,200.00	1,422,013.32	1,135,602.00
PERICOM SEMICONDUCTOR CORP		0.000	PSEM	713831105		9.4300	24,600.00	423,021.72	231,978.00
PERINI CORP		0.000	PCR	713839108		16.6900	22,500.00	237,554.79	375,525.00
PEROT SYSTEMS COPR. CL. A		0.000	PER	714265105		16.0300	95,900.00	1,169,542.15	1,537,277.00
PERRIGO CO.		0.926	PRGO	714290103		17.2700	79,900.00	944,885.68	1,379,873.00
PERRY ELLIS INTERNATIONAL		0.000	PERY	288853104		20.3500	6,000.00	149,664.42	122,100.00
PETROLEUM DEVELOPMENT CORP		0.000	PETD	716578109		38.5700	23,000.00	314,296.34	887,110.00
PFF BANCORP INC		1.726	PFB	69331W104		46.3300	13,740.00	442,671.23	636,574.20
PHARMACYCLICS INC		0.000	PCYC	716933106		10.4700	40,300.00	413,766.18	421,941.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
PHARMION CORP		0.000		PHRM	71715B409	42.2100	12,170.00	564,731.07	513,695.70
PHARMOS CORP		0.000		PARS	717139208	1.4200	22,400.00	82,539.29	31,808.00
PHASE FORWARD INC		0.000		PFWD	71721R406	8.1700	6,100.00	53,085.25	49,837.00
PHILADELPHIA CONS HLDG CO		0.000		PHLY	717528103	66.1400	23,400.00	1,128,361.62	1,547,676.00
PHILLIPS-VAN HEUSEN		0.555		PVH	718592108	27.0000	26,900.00	429,622.09	726,300.00
PHOENIX COMPANIES INC.		1.280		PNX	71902E109	12.5000	105,100.00	1,095,907.69	1,313,750.00
PHOTON DYNAMICS INC		0.000		PHTN	719364101	24.2800	7,400.00	236,922.91	179,672.00
PHOTRONICS INC.		0.000		PLAB	719405102	16.5000	36,100.00	655,078.29	595,650.00
PICO HOLDINGS INC		0.000		PICO	693366205	20.7700	8,900.00	145,119.07	184,853.00
PIEDMONT NATURAL GAS CO INC NO		3.700		PNY	720186105	23.2400	84,600.00	1,791,412.03	1,966,104.00
PINNACLE AIRLINES CORP		0.000		PNCL	723443107	13.9400	21,600.00	268,685.73	301,104.00
PINNACLE ENTERTAINMENT, INC.		0.000		PNK	723456109	19.7800	39,500.00	439,735.44	781,310.00
PINNACLE SYSTEMS		0.000		PCLE	723481107	6.1000	76,500.00	740,110.70	466,650.00
PIPER JAFFRAY COMPANIES INC		0.000		PJC	724078100	47.9500	27,100.00	831,335.83	1,299,445.00
PIXELWORKS INC		0.000		PXLW	72581M107	11.3400	45,000.00	449,974.43	510,300.00
PLACER SIERRA BANCSHARES		0.703		PLSB	726079106	28.4400	6,400.00	137,856.00	182,016.00
PLAINS EXPLORATION & PR		0.000		PXP	726505100	26.0000	76,039.00	1,010,033.15	1,977,014.00
PLANAR SYSTEMS INC.		0.000		PLNR	726900103	11.2300	32,800.00	454,767.55	368,344.00
PLANETOUT INC		0.000		LGBT	727058109	13.6000	6,400.00	72,528.13	87,040.00
PLATO LEARNING INC		0.000		TUTR	72764Y100	7.4500	800.00	8,167.46	5,960.00
PLAYTEX PRODUCTS INC		0.000		PYX	72813P100	7.9900	2,600.00	17,126.32	20,774.00
PLEXUS CORP		0.000		PLXS	729132100	13.0100	27,900.00	476,266.11	362,979.00
PLUG POWER INC		0.000		PLUG	72919P103	6.1100	18,406.00	133,461.50	112,460.66
PLX TECHNOLOGY INC		0.000		PLXT	693417107	10.4000	23,900.00	364,892.98	248,560.00
PMA CAP CORP		4.058		PMACA	693419202	10.3500	56,300.00	448,915.27	582,705.00
PNM RESOURCES INC		2.926		PNM	69349H107	25.2900	76,150.00	1,371,064.27	1,925,833.50
POLYMEDICA CORP		1.609		PLMD	731738100	37.2900	29,200.00	629,237.16	1,088,868.00
POLYONE CORPORATION		2.759		POL	73179P106	9.0600	101,800.00	588,902.66	922,308.00
POPE & TALBOT INC		1.870		POP	732827100	17.1100	17,500.00	235,535.48	299,425.00
PORTALPLAYER INC		0.000		PLAY	736187204	24.6800	6,900.00	185,840.46	170,292.00
PORTFOLIO RECOVERY ASSOCIATES		0.000		PRAA	73640Q105	41.2200	13,500.00	363,375.65	556,470.00
POSSIS MEDICAL INC		0.000		POSS	737407106	13.4800	17,800.00	353,886.84	239,944.00
POTLATCH CORP.		1.186		PCH	737628107Q	50.5800	37,300.00	1,156,359.00	1,886,634.00
POWELL INDS INC		0.000		POWL	739128106	18.4900	19,370.00	336,376.00	358,151.30
POWER INTEGRATIONS INC		0.000		POWI	739276103	19.7800	30,600.00	668,815.94	605,268.00
POWER ONE INC.		0.000		PWER	739308104	8.9200	71,000.00	1,374,036.93	633,320.00
POWERWAVE TECHNOLOGIES		0.000		PWAV	739363109	8.4800	115,800.00	765,913.59	981,984.00
POZEN INC		0.000		POZN	73941U102	7.2700	26,600.00	238,273.61	193,382.00
PRA INTERNATIONAL		0.000		PRAI	69353C101	24.7800	9,100.00	204,536.98	225,498.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
PRAECIS PHARMACEUTICALS INC	0.000			PRCS	739421105	1.9000	58,143.00	305,993.80	110,471.70
PREMIERE GLOBAL SERVICES INC	0.000			PGI	740585104	10.7100	44,600.00	305,404.04	477,666.00
PRESIDENTIAL LIFE	2.358			PLFE	740884101	16.9600	35,261.00	595,480.57	598,026.56
PRESSTEK INC	0.000			PRST	741113104	9.6800	28,500.00	197,087.87	275,880.00
PRG-SCHULTZ INTL INC	0.000			PRGX	69357C107	5.0300	45,600.00	248,622.33	229,368.00
PRICE COMMUNICATIONS CORP	0.000			PR	741437305	18.5900	57,905.00	802,285.42	1,076,453.95
PRICELINE.COM INC	0.000			PCLN	741503403	23.5900	16,487.00	432,781.50	388,928.33
PRIMEDIA INC	0.000			PRM	74157K101	3.8000	47,700.00	122,844.70	181,260.00
PRINCETON REVIEW INC	0.000			REVV	742352107	6.1500	18,300.00	131,247.11	112,545.00
PRIORITY HEALTHCARE CORPORATIO	0.000			PHCC	74264T102	21.7700	31,800.00	602,764.53	692,286.00
PRIVATEBANCORP INC	0.372			PVTB	742962103	32.2300	18,200.00	371,920.98	586,586.00
PROASSURANCE CORP	0.000			PRA	74267C106	39.1100	29,100.00	892,594.42	1,138,101.00
PROGRESS SOFTWARE	0.000			PRGS	743312100	23.3500	44,052.00	713,222.62	1,028,614.20
PROQUEST COMPANY	0.000			PQE	74346P102	29.7000	26,600.00	697,005.13	790,020.00
PROSPERITY BANCSHARE	1.129			PRSP	743606105	29.2100	18,340.00	460,780.84	535,711.40
PROVIDE COMMERCE INC	0.000			PRVD	74373W103	37.1500	14,800.00	307,694.16	549,820.00
PROVIDENT BANCORP INC	1.213			PBCP	74383A109	13.1900	31,848.00	361,964.81	420,075.12
PROVIDENT BANKSHARES CORPORATI	2.914			PBKS	743859100	36.3700	29,452.00	720,327.99	1,071,169.24
PROVIDENT FINANCIAL HLDGS	1.941			PROV	743868101	28.8500	12,500.00	281,068.13	360,625.00
PROVIDENT FINANCIAL SERVICES	1.239			PFS	74386T105	19.3700	70,909.00	1,257,533.52	1,373,507.33
PROVINCE HEALTHCARE COMPANY	0.000			PRV	743977100	22.3500	64,300.00	1,127,889.41	1,437,105.00
PROXYMED INC	0.000			PILL	744290305	9.8200	6,700.00	60,734.50	65,794.00
PSS WORLD MEDICAL INC.	0.000			PSSI	69366A100	12.5150	74,900.00	508,431.53	937,373.50
PSYCHIATRIC SOLUTIONS INC	0.000			PSYS	74439H108	36.5600	4,200.00	122,532.35	153,552.00
PULITZER INC	1.233			PTZ	745769109	64.8500	9,300.00	454,750.73	603,105.00
QAD INC	1.121			QADI	74727D108	8.9200	14,283.00	185,632.14	127,404.36
QC HOLDINGS INC	0.000			QCCO	74729T101	19.1600	5,500.00	87,688.15	105,380.00
QUAKER CHEM CORP	3.462			KWR	747316107Q	24.8400	9,200.00	220,631.45	228,528.00
QUALITY SYSTEMS INC	0.000			QSII	747582104	59.8000	3,760.00	149,720.88	224,848.00
QUANEX CORP	0.787			NX	747620102	68.5700	18,200.00	656,322.64	1,247,974.00
QUANTA SERVICES INC.	0.000			PWR	74762E102	8.0000	80,000.00	599,477.18	640,000.00
QUANTUM CORPORATION- DLT & STO	0.000			DSS	747906204	2.6200	200,200.00	868,821.97	524,524.00
QUEST SOFTWARE INC	0.000			QSFT	74834T103	15.9500	55,250.00	672,582.37	881,237.50
QUICKSILVER INC	0.000			ZQK	74838C106	29.7900	61,900.00	1,079,513.02	1,844,001.00
QUICKSILVER RESOURCE	0.000			KWK	74837R104	36.7800	25,900.00	676,561.77	952,602.00
QUIDEL CORP	0.000			QDEL	74838J101	5.0800	77,400.00	509,622.07	393,192.00
R & G FINANCIAL CORP CL-B	1.121			RGF	749136107	38.8800	36,150.00	874,454.06	1,405,512.00
R.H. DONNELLEY CORP.	0.000			RHD	74955W307Q	59.0500	20,500.00	844,304.23	1,210,525.00
RADIATION THERAPY SERVICES INC	0.000			RTSX	750323206	17.0000	6,100.00	71,171.75	103,700.00



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RADISYS CORPORATION	0.000	RSYS	750459109	19.5500	20,800.00	444,027.74	406,640.00		
RAILAMERICA INC	0.000	RRA	750753105	13.0500	40,800.00	410,024.00	532,440.00		
RALCORP HOLDINGS	0.000	RAH	751028101Q	41.9300	26,300.00	738,464.38	1,102,759.00		
RANGE RES CORP	0.391	RRC	75281A109	20.4600	62,250.00	483,048.91	1,273,635.00		
RARE HOSPITALITY INTL INC.	0.000	RARE	753820109	31.8600	37,800.00	742,255.18	1,204,308.00		
RAVEN INDUSTRIES INC	1.032	RAVN	754212108	21.3100	17,200.00	244,838.77	366,532.00		
RAYOVAC CORP	0.000	ROV	755081106	30.5600	38,300.00	669,450.26	1,170,448.00		
RC2 CORP	0.000	RCRC	749388104	32.6000	24,500.00	587,661.69	798,700.00		
READERS DIGEST ASSOCIATION	1.437	RDA	755267101	13.9100	110,000.00	1,774,808.90	1,530,100.00		
READING INTERNATIONAL INC	0.000	RDI	755408101	8.3600	16,000.00	108,729.47	133,760.00		
REALNETWORKS INC	0.000	RNWK	75605L104	6.6200	125,000.00	807,912.38	827,500.00		
RED ROBIN GOURMET BURGERS	0.000	RRGB	75689M101	53.4700	13,300.00	373,318.84	711,151.00		
REDBACK NETWORKS	0.000	RBAK	757209507	5.3600	34,675.00	177,967.95	185,858.00		
REGAL BELOIT	1.678	RBC	758750103	28.6000	35,600.00	838,335.65	1,018,160.00		
REGENERATION TECHNOLOGIES INC	0.000	RTIX	75886N100	10.4800	25,800.00	224,469.25	270,384.00		
REGENERON PHARMACEUTICAL	0.000	REGN	75886F107	9.2100	17,200.00	194,559.19	158,412.00		
REGENT COMMUNICATIONS INC	0.000	RGCI	758865109	5.3000	38,700.00	232,961.02	205,110.00		
REHABCARE GROUP INC	0.000	RHB	759148109	27.9900	26,600.00	654,751.94	744,534.00		
RELIANCE STEEL & ALUMINUM	0.718	RS	759509102	38.9600	31,300.00	751,813.82	1,219,448.00		
REMEC IN	0.000	REMC	759543101	7.2100	20,728.00	153,412.80	149,448.88		
REMINGTON OIL & GAS CORP	0.000	REM	759594302	27.2500	32,100.00	596,860.81	874,725.00		
RENAISSANCE LEARNING INC	0.862	RLRN	75968L105	18.5600	8,500.00	191,542.05	157,760.00		
RENOVIS INC	0.000	RNVS	759885106	14.3800	6,600.00	51,218.64	94,908.00		
RENT-WAY INC	0.000	RWY	76009U104	8.0100	29,150.00	156,475.61	233,491.50		
REPUBLIC AIRWAYS HOLDINGS INC	0.000	RJET	760276105	13.2700	27,700.00	264,411.23	367,579.00		
REPUBLIC BANCORP INC	2.879	RBNC	760282103	15.2800	78,188.00	868,305.33	1,194,712.64		
REPUBLIC BANCORP KY	1.198	RBCAA	760281204	25.7000	17,764.00	327,179.25	456,534.80		
RES-CARE INC	0.000	RSCR	760943100	15.2200	36,000.00	458,902.35	547,920.00		
RESOURCE AMERICA INC	0.615	REXI	761195205	32.5000	25,508.00	402,121.99	829,010.00		
RESOURCES CONNECTION INC	0.000	RECN	76122Q105	54.3100	20,100.00	686,869.49	1,091,631.00		
RESTORATION HARDWARE INC	0.000	RSTO	760981100	5.7400	29,200.00	145,799.88	167,608.00		
RETAIL VENTURES INC	0.000	RVI	76128Y102	7.1000	43,000.00	331,256.56	305,300.00		
RETEK INC	0.000	RETK	76128Q109	6.1500	14,600.00	62,926.14	89,790.00		
REVLON INC - CL A	0.000	REV	761525500	2.3000	75,600.00	209,204.37	173,880.00		
RF MICRO-DEVICES	0.000	RFMD	749941100	6.8400	169,400.00	1,138,863.52	1,158,696.00		
RIGEL PHARMACEUTICALS INC	0.000	RIGL	766559603	24.4200	2,800.00	58,676.94	68,376.00		
RIGGS NATL CORP WASH DC	0.940	RIGS	766570105	21.2600	28,300.00	617,540.32	601,658.00		
RIGHTNOW TECHNOLOGIES INC	0.000	RNOW	76657R106	16.1500	7,000.00	87,820.60	113,050.00		
RLI CORP	1.347	RLI	749607107	41.5700	30,200.00	884,759.02	1,255,414.00		

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ROBBINS & MYERS INC.		0.923	RBN	770196103		23.8300	21,500.00	475,137.35	512,345.00
ROCK-TENN COMPANY CL A		2.374	RKT	772739207		15.1600	32,500.00	527,235.05	492,700.00
ROFIN-SINAR TECHNOLOGIES INC		0.000	RSTI	775043102		42.4500	16,579.00	436,147.87	703,778.55
ROGERS CORP.		0.000	ROG	775133101		43.1000	13,200.00	646,819.66	568,920.00
ROLLINS INC		0.911	ROL	775711104		26.3200	21,700.00	519,291.91	571,144.00
ROYAL BANCSHARES PA		3.701	RBPA	780081105		27.0200	4,896.00	115,396.00	132,289.92
ROYAL GOLD INC		1.096	RGLD	780287108		18.2400	4,700.00	67,608.55	85,728.00
RPC INC		0.477	RES	749660106		25.1200	10,600.00	117,659.21	266,272.00
RSA SECURITY INC.		0.000	RSAS	749719100		20.0600	76,900.00	1,249,436.89	1,542,614.00
RTI INTERNATIONAL METALS		0.000	RTI	74973W107		20.5400	23,500.00	326,428.37	482,690.00
RUDDICK CORP.		2.028	RDK	781258108Q		21.6900	36,700.00	485,051.53	796,023.00
RUDOLPH TECHNOLOGIES INC		0.000	RTEC	781270103		17.1700	1,000.00	30,991.66	17,170.00
RUSH ENTERPRISES INC - CL B		0.000	RUSHB	781846308		17.3100	27,200.00	366,882.45	470,832.00
RUSS BERRIE & CO INC		5.253	RUS	782233100		22.8400	8,900.00	210,032.79	203,276.00
RUSSELL CORP		0.821	RML	782352108Q		19.4800	43,800.00	766,457.08	853,224.00
RYANS RESTAURANT GROUP INC		0.000	RYAN	783520109		15.4200	59,900.00	730,113.36	923,658.00
RYERSON TULL, INC.		1.269	RT	78375P107Q		15.7500	38,800.00	431,095.55	611,100.00
S & T BANCORP INC		2.865	STBA	783859101		37.6900	31,942.00	986,525.74	1,203,893.98
S Y BANCORP INC		1.825	SYI	785060104		24.1000	13,100.00	301,216.91	315,710.00
S1 CORPORATION		0.000	SONE	78463B101		9.0600	78,400.00	431,617.25	710,304.00
SAFEGUARD SCIENTIFIC		0.000	SFE	786449108		2.1200	233,100.00	493,162.73	494,172.00
SAFENET INC		0.000	SFNT	78645R107		36.7400	26,375.00	743,090.86	969,017.50
SAFETY INSURANCE GROUP INC		1.540	SAFT	78648T100		31.1500	20,726.00	410,960.63	645,614.90
SAGA COMMUNICATIONS		0.000	SGA	786598102		16.8500	18,150.00	325,983.95	305,827.50
SALEM COMMUNICATIONS -CL A		0.000	SALM	794093104		24.9500	1,900.00	48,743.93	47,405.00
SALESFORCE.COM INC		0.000	CRM	79466L302		16.9400	12,800.00	202,597.92	216,832.00
SALIX PHARMACEUTICAL		0.000	SLXP	795435106		17.5900	39,994.00	427,241.72	703,494.46
SANDERS MORRIS HARRIS GROUP IN		0.842	SMHG	80000Q104		17.8100	13,300.00	188,077.38	236,873.00
SANDERSON FARMS INC		0.924	SAFM	800013104		43.2800	17,877.00	527,100.77	773,716.56
SANDY SPRING BANCORP INC		2.087	SASR	800363103		38.3300	9,461.00	325,446.50	362,640.13
SANTANDER BANCORP		2.122	SBP	802809103		30.1600	5,820.00	117,903.44	175,531.20
SANTARUS INC		0.000	SNTS	802817304		9.0600	9,300.00	107,554.65	84,258.00
SAPIENT CORP		0.000	SAPE	803062108		7.9100	87,500.00	476,965.98	692,125.00
SAUER-DANFOSS INC		1.834	SHS	804137107		21.8100	11,200.00	122,924.03	244,272.00
SBA COMMUNICATIONS CORP		0.000	SBAC	78388J106		9.2800	51,100.00	282,519.98	474,208.00
SBS TECHNOLOGIES INC		0.000	SBSE	78387P103		13.9600	16,919.00	244,088.46	236,189.24
SCANSOFT INC		0.000	SSFT	80603P107		4.1900	89,716.00	451,490.72	375,910.04
SCANSOURCE INC		0.000	SCSC	806037107		62.1600	13,900.00	505,038.83	864,024.00
SCBT FINANCIAL CORP		2.025	SCBT	78401V102		33.5700	9,030.00	234,452.50	303,137.10

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
SCHAWK INC		0.715	SGK	806373106		18.1800	10,100.00	115,044.48	183,618.00
SCHNITZER STL INDS		0.200	SCHN	806882106		33.9300	21,800.00	499,255.04	739,674.00
SCHOLASTIC CORP		0.000	SCHL	807066105		36.9600	33,500.00	957,462.87	1,238,160.00
SCHOOL SPECIALTY INC.		0.000	SCHS	807863105		38.5600	25,156.00	736,401.42	970,015.36
SCHULMAN (A.) INC.		2.709	SHLM	808194104Q		21.4100	43,200.00	721,602.32	924,912.00
SCHWITZER-MAIDUIT INTL INC		1.767	SWM	808541106		33.9500	16,700.00	414,750.50	566,965.00
SCICLONE PHARMACEUTICALS INC		0.000	SCLN	80862K104		3.7000	49,500.00	192,337.71	183,150.00
SCIENTIFIC GAMES COR		0.000	SGMS	80874P109		23.8400	73,300.00	939,814.86	1,747,472.00
SCP POOL CORPORATION		0.877	POOL	784028102		31.9000	59,275.00	757,302.41	1,890,872.50
SCS TRANSPORTATION INC		0.000	SCST	81111T102		23.3700	27,400.00	473,780.08	640,338.00
SEABOARD CORP		0.300	SEB	811543107		998.0000	800.00	268,818.78	798,400.00
SEABULK INTERNATIONAL INC		0.000	SBLK	81169P101		12.1100	6,486.00	52,557.13	78,545.46
SEACHANGE INTERNATIONAL		0.000	SEAC	811699107		17.4400	38,600.00	524,149.27	673,184.00
SEACOAST BKG CORP FL		2.516	SBCF	811707306		22.2500	12,900.00	258,957.98	287,025.00
SEACOR SMT INC.		0.000	CKH	811904101		53.4000	25,100.00	1,064,200.48	1,340,340.00
SEATTLE GENETICS INC		0.000	SGEN	812578102		6.5300	34,700.00	235,931.23	226,591.00
SECURE COMPUTING CORP		0.000	SCUR	813705100		9.9800	10,213.00	83,314.12	101,925.74
SELECT COMFORT CORP		0.000	SCSS	81616X103		17.9400	28,300.00	704,806.00	507,702.00
SELECT MEDICAL CORP		0.681	SEM	816196109		17.6000	102,300.00	1,462,780.36	1,800,480.00
SELECTIVE INSURANCE GROUP		1.717	SIGI	816300107		44.2400	36,390.00	978,708.54	1,609,893.60
SEMITOOL INC		0.000	SMTL	816909105		9.2800	18,092.00	162,900.15	167,893.76
SENIOR HOUSING PROP TRUST		6.758	SNH	81721M109		18.9400	59,600.00	850,270.43	1,128,824.00
SENSIENT TECHNOLOGIES		2.501	SXT	81725T100Q		23.9900	52,000.00	1,049,759.06	1,247,480.00
SEQUA CORP - CL A		0.000	SQA.A	817320104		61.1500	6,900.00	347,892.16	421,935.00
SERENA SOFTWARE INC		0.000	SRNA	817492101		21.6400	14,800.00	265,769.14	320,272.00
SEROLOGICALS CORP		0.000	SERO	817523103		22.1200	32,700.00	577,460.34	723,324.00
SFBC INTERNATIONAL INC		0.000	SFCC	784121105		39.5000	13,900.00	295,181.99	549,050.00
SHARPER IMAGE CORP		0.000	SHRP	820013100		18.8500	13,000.00	336,188.72	245,050.00
SHAW GROUP		0.000	SGR	820280105		17.8500	70,300.00	921,008.24	1,254,855.00
SHENANDOAH TELECOMMU		1.435	SHEN	82312B106		29.9500	7,270.00	174,114.49	217,736.50
SHOE CARNIVAL INC		0.000	SCVL	824889109		13.0000	8,200.00	108,585.45	106,600.00
SHOPKO STORES INC		0.000	SKO	824911101		18.6800	44,000.00	656,922.76	821,920.00
SHUFFLE MASTER INC		0.000	SHFL	825549108		47.1000	25,791.00	603,242.07	1,214,756.10
SI INTERNATIONAL INC		0.000	SINT	78427V102		30.7600	7,200.00	165,758.00	221,472.00
SIERRA HEALTH SERVICES		0.000	SIE	826322109		55.1100	29,700.00	566,903.20	1,636,767.00
SIERRA PACIFIC RESOURCES		7.619	SRP	826428104		10.5000	153,200.00	1,584,303.48	1,608,600.00
SIGMATEL INC		0.000	SGTL	82661W107		35.5300	27,300.00	731,245.15	969,969.00
SIGNATURE BANK		0.000	SBNY	82669G104		32.3600	14,300.00	365,544.08	462,748.00
SILGAN HOLDINGS INC		0.984	SLGN	827048109		60.9600	12,200.00	388,969.36	743,712.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
SILICON GRAPHICS COMPUTER SYST	0.000	SGI	827056102	1.7300	137,600.00	195,530.51	238,048.00		
SILICON IMAGE INC	0.000	SIMG	82705T102	16.4600	82,300.00	745,004.08	1,354,658.00		
SILICON STORAGE TECH	0.000	SSTI	827057100	5.9500	90,200.00	615,867.17	536,690.00		
SILICON VALLEY BANCSHARES	0.000	SIVB	827064106	44.8200	33,213.00	1,015,507.20	1,488,606.66		
SILICONIX INC	0.000	SILI	827079203	36.4900	11,700.00	490,206.25	426,933.00		
SIMMONS 1ST NATL COR	2.072	SFNC	828730200	28.9500	16,300.00	377,858.80	471,885.00		
SIMPSON MANUFACTURING CO	0.573	SSD	829073105	34.9000	40,800.00	689,593.06	1,423,920.00		
SINCLAIR BROADCAST GROUP-A	1.085	SBGI	829226109	9.2100	49,700.00	483,995.95	457,737.00		
SITEL CORP	0.000	SWW	82980K107	2.4600	64,700.00	151,527.07	159,162.00		
SIX FLAGS INC.	0.000	PKS	83001P109	5.3700	103,400.00	1,298,995.97	555,258.00		
SJW CORP	2.802	SJW	784305104	36.4000	7,200.00	234,578.24	262,080.00		
SKECHERS U S A INC	0.000	SKX	830566105	12.9600	35,900.00	394,980.63	465,264.00		
SKYLINE CORP.	1.764	SKY	830830105Q	40.8000	7,600.00	233,471.01	310,080.00		
SKYWEST INC	0.598	SKYW	830879102	20.0600	64,500.00	1,123,832.25	1,293,870.00		
SKYWORKS SOLUTIONS INC	0.000	SWKS	83088M102	9.4300	166,300.00	6,122,082.08	1,568,209.00		
SMART & FINAL INC	0.000	SMF	831683107	14.3900	26,200.00	262,582.30	377,018.00		
SMITH (A.O.) CORP	2.137	AOS	831865209	29.9400	18,900.00	514,183.78	565,866.00		
SMITHTOWN BANCORP INC	0.629	SMTB	832449102	31.7500	13,800.00	510,594.08	438,150.00		
SOHU.COM INC	0.000	SOHU	83408W103	17.7100	11,300.00	273,501.99	200,123.00		
SOLA INTERNATIONAL INC	0.000	SOL	834092108	27.5400	35,500.00	706,508.51	977,670.00		
SONIC AUTOMOTIVE INC.	1.935	SAH	83545G102	24.8000	40,700.00	930,085.78	1,009,360.00		
SONIC CORP	0.000	SONC	835451105	30.5000	65,965.00	881,088.94	2,011,932.50		
SONIC INNOVATIONS IN	0.000	SNCI	83545M109	4.1700	62,600.00	285,988.98	261,042.00		
SONIC SOLUTIONS	0.000	SNIC	835460106	22.4400	20,700.00	218,005.90	464,508.00		
SONICWALL INC	0.000	SNWL	835470105	6.3200	66,100.00	403,736.23	417,752.00		
SONOSIGHT INC.	0.000	SONO	83568G104	33.9500	16,400.00	351,402.45	556,780.00		
SOTHEBY'S HOLDINGS CL-A	0.000	BID	835898107	18.1600	63,900.00	796,974.73	1,160,424.00		
SOURCE CORP	0.000	SRCPE	836167106	19.1100	27,100.00	699,294.69	517,881.00		
SOUTH JERSEY INDS IN	3.234	SJI	838518108	52.5600	15,300.00	596,711.00	804,168.00		
SOUTHERN UNION COMPANY	0.000	SUG	844030106	23.9800	83,500.00	1,345,043.79	2,002,330.00		
SOUTHSIDE BANCSHARES INC	1.750	SBSI	84470P109	22.8500	10,395.00	200,373.56	237,525.75		
SOUTHWEST BANCORP IN	1.143	OKSB	844767103	24.4800	11,900.00	203,896.22	291,312.00		
SOUTHWEST BANCORP OF TEXAS	0.515	SWBT	84476R109	23.2900	76,300.00	1,321,806.08	1,777,027.00		
SOUTHWEST GAS CORP	3.228	SWX	844895102Q	25.4000	38,550.00	863,906.76	979,170.00		
SOUTHWESTERN ENERGY COMPANY	0.000	SWN	845467109	50.6900	40,100.00	775,798.73	2,032,669.00		
SPANISH BROADCASTING SYSTEM	0.000	SBSA	846425882	10.5600	17,500.00	156,790.74	184,800.00		
SPARTECH CORP	1.771	SEH	847220209	27.0900	18,900.00	451,114.44	512,001.00		
SPECIALTY LABORATORIES	0.000	SP	84749R100	11.0400	8,900.00	96,622.96	98,256.00		
SPEEDWAY MOTORSPORTS	0.791	TRK	847788106	39.1800	16,400.00	445,041.99	642,552.00		

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q) Instrument - COM COMMON STOCK									
SPHERION CORPORATION		0.000	SFN	848420105		8.4000	67,100.00	819,243.63	563,640.00
SPINNAKER EXPLORATION CO		0.000	SKE	84855W109		35.0700	27,900.00	676,844.51	978,453.00
SPORTS AUTHORITY INC		0.000	TSA	84917U109		25.7500	15,125.00	410,642.19	389,468.75
SPSS INC.		0.000	SPSS	78462K102		15.6400	29,300.00	452,747.49	458,252.00
SRA INTERNATIONAL INC - CLASS		0.000	SRX	78464R105		64.2000	14,500.00	514,835.52	930,900.00
SS&C TECHNOLOGIES IN		0.774	SSNC	85227Q100		20.6500	15,050.00	288,799.28	310,782.50
ST MARY LAND & EXPLORATION		0.239	SM	792228108		41.7400	37,000.00	893,540.56	1,544,380.00
STAGE STORES INC		0.000	STGS	85254C305		41.5200	26,800.00	807,710.19	1,112,736.00
STAMPS COM INC		0.000	STMP	852857200		15.8400	34,562.00	422,732.92	547,462.08
STANDARD COMMERCIAL CORP		1.798	STW	853258101		19.4600	24,600.00	461,977.76	478,716.00
STANDARD MICROSYSTEMS CORP		0.000	SMSC	853626109		17.8300	31,236.00	658,486.92	556,937.88
STANDARD MOTOR PRODS		2.278	SMP	853666105		15.8000	27,000.00	414,436.67	426,600.00
STANDARD REGISTER CO		6.515	SR	853887107		14.1200	13,000.00	197,765.33	183,560.00
STANDEX INTERNATIONAL CORP		2.948	SXI	854231107		28.4900	21,900.00	506,861.79	623,931.00
STANLEY FURNITURE CO INC		0.889	STLY	854305208		44.9500	6,200.00	182,139.77	278,690.00
STARTEK INC		5.764	SRT	85569C107		28.4500	12,100.00	453,840.51	344,245.00
STATE AUTO FINL CORP		0.696	STFC	855707105		25.8500	22,000.00	563,250.42	568,700.00
STATE BANCORP INC N.		2.181	STB	855716106		27.5000	8,965.00	194,959.39	246,537.50
STATE FINANCIAL SERVICES CORP		1.993	SFSW	856855101		30.1000	13,900.00	369,033.45	418,390.00
STEAK N SHAKE COMPANY		0.000	SNS	857873103		20.0800	27,000.00	429,737.11	542,160.00
STEEL DYNAMICS INC		1.056	STLD	858119100		37.8800	41,600.00	661,963.72	1,575,808.00
STEEL TECHNOLOGIES INC		0.727	STTX	858147101		27.5100	2,200.00	50,403.78	60,522.00
STEIN MART INC.		0.000	SMRT	858375108		17.0600	40,700.00	555,685.30	694,342.00
STEINWAY MUSICAL INS		0.000	LVB	858495104		28.9400	15,000.00	415,110.31	434,100.00
STELLENT INC		0.000	STEL	85856W105		8.8200	22,556.00	179,377.74	198,943.92
STEPAN CO		3.202	SCL	858586100Q		24.3600	5,900.00	143,031.01	143,724.00
STEREOTAXIS INC		0.000	STXS	85916J102		9.8300	6,100.00	60,726.72	59,963.00
STERIS CORP		0.000	STE	859152100Q		23.7200	86,600.00	1,979,601.77	2,054,152.00
STERLING BANCORP		2.690	STL	859158107		28.2500	17,910.00	351,112.90	505,957.50
STERLING BANCSHARES INC		1.401	SBIB	858907108		14.2700	49,726.00	664,406.06	709,590.02
STERLING FINL CORP		2.232	SLFI	859317109		28.6700	23,825.00	490,567.96	683,062.75
STERLING FINL CORP W		0.000	STSA	859319105		39.2600	18,776.00	544,737.04	737,145.76
STEWART & STEVENSON SERVICES		1.680	SVC	860342104Q		20.2300	43,700.00	747,490.46	884,051.00
STEWART ENTERPRISES INC. CL-A		0.000	STEI	860370105		6.9900	148,200.00	745,864.23	1,035,918.00
STEWART INFO SVCS		1.104	STC	860372101		41.6500	24,100.00	728,207.39	1,003,765.00
STIFEL FINANCIAL CORP		0.000	SF	860630102		20.9500	18,266.00	371,469.74	382,672.70
STILLWATER MINING COMPANY		0.000	SWC	86074Q102		11.2600	44,629.00	521,541.00	502,522.54
STONE ENERGY CORP		0.000	SGY	861642106		45.0900	30,400.00	1,255,629.22	1,370,736.00
STONERIDGE INC		0.000	SRI	86183P102		15.1300	31,200.00	458,468.36	472,056.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
STRATASYS INC	0.000	SSYS	862685104	33.5600	10,200.00	299,341.41	342,312.00		
STRATTEC SECURITY CORP	0.000	STRT	863111100	62.6200	7,431.00	432,979.94	465,329.22		
STRAYER EDUCATION INC	0.455	STRA	863236105	109.7900	14,500.00	1,367,887.11	1,591,955.00		
STRIDE RITE CORP	1.790	SRR	863314100Q	11.1700	59,500.00	654,597.35	664,615.00		
STURM RUGER & CO INC	4.429	RGR	864159108	9.0300	23,500.00	272,128.83	212,205.00		
SUFFOLK BANCORP	2.182	SUBK	864739107	34.8300	12,100.00	385,698.06	421,443.00		
SUN BANCORP INC/NJ	0.000	SNBC	86663B102	24.9800	600.00	13,288.81	14,988.00		
SUNRISE SENIOR LIVING INC	0.000	SRZ	86768K106	46.3600	23,600.00	744,327.05	1,094,096.00		
SUNTERRA CORP	0.000	SNRR	86787D208	14.0400	20,600.00	227,610.14	289,224.00		
SUPERGEN INC	0.000	SUPG	868059106	7.0500	19,700.00	120,536.60	138,885.00		
SUPERIOR ENERGY SVCS	0.000	SPN	868157108	15.4100	60,300.00	558,196.03	929,223.00		
SUPERIOR INDUSTRIES INTL	2.134	SUP	868168105	29.0500	24,800.00	949,235.78	720,440.00		
SUPERTEX INC	0.000	SUPX	868532102	21.7000	9,900.00	218,290.61	214,830.00		
SUPPORTSOFT INC	0.000	SPRT	868587106	6.6600	17,400.00	192,525.63	115,884.00		
SUREWEST COMMUNICATI	3.527	SURW	868733106	28.3500	16,182.00	477,019.68	458,759.70		
SURMODICS INC	0.000	SRDX	868873100	32.5100	15,800.00	394,719.53	513,658.00		
SUSQUEHANNA BANCSHARES INC.	3.687	SUSQ	869099101	24.9500	42,290.00	909,749.39	1,055,135.50		
SWIFT ENERGY COMPANY	0.000	SFY	870738101	28.9400	39,600.00	850,295.70	1,146,024.00		
SWIFT TRANSPORTATION CO.	0.000	SWFT	870756103	21.4800	61,600.00	1,026,128.32	1,323,168.00		
SWS GROUP INC	1.824	SWS	78503N107	21.9200	3,100.00	44,125.75	67,952.00		
SYBRON DENTAL SPECIALTIES	0.000	SYD	871142105	35.3800	42,800.00	879,847.33	1,514,264.00		
SYCAMORE NETWORKS INC	0.000	SCMR	871206108	4.0600	242,671.00	1,059,285.02	985,244.26		
SYKES ENTERPRISES	0.000	SYKE	871237103	6.9500	67,975.00	405,467.35	472,426.25		
SYMBION INC	0.000	SMBI	871507109	22.0800	9,200.00	153,592.63	203,136.00		
SYMMETRICOM INC	0.000	SYMM	871543104	9.7100	49,889.00	380,666.82	484,422.19		
SYMYX TECHNOLOGIES INC.	0.000	SMMX	87155S108	30.0800	21,721.00	421,241.91	653,367.68		
SYNAPTICS INC	0.000	SYNA	87157D109	30.5800	24,500.00	367,326.28	749,210.00		
SYNNEX CORP	0.000	SNX	87162W100	24.0600	18,700.00	330,401.78	449,922.00		
SYNTEL INC	1.368	SYNT	87162H103	17.5400	8,100.00	165,562.05	142,074.00		
SYNTROLEUM CORP.	0.000	SYNM	871630109	8.0300	400.00	2,771.99	3,212.00		
SYPRIS SOLUTIONS INC	0.783	SYPR	871655106	15.3100	7,454.00	102,262.49	114,120.74		
SYSTEMAX INC	0.000	SYX	871851101	7.3400	10,700.00	67,584.62	78,538.00		
TAKE-TWO INTERACTIVE SOFTWARE	0.000	TTWO	874054109	34.7900	42,800.00	1,086,260.97	1,489,012.00		
TALK AMERICA HOLDINGS INC	0.000	TALK	87426R202	6.6200	70,000.00	523,369.11	463,400.00		
TALX CORP	0.930	TALX	874918105	25.7900	15,200.00	336,470.35	392,008.00		
TANOX INC	0.000	TNOX	87588Q109	15.2000	38,200.00	636,131.06	580,640.00		
TASER INTERNATIONAL INC	0.000	TASR	87651B104	31.5900	41,400.00	808,695.44	1,307,826.00		
TAYLOR CAPITAL GROUP INC	0.716	TAYC	876851106	33.5000	4,324.00	102,007.70	144,854.00		
TBC CORP	0.000	TBCC	872183108	27.8000	11,900.00	184,660.74	330,820.00		

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
TECHNE CORPORATION		0.000		TECH	878377100	38.9000	45,700.00	1,552,820.11	1,777,730.00
TECHNICAL OLYMPIC US		0.236		TOA	878483106	25.3800	10,200.00	230,539.55	258,876.00
TECHNITROL INC.		0.769		TNL	878555101	18.2000	44,800.00	983,913.46	815,360.00
TECUMSEH PRODUCTS CO CL-A		2.677		TECUA	878895200	47.8000	23,054.00	881,366.81	1,101,981.20
TEJON RANCH CO DEL		0.000		TRC	879080109	40.8000	2,500.00	83,514.84	102,000.00
TEKELEC		0.000		TKLC	879101103	20.4400	55,118.00	751,994.51	1,126,611.92
TELEDYNE TECHNOLOGIES INC		0.000		TDY	879360105	29.4300	36,100.00	563,343.90	1,062,423.00
TELETECH HOLDINGS INC		0.000		TTEC	879939106	9.6900	17,700.00	97,153.84	171,513.00
TELIK INC		0.000		TELK	87959M109	19.1400	38,500.00	705,985.62	736,890.00
TEMPUR-PEDIC INTERNATIONAL INC		0.000		TPX	88023U101	21.2000	5,800.00	71,834.60	122,960.00
TENNANT COMPANY		2.219		TNC	880345103	39.6500	8,400.00	329,865.28	333,060.00
TENNECO AUTOMOTIVE INC		0.000		TEN	880349105Q	17.2400	46,600.00	241,750.54	803,384.00
TERCICA INC		0.000		TRCA	88078L105	10.0100	6,300.00	51,487.79	63,063.00
TEREX CORP		0.000		TEX	880779103	47.6500	54,800.00	1,139,180.60	2,611,220.00
TERRA INDS INC		0.000		TRA	880915103	8.8800	67,700.00	431,673.57	601,176.00
TESORO CORP		0.000		TSO	881609101	31.8600	80,200.00	738,939.53	2,555,172.00
TESSERA TECHNOLOGIES INC		0.000		TSRA	88164L100	37.2100	18,200.00	364,686.88	677,222.00
TETRA TECH INC.		0.000		TTEK	88162G103	16.7400	62,100.00	1,006,701.61	1,039,554.00
TETRA TECHNOLOGIES INC.		0.000		TTI	88162F105	28.3000	24,750.00	434,809.15	700,425.00
TEXAS CAPITAL BANCSHARES		0.000		TCBI	88224Q107	21.6200	23,700.00	394,536.69	512,394.00
TEXAS INDUSTRIES INC		0.480		TXI	882491103	62.3800	27,600.00	963,556.68	1,721,688.00
TEXAS REGIONAL BANCSHARES INC		1.224		TRBS	882673106	32.6800	45,650.00	1,176,937.47	1,491,842.00
TEXAS ROADHOUSE INC-CLASS A		0.000		TXRH	882681109	29.5500	11,600.00	321,458.90	342,780.00
THE FINISH LINE-CL A		0.546		FINL	317923100	18.3000	41,800.00	549,755.44	764,940.00
THE GEO GROUP INC		0.000		GGI	36159R103	26.5800	19,100.00	369,980.67	507,678.00
THE MEN'S WEARHOUSE INC.		0.000		MW	587118100	31.9600	35,100.00	890,337.44	1,121,796.00
THERMOGENESIS CORP		0.000		KOOL	883623209	6.3400	49,600.00	186,813.73	314,464.00
THIRD WAVE TECHNOLOGIES INC		0.000		TWTI	88428W108	8.6000	61,800.00	289,444.23	531,480.00
THOMAS & BETTS CORP.		0.000		TNB	884315102Q	30.7500	65,300.00	1,483,657.24	2,007,975.00
THOMAS INDUSTRIES INC		0.951		TII	884425109	39.9200	22,700.00	638,028.69	906,184.00
THOMAS NELSON INC		0.885		TNM	640376109Q	22.6000	21,950.00	388,273.33	496,070.00
THOR INDUSTRIES INC		0.323		THO	885160101	37.0500	31,300.00	378,416.53	1,159,665.00
THORATEC CORP		0.000		THOR	885175307	10.4200	49,800.00	828,039.88	518,916.00
THQ INC		0.000		THQI	872443403	22.9400	52,348.00	1,053,721.80	1,200,863.12
TIER TECHNOLOGIES INC-CL B		0.000		TIER	88650Q100	9.2500	38,469.00	342,369.29	355,838.25
TIERONE CORP		0.804		TONE	88650R108	24.8500	20,300.00	418,715.71	504,455.00
TIME WARNER TELECOM CL A		0.000		TWTC	887319101	4.3600	8,336.00	51,510.31	36,344.96
TITAN CORP		0.000		TTN	888266103	16.2000	77,300.00	1,027,521.30	1,252,260.00
TITANIUM METALS CORP		0.000		TIE	888339207	24.1400	7,275.00	135,688.33	175,618.50

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
TIVO INC		0.000		TIVO	888706108	5.8700	17,900.00	100,646.60	105,073.00
TODCO		0.000		THE	88889T107	18.4200	300.00	4,613.30	5,526.00
TOMPKINSTRUSTCO INC		2.243		TMP	890110109	53.4900	8,040.00	342,921.84	430,059.60
TOO INC		0.000		TOO	890333107	24.4600	38,200.00	739,307.79	934,372.00
TOPPS INC		1.641		TOPP	890786106	9.7500	39,345.00	358,145.79	383,613.75
TORO CO		0.590		TTC	891092108	81.3500	28,300.00	827,932.61	2,302,205.00
TOWER GROUP INC		0.833		TWGP	891777104	12.0000	16,600.00	187,461.99	199,200.00
TRACTOR SUPPLY COMPANY		0.000		TSCO	892356106	37.2100	34,600.00	678,527.97	1,287,466.00
TRAMMELL CROW CO		0.000		TCC	89288R106	18.1100	36,400.00	477,340.19	659,204.00
TRANS WORLD ENTERTAINMENT CP		0.000		TWMC	89336Q100	12.4700	45,223.00	349,673.22	563,930.81
TRANSACT TECHNOLOGIES INC		0.000		TACT	892918103	21.3600	9,500.00	273,534.45	202,920.00
TRANSACTION SYSTEMS ARCHITECTS		0.000		TSAI	893416107	19.8500	51,242.00	844,423.30	1,017,153.70
TRANSKARYOTIC THERAPIES INC.		0.000		TKTX	893735100	25.3900	32,600.00	429,411.42	827,714.00
TRANSMETA CORP		0.000		TMTA	89376R109	1.6300	177,600.00	246,529.32	289,488.00
TRANSMONTAIGNE INC		0.000		TMG	893934109	6.1300	60,700.00	358,480.74	372,091.00
TRC COS INC		0.000		TRR	872625108	17.0000	10,100.00	163,009.45	171,700.00
TREDEGAR CORPORATION		0.791		TG	894650100	20.2100	42,500.00	732,306.91	858,925.00
TREX COMPANY INC		0.000		TWP	89531P105	52.4400	6,400.00	269,730.41	335,616.00
TRIAD GTY INC		0.000		TGIC	895925105	60.4800	14,000.00	661,286.82	846,720.00
TRIARC COMPANIES, INC.-B		2.447		TRY.B	895927309	12.2600	20,900.00	212,108.43	256,234.00
TRICO BANCSHARES		1.880		TCBK	896095106	23.4000	22,411.00	385,832.24	524,417.40
TRIDENT MICROSYSTEMS INC		0.000		TRID	895919108	16.7200	20,800.00	242,772.47	347,776.00
TRIMBLE NAVIGATION LTD		0.000		TRMB	896239100	33.0400	56,300.00	867,967.44	1,860,152.00
TRIMERIS INC		0.000		TRMS	896263100	14.1700	2,700.00	31,889.04	38,259.00
TRINITY INDUSTRIES		0.704		TRN	896522109	34.0800	40,700.00	989,672.34	1,387,056.00
TRIPATH IMAGING INC		0.000		TPTH	896942109	8.9700	30,600.00	253,046.16	274,482.00
TRIQUENT SEMICONDUCTOR		0.000		TQNT	89674K103	4.4500	92,500.00	833,055.06	411,625.00
TRIUMPH GROUP INC		0.000		TGI	896818101	39.5000	23,500.00	850,615.21	928,250.00
TRIZETTO GROUP INC		0.000		TZIX	896882107	9.5000	34,800.00	220,278.66	330,600.00
TRUSTCO BANK CORP. NY		4.351		TRST	898349105	13.7900	82,700.00	875,575.16	1,140,433.00
TRUSTMARK CORP		2.574		TRMK	898402102	31.0700	52,300.00	1,396,336.84	1,624,961.00
TTM TECHNOLOGIES		0.000		TTMI	87305R109	11.8000	45,300.00	440,233.56	534,540.00
TUESDAY MORNING CORP		0.000		TUES	899035505	30.6300	21,500.00	632,073.60	658,545.00
TUPPERWARE CORPORATION		4.247		TUP	899896104	20.7200	58,000.00	967,571.74	1,201,760.00
TYLER TECHNOLOGIES I		0.000		TYL	902252105	8.3600	61,800.00	483,270.62	516,648.00
U S B HLDG INC		2.088		UBH	902910108	24.9000	12,751.00	234,431.93	317,499.90
U S CONCRETE INC		0.000		RMIX	90333L102	7.6700	23,500.00	159,360.04	180,245.00
U S XPRESS ENTERPRIS		0.000		XPRSA	90338N103	29.3000	6,400.00	77,015.90	187,520.00
UAP HOLDING CORP		0.000		UAPH	903441103	17.2700	30,400.00	482,345.89	525,008.00



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-----									
Group - COMMON STOCK									
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UBIQUITEL INC		0.000	UPCS	903474302		7.1200	23,200.00	92,403.28	165,184.00
UICI		1.474	UCI	902737105		33.9000	48,000.00	858,275.36	1,627,200.00
UIL HOLDINGS CORPORATION		5.614	UIL	902748102		51.3000	18,000.00	746,811.69	923,400.00
ULTICOM INC.		0.000	ULCM	903844108		16.0300	11,500.00	120,522.61	184,345.00
ULTIMATE SOFTWARE GROUP INC		0.000	ULTI	90385D107		12.6800	18,200.00	197,414.49	230,776.00
ULTRATECH INC		0.000	UTEK	904034105		18.8500	9,680.00	187,949.05	182,468.00
UMB FINL CORP		1.553	UMBF	902788108		56.6600	16,800.00	747,176.05	951,888.00
UMPQUA HLDGS CORP		0.952	UMPQ	904214103		25.2100	48,600.00	1,002,886.55	1,225,206.00
UNIFIRST CORP		0.530	UNF	904708104Q		28.2800	17,100.00	477,943.45	483,588.00
UNION BANKSHARES COR		1.821	UBSH	905399101		38.4300	2,462.00	71,042.41	94,614.66
UNISOURCE ENERGY CORP		2.654	UNS	909205106		24.1100	46,300.00	933,675.09	1,116,293.00
UNIT CORP		0.000	UNT	909218109		38.2100	41,900.00	719,578.53	1,600,999.00
UNITED AUTO GROUP INC		1.487	UAG	909440109		29.5900	29,400.00	737,610.38	869,946.00
UNITED BANKSHARES INC.		2.726	UBSI	909907107		38.1500	41,600.00	1,355,735.72	1,587,040.00
UNITED CMNTY BKS BLA		0.891	UCBI	90984P105		26.9300	31,633.00	675,090.01	851,876.69
UNITED CMNTY FINL CO		2.678	UCFC	909839102		11.2000	30,000.00	319,012.49	336,000.00
UNITED FIRE & CAS CO		1.423	UFCS	910331107		33.7100	22,982.00	442,246.89	774,723.22
UNITED INDUSTRIAL CORP		1.032	UIC	910671106		38.7400	17,400.00	356,771.05	674,076.00
UNITED NATURAL FOODS INC.		0.000	UNFI	911163103		31.1000	35,800.00	615,982.95	1,113,380.00
UNITED ONLINE INC		0.000	UNTD	911268100		11.5300	59,200.00	1,018,174.62	682,576.00
UNITED RENTALS INCORPORATED		0.000	URI	911363109		18.9000	33,500.00	528,545.15	633,150.00
UNITED STATIONERS INC		0.000	USTR	913004107		46.2000	37,660.00	1,239,742.74	1,739,892.00
UNITED SURGICAL PARTNERS		0.000	USPI	913016309		41.7000	31,200.00	910,872.99	1,301,040.00
UNITED THERAPEUTICS CORP		0.000	UTHR	91307C102		45.1500	26,700.00	641,411.94	1,205,505.00
UNIVERSAL AMERN FINL		0.000	UHCO	913377107		15.4700	45,500.00	437,061.66	703,885.00
UNIVERSAL COMPRESSION HLDGS		0.000	UCO	913431102		34.9100	25,300.00	598,720.17	883,223.00
UNIVERSAL CORP-VA		3.511	UVV	913456109Q		47.8400	27,900.00	1,208,402.57	1,334,736.00
UNIVERSAL ELECTRONICS INC		0.000	UEIC	913483103		17.6000	26,800.00	406,519.11	471,680.00
UNIVERSAL FOREST PRODUCTS		0.230	UFPI	913543104		43.4000	17,500.00	420,222.97	759,500.00
UNIVERSAL TECHNICAL INSTITUTE		0.000	UTI	913915104		38.1200	22,400.00	815,228.52	853,888.00
UNIVEST CORP OF PENNSYLVANIA		2.173	UVSP	915271100		46.0200	13,400.00	633,948.54	616,668.00
UNIZAN FINANCIAL CORP		2.049	UNIZ	91528W101		26.3500	24,200.00	466,891.30	637,670.00
UNOVA INC.		0.000	UNA	91529B106		25.2900	37,300.00	606,971.93	943,317.00
UROLOGIX INC		0.000	ULGX	917273104		6.4700	15,600.00	232,075.22	100,932.00
URS CORPORATION		0.000	URS	903236107		32.1000	34,900.00	932,270.29	1,120,290.00
USA MOBILITY INC		0.000	USMO	90341G103		35.3100	26,294.00	775,264.78	928,441.14
USANA HEALTH SCIENCES INC		0.000	USNA	90328M107		34.2000	5,300.00	147,952.70	181,260.00
USEC INC.		5.676	USU	90333E108		9.6900	93,200.00	714,690.86	903,108.00
USF CORP		0.982	USFC	91729Q101		37.9500	30,800.00	909,544.66	1,168,860.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
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Instrument - COM COMMON STOCK									
USG CORPORATION		0.248	USG	903293405		40.2700	47,300.00	831,918.09	1,904,771.00
USI HOLDINGS CORP		0.000	USIH	90333H101		11.5700	22,300.00	357,875.65	258,011.00
VAIL RESORTS INC		0.000	MTN	91879Q109		22.4200	21,800.00	343,241.77	488,756.00
VALASSIS COMMUNICATIONS INC		0.000	VCI	918866104		35.0100	57,900.00	1,530,575.09	2,027,079.00
VALEANT PHARMACEUTICALS		1.176	VRX	91911X104Q		26.3500	93,100.00	2,135,759.64	2,453,185.00
VALENCE TECHNOLOGY INC		0.000	VLNC	918914102		3.1100	100.00	383.57	311.00
VALHI INC		1.491	VHI	918905100		16.0900	25,700.00	373,955.90	413,513.00
VALMONT INDUSTRIES		1.274	VMI	920253101		25.1100	5,600.00	111,710.68	140,616.00
VALUE LINE INC		2.548	VALU	920437100		39.2380	1,500.00	55,865.34	58,857.00
VALUECLICK, INC		0.000	VCLK	92046N102		13.3300	87,900.00	684,436.18	1,171,707.00
VALUEVISION MEDIA INC		0.000	VVTV	92047K107		13.9100	20,000.00	293,284.69	278,200.00
VARIAN INC.		0.000	VARI	922206107		41.0100	43,400.00	1,465,396.83	1,779,834.00
VARIAN SEMICONDUCTOR EQUIPMENT		0.000	VSEA	922207105		36.8500	40,300.00	1,143,274.66	1,485,055.00
VECTOR GROUP LTD		9.621	VGR	92240M108		16.6300	26,790.00	411,416.51	445,517.70
VEECO INSTRUMENTS INC		0.000	VECO	922417100		21.0700	18,200.00	520,621.77	383,474.00
VENTANA MED SYS INC		0.000	VMSI	92276H106		63.9900	15,200.00	498,730.34	972,648.00
VENTIV HEALTH INC.		0.000	VTIV	922793104		20.3200	20,500.00	349,069.66	416,560.00
VERINT SYS INC		0.000	VRNT	92343X100		36.3300	13,000.00	440,967.64	472,290.00
VERITAS DGC INC.		0.000	VTS	92343P107		22.4100	37,800.00	531,172.81	847,098.00
VERITY INC.		0.000	VRTY	92343C106		13.1200	33,049.00	738,655.18	433,602.88
VERSO TECHNOLOGIES INC		0.000	VRSO	925317109		0.7200	147,700.00	135,820.39	106,344.00
VERTEX PHARMAREUTICALS INC		0.000	VRTX	92532F100		10.5700	87,595.00	1,581,124.84	925,879.15
VERTRUE INC		0.000	VTRU	92534N101		37.7700	13,900.00	369,232.99	525,003.00
VESTA INS GROUP INC		2.717	VTA	925391104		3.6800	84,200.00	494,247.06	309,856.00
VIASAT INC.		0.000	VSAT	92552V100		24.2700	23,093.00	470,410.87	560,467.11
VIASYS HEALTHCARE INC		0.000	VAS	92553Q209		19.0000	46,000.00	926,830.78	874,000.00
VICOR CORP		0.610	VICR	925815102		13.1100	40,942.00	539,424.47	536,749.62
VICURON PHARMACEUTICALS INC		0.000	MICU	926471103		17.4100	56,735.00	786,016.11	987,756.35
VIGNETTE CORPORATION		0.000	VIGN	926734104		1.3900	460,300.00	912,054.86	639,817.00
VIISAGE TECHNOLOGY INC		0.000	VISG	92675K106		9.0100	33,500.00	284,767.35	301,835.00
VINTAGE PETROLEUM INC.		0.881	VPI	927460105Q		22.6900	56,500.00	835,347.17	1,281,985.00
VION PHARMACEUTICALS INC		0.000	VION	927624106		4.6900	8,100.00	28,629.98	37,989.00
VIRGINIA FINL CORP		2.182	VFGI	927810101		36.6600	7,927.00	267,025.53	290,603.82
VISTACARE INC-CL A		0.000	VSTA	92839Y109		16.6300	10,000.00	300,024.43	166,300.00
VISTEON CORP		2.456	VC	92839U107		9.7700	168,600.00	1,791,490.52	1,647,222.00
VISX INC		0.000	EYE	92844S105		25.8700	54,100.00	910,940.17	1,399,567.00
VITAL SIGNS INC		0.616	VITL	928469105		38.9200	12,298.00	409,151.40	478,638.16
VITESSE SEMICONDUCTOR CORP		0.000	VTSS	928497106		3.5300	241,200.00	1,288,863.36	851,436.00
VNUS MEDICAL TECHNOLOGIES		0.000	VNUS	928566108		13.5200	6,000.00	82,609.00	81,120.00

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VOLT INFO. SCIENCES INC.		0.000		VOL	928703107	29.3900	16,000.00	395,377.22	470,240.00
VOLTERRA SEMICONDUCTOR CORP		0.000		VLTR	928708106	22.1550	5,000.00	63,156.50	110,775.00
W-H ENERGY SERVICES INC		0.000		WHQ	92925E108	22.3600	27,200.00	452,353.62	608,192.00
WABASH NATIONAL CORP		0.148		WNC	929566107	26.9300	25,400.00	537,708.89	684,022.00
WABTEC		0.187		WAB	929740108	21.3200	32,000.00	552,744.35	682,240.00
WALTER INDS INC		0.474		WLT	93317Q105	33.7300	12,200.00	168,978.28	411,506.00
WARNACO GROUP INC/THE		0.000		WRNC	934390402	21.6000	51,000.00	807,550.12	1,101,600.00
WASHINGTON GROUP INTERNATIONAL		0.000		WGII	938862208	41.2500	34,108.00	922,350.29	1,406,955.00
WASHINGTON TR BANCORP		2.320		WASH	940610108	29.3100	14,700.00	365,174.00	430,857.00
WASTE CONNECTIONS INC		0.000		WCN	941053100	34.2500	53,350.00	1,208,738.99	1,827,237.50
WATCHGUARD TECHNOLOGIES INC		0.000		WGRD	941105108	4.4300	77,200.00	386,223.40	341,996.00
WATER PIK TECHNOLOGIES INC		0.000		PIK	94113U100	17.7300	24,300.00	402,443.21	430,839.00
WATSCO INC.		1.590		WSO	942622200	35.2200	24,700.00	474,511.73	869,934.00
WATSON WYATT & CO HOLDINGS		1.113		WW	942712100	26.9500	35,800.00	822,874.50	964,810.00
WATTS WATER TECHNOLOGIES INC.		0.868		WTS	942749102Q	32.2400	26,600.00	565,239.89	857,584.00
WAUSAU-MOSINEE PAPER CORP.		1.903		WPP	943315101	17.8600	50,700.00	672,404.98	905,502.00
WAYPOINT FINANCIAL CORP		1.975		WYPT	946756103	28.3500	33,217.00	608,248.08	941,701.95
WCI COMMUNITIES INC		0.000		WCI	92923C104	29.4000	46,600.00	1,029,885.11	1,370,040.00
WD-40 CO		2.815		WDFC	929236107	28.4100	11,300.00	325,345.19	321,033.00
WEBEX COMMUNICATIONS INC		0.000		WEBX	94767L109	23.7800	33,500.00	581,305.16	796,630.00
WEBMETHODS		0.000		WEBME	94768C108	7.2100	51,400.00	439,998.01	370,594.00
WEBSense INC		0.000		WBSN	947684106	50.7200	29,811.00	731,212.94	1,512,013.92
WEBSIDESTORY INC		0.000		WSSI	947685103	12.4300	6,400.00	77,047.92	79,552.00
WEIS MKTS INC		2.903		WMK	948849104	38.5700	12,500.00	402,039.48	482,125.00
WELLCARE HEALTH PLANS INC		0.000		WCG	94946T106	32.5000	10,100.00	195,487.52	328,250.00
WELLMAN INC		1.870		WLM	949702104	10.6900	35,400.00	414,878.80	378,426.00
WERNER ENTERPRISES INC		0.618		WERN	950755108	22.6400	53,300.00	755,048.43	1,206,712.00
WESBANCO INC		3.127		WSBC	950810101	31.9700	20,600.00	544,160.36	658,582.00
WESCO INTL INC		0.000		WCC	95082P105	29.6400	28,300.00	351,143.06	838,812.00
WEST BANCORPORATION		3.634		WTBA	95123P106	17.6100	18,740.00	302,690.22	330,011.40
WEST COAST BANCORP O		1.456		WCBO	952145100	25.4100	16,700.00	312,925.28	424,347.00
WEST MARINE INC		0.000		WMAR	954235107	24.7500	14,900.00	420,406.59	368,775.00
WEST PHARMACEUTICAL SERVICES		1.757		WST	955306105	25.0300	33,100.00	517,089.73	828,493.00
WESTAMERICA BANCORPORATION		1.920		WABC	957090103	58.3100	35,300.00	1,822,649.05	2,058,343.00
WESTELL TECHNOLOGIES INC-A		0.000		WSTL	957541105	6.8000	54,725.00	456,853.89	372,130.00
WESTERN SIERRA BANCORP		0.000		WSBA	959522103	38.3550	400.00	8,832.22	15,342.00
WESTLAKE CHEMICAL CORP.		0.254		WLK	960413102	33.4000	13,100.00	294,456.56	437,540.00
WEYCO GROUP INC		0.993		WEYS	962149100	44.2900	8,550.00	286,580.79	378,679.50
WGL HOLDINGS, INC.		4.215		WGL	92924F106	30.8400	61,200.00	1,564,912.36	1,887,408.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
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Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - COM COMMON STOCK									
WHEELING-PITTSBURGH CORP	0.000			WPSC	963142302	38.5400	15,800.00	383,057.79	608,932.00
WHITING PETROLEUM CORP	0.000			WLL	966387102	30.2500	36,800.00	1,027,578.11	1,113,200.00
WILD OATS MARKETS INC.	0.000			OATS	96808B107	8.8100	6,168.00	74,141.18	54,340.08
WILSHIRE BANCORP INC	0.000			WIBC	97186T108	16.5400	29,200.00	388,244.10	482,968.00
WILSON GREATBATCH TECHNOLOGIES	0.000			GB	972232102	22.4200	23,700.00	872,834.39	531,354.00
WIND RIVER SYSTEMS	0.000			WIND	973149107	13.5500	78,900.00	395,853.24	1,069,095.00
WINN-DIXIE STORES INC.	4.395			WIN	974280109M	4.5500	91,300.00	743,775.95	415,415.00
WINNEBAGO INDUSTRIES	0.716			WGO	974637100	39.0600	28,800.00	637,709.13	1,124,928.00
WINTRUST FINANCIAL CORP	0.351			WTFC	97650W108	56.9600	23,800.00	922,162.87	1,355,648.00
WIRELESS FACILITIES	0.000			WFII	97653A103	9.4400	20,395.00	206,190.76	192,528.80
WITNESS SYS INC	0.000			WITS	977424100	17.4600	24,100.00	309,870.52	420,786.00
WMS INDUSTRIES INC	0.000			WMS	929297109	33.5400	12,800.00	278,464.41	429,312.00
WOLVERINE WORLD WIDE	1.241			WWW	978097103	31.4200	52,050.00	1,158,645.92	1,635,411.00
WOODHEAD INDUSTRIES	2.495			WDHD	979438108	16.0300	13,500.00	215,703.77	216,405.00
WOODWARD GOVERNOR CO.	1.340			WGOV	980745103	71.6100	10,800.00	754,674.46	773,388.00
WORLD ACCEP CORP DEL	0.000			WRLD	981419104	27.5100	26,613.00	501,463.69	732,123.63
WORLD FUEL SVCS CORP	0.602			INT	981475106	49.8000	12,500.00	374,747.86	622,500.00
WORLD WRESTLING ENTM	3.957			WWE	98156Q108	12.1300	31,000.00	354,949.66	376,030.00
WRIGHT MEDICAL GROUP INC	0.000			WMGI	98235T107	28.5000	29,500.00	792,380.29	840,750.00
WSFS FINL CORP	0.397			WSFS	929328102	60.3200	10,700.00	486,158.09	645,424.00
X-RITE INC	0.624			XRIT	983857103	16.0100	23,100.00	296,907.72	369,831.00
XYBERNAUT CORP	0.000			XYBR	984149104	1.2300	196,500.00	247,880.06	241,695.00
YANKEE CANDLE CO	0.000			YCC	984757104	33.1800	47,400.00	1,252,211.13	1,572,732.00
YARDVILLE NATL BANCO	1.342			YANB	985021104	34.2600	9,300.00	233,084.90	318,618.00
YORK INTERNATIONAL CORP	2.316			YRK	986670107	34.5400	38,900.00	1,016,750.40	1,343,606.00
YOUNG INNOVATIONS IN	0.474			YDNT	987520103	33.7300	5,200.00	157,311.91	175,396.00
ZALE CORP.	0.000			ZLC	988858106	29.8700	66,194.00	1,676,228.72	1,977,214.78
ZENITH NATIONAL INSURANCE CP	2.247			ZNT	989390109	49.8400	16,500.00	545,769.41	822,360.00
ZILA INC	0.000			ZILA	989513205	4.2800	50,400.00	248,868.73	215,712.00
ZIPREALTY INC	0.000			ZIPR	98974V107	17.8700	5,000.00	80,458.88	89,350.00
ZOLL MEDICAL CORP	0.000			ZOLL	989922109	34.4000	16,100.00	545,168.22	553,840.00
ZORAN CORP	0.000			ZRAN	98975F101	11.5800	59,186.00	1,151,766.40	685,373.88
ZYGO CORP	0.000			ZIGO	989855101	11.7900	19,900.00	246,261.22	234,621.00
ZYMOGENETICS INC	0.000			ZGEN	98985T109	23.0000	21,610.00	293,861.39	497,030.00
Instrument Total	1,789						63,118,260.10	952,568,024.61	1,181,085,028.05
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Instrument -REIT REAL ESTATE INVESTMENT TRUST									
AAMES INVESTMENT CORP	2.243			AIC	00253G108	10.7000	40,600.00	443,317.63	434,420.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - REIT REAL ESTATE INVESTMENT TRUST									
ACADIA RLTY TR		4.233	AKR	004239109		16.3000	29,200.00	386,471.73	475,960.00
AFFORDABLE RESIDENTIAL COMMUNI		8.710	ARC	008273104		14.3500	27,400.00	432,062.01	393,190.00
ALEXANDERS INC		0.000	ALX	014752109		215.0000	3,200.00	465,742.15	688,000.00
ALEXANDRIA REAL ESTATE		3.547	ARE	015271109		74.4200	21,500.00	1,079,583.56	1,600,030.00
AMERICAN CAMPUS COMMUNITIES IN		2.934	ACC	024835100		22.4900	13,400.00	248,746.88	301,366.00
AMERICAN FINANCIAL REALTY TRUS		6.427	AFR	02607P305		16.1800	105,900.00	1,487,020.68	1,713,462.00
AMLI RESIDENTIAL PROP		2.565	AML	001735109		32.0000	28,100.00	816,845.85	899,200.00
ARBOR REALTY TRUST INC		7.661	ABR	038923108		24.5400	17,900.00	382,805.03	439,266.00
BEDFORD PROPERTY		7.180	BED	076446301		28.4100	16,100.00	470,594.94	457,401.00
BIMINI MORTGAGE MANAGEMENT INC		0.000	BMM	09031E400		16.0600	17,500.00	274,291.50	281,050.00
BIOMED REALTY TRUST		4.862	BMR	09063H107		22.2100	34,700.00	617,471.32	770,687.00
BRANDYWINE REALTY		5.018	BDN	105368203		29.3900	53,300.00	1,405,869.74	1,566,487.00
CAPITAL AUTOMOTIVE		4.847	CARS	139733109		35.5250	29,500.00	851,515.88	1,047,987.50
CAPITAL LEASE FUNDING INC		4.800	LSE	140288101		12.5000	4,700.00	46,902.55	58,750.00
CAPITAL TRUST-CL A		6.512	CT	14052H506		30.7100	20,300.00	557,674.55	623,413.00
CAPSTEAD MTG CORP		8.349	CMO	14067E506		10.5400	36,750.00	536,244.45	387,345.00
CARRAMERICA RE CORP		6.060	CRE	144418100		33.0000	60,400.00	1,860,754.61	1,993,200.00
CEDAR SHOPPING CENTERS INC		6.293	CDR	150602209		14.3000	18,300.00	246,490.16	261,690.00
COLONIAL PROPERTIES		3.623	CLP	195872106		39.2700	21,000.00	771,648.77	824,670.00
COMMERCIAL NET LEASE RE		6.310	NNN	202218103		20.6000	57,400.00	1,057,137.93	1,182,440.00
CORNERSTONE REALTY INC		8.016	TCR	21922V102		9.9800	55,700.00	453,768.25	555,886.00
CORPORATE OFFICE PROPERTY		3.475	OFC	22002T108		29.3500	49,100.00	1,040,479.28	1,441,085.00
CORRECTIONAL PPTYS T		3.926	CPV	22025E104		28.8800	12,200.00	326,177.67	352,336.00
COUSINS PROPERTIES INC		4.889	CUZ	222795106		30.2700	46,100.00	1,450,816.92	1,395,447.00
CRT PROPERTIES INC		5.867	CRO	22876P109		23.8600	29,800.00	561,931.99	711,028.00
DIGITAL REALTY TRUST INC		4.639	DLR	253868103		13.4700	22,200.00	288,960.30	299,034.00
EASTGROUP PROPERTY INC		3.877	EGP	277276101		38.3200	16,500.00	516,646.25	632,280.00
ENTERTAINMENT PPTYS		5.050	EPR	29380T105		44.5500	28,100.00	927,738.29	1,251,855.00
EQUITY INNS INC		4.429	ENN	294703103		11.7400	56,100.00	473,575.80	658,614.00
EQUITY LIFESTYLE PROPERTIES IN		0.139	ELS	29472R108		35.7500	14,000.00	472,796.33	500,500.00
EQUITY ONE INC		4.888	EQY	294752100		23.7300	37,700.00	673,940.69	894,621.00
ESSEX PROPERTY TRUST INC.		1.560	ESS	297178105		83.8000	22,300.00	1,352,454.19	1,868,740.00
EXTRA SPACE STORAGE INC		6.826	EXR	30225T102		13.3300	24,700.00	318,204.75	329,251.00
FELCOR LODGING TRUST		4.095	FCH	31430F101		14.6500	54,800.00	496,933.37	802,820.00
FIRST INDUSTRIAL RE		6.825	FR	32054K103		40.7300	45,800.00	1,473,894.87	1,865,434.00
GABLES RESIDENTIAL TRUST		6.733	GBP	362418105		35.7900	26,000.00	783,023.57	930,540.00
GETTY RLTY CORP		5.917	GTY	374297109		28.7300	19,500.00	467,117.65	560,235.00
GLENBOROUGH REALTY		6.578	GLB	37803P105		21.2800	20,100.00	378,163.38	427,728.00
GLIMCHER REALTY TRUST		2.309	GRT	379302102Q		27.7100	39,500.00	910,167.98	1,094,545.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - QN2 QUANTITATIVE 2000 (Q									
Instrument - REIT REAL ESTATE INVESTMENT TRUST									
GLOBAL SIGNAL INC	5.809	GSL	37944Q103	27.5400	10,700.00	246,891.80	294,678.00		
GMH COMMUNITIES TRUST	4.539	GCT	36188G102	14.1000	31,700.00	417,765.48	446,970.00		
HEALTHCARE RLTY TR	6.339	HR	421946104	40.7000	53,000.00	1,705,737.40	2,157,100.00		
HERITAGE PROPERTY INV TRUST	4.431	HTG	42725M107	32.0900	22,500.00	630,938.94	722,025.00		
HIGHWOODS PROP INC.	6.137	HIW	431284108Q	27.7000	50,500.00	1,163,549.71	1,398,850.00		
HOME PROPERTIES OF NY INC.	5.860	HME	437306103	43.0000	30,700.00	1,145,875.61	1,320,100.00		
HOMEBANC CORP	7.024	HMB	43738R109	9.6800	38,300.00	354,374.58	370,744.00		
IMPAC MTG HLDGS INC	13.233	IMH	45254P102	22.6700	90,700.00	1,854,162.39	2,056,169.00		
INNKEEPERS USA TRUST	1.690	KPA	4576J0104	14.2000	36,300.00	375,703.44	515,460.00		
INVESTORS REAL ESTAT	6.139	IRETS	461730103	10.4900	23,300.00	233,338.90	244,417.00		
KILROY RE CORP	4.631	KRC	49427F108	42.7500	37,200.00	1,057,299.50	1,590,300.00		
KITE REALTY GROUP TRUST	4.908	KRG	49803T102	15.2800	21,200.00	279,977.49	323,936.00		
KRAMONT RLTY TR	5.555	KRT	50075Q107	23.4000	26,700.00	456,919.44	624,780.00		
LASALLE HOTEL PROPERTIES	3.016	LHO	517942108	31.8300	38,700.00	927,699.19	1,231,821.00		
LEXINGTON CORP PPTYS	6.377	LXP	529043101	22.5800	53,500.00	1,030,188.12	1,208,030.00		
MAGUIRE PROPERTIES INC	5.826	MPG	559775101	27.4600	37,700.00	937,767.85	1,035,242.00		
MERISTAR HOSPITALITY CORP.	0.479	MHX	58984Y103	8.3500	55,200.00	351,220.87	460,920.00		
MID-AMERICAN APARTMENT	5.676	MAA	59522J103	41.2200	19,800.00	680,928.95	816,156.00		
MORTGAGEIT HOLDINGS INC	9.805	MHL	61915Q108	17.9500	16,200.00	233,997.66	290,790.00		
NATIONWIDE HEALTH PP	6.231	NHP	638620104	23.7500	73,900.00	1,378,445.38	1,755,125.00		
NEW CENTURY FINANCIAL CORP	9.388	NEW	6435EV108	63.9100	47,400.00	1,513,598.52	3,029,334.00		
NEWCASTLE INVESTMENT CORP	7.866	NCT	65105M108	31.7800	46,500.00	1,215,353.59	1,477,770.00		
NOVASTAR FINL INC	11.313	NFI	669947400	49.5000	34,800.00	1,444,005.65	1,722,600.00		
OMEGA HEALTHCARE INV	6.779	OHI	681936100	11.8000	51,500.00	422,910.94	607,700.00		
PARKWAY PROPERTYS INC	5.123	PKY	70159Q104	50.7500	16,800.00	750,577.58	852,600.00		
PENNSYLVANIA RI	5.046	PEI	709102107	42.8000	34,928.00	1,146,813.97	1,494,918.40		
POST PROPERTIES, INC.	5.157	PPS	737464107Q	34.9000	44,200.00	1,234,621.05	1,542,580.00		
PRENTISS PROPERTIES TRUST	5.863	PP	740706106	38.2000	49,400.00	1,587,573.54	1,887,080.00		
PS BUSINESS PARKS INC/CA	2.572	PSB	69360J107	45.1000	17,500.00	659,151.16	789,250.00		
RAIT INVT TR	8.580	RAS	749227104	27.9700	36,200.00	970,452.05	1,012,514.00		
RAMCO-GERSHENSON PPT	1.894	RPT	751452202	32.2500	7,500.00	199,899.33	241,875.00		
REALTY INCOME CORP	2.609	O	756109104	50.5800	44,000.00	1,872,610.97	2,225,520.00		
REDWOOD TR INC	4.316	RWT	758075402	62.0900	23,000.00	1,161,415.10	1,428,070.00		
SAUL CENTERS INC	4.078	BFS	804395101	38.2500	12,400.00	393,763.72	474,300.00		
SAXON CAPITAL INC	2.417	SAXN	80556T106	23.9900	55,200.00	1,386,654.91	1,324,248.00		
SOVRAN SELF STORAGE	5.742	SSS	84610H108	42.1400	23,000.00	792,245.35	969,220.00		
STRATEGIC HOTEL CAPITAL INC	5.333	SLH	86272T106	16.5000	22,500.00	305,961.75	371,250.00		
SUMMIT PROPERTIES INC	4.146	SMT	866239106	32.5600	31,200.00	748,482.52	1,015,872.00		
SUN COMMUNITIES INC	6.062	SUI	866674104	40.2500	17,900.00	691,722.69	720,475.00		

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK Portfolio - QN2 QUANTITATIVE 2000 (Q Instrument - REIT REAL ESTATE INVESTMENT TRUST									
SUNSTONE HOTEL INVESTORS INC		0.000	SHO	867892101		20.7800	24,400.00	486,627.50	507,032.00
TANGER FACTORY OUTLET		4.724	SKT	875465106		26.4600	20,200.00	412,181.77	534,492.00
TARRAGON CORP		0.000	TARR	876287103		17.8500	23,329.00	320,083.91	416,422.65
TAUBMAN CENTERS INC		3.806	TCO	876664103Q		29.9500	55,200.00	1,083,097.29	1,653,240.00
TOWN & COUNTRY TRUST		6.225	TCT	892081100		27.6300	10,400.00	256,171.96	287,352.00
U S RESTAURANT PPTYS		7.309	USV	902971100		18.0600	11,700.00	185,860.18	211,302.00
U-STORE-IT TRUST		4.634	YSI	91274F104		17.3500	28,700.00	484,669.85	497,945.00
UNIVERSAL HEALTH RLT		6.287	UHT	91359E105		32.1300	13,000.00	363,475.65	417,690.00
URSTADT BIDDLE PPTYS		5.161	UBA	917286205		17.0500	23,400.00	348,214.41	398,970.00
WASHINGTON RE INV		3.991	WRE	939653101		33.8700	39,000.00	1,105,680.80	1,320,930.00
WINSTON HOTELS INC		5.080	WXH	97563A102		11.8100	25,800.00	253,586.28	304,698.00
Instrument Total	90						2,936,207.00	67,066,230.14	81,572,856.55
Portfolio Total	1,879						66,054,467.10	1,019,634,254.75	1,262,657,884.60

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - 4TR MID-CAP GROWTH TRANS									
Instrument - COM COMMON STOCK									
7-ELEVEN INC		0.000	SE	817826209		23.9500	10,100.00	149,937.39	241,895.00
ACCREDITO HEALTH INC		0.000	ACDO	00437V104		27.7200	79,000.00	2,763,674.70	2,189,880.00
ACTIVISION INC		0.000	ATVI	004930202		20.1800	117,100.00	1,255,844.81	2,363,078.00
ACXIOM CORP.		0.608	ACXM	005125109		26.3000	94,100.00	2,005,495.77	2,474,830.00
ADC COMMUNICATIONS INC		0.000	ADCT	000886101		2.6800	941,900.00	4,407,179.27	2,524,292.00
ADOBE SYSTEMS INC.		0.079	ADBE	00724F101Q		62.7400	217,300.00	6,977,980.12	13,633,402.00
ADTRAN INC.		1.671	ADTN	00738A106		19.1400	81,400.00	2,021,282.75	1,557,996.00
ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107		22.0200	360,400.00	6,002,234.24	7,936,008.00
AES CORP		0.000	AES	00130H105		13.6700	128,800.00	2,606,510.15	1,760,696.00
AGERE SYSTEMS INC-CL B		0.000	AGR.B	00845V209		1.3500	2,688,700.00	7,123,729.63	3,629,745.00
ALBERTO CULVER CL-B		0.823	ACV	013068101Q		48.5700	149,200.00	5,717,568.32	7,246,644.01
ALLERGAN PHARMACEUTICALS INC.		0.444	AGN	018490102Q		81.0700	46,000.00	2,928,440.09	3,729,219.99
AMERICAN PHARMACEUTICAL PART		0.000	APPX	02886P109		37.4100	37,100.00	1,310,267.42	1,387,911.00
AMERICAN POWER CONVERSION		1.869	APCC	029066107		21.4000	78,900.00	1,518,696.36	1,688,460.00
AMERITRADE HLDG CORP		0.000	AMTD	03074K100		14.2200	403,700.00	3,943,061.63	5,740,614.00
AMETEK INC.		0.672	AME	031100100Q		35.6700	94,000.00	2,194,076.11	3,352,980.00
AMKOR TECHNOLOGY INC		0.000	AMKR	031652100		6.6800	293,000.00	1,680,540.10	1,957,240.00
AMPHENOL CORP-CL A		0.081	APH	032095101		36.7400	38,800.00	1,183,523.41	1,425,512.00
AMYLIN PHARMACEUTICALS INC		0.000	AMLN	032346108		23.3600	46,100.00	1,023,304.86	1,076,896.00
APPLIED MICRO CIRCUITS CORP		0.000	AMCC	03822W109		4.2100	399,700.00	1,516,551.94	1,682,737.00
ARAMARK CORP. - CL B		0.829	RMK	038521100		26.5100	54,500.00	1,332,572.58	1,444,795.00
ATMEL CORP		0.000	ATML	049513104		3.9200	844,900.00	4,096,742.57	3,312,008.00
AVERY DENNISON		2.534	AVY	053611109Q		59.9700	70,800.00	3,983,125.34	4,245,876.00
AVID TECHNOLOGY INC.		0.000	AVID	05367P100		61.7500	39,500.00	1,592,883.59	2,439,125.00
AVOCENT CORPORATION		0.000	AVCT	053893103		40.5200	34,400.00	1,016,826.56	1,393,888.00
BED BATH & BEYOND INC		0.000	BBBY	075896100		39.8300	225,900.00	6,524,310.58	8,997,597.00
BELO CORP		1.524	BLC	080555105Q		26.2400	89,200.00	2,064,841.76	2,340,608.00
BIG LOTS, INC.		0.000	BLI	089302103		12.1300	68,400.00	1,250,097.17	829,692.00
BLACKROCK INC		1.294	BLK	09247X101		77.2600	19,300.00	1,011,592.36	1,491,118.00
BRINKER INTERNATIONAL INC		0.000	EAT	109641100		35.0700	106,200.00	2,750,637.10	3,724,434.00
BRUNSWICK CORP		1.212	BC	117043109Q		49.5000	67,600.00	1,723,294.02	3,346,200.00
C.H.ROBINSON WORLDWIDE INC		1.080	CHRW	12541W100		55.5200	52,800.00	1,630,125.30	2,931,456.00
CARMAX INC.		0.000	KMX	143130102		31.0500	59,600.00	1,467,709.72	1,850,580.00
CERIDIAN CORP		0.000	CEN	156779100		18.2800	112,100.00	2,282,261.66	2,049,188.00
CHECKFREE CORP		0.000	CKFR	162813109		38.0800	143,700.00	3,881,678.04	5,472,096.00
CHICO'S FAS INC		0.000	CHS	168615102		45.5300	91,500.00	2,824,450.32	4,165,995.00
CHOICE HOTELS INTL INC		1.551	CHH	169905106		58.0000	65,000.00	3,242,892.97	3,770,000.00
CHOICEPOINT INC.		0.000	CPS	170388102		45.9900	78,300.00	2,792,398.02	3,601,017.00
CHURCH & DWIGHT INC		0.713	CHD	171340102Q		33.6200	81,700.00	2,300,298.47	2,746,754.00



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK									
Portfolio - 4TR MID-CAP GROWTH TRANS									
Instrument - COM COMMON STOCK									
CINTAS CORP		0.661	CTAS	172908105		43.8600	147,000.00	5,837,936.54	6,447,420.00
CITADEL BROADCASTING CORP		0.000	CDL	17285T106		16.1800	42,200.00	612,955.00	682,796.00
CLAIRE'S STORES INC		1.694	CLE	179584107		21.2500	136,400.00	2,529,821.87	2,898,500.00
COGNIZANT TECH SOLUTIONS CORP		0.000	CTSH	192446102		42.3300	181,700.00	2,961,077.47	7,691,361.00
COMVERSE TECHNOLOGY INC.		0.000	CMVT	205862402		24.4500	148,900.00	3,080,856.79	3,640,605.00
CONEXANT SYSTEMS INC.		0.000	CNXT	207142100		1.9900	796,600.00	2,940,341.63	1,585,234.00
COPART INC		0.000	CPRT	217204106		26.3200	26,000.00	592,043.16	684,320.00
CORINTHIAN COLLEGES INC		0.000	COCO	218868107		18.8450	41,800.00	936,232.54	787,721.00
COVANCE INC		0.000	CVD	222816100		38.7500	46,700.00	1,514,135.84	1,809,625.00
COX RADIO INC		0.000	CXR	224051102		16.4800	32,300.00	646,631.71	532,304.00
CREE INC		0.000	CREE	225447101		40.0800	106,500.00	2,359,669.16	4,268,520.00
CYPRESS SEMICONDUCTOR CORP		0.000	CY	232806109		11.7300	257,500.00	3,166,374.77	3,020,475.00
D.R. HORTON INC.		0.893	DHI	23331A109		40.3100	81,300.00	1,959,024.00	3,277,203.00
DADE BEHRING HOLDINGS INC		0.000	DADE	23342J206		56.0000	24,200.00	984,659.89	1,355,200.00
DENTSPLY INTERNATIONAL INC.		0.427	XRAY	249030107Q		56.2000	84,700.00	3,411,192.27	4,760,140.00
DOLLAR TREE STORES INC		0.000	DLTR	256747106		28.6800	148,900.00	4,223,739.55	4,270,452.00
DONALDSON CO INC		0.736	DCI	257651109		32.5800	40,000.00	697,455.00	1,303,200.00
DOVER CORP.		1.526	DOV	260003108Q		41.9400	119,300.00	4,187,116.65	5,003,442.00
DUN & BRADSTREET CORP		0.000	DNB	26483E100		59.6500	53,300.00	2,215,384.60	3,179,345.00
ENDO PHARMACEUTICALS		0.000	ENDP	29264F205		21.0200	134,000.00	2,626,894.78	2,816,680.00
ENERGIZER HOLDINGS INC.		0.000	ENR	29266R108		49.6900	57,700.00	2,305,356.20	2,867,113.00
EON LABS INC		0.000	ELAB	29412E100		27.0000	26,900.00	640,805.92	726,300.00
ESTEE LAUDER CO.		0.873	EL	518439104		45.7700	179,100.00	7,194,032.47	8,197,407.00
EXPEDITORS INT'L. WASH INC.		0.393	EXPD	302130109		55.8800	60,100.00	1,364,933.79	3,358,388.00
FAIR ISAAC INC.		0.218	FIC	303250104		36.6800	56,200.00	1,530,205.59	2,061,416.00
FAIRCHILD SEMICONDUCTOR CORP		0.000	FCS	303726103		16.2600	153,400.00	2,599,003.77	2,494,284.00
FAMILY DOLLAR STORES		1.088	FDO	307000109Q		31.2300	60,700.00	1,707,161.20	1,895,661.00
FLIR SYSTEMS INC		0.000	FLIR	302445101		63.7900	10,700.00	483,977.48	682,553.00
FLUOR CORP		1.174	FLR	343412102		54.5100	49,200.00	1,847,595.64	2,681,892.00
FOUNDRY NETWORKS INC		0.000	FDRY	35063R100		13.1600	99,500.00	1,624,786.24	1,309,420.00
FREEPORT MCMORAN CLASS B		2.615	FCX	35671D857		38.2300	61,400.00	1,727,091.92	2,347,322.00
FRIEDMAN BILLINGS RAMSEY -A		7.013	FBR	358434108		19.3900	187,200.00	3,476,994.71	3,629,808.00
GEN-PROBE INC		0.000	GPRO	36866T103		45.2100	40,700.00	1,344,198.90	1,840,047.00
GLOBAL PAYMENTS INC		0.273	GPN	37940X102		58.5400	31,600.00	904,021.40	1,849,864.00
GTECH HOLDINGS CORP		1.310	GTK	400518106		25.9500	202,000.00	4,168,049.61	5,241,900.00
HARSCO CORP		2.152	HSC	415864107Q		55.7400	13,000.00	328,026.58	724,620.00
HARTE-HANKS INC.		0.615	HHS	416196103		25.9800	83,000.00	1,498,493.89	2,156,340.00
HEALTH MGMT ASSOCIATES CL A		0.704	HMA	421933102		22.7200	176,000.00	3,383,209.75	3,998,720.00
HENRY (JACK) & ASSOCIATES		0.803	JKHY	426281101		19.9100	70,900.00	1,074,544.88	1,411,619.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
Portfolio - 4TR MID-CAP GROWTH TRANS									
Instrument - COM COMMON STOCK									
HNI CORP		1.300		HNI	404251100	43.0500	24,100.00	726,788.18	1,037,505.00
HUGHES SUPPLY INC.		0.803		HUG	444482103	32.3500	32,700.00	684,935.79	1,057,845.00
ICOS CORPORATION		0.000		ICOS	449295104	28.2800	52,400.00	1,756,945.76	1,481,872.00
IDEXX LABS INC.		0.000		IDXX	45168D104	54.5900	24,200.00	838,116.98	1,321,078.00
IDT CORP-CL B		0.000		IDT	448947309	15.4800	23,000.00	384,614.02	356,040.01
INAMED CORP		0.000		IMDC	453235103	63.2500	25,100.00	1,185,401.84	1,587,575.00
INTEGRATED CIRCUIT SYSTEMS		0.000		ICST	45811K208	20.9200	135,400.00	3,295,101.37	2,832,568.00
INTERNATIONAL RECTIFIER CORP		0.000		IRF	460254105	44.5700	104,100.00	4,271,518.69	4,639,737.00
INTERPUBLIC GROUP		2.835		IPG	460690100Q	13.4000	385,200.00	8,525,444.77	5,161,680.00
INTERSIL HOLDINGS CORP		0.955		ISIL	46069S109	16.7400	167,500.00	3,231,241.20	2,803,950.00
INTUIT INC.		0.000		INTU	461202103	44.0100	131,500.00	4,646,476.39	5,787,315.00
INVESTORS FINANCIAL SERVICES C		0.140		IFIN	461915100	49.9800	31,300.00	866,921.75	1,564,374.00
IRON MTN INC PA		0.000		IRM	462846106	30.4900	123,000.00	3,267,010.37	3,750,270.00
IVAX CORP		0.000		IVX	465823102	15.8200	110,450.00	1,801,858.37	1,747,319.00
JDS UNIPHASE CORP		0.000		JDSU	46612J101	3.1700	1,026,300.00	22,587,899.61	3,253,371.00
JETBLUE AIRWAYS CORP		0.000		JBLU	477143101	23.2200	287,800.00	6,889,833.21	6,682,716.00
LAM RESEARCH CORP		0.000		LRCX	512807108	28.9100	233,600.00	5,258,288.33	6,753,376.00
LEVEL 3 COMMUNICATIO		0.000		LVLTL	52729N100	3.3900	271,100.00	1,114,532.60	919,029.00
LEXMARK INTERNATIONAL INC.		0.000		LXK	529771107	85.0000	108,400.00	7,731,026.97	9,214,000.00
LSI LOGIC CORP		0.000		LSI	502161102	5.4800	418,900.00	3,136,197.23	2,295,572.00
MACROMEDIA INC		0.000		MACR	556100105	31.1200	73,100.00	1,137,854.15	2,274,872.00
MANPOWER INC		0.828		MAN	56418H100	48.3000	58,400.00	2,244,545.05	2,820,720.00
MARVEL ENTERPRISES I		0.000		MVL	57383M108	20.4800	215,300.00	3,635,141.35	4,409,344.00
MAXTOR CORP		0.000		MXO	577729205	5.3000	644,100.00	3,276,994.03	3,413,730.00
MEDIMMUNE INC		0.000		MEDI	584699102	27.1100	105,800.00	3,068,415.32	2,868,238.00
MEMC ELECTR MATLS IN		0.000		WFR	552715104	13.2500	189,300.00	1,921,988.04	2,508,225.00
MGI PHARMA INC		0.000		MOGN	552880106	28.0100	162,700.00	3,427,009.33	4,557,227.00
MICHAELS STORES		0.934		MIK	594087108	29.9700	163,100.00	3,095,762.84	4,888,107.00
MICRON TECHNOLOGY INC		0.000		MU	595112103Q	12.3500	433,300.00	8,289,005.58	5,351,255.00
MILLENNIUM PHARMACEUTICALS		0.000		MLNM	599902103	12.1200	83,300.00	1,512,670.12	1,009,596.00
MILLER (HERMAN) INC		1.049		MLHR	600544100	27.6300	91,200.00	1,966,571.47	2,519,856.00
MILLIPORE CORPORATION		0.883		MIL	601073109Q	49.8100	25,300.00	861,159.08	1,260,193.00
MOLEX INC		0.500		MOLXE	608554101	30.0000	58,300.00	1,766,424.65	1,749,000.00
MONEYGRAM INTERNATIONAL INC.		0.189		MGI	60935Y109	21.1400	49,600.00	902,894.24	1,048,544.00
MSC INDUSTRIAL DIRECT CO-A		1.111		MSM	553530106	35.9800	35,400.00	1,057,149.12	1,273,692.00
NATIONAL SEMICONDUCTOR CORP.		0.445		NSM	637640103	17.9500	446,900.00	6,323,083.41	8,021,855.01
NAVTEQ CORP		0.000		NVT	63936L100	46.3600	100,200.00	3,787,377.17	4,645,272.00
NEKTAR THERAPEUTICS		0.000		NKTR	640268108	20.2400	136,100.00	2,342,421.12	2,754,664.00
NETFLIX.COM INC		0.000		NFLX	64110L106	12.3300	62,000.00	685,474.40	764,460.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK									
Portfolio - 4TR MID-CAP GROWTH TRANS									
Instrument - COM COMMON STOCK									
NETWORK APPLIANCE INC.		0.000	NTAP	64120L104		33.2200	305,300.00	6,250,784.69	10,142,066.00
NEW YORK TIMES CO. CL A		1.519	NYT	650111107Q		40.8000	138,800.00	5,903,792.12	5,663,040.00
NEWALLIANCE BANCSHARES INC		1.045	NAL	650203102		15.3000	75,000.00	1,093,125.00	1,147,500.00
NEWFIELD EXPLORATION COMPANY		0.000	NFX	651290108		59.0500	34,100.00	1,390,443.55	2,013,605.00
NII HOLDINGS INC		0.000	NIHD	62913F201		47.4500	22,700.00	752,280.46	1,077,115.00
NOVELL INC		0.000	NOVL	670006105		6.7500	1,038,200.00	7,907,825.28	7,007,850.00
NOVELLUS SYSTEMS INC.		0.537	NVLS	670008101		27.8900	204,000.00	6,476,020.64	5,689,560.00
NVIDIA CORP		0.000	NVDA	67066G104		23.5600	291,100.00	7,169,566.88	6,858,316.00
O'REILLY AUTOMOTIVE INC.		0.000	ORLY	686091109		45.0500	57,100.00	1,559,361.81	2,572,355.00
ONMICARE INC.		0.260	OCR	681904108		34.6200	58,400.00	2,098,833.62	2,021,808.00
OUTBACK STEAKHOUSE INC		1.135	OSI	689899102		45.7800	76,000.00	2,398,768.64	3,479,280.00
PATINA OIL & GAS CORP		0.640	POG	703224105		37.5000	77,900.00	1,876,373.01	2,921,250.00
PATTERSON COS INC		0.000	PDCO	703395103		43.3900	70,900.00	1,233,781.15	3,076,351.00
PHARMACEUTICAL PRODUCT DEVELOP		0.000	PPDI	717124101		41.2900	49,600.00	1,045,036.87	2,047,984.00
PLANTRONICS INC.		0.482	PLT	727493108		41.4700	62,500.00	1,907,287.25	2,591,875.00
PMC-SIERRA INC		0.000	PMCS	69344F106		11.2500	347,700.00	5,088,358.46	3,911,625.00
POLYCOM INC.		0.000	PLCM	73172K104		23.3200	200,200.00	4,020,816.79	4,668,664.00
PRECISION CASTPARTS CORP		0.182	PCP	740189105		65.6800	62,400.00	3,276,015.93	4,098,432.00
PROTEIN DESIGN LABS INC		0.000	PDLI	74369L103		20.6600	20,600.00	336,565.85	425,596.00
QLOGIC CORPORATION		0.000	QLGC	747277101		36.7300	129,400.00	4,031,834.85	4,752,862.00
RADIO ONE INC CL-D		0.000	ROIAK	75040P405		16.1200	128,800.00	2,137,454.23	2,076,256.00
RAMBUS INC DEL		0.000	RMBS	750917106		23.0000	171,000.00	3,593,489.61	3,933,000.00
RED HAT INC		0.000	RHAT	756577102		13.3500	265,100.00	3,526,808.22	3,539,085.00
RENAL CARE GROUP INC.		0.000	RCI	759930100		35.9900	79,100.00	1,911,861.82	2,846,809.00
RESMED INC		0.000	RMD	761152107		51.1000	25,700.00	1,009,804.17	1,313,270.00
RESPIRONICS INC		0.000	RESP	761230101		54.3600	95,000.00	3,986,450.16	5,164,200.00
RITE AID CORP.		0.000	RAD	767754104Q		3.6600	982,900.00	3,967,638.20	3,597,414.00
ROBERT HALF INTL INC		0.815	RHI	770323103		29.4300	89,000.00	1,981,684.43	2,619,270.00
ROCKWELL COLLINS		1.217	COL	774341101		39.4400	130,800.00	3,483,805.69	5,158,752.00
SEALED AIR CORP.		0.000	SEE	81211K100		53.2700	84,100.00	3,386,977.31	4,480,007.00
SEMTECH CORPORATION		0.000	SMTC	816850101		21.8700	119,100.00	2,580,289.87	2,604,717.00
SERVICEMASTER COMPANY		3.190	SVM	81760N109		13.7900	132,500.00	1,332,151.41	1,827,175.00
SIEBEL SYSTEMS INC.		0.000	SEBL	826170102		10.5000	786,800.00	9,707,947.25	8,261,400.00
SILICON LABORATORIES		0.000	SLAB	826919102		35.3100	59,100.00	1,994,135.16	2,086,821.00
SOLETRON CORP		0.000	SLR	834182107		5.3300	332,800.00	4,516,863.07	1,773,824.00
SOUTHWEST AIRLINES		0.110	LUV	844741108Q		16.2800	712,000.00	10,060,263.73	11,591,360.00
STERICYCLE INC		0.000	SRCL	858912108		45.9500	36,000.00	1,562,382.75	1,654,200.00
SYMBOL TECHNOLOGIES INC		0.115	SBL	871508107		17.3000	77,800.00	1,298,910.38	1,345,940.00
TELLABS INC.		0.000	TLAB	879664100		8.5900	151,400.00	2,315,697.31	1,300,526.00

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<hr/>									
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Instrument - COM COMMON STOCK									
TERADYNE INC		0.000	TER	880770102		17.0700	319,300.00	9,741,725.71	5,450,451.00
THE FIRST MARBLEHEAD CORP		0.000	FMD	320771108		56.2500	13,600.00	545,972.00	765,000.00
THE ST. JOE COMPANY		0.872	JOE	790148100		64.2000	45,000.00	2,506,419.20	2,889,000.00
TIBCO SOFTWARE INC		0.000	TIBX	88632Q103		13.3400	291,100.00	2,245,546.72	3,883,274.00
TIFFANY & CO		0.750	TIF	886547108		31.9700	115,100.00	3,821,732.03	3,679,747.00
TOTAL SYS SVCS INC		0.658	TSS	891906109		24.3000	32,600.00	737,028.68	792,180.00
UNITED DEFENSE INDUSTRIES INC		0.000	UDI	91018B104		47.2500	27,300.00	1,035,164.50	1,289,925.00
UNITEDGLOBALCOM		0.000	UCOMA	913247508		9.6600	450,900.00	3,481,205.39	4,355,694.00
UNIVISION COMMUNICATIONS		0.000	UVN	914906102		29.2700	185,100.00	5,743,038.39	5,417,877.00
URBAN OUTFITTERS INC		0.000	URBN	917047102		44.4000	36,400.00	570,483.02	1,616,160.00
US CELLULAR CORP.		0.000	USM	911684108		44.7600	12,200.00	438,601.10	546,072.00
VARCO INTERNATIONAL INC.		0.000	VRC	922122106		29.1500	65,500.00	1,261,423.77	1,909,325.00
VCA ANTECH INC		0.000	WOOF	918194101		19.6000	17,200.00	331,690.40	337,120.00
VENTAS INC.		4.742	VTR	92276F100		27.4100	75,000.00	1,417,416.85	2,055,750.00
W HLDG CO INC		0.828	WHI	929251106		22.9400	41,982.18	660,975.74	963,071.21
WADDELL & REED FINANCIAL-CL A		2.511	WDR	930059100		23.8900	80,400.00	2,098,304.16	1,920,756.00
WASHINGTON POST CL. B		0.752	WPO	939640108Q		983.0200	5,900.00	4,956,943.41	5,799,818.00
WEBMD CORP		0.000	HLTH	94769M105		8.1600	323,700.00	3,596,228.52	2,641,392.00
WESTWOOD ONE		0.000	WON	961815107		26.9300	125,700.00	2,779,558.13	3,385,101.00
WHOLE FOODS MARKET INC		0.797	WFMI	966837106		95.3500	46,600.00	2,869,985.29	4,443,310.00
WILEY JOHN & SONS IN		0.861	JW.A	968223206		34.8400	62,300.00	1,647,369.16	2,170,532.00
WILLIAMS-SONOMA INC		0.000	WSM	969904101		35.0400	121,700.00	2,834,183.30	4,264,368.00
WORTHINGTON INDS		3.268	WOR	981811102Q		19.5800	60,900.00	1,159,916.03	1,192,422.00
XTO ENERGY INC.		0.565	XTO	98385X106		35.3800	209,000.00	4,710,900.18	7,394,420.00
YUM BRANDS, INC.		0.847	YUM	988498101		47.1800	208,700.00	5,399,452.98	9,846,466.00
ZEBRA TECHNOLOGIES CORP CL-A		0.000	ZBRA	989207105		56.2800	89,849.00	2,857,920.29	5,056,701.72
Instrument Total	182						30,572,681.18	525,907,436.83	587,034,814.95
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Instrument -REIT REAL ESTATE INVESTMENT TRUST									
CATELLUS DEVELOP CORP		3.529	CDX	149113102		30.6000	167,700.00	3,906,875.32	5,131,620.00
CBL & ASSOC PROP		3.721	CBL	124830100		76.3500	15,300.00	829,834.67	1,168,155.00
GENERAL GROWTH PROP		3.982	GGP	370021107Q		36.1600	52,840.00	1,595,232.65	1,910,694.40
MILLS CORP.		3.732	MLS	601148109		63.7600	35,800.00	1,524,637.63	2,282,608.00
REGENCY CENTERS CORP		3.137	REG	758849103		55.4000	59,000.00	2,570,866.15	3,268,600.00
WEINGARTEN RE INVST		3.476	WRI	948741103		40.1000	114,250.00	3,567,257.14	4,581,425.00
Instrument Total	6						444,890.00	13,994,703.56	18,343,102.40
Portfolio Total	188						31,017,571.18	539,902,140.39	605,377,917.35

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
-----								
				Group - COMMON STOCK				
				Portfolio - 6TR				
				Instrument - COR				
				S&P600 TRANSITION				
				CORPORATE NOTES/BONDS				
TIMCO AVIATION SERVICES, INC.		0.000		887151AB4S	0.0000	11,185.65	0.00	0.00
Instrument Total	1					11,185.65	0.00	0.00
				Instrument -WARRANT				
				WARRANT				
TIMCO AVIATION SERVICES INC.-W		0.000		TMASW 887151116	0.0100	9,550.00	0.00	95.50
Instrument Total	1					9,550.00	0.00	95.50
Portfolio Total	2					20,735.65	0.00	95.50
Group Total	3,715				0.00 /	684,658,174.78	18,071,558,404.77	23,070,079,816.71

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5BA BARCLAYS - 1000									
Instrument - COM COMMON STOCK									
3COM CORP.		0.000	COMS	885535104		4.1700	187,724.00	1,351,625.29	782,809.08
3M COMPANY		1.754	MMM	88579Y101Q		82.0700	128,607.00	8,791,445.50	10,554,776.49
7-ELEVEN INC		0.000	SE	817826209		23.9500	10,799.00	211,960.96	258,636.05
ACCENTURE LTD - CL A		0.000	ACN	G1150G111		27.0000	183,424.00	4,504,680.64	4,952,448.00
ACE LTD		1.918	ACE	G0070K103		42.7500	23,928.00	849,202.10	1,022,922.00
ADOBE SYSTEMS INC.		0.079	ADBE	00724F101Q		62.7400	77,108.00	3,209,461.94	4,837,755.92
AFFYMETRIX INC		0.000	AFFX	00826T108		36.5500	14,777.00	405,916.40	540,099.35
AFLAC INC		0.953	AFL	001055102		39.8400	3,622.00	145,046.69	144,300.48
AGCO CORP.		0.000	AG	001084102		21.8900	14,842.00	322,362.84	324,891.38
AGILENT TECHNOLOGIES INC		0.000	A	00846U101		24.1000	64,929.00	1,993,296.11	1,564,788.90
ALEXANDER & BALDWIN INC		2.121	ALEX	014482103		42.4200	2,041.00	73,823.35	86,579.22
ALLSTATE CORP		2.165	ALL	020002101Q		51.7200	110,415.00	4,798,769.43	5,710,663.80
AMAZON COM INC		0.000	AMZN	023135106		44.2900	38,766.00	1,533,057.98	1,716,946.14
AMBAC FINANCIAL GROUP INC.		0.608	ABK	023139108Q		82.1300	1,708.00	140,758.47	140,278.04
AMDOCS LIMITED		0.000	DOX	G02602103		26.2500	49,998.00	1,066,872.38	1,312,447.50
AMERICAN AXLE & MFG HOLDINGS		1.956	AXL	024061103		30.6600	35,949.00	957,121.53	1,102,196.34
AMERICAN CAPITAL STRATEGIES		8.755	ACAS	024937104		33.3500	42,011.00	1,322,082.68	1,401,066.85
AMERICAN INTL GROUP		0.761	AIG	026874107Q		65.6700	127,931.00	8,002,349.45	8,401,228.77
AMERISOURCEBERGEN CORP		0.170	ABC	03073E105		58.6800	27,746.00	1,512,365.49	1,628,135.28
AMGEN INC		0.000	AMGN	031162100		64.1500	426.00	27,210.75	27,327.90
AMKOR TECHNOLOGY INC		0.000	AMKR	031652100		6.6800	31,256.00	549,094.56	208,790.08
ANADARKO PETROLEUM CORP		0.864	APC	032511107Q		64.8100	68,621.00	3,501,141.35	4,447,327.01
ANDRX GROUP		0.000	ADRX	034553107		21.8300	11,823.00	301,250.60	258,096.09
ANHEUSER-BUSCH		1.931	BUD	035229103Q		50.7300	112,062.00	5,251,326.84	5,684,905.26
APPLE COMPUTER INC.		0.000	AAPL	037833100		64.4000	41,898.00	2,632,895.57	2,698,231.20
ASTORIA FINANCIAL CORP.		3.002	AF	046265104		39.9700	19,327.00	689,669.86	772,500.19
AT&T CORPORATION		4.984	T	001957505Q		19.0600	5,147.00	96,133.48	98,101.82
AUTODESK INC.		0.158	ADSK	052769106Q		37.9500	119,500.00	2,386,514.99	4,535,025.00
AUTOLIV, INC		2.070	ALV	052800109		48.3000	52,493.00	1,739,330.16	2,535,411.90
BAKER HUGHES CORP		1.078	BHI	057224107Q		42.6700	104,204.00	3,829,441.96	4,446,384.68
BANK OF AMERICA CORP.		3.830	BAC	060505104Q		46.9900	375,369.00	12,163,338.70	17,638,589.31
BARNES & NOBLE INC.		0.000	BKS	067774109		32.2700	41,792.00	965,819.60	1,348,627.84
BARR PHARMACEUTICALS INC.		0.000	BRL	068306109		45.5400	11,511.00	434,200.78	524,210.94
BECTON DICKINSON & COMPANY		1.267	BDX	075887109Q		56.8000	125,969.00	5,346,501.63	7,155,039.20
BELLSOUTH		3.886	BLS	079860102Q		27.7900	184,885.00	5,543,308.84	5,137,954.15
BERKLEY (WR) CORP		0.593	BER	084423102		47.1700	40,507.00	1,291,874.29	1,910,715.19
BLACK & DECKER		0.951	BDK	091797100Q		88.3300	52,475.00	3,061,054.08	4,635,116.75
BLYTH INC.		1.285	BTH	09643P108		29.5600	4,486.00	148,645.41	132,606.16
BMC SOFTWARE		0.000	BMC	055921100		18.6000	125,445.00	2,348,076.10	2,333,277.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5BA BARCLAYS - 1000									
Instrument - COM COMMON STOCK									
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107		35.5500	26,865.00	926,845.36	955,050.75
BRINKER INTERNATIONAL INC		0.000	EAT	109641100		35.0700	51,150.00	1,721,988.06	1,793,830.50
BRUNSWICK CORP		1.212	BC	117043109Q		49.5000	12,462.00	522,118.47	616,869.00
BURLINGTON NORTHERN SANTA FE		1.437	BNI	12189T104Q		47.3100	46,868.00	1,393,656.88	2,217,325.08
CABOT CORP		1.654	CBT	127055101		38.6800	16,890.00	645,171.88	653,305.20
CAESARS ENTERTAINMENT INC		0.000	CZR	127687101		20.1400	17,086.00	150,279.97	344,112.04
CARDINAL HEALTH INC.		0.206	CAH	14149Y108Q		58.1500	68,069.00	3,042,709.07	3,958,212.35
CAREER EDUCATION CORP		0.000	CECO	141665109		40.0000	12,932.00	511,351.04	517,280.00
CELGENE CORP		0.000	CELG	151020104		26.5300	45,485.00	1,311,725.82	1,206,717.05
CENDANT CORP.		1.539	CD	151313103		23.3800	330,250.00	7,512,123.07	7,721,245.00
CENTEX CORP		0.268	CTX	152312104Q		59.5800	43,871.00	1,798,991.03	2,613,834.18
CEPHALON INC		0.000	CEPH	156708109		50.8800	10,750.00	513,872.14	546,960.00
CHEVRONTXACO CORP		3.047	CVX	166764100Q		52.5100	1,561.00	82,429.23	81,968.11
CHOICE HOTELS INTL INC		1.551	CHH	169905106		58.0000	8,385.00	449,531.09	486,330.00
CIGNA CORP.		0.122	CI	125509109Q		81.5700	2,224.00	145,019.55	181,411.68
CISCO SYSTEMS		0.000	CSCO	17275R102		19.3000	738,458.00	15,917,693.32	14,252,239.40
CITIGROUP INC.		3.653	C	172967101Q		48.1800	422,594.00	17,099,651.66	20,360,578.92
CLAIRE'S STORES INC		1.694	CLE	179584107		21.2500	34,497.00	530,442.69	733,061.25
CLEAR CHANNEL COMMUNICATIONS		1.493	CCU	184502102		33.4900	7,107.00	233,515.45	238,013.43
CLOROX COMPANY		1.900	CLX	189054109Q		58.9300	73,566.00	4,128,689.41	4,335,244.38
COCA COLA CO.		2.402	KO	191216100Q		41.6300	115,064.00	4,652,663.67	4,790,114.32
COCA-COLA ENTERPRISE		0.767	CCE	191219104		20.8500	110,164.00	2,475,310.52	2,296,919.40
COMCAST CORP - CL A		0.000	CMCSA	20030N101		33.2800	61,661.00	1,850,244.28	2,052,078.08
COMCAST CP CL A SPL		0.000	CMCSK	20030N200Q		32.8400	8,149.00	252,278.25	267,613.16
COMPUTER SCIENCES		0.000	CSC	205363104		56.3700	61,998.00	3,046,026.11	3,494,827.26
CONOCOPHILLIPS		2.303	COP	20825C104Q		86.8300	46,257.00	3,757,309.83	4,016,495.31
CONSTELLATION ENERGY GROUP INC		2.608	CEG	210371100Q		43.7100	66,316.00	2,478,664.48	2,898,672.36
CONVERGYS CORPORATION		0.000	CVG	212485106		14.9900	109,094.00	1,835,735.42	1,635,319.06
COSTCO WHOLESALE CORP.		0.826	COST	22160K105		48.4100	84,932.00	4,031,665.13	4,111,558.12
COUNTRYWIDE FINANCIAL CORP		1.296	CFC	222372104Q		37.0100	37,179.00	1,254,557.43	1,375,994.79
COVENTRY HEALTH CARE INC.		0.000	CVH	222862104		53.0800	54,402.00	2,227,655.95	2,887,658.16
DEERE & CO.		1.505	DE	244199105Q		74.4000	207.00	14,484.11	15,400.80
DELL INC		0.000	DELL	24702R101		42.1400	4,132.00	174,973.60	174,122.48
DELUXE CORP.		3.964	DLX	248019101Q		37.3300	39,050.00	1,673,877.65	1,457,736.50
DEVON ENERGY CORPORATION		0.513	DVN	25179M103		38.9200	8,529.00	319,119.03	331,948.68
DISNEY (WALT) CO.		0.863	DIS	254687106Q		27.8000	146,928.00	3,660,006.07	4,084,598.40
DOLLAR GENERAL		0.770	DG	256669102		20.7700	148,476.00	2,541,133.92	3,083,846.52
DORAL FINANCIAL CORP.		1.461	DRL	25811P100		49.2500	56,023.00	1,807,855.06	2,759,132.75
EATON VANCE CORP.		0.613	EV	278265103		52.1500	6,011.00	291,701.95	313,473.65

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5BA BARCLAYS - 1000									
Instrument - COM COMMON STOCK									
EDISON INTERNATIONAL		3.122	EIX	281020107Q		32.0300	121,035.00	3,263,970.46	3,876,751.05
EDUCATION MANAGEMENT COPR		0.000	EDMC	28139T101		33.0100	4,665.00	155,308.59	153,991.65
EDWARDS LIFESCIENCES		0.000	EW	28176E108		41.2600	6,183.00	229,718.76	255,110.58
EMC CORP		0.000	EMC	268648102		14.8700	466,684.00	5,136,902.72	6,939,591.08
ENGELHARD CORP.		1.434	EC	292845104Q		30.6700	11,925.00	329,014.50	365,739.75
ENTERGY CORP.		3.195	ETR	29364G103Q		67.5900	79,681.00	3,742,691.92	5,385,638.79
EVEREST RE GROUP LTD.		0.446	RE	G3223R108		89.5600	32,621.00	2,402,307.11	2,921,536.76
EXELON CORP		3.630	EXC	30161N101Q		44.0700	141,745.00	4,183,059.13	6,246,702.15
EXPRESS SCRIPTS		0.000	ESRX	302182100		76.4400	3,738.00	265,175.40	285,732.72
EXXON MOBIL CORPORATION		2.106	XOM	30231G102Q		51.2600	235,339.00	7,487,754.26	12,063,477.14
FED. NATL. MTG. ASSN.		1.460	FNM	313586109Q		71.2100	150,591.00	10,258,150.97	10,723,585.11
FEDERATED DEPARTMENT STORES		0.934	FD	31410H101		57.7900	39,721.00	1,544,718.91	2,295,476.59
FEDEX CORPORATION		0.284	FDX	31428X106		98.4900	51,575.00	3,194,754.90	5,079,621.75
FIFTH THIRD BANCORP		2.961	FITB	316773100Q		47.2800	23,421.00	1,171,255.79	1,107,344.88
FORD MOTOR COMPANY		2.732	F	345370860		14.6400	248,753.00	3,702,540.04	3,641,743.92
FORTUNE BRANDS INC.		1.710	FO	349631101Q		77.1800	3,165.00	172,765.39	244,274.70
FOX ENTERTAINMENT GRP INC. - C		0.000	FOX	35138T107		31.2600	150,537.00	4,254,217.22	4,705,786.62
FREDDIE MAC		1.628	FRE	313400301Q		73.7000	37,152.00	2,249,359.35	2,738,102.40
FREESCALE SEMICONDUCTOR INC -		0.000	FSL.B	35687M206		18.3600	30,721.00	370,706.49	564,037.57
GAMESTOP CORP-CL B		0.000	GME.B	36466R200		22.4100	17,756.00	373,989.43	397,911.96
GAP INC		0.421	GPS	364760108Q		21.1200	135,526.00	3,149,847.28	2,862,309.12
GEN-PROBE INC		0.000	GPRO	36866T103		45.2100	5,067.00	178,117.65	229,079.07
GENENTECH INC.		0.000	DNA	368710406		54.4400	100,719.00	3,467,777.17	5,483,142.36
GENERAL ELECTRIC CO		2.411	GE	369604103Q		36.5000	406,894.00	11,719,988.36	14,851,631.00
GEORGIA PACIFIC		1.334	GP	373298108Q		37.4800	100,421.00	2,807,061.35	3,763,779.08
GILEAD SCIENCES INC.		0.000	GILD	375558103		34.9900	13,055.00	440,805.96	456,794.45
GILLETTE CO		1.451	G	375766102Q		44.7800	145,046.00	4,624,134.30	6,495,159.88
GOLDMAN SACHS GROUP INC		0.961	GS	38141G104		104.0400	30,808.00	2,953,175.88	3,205,264.32
GOODRICH CORP.		2.451	GR	382388106Q		32.6400	57,558.00	1,210,281.62	1,878,693.12
GOOGLE INC - CL A		0.000	GOOG	38259P508		193.1000	893.00	100,151.20	172,438.30
GRAINGER W W INC		1.200	GW	384802104Q		66.6200	3,257.00	199,296.58	216,981.34
GTECH HOLDINGS CORP		1.310	GTK	400518106		25.9500	63,359.00	1,690,288.17	1,644,166.05
HARMAN INTERNATIONAL		0.039	HAR	413086109		127.0000	39,902.00	3,099,454.69	5,067,554.00
HARRAH'S ENTERTAINMENT INC.		1.973	HET	413619107		66.8900	65,986.00	2,903,901.88	4,413,803.53
HARRIS CORP.		0.776	HRS	413875105Q		61.7900	39,663.00	1,120,702.60	2,450,776.77
HARSCO CORP		2.152	HSC	415864107Q		55.7400	484.00	17,617.78	26,978.16
HCC INSURANCE HOLDINGS INC.		1.026	HCC	404132102		33.1200	30,402.00	939,077.44	1,006,914.24
HEARST-ARGYLE TELEVI		1.061	HTV	422317107		26.3800	10,752.00	261,932.94	283,637.76
HENRY (JACK) & ASSOCIATES		0.803	JKHY	426281101		19.9100	43,429.00	840,699.18	864,671.39



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5BA BARCLAYS - 1000									
Instrument - COM COMMON STOCK									
HERSHEY FOODS CORP.	1.584	HSY	427866108Q	55.5400	3,177.00	171,918.19	176,450.58		
HEWLETT-PACKARD CO	1.526	HPQ	428236103Q	20.9700	121,361.00	2,603,795.45	2,544,940.17		
HOME DEPOT INC.	0.795	HD	437076102Q	42.7400	287,144.00	9,974,414.79	12,272,534.56		
HUDSON UNITED BANCORP	3.555	HU	444165104	39.3800	2,310.00	85,265.17	90,967.80		
HUMANA INC.	0.000	HUM	444859102	29.6900	83,783.00	1,717,991.95	2,487,517.27		
HUNT (JB) TRANSPRT SVCS INC	1.070	JBHT	445658107	44.8500	20,062.00	689,011.40	899,780.70		
IMS HEALTH INC.	0.344	RX	449934108	23.2100	34,466.00	731,417.04	799,955.86		
INDEPENDENCE COMMUNITY BANK	2.348	ICBC	453414104	42.5800	15,543.00	602,341.39	661,820.94		
INGRAM MICRO INC CL A	0.000	IM	457153104	20.8000	42,975.00	695,375.13	893,880.00		
INTEL CORP.	1.368	INTC	458140100Q	23.3900	660,674.00	15,320,507.33	15,453,164.86		
INTERNATL FLAVORS & FRAGRANCES	1.634	IFF	459506101Q	42.8400	9,508.00	342,802.55	407,322.72		
INTL BUS MACH CORP	0.730	IBM	459200101Q	98.5800	25,954.00	2,331,838.50	2,558,545.32		
INTUIT INC.	0.000	INTU	461202103	44.0100	29,309.00	1,257,649.03	1,289,889.09		
ITT EDUCATIONAL SERVICES INC	0.000	ESI	45068B109	47.5500	2,417.00	106,571.23	114,928.35		
JABIL CIRCUIT INC	0.000	JBL	466313103	25.5800	15,146.00	360,019.34	387,434.68		
JOHNSON & JOHNSON	1.797	JNJ	478160104Q	63.4200	277,999.00	13,637,279.83	17,630,696.58		
JOHNSON CONTROLS	1.576	JCI	478366107Q	63.4400	17,248.00	986,286.89	1,094,213.12		
JPMORGAN CHASE & CO.	3.486	JPM	46625H100Q	39.0100	225,140.00	7,248,706.27	8,782,711.40		
KELLOGG CO.	2.261	K	487836108Q	44.6600	21,501.00	920,506.33	960,234.66		
LIBERTY MEDIA CORP-A	0.000	L	530718105	10.9800	112,955.00	972,265.98	1,240,245.90		
LINCOLN NATIONAL CORP	3.127	LNC	534187109Q	46.6800	31,491.00	1,302,014.17	1,469,999.88		
LOCKHEED MARTIN CORPORATION	1.800	LMT	539830109Q	55.5500	1,439.00	85,731.90	79,936.45		
LOUISIANA PACIFIC	1.495	LPX	546347105Q	26.7400	42,211.00	1,061,825.71	1,128,722.14		
LOWE'S COS	0.277	LOW	548661107Q	57.5900	6,220.00	356,155.16	358,209.80		
MARATHON OIL CORP	2.977	MRO	565849106Q	37.6100	171,756.00	4,352,435.71	6,459,743.16		
MARSH & MCLENNAN COS.	4.133	MMC	571748102Q	32.9000	29,382.00	1,403,712.65	966,667.80		
MAY DEPT STORES	3.299	MAY	577778103Q	29.4000	177,425.00	5,218,252.29	5,216,295.00		
MBIA INC.	1.517	MBI	55262C100Q	63.2800	3,220.00	196,389.05	203,761.60		
MBNA CORP	1.986	KRB	55262L100Q	28.1900	126,700.00	2,908,302.08	3,571,673.00		
MCGRAW HILL INC	1.310	MHP	580645109Q	91.5400	48,451.00	2,925,360.81	4,435,204.54		
MEDTRONIC INC	0.674	MDT	585055106Q	49.6700	148,953.00	7,377,894.71	7,398,495.51		
MERCK & CO INC	4.729	MRK	589331107Q	32.1400	328,834.00	14,427,310.98	10,568,724.76		
MEREDITH CORPORATION	0.885	MDP	589433101Q	54.2000	5,904.00	318,056.02	319,996.80		
MICHAELS STORES	0.934	MIK	594087108	29.9700	23,800.00	521,248.35	713,286.00		
MICRON TECHNOLOGY INC	0.000	MU	595112103Q	12.3500	77,641.00	1,052,690.83	958,866.35		
MICROSOFT CORP.	1.198	MSFT	594918104	26.7100	320,574.00	10,316,072.72	8,562,531.54		
MILLIPORE CORPORATION	0.883	MIL	601073109Q	49.8100	10,579.00	564,978.75	526,939.99		
MONSANTO COMPANY	1.224	MON	61166W101	55.5500	20,943.00	422,544.78	1,163,383.65		
MORGAN STANLEY DEAN WITTER & C	1.945	MWD	617446448Q	55.5200	184,555.00	9,534,177.76	10,246,493.60		

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5BA BARCLAYS - 1000									
Instrument - COM COMMON STOCK									
MOTOROLA INC		0.930	MOT	620076109Q		17.2000	310,569.00	4,888,404.23	5,341,786.80
NATIONWIDE FINANCIAL SERVICE		1.883	NFS	638612101		38.2300	10,940.00	397,107.87	418,236.20
NISOURCE INCORPORATED		4.038	NI	65473P105Q		22.7800	27,300.00	580,749.34	621,894.00
NORFOLK SOUTHERN CORP.		1.105	NSC	655844108Q		36.1900	12,720.00	334,082.49	460,336.80
NORTH FORK BANK		3.050	NFB	659424105		28.8500	25,509.00	556,133.97	735,934.65
NSTAR CO.		4.274	NST	67019E107		54.2800	2,940.00	144,822.82	159,583.20
NUCOR CORP		0.993	NUE	670346105Q		52.3400	19,208.00	879,540.60	1,005,346.72
NVR INC		0.000	NVR	62944T105		769.4000	7,643.00	2,919,027.82	5,880,524.20
OCCIDENTAL PETROLEUM CORP.		1.884	OXY	674599105Q		58.3600	128,883.00	3,659,149.44	7,521,611.88
ODYSSEY HOLDINGS CORP		0.495	ORH	67612W108		25.2100	365.00	8,980.35	9,201.65
OUTBACK STEAKHOUSE INC		1.135	OSI	689899102		45.7800	7,160.00	305,438.42	327,784.80
OVERSEAS SHIPHOLDING GROUP		1.268	OSG	690368105		55.2000	3,500.00	158,023.22	193,200.00
PACIFIC SUNWEAR OF CALIFORNIA		0.000	PSUN	694873100		22.2600	4,291.00	91,413.88	95,517.66
PACTIV CORPORATION		0.000	PTV	695257105		25.2900	47,897.00	947,643.11	1,211,315.13
PARKER-HANNIFIN CORP.		1.003	PH	701094104Q		75.7400	3,038.00	174,725.05	230,098.12
PEPSI BOTTLING GROUP INC		0.739	PBG	713409100		27.0400	149,733.00	3,467,072.71	4,048,780.32
PEPSIAMERICAS INC		1.412	PAS	71343P200Q		21.2400	40,763.00	672,057.77	865,806.12
PETCO ANIMAL SUPPLIES INC		0.000	PETC	716016209		39.4800	6,864.00	236,643.29	270,990.72
PFIZER INC.		2.826	PFE	717081103Q		26.8900	249,274.00	6,807,418.78	6,702,977.86
PHELPS DODGE CORP.		1.010	PD	717265102Q		98.9200	68,720.00	5,653,955.46	6,797,782.40
PILGRIMS PRIDE CORP		0.195	PPC	721467108		30.6800	25,245.00	728,523.40	774,516.60
POGO PRODUCING CO		0.515	PPP	730448107		48.4900	51,081.00	2,290,752.63	2,476,917.69
POLARIS INDUSTRIES INC.		1.352	PII	731068102		68.0200	2,001.00	133,417.66	136,108.02
POLYCOM INC.		0.000	PLCM	73172K104		23.3200	10,689.00	216,048.15	249,267.48
POPULAR INC		2.219	BPOP	733174106		28.8300	1,655.00	43,159.30	47,713.65
PPG INDUSTRIES INC.		2.640	PPG	693506107Q		68.1600	9,131.00	565,601.54	622,368.96
PREMCO INC		0.000	PCO	74045Q104		42.1700	25,020.00	886,146.06	1,055,093.40
PRIME MONEY MARKET - 5BA		0.000	IT-BAR	IT-BAR		1.0000	3,025,350.56	3,025,350.59	3,025,350.64
PROCTER & GAMBLE CO		1.815	PG	742718109Q		55.0800	37,064.00	1,677,740.41	2,041,485.12
PUGET ENERGY INC		4.048	PSD	745310102Q		24.7000	5,567.00	127,224.93	137,504.90
QLOGIC CORPORATION		0.000	QLGC	747277101		36.7300	7,678.00	271,068.33	282,012.94
QUALCOMM INC		0.660	QCOM	747525103		42.4000	99,514.00	3,623,450.62	4,219,393.60
RADIOSHACK CORP		0.760	RSH	750438103Q		32.8800	9,003.00	253,459.61	296,018.64
REGAL ENTERTAINMENT GROUP		5.783	RGC	758766109		20.7500	49,161.00	1,017,647.60	1,020,090.75
REGIS CORP		0.346	RGS	758932107		46.1500	6,084.00	245,957.85	280,776.60
REINSURANCE GROUP AM		0.743	RGA	759351109		48.4500	10,216.00	471,392.34	494,965.20
RENAISSANCERE HOLDINGS LTD		1.459	RNR	G7496G103		52.0800	1,917.00	95,124.76	99,837.36
RENT-A-CENTER INC		0.000	RCII	76009N100		26.5000	38,040.00	1,047,417.56	1,008,060.00
RESPIRONICS INC		0.000	RESP	761230101		54.3600	4,315.00	203,816.13	234,563.40

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5BA BARCLAYS - 1000									
Instrument - COM COMMON STOCK									
REYNOLDS AMERICAN INC		4.834	RAI	761713106		78.6000	35,402.00	2,645,368.70	2,782,597.20
ROCKWELL AUTOMATION INC		1.332	ROK	773903109Q		49.5500	7,676.00	261,717.52	380,345.80
ROCKWELL COLLINS		1.217	COL	774341101		39.4400	69,097.00	1,667,498.70	2,725,185.68
RYDER SYS. INC.		1.256	R	783549108Q		47.7700	65,607.00	2,160,851.95	3,134,046.39
SABRE HOLDINGS CORP.		1.353	TSG	785905100		22.1600	63,042.00	1,479,804.01	1,397,010.72
SANMINA-SCI CORP		0.000	SANM	800907107		8.4700	119,716.00	955,602.23	1,013,994.52
SCIENTIFIC ATLANTA INC.		0.121	SFA	808655104Q		33.0100	82,544.00	2,032,735.44	2,724,777.44
SEMPRA ENERGY		2.726	SRE	816851109		36.6800	14,904.00	536,693.03	546,678.72
SHERWIN-WILLIAMS CO		1.523	SHW	824348106Q		44.6300	7,021.00	207,042.86	313,347.23
SIEBEL SYSTEMS INC.		0.000	SEBL	826170102		10.5000	51,371.00	715,460.23	539,395.50
SIGMA-ALDRICH		1.124	SIAL	826552101Q		60.4600	26,363.00	1,440,014.01	1,593,906.98
SMITHFIELD FOODS INC		0.000	SFD	832248108		29.5900	36,397.00	1,009,253.24	1,076,987.23
SOUTHERN PERU COPPER CORP		6.985	PCU	843611104		47.2100	2,492.00	110,755.32	117,647.32
SOUTHWEST AIRLINES		0.110	LUV	844741108Q		16.2800	141,483.00	2,381,747.17	2,303,343.24
SPRINT CORP.		2.012	FON	852061100Q		24.8500	191,318.00	4,304,498.69	4,754,252.30
SUN MICROSYSTEMS INC.		0.000	SUNW	866810104		5.3800	717,441.00	3,868,496.11	3,859,832.58
SUNGARD DATA SYSTEMS		0.000	SDS	867363103		28.3300	134,790.00	3,180,348.42	3,818,600.70
SUPER VALU STORES INC.		1.767	SVU	868536103Q		34.5200	92,742.00	2,032,538.76	3,201,453.84
SWIFT TRANSPORTATION CO.		0.000	SWFT	870756103		21.4800	26,709.00	539,877.17	573,709.32
SYBASE INC.		0.000	SY	871130100		19.9500	3,602.00	49,207.60	71,859.90
SYMBOL TECHNOLOGIES INC		0.115	SBL	871508107		17.3000	8,830.00	159,057.41	152,759.00
SYNOPSYS INC.		0.000	SNPS	871607107		19.6200	67,263.00	2,014,390.79	1,319,700.06
TEKTRONIX, INC.		0.794	TEK	879131100Q		30.2100	21,897.00	464,458.28	661,508.37
TEXAS INSTRS INC		0.406	TXN	882508104Q		24.6200	331,453.00	9,185,591.32	8,160,372.86
TIME WARNER INC.		2.777	TWX	887317105		19.4400	223,990.00	3,984,527.30	4,354,365.60
TXU CORPORATION		3.485	TXU	873168108Q		64.5600	5,442.00	349,466.32	351,335.52
TYSON FOODS INC. CL-A		0.869	TSN	902494103		18.4000	170,828.00	2,839,397.43	3,143,235.20
UGI CORP		3.055	UGI	902681105		40.9100	1,420.00	45,026.11	58,092.20
UNIONBANCAL CORPORATION		2.233	UB	908906100		64.4800	33,945.00	1,473,298.92	2,188,773.60
UNISYS CORP.		0.000	UIS	909214108		10.1800	14,647.00	153,103.34	149,106.46
UNITED DEFENSE INDUSTRIES INC		0.000	UDI	91018B104		47.2500	28,791.00	881,346.62	1,360,374.75
UNITEDHEALTH GROUP INC		0.034	UNH	91324P102A		88.0300	110,649.00	5,034,978.94	9,740,431.47
UNIVERSAL HEALTH SERVICES CL B		0.719	UHS	913903100		44.5000	7,711.00	382,456.81	343,139.50
US BANCORP		3.831	USB	902973304		31.3200	157,252.00	3,395,366.02	4,925,132.64
US CELLULAR CORP.		0.000	USM	911684108		44.7600	1,309.00	55,329.82	58,590.84
UST INC.		4.323	UST	902911106Q		48.1100	86,743.00	3,235,151.81	4,173,205.73
VALERO ENERGY CORP.		0.704	VLO	91913Y100Q		45.4000	160,482.00	4,247,440.53	7,285,882.80
VALSPAR CORP		1.599	VAL	920355104		50.0100	17,345.00	815,634.35	867,423.45
VARCO INTERNATIONAL INC.		0.000	VRC	922122106		29.1500	11,462.00	276,845.12	334,117.30

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED Portfolio - 5BA BARCLAYS - 1000 Instrument - COM COMMON STOCK									
VARIAN INC.		0.000	VARI	922206107		41.0100	4,456.00	149,174.31	182,740.56
VARIAN MEDICAL SYSTEMS		0.000	VAR	92220P105		43.2400	26,758.00	757,374.68	1,157,015.92
VENTAS INC.		4.742	VTR	92276F100		27.4100	37,726.00	1,010,799.08	1,034,069.66
VERISIGN INC		0.000	VRSN	92343E102		33.5200	68,800.00	1,211,697.52	2,306,176.00
VERIZON COMMUNICATIONS		3.801	VZ	92343V104Q		40.5100	274,838.00	10,346,856.34	11,133,687.38
VIACOM INC-CLASS B		0.769	VIA.B	925524308		36.3900	776.00	31,107.83	28,238.64
W HLDG CO INC		0.828	WHI	929251106		22.9400	5,667.12	106,305.60	130,003.73
WACHOVIA CORP.		3.498	WB	929903102Q		52.6000	152,667.00	6,598,189.89	8,030,284.20
WAL MART STORES INC		0.984	WMT	931142103Q		52.8200	130,772.00	6,838,831.91	6,907,377.04
WASHINGTON MUTUAL INC.		4.351	WM	939322103		42.2800	3,300.00	132,122.10	139,524.00
WELLS FARGO COMPANY		3.089	WFC	949746101		62.1500	71,912.00	3,047,796.07	4,469,330.80
WHIRLPOOL CORP		2.485	WHR	963320106Q		69.2100	53,216.00	3,487,163.64	3,683,079.36
WPS RESOURCES CORP.		4.443	WPS	92931B106		49.9600	2,894.00	134,971.13	144,584.24
WRIGLEY WM JR CO		1.358	WWY	982526105Q		69.1900	31,940.00	2,040,978.38	2,209,928.60
WYETH		2.160	WYE	983024100Q		42.5900	242,097.00	9,308,317.70	10,310,911.23
XL CAPITAL LTD - CLASS A		2.537	XL	G98255105		77.6500	3,570.00	279,474.48	277,210.50
Instrument Total	250						21,738,755.68	577,655,117.17	679,435,838.62
Instrument -CP COMMERCIAL PAPER (DISCOUNT)									
TREASURY BILL		0.000		912795SF9		0.9945	200,000.00	198,908.00	198,908.00
Instrument Total	1						200,000.00	198,908.00	198,908.00
Instrument -FUTURES5 FUTURES EXPOSURE									
S&P FUTURES INDEX 03/05		0.000		CD:SP05H0	1,213.7000		10.00	2,980,707.28	3,034,250.01
Instrument Total	1						10.00	2,980,707.28	3,034,250.01
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
ARDEN REALTY GROUP INC		5.355	ARI	039793104Q		37.7200	20,070.00	629,567.91	757,040.40
CATELLUS DEVELOP CORP		3.529	CDX	149113102		30.6000	1,916.00	49,458.67	58,629.60
CBL & ASSOC PROP		3.721	CBL	124830100		76.3500	127.00	6,489.87	9,696.45
HEALTH CARE REIT INC		6.291	HCN	42217K106		38.1500	30,378.00	1,069,149.77	1,158,920.70
HOSPITALITY PROPERTIES		6.260	HPT	44106M102		46.0000	13,651.00	576,416.07	627,946.00
HOST MARRIOTT CORP		1.156	HMT	44107P104		17.3000	5,734.00	73,643.80	99,198.20

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier	F	Price	Par/Shares	Book Value	Market Value
-----										
				Group -	COMMON STOCK -	EXTERNALLY MANAGED				
				Portfolio -	5BA	BARCLAYS - 1000				
				Instrument -	REIT	REAL ESTATE INVESTMENT TRUST				
HRPT PROPERTIES TRUST		6.547	HRP	40426W101			12.8300	6,232.00	70,443.42	79,956.56
LIBERTY PROPERTY TRUST		5.648	LRY	531172104Q			43.2000	4,214.00	169,190.67	182,044.80
MACERICH CO		4.140	MAC	554382101			62.8000	20,328.00	936,280.21	1,276,598.40
MACK-CALI RE CORP.		5.474	CLI	554489104			46.0300	3,036.00	132,143.56	139,747.08
PAN PACIFIC RETAIL		3.460	PNP	69806L104			62.7000	25,247.00	1,396,931.79	1,582,986.90
TRIZEC PROPERTIES INC		4.228	TRZ	89687P107			18.9200	8,231.00	133,180.48	155,730.52
VORNADO REALTY TRUST		3.993	VNO	929042109			76.1300	5,331.00	265,017.50	405,849.03
Instrument Total	13							144,495.00	5,507,913.72	6,534,344.64
Portfolio Total	265							22,083,260.68	586,342,646.17	689,203,341.27

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
3M COMPANY		1.754	MMM	88579Y101Q		82.0700	86,800.00	5,264,791.54	7,123,676.00
ABBOTT LABORATORIES		2.229	ABT	002824100Q		46.6500	16,000.00	709,782.40	746,400.00
ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107		22.0200	130,600.00	2,051,759.97	2,875,812.00
AGCO CORP.		0.000	AG	001084102		21.8900	52,200.00	1,017,372.39	1,142,658.00
ALBERTSON'S, INC.		3.182	ABS	013104104Q		23.8800	113,600.00	2,600,619.19	2,712,768.00
ALCOA INC.		1.909	AA	013817101Q		31.4200	67,900.00	2,102,887.78	2,133,418.00
ALLEGHENY ENERGY INC.		8.726	AYE	017361106Q		19.7100	38,200.00	338,488.61	752,922.00
ALLERGAN PHARMACEUTICALS INC.		0.444	AGN	018490102Q		81.0700	56,300.00	4,650,365.39	4,564,241.00
ALTRIA GROUP INC		4.779	MO	02209S103Q		61.1000	89,700.00	3,968,224.13	5,480,670.00
AMBAC FINANCIAL GROUP INC.		0.608	ABK	023139108Q		82.1300	9,000.00	720,771.30	739,170.00
AMERICAN INTL GROUP		0.761	AIG	026874107Q		65.6700	84,700.00	4,909,868.76	5,562,249.00
AMERICREDIT CORP.		0.000	ACF	03060R101		24.4500	115,100.00	2,194,755.36	2,814,195.00
AMERISOURCEBERGEN CORP		0.170	ABC	03073E105		58.6800	56,000.00	3,227,331.52	3,286,080.00
AMGEN INC		0.000	AMGN	031162100		64.1500	50,500.00	2,608,610.31	3,239,575.00
ANADARKO PETROLEUM CORP		0.864	APC	032511107Q		64.8100	45,000.00	2,696,233.68	2,916,450.00
ANNALY MORTGAGE MANAGEMENT	10.193	NLY	035710409		19.6200	59,000.00	994,693.10	1,157,580.00	1,157,580.00
APACHE CORP.		0.632	APA	037411105		50.5700	13,700.00	675,131.89	692,809.00
APPLERA CORP - APPLIED BIOSYST		0.813	ABI	038020103Q		20.9100	53,600.00	1,096,963.74	1,120,776.00
APRIA HEALTHCARE GP. INC.		0.000	AHG	037933108		32.9500	46,100.00	1,320,509.95	1,518,995.00
ARCHER DANIELS MIDLAND CO		1.344	ADM	039483102Q		22.3100	239,100.00	3,137,677.49	5,334,321.00
AUTODESK INC.		0.158	ADSK	052769106Q		37.9500	134,300.00	2,832,812.32	5,096,685.01
AUTONATION INC		0.000	AN	05329W102		19.2100	145,800.00	2,346,801.13	2,800,818.00
AUTOZONE INC		0.000	AZO	053332102		91.3100	8,700.00	703,929.01	794,397.00
AVNET INC.		1.644	AVT	053807103Q		18.2400	148,500.00	1,677,839.06	2,708,640.00
BANK OF AMERICA CORP.		3.830	BAC	060505104Q		46.9900	352,200.00	12,150,853.58	16,549,878.00
BARD C. R. INC.		0.750	BCR	067383109Q		63.9800	15,000.00	825,391.49	959,700.00
BARNES & NOBLE INC.		0.000	BKS	067774109		32.2700	43,100.00	1,075,845.04	1,390,837.00
BEAR STEARNS COMPANIES INC		0.977	BSC	073902108	102.3100	34,000.00	2,871,500.29	3,478,540.00	3,478,540.00
BECTON DICKINSON & COMPANY		1.267	BDX	075887109Q		56.8000	48,200.00	2,555,456.19	2,737,760.00
BERKLEY (WR) CORP		0.593	BER	084423102		47.1700	17,000.00	703,960.62	801,890.00
BIOGEN IDEC INC		0.000	BIIB	09062X103		66.6100	89,300.00	5,220,305.79	5,948,272.99
BLACK & DECKER		0.951	BDK	091797100Q		88.3300	38,100.00	2,574,183.01	3,365,373.00
BLOCKBUSTER INC-CL B		0.908	BBI.B	093679207		8.8100	1.00	8.12	8.81
BLOCKBUSTER INC. CLASS A		0.838	BBI	093679108Q		9.5400	1.00	8.13	9.54
BMC SOFTWARE		0.000	BMC	055921100		18.6000	251,900.00	4,284,925.68	4,685,340.00
BOEING CO		1.931	BA	097023105Q		51.7700	128,100.00	5,268,293.54	6,631,737.00
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107		35.5500	112,500.00	4,006,721.25	3,999,375.00
BRINKS COMPANY		0.253	BCO	109696104Q		39.5200	22,100.00	672,936.16	873,392.00
BRISTOL-MYERS SQUIBB		4.371	BMY	110122108Q		25.6200	19,300.00	509,882.84	494,466.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
BURLINGTON RESOURCES	0.781	BR		122014103Q		43.5000	125,900.00	4,470,994.68	5,476,650.00
CADENCE DESIGN SYS INC	0.000	CDN		127387108		13.8100	84,999.00	1,322,219.97	1,173,836.19
CAESARS ENTERTAINMENT INC	0.000	CZR		127687101		20.1400	42,800.00	463,631.00	861,992.00
CARDINAL HEALTH INC.	0.206	CAH		14149Y108Q		58.1500	20,300.00	1,168,624.31	1,180,445.00
CAREMARK RX INC	0.000	CMX		141705103		39.4300	75,400.00	2,395,978.26	2,973,022.00
CENDANT CORP.	1.539	CD		151313103		23.3800	244,900.00	5,583,957.04	5,725,762.00
CENTURYTEL, INC.	0.648	CTL		156700106		35.4700	93,000.00	2,775,125.18	3,298,710.00
CEPHALON INC	0.000	CEPH		156708109		50.8800	33,300.00	1,526,645.72	1,694,304.00
CHEVRONTXACO CORP	3.047	CVX		166764100Q		52.5100	48,800.00	1,958,518.28	2,562,488.00
CHUBB CORP	2.028	CB		171232101Q		76.9000	34,900.00	2,643,906.39	2,683,810.00
CISCO SYSTEMS	0.000	CSCO		17275R102		19.3000	270,500.00	7,765,769.94	5,220,650.00
CIT GROUP INC	1.134	CIT		125581108		45.8200	95,100.00	3,275,150.03	4,357,482.00
CITIGROUP INC.	3.653	C		172967101Q		48.1800	232,000.00	7,105,264.04	11,177,760.00
CLEAR CHANNEL COMMUNICATIONS	1.493	CCU		184502102		33.4900	13,800.00	484,585.62	462,162.00
COACH INC	0.000	COH		189754104		56.4000	72,100.00	2,183,311.95	4,066,440.00
COCA COLA CO.	2.402	KO		191216100Q		41.6300	28,600.00	1,644,961.25	1,190,618.00
COMCAST CORP - CL A	0.000	CMCSA		20030N101		33.2800	119,219.00	4,087,584.19	3,967,608.32
COMERICA INC.	3.408	CMA		200340107Q		61.0200	20,800.00	1,154,994.88	1,269,216.00
COMPUTER SCIENCES	0.000	CSC		205363104		56.3700	90,600.00	4,068,174.67	5,107,122.00
CONOCOPHILLIPS	2.303	COP		20825C104Q		86.8300	88,309.00	4,442,973.51	7,667,870.47
CONSTELLATION ENERGY GROUP INC	2.608	CEG		210371100Q		43.7100	17,800.00	629,696.65	778,038.00
CONVERGYS CORPORATION	0.000	CVG		212485106		14.9900	73,400.00	1,265,126.12	1,100,266.00
COSTCO WHOLESALE CORP.	0.826	COST		22160K105		48.4100	61,300.00	2,383,068.85	2,967,533.00
CVS CORP.	0.643	CVS		126650100Q		45.0700	16,800.00	710,855.04	757,176.00
CYPRESS SEMICONDUCTOR CORP	0.000	CY		232806109		11.7300	67,800.00	754,552.98	795,294.00
DELL INC	0.000	DELL		24702R101		42.1400	205,500.00	6,981,630.19	8,659,770.00
DELPHI AUTOMOTIVE SYSTEMS CORP	3.104	DPH		247126105		9.0200	220,300.00	1,859,201.36	1,987,106.00
DEVON ENERGY CORPORATION	0.513	DVN		25179M103		38.9200	111,500.00	4,012,286.84	4,339,580.00
DILLARDS INC. CL-A	0.595	DDS		254067101Q		26.8700	74,800.00	1,812,067.03	2,009,876.00
DISNEY (WALT) CO.	0.863	DIS		254687106Q		27.8000	124,740.00	3,599,662.79	3,467,772.00
DORAL FINANCIAL CORP.	1.461	DRL		25811P100		49.2500	76,900.00	2,518,735.77	3,787,325.00
E*TRADE GROUP INC.	0.000	ET		269246104		14.9500	112,800.00	1,688,741.96	1,686,360.00
EASTMAN CHEMICAL CO.	3.048	EMN		277432100Q		57.7300	39,500.00	1,743,419.66	2,280,335.00
EBAY INC	0.000	EBAY		278642103		116.2800	70,300.00	6,961,742.70	8,174,484.00
EDISON INTERNATIONAL	3.122	EIX		281020107Q		32.0300	154,800.00	2,732,680.12	4,958,244.00
ELI LILLY & COMPANY	2.678	LLY		532457108Q		56.7500	107,100.00	6,048,640.12	6,077,925.00
ENTERGY CORP.	3.195	ETR		29364G103Q		67.5900	33,000.00	1,657,889.06	2,230,470.00
EXELON CORP	3.630	EXC		30161N101Q		44.0700	92,000.00	2,659,710.00	4,054,440.00
EXXON MOBIL CORPORATION	2.106	XOM		30231G102Q		51.2600	322,900.00	9,313,267.09	16,551,854.00

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Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
FEDERATED DEPARTMENT STORES	0.934	FD		31410H101		57.7900	64,200.00	2,978,511.04	3,710,118.00
FEDERATED INVESTORS INC.-CL B	1.644	FII		314211103		30.4000	121,300.00	3,533,374.28	3,687,520.00
FIRST ENERGY CORP.	4.176	FE		337932107Q		39.5100	19,900.00	775,383.60	786,249.00
FORD MOTOR COMPANY	2.732	F		345370860		14.6400	413,800.00	5,119,326.80	6,058,032.00
FPL GROUP INC.	3.638	FPL		302571104Q		74.7500	10,400.00	586,146.72	777,400.00
FRANKLIN RESOURCES INC	0.574	BEN		354613101Q		69.6500	12,400.00	696,210.40	863,660.00
FREDDIE MAC	1.628	FRE		313400301Q		73.7000	61,700.00	3,701,505.37	4,547,290.00
FREESCALE SEMICONDUCTOR INC -	0.000	FSL.B		35687M206		18.3600	40,356.00	613,106.73	740,936.16
FRIEDMAN BILLINGS RAMSEY -A	7.013	FBR		358434108		19.3900	45,100.00	886,859.93	874,489.00
GANNETT INC	1.321	GCI		364730101Q		81.7000	26,800.00	2,199,709.16	2,189,560.00
GENENTECH INC.	0.000	DNA		368710406		54.4400	105,600.00	4,439,909.41	5,748,864.00
GENERAL ELECTRIC CO	2.411	GE		369604103Q		36.5000	550,300.00	15,755,803.28	20,085,950.00
GEORGIA PACIFIC	1.334	GP		373298108Q		37.4800	39,400.00	1,042,307.80	1,476,712.00
GILLETTE CO	1.451	G		375766102Q		44.7800	162,200.00	6,239,197.12	7,263,316.00
GOOGLE INC - CL A	0.000	GOOG		38259P508		193.1000	13,300.00	2,331,069.51	2,568,230.00
GRAINGER W W INC	1.200	GWV		384802104Q		66.6200	25,800.00	1,328,431.08	1,718,796.00
GTECH HOLDINGS CORP	1.310	GTK		400518106		25.9500	117,700.00	2,909,518.36	3,054,315.00
GUIDANT CORP.	0.554	GDT		401698105Q		72.1000	13,946.00	1,004,111.19	1,005,506.60
HARMAN INTERNATIONAL	0.039	HAR		413086109		127.0000	39,300.00	3,538,213.87	4,991,100.00
HEWLETT-PACKARD CO	1.526	HPQ		428236103Q		20.9700	183,800.00	4,256,691.28	3,854,286.00
HOME DEPOT INC.	0.795	HD		437076102Q		42.7400	39,000.00	1,426,125.72	1,666,860.00
HUDSON CITY BANCORP INC	2.172	HCBK		443683107		36.8200	30,400.00	574,271.84	1,119,328.00
HUMANA INC.	0.000	HUM		444859102		29.6900	76,300.00	1,461,820.38	2,265,347.00
ILLINOIS TOOL WORKS	1.208	ITW		452308109Q		92.6800	24,300.00	2,190,798.09	2,252,124.00
IMCLONE SYSTEMS	0.000	IMCL		45245W109		46.0800	40,900.00	2,938,723.43	1,884,672.00
IMS HEALTH INC.	0.344	RX		449934108		23.2100	169,200.00	3,968,766.35	3,927,132.00
INGRAM MICRO INC CL A	0.000	IM		457153104		20.8000	43,700.00	828,639.40	908,960.00
INTEL CORP.	1.368	INTC		458140100Q		23.3900	422,500.00	11,880,906.28	9,882,275.00
INTL BUS MACH CORP	0.730	IBM		459200101Q		98.5800	151,700.00	13,982,306.02	14,954,586.00
ITT INDUSTRIES INC	0.805	ITT		450911102		84.4500	12,300.00	996,918.63	1,038,735.00
JOHNSON & JOHNSON	1.797	JNJ		478160104Q		63.4200	256,800.00	9,560,092.90	16,286,256.00
JPMORGAN CHASE & CO.	3.486	JPM		46625H100Q		39.0100	191,180.00	6,948,768.39	7,457,931.80
KEYCORP	3.657	KEY		493267108Q		33.9000	22,600.00	680,388.82	766,140.00
KEYSPAN CORPORATION	4.613	KSE		49337W100		39.4500	17,400.00	678,975.84	686,430.00
KIMBERLY-CLARK CORP	2.431	KMB		494368103Q		65.8100	13,800.00	812,794.07	908,178.00
KMART HOLDING CORP	0.000	KMRT		498780105		98.9500	29,376.00	2,512,718.39	2,906,755.20
KRAFT FOODS INC - A	2.302	KFT		50075N104		35.6100	141,500.00	4,905,489.71	5,038,815.00
LEHMAN BROTHERS HOLDING	0.731	LEH		524908100Q		87.4800	31,300.00	2,490,484.66	2,738,124.00
LIBERTY MEDIA INTL INC-A	0.000	LBTYA		530719103		46.2300	46,500.00	1,512,794.13	2,149,695.00



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-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
LIMITED BRANDS INC.		2.085	LTD	532716107Q		23.0200	32,100.00	774,778.44	738,942.00
LINCOLN NATIONAL CORP		3.127	LNC	534187109Q		46.6800	50,100.00	2,282,241.60	2,338,668.00
LOEWS CORP		0.853	LTR	540424108Q		70.3000	74,300.00	3,454,828.61	5,223,290.00
LOUISIANA PACIFIC		1.495	LPX	546347105Q		26.7400	50,300.00	1,143,459.12	1,345,022.00
LUBRIZOL CORP		2.821	LZ	549271104		36.8600	48,000.00	1,629,523.30	1,769,280.00
MANOR CARE INC.		1.580	HCR	564055101		35.4300	21,100.00	741,721.57	747,573.00
MASCO CORP.		1.971	MAS	574599106Q		36.5300	77,800.00	2,442,403.41	2,842,034.00
MBIA INC.		1.517	MBI	55262C100Q		63.2800	78,700.00	4,627,279.43	4,980,135.99
MBNA CORP		1.986	KRB	55262L100Q		28.1900	72,600.00	1,774,944.62	2,046,594.00
MCAFEЕ INC		0.000	MFE	579064106		28.9300	11,075.00	320,016.22	320,399.75
MCGRAW HILL INC		1.310	MHP	580645109Q		91.5400	35,100.00	2,248,545.49	3,213,054.00
MCKESSON CORP		0.762	MCK	58155Q103Q		31.4600	55,000.00	1,596,864.16	1,730,300.00
MERCK & CO INC		4.729	MRK	589331107Q		32.1400	229,100.00	9,387,798.84	7,363,274.00
MERRILL LYNCH & CO. INC.		1.070	MER	590188108Q		59.7700	63,800.00	2,876,008.78	3,813,326.00
METLIFE INC		1.135	MET	59156R108		40.5100	131,800.00	3,442,177.26	5,339,218.00
MICROCHIP TECHNOLOGY INC.		0.780	MCHP	595017104		26.6600	45,100.00	1,292,232.08	1,202,366.00
MICRON TECHNOLOGY INC		0.000	MU	595112103Q		12.3500	398,700.00	4,972,927.57	4,923,945.00
MICROSOFT CORP.		1.198	MSFT	594918104		26.7100	677,800.00	22,537,722.69	18,104,038.00
MONSANTO COMPANY		1.224	MON	61166W101		55.5500	99,100.00	2,900,880.39	5,505,005.00
MOODY'S CORPORATION		0.345	MCO	615369105		86.8500	60,900.00	3,003,409.06	5,289,165.00
MOTOROLA INC		0.930	MOT	620076109Q		17.2000	406,800.00	7,835,391.22	6,996,960.00
NATIONAL CITY CORP		3.728	NCC	635405103Q		37.5500	34,600.00	1,067,586.13	1,299,230.00
NATIONAL SEMICONDUCTOR CORP.		0.445	NSM	637640103		17.9500	96,700.00	1,320,631.18	1,735,765.00
NATIONWIDE FINANCIAL SERVICE		1.883	NFS	638612101		38.2300	45,900.00	1,404,483.71	1,754,757.00
NCR CORPORATION		0.000	NCR	62886E108		69.2300	23,300.00	1,347,877.04	1,613,059.00
NEENAH PAPER INC		0.000	NP	640079109		32.6000	418.00	13,904.07	13,626.80
NEWMONT MNG. CORP. HLDG CO		0.900	NEM	651639106Q		44.4100	14,600.00	549,151.26	648,386.00
NORFOLK SOUTHERN CORP.		1.105	NSC	655844108Q		36.1900	74,200.00	2,513,324.66	2,685,298.00
NORTH FORK BANK		3.050	NFB	659424105		28.8500	27,050.00	732,413.29	780,392.50
NORTHEAST UTILITIES		3.448	NU	664397106		18.8500	50,600.00	957,699.79	953,810.00
NORTHROP GRUMMAN CORP.		1.692	NOC	666807102Q		54.3600	100,100.00	5,485,382.24	5,441,436.00
NUCOR CORP		0.993	NUE	670346105Q		52.3400	92,300.00	4,054,740.27	4,830,982.00
NVR INC		0.000	NVR	62944T105		769.4000	2,750.00	1,167,180.04	2,115,850.00
OCCIDENTAL PETROLEUM CORP.		1.884	OXY	674599105Q		58.3600	87,700.00	3,712,574.45	5,118,172.00
OFFICE DEPOT INC		0.000	ODP	676220106		17.3600	39,700.00	531,507.47	689,192.00
PACIFIC GAS & ELEC. CO.		0.000	PCG	69331C108Q		33.2800	72,600.00	2,245,955.46	2,416,128.00
PARKER-HANNIFIN CORP.		1.003	PH	701094104Q		75.7400	11,800.00	882,020.50	893,732.00
PEPSICO INC.		1.762	PEP	713448108Q		52.2000	26,400.00	1,127,769.42	1,378,080.00
PFIZER INC.		2.826	PFE	717081103Q		26.8900	633,220.00	16,149,390.78	17,027,285.80

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Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
PINNACLE WEST CAPITAL CORP		4.278	PNW	723484101Q		44.4100	24,700.00	924,175.20	1,096,927.00
PLUM CREEK TIMBER CO INC		3.746	PCL	729251108		38.4400	75,200.00	2,688,936.36	2,890,688.00
PMI GROUP INC.		0.431	PMI	69344M101		41.7500	17,700.00	738,096.14	738,975.00
POLARIS INDUSTRIES INC.		1.352	PII	731068102		68.0200	41,700.00	2,094,403.11	2,836,434.00
PRIME MONEY MARKET - 5GS		0.000	IT-GOL	IT-GOL		1.0000	2,017,387.66	2,017,387.66	2,017,387.66
PRINCIPAL FINANCIAL GROUP		1.343	PFG	74251V102		40.9400	131,200.00	3,947,963.96	5,371,328.00
PROCTER & GAMBLE CO		1.815	PG	742718109Q		55.0800	176,600.00	5,766,601.98	9,727,128.00
PRUDENTIAL FINANCIAL INC		1.137	PRU	744320102		54.9600	116,100.00	3,969,617.87	6,380,856.00
QUALCOMM INC		0.660	QCOM	747525103		42.4000	203,900.00	6,307,611.11	8,645,360.00
RAYTHEON COMPANY		2.060	RTN	755111507Q		38.8300	143,400.00	4,917,202.11	5,568,222.00
REPUBLIC SERVICES INC		1.431	RSG	760759100		33.5400	81,500.00	1,720,308.23	2,733,510.00
REYNOLDS AMERICAN INC		4.834	RAI	761713106		78.6000	55,600.00	2,884,245.08	4,370,160.00
ROBERT HALF INTL INC		0.815	RHI	770323103		29.4300	28,500.00	744,416.08	838,755.00
ROCKWELL AUTOMATION INC		1.332	ROK	773903109Q		49.5500	30,200.00	631,659.32	1,496,410.00
ROYAL CARIBBEAN CRUISES LTD		0.955	RCL	V7780T103		54.4400	41,000.00	1,354,052.36	2,232,040.00
RYDER SYS. INC.		1.256	R	783549108Q		47.7700	22,990.00	966,095.72	1,098,232.30
SBC COMMUNICATIONS INC.		5.005	SBC	78387G103Q		25.7700	109,900.00	4,113,739.43	2,832,123.00
SEMPRA ENERGY		2.726	SRE	816851109		36.6800	42,000.00	1,442,234.96	1,540,560.00
SHERWIN-WILLIAMS CO		1.523	SHW	824348106Q		44.6300	18,500.00	464,350.00	825,655.00
SPRINT CORP.		2.012	FON	852061100Q		24.8500	177,200.00	3,029,670.77	4,403,420.00
SPX CORP.		2.496	SPW	784635104Q		40.0600	18,500.00	725,496.00	741,110.00
ST JUDE MED. INC.		0.000	STJ	790849103		41.9300	51,400.00	1,875,740.20	2,155,202.00
ST PAUL TRAVELERS COS INC		2.373	STA	792860108Q		37.0700	31,400.00	1,162,654.08	1,163,998.00
STAPLES INC		0.593	SPLS	855030102		33.7100	78,600.00	1,872,879.78	2,649,606.00
STARBUCKS CORP.		0.000	SBUX	855244109		62.3600	55,200.00	1,236,468.96	3,442,272.00
STORAGE TECHNOLOGY CORP		0.000	STK	862111200		31.6100	117,700.00	3,038,758.42	3,720,497.00
SUNOCO, INC.		1.468	SUN	86764P109Q		81.7100	58,800.00	2,411,342.29	4,804,548.00
SUNTRUST BANKS INC.		2.707	STI	867914103Q		73.8800	41,100.00	2,579,405.21	3,036,468.00
SUPER VALU STORES INC.		1.767	SVU	868536103Q		34.5200	87,000.00	2,117,466.36	3,003,240.00
SYMANTEC CORP		0.000	SYMC	871503108		25.7600	68,600.00	1,509,189.32	1,767,136.00
TELEPHONE & DATA		0.857	TDS	879433100		76.9500	41,500.00	2,707,194.58	3,193,425.00
TELLABS INC.		0.000	TLAB	879664100		8.5900	240,800.00	1,830,730.16	2,068,472.00
TEXAS INSTRS INC		0.406	TXN	882508104Q		24.6200	49,000.00	1,259,980.05	1,206,380.00
THERMO ELECTRON CORP.		0.000	TMO	883556102		30.1900	28,700.00	494,980.57	866,453.00
TIDEWATER INC		1.684	TDW	886423102Q		35.6100	21,100.00	660,345.60	751,371.00
TIME WARNER INC.		2.777	TWX	887317105		19.4400	466,200.00	8,527,100.94	9,062,928.00
TOYS R US INC.		0.000	TOY	892335100		20.4700	133,300.00	2,253,975.40	2,728,651.00
TYCO INT'L. LTD NEW		1.119	TYC	902124106Q		35.7400	124,700.00	2,728,944.73	4,456,778.00
TYSON FOODS INC. CL-A		0.869	TSN	902494103		18.4000	264,800.00	3,416,873.66	4,872,320.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5GS GOLDMAN SACHS - 1000									
Instrument - COM COMMON STOCK									
UNION PACIFIC CORP.		1.784	UNP	907818108Q		67.2500	25,800.00	1,335,585.92	1,735,050.00
UNIONBANCAL CORPORATION		2.233	UB	908906100		64.4800	32,400.00	1,660,345.90	2,089,152.00
UNIVISION COMMUNICATIONS		0.000	UVN	914906102		29.2700	52,000.00	1,564,394.00	1,522,040.00
US BANCORP		3.831	USB	902973304		31.3200	252,100.00	5,389,224.60	7,895,772.00
US CELLULAR CORP.		0.000	USM	911684108		44.7600	34,900.00	1,055,505.84	1,562,124.00
UST INC.		4.323	UST	902911106Q		48.1100	32,300.00	1,313,196.97	1,553,953.00
VALERO ENERGY CORP.		0.704	VLO	91913Y100Q		45.4000	32,400.00	712,551.20	1,470,960.00
VERIZON COMMUNICATIONS		3.801	VZ	92343V104Q		40.5100	284,800.00	12,224,948.23	11,537,248.00
VIACOM INC-CLASS B		0.769	VIA.B	925524308		36.3900	216,376.00	8,685,661.56	7,873,922.65
WACHOVIA CORP.		3.498	WB	929903102Q		52.6000	164,600.00	5,923,165.46	8,657,960.00
WAL MART STORES INC		0.984	WMT	931142103Q		52.8200	85,400.00	3,320,783.89	4,510,828.00
WASHINGTON MUTUAL INC.		4.351	WM	939322103		42.2800	58,800.00	1,925,512.22	2,486,064.00
WASTE MANAGEMENT INC.		2.505	WMI	94106L109		29.9400	24,700.00	597,177.41	739,518.00
WATSON PHARMACEUTICALS INC.		0.000	WPI	942683103		32.8100	27,500.00	882,169.75	902,275.00
WELLS FARGO COMPANY		3.089	WFC	949746101		62.1500	72,300.00	2,620,547.71	4,493,445.00
YAHOO INC		0.000	YHOO	984332106		37.6800	34,000.00	1,181,693.80	1,281,120.00
ZIMMER HOLDINGS INC		0.000	ZMH	98956P102		80.1200	28,400.00	1,127,765.57	2,275,408.00
Instrument Total	212						21,823,493.66	621,912,276.38	746,003,991.54
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
BOSTON PROPERTIES INC		4.020	BXP	101121101		64.6700	11,900.00	548,513.37	769,573.00
EQUITY OFFICE PROP		5.340	EOP	294741103		29.1200	179,300.00	4,828,587.14	5,221,216.00
PROLOGIS TRUST		3.369	PLD	743410102Q		43.3300	40,900.00	1,611,908.56	1,772,197.00
Instrument Total	3						232,100.00	6,989,009.07	7,762,986.00
Portfolio Total	215						22,055,593.66	628,901,285.45	753,766,977.54

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
3M COMPANY		1.754	MMM	88579Y101Q		82.0700	21,300.00	1,344,198.54	1,748,091.00
ABBOTT LABORATORIES		2.229	ABT	002824100Q		46.6500	12,600.00	388,412.45	587,790.00
ABERCROMBIE & FITCH CO		1.065	ANF	002896207		46.9500	6,800.00	274,454.11	319,260.00
ACTIVISION INC		0.000	ATVI	004930202		20.1800	9,000.00	137,387.39	181,620.00
ACXIOM CORP.		0.608	ACXM	005125109		26.3000	14,600.00	353,506.51	383,980.00
ADESA INC		1.413	KAR	00686U104		21.2200	0.00	0.18	0.21
ADOBE SYSTEMS INC.		0.079	ADBE	00724F101Q		62.7400	1,800.00	92,544.48	112,932.00
ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107		22.0200	10,000.00	145,548.81	220,200.00
AETNA INC.		0.032	AET	00817Y108		124.7500	6,500.00	518,917.81	810,875.00
AFFILIATED COMPUTER SERVICES		0.000	ACS	008190100		60.1900	1,000.00	55,390.00	60,190.00
AFLAC INC		0.953	AFL	001055102		39.8400	23,900.00	731,226.99	952,176.00
AGCO CORP.		0.000	AG	001084102		21.8900	3,000.00	64,729.50	65,670.00
AGILENT TECHNOLOGIES INC		0.000	A	00846U101		24.1000	1,800.00	58,966.89	43,380.00
AIR PROD. & CHEM.		2.001	APD	009158106Q		57.9700	4,000.00	168,754.77	231,880.00
ALBERTO CULVER CL-B		0.823	ACV	013068101Q		48.5700	4,800.00	228,871.20	233,136.00
ALBERTSON'S, INC.		3.182	ABS	013104104Q		23.8800	18,700.00	448,217.05	446,556.00
ALCOA INC.		1.909	AA	013817101Q		31.4200	2,400.00	76,080.73	75,408.00
ALLEGHANY CORP DEL		0.000	Y	017175100		285.2500	200.00	54,329.00	57,050.00
ALLEGHENY ENERGY INC.		8.726	AYE	017361106Q		19.7100	14,600.00	239,260.51	287,766.00
ALLERGAN PHARMACEUTICALS INC.		0.444	AGN	018490102Q		81.0700	700.00	47,285.12	56,749.00
ALLIANCE DATA SYSTEM		0.000	ADS	018581108		47.4800	6,800.00	294,928.44	322,864.00
ALLIANT ENERGY CORPORATION		3.671	LNT	018802108		28.6000	12,900.00	322,644.67	368,940.00
ALLIANT TECHSYSTEMS INC.		0.000	ATK	018804104		65.3800	2,900.00	173,361.22	189,602.00
ALLIED CAP CORP		8.823	ALD	01903Q108		25.8400	3,200.00	86,464.97	82,688.00
ALLMERICA FINANCIAL CORP.		0.761	AFC	019754100		32.8300	7,300.00	228,007.08	239,659.00
ALLSTATE CORP		2.165	ALL	020002101Q		51.7200	19,000.00	794,439.04	982,680.00
ALLTEL CORP		2.586	AT	020039103Q		58.7600	20,200.00	1,072,207.91	1,186,952.00
ALTERA CORP		0.000	ALTR	021441100		20.7000	12,500.00	256,730.07	258,750.00
ALTRIA GROUP INC		4.779	MO	02209S103Q		61.1000	11,500.00	509,580.07	702,650.00
AMBAC FINANCIAL GROUP INC.		0.608	ABK	023139108Q		82.1300	600.00	35,325.40	49,278.00
AMERADA HESS CORP.		1.456	AHC	023551104Q		82.3800	13,300.00	970,856.80	1,095,654.00
AMEREN CORP.		5.065	AEE	023608102Q		50.1400	600.00	24,626.92	30,084.00
AMERICAN CAPITAL STRATEGIES		8.755	ACAS	024937104		33.3500	14,900.00	466,426.14	496,915.00
AMERICAN EAGLE OUTFITTERS		0.509	AEOS	02553E106		47.1000	5,000.00	170,003.19	235,500.00
AMERICAN ELECTRIC POWER		4.076	AEP	025537101Q		34.3400	11,500.00	383,061.74	394,910.00
AMERICAN EXPRESS CO.		0.851	AXP	025816109Q		56.3700	27,100.00	970,363.66	1,527,627.00
AMERICAN INTL GROUP		0.761	AIG	026874107Q		65.6700	45,500.00	2,637,461.39	2,987,985.00
AMERICAN STANDARD COMPANIES		0.000	ASD	029712106		41.3200	16,400.00	606,711.28	677,648.00
AMETEK INC.		0.672	AME	031100100Q		35.6700	8,500.00	233,963.86	303,195.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
AMGEN INC		0.000	AMGN	031162100		64.1500	9,929.00	469,815.94	636,945.35
AMSOUTH BANCORPORATION		3.861	ASO	032165102		25.9000	8,700.00	207,971.00	225,330.00
ANADARKO PETROLEUM CORP		0.864	APC	032511107Q		64.8100	8,700.00	539,114.03	563,847.00
ANALOG DEVICES		0.650	ADI	032654105		36.9200	8,000.00	302,790.00	295,360.00
ANHEUSER-BUSCH		1.931	BUD	035229103Q		50.7300	17,500.00	688,807.87	887,775.00
ANNALY MORTGAGE MANAGEMENT		10.193	NLY	035710409		19.6200	12,600.00	228,905.36	247,212.00
AON CORP		2.514	AOC	037389103Q		23.8600	30,700.00	720,002.31	732,502.00
APACHE CORP.		0.632	APA	037411105		50.5700	7,510.00	201,468.82	379,780.70
APOLLO GROUP INC		0.000	APOL	037604105		80.7100	8,600.00	481,203.06	694,106.00
APPLE COMPUTER INC.		0.000	AAPL	037833100		64.4000	6,000.00	195,234.81	386,400.00
APPLEBEES INT'L. INC.		0.226	APPB	037899101		26.4500	1,900.00	41,403.56	50,255.00
ARCHER DANIELS MIDLAND CO		1.344	ADM	039483102Q		22.3100	33,000.00	546,996.69	736,230.00
ARROW ELECTRONICS		0.000	ARW	042735100		24.3000	8,800.00	203,394.08	213,840.00
ASHLAND INC		1.884	ASH	044204105Q		58.3800	15,500.00	776,111.82	904,890.00
ASK JEEVES INC		0.000	ASKJ	045174109		26.7500	2,700.00	72,157.50	72,225.00
ASSOCIATED BANC-CORP.		3.011	ASBC	045487105		33.2100	1,800.00	44,892.00	59,778.00
ASTORIA FINANCIAL CORP.		3.002	AF	046265104		39.9700	2,600.00	95,663.11	103,922.00
AUTODESK INC.		0.158	ADSK	052769106Q		37.9500	30,400.00	419,673.71	1,153,680.00
AUTOLIV, INC		2.070	ALV	052800109		48.3000	13,700.00	456,422.62	661,710.00
AUTOMATIC DATA PROC.		1.398	ADP	053015103Q		44.3500	17,000.00	699,711.68	753,950.00
AVAYA INC		0.000	AV	053499109		17.2000	12,200.00	170,688.15	209,840.00
AVERY DENNISON		2.534	AVY	053611109Q		59.9700	12,800.00	779,961.48	767,616.00
AVID TECHNOLOGY INC.		0.000	AVID	05367P100		61.7500	1,000.00	58,966.30	61,750.00
AVON PRODUCTS		1.447	AVP	054303102Q		38.7000	34,000.00	1,129,917.29	1,315,800.00
BAKER HUGHES CORP		1.078	BHI	057224107Q		42.6700	11,900.00	505,512.97	507,773.00
BALL CORPORATION		0.909	BLL	058498106Q		43.9800	17,600.00	609,586.98	774,048.00
BANK OF AMERICA CORP.		3.830	BAC	060505104Q		46.9900	61,330.00	1,859,026.73	2,881,896.70
BANK OF HAWAII CORP		2.601	BOH	062540109		50.7400	8,500.00	296,905.00	431,290.00
BANK OF NEW YORK CO, INC		2.393	BK	064057102Q		33.4200	600.00	18,847.58	20,052.00
BANKNORTH GROUP INC.		2.185	BNK	06646R107		36.6000	2,700.00	80,576.99	98,820.00
BARD C. R. INC.		0.750	BCR	067383109Q		63.9800	18,600.00	693,179.96	1,190,028.00
BAUSCH & LOMB INC		0.806	BOL	071707103Q		64.4600	8,100.00	488,262.50	522,126.00
BAXTER INTL		1.685	BAX	071813109Q		34.5400	12,200.00	381,507.92	421,388.00
BB&T CORPORATION		3.329	BBT	054937107		42.0500	5,400.00	181,940.63	227,070.00
BEAR STEARNS COMPANIES INC		0.977	BSC	073902108		102.3100	6,500.00	393,604.29	665,015.00
BECKMAN COULTER INC.		0.776	BEC	075811109		66.9900	3,200.00	175,478.19	214,368.00
BECTON DICKINSON & COMPANY		1.267	BDX	075887109Q		56.8000	17,200.00	870,145.84	976,960.00
BELLSOUTH		3.886	BLS	079860102Q		27.7900	38,600.00	1,285,890.72	1,072,694.00
BELO CORP		1.524	BLC	080555105Q		26.2400	300.00	7,186.33	7,872.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
BEMIS CO.		2.200	BMS	081437105Q		29.0900	6,600.00	177,981.30	191,994.00
BERKLEY (WR) CORP		0.593	BER	084423102		47.1700	12,050.00	511,697.51	568,398.50
BIG LOTS, INC.		0.000	BLI	089302103		12.1300	5,300.00	65,828.12	64,289.00
BIOMET IDEC INC		0.000	BIIB	09062X103		66.6100	10,600.00	628,740.55	706,066.00
BIOMET INC.		0.460	BMET	090613100		43.3900	13,300.00	427,040.06	577,087.00
BJ SERVICES CO		0.687	BJS	055482103		46.5400	9,700.00	475,091.70	451,438.00
BLACK & DECKER		0.951	BDK	091797100Q		88.3300	9,100.00	632,289.98	803,803.00
BLACKROCK INC		1.294	BLK	09247X101		77.2600	1,100.00	83,237.55	84,986.00
BMC SOFTWARE		0.000	BMC	055921100		18.6000	7,200.00	117,525.20	133,920.00
BOEING CO		1.931	BA	097023105Q		51.7700	14,000.00	661,308.02	724,780.00
BORDERS GROUP INC		1.417	BGP	099709107		25.4000	2,200.00	50,989.01	55,880.00
BORG WARNER INC.		1.033	BWA	099724106		54.1700	2,700.00	99,989.39	146,259.00
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107		35.5500	15,900.00	289,772.38	565,245.00
BRINKER INTERNATIONAL INC		0.000	EAT	109641100		35.0700	12,100.00	390,026.33	424,347.00
BRINKS COMPANY		0.253	BCO	109696104Q		39.5200	1,100.00	33,999.60	43,472.00
BRISTOL-MYERS SQUIBB		4.371	BMJ	110122108Q		25.6200	23,500.00	744,309.93	602,070.00
BROADCOM CORP CL A		0.000	BRCM	111320107		32.2800	10,100.00	530,985.49	326,028.00
BROWN & BROWN INC		0.734	BRO	115236101		43.5500	12,100.00	522,191.93	526,955.00
BROWN-FORMAN -CL B		2.013	BF.B	115637209Q		48.6800	10,400.00	357,956.55	506,272.00
BRUNSWICK CORP		1.212	BC	117043109Q		49.5000	18,500.00	694,951.20	915,750.00
BURLINGTON NORTHERN SANTA FE		1.437	BNI	12189T104Q		47.3100	19,500.00	609,706.98	922,545.00
BURLINGTON RESOURCES		0.781	BR	122014103Q		43.5000	20,400.00	736,543.72	887,400.00
C.H.ROBINSON WORLDWIDE INC		1.080	CHRW	12541W100		55.5200	1,100.00	41,036.72	61,072.00
CABLEVISION SYSTEMS CORP		0.000	CVC	12686C109		24.9000	8,100.00	159,691.34	201,690.00
CABOT CORP		1.654	CBT	127055101		38.6800	4,500.00	151,839.38	174,060.00
CAESARS ENTERTAINMENT INC		0.000	CZR	127687101		20.1400	25,800.00	373,718.15	519,612.00
CAMPBELL SOUP CO.		2.275	CPB	134429109Q		29.8900	5,400.00	147,928.83	161,406.00
CAPITAL ONE FINANCIAL CORP.		0.127	COF	14040H105		84.2100	4,700.00	242,433.90	395,787.00
CARDINAL HEALTH INC.		0.206	CAH	14149Y108Q		58.1500	500.00	25,296.92	29,075.00
CAREMARK RX INC		0.000	CMX	141705103		39.4300	10,673.00	217,601.92	420,836.39
CARLISLE COS INC		1.417	CSL	142339100		64.9200	1,800.00	109,311.26	116,856.00
CATERPILLAR INC.		1.681	CAT	149123101Q		97.5100	5,000.00	293,486.43	487,550.00
CDW CORP		0.542	CDWC	12512N105		66.3500	9,000.00	536,353.73	597,150.00
CELGENE CORP		0.000	CELG	151020104		26.5300	4,900.00	83,028.71	129,997.00
CENDANT CORP.		1.539	CD	151313103		23.3800	26,700.00	477,461.74	624,246.00
CENTEX CORP		0.268	CTX	152312104Q		59.5800	1,800.00	56,785.42	107,244.00
CENTURYTEL, INC.		0.648	CTL	156700106		35.4700	4,300.00	128,266.93	152,521.00
CEPHALON INC		0.000	CEPH	156708109		50.8800	4,700.00	238,140.97	239,136.00
CERIDIAN CORP		0.000	CEN	156779100		18.2800	2,300.00	45,591.75	42,044.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
CERTEGY INC		0.562	CEY	156880106		35.5300	10,400.00	371,124.47	369,512.00
CHARLES RIVER LABORATORIES		0.000	CRL	159864107		46.0100	3,300.00	145,880.22	151,833.00
CHECKFREE CORP		0.000	CKFR	162813109		38.0800	4,500.00	128,247.30	171,360.00
CHEESECAKE FACTORY (THE)		0.000	CAKE	163072101		32.4700	2,100.00	58,820.58	68,187.00
CHESAPEAKE ENERGY CORP		1.090	CHK	165167107		16.5000	4,800.00	61,548.78	79,200.00
CHEVRONTXACO CORP		3.047	CVX	166764100Q		52.5100	37,100.00	1,498,636.54	1,948,121.00
CHICAGO MERCANTILE EXCHANGE		0.454	CME	167760107		228.7000	2,000.00	372,003.10	457,400.00
CHICO'S FAS INC		0.000	CHS	168615102		45.5300	6,300.00	170,809.20	286,839.00
CHIRON CORP		0.000	CHIR	170040109		33.3300	300.00	11,262.80	9,999.00
CHOICEPOINT INC.		0.000	CPS	170388102		45.9900	13,800.00	591,862.25	634,662.00
CHUBB CORP		2.028	CB	171232101Q		76.9000	1,400.00	80,175.93	107,660.00
CHURCH & DWIGHT INC		0.713	CHD	171340102Q		33.6200	6,750.00	194,312.74	226,935.00
CIGNA CORP.		0.122	CI	125509109Q		81.5700	8,800.00	581,359.52	717,816.00
CINERGY CORP		4.612	CIN	172474108Q		41.6300	8,800.00	283,310.84	366,344.00
CINTAS CORP		0.661	CTAS	172908105		43.8600	2,100.00	93,796.09	92,106.00
CISCO SYSTEMS		0.000	CSCO	17275R102		19.3000	87,200.00	2,115,744.54	1,682,960.00
CIT GROUP INC		1.134	CIT	125581108		45.8200	3,900.00	130,856.49	178,698.00
CITIGROUP INC.		3.653	C	172967101Q		48.1800	89,300.00	2,839,578.20	4,302,474.00
CITIZENS COMMUNICATIONS CO		7.251	CZN	17453B101		13.7900	48,500.00	647,270.37	668,815.00
CITRIX SYSTEMS INC		0.000	CTXS	177376100		24.5300	2,700.00	64,124.46	66,231.00
CITY NATIONAL CORP		2.038	CYN	178566105		70.6500	2,300.00	142,611.79	162,495.00
CLEAR CHANNEL COMMUNICATIONS		1.493	CCU	184502102		33.4900	2,000.00	64,051.00	66,980.00
CLOROX COMPANY		1.900	CLX	189054109Q		58.9300	12,900.00	587,209.39	760,197.00
CNF TRANSPORTATION		0.798	CNF	12612W104Q		50.1000	6,900.00	291,066.42	345,690.00
COACH INC		0.000	COH	189754104		56.4000	11,200.00	300,504.48	631,680.00
COCA COLA CO.		2.402	KO	191216100Q		41.6300	27,800.00	1,440,745.24	1,157,314.00
COCA-COLA ENTERPRISE		0.767	CCE	191219104		20.8500	44,200.00	1,069,138.40	921,570.00
COLGATE PALMOLIVE		1.876	CL	194162103Q		51.1600	7,800.00	356,913.67	399,048.00
COLONIAL BANCGROUP INC.		2.873	CNB	195493309		21.2300	16,200.00	296,143.23	343,926.00
COMCAST CORP - CL A		0.000	CMCSA	20030N101		33.2800	22,865.00	705,060.99	760,947.20
COMERICA INC.		3.408	CMA	200340107Q		61.0200	4,600.00	283,689.80	280,692.00
COMMERCE BANCORP INC		1.366	CBH	200519106		64.4000	7,000.00	413,601.32	450,800.00
COMMERCE BANCSHARES		1.832	CBSH	200525103		50.2000	7,063.00	296,245.10	354,562.60
COMPASS BANCSHARES INC		2.568	CBSS	20449H109		48.6700	4,600.00	201,915.69	223,882.00
COMPUTER ASSOCIATE INTL. INC.		0.257	CA	204912109S		31.0600	12,400.00	275,396.07	385,144.00
COMPUTER SCIENCES		0.000	CSC	205363104		56.3700	4,300.00	208,866.44	242,391.00
CONAGRA FOODS, INC.		3.701	CAG	205887102Q		29.4500	36,500.00	938,830.02	1,074,925.00
CONOCOPHILLIPS		2.303	COP	20825C104Q		86.8300	21,001.00	1,288,495.34	1,823,516.83
CONSOL ENERGY INC.		1.364	CNX	20854P109		41.0500	6,800.00	245,889.04	279,140.00

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CONSOLIDATED EDISON INC.		5.165	ED	209115104Q		43.7500	1,200.00	42,690.51	52,500.00
CONSTELLATION BRANDS INC-A		0.000	STZ	21036P108		46.5100	1,700.00	52,951.35	79,067.00
CONSTELLATION ENERGY GROUP INC		2.608	CEG	210371100Q		43.7100	3,900.00	119,543.97	170,469.00
CONVERGYS CORPORATION		0.000	CVG	212485106		14.9900	5,000.00	72,773.00	74,950.00
COOPER CAMERON CORP.		0.000	CAM	216640102		53.8100	4,000.00	207,839.91	215,240.00
COORS (ADOLPH) CL-B		1.083	RKY	217016104Q		75.6700	4,800.00	323,647.89	363,216.00
COPART INC		0.000	CPRT	217204106		26.3200	4,800.00	104,837.88	126,336.00
CORNING INC		0.000	GLW	219350105Q		11.7700	18,400.00	212,121.06	216,568.00
CORPORATE EXECUTIVE BOARD CO		0.448	EXBD	21988R102		66.9400	1,200.00	79,414.80	80,328.00
COSTCO WHOLESALE CORP.		0.826	COST	22160K105		48.4100	8,700.00	395,259.46	421,167.00
COUNTRYWIDE FINANCIAL CORP		1.296	CFC	222372104Q		37.0100	28,100.00	533,190.28	1,039,981.04
COVANCE INC		0.000	CVD	222816100		38.7500	10,300.00	388,999.56	399,125.00
COVENTRY HEALTH CARE INC.		0.000	CVH	222862104		53.0800	4,650.00	151,987.03	246,822.00
CREE INC		0.000	CREE	225447101		40.0800	2,400.00	59,022.00	96,192.00
CULLEN/FROST BANKERS INC		2.181	CFR	229899109		48.6000	1,400.00	60,021.63	68,040.00
CUMMINS INC.		1.432	CMI	231021106Q		83.7900	3,600.00	215,547.15	301,644.00
CVS CORP.		0.643	CVS	126650100Q		45.0700	8,800.00	329,915.39	396,616.00
DADE BEHRING HOLDINGS INC		0.000	DADE	23342J206		56.0000	2,200.00	99,319.49	123,200.00
DANA CORP		2.769	DCN	235811106Q		17.3300	3,500.00	73,068.95	60,655.00
DANAHER CORP		0.104	DHR	235851102		57.4100	17,700.00	716,900.81	1,016,157.00
DAVITA INC.		0.000	DVA	23918K108		39.5300	5,450.00	157,641.38	215,438.50
DEAN FOODS CO		0.000	DF	242370104		32.9500	20,200.00	616,612.82	665,590.00
DEERE & CO.		1.505	DE	244199105Q		74.4000	4,100.00	223,955.59	305,040.00
DEL MONTE FOODS CO		0.000	DLM	24522P103		11.0200	40,900.00	437,502.24	450,718.00
DELL INC		0.000	DELL	24702R101		42.1400	28,700.00	953,908.21	1,209,418.00
DELUXE CORP.		3.964	DLX	248019101Q		37.3300	1,900.00	72,169.03	70,927.00
DENTSPLY INTERNATIONAL INC.		0.427	XRAY	249030107Q		56.2000	200.00	7,480.00	11,240.00
DEVON ENERGY CORPORATION		0.513	DVN	25179M103		38.9200	14,800.00	364,918.30	576,016.00
DIAMOND OFFSHORE DRILLING		0.624	DO	25271C102		40.0500	10,300.00	331,533.07	412,515.00
DIEBOLD INC		1.327	DBD	253651103		55.7300	2,100.00	94,869.92	117,033.00
DILLARDS INC. CL-A		0.595	DDS	254067101Q		26.8700	6,700.00	162,050.61	180,029.00
DISNEY (WALT) CO.		0.863	DIS	254687106Q		27.8000	15,200.00	409,927.38	422,560.00
DOMINION RESOURCES INC-VA		3.926	D	25746U109Q		67.7400	6,200.00	410,843.39	419,988.00
DONNELLEY (R.R.) & SONS CO.		2.947	RRD	257867101Q		35.2900	11,000.00	335,494.79	388,190.00
DOVER CORP.		1.526	DOV	260003108Q		41.9400	2,200.00	75,631.15	92,268.00
DOW CHEMICAL CO		2.706	DOW	260543103Q		49.5100	6,400.00	206,221.49	316,864.00
DOW JONES & CO INC		2.322	DJ	260561105Q		43.0600	1,400.00	62,841.94	60,284.00
DPL INC		3.823	DPL	233293109Q		25.1100	17,700.00	345,672.80	444,447.00
DST SYSTEMS INC		0.000	DST	233326107		52.1200	9,300.00	424,436.01	484,716.00



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DTE ENERGY COMPANY		4.776	DTE	233331107Q		43.1300	6,300.00	253,186.73	271,719.00
DUKE ENERGY CORPORATION		4.342	DUK	264399106Q		25.3300	12,400.00	273,567.07	314,092.00
DUN & BRADSTREET CORP		0.000	DNB	26483E100		59.6500	3,800.00	200,945.21	226,670.00
E I DUPONT DE NEM.		2.854	DD	263534109Q		49.0500	17,200.00	936,643.44	843,660.00
EASTMAN CHEMICAL CO.		3.048	EMN	277432100Q		57.7300	14,100.00	609,065.49	813,993.00
EASTMAN KODAK		1.550	EK	277461109Q		32.2500	8,900.00	277,112.86	287,025.00
EATON CORP.		1.492	ETN	278058102Q		72.3600	13,400.00	624,311.36	969,624.00
EBAY INC		0.000	EBAY	278642103		116.2800	9,700.00	382,732.35	1,127,916.00
ECHOSTAR COMMUNICATIONS - A		0.000	DISH	278762109		33.2400	900.00	30,997.31	29,916.00
ECOLAB INC		0.996	ECL	278865100Q		35.1300	24,300.00	665,459.19	853,659.00
EDISON INTERNATIONAL		3.122	ETX	281020107Q		32.0300	27,100.00	565,321.46	868,013.00
EDWARDS LIFESCIENCES		0.000	EW	28176E108		41.2600	7,000.00	242,555.92	288,820.00
ELECTRONIC ARTS, INC		0.000	ERTS	285512109		61.6800	3,100.00	109,747.74	191,208.00
ELECTRONIC DATA SYSTEMS		0.865	EDS	285661104Q		23.1000	2,900.00	65,151.11	66,990.00
ELI LILLY & COMPANY		2.678	LLY	532457108Q		56.7500	16,900.00	938,930.45	959,075.00
EMC CORP		0.000	EMC	268648102		14.8700	2,400.00	32,136.48	35,688.00
EMERSON ELECTRIC CO		2.368	EMR	291011104Q		70.1000	6,300.00	316,159.75	441,630.00
ENERGIZER HOLDINGS INC.		0.000	ENR	29266R108		49.6900	3,500.00	138,275.80	173,915.00
ENERGY EAST CORP.		4.122	EAS	29266M109		26.6800	5,100.00	114,035.93	136,068.00
ENTERCOM COMMUNICATIONS CORP		0.000	ETM	293639100		35.8900	1,800.00	58,483.08	64,602.00
ENERGY CORP.		3.195	ETR	29364G103Q		67.5900	3,800.00	139,916.60	256,842.00
EOG RESOURCES INC		0.336	EOG	26875P101		71.3600	9,800.00	618,538.24	699,328.00
EQUIFAX INC		0.427	EFX	294429105		28.1000	2,800.00	73,277.68	78,680.00
EQUITABLE RESOURCES INC		2.505	EQT	294549100		60.6600	9,900.00	415,888.30	600,534.00
ERIE INDTY CO		2.472	ERIE	29530P102		52.5700	3,700.00	175,835.59	194,509.00
ESTEE LAUDER CO.		0.873	EL	518439104		45.7700	4,300.00	184,492.18	196,811.00
EXELON CORP		3.630	EXC	30161N101Q		44.0700	8,800.00	238,678.23	387,816.00
EXPEDITORS INT'L. WASH INC.		0.393	EXPD	302130109		55.8800	5,200.00	265,719.60	290,576.00
EXXON MOBIL CORPORATION		2.106	XOM	30231G102Q		51.2600	118,100.00	3,734,671.94	6,053,806.00
FASTENAL CO		1.007	FAST	311900104		61.5600	3,500.00	192,527.78	215,460.00
FED. NATL. MTG. ASSN.		1.460	FNM	313586109Q		71.2100	13,600.00	807,279.34	968,456.00
FEDERATED DEPARTMENT STORES		0.934	FD	31410H101		57.7900	2,900.00	135,623.71	167,591.00
FEDERATED INVESTORS INC.-CL B		1.644	FII	314211103		30.4000	3,800.00	111,715.06	115,520.00
FEDEX CORPORATION		0.284	FDX	31428X106		98.4900	5,900.00	281,366.82	581,091.00
FIDELITY NATIONAL FINL INC		2.189	FNF	316326107		45.6700	12,030.00	352,188.54	549,410.10
FIFTH THIRD BANCORP		2.961	FITB	316773100Q		47.2800	400.00	22,456.18	18,912.00
FIRST DATA CORP		0.188	FDC	319963104Q		42.5400	29,100.00	1,124,184.89	1,237,914.00
FIRST ENERGY CORP.		4.176	FE	337932107Q		39.5100	15,700.00	535,080.87	620,307.00
FIRST HORIZON NATIONAL CORPORA		3.989	FHN	320517105		43.1100	1,400.00	60,495.54	60,354.00

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-----									
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FISHER SCIENTIFIC INT'L.		0.000		FSH	338032204	62.3800	13,636.00	689,077.88	850,613.68
FLIR SYSTEMS INC		0.000		FLIR	302445101	63.7900	4,000.00	234,484.25	255,160.00
FLUOR CORP		1.174		FLR	343412102	54.5100	4,300.00	213,475.27	234,393.00
FMC TECHNOLOGIES INC		0.000		FTI	30249U101	32.2000	11,300.00	353,342.73	363,860.00
FOOT LOCKER INC		1.114		FL	344849104	26.9300	10,000.00	225,219.66	269,300.00
FORD MOTOR COMPANY		2.732		F	345370860	14.6400	13,200.00	195,483.01	193,248.00
FOREST CITY ENTERPRI		0.695		FCE.A	345550107	57.5500	6,300.00	314,315.95	362,565.00
FOREST LABORATORIES INC.		0.000		FRX	345838106	44.8600	16,000.00	737,675.91	717,760.00
FORTUNE BRANDS INC.		1.710		FO	349631101Q	77.1800	8,100.00	505,076.14	625,158.00
FPL GROUP INC.		3.638		FPL	302571104Q	74.7500	3,400.00	190,893.78	254,150.00
FRANKLIN RESOURCES INC		0.574		BEN	354613101Q	69.6500	12,200.00	516,185.11	849,730.00
FREDDIE MAC		1.628		FRE	313400301Q	73.7000	7,500.00	426,188.44	552,750.00
FREEPORT MCMORAN CLASS B		2.615		FCX	35671D857	38.2300	1,100.00	29,526.97	42,053.00
FREESCALE SEMICONDUCTOR INC -		0.000		FSL.B	35687M206	18.3600	3,400.00	41,798.75	62,424.00
FULTON FINANCIAL CORP		2.831		FULT	360271100	23.3100	5,215.00	113,405.67	121,561.65
GALLAGHER (ARTHUR) J & CO.		3.446		AJG	363576109Q	32.5000	8,400.00	245,313.77	273,000.00
GANNETT INC		1.321		GCI	364730101Q	81.7000	12,700.00	897,857.76	1,037,590.00
GAP INC		0.421		GPS	364760108Q	21.1200	13,100.00	270,360.97	276,672.00
GENENTECH INC.		0.000		DNA	368710406	54.4400	5,000.00	200,915.31	272,200.00
GENERAL DYNAMICS CORP.		1.376		GD	369550108Q	104.6000	6,200.00	561,266.55	648,520.00
GENERAL ELECTRIC CO		2.411		GE	369604103Q	36.5000	193,600.00	5,532,144.00	7,066,400.00
GENERAL MILLS INC		2.494		GIS	370334104Q	49.7100	5,600.00	239,535.13	278,376.00
GENERAL MOTORS CORP		4.992		GM	370442105Q	40.0600	12,000.00	536,844.62	480,720.00
GENUINE PARTS CO		2.723		GPC	372460105Q	44.0600	22,200.00	908,257.39	978,132.00
GENZYME CORP. GEN. DIV.		0.000		GENZ	372917104	58.0700	600.00	21,490.25	34,842.00
GEORGIA PACIFIC		1.334		GP	373298108Q	37.4800	10,600.00	298,413.01	397,288.00
GETTY IMAGES INC.		0.000		GYI	374276103	68.8500	6,700.00	309,920.66	461,295.00
GILEAD SCIENCES INC.		0.000		GILD	375558103	34.9900	2,900.00	79,251.80	101,471.00
GILLETTE CO		1.451		G	375766102Q	44.7800	27,400.00	1,100,800.60	1,226,972.00
GLOBAL PAYMENTS INC		0.273		GPN	37940X102	58.5400	1,200.00	40,812.00	70,248.00
GOLDEN WEST FINANCIAL CORP		0.390		GDW	381317106Q	61.4200	10,000.00	319,091.79	614,200.00
GOLDMAN SACHS GROUP INC		0.961		GS	38141G104	104.0400	1,200.00	88,966.83	124,848.00
GOODRICH CORP.		2.451		GR	382388106Q	32.6400	10,000.00	275,408.20	326,400.00
GOOGLE INC - CL A		0.000		GOOG	38259P508	193.1000	500.00	67,629.50	96,550.00
GRACO INC.		1.392		GGG	384109104	37.3500	7,200.00	187,108.12	268,920.00
GRAINGER W W INC		1.200		GWW	384802104Q	66.6200	10,800.00	632,009.47	719,496.00
GRANT PRIDECO INC.		0.000		GRP	38821G101	20.0500	6,200.00	128,271.12	124,310.00
GREAT PLAINS ENERGY INC		5.482		GXP	391164100	30.2800	800.00	22,975.32	24,224.00
GTECH HOLDINGS CORP		1.310		GTK	400518106	25.9500	8,500.00	173,973.60	220,575.00

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GUIDANT CORP.		0.554	GDT	401698105Q		72.1000	11,500.00	617,285.96	829,150.00
HALLIBURTON COMPANY		1.274	HAL	406216101Q		39.2400	18,900.00	413,034.33	741,636.00
HARLEY-DAVIDSON INC		0.823	HDI	412822108Q		60.7500	10,000.00	463,420.75	607,500.00
HARMAN INTERNATIONAL		0.039	HAR	413086109		127.0000	2,800.00	130,645.77	355,600.00
HARRAH'S ENTERTAINMENT INC.		1.973	HET	413619107		66.8900	3,300.00	158,306.22	220,737.00
HARRIS CORP.		0.776	HRS	413875105Q		61.7900	900.00	42,545.72	55,611.00
HARSCO CORP		2.152	HSC	415864107Q		55.7400	6,700.00	291,910.41	373,458.00
HARTE-HANKS INC.		0.615	HHS	416196103		25.9800	9,400.00	220,753.22	244,212.00
HARTFORD FINL SERVICES		1.673	HIG	416515104		69.3100	12,500.00	730,523.04	866,375.00
HAWAIIAN ELECTRIC INDS		4.253	HE	419870100		29.1500	1,000.00	25,541.94	29,150.00
HCA INC		1.301	HCA	404119109		39.9600	2,100.00	85,204.37	83,916.00
HCC INSURANCE HOLDINGS INC.		1.026	HCC	404132102		33.1200	5,400.00	157,506.58	178,848.00
HEINZ H. J. CO.		2.923	HNZ	423074103Q		38.9900	3,300.00	125,304.81	128,667.00
HENRY SCHEIN INC		0.000	HSIC	806407102		69.6400	600.00	39,014.38	41,784.00
HERSHEY FOODS CORP.		1.584	HSY	427866108Q		55.5400	19,000.00	697,388.07	1,055,260.00
HEWLETT-PACKARD CO		1.526	HPQ	428236103Q		20.9700	37,900.00	867,241.36	794,763.00
HIBERNIA CORP CL-A		2.710	HIB	428656102		29.5100	6,100.00	137,052.43	180,011.00
HILTON HOTELS CORP.		0.351	HLT	432848109Q		22.7400	2,700.00	30,858.76	61,398.00
HONEYWELL INTERNATIONAL INC		2.329	HON	438516106Q		35.4100	18,600.00	647,860.75	658,626.00
HORMEL FOODS CORP		1.658	HRL	440452100		31.3500	10,400.00	302,344.01	326,040.00
HOSPIRA INC		0.000	HSP	441060100		33.5000	1,790.00	38,140.59	59,965.00
HUBBELL INC		2.523	HUB.B	443510201Q		52.3000	2,000.00	72,160.02	104,600.00
HUGHES SUPPLY INC.		0.803	HUG	444482103		32.3500	8,400.00	250,460.63	271,740.00
HUNT (JB) TRANSPRT SVCS INC		1.070	JBHT	445658107		44.8500	4,100.00	96,976.47	183,885.00
HUNTINGTON BANCSHARES		3.228	HBAN	446150104		24.7800	7,800.00	151,493.74	193,284.00
IDEXX LABS INC.		0.000	IDXX	45168D104		54.5900	3,000.00	180,155.25	163,770.00
IKON OFFICE SOLUTIONS INC.		1.384	IKN	451713101Q		11.5600	25,300.00	296,442.14	292,468.00
ILLINOIS TOOL WORKS		1.208	ITW	452308109Q		92.6800	10,500.00	729,550.27	973,140.00
IMS HEALTH INC.		0.344	RX	449934108		23.2100	6,200.00	143,868.69	143,902.00
INAMED CORP		0.000	IMDC	453235103		63.2500	2,600.00	153,710.81	164,450.00
INDEPENDENCE COMMUNITY BANK		2.348	ICBC	453414104		42.5800	2,600.00	99,337.32	110,708.00
INTEGRATED CIRCUIT SYSTEMS		0.000	ICST	45811K208		20.9200	3,000.00	65,825.40	62,760.00
INTEL CORP.		1.368	INTC	458140100Q		23.3900	105,900.00	2,806,637.47	2,477,001.00
INTERNATIONAL BANCSH		2.031	IBOC	459044103		39.3800	1,950.00	72,155.53	76,791.00
INTERNATIONAL PAPER		2.381	IP	460146103Q		42.0000	13,400.00	496,954.34	562,800.00
INTERNATIONAL RECTIFIER CORP		0.000	IRF	460254105		44.5700	1,500.00	68,613.97	66,855.00
INTERNATL FLAVORS & FRAGRANCES		1.634	IFF	459506101Q		42.8400	13,500.00	438,976.67	578,340.00
INTERPUBLIC GROUP		2.835	IPG	460690100Q		13.4000	4,900.00	59,319.40	65,660.00
INTERSIL HOLDINGS CORP		0.955	ISIL	46069S109		16.7400	3,800.00	61,207.36	63,612.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
INTL BUS MACH CORP		0.730		IBM	459200101Q	98.5800	23,100.00	2,020,829.57	2,277,198.00
INTL GAME TECHNOLOGY		1.396		IGT	459902102	34.3800	12,700.00	325,379.51	436,626.00
INVESTORS FINANCIAL SERVICES C		0.140		IFIN	461915100	49.9800	1,400.00	55,940.78	69,972.00
IRON MTN INC PA		0.000		IRM	462846106	30.4900	23,150.00	744,981.70	705,843.50
ITT EDUCATIONAL SERVICES INC		0.000		ESI	45068B109	47.5500	1,000.00	40,571.17	47,550.00
ITT INDUSTRIES INC		0.805		ITT	450911102	84.4500	7,000.00	511,035.40	591,150.00
IVAX CORP		0.000		IVX	465823102	15.8200	5,124.99	77,306.48	81,077.50
J C PENNEY INC		1.207		JCP	708160106Q	41.4000	15,000.00	554,834.70	621,000.00
JEFFERSON PILOT		2.925		JP	475070108Q	51.9600	1,500.00	61,197.06	77,940.00
JM SMUCKER CO		2.124		SJM	832696405	47.0700	4,000.00	191,523.46	188,280.00
JOHNSON & JOHNSON		1.797		JNJ	478160104Q	63.4200	50,200.00	2,092,554.49	3,183,684.00
JOHNSON CONTROLS		1.576		JCI	478366107Q	63.4400	6,700.00	318,854.94	425,048.00
JONES APPAREL GROUP INC		1.093		JNY	480074103	36.5700	6,400.00	239,807.83	234,048.00
JPMORGAN CHASE & CO.		3.486		JPM	46625H100Q	39.0100	60,412.00	2,091,103.70	2,356,672.12
JUNIPER NETWORKS INC		0.000		JNPR	48203R104	27.1900	3,520.00	56,170.36	95,708.80
KELLOGG CO.		2.261		K	487836108Q	44.6600	12,800.00	493,955.97	571,648.00
KERR MCGEE CORP.		3.114		KMG	492386107Q	57.7900	10,000.00	577,060.92	577,900.00
KEYCORP		3.657		KEY	493267108Q	33.9000	8,700.00	212,473.10	294,930.00
KEYSPAN CORPORATION		4.613		KSE	49337W100	39.4500	2,000.00	67,700.85	78,900.00
KIMBERLY-CLARK CORP		2.431		KMB	494368103Q	65.8100	9,900.00	623,657.53	651,519.00
KINDER MORGAN INC.		3.828		KMI	49455P101	73.1300	4,400.00	228,401.18	321,772.00
KING PHARMACEUTICALS		0.000		KG	495582108	12.4000	1,300.00	17,228.82	16,120.00
KLA-TENCOR CORP.		0.000		KLAC	482480100	46.5800	1,300.00	60,866.00	60,554.00
KNIGHT RIDDER		2.061		KRI	499040103Q	66.9400	6,300.00	374,111.28	421,722.00
KOHL'S CORP		0.000		KSS	500255104	49.1700	6,900.00	337,738.50	339,273.00
KRAFT FOODS INC - A		2.302		KFT	50075N104	35.6100	2,000.00	63,980.51	71,220.00
L-3 COMMUNICATIONS HOLDINGS IN		0.546		LLL	502424104	73.2400	6,200.00	413,768.35	454,088.00
LABORATORY CRP OF AMER HLDGS		0.000		LH	50540R409	49.8200	11,200.00	477,066.65	557,984.00
LAFARGE NORTH AMERICA INC.		1.714		LAF	505862102	51.3200	4,100.00	178,298.48	210,412.00
LAM RESEARCH CORP		0.000		LRCX	512807108	28.9100	2,100.00	60,730.74	60,711.00
LAMAR ADVERTISING CO		0.000		LAMR	512815101	42.7800	16,000.00	665,137.46	684,480.00
LAUREATE EDUCATION INC		0.000		LAUR	518613104	44.0900	3,400.00	143,162.44	149,906.00
LEAR CORP.		1.639		LEA	521865105	61.0100	500.00	28,188.31	30,505.00
LEE ENTERPRISES		1.562		LEE	523768109	46.0800	3,900.00	185,378.01	179,712.00
LEGG MASON INC.		0.819		LM	524901105	73.2600	11,650.00	522,815.36	853,479.00
LEGGETT & PLATT INC		2.110		LEG	524660107	28.4300	19,500.00	556,983.05	554,385.00
LEHMAN BROTHERS HOLDING		0.731		LEH	524908100Q	87.4800	9,368.00	464,360.22	819,512.64
LEUCADIA NATIONAL CORP		0.359		LUK	527288104	69.4800	6,500.00	287,863.57	451,620.00
LEXMARK INTERNATIONAL INC.		0.000		LXK	529771107	85.0000	9,300.00	720,173.34	790,500.00

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LIBERTY MEDIA CORP-A		0.000	L	530718105		10.9800	27,200.00	283,154.72	298,656.00
LIBERTY MEDIA INTL INC-A		0.000	LBTYA	530719103		46.2300	16,900.00	583,841.68	781,287.00
LIMITED BRANDS INC.		2.085	LTD	532716107Q		23.0200	9,700.00	205,677.78	223,294.00
LINCOLN NATIONAL CORP		3.127	LNC	534187109Q		46.6800	10,400.00	465,469.90	485,472.00
LINEAR TECHNOLOGY CORP		1.032	LLTC	535678106		38.7600	10,300.00	358,116.43	399,228.00
LIZ CLAIBORNE		0.533	LIZ	539320101Q		42.2100	2,200.00	71,143.78	92,862.00
LOCKHEED MARTIN CORPORATION		1.800	LMT	539830109Q		55.5500	3,300.00	184,715.45	183,315.00
LOEWS CORP		0.853	LTR	540424108Q		70.3000	24,000.00	1,462,131.94	1,687,200.00
LOEWS CORP - CAROLINA GROUP		6.286	CG	540424207		28.9500	5,400.00	156,007.67	156,330.00
LUBRIZOL CORP		2.821	LZ	549271104		36.8600	9,200.00	316,961.04	339,112.00
LYONDELL CHEMICAL COMPANY		3.112	LYO	552078107Q		28.9200	6,500.00	115,548.12	187,980.00
MACROMEDIA INC		0.000	MACR	556100105		31.1200	7,900.00	182,303.22	245,848.00
MANDALAY RESORT GROUP		1.533	MBG	562567107		70.4300	10,100.00	528,415.73	711,343.00
MANOR CARE INC.		1.580	HCR	564055101		35.4300	1,200.00	39,437.53	42,516.00
MARATHON OIL CORP		2.977	MRO	565849106Q		37.6100	9,600.00	281,107.27	361,056.00
MARKEL CORP		0.000	MKL	570535104		364.0000	800.00	238,367.68	291,200.00
MARRIOTT INT'L INC CL-A		0.539	MAR	571903202		62.9800	2,700.00	110,886.30	170,046.00
MARSH & MCLENNAN COS.		4.133	MMC	571748102Q		32.9000	20,500.00	786,549.03	674,450.00
MARSHALL & ILSLEY CORP		1.900	MI	571834100		44.2000	6,700.00	225,597.64	296,140.00
MARTIN MARIETTA MATERIALS		1.490	MLM	573284106		53.6600	1,300.00	58,792.75	69,758.00
MASCO CORP.		1.971	MAS	574599106Q		36.5300	6,500.00	218,050.26	237,445.00
MASSEY ENERGY CO		0.457	MEE	576206106Q		34.9500	4,200.00	119,931.08	146,790.00
MAXIM INTGRD PRDCTS INC.		0.943	MXIM	57772K101		42.3900	11,900.00	473,574.78	504,441.00
MAY DEPT STORES		3.299	MAY	577778103Q		29.4000	10,600.00	329,364.89	311,640.00
MBIA INC.		1.517	MBI	55262C100Q		63.2800	1,500.00	78,553.36	94,920.00
MBNA CORP		1.986	KRB	55262L100Q		28.1900	16,700.00	297,327.52	470,773.00
McCORMICK & CO		1.658	MKC	579780206Q		38.6000	16,000.00	501,872.98	617,600.00
MCAFEЕ INC		0.000	MFE	579064106		28.9300	7,200.00	134,853.72	208,296.00
MCCLATCHY CO		0.724	MNI	579489105		71.8100	3,200.00	225,734.00	229,792.00
MCDONALDS CORPORATION		1.715	MCD	580135101Q		32.0600	11,500.00	300,555.51	368,690.00
MCGRAW HILL INC		1.310	MHP	580645109Q		91.5400	8,700.00	525,995.81	796,398.00
MCKESSON CORP		0.762	MCK	58155Q103Q		31.4600	2,200.00	67,472.02	69,212.00
MDC HOLDINGS INC		0.534	MDC	552676108		86.4400	1,000.00	69,540.40	86,440.00
MDU RESOURCES GROUP		2.698	MDU	552690109		26.6800	3,700.00	91,907.50	98,716.00
MEADWESTVACO		2.714	MWV	583334107		33.8900	19,600.00	619,097.91	664,244.00
MEDCO HEALTH SOLUTIONS INC		0.000	MHS	58405U102		41.6000	15,544.00	494,380.87	646,630.40
MEDICIS PHARMACEUTICAL CORP		0.341	MRX	584690309		35.1100	9,900.00	360,852.25	347,589.00
MEDIMMUNE INC		0.000	MEDI	584699102		27.1100	10,000.00	262,770.55	271,100.00
MEDTRONIC INC		0.674	MDT	585055106Q		49.6700	26,500.00	1,061,740.27	1,316,255.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
MELLON FINANCIAL CORP.	2.314	MEL	58551A108Q	31.1100	1,000.00	32,073.15	31,110.00		
MERCANTILE BANC.	2.682	MRBK	587405101Q	52.2000	2,600.00	105,378.00	135,720.00		
MERCK & CO INC	4.729	MRK	589331107Q	32.1400	47,300.00	1,794,962.46	1,520,222.00		
MERCURY GENERAL CORP.	2.470	MCY	589400100	59.9200	1,300.00	75,253.88	77,896.00		
MERCURY INTERACTIVE CORP.	0.000	MERQ	589405109	45.5500	1,500.00	44,769.68	68,325.00		
MEREDITH CORPORATION	0.885	MDP	589433101Q	54.2000	3,900.00	165,669.07	211,380.00		
MERRILL LYNCH & CO. INC.	1.070	MER	590188108Q	59.7700	9,000.00	368,213.00	537,930.00		
METLIFE INC	1.135	MET	59156R108	40.5100	21,300.00	721,569.80	862,863.00		
METTLER-TOLEDO INTERNATIONAL	0.000	MTD	592688105	51.3100	8,400.00	376,777.46	431,004.00		
MGI PHARMA INC	0.000	MOGN	552880106	28.0100	9,300.00	252,028.68	260,493.00		
MGIC INVESTMENT CORP	0.435	MTG	552848103Q	68.9100	11,100.00	736,929.10	764,901.00		
MGM MIRAGE	0.000	MGG	552953101	72.7400	1,100.00	50,428.51	80,014.00		
MICROSOFT CORP.	1.198	MSFT	594918104	26.7100	154,900.00	5,106,229.87	4,137,379.00		
MONSANTO COMPANY	1.224	MON	61166W101	55.5500	14,600.00	435,550.43	811,030.00		
MOODY'S CORPORATION	0.345	MCO	615369105	86.8500	2,800.00	134,511.18	243,180.00		
MORGAN STANLEY DEAN WITTER & C	1.945	MWD	617446448Q	55.5200	10,900.00	587,910.32	605,168.00		
MOTOROLA INC	0.930	MOT	620076109Q	17.2000	25,900.00	409,159.19	445,480.00		
MURPHY OIL CORP	1.118	MUR	626717102Q	80.4500	4,800.00	258,690.56	386,160.00		
NATIONAL CITY CORP	3.728	NCC	635405103Q	37.5500	21,085.00	756,603.09	791,741.75		
NATIONAL FUEL & GAS	3.952	NFG	636180101Q	28.3400	15,000.00	421,806.15	425,100.00		
NATIONAL INSTRUMENTS CORP.	0.733	NATI	636518102	27.2500	2,400.00	65,056.32	65,400.00		
NATIONAL SEMICONDUCTOR CORP.	0.445	NSM	637640103	17.9500	9,700.00	186,803.09	174,115.00		
NATIONAL-OILWELL INC.	0.000	NOI	637071101	35.2900	10,100.00	329,119.02	356,429.00		
NATIONWIDE FINANCIAL SERVICE	1.883	NFS	638612101	38.2300	7,000.00	247,858.84	267,610.00		
NCR CORPORATION	0.000	NCR	62886E108	69.2300	10,000.00	453,924.66	692,300.00		
NEENAH PAPER INC	0.000	NP	640079109	32.6000	269.00	9,550.65	8,769.40		
NEIMAN MARCUS GROUP INC-CLASS	0.838	NMG.A	640204202	71.5400	2,600.00	117,919.82	186,004.00		
NETWORK APPLIANCE INC.	0.000	NTAP	64120L104	33.2200	4,700.00	131,429.78	156,134.00		
NEW YORK TIMES CO. CL A	1.519	NYT	650111107Q	40.8000	10,500.00	407,104.69	428,400.00		
NEWELL RUBBERMAID INC.	3.472	NWL	651229106Q	24.1900	22,200.00	474,756.09	537,018.00		
NEWFIELD EXPLORATION COMPANY	0.000	NFX	651290108	59.0500	2,200.00	115,639.27	129,910.00		
NEXTEL COMMUNICATIONS CL-A	0.000	NXTL	65332V103	30.0000	14,600.00	227,703.85	438,000.00		
NII HOLDINGS INC	0.000	NIHD	62913F201	47.4500	11,600.00	509,371.51	550,420.00		
NIKE INC. -CL B	1.102	NKE	654106103Q	90.6900	7,400.00	400,428.06	671,106.00		
NOBLE ENERGY INC	0.324	NBL	655044105	61.6600	1,600.00	76,187.10	98,656.00		
NORDSTROM INC	1.112	JWN	655664100Q	46.7300	14,700.00	533,496.71	686,931.00		
NORFOLK SOUTHERN CORP.	1.105	NSC	655844108Q	36.1900	8,000.00	212,133.87	289,520.00		
NORTH FORK BANK	3.050	NFB	659424105	28.8500	5,250.00	140,272.00	151,462.50		
NORTHEAST UTILITIES	3.448	NU	664397106	18.8500	2,700.00	52,411.86	50,895.00		

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-----									
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NORTHROP GRUMMAN CORP.		1.692	NOC	666807102Q		54.3600	7,506.00	389,001.92	408,026.16
NOVELLUS SYSTEMS INC.		0.537	NVLS	670008101		27.8900	2,500.00	70,550.00	69,725.00
NSTAR CO.		4.274	NST	67019E107		54.2800	2,000.00	93,280.00	108,560.00
NTL INC		0.000	NTLI	62940M104		72.9600	2,000.00	108,850.91	145,920.00
NUCOR CORP		0.993	NUE	670346105Q		52.3400	7,300.00	303,344.61	382,082.00
NVIDIA CORP		0.000	NVDA	67066G104		23.5600	4,600.00	67,261.20	108,376.00
OCCIDENTAL PETROLEUM CORP.		1.884	OXY	674599105Q		58.3600	19,900.00	634,066.69	1,161,364.00
OFFICEMAX INC		1.912	OMX	67622P101Q		31.3800	9,600.00	302,514.13	301,248.00
OGE ENERGY CORP		5.017	OGE	670837103		26.5100	8,800.00	216,679.24	233,288.00
OLD REPUBLIC INT'L CORP.		2.055	ORI	680223104		25.3000	1,750.00	41,355.42	44,275.00
OMNICOM GROUP		1.067	OMC	681919106		84.3200	700.00	46,774.35	59,024.00
ONMICARE INC.		0.260	OCR	681904108		34.6200	600.00	21,081.63	20,772.00
ORACLE SYS. CORP.		0.000	ORCL	68389X105		13.7200	32,100.00	404,234.61	440,412.00
OSI PHARMACEUTICALS INC		0.000	OSIP	671040103		74.8500	1,000.00	69,435.50	74,850.00
OUTBACK STEAKHOUSE INC		1.135	OSI	689899102		45.7800	2,100.00	86,875.32	96,138.00
OWENS-ILLINOIS INC		0.000	OI	690768403		22.6500	7,400.00	112,945.90	167,610.00
PACCAR INC		0.994	PCAR	693718108Q		80.4800	11,800.00	416,393.23	949,664.00
PACIFIC GAS & ELEC. CO.		0.000	PCG	69331C108Q		33.2800	29,800.00	752,383.91	991,744.00
PACIFIC SUNWEAR OF CALIFORNIA		0.000	PSUN	694873100		22.2600	6,400.00	147,638.03	142,464.00
PACKAGING CORP OF AMERICA		4.246	PKG	695156109		23.5500	7,900.00	181,353.03	186,045.00
PACTIV CORPORATION		0.000	PTV	695257105		25.2900	9,100.00	208,215.20	230,139.00
PARKER-HANNIFIN CORP.		1.003	PH	701094104Q		75.7400	2,300.00	130,121.96	174,202.00
PATTERSON COS INC		0.000	PDCO	703395103		43.3900	3,300.00	118,789.99	143,187.00
PATTERSON-UTI ENERGY INC		0.411	PTEN	703481101		19.4500	10,400.00	201,990.13	202,280.00
PAYCHEX INC		1.525	PAYX	704326107		34.0800	2,200.00	71,738.33	74,976.00
PEABODY ENERGY CORP		0.741	BTU	704549104		80.9100	3,500.00	156,671.61	283,185.00
PENTAIR INC.		1.193	PNR	709631105Q		43.5600	14,800.00	529,670.84	644,688.00
PEOPLES BK BRIDGEPOR		2.982	PBCT	710198102		38.8900	7,400.00	281,735.51	287,786.00
PEOPLESFT INC		0.000	PSFT	712713106		26.4800	4,749.55	71,997.81	125,768.08
PEPSI BOTTLING GROUP INC		0.739	PBG	713409100		27.0400	23,000.00	640,902.66	621,920.00
PEPSIAMERICAS INC		1.412	PAS	71343P200Q		21.2400	6,700.00	136,881.84	142,308.00
PEPSICO INC.		1.762	PEP	713448108Q		52.2000	32,000.00	1,194,463.95	1,670,400.00
PERKIN ELMER INC		1.245	PKI	714046109Q		22.4900	8,700.00	160,440.19	195,663.00
PETSMART INC		0.337	PETM	716768106		35.5300	500.00	11,995.88	17,765.00
PFIZER INC.		2.826	PFE	717081103Q		26.8900	198,680.00	5,257,266.13	5,342,505.20
PHARMACEUTICAL PRODUCT DEVELOP		0.000	PPDI	717124101		41.2900	3,700.00	132,302.48	152,773.00
PHELPS DODGE CORP.		1.010	PD	717265102Q		98.9200	3,700.00	179,477.66	366,004.00
PINNACLE WEST CAPITAL CORP		4.278	PNW	723484101Q		44.4100	12,700.00	546,032.15	564,007.00
PIONEER NATURAL RESOURCES CO.		0.569	PXD	723787107		35.1000	5,357.00	179,284.01	188,030.70

## Monthly Market Portfolio

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	Group	-	COMMON STOCK	-	EXTERNALLY MANAGED				
	Portfolio	-	5IN		INTECH - 1000				
	Instrument	-	COM		COMMON STOCK				
PITNEY-BOWES, INC.	2.636	PBI	724479100Q	46.2800		4,600.00	203,983.82	212,888.00	
PLUM CREEK TIMBER CO INC	3.746	PCL	729251108	38.4400		16,500.00	546,930.98	634,260.00	
PMC-SIERRA INC	0.000	PMCS	69344F106	11.2500		19,700.00	222,820.26	221,625.00	
PMI GROUP INC.	0.431	PMI	69344M101	41.7500		6,600.00	270,597.93	275,550.00	
PNC FINANCIAL SERVICES GROUP	3.481	PNC	693475105Q	57.4400		4,100.00	200,530.92	235,504.00	
POGO PRODUCING CO	0.515	PPP	730448107	48.4900		1,300.00	55,009.63	63,037.00	
POLARIS INDUSTRIES INC.	1.352	PII	731068102	68.0200		1,000.00	41,861.63	68,020.00	
POLO RALPH LAUREN CORP	0.469	RL	731572103	42.6000		3,700.00	148,214.89	157,620.00	
POLYCOM INC.	0.000	PLCM	73172K104	23.3200		2,000.00	36,460.58	46,640.00	
POPULAR INC	2.219	BPOP	733174106	28.8300		400.00	8,045.23	11,532.00	
PPG INDUSTRIES INC.	2.640	PPG	693506107Q	68.1600		2,800.00	143,615.26	190,848.00	
PPL CORPORATION	3.078	PPL	69351T106Q	53.2800		1,500.00	54,626.02	79,920.00	
PRAXAIR INC.	1.359	PX	74005P104Q	44.1500		6,200.00	159,545.10	273,730.00	
PRECISION CASTPARTS CORP	0.182	PCP	740189105	65.6800		11,700.00	500,966.82	768,456.00	
PREMCOR INC	0.000	PCO	74045Q104	42.1700		7,000.00	251,642.95	295,190.00	
PRIME MONEY MARKET - 5IN	0.000	IT-INT	IT-INT	1.0000		1,843,623.91	1,843,624.03	1,843,623.92	
PRINCIPAL FINANCIAL GROUP	1.343	PFG	74251V102	40.9400		1,400.00	39,111.54	57,316.00	
PROCTER & GAMBLE CO	1.815	PG	742718109Q	55.0800		31,400.00	1,152,265.25	1,729,512.00	
PROGRESSIVE CORP	0.141	PGR	743315103	84.8400		9,900.00	513,835.29	839,916.00	
PROTECTIVE LIFE CORP	1.639	PL	743674103	42.6900		6,600.00	242,898.06	281,754.00	
PRUDENTIAL FINANCIAL INC	1.137	PRU	744320102	54.9600		4,700.00	145,536.86	258,312.00	
PUBLIC SVC ENTERPRISES	4.326	PEG	744573106Q	51.7700		11,100.00	479,041.83	574,647.00	
QLOGIC CORPORATION	0.000	QLGC	747277101	36.7300		2,000.00	59,318.00	73,460.00	
QUALCOMM INC	0.660	QCOM	747525103	42.4000		33,900.00	1,066,770.51	1,437,360.00	
QUEST DIAGNOSTICS INC	0.627	DGX	74834L100	95.5500		6,600.00	558,654.17	630,630.00	
QUESTAR CORP	1.687	STR	748356102Q	50.9600		11,100.00	472,803.45	565,656.00	
RAYONIER INC.	4.579	RYN	754907103Q	48.9100		5,200.00	249,641.69	254,332.00	
RAYTHEON COMPANY	2.060	RTN	755111507Q	38.8300		22,600.00	846,251.37	877,558.00	
RED HAT INC	0.000	RHAT	756577102	13.3500		10,100.00	189,479.48	134,835.00	
REGIONS FINANCIAL CORP.	3.748	RF	7591EP100	35.5900		5,227.00	166,745.88	186,028.93	
RENAL CARE GROUP INC.	0.000	RCI	759930100	35.9900		9,350.00	298,054.08	336,506.50	
RENT-A-CENTER INC	0.000	RCII	76009N100	26.5000		2,500.00	64,501.25	66,250.00	
REPUBLIC SERVICES INC	1.431	RSG	760759100	33.5400		3,600.00	92,316.25	120,744.00	
RESMED INC	0.000	RMD	761152107	51.1000		700.00	31,463.31	35,770.00	
RESPIRONICS INC	0.000	RESP	761230101	54.3600		4,400.00	236,531.23	239,184.00	
REYNOLDS & REYNOLDS CL-A	1.659	REY	761695105	26.5100		8,900.00	214,854.34	235,939.00	
REYNOLDS AMERICAN INC	4.834	RAI	761713106	78.6000		13,200.00	797,916.24	1,037,520.00	
ROBERT HALF INTL INC	0.815	RHI	770323103	29.4300		7,100.00	191,194.85	208,953.00	
ROCKWELL AUTOMATION INC	1.332	ROK	773903109Q	49.5500		12,400.00	256,710.60	614,420.00	



## Monthly Market Portfolio

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-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
ROCKWELL COLLINS		1.217	COL	774341101		39.4400	10,900.00	370,580.42	429,896.00
ROHM & HAAS CO		2.260	ROH	775371107Q		44.2300	1,500.00	53,731.90	66,345.00
ROSS STORES INC		0.588	ROST	778296103		28.8700	6,800.00	156,767.73	196,316.00
RUBY STOREDAY INC		0.172	RI	781182100		26.0800	2,100.00	53,049.69	54,768.00
RYDER SYS. INC.		1.256	R	783549108Q		47.7700	12,200.00	448,945.81	582,794.00
SABRE HOLDINGS CORP.		1.353	TSG	785905100		22.1600	11,400.00	260,477.84	252,624.00
SAFECO CORP.		1.684	SAFC	786429100Q		52.2400	16,500.00	659,174.08	861,960.00
SAFEWAY INC		0.000	SWY	786514208		19.7400	11,900.00	224,348.35	234,906.00
SAKS INCORPORATED		0.000	SKS	79377W108		14.5100	16,800.00	270,133.00	243,768.00
SARA LEE CORP.		3.272	SLE	803111103Q		24.1400	44,000.00	955,677.33	1,062,160.00
SBC COMMUNICATIONS INC.		5.005	SBC	78387G103Q		25.7700	52,900.00	1,656,027.39	1,363,233.00
SCANA CORP		3.705	SCG	80589M102Q		39.4000	8,700.00	304,085.91	342,780.00
SCHERING-PLOUGH		1.053	SGP	806605101Q		20.8800	26,800.00	490,709.26	559,583.99
SCIENTIFIC ATLANTA INC.		0.121	SFA	808655104Q		33.0100	5,400.00	158,206.61	178,254.00
SCOTTS COMPANY		0.000	SMG	810186106		73.5200	2,500.00	143,295.10	183,800.00
SCRIPPS CO. E.W. CL A		0.828	SSP	811054204Q		48.2800	12,900.00	596,939.73	622,812.00
SEALED AIR CORP.		0.000	SEE	81211K100		53.2700	9,800.00	461,423.52	522,046.00
SEARS ROEBUCK & CO.		1.802	S	812387108Q		51.0300	1,300.00	67,412.93	66,339.00
SEMPRA ENERGY		2.726	SRE	816851109		36.6800	19,900.00	548,600.76	729,932.00
SEMTECH CORPORATION		0.000	SMTC	816850101		21.8700	9,600.00	203,193.09	209,952.00
SERVICEMASTER COMPANY		3.190	SVM	81760N109		13.7900	29,900.00	377,411.47	412,321.00
SHERWIN-WILLIAMS CO		1.523	SHW	824348106Q		44.6300	15,100.00	550,077.46	673,913.00
SIEBEL SYSTEMS INC.		0.000	SEBL	826170102		10.5000	18,000.00	181,742.40	189,000.00
SLM CORP		1.423	SLM	78442P106		53.3900	4,200.00	100,996.58	224,238.00
SMITH INTERNATIONAL INC		0.000	SII	832110100		54.4100	11,200.00	579,463.09	609,392.00
SMITHFIELD FOODS INC		0.000	SFD	832248108		29.5900	9,900.00	244,936.77	292,941.00
SMURFIT-STONE CONTAINER CORPOR		0.000	SSCC	832727101		18.6800	4,600.00	67,862.34	85,928.00
SNAP-ON TOOLS CORP.		2.910	SNA	833034101Q		34.3600	11,300.00	346,749.70	388,268.00
SONOCO PRODUCTS CO		2.968	SON	835495102		29.6500	16,800.00	458,386.68	498,120.00
SOUTH FINANCIAL GROUP, INC		1.967	TSFG	837841105		32.5300	8,100.00	254,643.66	263,493.00
SOUTHERN CO		4.266	SO	842587107Q		33.5200	5,600.00	119,590.38	187,712.00
SOVEREIGN BANCORP INC		0.532	SOV	845905108		22.5500	8,300.00	156,293.96	187,165.00
SPRINT CORP.		2.012	FON	852061100Q		24.8500	20,000.00	354,535.31	497,000.00
ST JUDE MED. INC.		0.000	STJ	790849103		41.9300	28,000.00	745,840.89	1,174,040.00
ST PAUL TRAVELERS COS INC		2.373	STA	792860108Q		37.0700	15,346.00	521,147.12	568,876.22
STANCORP FINANCIAL GROUP		1.212	SFG	852891100		82.5000	1,200.00	70,548.02	99,000.00
STANDARD-PACIFIC CORP		0.498	SPF	85375C101		64.1400	1,600.00	83,662.74	102,624.00
STANLEY WORKS		2.286	SWK	854616109Q		48.9900	13,900.00	574,378.34	680,961.00
STAPLES INC		0.593	SPLS	855030102		33.7100	1,900.00	33,078.30	64,049.00

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-----									
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Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
STARBUCKS CORP.		0.000	SBUX	855244109		62.3600	15,700.00	600,083.55	979,052.00
STARWOOD RESORTS		1.438	HOT	85590A203		58.4000	9,800.00	447,349.42	572,320.00
STATE STREET CORP		1.384	STT	857477103		49.1200	2,400.00	106,229.93	117,888.00
STATION CASINOS INC		1.536	STN	857689103		54.6800	6,100.00	224,513.29	333,548.00
STORAGE TECHNOLOGY CORP		0.000	STK	862111200		31.6100	15,000.00	390,168.92	474,150.00
STRYKER CORP.		0.186	SYK	863667101		48.2500	24,200.00	812,938.88	1,167,650.00
SUNOCO, INC.		1.468	SUN	86764P109Q		81.7100	13,800.00	657,153.60	1,127,598.00
SUNTRUST BANKS INC.		2.707	STI	867914103Q		73.8800	4,227.00	268,314.42	312,290.76
SUPER VALU STORES INC.		1.767	SVU	868536103Q		34.5200	17,300.00	464,534.51	597,196.00
SYMANTEC CORP		0.000	SYMC	871503108		25.7600	38,600.00	688,275.61	994,336.00
SYMBOL TECHNOLOGIES INC		0.115	SBL	871508107		17.3000	5,000.00	76,589.71	86,500.00
SYNOPSYS INC.		0.000	SNPS	871607107		19.6200	1,300.00	40,120.53	25,506.00
SYSCO CORP.		1.571	SY	871829107Q		38.1700	19,200.00	564,954.25	732,864.00
T ROWE PRICE GROUP INC.		1.479	TROW	74144T108Q		62.2000	12,000.00	364,675.67	746,400.00
TARGET CORP		0.616	TGT	87612E106Q		51.9300	16,200.00	612,135.33	841,266.00
TCF FINANCIAL CORP		2.644	TCB	872275102		32.1400	11,100.00	290,773.13	356,754.00
TECO ENERGY		4.954	TE	872375100Q		15.3400	4,200.00	59,420.38	64,428.00
TEKTRONIX, INC.		0.794	TEK	879131100Q		30.2100	2,300.00	51,827.93	69,483.00
TELEPHONE & DATA		0.857	TDS	879433100		76.9500	3,300.00	230,780.59	253,935.00
TEMPLE-INLAND INC.		2.105	TIN	879868107Q		68.4000	7,000.00	432,132.55	478,800.00
TERADYNE INC		0.000	TER	880770102		17.0700	4,600.00	79,280.08	78,522.00
TEXAS INSTRS INC		0.406	TXN	882508104Q		24.6200	1,000.00	30,145.00	24,620.00
TEXTRON INC.		1.897	TXT	883203101Q		73.8000	9,900.00	541,964.97	730,620.00
THE DIRECTV GROUP INC		0.000	DTV	25459L106		16.7400	16,781.68	226,404.56	280,925.32
THE ST. JOE COMPANY		0.872	JOE	790148100		64.2000	600.00	24,234.24	38,520.00
THERMO ELECTRON CORP.		0.000	TMO	883556102		30.1900	13,400.00	300,131.20	404,546.00
TIDEWATER INC		1.684	TDW	886423102Q		35.6100	8,200.00	261,371.56	292,002.00
TIMBERLAND CO CL-A		0.000	TBL	887100105		62.6700	3,400.00	211,948.19	213,078.00
TIME WARNER INC.		2.777	TWX	887317105		19.4400	26,200.00	723,088.87	509,328.00
TIMKEN CO.		1.998	TKR	887389104Q		26.0200	13,000.00	318,397.21	338,260.00
TJX COS. INC.		0.716	TJX	872540109Q		25.1300	19,100.00	322,734.45	479,983.00
TORCHMARK CORP		0.770	TMK	891027104Q		57.1400	17,800.00	804,184.43	1,017,092.00
TOYS R US INC.		0.000	TOY	892335100		20.4700	3,300.00	65,504.67	67,551.00
TRANSATLANTIC HOLDINGS INC		0.646	TRH	893521104Q		61.8300	4,525.00	296,414.94	279,780.75
TRIAD HOSPITALS INC		0.000	TRI	89579K109		37.2100	1,100.00	36,181.28	40,931.00
TRIBUNE CO		1.139	TRB	896047107Q		42.1400	13,900.00	577,141.85	585,746.00
TXU CORPORATION		3.485	TXU	873168108Q		64.5600	9,700.00	337,274.73	626,232.00
TYSON FOODS INC. CL-A		0.869	TSN	902494103		18.4000	41,800.00	710,788.51	769,120.00
UCBH HOLDINGS INC		0.349	UCBH	90262T308		45.8200	6,600.00	302,268.66	302,412.00

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-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
UGI CORP		3.055	UGI	902681105		40.9100	1,600.00	54,752.00	65,456.00
UNION PACIFIC CORP.		1.784	UNP	907818108Q		67.2500	600.00	34,252.29	40,350.00
UNIONBANCAL CORPORATION		2.233	UB	908906100		64.4800	1,700.00	85,351.69	109,616.00
UNITED DEFENSE INDUSTRIES INC		0.000	UDI	91018B104		47.2500	1,600.00	63,464.96	75,600.00
UNITED PARCEL SERVICES INC		1.310	UPS	911312106		85.4600	4,700.00	316,849.78	401,662.00
UNITED STATES STEEL CORP.		0.390	X	912909108Q		51.2500	3,700.00	100,988.41	189,625.00
UNITED TECHNOLOGIES		1.354	UTX	913017109Q		103.3500	8,300.00	587,170.41	857,805.00
UNITEDHEALTH GROUP INC		0.034	UNH	91324P102A		88.0300	14,581.00	586,125.54	1,283,565.43
UNITRIN INC.		3.652	UTR	913275103		45.4500	4,000.00	171,344.53	181,800.00
UNIVISION COMMUNICATIONS		0.000	UVN	914906102		29.2700	5,800.00	183,161.72	169,766.00
UNOCAL		1.850	UCL	915289102Q		43.2400	8,100.00	300,550.37	350,244.00
URBAN OUTFITTERS INC		0.000	URBN	917047102		44.4000	9,300.00	345,752.07	412,920.00
US BANCORP		3.831	USB	902973304		31.3200	25,900.00	527,866.03	811,188.00
UST INC.		4.323	UST	902911106Q		48.1100	9,200.00	275,478.25	442,612.00
V F CORP		1.950	VFC	918204108Q		55.3800	6,400.00	325,300.48	354,432.00
VALERO ENERGY CORP.		0.704	VLO	91913Y100Q		45.4000	33,000.00	1,188,057.45	1,498,200.00
VALSPAR CORP		1.599	VAL	920355104		50.0100	2,700.00	117,720.00	135,027.00
VARCO INTERNATIONAL INC.		0.000	VRC	922122106		29.1500	2,200.00	58,171.30	64,130.00
VARIAN MEDICAL SYSTEMS		0.000	VAR	92220P105		43.2400	11,400.00	369,433.95	492,936.00
VECTREN CORPORATION		4.403	VVC	92240G101		26.8000	800.00	19,784.00	21,440.00
VENTAS INC.		4.742	VTR	92276F100		27.4100	3,900.00	104,337.64	106,899.00
VERISIGN INC		0.000	VRSN	92343E102		33.5200	4,600.00	78,581.00	154,192.00
VERITAS SOFTWARE CORPORATION		0.000	VRTS	923436109		28.5500	4,700.00	115,203.82	134,185.00
VERIZON COMMUNICATIONS		3.801	VZ	92343V104Q		40.5100	48,100.00	1,990,313.21	1,948,531.00
VIACOM INC-CLASS B		0.769	VIA.B	925524308		36.3900	4,400.00	159,357.98	160,116.00
WACHOVIA CORP.		3.498	WB	929903102Q		52.6000	24,796.00	928,820.34	1,304,269.60
WADDELL & REED FINANCIAL-CL A		2.511	WDR	930059100		23.8900	3,100.00	70,498.03	74,059.00
WAL MART STORES INC		0.984	WMT	931142103Q		52.8200	37,400.00	1,642,382.34	1,975,468.00
WALGREEN CO.		0.547	WAG	931422109Q		38.3700	13,500.00	311,724.46	517,995.00
WASHINGTON FEDERAL INC.		3.165	WFSL	938824109		26.5400	2,420.00	51,700.00	64,226.80
WASHINGTON POST CL. B		0.752	WPO	939640108Q		983.0200	1,000.00	855,772.70	983,020.00
WASTE MANAGEMENT INC.		2.505	WMI	94106L109		29.9400	1,800.00	53,154.08	53,892.00
WATERS CORPORATION		0.000	WAT	941848103		46.7900	6,000.00	200,754.90	280,740.00
WEBSTER FINANCIAL CORPORATION		1.816	WBS	947890109		50.6400	1,400.00	59,863.47	70,896.00
WEIGHT WATCHERS INTL		0.000	WTW	948626106		41.0700	3,500.00	147,736.40	143,745.00
WELLPOINT INC.		0.000	WLP	94973V107		115.0000	5,300.00	402,326.34	609,500.00
WELLS FARGO COMPANY		3.089	WFC	949746101		62.1500	21,500.00	822,968.49	1,336,225.00
WENDY'S INTL		1.222	WEN	950590109Q		39.2600	1,000.00	39,034.10	39,260.00
WESTERN GAS RESOURCES INC		0.683	WGR	958259103		29.2500	9,300.00	287,774.36	272,025.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5IN INTECH - 1000									
Instrument - COM COMMON STOCK									
WEYERHAEUSER CO.		2.380	WY	962166104Q		67.2200	4,100.00	238,456.28	275,602.00
WHITNEY HOLDING CORP		3.111	WTNY	966612103		44.9900	5,400.00	229,470.44	242,946.00
WHOLE FOODS MARKET INC		0.797	WFMI	966837106		95.3500	11,600.00	795,825.98	1,106,060.00
WILEY JOHN & SONS IN		0.861	JW.A	968223206		34.8400	9,300.00	294,312.55	324,012.00
WILLIAMS COS. INC.		1.227	WMB	969457100Q		16.2900	4,900.00	62,132.00	79,821.00
WILMINGTON TRUST CO, DELAWARE		3.153	WL	971807102Q		36.1500	11,500.00	416,740.17	415,725.00
WISCONSIN ENERGY CORP.		2.491	WEC	976657106Q		33.7100	2,100.00	61,323.02	70,791.00
WORTHINGTON INDS		3.268	WOR	981811102Q		19.5800	2,500.00	48,363.89	48,950.00
WPS RESOURCES CORP.		4.443	WPS	92931B106		49.9600	5,300.00	245,308.47	264,788.00
WRIGLEY WM JR CO		1.358	WWY	982526105Q		69.1900	15,700.00	848,608.82	1,086,283.00
WYETH		2.160	WYE	983024100Q		42.5900	14,100.00	582,072.38	600,519.00
WYNN RESORTS LTD		0.000	WYNN	983134107		66.9200	4,100.00	198,903.19	274,372.00
XCEL ENERGY INC		4.560	XEL	98389B100Q		18.2000	36,400.00	605,252.14	662,480.00
XEROX CORP		0.000	XRX	984121103Q		17.0100	8,100.00	115,911.96	137,781.00
XILINX INC		0.674	XLNX	983919101		29.6500	16,200.00	474,758.62	480,330.00
XM SATELLITE RADIO HOLD-CL A		0.000	XMSR	983759101		37.6200	1,400.00	24,489.46	52,668.00
XTO ENERGY INC.		0.565	XTO	98385X106		35.3800	20,550.00	427,668.16	727,059.05
YAHOO INC		0.000	YHOO	984332106		37.6800	31,200.00	812,011.24	1,175,616.00
YELLOW ROADWAY CORP		0.000	YELL	985577105		55.7100	5,100.00	254,283.17	284,121.00
YUM BRANDS, INC.		0.847	YUM	988498101		47.1800	2,200.00	94,328.02	103,796.00
ZEBRA TECHNOLOGIES CORP CL-A		0.000	ZBRA	989207105		56.2800	2,125.00	96,438.09	119,595.00
ZIMMER HOLDINGS INC		0.000	ZMH	98956P102		80.1200	14,400.00	884,839.04	1,153,728.00
ZIONS BANCORPORATION		1.881	ZION	989701107		68.0300	900.00	60,031.35	61,227.00
Instrument Total	647						9,056,660.16	246,338,428.49	299,601,503.47
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Instrument -REIT REAL ESTATE INVESTMENT TRUST									
APARTMENT INVT & MGMT		6.227	AIV	03748R101		38.5400	2,000.00	74,454.40	77,080.00
ARCHSTONE COMMUNITIES		4.490	ASN	039583109Q		38.3000	1,300.00	37,007.72	49,790.00
ARDEN REALTY GROUP INC		5.355	ARI	039793104Q		37.7200	1,600.00	46,916.64	60,352.00
AVALONBAY COMMUNITIES		1.450	AVB	053484101Q		75.3000	3,800.00	244,924.40	286,140.00
BOSTON PROPERTIES INC		4.020	BXP	101121101		64.6700	3,200.00	140,885.79	206,944.00
BRE PROPERTIES -CL A		4.837	BRE	05564E106		40.3100	2,300.00	93,192.09	92,713.00
CAMDEN PROPERTY TRUST		4.980	CPT	133131102		51.0000	4,700.00	201,618.24	239,700.00
CATELLUS DEVELOP CORP		3.529	CDX	149113102		30.6000	3,800.00	93,595.13	116,280.00
CBL & ASSOC PROP		3.721	CBL	124830100		76.3500	3,300.00	211,667.18	251,955.00
CENTERPOINT PROP CORP.		3.570	CNT	151895109		47.8900	1,600.00	54,699.00	76,624.00
DEVELOPERS DIVERSIFIED RE		4.597	DDR	251591103Q		44.3700	6,300.00	187,431.45	279,531.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED Portfolio - 5IN INTECH - 1000 Instrument - REIT REAL ESTATE INVESTMENT TRUST									
EQUITY OFFICE PROP	5.340	EOP	294741103	29.1200	3,700.00	97,200.37	107,744.00		
EQUITY RESIDENTIAL PROP	4.781	EQR	29476L107Q	36.1800	1,600.00	40,536.77	57,888.00		
FEDERAL REALTY INV.	3.910	FRT	313747206Q	51.6500	6,500.00	272,806.70	335,725.00		
GENERAL GROWTH PROP	3.982	GGP	370021107Q	36.1600	10,100.00	227,176.94	365,216.00		
HEALTH CARE PPTY INV	6.031	HCP	421915109	27.6900	1,900.00	50,266.87	52,611.00		
HOSPITALITY PROPERTIES	6.260	HPT	44106M102	46.0000	3,500.00	143,025.03	161,000.00		
HOST MARRIOTT CORP	1.156	HMT	44107P104	17.3000	4,000.00	49,172.32	69,200.00		
HRPT PROPERTIES TRUST	6.547	HRP	40426W101	12.8300	24,300.00	270,556.81	311,769.00		
ISTAR FINANCIAL INC	6.164	SFI	45031U101	45.2600	1,700.00	60,337.13	76,942.00		
KIMCO REALTY CORP	4.207	KIM	49446R109Q	57.9900	3,800.00	149,589.92	220,362.00		
MACERICH CO	4.140	MAC	554382101	62.8000	11,100.00	572,474.47	697,080.00		
MACK-CALI RE CORP.	5.474	CLI	554489104	46.0300	600.00	23,070.48	27,618.00		
MILLS CORP.	3.732	MLS	601148109	63.7600	7,000.00	323,254.06	446,320.00		
NEW PLAN EXCEL RE TRUST	6.093	NXL	648053106Q	27.0800	900.00	19,273.68	24,372.00		
PAN PACIFIC RETAIL	3.460	PNP	69806L104	62.7000	1,900.00	102,301.25	119,130.00		
PROLOGIS TRUST	3.369	PLD	743410102Q	43.3300	1,400.00	39,483.00	60,662.00		
PUBLIC STORAGE INC	3.228	PSA	74460D109	55.7500	2,500.00	112,883.76	139,375.00		
SHURGARD STORAGE CTRS	4.998	SHU	82567D104	44.0100	1,500.00	59,245.05	66,015.00		
SIMON PROP GROUP INC.	1.308	SPG	828806109Q	64.6700	4,579.00	193,545.27	296,123.93		
SL GREEN RE CORP	3.567	SLG	78440X101	60.5500	7,000.00	360,246.01	423,850.00		
THORNBURG MTG INC	9.392	TMA	885218107	28.9600	2,600.00	75,850.06	75,296.00		
TRIZEC PROPERTIES INC	4.228	TRZ	89687P107	18.9200	8,600.00	136,784.81	162,712.00		
UNITED DOMINION RE TRUST	4.717	UDR	910197102	24.8000	2,300.00	39,353.00	57,040.00		
VORNADO REALTY TRUST	3.993	VNO	929042109	76.1300	3,300.00	171,525.57	251,229.00		
Instrument Total	35				150,279.00	4,976,351.37	6,342,388.93		
Portfolio Total	682				9,206,939.16	251,314,779.86	305,943,892.40		

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5JL JACOBS LEVY - 1000									
Instrument - COM COMMON STOCK									
ABGENIX INC		0.000		ABGX	00339B107	10.3400	40,900.00	411,634.96	422,906.00
ACCREDITO HEALTH INC		0.000		ACDO	00437V104	27.7200	10,800.00	296,865.00	299,376.00
ADAPTEC INC		0.000		ADPT	00651F108	7.5900	57,500.00	454,764.51	436,425.00
ADVANCE AUTO PARTS INC		0.000		AAP	00751Y106	43.6800	54,600.00	2,219,922.19	2,384,928.00
AEROPOSTALE INC		0.000		ARO	007865108	29.4300	28,850.00	799,141.22	849,055.50
AETNA INC.		0.032		AET	00817Y108	124.7500	100,500.00	7,685,509.29	12,537,375.00
AGCO CORP.		0.000		AG	001084102	21.8900	12,900.00	279,598.47	282,381.00
AGERE SYSTEMS INC-CL A		0.000		AGR/A	00845V100	1.3700	583,300.00	811,370.30	799,121.00
AK STEEL HOLDING CORP		1.727		AKS	001547108	14.4700	106,100.00	1,458,989.17	1,535,267.00
ALASKA AIRGROUP INC		0.000		ALK	011659109	33.4900	8,900.00	250,268.00	298,061.00
ALLETE, INC.		3.265		ALE	018522300	36.7500	7,700.00	283,307.28	282,975.00
ALLIANT TECHSYSTEMS INC.		0.000		ATK	018804104	65.3800	17,000.00	998,580.00	1,111,460.00
ALLMERICA FINANCIAL CORP.		0.761		AFC	019754100	32.8300	25,300.00	813,608.44	830,599.00
ALLSTATE CORP		2.165		ALL	020002101Q	51.7200	90,200.00	3,205,085.01	4,665,144.00
AMERICAN EAGLE OUTFITTERS		0.509		AEOS	02553E106	47.1000	44,400.00	1,651,241.40	2,091,240.00
AMERICAN ELECTRIC POWER		4.076		AEP	025537101Q	34.3400	71,900.00	1,935,667.07	2,469,046.00
AMERICAN HOME MTG HL		7.708		AHM	02660R107	34.2500	8,900.00	250,446.00	304,825.00
AMERICAN INTL GROUP		0.761		AIG	026874107Q	65.6700	98,300.00	5,740,955.92	6,455,361.00
AMERICAN STANDARD COMPANIES		0.000		ASD	029712106	41.3200	217,400.00	7,863,727.46	8,982,968.00
AMYLIN PHARMACEUTICALS INC		0.000		AMLN	032346108	23.3600	86,000.00	1,977,132.46	2,008,960.00
ANADARKO PETROLEUM CORP		0.864		APC	032511107Q	64.8100	20,200.00	898,608.82	1,309,162.00
ANTEON INTERNATIONAL CORP		0.000		ANT	03674E108	41.8600	16,300.00	649,734.30	682,318.00
APACHE CORP.		0.632		APA	037411105	50.5700	52,000.00	2,553,454.80	2,629,640.00
APPLEBEES INT'L. INC.		0.226		APPB	037899101	26.4500	17,550.00	452,724.35	464,197.50
APPLIED MICRO CIRCUITS CORP		0.000		AMCC	03822W109	4.2100	497,000.00	1,735,123.86	2,092,370.00
ARCH COAL INC.		0.900		ACI	039380100Q	35.5400	13,800.00	483,776.94	490,452.00
ARCHER DANIELS MIDLAND CO		1.344		ADM	039483102Q	22.3100	133,600.00	1,511,900.39	2,980,616.00
ARIBA INC		0.000		ARBA	04033V203	16.6000	64,600.00	1,091,103.88	1,072,360.00
ARROW ELECTRONICS		0.000		ARW	042735100	24.3000	19,060.00	459,946.39	463,158.00
ASHLAND INC		1.884		ASH	044204105Q	58.3800	71,300.00	4,198,352.60	4,162,494.00
ASSURANT INC		0.916		AIZ	04621X108	30.5500	28,700.00	721,087.50	876,785.00
AT&T CORPORATION		4.984		T	001957505Q	19.0600	515,800.00	8,419,604.62	9,831,148.00
ATHEROGENICS INC		0.000		AGIX	047439104	23.5600	52,400.00	1,286,367.60	1,234,544.00
AUTOMATIC DATA PROC.		1.398		ADP	053015103Q	44.3500	252,300.00	10,538,728.12	11,189,505.00
AUTONATION INC		0.000		AN	05329W102	19.2100	25,100.00	448,376.55	482,171.00
BALL CORPORATION		0.909		BLL	058498106Q	43.9800	8,600.00	314,846.00	378,228.00
BANK OF AMERICA CORP.		3.830		BAC	060505104Q	46.9900	586,000.00	24,408,213.79	27,536,140.00
BARD C. R. INC.		0.750		BCR	067383109Q	63.9800	104,400.00	5,661,330.50	6,679,512.00
BB&T CORPORATION		3.329		BBT	054937107	42.0500	67,900.00	2,559,306.36	2,855,195.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5JL JACOBS LEVY - 1000									
Instrument - COM COMMON STOCK									
BEBE STORES INC		0.493	BEBE	075571109		26.9800	36,450.00	928,102.27	983,421.00
BENCHMARK ELECTRONICS INC		0.000	BHE	08160H101		34.1000	700.00	23,865.82	23,870.00
BERKLEY (WR) CORP		0.593	BER	084423102		47.1700	41,700.00	1,427,253.04	1,966,989.00
BERKSHIRE HATHAWAY INC. CLASS		0.000	BRK.A	084670108	7,900.0000		38.00	3,270,643.75	3,340,200.00
BJ SERVICES CO		0.687	BJS	055482103		46.5400	88,200.00	4,753,122.87	4,104,828.00
BOEING CO		1.931	BA	097023105Q		51.7700	145,000.00	5,694,372.99	7,506,650.00
BRINKS COMPANY		0.253	BCO	109696104Q		39.5200	36,200.00	1,092,742.90	1,430,624.00
BRISTOL-MYERS SQUIBB		4.371	BMJ	110122108Q		25.6200	392,100.00	9,594,317.05	10,045,602.00
BROWN-FORMAN -CL B		2.013	BF.B	115637209Q		48.6800	5,600.00	262,099.60	272,608.00
BURLINGTON RESOURCES		0.781	BR	122014103Q		43.5000	176,600.00	6,433,803.59	7,682,100.00
CARDINAL HEALTH INC.		0.206	CAH	14149Y108Q		58.1500	183,000.00	8,813,777.85	10,641,450.00
CAREMARK RX INC		0.000	CMX	141705103		39.4300	144,600.00	5,556,773.39	5,701,578.00
CATERPILLAR INC.		1.681	CAT	149123101Q		97.5100	117,900.00	9,462,434.22	11,496,429.00
CEC ENTERTAINMENT, INC.		0.000	CEC	125137109		39.9700	26,100.00	903,671.94	1,043,217.00
CELERA GENOMICS GROUP		0.000	CRA	038020202		13.7500	31,300.00	426,559.53	430,375.00
CENDANT CORP.		1.539	CD	151313103		23.3800	52,700.00	1,241,725.50	1,232,126.00
CENTEX CORP		0.268	CTX	152312104Q		59.5800	94,700.00	4,634,855.73	5,642,226.00
CHARMING SHOPPES		0.000	CHRS	161133103		9.3700	106,600.00	894,381.87	998,842.00
CHEVRONTXACO CORP		3.047	CVX	166764100Q		52.5100	316,800.00	17,401,748.18	16,635,167.99
CIENA CORP.		0.000	CIEN	171779101		3.3400	44,300.00	109,501.19	147,962.00
CIGNA CORP.		0.122	CI	125509109Q		81.5700	121,100.00	6,099,518.48	9,878,127.00
CITADEL BROADCASTING CORP		0.000	CDL	17285T106		16.1800	14,100.00	224,190.00	228,138.00
CITIGROUP INC.		3.653	C	172967101Q		48.1800	691,600.00	29,521,889.86	33,321,288.00
CNA FINANCIAL CORP		0.000	CNA	126117100		26.7100	32,500.00	786,375.58	868,075.00
COACH INC		0.000	COH	189754104		56.4000	255,200.00	3,509,891.24	14,393,280.00
COLGATE PALMOLIVE		1.876	CL	194162103Q		51.1600	141,900.00	6,837,199.92	7,259,604.00
COMMUNITY HEALTH SYS		0.000	CYH	203668108		27.8800	87,200.00	2,349,359.66	2,431,136.00
CONEXANT SYSTEMS INC.		0.000	CNXT	207142100		1.9900	90,500.00	180,022.60	180,095.00
CONOCOPHILLIPS		2.303	COP	20825C104Q		86.8300	164,300.00	8,843,848.16	14,266,169.00
CONSOL ENERGY INC.		1.364	CNX	20854P109		41.0500	15,800.00	630,727.70	648,590.00
CONSOLIDATED EDISON INC.		5.165	ED	209115104Q		43.7500	67,400.00	2,990,494.86	2,948,750.00
CONVERGYS CORPORATION		0.000	CVG	212485106		14.9900	47,400.00	619,613.20	710,526.00
CREDENCE SYSTEMS CORP		0.000	CMOS	225302108		9.1500	74,000.00	657,161.40	677,100.00
CSG SYSTEMS INTL. INC.		0.000	CSGS	126349109		18.7000	12,000.00	214,111.80	224,400.00
CVS CORP.		0.643	CVS	126650100Q		45.0700	17,900.00	801,477.58	806,753.00
D.R. HORTON INC.		0.893	DHI	23331A109		40.3100	168,350.00	3,553,480.23	6,786,188.50
DANA CORP		2.769	DCN	235811106Q		17.3300	48,400.00	898,707.76	838,772.00
DANAHER CORP		0.104	DHR	235851102		57.4100	100,600.00	5,004,252.33	5,775,446.00
DARDEN RESTAURANTS INC		0.288	DRI	237194105		27.7400	116,700.00	2,820,419.64	3,237,258.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5JL JACOBS LEVY - 1000									
Instrument - COM COMMON STOCK									
DAVITA INC.	0.000	DVA	23918K108	39.5300	91,150.00	2,541,950.33	3,603,159.50		
DELL INC	0.000	DELL	24702R101	42.1400	470,800.00	15,751,911.62	19,839,512.00		
DIAMOND OFFSHORE DRILLING	0.624	DO	25271C102	40.0500	54,200.00	2,132,138.16	2,170,710.00		
DOLLAR GENERAL	0.770	DG	256669102	20.7700	193,800.00	3,704,012.97	4,025,226.00		
DRS TECHNOLOGIES INC	0.000	DRS	23330X100	42.7100	14,400.00	599,679.36	615,024.00		
DTE ENERGY COMPANY	4.776	DTE	233331107Q	43.1300	88,900.00	3,467,490.57	3,834,257.00		
EAST WEST BANCORP INC.	0.476	EWBC	27579R104	41.9600	25,400.00	1,060,747.58	1,065,784.00		
EASTMAN KODAK	1.550	EK	277461109Q	32.2500	265,200.00	8,399,599.71	8,552,700.00		
ECOLAB INC	0.996	ECL	278865100Q	35.1300	227,000.00	5,015,272.74	7,974,510.00		
EDUCATION MANAGEMENT COPR	0.000	EDMC	28139T101	33.0100	58,800.00	1,308,525.37	1,940,988.00		
EFUNDS CORP	0.000	EFD	28224R101	24.0100	17,000.00	390,197.60	408,170.00		
EMC CORP	0.000	EMC	268648102	14.8700	545,800.00	6,305,419.81	8,116,046.00		
ENDO PHARMACEUTICALS	0.000	ENDP	29264F205	21.0200	32,200.00	686,693.98	676,844.00		
EON LABS INC	0.000	ELAB	29412E100	27.0000	28,900.00	790,268.47	780,300.00		
EXELON CORP	3.630	EXC	30161N101Q	44.0700	88,000.00	2,792,730.94	3,878,160.00		
EXXON MOBIL CORPORATION	2.106	XOM	30231G102Q	51.2600	386,500.00	14,300,744.54	19,811,990.00		
FED. NATL. MTG. ASSN.	1.460	FNM	313586109Q	71.2100	134,700.00	9,516,233.69	9,591,987.00		
FIDELITY NATIONAL FINL INC	2.189	FNF	316326107	45.6700	35,360.00	953,957.44	1,614,891.20		
FIRST AMERICAN CORP.	1.707	FAF	318522307	35.1400	71,400.00	1,825,587.54	2,508,996.00		
FORD MOTOR COMPANY	2.732	F	345370860	14.6400	195,000.00	2,780,948.37	2,854,800.00		
FORTUNE BRANDS INC.	1.710	FO	349631101Q	77.1800	104,800.00	5,408,250.35	8,088,464.00		
FOSSIL INC.	0.000	FOSL	349882100	25.6400	41,680.00	1,000,036.37	1,068,675.20		
FOX ENTERTAINMENT GRP INC. - C	0.000	FOX	35138T107	31.2600	277,200.00	8,077,668.63	8,665,272.00		
FREDDIE MAC	1.628	FRE	313400301Q	73.7000	190,000.00	13,046,641.89	14,003,000.00		
GATEWAY INC.	0.000	GTW	367626108	6.0100	272,200.00	1,624,552.83	1,635,922.00		
GENERAL DYNAMICS CORP.	1.376	GD	369550108Q	104.6000	17,100.00	1,836,365.65	1,788,660.00		
GENERAL ELECTRIC CO	2.411	GE	369604103Q	36.5000	1,074,500.00	31,225,863.39	39,219,250.00		
GLOBAL INDUSTRIES LTD.	0.000	GLBL	379336100	8.2900	18,400.00	151,360.24	152,536.00		
GOLDMAN SACHS GROUP INC	0.961	GS	38141G104	104.0400	109,900.00	10,698,846.64	11,433,996.00		
GRACO INC.	1.392	GGG	384109104	37.3500	18,900.00	534,012.13	705,915.00		
GREY WOLF INC	0.000	GW	397888108	5.2700	102,100.00	551,850.50	538,067.00		
GTECH HOLDINGS CORP	1.310	GTK	400518106	25.9500	173,400.00	4,266,769.04	4,499,730.00		
GUITAR CENTER INC	0.000	GTRC	402040109	52.6900	10,000.00	497,879.00	526,900.00		
HARTE-HANKS INC.	0.615	HHS	416196103	25.9800	50,300.00	943,551.39	1,306,794.00		
HECLA MINING CO.	0.000	HL	422704106	5.8300	40,000.00	235,197.49	233,200.00		
HEWLETT-PACKARD CO	1.526	HPQ	428236103Q	20.9700	359,200.00	7,496,096.57	7,532,424.00		
HOME DEPOT INC.	0.795	HD	437076102Q	42.7400	419,200.00	11,709,309.62	17,916,608.00		
HONEYWELL INTERNATIONAL INC	2.329	HON	438516106Q	35.4100	196,600.00	6,473,415.06	6,961,606.00		
HOUSTON EXPL CO	0.000	THX	442120101	56.3100	36,500.00	2,028,724.95	2,055,315.00		



## Monthly Market Portfolio

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-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5JL JACOBS LEVY - 1000									
Instrument - COM COMMON STOCK									
HUGHES SUPPLY INC.		0.803	HUG	444482103		32.3500	60,600.00	1,721,601.50	1,960,410.00
HUMAN GENOME SCIENCE		0.000	HGSI	444903108		12.0200	38,200.00	437,048.64	459,164.00
HUMANA INC.		0.000	HUM	444859102		29.6900	138,400.00	2,384,592.54	4,109,096.00
IMCLONE SYSTEMS		0.000	IMCL	45245W109		46.0800	37,800.00	1,611,085.14	1,741,824.00
IMS HEALTH INC.		0.344	RX	449934108		23.2100	111,200.00	2,130,661.33	2,580,952.00
INGRAM MICRO INC CL A		0.000	IM	457153104		20.8000	79,800.00	1,544,412.34	1,659,840.00
INTEGRATED DEVICE TECH INC		0.000	IDTI	458118106		11.5600	90,100.00	1,039,880.14	1,041,556.00
INTEL CORP.		1.368	INTC	458140100Q		23.3900	464,300.00	11,143,664.30	10,859,977.00
INTERSIL HOLDINGS CORP		0.955	ISIL	46069S109		16.7400	139,100.00	2,254,157.55	2,328,534.00
INTL BUS MACH CORP		0.730	IBM	459200101Q		98.5800	261,700.00	23,141,526.86	25,798,386.00
INTL GAME TECHNOLOGY		1.396	IGT	459902102		34.3800	267,000.00	6,943,432.29	9,179,460.00
INTUITIVE SURGICAL INC		0.000	ISRG	46120E602		40.0200	13,200.00	524,284.47	528,264.00
ITT INDUSTRIES INC		0.805	ITT	450911102		84.4500	80,500.00	5,135,409.16	6,798,225.00
JACK IN THE BOX INC.		0.000	JBX	466367109		36.8700	13,500.00	343,586.24	497,745.00
JOHNSON & JOHNSON		1.797	JNJ	478160104Q		63.4200	430,800.00	23,898,170.10	27,321,336.00
JOHNSON CONTROLS		1.576	JCI	478366107Q		63.4400	68,600.00	3,542,268.73	4,351,984.00
JPMORGAN CHASE & CO.		3.486	JPM	46625H100Q		39.0100	490,920.00	17,738,502.99	19,150,789.20
KIMBERLY-CLARK CORP		2.431	KMB	494368103Q		65.8100	145,600.00	7,676,617.49	9,581,936.00
KOS PHARMACEUTICALS		0.000	KOSP	500648100		37.6400	22,075.00	938,911.92	830,903.00
KRAFT FOODS INC - A		2.302	KFT	50075N104		35.6100	175,800.00	5,220,848.77	6,260,238.00
LA QUINTA INNS INC		0.770	LQI	50419U202		9.0900	12,500.00	98,657.50	113,625.00
LANDAMERICA FINANCIAL GROUP		1.112	LFG	514936103		53.9300	15,800.00	858,939.15	852,094.00
LEAR CORP.		1.639	LEA	521865105		61.0100	72,000.00	4,510,724.95	4,392,720.00
LEGG MASON INC.		0.819	LM	524901105		73.2600	76,500.00	4,246,806.45	5,604,390.00
LEHMAN BROTHERS HOLDING		0.731	LEH	524908100Q		87.4800	50,300.00	4,395,354.84	4,400,244.00
LEVEL 3 COMMUNICATIO		0.000	LVL	52729N100		3.3900	260,600.00	882,443.72	883,434.00
LIBERTY MEDIA CORP-A		0.000	L	530718105		10.9800	390,200.00	4,293,041.82	4,284,396.00
LINCARE HOLDINGS INC.		0.000	LNCR	532791100		42.6500	38,600.00	1,614,335.97	1,646,290.00
LOCKHEED MARTIN CORPORATION		1.800	LMT	539830109Q		55.5500	114,300.00	6,731,593.51	6,349,365.00
LSI LOGIC CORP		0.000	LSI	502161102		5.4800	13,000.00	66,950.00	71,240.00
MAGELLAN HEALTH SERVICES INC		0.000	MGLN	559079207		34.1600	26,900.00	886,171.93	918,904.00
MAVERICK TUBE CORP		0.000	MVK	577914104		30.3000	32,300.00	879,258.02	978,690.00
MAXTOR CORP		0.000	MXO	577729205		5.3000	95,400.00	496,516.14	505,620.00
MAY DEPT STORES		3.299	MAY	577778103Q		29.4000	71,000.00	1,971,411.14	2,087,400.00
MBNA CORP		1.986	KRB	55262L100Q		28.1900	442,200.00	9,738,413.24	12,465,618.00
MCAFEE INC		0.000	MFE	579064106		28.9300	67,600.00	1,899,402.76	1,955,668.00
MCI INC		7.936	MCIP	552691107		20.1600	118,400.00	2,241,951.36	2,386,944.00
MEDAREX INC		0.000	MEDX	583916101		10.7800	63,400.00	683,413.06	683,452.00
MEDCO HEALTH SOLUTIONS INC		0.000	MHS	58405U102		41.6000	178,200.00	6,046,793.79	7,413,120.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 5JL JACOBS LEVY - 1000									
Instrument - COM COMMON STOCK									
MEDICINES COMPANY		0.000	MDCO	584688105		28.8000	45,700.00	1,291,717.67	1,316,160.00
MEMC ELECTR MATLS IN		0.000	WFR	552715104		13.2500	97,900.00	927,860.56	1,297,175.00
MERRILL LYNCH & CO. INC.		1.070	MER	590188108Q		59.7700	69,300.00	2,768,368.68	4,142,061.00
MGI PHARMA INC		0.000	MOGN	552880106		28.0100	39,200.00	1,120,750.81	1,097,992.00
MICROSOFT CORP.		1.198	MSFT	594918104		26.7100	609,100.00	19,362,816.20	16,269,061.00
MILLENNIUM PHARMACEUTICALS		0.000	MLNM	599902103		12.1200	126,900.00	1,426,357.05	1,538,028.00
MORGAN STANLEY DEAN WITTER & C		1.945	MWD	617446448Q		55.5200	272,000.00	13,962,858.48	15,101,440.00
MOTOROLA INC		0.930	MOT	620076109Q		17.2000	607,400.00	10,942,808.71	10,447,280.00
NATIONAL FUEL & GAS		3.952	NFG	636180101Q		28.3400	39,800.00	801,835.13	1,127,932.00
NATIONAL SEMICONDUCTOR CORP.		0.445	NSM	637640103		17.9500	50,700.00	1,040,352.39	910,065.00
NAVISTAR INTL. CORP.		0.000	NAV	63934E108		43.9800	23,200.00	1,007,807.41	1,020,336.00
NEKTAR THERAPEUTICS		0.000	NKTR	640268108		20.2400	32,700.00	629,820.50	661,848.00
NORDSTROM INC		1.112	JWN	655664100Q		46.7300	19,800.00	883,549.00	925,254.00
NORTH FORK BANK		3.050	NFB	659424105		28.8500	18,500.00	533,948.85	533,725.00
NORTHROP GRUMMAN CORP.		1.692	NOC	666807102Q		54.3600	177,200.00	8,482,216.02	9,632,592.00
NVIDIA CORP		0.000	NVDA	67066G104		23.5600	73,400.00	1,447,184.95	1,729,304.00
OFFICE DEPOT INC		0.000	ODP	676220106		17.3600	128,600.00	1,896,618.14	2,232,496.00
OIL STS INTL INC		0.000	OIS	678026105		19.2900	37,300.00	707,282.50	719,517.00
OLD REPUBLIC INT'L CORP.		2.055	ORI	680223104		25.3000	105,700.00	2,587,610.10	2,674,210.00
ONYX PHARMACEUTICALS		0.000	ONXX	683399109		32.3900	7,800.00	251,213.04	252,642.00
ORACLE SYS. CORP.		0.000	ORCL	68389X105		13.7200	810,100.00	11,296,476.76	11,114,572.00
OSI PHARMACEUTICALS INC		0.000	OSIP	671040103		74.8500	17,900.00	1,286,094.90	1,339,815.00
OVERSEAS SHIPHOLDING GROUP		1.268	OSG	690368105		55.2000	36,600.00	2,275,239.55	2,020,320.00
OVERSTOCK COM INC DE		0.000	OSTK	690370101		69.0000	10,900.00	794,177.27	752,100.00
PACIFIC GAS & ELEC. CO.		0.000	PCG	69331C108Q		33.2800	7,500.00	250,063.50	249,600.00
PATTERSON-UTI ENERGY INC		0.411	PTEN	703481101		19.4500	35,000.00	660,417.95	680,750.00
PEPCO HOLDINGS INC.		4.690	POM	713291102		21.3200	41,400.00	771,344.85	882,648.00
PEPSICO INC.		1.762	PEP	713448108Q		52.2000	54,600.00	2,732,457.92	2,850,120.00
PETCO ANIMAL SUPPLIES INC		0.000	PETC	716016209		39.4800	47,400.00	1,576,303.73	1,871,352.00
PFIZER INC.		2.826	PFE	717081103Q		26.8900	955,100.00	30,939,912.04	25,682,639.00
PHARMION CORP		0.000	PHRM	71715B409		42.2100	16,100.00	752,311.16	679,581.00
PINNACLE WEST CAPITAL CORP		4.278	PNW	723484101Q		44.4100	48,000.00	1,874,369.17	2,131,680.00
PLANTRONICS INC.		0.482	PLT	727493108		41.4700	50,000.00	2,148,920.38	2,073,500.00
POWERWAVE TECHNOLOGIES		0.000	PWAV	739363109		8.4800	85,300.00	742,406.21	723,344.00
PRIME MONEY MARKET - 5JL		0.000	IT-JAC5	IT-JAC5		1.0000	3,054,320.15	3,054,320.15	3,054,320.15
PROCTER & GAMBLE CO		1.815	PG	742718109Q		55.0800	403,200.00	21,419,203.53	22,208,256.00
PROTECTIVE LIFE CORP		1.639	PL	743674103		42.6900	27,900.00	757,875.99	1,191,051.00
PULTE HOMES, INC.		0.313	PHM	745867101Q		63.8000	98,500.00	3,692,086.91	6,284,300.00
QUALCOMM INC		0.660	QCOM	747525103		42.4000	356,800.00	12,339,950.82	15,128,320.00

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-----									
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Portfolio - 5JL JACOBS LEVY - 1000									
Instrument - COM COMMON STOCK									
RADIOSHACK CORP	0.760	RSH	750438103Q	32.8800	153,900.00	4,508,227.89	5,060,232.00		
RAYTHEON COMPANY	2.060	RTN	755111507Q	38.8300	121,700.00	4,746,080.94	4,725,611.00		
REGIONS FINANCIAL CORP.	3.748	RF	7591EP100	35.5900	24,938.00	733,659.93	887,543.42		
RENAL CARE GROUP INC.	0.000	RCI	759930100	35.9900	12,100.00	387,684.00	435,479.00		
ROWAN COS.	0.000	RDC	779382100	25.9000	74,900.00	1,925,665.73	1,939,910.00		
SAFEWAY INC	0.000	SWY	786514208	19.7400	218,100.00	4,180,478.36	4,305,294.00		
SANMINA-SCI CORP	0.000	SANM	800907107	8.4700	311,587.00	3,120,329.29	2,639,141.89		
SBC COMMUNICATIONS INC.	5.005	SBC	78387G103Q	25.7700	628,800.00	16,489,968.64	16,204,176.00		
SCHERING-PLOUGH	1.053	SGP	806605101Q	20.8800	44,700.00	901,590.06	933,336.00		
SCP POOL CORPORATION	0.877	POOL	784028102	31.9000	45,600.00	1,335,673.63	1,454,640.00		
SEARS ROEBUCK & CO.	1.802	S	812387108Q	51.0300	74,100.00	3,834,959.00	3,781,323.00		
SEPRACOR INC.	0.000	SEPR	817315104	59.3700	48,200.00	2,735,973.98	2,861,634.00		
SIGMATEL INC	0.000	SGTL	82661W107	35.5300	68,300.00	2,209,813.12	2,426,699.00		
SKYWEST INC	0.598	SKYW	830879102	20.0600	70,170.00	1,265,464.19	1,407,610.20		
SLM CORP	1.423	SLM	78442P106	53.3900	29,050.00	1,417,921.00	1,550,979.50		
SOTHEBY'S HOLDINGS CL-A	0.000	BID	835898107	18.1600	20,000.00	370,454.00	363,200.00		
SOUTHWEST AIRLINES	0.110	LUV	844741108Q	16.2800	461,400.00	7,513,964.11	7,511,592.00		
ST JUDE MED. INC.	0.000	STJ	790849103	41.9300	125,200.00	4,627,888.92	5,249,636.00		
ST PAUL TRAVELERS COS INC	2.373	STA	792860108Q	37.0700	75,026.00	2,747,452.12	2,781,213.82		
STANDARD-PACIFIC CORP	0.498	SPF	85375C101	64.1400	56,100.00	1,924,708.00	3,598,254.00		
STAPLES INC	0.593	SPLS	855030102	33.7100	237,300.00	6,534,814.46	7,999,383.00		
STILLWATER MINING COMPANY	0.000	SWC	86074Q102	11.2600	47,600.00	546,558.20	535,976.00		
STRYKER CORP.	0.186	SYK	863667101	48.2500	164,600.00	8,774,171.93	7,941,950.00		
TCF FINANCIAL CORP	2.644	TCB	872275102	32.1400	83,400.00	2,571,678.13	2,680,476.00		
TELIK INC	0.000	TELK	87959M109	19.1400	42,900.00	827,416.15	821,106.00		
TENET HEALTHCARE CORP	0.000	THC	88033G100	10.9800	186,038.00	1,987,033.05	2,042,697.24		
TERADYNE INC	0.000	TER	880770102	17.0700	119,500.00	1,995,144.60	2,039,865.00		
TESSERA TECHNOLOGIES INC	0.000	TSRA	88164L100	37.2100	66,300.00	2,300,690.22	2,467,023.00		
TEXAS INSTRS INC	0.406	TXN	882508104Q	24.6200	191,000.00	5,323,125.77	4,702,420.00		
TIME WARNER INC.	2.777	TWX	887317105	19.4400	905,900.00	15,094,081.26	17,610,696.00		
TJX COS. INC.	0.716	TJX	872540109Q	25.1300	199,400.00	5,014,864.53	5,010,922.00		
TOO INC	0.000	TOO	890333107	24.4600	10,000.00	237,522.00	244,600.00		
TRIAD HOSPITALS INC	0.000	TRI	89579K109	37.2100	32,900.00	1,139,335.10	1,224,209.00		
TRINITY INDUSTRIES	0.704	TRN	896522109	34.0800	14,900.00	501,743.76	507,792.00		
UNITED DEFENSE INDUSTRIES INC	0.000	UDI	91018B104	47.2500	28,800.00	779,552.90	1,360,800.00		
UNITED PARCEL SERVICES INC	1.310	UPS	911312106	85.4600	66,400.00	4,019,013.58	5,674,544.00		
UNITED TECHNOLOGIES	1.354	UTX	913017109Q	103.3500	135,300.00	12,675,059.82	13,983,255.00		
UNITED THERAPEUTICS CORP	0.000	UTHR	91307C102	45.1500	32,300.00	1,433,249.65	1,458,345.00		
UNITEDHEALTH GROUP INC	0.034	UNH	91324P102A	88.0300	164,900.00	6,106,147.57	14,516,147.00		

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Instrument - COM COMMON STOCK										
UNIVERSAL COMPRESSION HLDGS		0.000	UCO	913431102	34.9100		8,300.00	307,473.50	289,753.00	
US BANCORP		3.831	USB	902973304	31.3200		40,500.00	1,115,386.74	1,268,460.00	
VARIAN MEDICAL SYSTEMS		0.000	VAR	92220P105	43.2400		134,900.00	4,807,161.34	5,833,076.00	
VERIZON COMMUNICATIONS		3.801	VZ	92343V104Q	40.5100		487,300.00	18,720,639.43	19,740,523.00	
VERTEX PHARMAREUTICALS INC		0.000	VRTX	92532F100	10.5700		11,000.00	124,154.80	116,270.00	
VIACOM INC-CLASS B		0.769	VIA.B	925524308	36.3900		372,436.00	14,279,759.82	13,552,946.04	
VICURON PHARMACEUTICALS INC		0.000	MICU	926471103	17.4100		10,000.00	172,275.00	174,100.00	
WACHOVIA CORP.		3.498	WB	929903102Q	52.6000		118,200.00	4,459,707.00	6,217,320.00	
WAL MART STORES INC		0.984	WMT	931142103Q	52.8200		269,100.00	15,462,322.93	14,213,862.00	
WASHINGTON MUTUAL INC.		4.351	WM	939322103	42.2800		60,100.00	2,485,618.38	2,541,028.00	
WELLS FARGO COMPANY		3.089	WFC	949746101	62.1500		216,100.00	10,865,253.02	13,430,615.00	
WESCO INTL INC		0.000	WCC	95082P105	29.6400		19,400.00	494,899.92	575,016.00	
WESTERN DIGITAL CORP		0.000	WDC	958102105	10.8400		76,600.00	660,199.86	830,344.00	
WRIGLEY WM JR CO		1.358	WWY	982526105Q	69.1900		79,100.00	4,440,100.79	5,472,929.00	
XCEL ENERGY INC		4.560	XEL	98389B100Q	18.2000		90,800.00	1,394,370.20	1,652,560.00	
YANKEE CANDLE CO		0.000	YCC	984757104	33.1800		27,800.00	785,014.36	922,404.00	
YUM BRANDS, INC.		0.847	YUM	988498101	47.1800		11,900.00	461,411.26	561,442.00	
ZEBRA TECHNOLOGIES CORP CL-A		0.000	ZBRA	989207105	56.2800		34,600.00	2,074,735.91	1,947,288.00	
Instrument Total	252						36,530,748.15	1,030,678,794.01	1,177,320,684.85	
Instrument -REIT REAL ESTATE INVESTMENT TRUST										
EQUITY OFFICE PROP		5.340	EOP	294741103	29.1200		99,200.00	2,799,182.12	2,888,704.00	
HEALTH CARE REIT INC		6.291	HCN	42217K106	38.1500		3,000.00	103,542.84	114,450.00	
KIMCO REALTY CORP		4.207	KIM	49446R109Q	57.9900		41,700.00	1,783,000.26	2,418,183.00	
MAGUIRE PROPERTIES INC		5.826	MPG	559775101	27.4600		13,300.00	368,116.07	365,218.00	
NATIONWIDE HEALTH PP		6.231	NHP	638620104	23.7500		20,200.00	442,517.36	479,750.00	
Instrument Total	5						177,400.00	5,496,358.65	6,266,305.00	
Portfolio Total	257						36,708,148.15	1,036,175,152.66	1,183,586,989.85	

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6CH CHARTWELL - 2000 VAL									
Instrument - COM COMMON STOCK									
AAR CORPORATION		0.734	AIR	000361105Q		13.6200	59,850.00	766,239.12	815,157.00
ABM INDUSTRIES INC.		2.129	ABM	000957100		19.7200	33,125.00	608,804.13	653,225.00
AGRIUM INC		0.652	AGU	008916108		16.8500	52,575.00	693,115.30	885,888.75
ALASKA COMMUNICATION		8.574	ALSK	01167P101		8.6300	68,125.00	508,698.75	587,918.75
ALBANY INTL CL-A		0.910	AIN	012348108Q		35.1600	27,050.00	786,147.46	951,078.00
AMERUS GROUP CO		0.883	AMH	03072M108		45.3000	14,900.00	464,333.49	674,970.00
AMIS HOLDINGS INC		0.000	AMIS	031538101		16.5200	53,325.00	850,782.05	880,929.00
AMSURG CORP		0.000	AMSG	03232P405		29.5400	29,700.00	655,559.78	877,338.00
ANGIOTECH PHARMACEUTICALS INC		0.000	ANPI	034918102		18.4500	36,400.00	643,813.73	671,580.00
ARGONAUT GROUP INC		0.000	AGII	040157109		21.1300	41,050.00	661,279.03	867,386.50
ARKANSAS BEST CORP		1.069	ABFS	040790107		44.8900	12,175.00	388,580.13	546,535.75
ARVINMERITOR INC.		1.788	ARM	043353101		22.3700	26,825.00	508,710.19	600,075.25
ASPECT COMMUNICATIONS CORP		0.000	ASPT	04523Q102		11.1400	69,800.00	749,919.99	777,572.00
BANCORPSOUTH INC		3.118	BXS	059692103		24.3700	28,300.00	609,050.52	689,671.00
BE AEROSPACE INC.		0.000	BEAV	073302101		11.6400	69,975.00	691,078.75	814,509.00
BELDEN CDT INC		0.862	BDC	077454106		23.2000	22,362.00	441,187.31	518,798.40
BIG 5 SPORTING GOODS CORP		0.960	BGFV	08915P101		29.1400	21,025.00	488,986.02	612,668.50
BORLAND SOFTWARE CORPORATION		0.000	BORL	099849101		11.6800	63,150.00	527,838.10	737,592.00
BROOKLINE BANCORP IN		2.083	BRKL	11373M107		16.3200	41,600.00	603,660.67	678,912.00
BUCYRUS INTERNATIONAL INC-A		0.565	BUCY	118759109		40.6400	19,100.00	362,098.93	776,224.00
CARMIKE CINEMAS INC		1.917	CKEC	143436400		36.5000	18,550.00	712,528.99	677,075.00
CASELLA WASTE SYS IN		0.000	CWST	147448104		14.6400	58,500.00	693,305.07	856,440.00
CHEMED CORP		0.715	CHE	16359R103		67.1100	10,950.00	630,173.73	734,854.50
CITIZENS BKG CORP MI		3.318	CBCF	174420109		34.3500	20,800.00	724,744.99	714,480.00
CMS ENERGY CORP		6.890	CMS	125896100Q		10.4500	135,850.00	1,298,874.71	1,419,632.50
COEUR D'ALENE MINES CORP.		0.000	CDE	192108108		3.9300	87,975.00	368,472.53	345,741.75
COMSTOCK RESOURCES INC		0.000	CRK	205768203		22.0500	33,975.00	712,475.82	749,148.75
CONSOL ENERGY INC.		1.364	CNX	20854P109		41.0500	15,750.00	399,753.49	646,537.50
CROWN CORK & SEAL INC.		7.278	CCK	228368106		13.7400	76,297.00	706,154.91	1,048,320.78
CULLEN/FROST BANKERS INC		2.181	CFR	229899109		48.6000	16,950.00	558,364.65	823,770.00
DIME COMMUNITY BANCSHARES		3.126	DCOM	253922108		17.9100	46,225.00	793,990.90	827,889.75
DOLLAR THRIFTY AUTOM		0.000	DTG	256743105		30.2000	15,975.00	409,118.51	482,445.00
EAGLE MATERIALS INC		1.389	EXP	26969P108		86.3500	6,975.00	399,972.15	602,291.25
EL PASO ELECTRIC COMPANY		0.000	EE	283677854		18.9400	32,400.00	402,762.11	613,656.00
ELECTRONICS BOUTIQUE HLDGS		0.000	ELBO	286045109		42.9400	13,375.00	347,558.92	574,322.50
ELIZABETH ARDEN INC		0.000	RDEN	28660G106		23.7400	36,375.00	751,286.91	863,542.50
FAIRCHILD SEMICONDUCTOR CORP		0.000	FCS	303726103		16.2600	42,950.00	596,969.37	698,367.00
FIRST MIDWEST BANCORP INC.		2.645	FMBI	320867104		36.2900	22,700.00	665,683.34	823,783.00
FOSSIL INC.		0.000	FOSL	349882100		25.6400	21,175.00	449,386.45	542,927.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6CH CHARTWELL - 2000 VAL									
Instrument - COM COMMON STOCK									
FRED'S INC		0.459	FRED	356108100		17.4000	27,550.00	505,694.06	479,370.00
GATX CORP		2.706	GMT	361448103		29.5600	24,425.00	638,348.21	722,003.00
GLOBAL POWER EQUIPMENT GROUP		0.000	GEG	37941P108		9.8400	88,925.00	643,801.80	875,022.00
HARBOR FLA BANCSHARE		2.311	HARB	411901101		34.6100	16,700.00	504,256.16	577,987.00
HELMERICH & PAYNE, INC		0.969	HP	423452101Q		34.0400	28,300.00	807,186.82	963,332.00
HERLEY INDS INC DEL		0.000	HRLY	427398102		20.3400	24,225.00	436,265.71	492,736.50
INDEPENDENCE COMMUNITY BANK		2.348	ICBC	453414104		42.5800	21,100.00	641,451.59	898,438.00
INTEGRATED ELECTRICAL SVCS		0.000	IES	45811E103		4.8400	90,050.00	386,826.45	435,842.00
JARDEN CORP		0.000	JAH	471109108		43.4400	16,650.00	531,413.12	723,276.00
JOURNAL COMMUNICATIONS INC		1.438	JRN	481130102		18.0700	38,900.00	709,222.90	702,923.00
KADANT INC		0.000	KAI	48282T104		20.5000	32,225.00	640,048.03	660,612.50
KAYDON CORP		1.453	KDN	486587108Q		33.0200	27,500.00	600,633.26	908,050.00
KEANE INC.		0.000	KEA	486665102		14.7000	47,850.00	723,984.00	703,395.00
KOMAG INC		0.000	KOMG	500453204		18.7800	48,400.00	680,112.89	908,952.00
LACLEDE GROUP HLDG. CO.		4.366	LG	505597104		31.1500	17,100.00	505,182.37	532,665.00
LINENS 'N THINGS INC.		0.000	LIN	535679104		24.8000	24,475.00	631,938.66	606,980.00
LKQ CORP		0.000	LKQX	501889208		20.0700	45,850.00	775,745.95	920,209.50
NETIQ CORP		0.000	NTIQ	64115P102		12.2100	44,475.00	520,872.08	543,039.75
NN INC		2.422	NNBR	629337106		13.2100	32,800.00	394,029.23	433,288.00
NORTHWEST NATURAL GAS CO.		3.853	NWN	667655104		33.7400	20,425.00	652,357.34	689,139.50
O'CHARLEYS INC		0.000	CHUX	670823103		19.5500	41,500.00	736,974.14	811,325.00
OLIN CORP		3.633	OLN	680665205Q		22.0200	24,850.00	539,336.95	547,197.00
OVERLAND STORAGE INC		0.000	OVRL	690310107		16.6900	33,750.00	475,833.65	563,287.50
PACIFIC CAP BANCORP		2.118	PCBC	69404P101		33.9900	22,350.00	624,876.47	759,676.50
PNM RESOURCES INC		2.926	PNM	69349H107		25.2900	24,900.00	448,896.70	629,721.00
POLYONE CORPORATION		2.759	POL	73179P106		9.0600	80,150.00	480,165.50	726,159.00
PRIME MONEY MARKET - 6CH		0.000	IT-CIP	IT-CIP		1.0000	2,959,774.03	2,959,774.17	2,959,773.96
PROGRESS SOFTWARE		0.000	PRGS	743312100		23.3500	36,425.00	726,588.34	850,523.75
RALCORP HOLDINGS		0.000	RAH	751028101Q		41.9300	30,475.00	961,294.01	1,277,816.75
REMINGTON OIL & GAS CORP		0.000	REM	759594302		27.2500	28,800.00	637,651.25	784,800.00
RLI CORP		1.347	RLI	749607107		41.5700	21,100.00	737,584.39	877,127.00
RUBY TUESDAY INC		0.172	RI	781182100		26.0800	28,100.00	704,577.08	732,848.00
SCOTTISH RE GROUP LTD		0.772	SCT	G7885T104		25.9000	33,350.00	722,057.56	863,765.00
SEACOR SMIT INC.		0.000	CKH	811904101		53.4000	13,375.00	637,954.19	714,225.00
SIRVA INC		0.000	SIR	82967Y104		19.2200	35,575.00	846,275.01	683,751.50
SONICWALL INC		0.000	SNWL	835470105		6.3200	66,175.00	444,477.06	418,226.00
SOURCE INTERLINK COS INC		0.000	SORC	836151209		13.2800	58,600.00	587,734.18	778,208.00
SOUTH FINANCIAL GROUP, INC		1.967	TSFG	837841105		32.5300	24,775.00	701,550.02	805,930.75
STEWART & STEVENSON SERVICES		1.680	SVC	860342104Q		20.2300	41,100.00	664,796.24	831,453.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED Portfolio - 6CH CHARTWELL - 2000 VAL Instrument - COM COMMON STOCK									
TODCO		0.000		THE	88889T107	18.4200	38,800.00	699,061.72	714,696.00
TRW AUTOMOTIVE HOLDINGS CORP		0.000		TRW	87264S106	20.7000	31,250.00	604,059.43	646,875.00
UAP HOLDING CORP		0.000		UAPH	903441103	17.2700	48,225.00	771,600.00	832,845.75
UMPQUA HLDGS CORP		0.952		UMPQ	904214103	25.2100	32,175.00	652,793.49	811,131.75
UNITED BANKSHARES INC.		2.726		UBSI	909907107	38.1500	23,800.00	763,082.86	907,970.00
W-H ENERGY SERVICES INC		0.000		WHQ	92925E108	22.3600	45,025.00	826,429.30	1,006,759.00
YANKEE CANDLE CO		0.000		YCC	984757104	33.1800	23,700.00	656,448.44	786,366.00
Instrument Total	85						6,070,183.03	55,172,703.78	64,762,972.64
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
BIOMED REALTY TRUST		4.862		BMR	09063H107	22.2100	46,250.00	693,750.00	1,027,212.50
BRE PROPERTIES -CL A		4.837		BRE	05564E106	40.3100	16,950.00	552,841.92	683,254.50
CEDAR SHOPPING CENTERS INC		6.293		CDR	150602209	14.3000	54,575.00	636,564.00	780,422.50
FIRST POTOMAC REALTY TRUST		4.561		FPO	33610F109	22.8000	28,225.00	515,504.08	643,530.00
INNKEEPERS USA TRUST		1.690		KPA	4576J0104	14.2000	38,575.00	370,057.85	547,765.00
KILROY RE CORP		4.631		KRC	49427F108	42.7500	14,300.00	457,912.21	611,325.00
PENNSYLVANIA RI		5.046		PEI	709102107	42.8000	11,725.00	500,953.81	501,830.00
PS BUSINESS PARKS INC/CA		2.572		PSB	69360J107	45.1000	13,650.00	505,911.79	615,615.00
RAMCO-GERSHENSON PPT		1.894		RPT	751452202	32.2500	27,525.00	704,372.15	887,681.25
RECKSON ASSOCIATES RE		5.175		RA	75621K106Q	32.8100	24,225.00	720,750.56	794,822.25
Instrument Total	10						276,000.00	5,658,618.37	7,093,458.00
Portfolio Total	95						6,346,183.03	60,831,322.15	71,856,430.64

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6DG DAVID J. GREENE - 20									
Instrument - COM COMMON STOCK									
ABERCROMBIE & FITCH CO		1.065	ANF	002896207		46.9500	21,100.00	501,230.80	990,645.00
ACCELRY INC		0.000	ACCL	00430U103		7.8000	99,900.00	809,597.99	779,220.00
ADESA INC		1.413	KAR	00686U104		21.2200	41,400.00	655,326.08	878,508.00
ALLETE, INC.		3.265	ALE	018522300		36.7500	12,933.00	400,697.48	475,287.75
ALLIANCE GAMING CORP		0.000	AGI	01859P609		13.8100	72,700.00	712,763.36	1,003,987.00
ALLIANCE SEMICONDUCTOR CORP		0.000	ALSC	01877H100		3.7000	86,000.00	552,877.22	318,200.00
AQUILA INC	18.970	ILA	03840P102		3.6900	61,500.00	149,608.99	226,935.00	
ARRIS GROUP INC.		0.000	ARRS	04269Q100		7.0400	126,000.00	730,697.02	887,040.00
ARVINMERITOR INC.		1.788	ARM	043353101		22.3700	42,800.00	940,113.30	957,436.00
ASCENTIAL SOFTWARE CORP		0.000	ASCL	04362P207		16.3100	142,450.00	1,933,426.75	2,323,359.50
BEARINGPOINT INC		0.000	BE	074002106		8.0300	205,500.00	1,782,719.66	1,650,165.00
BRINKS COMPANY		0.253	BCO	109696104Q		39.5200	34,700.00	759,210.52	1,371,344.00
CALGON CARBON CORP.		1.321	CCC	129603106Q		9.0800	93,200.00	701,038.57	846,256.00
CELERA GENOMICS GROUP		0.000	CRA	038020202		13.7500	119,700.00	1,556,750.32	1,645,875.00
CENTERPOINT ENERGY INC		3.539	CNP	15189T107Q		11.3000	68,400.00	767,388.20	772,920.00
CMS ENERGY CORP		6.890	CMS	125896100Q		10.4500	91,300.00	751,865.37	954,085.00
CNH GLOBAL N.V.		0.970	CNH	N20935206		19.3700	62,700.00	880,577.55	1,214,499.00
COMMUNITY HEALTH SYS		0.000	CYH	203668108		27.8800	47,900.00	1,102,111.49	1,335,452.00
CONSTAR INTL INC		0.000	CNST	21036U107		7.7200	54,300.00	291,306.61	419,196.00
COORS (ADOLPH) CL-B		1.083	RKY	217016104Q		75.6700	20,900.00	1,192,006.98	1,581,503.00
CROWN CORK & SEAL INC.		7.278	CCK	228368106		13.7400	113,800.00	741,074.58	1,563,612.00
CSK AUTO CORP		0.000	CAO	125965103		16.7400	22,500.00	272,949.97	376,650.00
CYTEC INDUSTRIES		0.777	CYT	232820100Q		51.4200	38,600.00	1,261,697.97	1,984,812.00
E.PIPHANY INC		0.000	EPNY	26881V100		4.8300	111,400.00	564,076.74	538,062.00
EARTHLINK INC		0.000	ELNK	270321102		11.5200	89,100.00	812,252.22	1,026,432.00
EXIDE TECHNOLOGIES		0.000	XIDE	302051206		13.7800	57,600.00	797,001.24	793,728.00
FAIRCHILD SEMICONDUCTOR CORP		0.000	FCS	303726103		16.2600	106,700.00	1,645,123.95	1,734,942.00
FIRST AMERICAN CORP.		1.707	FAF	318522307		35.1400	68,600.00	1,463,176.16	2,410,604.00
GATX CORP		2.706	GMT	361448103		29.5600	32,200.00	1,170,182.23	951,832.00
GENENCOR INTERNATIONAL INC		0.000	GCOR	368709101		16.4000	51,200.00	583,878.23	839,680.00
GRUPO TMM SA - ADR A		0.000	TMM	40051D105		3.6600	116,500.00	409,186.52	426,390.00
HEALTH NET		0.000	HNT	42222G108		28.8700	81,600.00	1,970,477.78	2,355,792.00
HERCULES INCORPORATED		0.000	HPC	427056106Q		14.8500	88,400.00	1,054,242.91	1,312,740.00
HOLLINGER INTERNATIONAL INC		1.275	HLR	435569108		15.6800	36,500.00	441,503.68	572,320.00
INFOCUS CORPORATION		0.000	INFS	45665B106		9.1600	71,900.00	425,186.81	658,604.00
INPUT/OUTPUT INC.		0.000	IO	457652105		8.8400	27,400.00	197,731.08	242,216.00
INTERNET SECURITY SYSTEMS		0.000	ISSX	46060X107		23.2500	15,500.00	208,889.17	360,375.00
JACUZZI BRANDS INC		0.000	JJZ	469865109		8.7000	147,400.00	670,974.41	1,282,380.00
JO-ANN STORES INC		0.000	JAS	47758P307		27.5400	27,900.00	688,998.92	768,366.00



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6DG DAVID J. GREENE - 20									
Instrument - COM COMMON STOCK									
KANSAS CITY SOUTHERN INDS	0.000	KSU	485170302Q	17.7300		49,300.00	716,170.35	874,089.00	
KEYNOTE SYSTEMS INC	0.000	KEYN	493308100	13.9200		72,500.00	712,122.81	1,009,200.00	
LA-Z-BOY INC.	2.862	LZB	505336107	15.3700		42,000.00	789,367.07	645,540.00	
LEAPFROG ENTERPRISES INC	0.000	LF	52186N106	13.6000		60,500.00	1,132,995.10	822,800.00	
MAGELLAN HEALTH SERVICES INC	0.000	MGLN	559079207	34.1600		6,600.00	226,690.82	225,456.00	
MANITOWOC COMPANY INC.	0.743	MTW	563571108	37.6500		35,800.00	1,036,175.82	1,347,870.00	
MAXTOR CORP	0.000	MXO	577729205	5.3000		253,000.00	1,442,264.72	1,340,900.00	
MAXWELL TECHNOLOGIES INC	0.000	MXWL	577767106	10.1400		21,600.00	160,667.72	219,024.00	
MILACRON, INC.	1.179	MZ	598709103Q	3.3900		180,048.00	537,702.11	610,362.72	
MOSAIC COMPANY	0.490	MOS	61945A107Q	16.3200		38,500.00	517,612.72	628,320.00	
MYRIAD GENETICS INC	0.000	MYGN	62855J104	22.5100		34,900.00	470,238.49	785,599.00	
NATIONAL-OILWELL INC.	0.000	NOI	637071101	35.2900		20,500.00	411,756.77	723,445.00	
NAVISTAR INTL. CORP.	0.000	NAV	63934E108	43.9800		37,100.00	1,078,874.15	1,631,658.00	
NEIGHBORCARE INC	0.000	NCRX	64015Y104	30.7200		1,200.00	30,069.30	36,864.00	
NVIDIA CORP	0.000	NVDA	67066G104	23.5600		10,800.00	113,977.04	254,448.00	
ORBITAL SCIENCES CORP.	0.000	ORB	685564106	11.8300		52,800.00	203,751.46	624,624.00	
PALL CORPORATION	1.243	PLL	696429307Q	28.9500		66,300.00	1,571,947.97	1,919,385.00	
PAREXEL INT'L CORP.	0.000	PRXL	699462107	20.3000		33,300.00	450,490.12	675,990.00	
PATHMARK STORES INC	0.000	PTMK	70322A101	5.8100		134,700.00	1,440,304.23	782,607.00	
PEPSIAMERICAS INC	1.412	PAS	71343P200Q	21.2400		40,400.00	563,289.32	858,096.00	
PHARMACOPEIA DRUG DISCOVERY IN	0.000	PCOP	7171EP101	5.9900		65,800.01	393,118.44	394,142.06	
PIER 1 IMPORTS INC/DEL	2.030	PIR	720279108	19.7000		39,900.00	811,359.73	786,030.00	
POLO RALPH LAUREN CORP	0.469	RL	731572103	42.6000		30,000.00	795,511.30	1,278,000.00	
PRIME MONEY MARKET - 6DG	0.000	IT-DAV	IT-DAV	1.0000		3,631,050.69	3,631,051.67	3,631,050.67	
QUANTA SERVICES INC.	0.000	PWR	74762E102	8.0000		190,900.00	1,160,709.30	1,527,200.00	
QUANTUM CORPORATION- DLT & STO	0.000	DSS	747906204	2.6200		419,000.00	2,899,687.38	1,097,780.00	
RADWARE LTD	0.000	RDWR	M81873107	26.1300		21,400.00	345,267.06	559,182.00	
REDBACK NETWORKS	0.000	RBAK	757209507	5.3600		69,500.00	273,051.38	372,520.00	
RYDER SYS. INC.	1.256	R	783549108Q	47.7700		22,300.00	545,349.40	1,065,271.00	
SCHOLASTIC CORP	0.000	SCHL	807066105	36.9600		23,100.00	656,731.89	853,776.00	
SYBRON DENTAL SPECIALTIES	0.000	SYD	871142105	35.3800		35,700.00	854,084.32	1,263,066.00	
TECUMSEH PRODUCTS CO CL-A	2.677	TECUA	878895200	47.8000		20,700.00	876,921.45	989,460.00	
TELEDYNE TECHNOLOGIES INC	0.000	TDY	879360105	29.4300		32,800.00	503,016.52	965,304.00	
TIBCO SOFTWARE INC	0.000	TIBX	88632Q103	13.3400		92,000.00	526,292.07	1,227,280.00	
TYSON FOODS INC. CL-A	0.869	TSN	902494103	18.4000		25,600.00	270,469.11	471,040.00	
UNIFI INC	0.000	UFI	904677101	3.8300		62,400.00	381,527.00	238,992.00	
UNISYS CORP.	0.000	UIS	909214108	10.1800		122,100.00	1,598,279.89	1,242,978.00	
UTSTARCOM, INC	0.000	UTSI	918076100	22.1500		47,000.00	1,027,947.35	1,041,050.00	
VALASSIS COMMUNICATIONS INC	0.000	VCI	918866104	35.0100		21,800.00	590,382.99	763,218.00	

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
Group - COMMON STOCK - EXTERNALLY MANAGED Portfolio - 6DG DAVID J. GREENE - 20 Instrument - COM COMMON STOCK									
VISTEON CORP		2.456	VC	92839U107		9.7700	95,200.00	830,655.68	930,104.00
WABTEC		0.187	WAB	929740108		21.3200	42,200.00	516,176.82	899,704.00
WATCHGUARD TECHNOLOGIES INC		0.000	WGRD	941105108		4.4300	16,600.00	64,784.94	73,538.00
WAVECOM SA-ADR		0.000	WVCM	943531103		7.2300	76,000.00	856,200.73	549,480.00
Instrument Total	82						9,205,081.70	66,564,963.34	79,067,893.70
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
RECKSON ASSOCIATES RE		5.175	RA	75621K106Q		32.8100	9,000.00	211,924.73	295,290.00
Instrument Total	1						9,000.00	211,924.73	295,290.00
Instrument -WARRANT WARRANT									
DIME BANCORP-WT		0.000	DIMEZ	25429Q110		0.1900	431,800.00	115,334.87	82,042.00
Instrument Total	1						431,800.00	115,334.87	82,042.00
Portfolio Total	84						9,645,881.70	66,892,222.94	79,445,225.70

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6BB DAVID L BABSON - 200									
Instrument - COM COMMON STOCK									
ACTEL CORPORATION	0.000			ACTL	004934105	17.5400	59,900.00	995,671.40	1,050,646.00
ADEZA BIOMEDICAL CORP	0.000			ADZA	006864102	17.5500	3,100.00	49,600.00	54,405.00
ADVISORY BOARD CO/THE	0.000			ABCO	00762W107	36.8800	47,200.00	1,637,720.42	1,740,736.00
ANSOFT CORP	0.000			ANST	036384105	20.2000	86,300.00	1,166,453.79	1,743,260.00
BIO-REFERENCE LABS I	0.000			BRLI	09057G602	17.4000	72,900.00	997,907.03	1,268,460.00
BOSTON PRIVATE FINL HOLDING	0.852			BPFH	101119105	28.1700	39,900.00	988,806.29	1,123,983.00
C.H.ROBINSON WORLDWIDE INC	1.080			CHRW	12541W100	55.5200	32,200.00	1,371,055.57	1,787,744.00
CARTERS INC	0.000			CRI	146229109	33.9900	22,800.00	619,514.10	774,972.00
CHOICEPOINT INC.	0.000			CPS	170388102	45.9900	30,200.00	1,243,852.15	1,388,898.00
CITADEL BROADCASTING CORP	0.000			CDL	17285T106	16.1800	48,300.00	768,445.31	781,494.00
COGNEX CORP.	1.147			CGNX	192422103	27.9000	27,200.00	716,990.99	758,880.00
COHERENT INC.	0.000			COHR	192479103	30.4400	38,800.00	978,294.69	1,181,072.00
COLDWATER CREEK INC.	0.000			CWTR	193068103	30.8700	22,800.00	518,409.92	703,836.00
CORVEL CORP	0.000			CRVL	221006109	26.7800	26,139.00	836,275.17	700,002.42
EMMIS COMMUNICATIONS CL A	0.000			EMMS	291525103	19.1900	69,700.00	1,405,860.29	1,337,543.00
ESPEED INC	0.000			ESPD	296643109	12.3700	52,200.00	752,832.68	645,714.00
EXPEDITORS INT'L. WASH INC.	0.393			EXPD	302130109	55.8800	29,200.00	1,226,631.29	1,631,696.00
FIRST CMNTY BANCORP	2.060			FCBP	31983B101	42.7000	30,600.00	1,179,501.32	1,306,620.00
FOSSIL INC.	0.000			FOSL	349882100	25.6400	44,900.00	1,159,240.13	1,151,236.00
FOUNDATION COAL HOLDINGS INC	0.000			FCL	35039W100	23.0600	3,400.00	74,800.00	78,404.00
HEADWATERS INC	0.000			HDWR	42210P102	28.5000	34,200.00	1,009,761.78	974,700.00
HELIX TECHNOLOGY	1.840			HELX	423319102	17.3900	55,300.00	791,278.85	961,667.00
II VI INC	0.000			IIVI	902104108	42.4900	16,600.00	510,232.38	705,334.00
IPAYMENT INC	0.000			IPMT	46262E105	49.5200	15,000.00	505,665.31	742,800.00
JETBLUE AIRWAYS CORP	0.000			JBLU	477143101	23.2200	33,800.00	831,036.51	784,836.00
KAYDON CORP	1.453			KDN	486587108Q	33.0200	44,000.00	1,214,893.37	1,452,880.00
KEITHLEY INSTRUMENTS INC	0.761			KEI	487584104	19.7000	63,700.00	1,060,532.17	1,254,890.00
KNIGHT TRANSPORTATION INC	0.322			KNX	499064103	24.8000	61,300.00	1,185,900.59	1,520,240.00
LCA-VISION INC.	1.368			LCAV	501803308	23.3900	35,400.00	598,368.33	828,006.00
MB FINL INC	1.233			MBFI	55264U108	42.1500	28,800.00	1,044,513.20	1,213,920.00
MERGE TECHNOLOGIES INC.	0.000			MRGE	589981109	22.2500	45,000.00	734,480.75	1,001,250.00
MICREL INCORPORATED	0.000			MCRL	594793101	11.0200	77,100.00	830,451.28	849,642.00
MYKROLIS CORP	0.000			MYK	62852P103	14.1700	73,500.00	763,007.32	1,041,495.00
PINNACLE FINANCIAL PARTNERS IN	0.000			PNFP	72346Q104	22.6210	58,400.00	1,013,886.04	1,321,066.40
PRIME MONEY MARKET - 6BB	0.000			IT-DLB	IT-DLB	1.0000	2,622,582.35	2,622,582.31	2,622,582.37
RARE HOSPITALITY INTL INC.	0.000			RARE	753820109	31.8600	30,050.00	804,721.48	957,393.00
RESPIRONICS INC	0.000			RESP	761230101	54.3600	18,700.00	944,017.24	1,016,532.00
ROPER INDUSTRIES INC	0.699			ROP	776696106	60.7700	35,100.00	1,802,441.26	2,133,027.00
SKYWEST INC	0.598			SKYW	830879102	20.0600	29,700.00	465,981.63	595,782.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED Portfolio - 6BB DAVID L BABSON - 200 Instrument - COM COMMON STOCK									
SOUTHCOAST FINANCIAL CORP		0.000		SOCB	84129R100	25.9340	42,420.00	941,047.31	1,100,120.28
SYMBION INC		0.000		SMBI	871507109	22.0800	56,600.00	967,527.27	1,249,728.00
SYMMETRY MEDICAL INC		0.000		SMA	871546206	21.0500	6,000.00	90,000.00	126,300.00
TECHNE CORPORATION		0.000		TECH	878377100	38.9000	12,900.00	515,049.83	501,810.00
TEXAS ROADHOUSE INC-CLASS A		0.000		TXRH	882681109	29.5500	21,800.00	460,083.31	644,190.00
U S B HLDG INC		2.088		UBH	902910108	24.9000	7,600.00	191,969.64	189,240.00
ULTRALIFE BATTERIES INC		0.000		ULBI	903899102	19.4500	75,300.00	1,127,397.65	1,464,585.00
UNIT CORP		0.000		UNT	909218109	38.2100	26,000.00	733,738.27	993,460.00
VALEANT PHARMACEUTICALS		1.176		VRX	91911X104Q	26.3500	33,600.00	743,611.75	885,360.00
VIRGINIA COMMERCE BANCORP		0.000		VCBI	92778Q109	28.3200	20,250.00	535,014.14	573,480.00
W-H ENERGY SERVICES INC		0.000		WHQ	92925E108	22.3600	90,600.00	1,793,913.82	2,025,816.00
WINTRUST FINANCIAL CORP		0.351		WTFB	97650W108	56.9600	20,200.00	994,030.75	1,150,592.00
Instrument Total	51						4,579,241.35	46,514,998.08	54,092,325.47
Portfolio Total	51						4,579,241.35	46,514,998.08	54,092,325.47

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6EA EAGLE ASSET - 2000 C									
Instrument - COM COMMON STOCK									
ACETO CORP		0.787	ACET	004446100		19.0400	54,105.00	715,402.70	1,030,159.20
ACTIVISION INC		0.000	ATVI	004930202		20.1800	17,555.00	311,906.71	354,259.90
ACTUANT CORP CL A		0.115	ATU	00508X203		52.1500	7,955.00	206,075.41	414,853.25
ADVANCE AUTO PARTS INC		0.000	AAP	00751Y106		43.6800	20,095.00	748,218.73	877,749.60
ADVENT SOFTWARE INC		0.000	ADVS	007974108		20.4800	15,985.00	307,214.89	327,372.80
AFFILIATED MANAGERS GROUP		0.000	AMG	008252108		67.7400	12,590.00	590,861.50	852,846.60
ALAMOSA HOLDINGS INC.		0.000	APCS	011589108		12.4700	44,750.00	534,050.98	558,032.50
ALLIANCE DATA SYSTEM		0.000	ADS	018581108		47.4800	7,195.00	285,011.22	341,618.60
ALLIANCE GAMING CORP		0.000	AGI	01859P609		13.8100	58,045.00	721,771.57	801,601.45
AMCOL INTERNATIONAL CORP.		1.791	ACO	02341W103		20.0900	27,390.00	526,397.74	550,265.10
AMERICAN MEDICAL SYS HLDINGS		0.000	AMMD	02744M108		41.8100	9,170.00	254,675.95	383,397.70
AMETEK INC.		0.672	AME	031100100Q		35.6700	28,600.00	633,083.09	1,020,162.00
AMPHENOL CORP-CL A		0.081	APH	032095101		36.7400	40,510.00	1,065,192.78	1,488,337.40
ANIXTER INTERNATIONAL INC.		0.000	AXE	035290105		35.9900	19,815.00	599,848.19	713,141.85
ANSYS INC		0.000	ANSS	03662Q105		32.0600	39,635.00	812,555.18	1,270,698.10
ASSURED GUARANTY LTD		0.610	AGO	G0585R106		19.6700	46,120.00	799,320.94	907,180.40
BALCHEM CORP		0.259	BCP	057665200		34.6900	8,760.00	256,871.49	303,884.40
BANK MUTUAL CORP		1.643	BKMU	063750103		12.1700	29,486.00	303,084.05	358,844.62
BANK OF HAWAII CORP		2.601	BOH	062540109		50.7400	7,055.00	313,609.06	357,970.70
BELDEN CDT INC		0.862	BDC	077454106		23.2000	22,310.00	532,126.68	517,592.00
BLACKBAUD INC		0.000	BLKB	09227Q100		14.6400	24,385.00	285,025.33	356,996.40
BROWN & BROWN INC		0.734	BRO	115236101		43.5500	17,300.00	698,207.35	753,415.00
CERTEGY INC		0.562	CEY	156880106		35.5300	20,145.00	753,767.84	715,751.85
CHARLES RIVER LABORATORIES		0.000	CRL	159864107		46.0100	17,315.00	785,331.07	796,663.15
CLARCOR INC.		0.931	CLC	179895107Q		54.7700	8,240.00	322,176.73	451,304.80
CNA SURETY CORP		0.000	SUR	12612L108		13.3500	27,210.00	297,326.75	363,253.50
COGNEX CORP.		1.147	CGNX	192422103		27.9000	15,485.00	425,095.89	432,031.50
COLUMBIA SPORTSWEAR CO		0.000	COLM	198516106		59.6100	11,200.00	615,171.20	667,632.00
COMMONWEALTH TELEPHONE ENTERPR		0.000	CTCO	203349105		49.6600	14,000.00	597,072.65	695,240.00
COMMSCOPE INC.		0.000	CTV	203372107		18.9000	18,850.00	340,806.27	356,265.00
CORPORATE EXECUTIVE BOARD CO		0.448	EXBD	21988R102		66.9400	7,280.00	362,981.33	487,323.20
CORRECTIONS CORP OF		0.000	CXW	22025Y407		40.4500	9,225.00	311,315.48	373,151.25
DAKTRONICS INC		0.000	DAKT	234264109		24.8900	32,600.00	701,219.54	811,414.00
DIGENE CORP		0.000	DIGE	253752109		26.1500	11,355.00	294,754.59	296,933.25
DIODES INC		0.000	DIOD	254543101		22.6300	15,380.00	341,269.76	348,049.40
DIONEX CORP.		0.000	DNEX	254546104		56.6700	11,505.00	547,167.61	651,988.35
DURATEK INC		0.000	DRTK	26658Q102		24.9100	25,760.00	395,905.10	641,681.60
EATON VANCE CORP.		0.613	EV	278265103		52.1500	20,445.00	782,260.62	1,066,206.75
EDUCATION MANAGEMENT COPR		0.000	EDMC	28139T101		33.0100	16,495.00	501,994.59	544,499.95

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6EA EAGLE ASSET - 2000 C									
Instrument - COM COMMON STOCK									
EDWARDS LIFESCIENCES		0.000	EW	28176E108		41.2600	38,290.00	1,221,062.99	1,579,845.40
ELIZABETH ARDEN INC		0.000	RDEN	28660G106		23.7400	13,335.00	308,104.47	316,572.90
ENERGY PARTNERS LTD		0.000	EPL	29270U105		20.2700	26,005.00	436,285.49	527,121.35
ESCO TECHNOLOGIES INC		0.000	ESE	296315104		76.6500	11,460.00	580,028.53	878,409.00
EXCEL TECHNOLOGY INC		0.000	XLTC	30067T103		26.0000	13,131.00	402,144.54	341,406.00
EXPONENT INC		0.000	EXPO	30214U102		27.4900	18,744.00	462,541.98	515,272.56
FLORIDA ROCK INDS		1.343	FRK	341140101S		59.5300	7,041.00	295,260.74	419,150.73
FMC TECHNOLOGIES INC		0.000	FTI	30249U101		32.2000	45,610.00	1,198,230.20	1,468,642.00
FORWARD AIR CORPORATION		0.000	FWRD	349853101		44.7000	23,050.00	697,600.58	1,030,335.00
GAYLORD ENTMT CO		0.000	GET	367905106		41.5300	33,560.00	929,616.59	1,393,746.80
GEN-PROBE INC		0.000	GPRO	36866T103		45.2100	7,800.00	350,258.21	352,638.00
GETTY IMAGES INC.		0.000	GYI	374276103		68.8500	5,955.00	265,572.06	410,001.75
GILDAN ACTIVEWEAR INC - CL A		0.000	GIL	375916103		33.9900	10,710.00	321,260.17	364,032.90
GLOBAL PAYMENTS INC		0.273	GPB	37940X102		58.5400	6,120.00	265,977.86	358,264.80
GRAY TELEVISION INC		0.774	GTN	389375106		15.5000	92,295.00	1,157,483.65	1,430,572.50
GTECH HOLDINGS CORP		1.310	GTK	400518106		25.9500	47,180.00	1,064,435.64	1,224,321.00
HARBOR FLA BANCSHARE		2.311	HARB	411901101		34.6100	19,460.00	566,082.26	673,510.60
HARRIS INTERACTIVE INC		0.000	HPOL	414549105		7.9000	61,960.00	448,961.14	489,484.00
HYPERION SOLUTIONS CORP.		0.000	HYSL	44914M104		46.6200	16,085.00	648,189.38	749,882.70
IDEX CORPORATION		1.185	IEX	45167R104		40.5000	9,542.00	260,772.70	386,451.00
INAMED CORP		0.000	IMDC	453235103		63.2500	19,042.00	919,234.62	1,204,406.50
INTERACTIVE DATA CORP		0.000	IDC	45840J107		21.7400	43,130.00	732,920.51	937,646.20
INVESTMENT TECHNOLOGY GROUP IN		0.000	ITG	46145F105		20.0000	36,725.00	700,984.94	734,500.00
INVITROGEN CORP		0.000	IVGN	46185R100		67.1300	5,520.00	328,803.15	370,557.60
IPC HOLDINGS LTD		2.022	IPCR	49333P101		43.5100	8,025.00	312,347.77	349,167.75
JM SMUCKER CO		2.124	SJM	832696405		47.0700	14,380.00	618,609.44	676,866.60
KERZNER INTERNATIONAL LTD		0.000	KZL	P6065Y107		60.0500	15,800.00	612,300.07	948,790.00
KRONOS INC.		0.000	KRON	501052104		51.1300	19,680.00	720,792.10	1,006,238.40
LANDSTAR SYSTEM INC.		0.000	LSTR	515098101		73.6400	11,470.00	400,730.03	844,650.80
LEUCADIA NATIONAL CORP		0.359	LUK	527288104		69.4800	5,535.00	213,707.48	384,571.80
LIFELINE SYS INC		0.000	LIFE	532192101		25.7600	15,220.00	429,070.75	392,067.20
LIONS GATE ENTERTAINMENT CORP		0.000	LGF	535919203		10.6200	65,955.00	353,076.69	700,442.10
LITTELFUSE INC		0.000	LFUS	537008104		34.1600	15,200.00	511,523.11	519,232.00
MACDERMID INC.		0.443	MRD	554273102		36.1000	18,765.00	667,260.49	677,416.50
MCMORAN EXPLORATION CO		0.000	MMR	582411104		18.7000	11,355.00	216,045.76	212,338.50
MERIDIAN BIOSCIENCE INC		2.760	VIVO	589584101		17.3900	45,360.00	473,872.74	788,810.40
MICROS SYSTEMS INC.		0.000	MCRS	594901100		78.0600	5,655.00	223,029.71	441,429.30
MPS GROUP INC		0.000	MPS	553409103		12.2600	61,610.00	671,007.98	755,338.60
NEENAH PAPER INC		0.000	NP	640079109		32.6000	26,845.00	906,875.09	875,147.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6EA EAGLE ASSET - 2000 C									
Instrument - COM COMMON STOCK									
NEOGEN CORP		0.000		NEOG	640491106	22.6500	9,255.00	177,133.35	209,625.75
NETRATINGS INC		0.000		NTRT	64116M108	19.1700	48,730.00	562,081.43	934,154.10
NEWALLIANCE BANCSHARES INC		1.045		NAL	650203102	15.3000	52,545.00	727,119.52	803,938.50
NII HOLDINGS INC		0.000		NIHD	62913F201	47.4500	17,020.00	450,971.63	807,599.00
NORDSON CORP		1.597		NDSN	655663102	40.0700	9,055.00	264,532.40	362,833.85
NUCO2 INC		0.000		NUCO	629428103	22.1900	10,000.00	181,866.00	221,900.00
PETCO ANIMAL SUPPLIES INC		0.000		PETC	716016209	39.4800	17,950.00	702,564.67	708,666.00
PHILADELPHIA CONS HLDG CO		0.000		PHLY	717528103	66.1400	17,210.00	952,531.49	1,138,269.40
PLATINUM UNDERWRITERS HOLDINGS		1.028		PTP	G7127P100	31.1000	23,600.00	704,183.41	733,960.00
PRIME MONEY MARKET - 6EA		0.000		IT-EAG	IT-EAG	1.0000	1,607,446.96	1,607,447.15	1,607,446.96
PRIMUS GUARANTY LTD		0.000		PRS	G72457107	16.3900	43,605.00	606,707.50	714,685.95
RALCORP HOLDINGS		0.000		RAH	751028101Q	41.9300	8,775.00	291,058.39	367,935.75
RESMED INC		0.000		RMD	761152107	51.1000	19,980.00	942,906.96	1,020,978.00
RIMAGE CORP		0.000		RIMG	766721104	16.0600	24,520.00	338,002.51	393,791.20
RLI CORP		1.347		RLI	749607107	41.5700	17,345.00	610,141.70	721,031.65
SCOTTS COMPANY		0.000		SMG	810186106	73.5200	5,320.00	360,387.97	391,126.40
SEROLOGICALS CORP		0.000		SERO	817523103	22.1200	15,090.00	329,305.28	333,790.80
STANCORP FINANCIAL GROUP		1.212		SFG	852891100	82.5000	8,815.00	561,731.24	727,237.50
STERICYCLE INC		0.000		SRCL	858912108	45.9500	7,915.00	356,867.84	363,694.25
TEKTRONIX, INC.		0.794		TEK	879131100Q	30.2100	10,015.00	308,666.68	302,553.15
TELEDYNE TECHNOLOGIES INC		0.000		TDY	879360105	29.4300	24,320.00	469,161.82	715,737.60
THOMAS NELSON INC		0.885		TNM	640376109Q	22.6000	30,145.00	707,063.90	681,277.00
TRIARC COM		2.000		TRY	895927101	13.0000	52,995.00	670,617.83	688,935.00
TTM TECHNOLOGIES		0.000		TTMI	87305R109	11.8000	23,920.00	259,106.09	282,256.00
UBIQUITEL INC		0.000		UPCS	903474302	7.1200	43,115.00	271,519.99	306,978.80
UNIT CORP		0.000		UNT	909218109	38.2100	33,055.00	870,782.13	1,263,031.55
VARIAN INC.		0.000		VARI	922206107	41.0100	10,475.00	386,625.13	429,579.75
VCA ANTECH INC		0.000		WOOF	918194101	19.6000	18,110.00	330,263.93	354,956.00
VISHAY INTERTECHNOLOGY INC.		0.000		VSH	928298108	15.0200	49,540.00	646,760.36	744,090.80
WABTEC		0.187		WAB	929740108	21.3200	18,570.00	372,383.34	395,912.40
WASTE CONNECTIONS INC		0.000		WCN	941053100	34.2500	21,562.00	581,623.76	738,498.50
WILEY JOHN & SONS IN		0.861		JW.A	968223206	34.8400	7,825.00	207,183.18	272,623.00
Instrument Total	110						4,101,729.96	58,577,488.75	71,708,141.97
Portfolio Total	110						4,101,729.96	58,577,488.75	71,708,141.97

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FT FULLER & THALER - 20									
Instrument - COM COMMON STOCK									
@ROAD INC		0.000		ARDI	04648K105	6.9100	119,500.00	788,754.18	825,745.00
ABIOMED INC		0.000		ABMD	003654100	15.4400	50,400.00	777,600.59	778,176.00
ACT TELECONFERENCING INC		0.000		ACTT	000955104	1.3200	258,000.00	571,302.43	340,560.00
ACTUATE CORPORATION		0.000		ACTU	00508B102	2.5500	126,600.00	454,439.91	322,830.00
ADE CORP MASS		0.000		ADEX	00089C107	18.7200	38,500.00	739,537.79	720,720.00
ALLOY INC		0.000		ALOY	019855105	8.0700	129,400.00	839,316.41	1,044,258.00
ANACOMP INC-CL A		0.000		ANCPA	03237E108	17.2000	42,700.00	685,335.00	734,440.00
ANTIGENICS INC DEL		0.000		AGEN	037032109	10.1200	104,100.00	685,056.59	1,053,492.00
BLUE COAT SYSTEMS INC		0.000		BCSI	09534T508	18.6100	38,900.00	621,876.47	723,929.00
BRUKER BIOSCIENCES CORP		0.000		BRKR	116794108	4.0300	158,400.00	742,194.32	638,352.00
BUCA INC.		0.000		BUCA	117769109	6.9600	162,600.00	929,179.88	1,131,696.00
BUFFALO WILD WINGS INC		0.000		BWLD	119848109	34.8100	28,400.00	889,266.48	988,604.00
CAPTARIS INC.		0.000		CAPA	14071N104	5.1600	117,200.00	614,539.47	604,752.00
CARDINAL FINANCIAL CORP		0.000		CFNL	14149F109	11.1500	64,000.00	552,720.00	713,600.00
CASUAL MALE RETAIL GROUP INC		0.000		CMRG	148711104	5.4500	156,900.00	809,068.91	855,105.00
CELLEGY PHARMACEUTICALS INC		0.000		CLGY	15115L103	2.8690	111,700.00	712,474.47	320,467.30
CENTILLIUM COMMUNICATIONS INC		0.000		CTLN	152319109	2.4300	205,767.00	600,845.51	500,013.81
CROWN MEDIA HLDGS IN		0.000		CRWN	228411104	8.6000	100,400.00	721,487.27	863,440.00
CYBERSOURCE CORP		0.000		CYBS	23251J106	7.1500	119,500.00	836,345.02	854,425.00
DHB INDS INC		0.000		DHB	23321E103	19.0400	78,900.00	740,244.89	1,502,256.00
DIAMONDCLUSTER INTERNATIONAL I		0.000		DTPI	25278P106	14.3300	83,833.00	266,770.27	1,201,326.89
DIODES INC		0.000		DIOD	254543101	22.6300	35,700.00	860,721.73	807,891.00
ECOST.COM INC		0.000		ECST	27922W107	15.9700	51,300.00	682,368.60	819,261.00
EMERSON RADIO CORP		0.000		MSN	291087203	3.7500	179,800.00	539,400.00	674,250.00
GENERAL CABLE CORP		1.444		BGC	369300108	13.8500	62,400.00	174,329.96	864,240.00
GREAT AMERN FINL RES		0.575		GFR	389915109	17.3700	33,300.00	544,942.48	578,421.00
GTX INC.		0.000		GTXI	40052B108	13.4900	70,800.00	890,330.22	955,092.00
GUILFORD PHARMACEUTICALS INC		0.000		GLFD	401829106	4.9500	116,000.00	793,242.09	574,200.00
HANSEN NATURAL CORP		0.000		HANS	411310105	36.4100	28,600.00	671,406.20	1,041,326.00
IMPERIAL SUGAR COMPANY		1.049		IPSU	453096208	19.0500	45,600.00	335,761.65	868,680.00
INTERVOICE INC.		0.000		INTV	461142101	13.3500	41,500.00	62,877.17	554,025.00
JUPITERMEDIA CORP		0.000		JUPM	48207D101	23.7800	52,800.00	460,158.84	1,255,584.00
LAKELAND BANCORP INC		2.279		LBAI	511637100	17.5500	39,900.00	675,229.51	700,245.00
LAYNE CHRISTENSEN COMPANY		0.000		LAYN	521050104	18.1500	36,000.00	516,963.17	653,400.00
LCA-VISION INC.		1.368		LCAV	501803308	23.3900	68,325.00	234,766.94	1,598,121.75
MCF CORP		0.000		MEM	580395101	1.9000	152,400.00	249,058.76	289,560.00
MDU COMMUNICATIONS INC		0.000		MDTV	582828109	3.3600	227,900.00	565,192.00	765,744.00
MEASUREMENT SPECIALITIES INC		0.000		MSS	583421102	25.4600	21,600.00	119,040.45	549,936.00
MERCER INSURANCE GROUP INC		0.000		MIGP	587902107	13.4300	71,700.00	911,487.42	962,931.00



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FT FULLER & THALER - 20									
Instrument - COM COMMON STOCK									
MIPS TECHNOLOGIES IN		0.000		MIPS	604567107	9.8500	95,400.00	725,548.66	939,690.00
NANOMETRICS INC		0.000		NANO	630077105	16.1190	68,500.00	759,037.04	1,104,151.50
NATUS MEDICAL INC		0.000		BABY	639050103	8.0000	84,700.00	480,117.32	677,600.00
NAVARRE CORP		0.000		NAVR	639208107	17.6000	57,000.00	732,518.26	1,003,200.00
NEW FRONTIER MEDIA INC		0.000		NOOF	644398109	7.9190	88,800.00	647,729.44	703,207.20
NOVAVAX INC		0.000		NVAX	670002104	3.2500	143,000.00	539,348.55	464,750.00
ONYX SOFTWARE CORP		0.000		ONXS	683402200	3.2000	122,700.00	476,126.79	392,640.00
OREGON STEEL MILLS INC		0.000		OS	686079104Q	20.2900	80,800.00	661,683.53	1,639,432.00
PALOMAR MEDICAL TECHNOLOGIES I		0.000		PMTI	697529303	26.0700	34,400.00	562,810.36	896,808.00
PC MALL INC		0.000		MALL	69323K100	22.3800	40,300.00	770,003.09	901,914.00
PICO HOLDINGS INC		0.000		PICO	693366205	20.7700	29,800.00	385,666.35	618,946.00
PINNACLE SYSTEMS		0.000		PCLE	723481107	6.1000	134,300.00	582,862.00	819,230.00
PRIME MONEY MARKET - 6FT		0.000		IT-FUL	IT-FUL	1.0000	1,276,644.77	1,276,644.75	1,276,644.78
RADYNE COMSTREAM INC		0.000		RADN	750611402	7.4700	88,000.00	835,612.80	657,360.00
REDBACK NETWORKS		0.000		RBAK	757209507	5.3600	186,700.00	776,929.26	1,000,712.00
REPUBLIC FIRST BANCORP INC		0.000		FRBK	760416107	15.3000	44,770.00	264,258.96	684,981.00
ROFIN-SINAR TECHNOLOGIES INC		0.000		RSTI	775043102	42.4500	24,800.00	636,415.72	1,052,760.00
SABA SOFTWARE INC		0.000		SABA	784932600	4.0000	141,224.00	541,501.56	564,896.00
SANTANDER BANCORP		2.122		SBP	802809103	30.1600	33,660.00	461,373.63	1,015,185.60
SELECTICA INC		0.000		SLTC	816288104	3.5800	107,850.00	340,002.78	386,103.00
SIRENZA MICRODEVICES INC		0.000		SMDI	82966T106	6.5600	102,900.00	471,486.95	675,024.00
SOUTHERN ENERGY HOMES INC		0.000		SEHI	842814105	4.7100	226,700.00	306,824.50	1,067,757.00
THREE-FIVE SYSTEMS INC		0.000		TFS	88554L108	2.4200	88,500.00	505,692.54	214,170.00
TRANSWITCH CORP		0.000		TXCC	894065101	1.5400	387,300.00	498,032.01	596,442.00
TWEETER HOME ENTERTAINMENT GRO		0.000		TWTR	901167106	6.8500	103,000.00	651,990.00	705,550.00
UBIQUITEL INC		0.000		UPCS	903474302	7.1200	127,900.00	367,320.57	910,648.00
UNIFI INC		0.000		UFI	904677101	3.8300	165,900.00	552,496.29	635,397.00
VENTIV HEALTH INC.		0.000		VTIV	922793104	20.3200	67,600.00	660,023.81	1,373,632.00
VIRAGE LOGIC CORPORATION		0.000		VIRL	92763R104	18.5700	49,600.00	797,616.34	921,072.00
WATCHGUARD TECHNOLOGIES INC		0.000		WGRD	941105108	4.4300	120,700.00	598,536.04	534,701.00
WESTMORELAND COAL CO		0.000		WLB	960878106	30.4600	32,900.00	547,605.43	1,002,134.00
WITNESS SYS INC		0.000		WITS	977424100	17.4600	84,100.00	713,340.56	1,468,386.00
Instrument Total	71						8,071,773.77	42,992,788.94	58,136,219.83
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
AMERICAN LAND LEASE INC		4.436		ANL	027118108	22.5400	27,900.00	536,209.04	628,866.00
Instrument Total	1						27,900.00	536,209.04	628,866.00
Portfolio Total	72						8,099,673.77	43,528,997.98	58,765,085.83

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FC FULLER THALER - 2000									
Instrument - COM COMMON STOCK									
ACTIVISION INC		0.000		ATVI	004930202	20.1800	58,299.99	864,458.33	1,176,494.00
ADVENT SOFTWARE INC		0.000		ADVS	007974108	20.4800	25,100.00	428,874.81	514,048.00
AFFYMETRIX INC		0.000		AFFX	00826T108	36.5500	28,333.00	848,093.76	1,035,571.15
ALLEGHENY ENERGY INC.		8.726		AYE	017361106Q	19.7100	49,000.00	661,939.94	965,790.00
AMERICAN EAGLE OUTFITTERS		0.509		AEOS	02553E106	47.1000	23,600.00	667,436.79	1,111,560.00
AMKOR TECHNOLOGY INC		0.000		AMKR	031652100	6.6800	78,800.00	624,621.23	526,384.00
ANDREW CORP.		0.000		ANDW	034425108	13.6300	41,900.00	540,490.72	571,097.00
ARIBA INC		0.000		ARBA	04033V203	16.6000	44,700.00	680,040.15	742,020.00
AUTODESK INC.		0.158		ADSK	052769106Q	37.9500	50,200.00	700,476.49	1,905,090.00
BANNER CORP		2.180		BANR	06652V109	31.1900	16,700.00	389,330.18	520,873.00
BE AEROSPACE INC.		0.000		BEAV	073302101	11.6400	41,100.00	201,839.01	478,404.00
BOMBAY COMPANY		0.000		BBA	097924104	5.5300	73,300.00	518,868.00	405,349.00
BORLAND SOFTWARE CORPORATION		0.000		BORL	099849101	11.6800	61,400.00	693,897.86	717,152.00
BOWNE & CO INC.		1.353		BNE	103043105	16.2600	31,800.00	441,708.36	517,068.00
BROCADE COMMUNICATIONS SYSTEM		0.000		BRCD	111621108	7.6400	115,800.00	555,177.40	884,712.00
CABELAS INC		0.000		CAB	126804301	22.7400	29,800.00	698,864.25	677,652.00
CABOT MICROELECTRONICS CORPORA		0.000		CCMP	12709P103	40.0500	21,500.00	809,060.83	861,075.00
CEC ENTERTAINMENT, INC.		0.000		CEC	125137109	39.9700	12,700.00	497,552.45	507,619.00
CHIQUITA BRANDS		1.813		CQB	170032809Q	22.0600	15,600.00	260,946.70	344,136.00
CHURCH & DWIGHT INC		0.713		CHD	171340102Q	33.6200	29,600.00	907,090.25	995,152.00
CITY HLDG CO		2.428		CHCO	177835105	36.2400	14,200.00	432,777.75	514,608.00
COACH INC		0.000		COH	189754104	56.4000	33,000.00	1,019,737.73	1,861,200.00
CONNETICS CORP		0.000		CNCT	208192104	24.2900	22,700.00	615,479.26	551,383.00
CREE INC		0.000		CREE	225447101	40.0800	27,400.00	614,401.16	1,098,192.00
CTI MOLECULAR IMAGING INC		0.000		CTMI	22943D105	14.1900	50,000.00	641,469.73	709,500.00
CURAGEN CORP		0.000		CRGN	23126R101	7.1600	43,100.00	220,357.78	308,596.00
DADE BEHRING HOLDINGS INC		0.000		DADE	23342J206	56.0000	16,000.00	787,375.14	896,000.00
EDGEWATER TECHNOLOGIN INC.		0.000		EDGW	280358102	4.9000	60,000.00	303,650.19	294,000.00
ELECTRONICS BOUTIQUE HLDGS		0.000		ELBO	286045109	42.9400	19,500.00	616,190.80	837,330.00
ENZO BIOCHEM INC.		0.000		ENZ	294100102	19.4700	26,880.00	377,303.66	523,353.60
F5 NETWORKS INC		0.000		FFIV	315616102	48.7200	30,200.00	918,022.71	1,471,344.00
FIRST HORIZON PHARMACEUTICAL		0.000		FHRX	32051K106	22.8900	15,000.00	154,027.42	343,350.00
FLOWERS INDUSTRIES INC.		1.583		FLO	343498101	31.5800	15,400.00	487,194.07	486,332.00
FOSSIL INC.		0.000		FOSL	349882100	25.6400	28,100.00	744,534.75	720,484.00
GATX CORP		2.706		GMT	361448103	29.5600	35,300.00	881,441.99	1,043,468.00
GEN-PROBE INC		0.000		GPRO	36866T103	45.2100	30,900.00	868,883.47	1,396,989.00
GENERAL CABLE CORP		1.444		BGC	369300108	13.8500	59,600.00	399,620.56	825,460.00
GETTY IMAGES INC.		0.000		GYI	374276103	68.8500	16,900.00	777,417.62	1,163,565.00
GLOBAL INDUSTRIES LTD.		0.000		GLBL	379336100	8.2900	46,900.00	242,409.60	388,801.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FC FULLER THALER - 2000									
Instrument - COM COMMON STOCK									
GREAT AMERN FINL RES		0.575	GFR	389915109		17.3700	34,000.00	549,348.24	590,580.00
GRIFFON CORPORATION		0.000	GFF	398433102		27.0000	19,000.00	339,497.95	513,000.00
GUILFORD PHARMACEUTICALS INC		0.000	GLFD	401829106		4.9500	88,275.00	491,940.80	436,961.25
GUITAR CENTER INC		0.000	GTRC	402040109		52.6900	14,900.00	664,167.50	785,081.00
HEALTH NET		0.000	HNT	42222G108		28.8700	18,100.00	437,429.34	522,547.00
HERCULES INCORPORATED		0.000	HPC	427056106Q		14.8500	34,700.00	411,991.65	515,295.00
HUDSON HIGHLAND GROUP INC		0.000	HHGP	443792106		28.8000	21,100.00	552,645.13	607,680.00
HYPERION SOLUTIONS CORP.		0.000	HYSL	44914M104		46.6200	18,700.00	720,857.06	871,794.00
IMPERIAL SUGAR COMPANY		1.049	IPSU	453096208		19.0500	19,700.00	269,941.20	375,285.00
INFORMATICA CORP.		0.000	INFA	45666Q102		8.1200	75,100.00	576,159.57	609,812.00
INFOSPACE INC		0.000	INSP	45678T201		47.5500	26,000.00	759,277.04	1,236,300.00
INTEGRATED ALARM SERVICES GROU		0.000	IASG	45890M109		5.4700	69,600.00	367,153.51	380,712.00
INTERFACE INC		0.601	IFSIA	458665106		9.9700	63,300.00	365,998.84	631,101.00
INTERNET SECURITY SYSTEMS		0.000	ISSX	46060X107		23.2500	22,200.00	409,657.94	516,150.00
INTUITIVE SURGICAL INC		0.000	ISRG	46120E602		40.0200	32,100.00	719,829.68	1,284,642.00
INVESTMENT TECHNOLOGY GROUP IN		0.000	ITG	46145F105		20.0000	30,800.00	504,131.08	616,000.00
JACK IN THE BOX INC.		0.000	JBX	466367109		36.8700	31,000.00	864,695.72	1,142,970.00
JACUZZI BRANDS INC		0.000	JJZ	469865109		8.7000	45,700.00	293,045.09	397,590.00
KBNT BANCORP INC		1.183	KNBT	482921103		16.9000	24,200.00	411,207.45	408,980.00
KNIGHT TRADING GROUP		0.000	NITE	499063105		10.9500	46,000.00	511,404.46	503,700.00
KOS PHARMACEUTICALS		0.000	KOSP	500648100		37.6400	17,100.00	609,338.31	643,644.00
KYPHON INC		0.000	KYPH	501577100		25.7600	34,400.00	954,762.58	886,144.00
LA-Z-BOY INC.		2.862	LZB	505336107		15.3700	33,700.00	606,714.24	517,969.00
LAM RESEARCH CORP		0.000	LRCX	512807108		28.9100	34,400.00	796,667.02	994,504.00
LANDRY'S RESTAURANTS INC.		0.688	LNy	51508L103		29.0600	24,600.00	762,542.09	714,876.00
LONGVIEW FIBRE CO		0.441	LFB	543213102		18.1400	64,800.00	651,940.59	1,175,472.00
MACROMEDIA INC		0.000	MACR	556100105		31.1200	36,000.00	849,286.44	1,120,320.00
MARVEL ENTERPRISES I		0.000	MVL	57383M108		20.4800	37,300.00	550,634.88	763,904.00
MAYTAG COMPANY		3.412	MYG	578592107Q		21.1000	31,200.00	542,827.40	658,320.00
MCDERMOTT INTERNATIONAL		0.000	MDR	580037109Q		18.3600	45,000.00	331,312.47	826,200.00
MERCANTILE BANK CORP		1.012	MBWM	587376104		39.5000	8,315.00	287,380.27	328,442.50
METALS USA INC		0.000	MUSA	591324207		18.5500	38,800.00	540,290.98	719,740.00
MGI PHARMA INC		0.000	MOGN	552880106		28.0100	30,300.00	821,357.50	848,703.00
MICROS SYSTEMS INC.		0.000	MCRS	594901100		78.0600	10,200.00	624,886.25	796,212.00
MICROSTRATEGY INC-CL A		0.000	MSTR	594972408		60.2500	9,900.00	590,483.49	596,475.00
MIDWEST BANC HOLDING		2.194	MBHI	598251106		21.8700	13,400.00	318,021.56	293,058.00
NEOSE TECHNOLOGIES I		0.000	NTEC	640522108		6.7200	29,900.00	213,526.17	200,928.00
NETIQ CORP		0.000	NTIQ	64115P102		12.2100	42,500.00	496,991.14	518,925.00
NEWALLIANCE BANCSHARES INC		1.045	NAL	650203102		15.3000	57,300.00	791,116.45	876,690.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6FC FULLER THALER - 2000									
Instrument - COM COMMON STOCK									
NEWPARK RESOURCES INC.		0.000	NR	651718504		5.1500	91,400.00	529,552.80	470,710.00
NOVATEL WIRELESS INC		0.000	NVTL	66987M604		19.3800	28,700.00	599,522.24	556,206.00
NVIDIA CORP		0.000	NVDA	67066G104		23.5600	63,000.00	933,101.34	1,484,280.00
NYFIX INCORPORATED		0.000	NYFX	670712108		6.1900	61,300.00	380,322.08	379,447.00
OHIO CASUALTY CORP.		0.000	OCAS	677240103Q		23.2100	20,300.00	321,737.84	471,163.00
ORTHOLOGIC CORP		0.000	OLGC	68750J107		6.2500	72,700.00	425,068.17	454,375.00
PALMONE INC		0.000	PLMO	69713P107		31.5500	32,700.00	730,251.65	1,031,685.00
PARK NATL CORP		2.656	PRK	700658107		135.5000	5,250.00	591,539.12	711,375.00
PARKER DRILLING CO		0.000	PKD	701081101		3.9300	102,200.00	267,895.42	401,646.00
PARTNERS TRUST FINL		2.060	PRTR	70213F102		11.6500	46,200.00	485,130.80	538,230.00
PENN NATIONAL GAMING INC		0.000	PENN	707569109		60.5500	20,500.00	493,331.93	1,241,275.00
PEP BOYS MM & J		1.581	PBY	713278109Q		17.0700	32,700.00	639,931.34	558,189.00
PER-SE TECHNOLOGIES		0.000	PSTI	713569309		15.8300	30,900.00	447,739.62	489,147.00
PINNACLE ENTERTAINMENT, INC.		0.000	PNK	723456109		19.7800	35,600.00	309,325.10	704,168.00
PLACER SIERRA BANCSHARES		0.703	PLSB	726079106		28.4400	24,100.00	478,885.00	685,404.00
PLANTRONICS INC.		0.482	PLT	727493108		41.4700	17,900.00	490,022.27	742,313.00
PRESIDENTIAL LIFE		2.358	PLFE	740884101		16.9600	15,700.00	245,611.57	266,272.00
PRIME MONEY MARKET - 6FC		0.000	IT-FUL6	IT-FUL6		1.0000	3,392,270.26	3,392,270.23	3,392,270.27
PRIMEDIA INC		0.000	PRM	74157K101		3.8000	198,500.00	614,345.92	754,300.00
PROVIDENT BANCORP INC		1.213	PBCP	74383A109		13.1900	35,400.00	441,779.88	466,926.00
RESOURCES CONNECTION INC		0.000	RECNC	76122Q105		54.3100	22,200.00	861,962.85	1,205,682.00
RESTORATION HARDWARE INC		0.000	RSTO	760981100		5.7400	112,700.00	565,528.09	646,898.00
RTI INTERNATIONAL METALS		0.000	RTI	74973W107		20.5400	19,200.00	311,322.09	394,368.00
SABA SOFTWARE INC		0.000	SABA	784932600		4.0000	72,900.00	312,875.57	291,600.00
SEACOR SMIT INC.		0.000	CKH	811904101		53.4000	8,800.00	484,606.90	469,920.00
SELECTICA INC		0.000	SLTC	816288104		3.5800	103,300.00	429,103.76	369,814.00
SERVICE CORP INTERNATIONAL		4.832	SCI	817565104Q		7.4500	74,900.00	367,531.45	558,005.00
SONICWALL INC		0.000	SNWL	835470105		6.3200	77,400.00	457,674.72	489,168.00
SOUTHERN UNION COMPANY		0.000	SUG	844030106		23.9800	17,293.00	288,975.72	414,686.14
SPATIALLIGHT INC		0.000	HDTV	847248101		8.9500	51,800.00	241,533.10	463,610.00
STEAK N SHAKE COMPANY		0.000	SNS	857873103		20.0800	18,500.00	296,992.34	371,480.00
STEWART & STEVENSON SERVICES		1.680	SVC	860342104Q		20.2300	26,400.00	446,114.11	534,072.00
SWIFT TRANSPORTATION CO.		0.000	SWFT	870756103		21.4800	35,280.00	606,231.99	757,814.40
SYNAPTICS INC		0.000	SYNA	87157D109		30.5800	22,400.00	669,010.80	684,992.00
TEKELEC		0.000	TKLC	879101103		20.4400	41,200.00	743,371.80	842,128.00
TELEDYNE TECHNOLOGIES INC		0.000	TDY	879360105		29.4300	35,800.00	559,306.01	1,053,594.00
TELETECH HOLDINGS INC		0.000	TTEC	879939106		9.6900	62,800.00	469,759.17	608,532.00
TESORO CORP		0.000	TSO	881609101		31.8600	15,600.00	356,274.55	497,016.00
TESSERA TECHNOLOGIES INC		0.000	TSRA	88164L100		37.2100	28,800.00	592,776.34	1,071,648.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier	F	Price	Par/Shares	Book Value	Market Value
-----										
Group - COMMON STOCK - EXTERNALLY MANAGED										
Portfolio - 6FC FULLER THALER - 2000										
Instrument - COM COMMON STOCK										
THE BANCORP INC		0.000	TBBKD	05969A105	16.0000		20,470.00	296,107.26	327,520.00	
THOMAS & BETTS CORP.		0.000	TNB	884315102Q	30.7500		36,100.00	909,783.90	1,110,075.00	
TIBCO SOFTWARE INC		0.000	TIBX	88632Q103	13.3400		80,400.00	667,076.60	1,072,536.00	
TITAN INT'L INC.		0.132	TWI	88830M102Q	15.1000		42,300.00	157,964.88	638,730.00	
TOO INC		0.000	TOO	890333107	24.4600		28,000.00	694,028.53	684,880.00	
TRIMERIS INC		0.000	TRMS	896263100	14.1700		34,700.00	494,036.77	491,699.00	
UBIQUITEL INC		0.000	UPCS	903474302	7.1200		126,000.00	330,819.51	897,120.00	
UNOVA INC.		0.000	UNA	91529B106	25.2900		28,600.00	411,191.94	723,294.00	
USI HOLDINGS CORP		0.000	USIH	90333H101	11.5700		44,600.00	584,677.95	516,022.00	
UTSTARCOM, INC		0.000	UTSI	918076100	22.1500		25,700.00	415,314.30	569,255.00	
VITESSE SEMICONDUCTOR CORP		0.000	VTSS	928497106	3.5300		162,600.00	626,538.16	573,978.00	
WESTERN WIRELESS COR		0.000	WWCA	95988E204	29.3000		27,500.00	453,656.60	805,750.00	
WIND RIVER SYSTEMS		0.000	WIND	973149107	13.5500		59,000.00	447,084.77	799,450.00	
ZALE CORP.		0.000	ZLC	988858106	29.8700		17,600.00	528,516.07	525,712.00	
Instrument Total	131						8,682,066.26	73,548,634.90	94,578,338.31	
Instrument -REIT REAL ESTATE INVESTMENT TRUST										
AMLI RESIDENTIAL PROP		2.565	AML	001735109	32.0000		12,600.00	337,357.97	403,200.00	
CAPITAL LEASE FUNDING INC		4.800	LSE	140288101	12.5000		42,600.00	487,088.92	532,500.00	
CRESCENT RE EQT. CO.		8.214	CEI	225756105	18.2600		26,000.00	498,099.58	474,760.00	
GLOBAL SIGNAL INC		5.809	GSL	37944Q103	27.5400		17,800.00	380,392.54	490,212.00	
INLAND REAL ESTATE CORP		5.893	IRC	457461200	15.9500		36,000.00	454,867.44	574,200.00	
KITE REALTY GROUP TRUST		4.908	KRG	49803T102	15.2800		37,200.00	504,051.88	568,416.00	
NEW YORK MORTGAGE TRUST INC		8.571	NTR	649604105	11.2000		44,900.00	411,327.25	502,880.00	
Instrument Total	7						217,100.00	3,073,185.58	3,546,168.00	
Portfolio Total	138						8,899,166.26	76,621,820.48	98,124,506.31	

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6JL JACOBS LEVY - 2000 V									
Instrument - COM COMMON STOCK									
21ST CENTY INS GROUP		0.588	TW	90130N103		13.6000	11,500.00	147,792.87	156,400.00
ABGENIX INC		0.000	ABGX	00339B107		10.3400	58,500.00	589,265.83	604,890.00
ABM INDUSTRIES INC.		2.129	ABM	000957100		19.7200	28,600.00	522,863.00	563,992.00
ACCELRYIS INC		0.000	ACCL	00430U103		7.8000	3,400.00	25,038.62	26,520.00
ADAPTEC INC		0.000	ADPT	00651F108		7.5900	119,800.00	946,659.50	909,282.00
AFTERMARKET TECHNOLOGY		0.000	ATAC	008318107		16.1000	9,100.00	126,492.73	146,510.00
AGL RESOURCES INC		3.489	ATG	001204106		33.2400	23,100.00	610,883.03	767,844.00
AK STEEL HOLDING CORP		1.727	AKS	001547108		14.4700	22,900.00	166,015.84	331,363.00
ALABAMA NATL BANCORP		1.938	ALAB	010317105		64.5000	5,600.00	350,357.84	361,200.00
ALASKA AIRGROUP INC		0.000	ALK	011659109		33.4900	26,600.00	709,230.04	890,834.00
ALBANY INTL CL-A		0.910	AIN	012348108Q		35.1600	10,800.00	294,082.15	379,728.00
ALDERWOODS GROUP INC		0.000	AWGI	014383103		11.3800	15,000.00	101,385.79	170,700.00
ALLIANCE IMAGING INC		0.000	AIQ	018606202		11.2500	24,500.00	119,124.50	275,625.00
ALLIANCE SEMICONDUCTOR CORP		0.000	ALSC	01877H100		3.7000	27,600.00	94,918.92	102,120.00
ALLOS THERAPEUTICS I		0.000	ALTH	019777101		2.4000	33,900.00	73,505.37	81,360.00
ALLOY INC		0.000	ALOY	019855105		8.0700	33,067.00	214,662.44	266,850.69
AMERICAN AXLE & MFG HOLDINGS		1.956	AXL	024061103		30.6600	7,200.00	248,996.88	220,752.00
AMERICAN EAGLE OUTFITTERS		0.509	AEOS	02553E106		47.1000	6,500.00	243,995.05	306,150.00
AMERICAN HOME MTG HL		7.708	AHM	02660R107		34.2500	24,700.00	776,913.90	845,975.00
AMERICAN PHYSICIANS		0.000	ACAP	028884104		36.0200	5,400.00	147,717.00	194,508.00
AMERICAN WOODMARK CORP.		0.274	AMWD	030506109		43.6800	6,100.00	235,527.10	266,448.00
ANTHRACITE CAPITAL INC		9.061	AHR	037023108		12.3600	20,200.00	208,672.47	249,672.00
APPLICA		0.000	APN	03815A106		6.0500	32,600.00	186,361.16	197,230.00
APPLIED MICRO CIRCUITS CORP		0.000	AMCC	03822W109		4.2100	30,000.00	110,502.48	126,300.00
APTAR GROUP INC.		1.136	ATR	038336103Q		52.7800	7,900.00	302,705.05	416,962.00
ARENA PHARMACEUTICALS INC		0.000	ARNA	040047102		6.6900	18,500.00	100,582.65	123,765.00
ARIBA INC		0.000	ARBA	04033V203		16.6000	4,500.00	36,290.14	74,700.00
ARQULE INC		0.000	ARQL	04269E107		5.7900	11,600.00	63,964.72	67,164.00
ASBURY AUTOMOTIVE GROUP		0.000	ABG	043436104		13.7800	100.00	1,741.60	1,378.00
ASHLAND INC		1.884	ASH	044204105Q		58.3800	11,800.00	693,551.60	688,884.00
ASIAINFO HLDGS INC		0.000	ASIA	04518A104		5.9600	33,200.00	181,082.76	197,872.00
ASSOCIATED BANC-CORP.		3.011	ASBC	045487105		33.2100	3,800.00	110,304.35	126,198.00
ATARI INC		0.000	ATAR	04651M105		2.9300	17,900.00	33,952.72	52,447.00
AVIAL INC.		0.174	AVL	05366B102Q		22.9700	13,300.00	146,910.88	305,501.00
BANKATLANTIC BANCORP INC		0.703	BBX	065908501		19.9000	50,600.00	923,461.98	1,006,940.00
BANKUNITED FINANCIAL CORP-A		0.000	BKUNA	06652B103		31.9500	24,600.00	665,833.74	785,970.00
BANNER CORP		2.180	BANR	06652V109		31.1900	2,598.00	53,698.37	81,031.62
BASSETT FURNITURE INDS.		4.076	BSET	070203104Q		19.6250	3,900.00	52,318.50	76,537.50
BENCHMARK ELECTRONICS INC		0.000	BHE	08160H101		34.1000	5,100.00	170,722.50	173,910.00

## Monthly Market Portfolio

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-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6JL JACOBS LEVY - 2000 V									
Instrument - COM COMMON STOCK									
BERKSHIRE HILLS BANC		1.292	BHL	084680107		37.1500	500.00	16,591.00	18,575.00
BISYS GROUP INC.		0.000	BSG	055472104		16.4500	63,200.00	909,437.50	1,039,639.99
BLOUNT INTERNATIONAL		0.000	BLT	095180105		17.4200	10,100.00	168,215.50	175,942.00
BRUSH ENGINEERED MATERIALS		2.594	BW	117421107		18.5000	6,200.00	118,620.26	114,700.00
BUCKLE INC		1.627	BKE	118440106		29.5000	4,400.00	88,977.75	129,800.00
BUILDING MATERIALS HLDG. CORP.		0.835	BMHC	120113105		38.2900	12,200.00	166,894.78	467,138.00
C&D TECHNOLOGIES INC.		0.322	CHP	124661109		17.0400	22,200.00	366,096.54	378,288.00
CAPITAL CITY BK GROU		1.818	CCBG	139674105		41.8000	2,100.00	75,444.60	87,780.00
CAPITAL CORP OF THE WEST		0.425	CCOW	140065103		47.0010	3,700.00	120,657.34	173,903.70
CARDIAC SCIENCE INC		0.000	DFIB	141410209		2.1400	20,100.00	42,288.39	43,014.00
CARMIKE CINEMAS INC		1.917	CKEC	143436400		36.5000	13,800.00	458,620.92	503,700.00
CARPENTER TECHNOLOGY		0.684	CRS	144285103		58.4600	18,200.00	564,556.85	1,063,972.00
CATO CORP CL A		2.428	CTR	149205106		28.8200	19,100.00	397,118.98	550,462.00
CELERA GENOMICS GROUP		0.000	CRA	038020202		13.7500	81,500.00	1,111,513.93	1,120,625.00
CELL GENESYS INC		0.000	CEGE	150921104		8.1000	29,400.00	223,639.92	238,140.00
CENTRAL PACIFIC FINANCIAL CORP		1.769	CPF	154760102		36.1700	1,000.00	25,396.97	36,170.00
CHARMING SHOPPES		0.000	CHRS	161133103		9.3700	108,800.00	918,230.20	1,019,456.00
CHARTERMAC		6.710	CHC	160908109		24.4400	13,100.00	266,557.35	320,164.00
CHESAPEAKE UTILITIES CORP		4.194	CPK	165303108		26.7000	2,700.00	57,781.27	72,090.00
CHITTENDEN CORPORATION		2.506	CHZ	170228100		28.7300	35,500.00	807,038.37	1,019,915.00
COHU INC.		1.077	COHU	192576106		18.5600	1,800.00	32,739.84	33,408.00
COLLAGENEX PHARMACEUTICALS INC		0.000	CGPI	19419B100		7.3400	9,400.00	56,472.38	68,996.00
COLUMBIA BANCORP		1.988	CBMD	197227101		34.1900	800.00	19,310.80	27,352.00
COMMERCE GROUP INC M		2.162	CGI	200641108		61.0400	11,300.00	538,027.53	689,752.00
COMMERCIAL FEDERAL CORP.		1.817	CFB	201647104		29.7100	29,100.00	720,796.07	864,561.00
COMMERCIAL METALS CO.		0.474	CMC	201723103		50.5600	8,800.00	436,407.04	444,928.00
COMMUNITY BANK SYSTEM INC		2.548	CBU	203607106		28.2500	9,600.00	141,850.67	271,200.00
COMMUNITY HEALTH SYS		0.000	CYH	203668108		27.8800	15,500.00	469,494.31	432,140.00
COMMUNITY TR BANCORP		2.966	CTBI	204149108		32.3600	2,420.00	58,660.00	78,311.20
COMPUCREDIT CORP		0.000	CCRT	20478N100		27.3400	19,800.00	443,118.95	541,332.00
COMPUTER NETWORK TECH CORP		0.000	CMNT	204925101		7.1000	16,500.00	94,749.60	117,150.00
CONCURRENT COMPUTER CORP		0.000	CCUR	206710204		2.8600	31,300.00	74,209.17	89,518.00
CONSOLIDATED GRAPHICS INC.		0.000	CGX	209341106		45.9000	5,100.00	121,179.45	234,090.00
CORN PRODUCTS INT'L INC.		1.045	CPO	219023108		53.5600	24,500.00	1,035,291.17	1,312,220.00
CREDENCE SYSTEMS CORP		0.000	CMOS	225302108		9.1500	10,000.00	94,540.00	91,500.00
CT COMMUNICATIONS IN		2.113	CTCI	126426402		12.3000	6,995.00	84,388.98	86,038.50
CTS CORP.		0.902	CTS	126501105		13.2900	33,600.00	249,144.43	446,544.00
CYTEC INDUSTRIES		0.777	CYT	232820100Q		51.4200	8,200.00	363,622.44	421,644.00
DATASCOPE CORP		0.705	DSCP	238113104		39.6900	6,500.00	259,217.08	257,985.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6JL JACOBS LEVY - 2000 V									
Instrument - COM COMMON STOCK									
DDI CORP		0.000	DDIC	233162304		3.1800	25,800.00	144,652.86	82,044.00
DIMON INC.		4.464	DMN	254394109		6.7200	25,400.00	165,781.68	170,688.00
DOMINION HOMES INC		0.000	DHOM	257386102		25.2230	6,900.00	151,863.37	174,038.70
DOVER MOTORSPORTS IN		0.698	DVD	260174107		5.7300	2,900.00	12,983.33	16,617.00
DRIL-QUIP INC		0.000	DRQ	262037104		24.2600	10,400.00	167,594.77	252,304.00
DRS TECHNOLOGIES INC		0.000	DRS	23330X100		42.7100	24,800.00	1,004,278.48	1,059,208.00
DUCOMMUN INC DEL		0.000	DCO	264147109		20.8500	3,700.00	60,544.70	77,145.00
DURA AUTOMOTIVE SYST		0.000	DRRA	265903104		10.8300	21,500.00	203,679.38	232,845.00
E.PIPHANY INC		0.000	EPNY	26881V100		4.8300	50,000.00	227,070.33	241,500.00
EFUNDS CORP		0.000	EFD	28224R101		24.0100	49,500.00	625,499.37	1,188,495.00
EL PASO ELECTRIC COMPANY		0.000	EE	283677854		18.9400	7,100.00	84,072.52	134,474.00
EMS TECHNOLOGIES INC		0.000	ELMG	26873N108		16.6200	7,593.00	142,214.69	126,195.66
ENCORE ACQUISITION CO		0.000	EAC	29255W100		34.9100	5,600.00	125,063.75	195,496.00
ENERGEN CORP.		1.306	EGN	29265N108		58.9500	20,000.00	584,615.52	1,179,000.00
ENNIS BUSINESS FORMS		3.220	EBF	293389102		19.2500	12,200.00	232,440.13	234,850.00
ENPRO INDUSTRIES INC		0.000	NPO	29355X107		29.5700	23,400.00	524,218.79	691,938.00
ENTERASYS NETWORKS INC.		0.000	ETS	293637104		1.8000	171,694.00	285,994.43	309,049.20
ENTRAVISION COMMUNIC		0.000	EVC	29382R107		8.3500	36,700.00	286,440.40	306,445.00
EXAR CORP		0.000	EXAR	300645108		14.1900	29,800.00	428,012.56	422,862.00
EXPRESSJET HOLDINGS INC		0.000	XJT	30218U108		12.8800	71,300.00	776,144.30	918,344.00
FBL FINANCIAL GROUP INC.-CL A		1.401	FFG	30239F106		28.5500	3,200.00	91,353.28	91,360.00
FIDELITY BANKSHARES		0.748	FFFL	31604Q107		42.7600	5,000.00	166,301.36	213,800.00
FIRST AMERICAN CORP.		1.707	FAF	318522307		35.1400	8,000.00	273,200.00	281,120.00
FIRST BANCORP PR		0.755	FBP	318672102		63.5100	14,600.00	845,898.49	927,246.00
FIRST CMNTY BANCORP		2.060	FCBP	31983B101		42.7000	3,200.00	136,990.08	136,640.00
FIRST COMWLTH FINL C		4.288	FCF	319829107		15.3900	31,900.00	412,260.67	490,941.00
FIRST FINANCIAL HOLDINGS INC		2.810	FFCH	320239106		32.7400	2,600.00	63,127.74	85,124.00
FIRST HORIZON PHARMACEUTICAL		0.000	PHRX	32051K106		22.8900	6,200.00	151,229.78	141,918.00
FIRST MERCHANTS CORP		3.250	FRME	320817109		28.3000	3,900.00	94,749.33	110,370.00
FIRST NIAGARA FINL G		2.293	FNFG	33582V108		13.9500	600.00	8,061.78	8,370.00
FIRST REPUBLIC BANK		1.132	FRC	336158100		53.0000	15,100.00	332,955.00	800,300.00
FLUSHING FINL CORP		1.794	FFIC	343873105		20.0600	10,700.00	197,724.16	214,642.00
FMC CORP.		0.000	FMC	302491303		48.3000	8,200.00	383,960.90	396,060.00
FRONTIER AIRLINES INC		0.000	FRNT	359065109		11.4100	59,200.00	679,063.00	675,472.00
FSI INTL INC.		0.000	FSII	302633102		4.6700	10,000.00	76,838.54	46,700.00
G & K SERV. CL-A		0.161	GKSR	361268105Q		43.4200	12,100.00	513,129.54	525,382.00
GARDNER DENVER MACHINERY		0.000	GDI	365558105Q		36.2900	19,800.00	588,236.68	718,542.00
GATEWAY INC.		0.000	GTW	367626108		6.0100	183,800.00	1,028,189.76	1,104,638.00
GENE LOGIC INC		0.000	GLGC	368689105		3.6800	5,100.00	17,808.69	18,768.00



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GENERAL MARITIME CORP		0.000	GMR	Y2692M103		39.9500	5,500.00	210,351.35	219,725.00
GENESEE & WYO INC		0.000	GWR	371559105		28.1300	6,900.00	163,756.40	194,097.00
GENESIS HEALTHCARE CORP		0.000	GHCI	37184D101		35.0300	20,200.00	631,769.48	707,606.00
GENLYTE GROUP INC		0.000	GLYT	372302109		85.6800	10,200.00	681,687.63	873,936.00
GIBALTAR INDUSTRIES INC		0.846	ROCK	374689107		23.6200	30,200.00	634,753.99	713,324.00
GLOBAL INDUSTRIES LTD.		0.000	GLBL	379336100		8.2900	71,900.00	590,324.77	596,051.00
GRANITE CONSTRUCTION INC		1.503	GVA	387328107		26.6000	40,500.00	816,419.29	1,077,300.00
GREENBRIER COS INC		0.709	GBX	393657101		33.8500	2,000.00	49,520.00	67,700.00
GREIF INC		1.142	GEF	397624107		56.0000	9,600.00	536,089.36	537,600.00
GUILFORD PHARMACEUTICALS INC		0.000	GLFD	401829106		4.9500	36,800.00	164,783.04	182,160.00
HANCOCK HLDG CO		1.972	HBHC	410120109		33.4600	9,200.00	243,450.19	307,832.00
HOOKER FURNITURE CORP		1.233	HOFT	439038100		22.7000	1,800.00	38,007.54	40,860.00
HOUSTON EXPL CO		0.000	THX	442120101		56.3100	17,200.00	651,032.70	968,532.00
HUB GROUP INC		0.000	HUBG	443320106		52.2200	5,900.00	229,453.36	308,098.00
HUGHES SUPPLY INC.		0.803	HUG	444482103		32.3500	17,400.00	490,714.80	562,890.00
HUMANA INC.		0.000	HUM	444859102		29.6900	44,200.00	718,882.06	1,312,298.00
HYDRIL		0.000	HYDL	448774109		45.5100	11,700.00	510,798.60	532,467.00
IBERIABANK CORP		1.687	IBKC	450828108		66.3600	2,800.00	153,458.20	185,808.00
INCYTE CORP		0.000	INCY	45337C102		9.9900	21,000.00	218,013.00	209,790.00
INFINITY PROPERTY & CASUALTY C		0.625	IPCC	45665Q103		35.2000	23,300.00	674,237.87	820,160.00
INSIGHT ENTERPRISES INC.		0.000	NSIT	45765U103		20.5200	10,062.00	198,830.15	206,472.24
INSURANCE AUTO AUCTIONS INC		0.000	IAAI	457875102		22.4200	5,600.00	105,358.49	125,552.00
INTERLAND INC		0.000	INLD	458727203		3.2700	15,500.00	53,935.35	50,685.00
J & J SNACK FOODS CORP		0.000	JJSF	466032109		49.0300	3,500.00	109,516.75	171,605.00
JACK IN THE BOX INC.		0.000	JBX	466367109		36.8700	32,400.00	926,388.72	1,194,588.00
JO-ANN STORES INC		0.000	JAS	47758P307		27.5400	2,300.00	63,849.80	63,342.00
JONES LANG LASALLE I		0.000	JLL	48020Q107		37.4100	20,700.00	529,240.26	774,387.00
JOURNAL COMMUNICATIONS INC		1.438	JRN	481130102		18.0700	16,500.00	265,723.36	298,155.00
KENNAMETAL INC		1.366	KMT	489170100		49.7700	10,900.00	505,858.08	542,493.00
KEYNOTE SYSTEMS INC		0.000	KEYN	493308100		13.9200	9,600.00	119,653.44	133,632.00
LA QUINTA INNS INC		0.770	LQI	50419U202		9.0900	144,200.00	1,003,171.47	1,310,778.00
LACLEDE GROUP HLDG. CO.		4.366	LG	505597104		31.1500	6,300.00	181,470.38	196,245.00
LAIDLAW INTERNATIONAL INC		0.000	LI	50730R102		21.4000	57,100.00	905,917.59	1,221,940.00
LANCE INC		3.363	LNCE	514606102Q		19.0300	27,600.00	301,751.04	525,228.00
LANDAMERICA FINANCIAL GROUP		1.112	LFG	514936103		53.9300	20,900.00	815,304.99	1,127,137.00
LAYNE CHRISTENSEN COMPANY		0.000	LAYN	521050104		18.1500	5,500.00	81,131.60	99,825.00
LECROY CORP		0.000	LCRY	52324W109		23.3400	7,600.00	153,703.92	177,384.00
LIGHTBRIDGE INC		0.000	LTBG	532226107		6.0400	10,234.00	50,024.81	61,813.36
LITHIA MOTORS INC - CL A		1.193	LAD	536797103		26.8200	22,300.00	474,709.71	598,086.00

## Monthly Market Portfolio

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LONE STAR STEAKHOUSE & SALOON		2.500	STAR	542307103		28.0000	14,067.00	274,171.33	393,876.00
LSI LIGHTING SYS		2.515	LYTS	50216C108Q		11.4500	7,100.00	97,306.21	81,295.00
LTC PROPERTIES INC		6.027	LTC	502175102		19.9100	9,800.00	129,916.74	195,118.00
LUBYS INC.		0.000	LUB	549282101Q		7.5000	10,800.00	39,385.80	81,000.00
LUFKIN INDUSTRIES INC		1.804	LUFK	549764108		39.9080	2,000.00	62,733.45	79,816.00
LUMINENT MORTGAGE CAPITAL INC		14.453	LUM	550278303		11.9000	41,800.00	488,020.46	497,420.00
MAGELLAN HEALTH SERVICES INC		0.000	MGLN	559079207		34.1600	31,300.00	1,116,236.81	1,069,208.00
MANUGISTICS GROUP INC.		0.000	MANU	565011103		2.8700	10,000.00	26,984.00	28,700.00
MARCUS CORPORATION		0.875	MCS	566330106		25.1400	8,300.00	123,875.01	208,662.00
MAXYGEN INC		0.000	MAXY	577776107		12.7900	12,400.00	126,109.96	158,596.00
MCDATA CORPORATION-A		0.000	MCDTA	580031201		5.9600	126,600.00	639,279.36	754,536.00
MEDAREX INC		0.000	MEDX	583916101		10.7800	10,000.00	109,766.00	107,800.00
MEDCATH CORPORATION		0.000	MDTH	58404W109		24.6400	8,800.00	94,392.20	216,832.00
METHODE ELECTRONICS CL-A		1.556	METH	591520200		12.8500	13,300.00	108,794.00	170,905.00
MID-STATE BANCSHARES		2.233	MDST	595440108		28.6500	3,700.00	64,971.63	106,005.00
MILACRON, INC.		1.179	MZ	598709103Q		3.3900	44,400.00	133,461.96	150,516.00
MOVADO GROUP INC		0.857	MOV	624580106		18.6500	12,200.00	197,981.95	227,530.00
MPS GROUP INC		0.000	MPS	553409103		12.2600	9,100.00	99,689.59	111,566.00
MRV COMMUNICATIONS I		0.000	MRVC	553477100		3.6700	115,400.00	431,435.69	423,518.00
MYERS INDUSTRIES INC.		1.562	MYE	628464109Q		12.8000	17,737.00	189,462.45	227,033.60
NANOMETRICS INC		0.000	NANO	630077105		16.1190	6,800.00	106,169.76	109,609.20
NETIQ CORP		0.000	NTIQ	64115P102		12.2100	33,200.00	407,719.69	405,372.00
NETRATINGS INC		0.000	NTRT	64116M108		19.1700	17,100.00	318,735.45	327,807.00
NEWMARKET CORP		0.000	NEU	651587107		19.9000	10,200.00	198,531.06	202,980.00
NJ RESOURCES CORP. COMMON		3.138	NJR	646025106		43.3400	11,300.00	352,984.78	489,742.00
NORTHWEST BANCORP IN		1.913	NWSB	667328108		25.0900	7,200.00	151,647.12	180,648.00
NORTHWEST NATURAL GAS CO.		3.853	NWN	667655104		33.7400	5,200.00	134,056.00	175,448.00
NYFIX INCORPORATED		0.000	NYFX	670712108		6.1900	14,900.00	89,305.88	92,231.00
OCTEL CORP		0.576	OTL	675727101		20.8100	13,600.00	307,542.54	283,016.00
OFFSHORE LOGISTICS		0.000	OLG	676255102		32.4700	20,600.00	419,369.92	668,882.00
OIL STS INTL INC		0.000	OIS	678026105		19.2900	21,100.00	357,305.29	407,019.00
ON ASSIGNMENT INC		0.000	ASGN	682159108		5.1900	8,800.00	43,831.92	45,672.00
OREGON STEEL MILLS INC		0.000	OS	686079104Q		20.2900	46,200.00	896,115.32	937,398.00
OSTEOTECH INC		0.000	OSTE	688582105		5.5000	12,000.00	59,366.40	66,000.00
OVERNITE CORP		0.429	OVNT	690322102		37.2400	31,200.00	945,273.90	1,161,888.00
OVERSEAS SHIPHOLDING GROUP		1.268	OSG	690368105		55.2000	20,800.00	983,103.33	1,148,160.00
PACIFIC CAP BANCORP		2.118	PCBC	69404P101		33.9900	15,700.00	438,750.40	533,643.00
PALM HARBOR HOMES		0.000	PHHM	696639103		16.8800	8,000.00	125,432.80	135,040.00
PATHMARK STORES INC		0.000	PTMK	70322A101		5.8100	45,700.00	262,896.10	265,517.00

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Instrument - COM COMMON STOCK									
PEC SOLUTIONS INC		0.000		PECS	705107100	14.1700	34,000.00	400,550.52	481,780.00
PEOPLES BK BRIDGEPOR		2.982		PBCT	710198102	38.8900	7,800.00	227,836.44	303,342.00
PERINI CORP		0.000		PCR	713839108	16.6900	23,100.00	240,286.69	385,539.00
PEROT SYSTEMS COPR. CL. A		0.000		PER	714265105	16.0300	59,500.00	973,722.00	953,785.00
PETROQUEST ENERGY INC		0.000		PQUE	716748108	4.9500	25,700.00	81,752.23	127,215.00
PFF BANCORP INC		1.726		PFB	69331W104	46.3300	12,300.00	431,279.50	569,859.00
POLO RALPH LAUREN CORP		0.469		RL	731572103	42.6000	6,300.00	162,744.12	268,380.00
POLYONE CORPORATION		2.759		POL	73179P106	9.0600	67,000.00	493,863.18	607,020.00
POMEROY COMPUTER RESOURCES		0.000		PMRY	731822102	15.2100	8,700.00	92,118.22	132,327.00
POPE & TALBOT INC		1.870		POP	732827100	17.1100	5,400.00	89,874.36	92,394.00
PRAECIS PHARMACEUTICALS INC		0.000		PRCS	739421105	1.9000	48,400.00	232,753.18	91,960.00
PRIME MONEY MARKET - 6JL		0.000		IT-JAC	IT-JAC	1.0000	2,298,858.86	2,298,858.88	2,298,858.87
PROVIDENT BANKSHARES CORPORATI		2.914		PBKS	743859100	36.3700	15,750.00	328,166.88	572,827.50
PROVIDENT FINANCIAL SERVICES		1.239		PFS	74386T105	19.3700	33,400.00	574,432.01	646,958.00
QUANEX CORP		0.787		NX	747620102	68.5700	13,500.00	659,902.68	925,695.00
QUICKLOGIC CORP		0.000		QUIK	74837P108	2.8410	6,600.00	21,571.44	18,750.60
RALCORP HOLDINGS		0.000		RAH	751028101Q	41.9300	20,200.00	730,407.18	846,986.00
RELIANCE STEEL & ALUMINUM		0.718		RS	759509102	38.9600	12,200.00	395,968.38	475,312.00
RES-CARE INC		0.000		RSCR	760943100	15.2200	15,600.00	236,246.40	237,432.00
RPC INC		0.477		RES	749660106	25.1200	4,400.00	63,816.28	110,528.00
RUDDICK CORP.		2.028		RDK	781258108Q	21.6900	18,500.00	360,931.42	401,265.00
RUSS BERRIE & CO INC		5.253		RUS	782233100	22.8400	2,400.00	53,119.44	54,816.00
RUSSELL CORP		0.821		RML	782352108Q	19.4800	31,600.00	557,780.86	615,568.00
RYANS RESTAURANT GROUP INC		0.000		RYAN	783520109	15.4200	21,900.00	338,103.15	337,698.00
RYERSON TULL, INC.		1.269		RT	78375P107Q	15.7500	38,700.00	471,959.09	609,525.00
SAFETY INSURANCE GROUP INC		1.540		SAFT	78648T100	31.1500	6,200.00	127,255.25	193,130.00
SANTANDER BANCORP		2.122		SBP	802809103	30.1600	4,730.00	101,516.83	142,656.80
SELECTIVE INSURANCE GROUP		1.717		SIGI	816300107	44.2400	6,265.00	204,635.02	277,163.60
SILGAN HOLDINGS INC		0.984		SLGN	827048109	60.9600	10,000.00	414,100.00	609,600.00
SIMPLETECH INC		0.000		STEC	828823104	4.6000	24,600.00	122,151.30	113,160.00
SIX FLAGS INC.		0.000		PKS	83001P109	5.3700	9,100.00	45,843.98	48,867.00
SKYWEST INC		0.598		SKYW	830879102	20.0600	56,900.00	1,099,948.94	1,141,414.00
SMART & FINAL INC		0.000		SMF	831683107	14.3900	5,900.00	94,636.00	84,901.00
SOURCE CORP		0.000		SRCPE	836167106	19.1100	14,100.00	338,115.27	269,451.00
SOUTHWEST GAS CORP		3.228		SWX	844895102Q	25.4000	800.00	17,892.72	20,320.00
SPHERION CORPORATION		0.000		SFN	848420105	8.4000	37,400.00	326,645.40	314,160.00
STANDARD REGISTER CO		6.515		SR	853887107	14.1200	13,800.00	147,108.00	194,856.00
STANDARD-PACIFIC CORP		0.498		SPF	85375C101	64.1400	1,900.00	53,848.35	121,866.00
STANLEY FURNITURE CO INC		0.889		STLY	854305208	44.9500	3,600.00	98,409.60	161,820.00

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STATE AUTO FINL CORP		0.696	STFC	855707105		25.8500	8,100.00	244,775.52	209,385.00
STEEL TECHNOLOGIES INC		0.727	STTX	858147101		27.5100	19,000.00	481,972.74	522,690.00
STEELCASE INC		1.734	SCS	858155203		13.8400	24,900.00	319,458.28	344,616.00
STEINWAY MUSICAL INS		0.000	LVB	858495104		28.9400	5,500.00	173,005.85	159,170.00
STERLING BANCORP		2.690	STL	859158107		28.2500	400.00	6,682.92	11,300.00
STERLING BANCSHARES INC		1.401	SBIB	858907108		14.2700	27,300.00	389,213.37	389,571.00
STEWART ENTERPRISES INC. CL-A		0.000	STEI	860370105		6.9900	46,000.00	320,480.35	321,540.00
STEWART INFO SVCS		1.104	STC	860372101		41.6500	19,200.00	689,206.37	799,680.00
SYCAMORE NETWORKS INC		0.000	SCMR	871206108		4.0600	31,600.00	120,516.08	128,296.00
SYKES ENTERPRISES		0.000	SYKE	871237103		6.9500	21,100.00	118,560.90	146,645.00
SYNNEX CORP		0.000	SNX	87162W100		24.0600	12,000.00	242,027.26	288,720.00
TBC CORP		0.000	TBCC	872183108		27.8000	18,000.00	210,694.00	500,400.00
TECHNICAL OLYMPIC US		0.236	TOA	878483106		25.3800	19,100.00	485,764.71	484,758.00
TECUMSEH PRODUCTS CO CL-A		2.677	TECUA	878895200		47.8000	10,400.00	482,547.52	497,120.00
TEXAS INDUSTRIES INC		0.480	TXI	882491103		62.3800	11,100.00	410,134.11	692,418.00
TEXAS REGIONAL BANCSHARES INC		1.224	TRBS	882673106		32.6800	11,800.00	359,428.00	385,624.00
THE GEO GROUP INC		0.000	GGI	36159R103		26.5800	6,300.00	139,822.95	167,454.00
THREE-FIVE SYSTEMS INC		0.000	TFS	88554L108		2.4200	10,000.00	20,272.13	24,200.00
TIER TECHNOLOGIES INC-CL B		0.000	TIER	88650Q100		9.2500	9,900.00	90,702.81	91,575.00
TIERONE CORP		0.804	TONE	88650R108		24.8500	4,900.00	107,378.11	121,765.00
TOO INC		0.000	TOO	890333107		24.4600	18,800.00	433,067.40	459,848.00
TRAMMELL CROW CO		0.000	TCC	89288R106		18.1100	12,500.00	127,237.30	226,375.00
TRANS WORLD ENTERTAINMENT CP		0.000	TWMC	89336Q100		12.4700	16,800.00	129,020.71	209,496.00
TRIARC COMPANIES, INC.-B		2.447	TRY.B	895927309		12.2600	22,300.00	276,849.70	273,398.00
TRIQUENT SEMICONDUCTOR		0.000	TQNT	89674K103		4.4500	11,900.00	78,098.30	52,955.00
U S XPRESS ENTERPRIS		0.000	XPRSA	90338N103		29.3000	34.00	402.04	996.20
UICI		1.474	UCI	902737105		33.9000	20,600.00	595,879.53	698,340.00
UMB FINL CORP		1.553	UMBF	902788108		56.6600	6,194.00	295,886.47	350,952.04
UNIFIRST CORP		0.530	UNF	904708104Q		28.2800	5,300.00	131,656.77	149,884.00
UNITED FIRE & CAS CO		1.423	UFCS	910331107		33.7100	11,000.00	284,132.33	370,810.00
UNIVERSAL COMPRESSION HLDGS		0.000	UCO	913431102		34.9100	28,900.00	964,049.80	1,008,899.00
UNIVERSAL HEALTH SERVICES CL B		0.719	UHS	913903100		44.5000	8,000.00	357,035.20	356,000.00
URS CORPORATION		0.000	URS	903236107		32.1000	11,600.00	345,874.49	372,360.00
VAIL RESORTS INC		0.000	MTN	91879Q109		22.4200	33,300.00	499,736.64	746,586.00
VALMONT INDUSTRIES		1.274	VMI	920253101		25.1100	2,000.00	40,941.00	50,220.00
VASTERA INC		0.000	VAST	92239N109		2.6300	28,300.00	69,926.47	74,429.00
VIAD CORP		0.561	VVI	92552R406		28.4900	28,600.00	652,412.09	814,814.00
VICAL INC		0.000	VICL	925602104		4.7000	3,550.00	15,534.09	16,685.00
VICURON PHARMACEUTICALS INC		0.000	MICU	926471103		17.4100	38,200.00	644,662.05	665,062.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6JL JACOBS LEVY - 2000 V									
Instrument - COM COMMON STOCK									
VOLT INFO. SCIENCES INC.		0.000		VOL	928703107	29.3900	5,300.00	69,893.40	155,767.00
WASHINGTON FEDERAL INC.		3.165		WFSL	938824109	26.5400	7,621.00	149,078.16	202,261.34
WATER PIK TECHNOLOGIES INC		0.000		PIK	94113U100	17.7300	1,200.00	19,645.20	21,276.00
WATSCO INC.		1.590		WSO	942622200	35.2200	8,500.00	104,541.00	299,370.00
WATSON WYATT & CO HOLDINGS		1.113		WW	942712100	26.9500	22,300.00	580,271.96	600,985.00
WEIS MKTS INC		2.903		WMK	948849104	38.5700	3,200.00	107,983.14	123,424.00
WEST COAST BANCORP O		1.456		WCBO	952145100	25.4100	4,800.00	116,283.84	121,968.00
WEST PHARMACEUTICAL SERVICES		1.757		WST	955306105	25.0300	11,600.00	157,835.18	290,348.00
WESTERN SIERRA BANCORP		0.000		WSBA	959522103	38.3550	500.00	19,217.35	19,177.50
WET SEAL INC		0.000		WTSLA	961840105	2.2700	130,600.00	221,270.54	296,462.00
WHITE ELECTR DESIGNS		0.000		WEDC	963801105	6.3300	12,500.00	60,614.78	79,125.00
WHITNEY HOLDING CORP		3.111		WTNY	966612103	44.9900	5,001.00	166,498.98	224,994.99
WILSONS THE LEATHER		0.000		WLSN	972463103	3.9000	10,100.00	56,070.15	39,390.00
WOLVERINE WORLD WIDE		1.241		WWW	978097103	31.4200	1,000.00	13,840.59	31,420.00
WORTHINGTON INDS		3.268		WOR	981811102Q	19.5800	24,400.00	549,369.48	477,752.00
YARDVILLE NATL BANCO		1.342		YANB	985021104	34.2600	5,200.00	99,996.00	178,152.00
Instrument Total	289						8,105,470.86	89,241,991.64	107,134,271.60
-----									
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
ARBOR REALTY TRUST INC		7.661		ABR	038923108	24.5400	3,400.00	76,173.94	83,436.00
BOYKIN LODGING CO		7.860		BOY	103430104	9.1600	6,900.00	55,116.36	63,204.00
BRANDYWINE REALTY		5.018		BDN	105368203	29.3900	15,600.00	429,813.80	458,484.00
CAPITAL AUTOMOTIVE		4.847		CARS	139733109	35.5250	33,100.00	876,410.65	1,175,877.50
COLONIAL PROPERTIES		3.623		CLP	195872106	39.2700	20,400.00	815,096.94	801,108.00
COMMERCIAL NET LEASE RE		6.310		NNN	202218103	20.6000	43,200.00	755,715.36	889,920.00
CORRECTIONAL PPTYS T		3.926		CPV	22025E104	28.8800	8,900.00	214,245.44	257,032.00
CRT PROPERTIES INC		5.867		CRO	22876P109	23.8600	11,300.00	196,275.63	269,618.00
ENTERTAINMENT PPTYS		5.050		EPR	29380T105	44.5500	7,500.00	233,993.60	334,125.00
EQUITY INNS INC		4.429		ENN	294703103	11.7400	42,900.00	338,552.24	503,646.00
EQUITY ONE INC		4.888		EQY	294752100	23.7300	23,200.00	350,172.97	550,536.00
GABLES RESIDENTIAL TRUST		6.733		GBP	362418105	35.7900	21,300.00	764,719.28	762,327.00
GOVERNMENT PROPERTIES TRUST IN		6.085		GPP	38374W107	9.8600	22,400.00	236,794.60	220,864.00
HERITAGE PROPERTY INV TRUST		4.431		HTG	42725M107	32.0900	29,900.00	856,057.93	959,491.00
HRPT PROPERTIES TRUST		6.547		HRP	40426W101	12.8300	35,500.00	306,598.04	455,465.00
INNKEEPERS USA TRUST		1.690		KPA	4576J0104	14.2000	39,300.00	286,611.77	558,060.00
LASALLE HOTEL PROPERTIES		3.016		LHO	517942108	31.8300	14,700.00	250,796.30	467,901.00
LEXINGTON CORP PPTYS		6.377		LXP	529043101	22.5800	19,400.00	334,055.80	438,052.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier	F	Price	Par/Shares	Book Value	Market Value
-----										
				Group -	COMMON STOCK -	EXTERNALLY MANAGED				
				Portfolio -	6JL	JACOBS LEVY - 2000 V				
				Instrument -	REIT	REAL ESTATE INVESTMENT TRUST				
MAGUIRE PROPERTIES INC		5.826	MPG	559775101			27.4600	41,800.00	1,045,558.68	1,147,828.00
MERISTAR HOSPITALITY CORP.		0.479	MHX	58984Y103			8.3500	73,400.00	466,115.29	612,890.00
MID-AMERICAN APARTMENT		5.676	MAA	59522J103			41.2200	11,400.00	280,152.42	469,908.00
MISSION WEST PPTYS I		6.015	MSW	605203108			10.6400	8,000.00	85,408.80	85,120.00
NATIONWIDE HEALTH PP		6.231	NHP	638620104			23.7500	52,700.00	1,190,386.10	1,251,625.00
REDWOOD TR INC		4.316	RWT	758075402			62.0900	18,500.00	1,125,432.52	1,148,665.00
SUMMIT PROPERTIES INC		4.146	SMT	866239106			32.5600	23,900.00	502,281.50	778,184.00
WINSTON HOTELS INC		5.080	WXH	97563A102			11.8100	5,400.00	47,262.19	63,774.00
Instrument Total	26							634,000.00	12,119,798.15	14,807,140.50
Portfolio Total	315							8,739,470.86	101,361,789.79	121,941,412.10

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6LC LORD, ABBETT - 2000									
Instrument - COM COMMON STOCK									
AAON INC		0.000	AAON	000360206		16.0700	25,361.00	474,389.25	407,551.27
ACTUANT CORP CL A		0.115	ATU	00508X203		52.1500	89,200.00	3,333,100.02	4,651,780.00
AFTERMARKET TECHNOLOGY		0.000	ATAC	008318107		16.1000	22,949.00	340,454.39	369,478.90
ALLIANCE GAMING CORP		0.000	AGI	01859P609		13.8100	222,000.00	2,953,430.57	3,065,820.00
ANALOGIC CORP.		0.714	ALOG	032657207		44.7900	55,900.00	2,288,995.11	2,503,761.00
ASTEC INDUSTRIES INC		0.000	ASTE	046224101		17.2100	17,500.00	283,351.88	301,175.00
BEACON ROOFING SUPPLY INC		0.000	BECN	073685109		19.8600	60,100.00	1,154,937.63	1,193,586.00
BIO RAD LABS INC		0.000	BIO	090572207		57.3700	36,700.00	2,063,154.64	2,105,479.00
BROOKLINE BANCORP IN		2.083	BRKL	11373M107		16.3200	169,227.00	2,522,351.13	2,761,784.64
CENTEX CORP		0.268	CTX	152312104Q		59.5800	53,000.00	2,209,212.43	3,157,740.00
CLOSURE MEDICAL CORP		0.000	CLSR	189093107		19.5000	30,100.00	582,058.64	586,950.00
DAVE & BUSTERS INC		0.000	DAB	23833N104		20.2000	119,800.00	2,033,115.84	2,419,960.00
DOLLAR THRIFTY AUTOM		0.000	DTG	256743105		30.2000	68,400.00	1,757,545.61	2,065,680.00
DREW INDS INC		0.000	DW	26168L205		36.1700	65,200.00	2,118,381.41	2,358,284.00
ELKCORP		0.584	ELK	287456107		34.2200	107,300.00	2,493,361.40	3,671,806.00
ENTRAVISION COMMUNIC		0.000	EVC	29382R107		8.3500	127,400.00	1,092,628.93	1,063,790.00
ENZON PHARMACEUTICALS INC		0.000	ENZN	293904108		13.7200	188,300.00	2,413,297.70	2,583,476.00
FIRST CONSULTING GRO		0.000	FCGI	31986R103		6.1100	221,100.00	1,163,663.87	1,350,921.00
GENLYTE GROUP INC		0.000	GLYT	372302109		85.6800	9,600.00	735,215.76	822,528.00
GLOBAL IMAGING SYSTEMS INC		0.000	GISX	37934A100		39.5000	53,800.00	1,805,929.23	2,125,100.00
GOODY'S FAMILY CLOTHING INC.		1.312	GDYS	382588101		9.1400	128,495.00	1,134,332.00	1,174,444.30
GREY WOLF INC		0.000	GW	397888108		5.2700	557,400.00	2,240,324.69	2,937,498.00
HAIN CELESTIAL GROUP		0.000	HAIN	405217100		20.6700	87,000.00	1,526,989.27	1,798,290.00
HANMI FINL CORP		1.113	HAFC	410495105		35.9400	23,400.00	513,296.33	840,996.00
HCC INSURANCE HOLDINGS INC.		1.026	HCC	404132102		33.1200	131,300.00	4,167,528.93	4,348,656.00
HEXCEL CORP		0.000	HXL	428291108		14.5000	126,800.00	1,775,200.00	1,838,600.00
HILB ROGAL & HOBBS CO		1.158	HRH	431294107Q		36.2400	124,100.00	4,192,302.11	4,497,384.00
HUMMINGBIRD LTD		0.000	HUMC	44544R101		26.7100	9,100.00	201,614.70	243,061.00
ICON PLC - ADR		0.000	ICLR	45103T107		38.6500	54,800.00	1,926,751.03	2,118,020.00
ICU MEDICAL INC.		0.000	ICUI	44930G107		27.3400	92,400.00	2,609,591.17	2,526,216.00
J & J SNACK FOODS CORP		0.000	JJSF	466032109		49.0300	52,509.00	1,955,244.09	2,574,516.27
KEY ENERGY SERVICES INC		0.000	KEG	492914106		11.8000	67,300.00	659,946.29	794,140.00
KOS PHARMACEUTICALS		0.000	KOSP	500648100		37.6400	20,300.00	763,589.09	764,092.00
LCA-VISION INC.		1.368	LCAV	501803308		23.3900	113,614.00	1,859,124.52	2,657,431.47
LIONBRIDGE TECHNOLOGIES		0.000	LIOX	536252109		6.7200	89,200.00	444,314.03	599,424.00
LOJACK CORP		0.000	LOJN	539451104		12.1300	78,734.00	637,199.01	955,043.42
MASSEY ENERGY CO		0.457	MEE	576206106Q		34.9500	122,800.00	3,875,581.56	4,291,860.00
MATRIA HEALTHCARE IN		0.000	MATR	576817209		39.0700	9,800.00	223,181.12	382,886.00
MEASUREMENT SPECIALITIES INC		0.000	MSS	583421102		25.4600	127,300.00	2,746,434.43	3,241,058.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6LC LORD, ABBETT - 2000									
Instrument - COM COMMON STOCK									
MERITAGE HOMES CORP		0.000		MTH	59001A102	112.7000	3,900.00	377,471.25	439,530.00
NOVEN PHARMACEUTICALS INC		0.000		NOVN	670009109	17.0600	60,900.00	1,023,114.55	1,038,954.00
OHIO CASUALTY CORP.		0.000		OCAS	677240103Q	23.2100	175,400.00	3,021,989.96	4,071,034.00
OPTION CARE INC		0.465		OPTN	683948103	17.1900	121,161.00	1,629,003.53	2,082,757.59
PAR PHARMACEUTICAL COS INC		0.000		PRX	69888P106	41.3800	58,000.00	2,059,293.80	2,400,039.99
PIER 1 IMPORTS INC/DEL		2.030		PIR	720279108	19.7000	38,100.00	697,009.02	750,570.00
PINNACLE AIRLINES CORP		0.000		PNCL	723443107	13.9400	45,210.00	521,956.22	630,227.40
PRIDE INTERNATIONAL INC.		0.000		PDE	74153Q102	20.5400	187,900.00	3,317,608.50	3,859,466.00
PRIME MONEY MARKET - 6LC		0.000		IT-LOR6	IT-LOR6	1.0000	6,417,929.83	6,417,930.03	6,417,929.87
QLT INC.		0.000		QLTI	746927102	16.0800	152,500.00	2,360,029.08	2,452,200.00
RADISYS CORPORATION		0.000		RSYS	750459109	19.5500	43,000.00	549,806.73	840,650.00
REGENT COMMUNICATIONS INC		0.000		RGCI	758865109	5.3000	545,100.00	3,215,740.77	2,889,030.00
RUBY TUESDAY INC		0.172		RI	781182100	26.0800	49,300.00	1,211,638.01	1,285,744.00
RUSH ENTERPRISES INC - CL A		0.000		RUSHA	781846209	16.2300	74,100.00	1,029,503.96	1,202,643.00
RYLAND GROUP INC		0.417		RYL	783764103	57.5400	92,600.00	3,468,934.19	5,328,204.00
SELECT COMFORT CORP		0.000		SCSS	81616X103	17.9400	313,200.00	5,310,936.68	5,618,808.00
SM&A		0.000		WINS	78465D105	8.5310	535,524.00	4,872,198.64	4,568,555.25
STRATASYS INC		0.000		SSYS	862685104	33.5600	90,600.00	1,973,434.51	3,040,536.00
SURMODICS INC		0.000		SRDX	868873100	32.5100	43,700.00	972,084.07	1,420,687.00
TAKE-TWO INTERACTIVE SOFTWARE		0.000		TTWO	874054109	34.7900	88,300.00	2,656,378.57	3,071,956.99
TARO PHARMACEUTICAL INDUS		0.000		TARO	M8737E108	34.0300	21,600.00	491,799.18	735,048.00
TEXAS UNITED BANCSHARES INC		1.417		TXUI	882838105	19.7500	23,200.00	395,523.73	458,200.00
THERAGENICS CORPORATION		0.000		TGX	883375107	4.0600	378,000.00	1,786,661.54	1,534,680.00
TRIPATH IMAGING INC		0.000		TPTH	896942109	8.9700	168,700.00	1,456,891.25	1,513,239.00
UNIVERSAL ELECTRONICS INC		0.000		UEIC	913483103	17.6000	97,822.00	1,475,674.98	1,721,667.20
USI HOLDINGS CORP		0.000		USIH	90333H101	11.5700	320,200.00	4,273,684.75	3,704,714.00
VITRAN CORP INC-A		0.000		VVN	92850E107	17.1000	95,100.00	1,469,747.12	1,626,210.00
WABASH NATIONAL CORP		0.148		WNC	929566107	26.9300	91,600.00	2,050,675.88	2,466,788.00
WATSCO INC.		1.590		WSO	942622200	35.2200	143,100.00	3,955,062.72	5,039,982.00
WEBSense INC		0.000		WBSN	947684106	50.7200	59,200.00	1,699,076.00	3,002,624.00
WESTERN DIGITAL CORP		0.000		WDC	958102105	10.8400	109,300.00	1,055,312.06	1,184,812.00
X-RITE INC		0.624		XRIT	983857103	16.0100	124,553.00	1,758,404.30	1,994,093.53
Instrument Total	71						14,528,088.83	135,825,695.39	156,541,848.09
Portfolio Total	71						14,528,088.83	135,825,695.39	156,541,848.09



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6LA LORD, ABBETT - 2000									
Instrument - COM COMMON STOCK									
ALABAMA NATL BANCORP		1.938	ALAB	010317105		64.5000	7,600.00	400,616.60	490,200.00
ALASKA AIRGROUP INC		0.000	ALK	011659109		33.4900	9,400.00	209,440.47	314,806.00
ALEXANDER & BALDWIN INC		2.121	ALEX	014482103		42.4200	18,300.00	673,269.31	776,286.00
AMCORE FINL INC		2.113	AMFI	023912108		32.1800	9,700.00	279,521.88	312,146.00
AMETEK INC.		0.672	AME	031100100Q		35.6700	43,300.00	969,333.89	1,544,511.00
ANALOGIC CORP.		0.714	ALOG	032657207		44.7900	18,200.00	833,665.46	815,178.00
ANNTAYLOR STORES CORP		0.000	ANN	036115103		21.5300	55,100.00	1,219,324.52	1,186,303.00
AQUA AMERICA INC		2.114	WTR	03836W103		24.5900	11,675.00	186,458.63	287,088.25
ATWOOD OCEANICS		0.000	ATW	050095108		52.1000	39,900.00	1,341,470.40	2,078,790.00
AVIALL INC.		0.174	AVL	05366B102Q		22.9700	12,300.00	259,624.63	282,531.00
BALDOR ELECTRIC		2.179	BEZ	057741100		27.5300	45,000.00	1,225,883.93	1,238,850.00
BANK MUTUAL CORP		1.643	BKMU	063750103		12.1700	54,343.00	630,337.29	661,354.31
BARNES & NOBLE INC.		0.000	BKS	067774109		32.2700	34,500.00	830,901.84	1,113,315.00
BE AEROSPACE INC.		0.000	BEAV	073302101		11.6400	51,500.00	484,236.84	599,460.00
BISYS GROUP INC.		0.000	BSG	055472104		16.4500	81,800.00	1,266,047.29	1,345,610.00
BLOUNT INTERNATIONAL		0.000	BLT	095180105		17.4200	45,200.00	455,127.56	787,384.00
BRIGGS & STRATTON		1.635	BGG	109043109Q		41.5800	59,800.00	1,433,484.35	2,486,484.00
BROOKSTONE INC		0.000	BKST	114537103		19.5500	85,450.00	1,066,598.21	1,670,547.50
BRUSH ENGINEERED MATERIALS		2.594	BW	117421107		18.5000	11,400.00	215,080.50	210,900.00
CABOT OIL & GAS CORP.		0.361	COG	127097103Q		44.2500	1,900.00	84,379.00	84,075.00
CAMBREX CORP.		0.442	CBM	132011107		27.1000	20,500.00	456,102.59	555,550.00
CAPITAL SENIOR LIVING CORP		0.000	CSU	140475104		5.6600	88,000.00	535,486.70	498,080.00
CARLISLE COS INC		1.417	CSL	142339100		64.9200	35,000.00	2,143,218.99	2,272,200.00
CASEY'S GENERAL STORES INC.		0.881	CASY	147528103		18.1500	76,300.00	995,881.81	1,384,845.00
CLARCOR INC.		0.931	CLC	179895107Q		54.7700	8,500.00	213,163.98	465,545.00
COMMERCIAL VEHICLE GROUP INC		0.000	CVGI	202608105		21.8300	52,100.00	807,692.82	1,137,343.00
CORUS BANKSHARES INC		2.603	CORS	220873103		48.0100	21,600.00	695,141.56	1,037,016.00
COST PLUS INC		0.000	CPWM	221485105		32.1300	24,600.00	845,263.94	790,398.00
COVANCE INC		0.000	CVD	222816100		38.7500	20,800.00	401,028.75	806,000.00
CUBIC CORP		0.715	CUB	229669106		25.1700	32,100.00	774,407.56	807,957.00
CULLEN/FROST BANKERS INC		2.181	CFR	229899109		48.6000	48,600.00	1,645,963.60	2,361,960.00
CURTISS-WRIGHT CORP.		0.627	CW	231561101		57.4100	50,600.00	2,498,596.48	2,904,946.00
CYTEC INDUSTRIES		0.777	CYT	232820100Q		51.4200	44,100.00	1,735,979.69	2,267,622.00
DORAL FINANCIAL CORP.		1.461	DRL	25811P100		49.2500	39,400.00	487,721.85	1,940,450.00
ENPRO INDUSTRIES INC		0.000	NPO	29355X107		29.5700	76,200.00	1,517,880.15	2,253,234.00
ETHAN ALLEN INTERIORS INC.		1.499	ETH	297602104		40.0200	25,300.00	981,066.10	1,012,506.00
FMC TECHNOLOGIES INC		0.000	FTI	30249U101		32.2000	43,800.00	1,133,375.42	1,410,360.00
FRONTIER AIRLINES INC		0.000	FRNT	359065109		11.4100	122,500.00	1,175,056.74	1,397,725.00
GENESEE & WYO INC		0.000	GWR	371559105		28.1300	15,650.00	332,473.47	440,234.50

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6LA LORD, ABBETT - 2000									
Instrument - COM COMMON STOCK									
GENLYTE GROUP INC		0.000	GLYT	372302109		85.6800	4,100.00	313,570.38	351,288.00
GEORGIA GULF CORP		0.642	GGC	373200203		49.8000	15,600.00	509,685.74	776,880.00
GIBRALTAR INDUSTRIES INC		0.846	ROCK	374689107		23.6200	14,200.00	316,631.56	335,404.00
GLATFELTER		2.356	GLT	377316104		15.2800	87,100.00	1,036,402.66	1,330,888.00
GLOBAL POWER EQUIPMENT GROUP		0.000	GEG	37941P108		9.8400	132,800.00	1,060,328.26	1,306,752.00
GRAFTECH INTERNATIONAL LTD		0.000	GTI	384313102		9.4600	128,800.00	1,189,650.94	1,218,448.00
GRANT PRIDECO INC.		0.000	GRP	38821G101		20.0500	72,800.00	816,012.75	1,459,640.00
GRAPHIC PACKAGING CORP		0.000	GPX	388688103		7.2000	121,600.00	799,272.46	875,520.00
GREY WOLF INC		0.000	GW	397888108		5.2700	443,900.00	1,713,721.30	2,339,353.00
HAEMONETICS CORP/MASS		0.000	HAE	405024100		36.2100	17,200.00	350,482.95	622,812.00
HEALTHTRONICS INC		0.000	HTRN	42222L107		10.6300	44,500.00	309,470.31	473,035.01
HELMERICH & PAYNE, INC		0.969	HP	423452101Q		34.0400	82,900.00	2,415,277.46	2,821,916.00
HEXCEL CORP		0.000	HXL	428291108		14.5000	121,300.00	1,338,785.39	1,758,850.00
HUDSON HIGHLAND GROUP INC		0.000	HHGP	443792106		28.8000	27,400.00	742,087.88	789,120.00
HUGHES SUPPLY INC.		0.803	HUG	444482103		32.3500	31,100.00	434,305.65	1,006,085.00
IDEX CORPORATION		1.185	IEX	45167R104		40.5000	23,300.00	550,720.37	943,650.01
INTERLINE BRANDS INC		0.000	IBI	458743101		17.5900	42,200.00	633,434.40	742,298.00
INTERMAGNETICS GENERAL CORP		0.000	IMGC	458771102		25.4100	12,138.99	149,772.25	308,451.97
INVACARE CORP.		0.108	IVC	461203101		46.2600	14,200.00	661,611.79	656,892.00
ITRON INC.		0.000	ITRI	465741106		23.9100	6,300.00	151,044.85	150,633.00
JLG INDUSTRIES, INC.		0.101	JLG	466210101		19.6300	54,100.00	690,241.28	1,061,983.00
JOHN B. SANFILIPPO & SON INC		0.000	JBSS	800422107		25.7800	19,800.00	466,130.76	510,444.00
JONES LANG LASALLE I		0.000	JLL	48020Q107		37.4100	58,100.00	1,617,622.57	2,173,521.00
JOURNAL REGISTER CO		0.000	JRC	481138105		19.3300	36,100.00	631,602.20	697,813.00
K.C.S. ENERGY INC.		0.541	KCS	482434206		14.7800	101,000.00	1,295,303.64	1,492,780.00
KBNT BANCORP INC		1.183	KNBT	482921103		16.9000	61,360.00	1,019,102.87	1,036,984.00
KEY ENERGY SERVICES INC		0.000	KEG	492914106		11.8000	208,300.00	2,206,521.33	2,457,940.00
KEYSTONE AUTOMOTIVE		0.000	KEYS	49338N109		23.2500	41,000.00	908,815.42	953,250.00
KIRBY CORP.		0.000	KEX	497266106		44.3800	50,400.00	1,435,133.85	2,236,752.00
LADISH INC		0.000	LDSH	505754200		11.4900	10,600.00	116,765.80	121,794.00
MACDERMID INC.		0.443	MRD	554273102		36.1000	40,000.00	1,253,010.76	1,444,000.00
MARCUS CORPORATION		0.875	MCS	566330106		25.1400	41,300.00	678,129.57	1,038,282.00
MATERIAL SCIENCES CORP.		0.000	MSC	576674105		17.9900	38,400.00	608,107.83	690,816.00
MCCORMICK & SCHMICKS SEAFOOD R		0.000	MSSR	579793100		16.8500	60,000.00	730,563.14	1,011,000.00
METROLOGIC INSTRUMENTS INC		0.000	MTLG	591676101		21.2500	16,300.00	309,803.95	346,375.00
MICROS SYSTEMS INC.		0.000	MCRS	594901100		78.0600	19,900.00	467,817.45	1,553,394.00
MINERALS TECHNOLOGIES INC		0.299	MTX	603158106		66.7000	25,600.00	1,306,317.92	1,707,520.00
MODINE MANUFACTURING CO		1.924	MOD	607828100		33.7700	82,600.00	2,479,948.36	2,789,402.00
MOOG INC. CL A		0.000	MOG.A	615394202		45.3500	53,875.00	1,322,585.46	2,443,231.26

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6LA LORD, ABBETT - 2000									
Instrument - COM COMMON STOCK									
MUELLER INDUSTRIES INC.		1.242	MLI	624756102		32.2000	27,500.00	901,997.10	885,500.00
MYERS INDUSTRIES INC.		1.562	MYE	628464109Q		12.8000	16,800.00	194,383.96	215,040.00
NAVIGATORS GROUP INC		0.000	NAV	638904102		30.1100	28,000.00	817,493.22	843,080.00
NCI BUILDING SYS INC		0.000	NCS	628852105		37.5000	55,300.00	1,564,368.15	2,073,750.00
ODYSSEY HOLDINGS CORP		0.495	ORH	67612W108		25.2100	44,400.00	774,181.24	1,119,324.00
OM GROUP, INC.		1.727	OMG	670872100Q		32.4200	26,200.00	498,753.72	849,404.00
ORBITAL SCIENCES CORP.		0.000	ORB	685564106		11.8300	107,100.00	1,173,619.32	1,266,993.00
P A M TRANSN SVCS IN		0.000	PTSI	693149106		18.7500	47,100.00	906,510.66	883,125.00
PHARMACEUTICAL PRODUCT DEVELOP		0.000	PPDI	717124101		41.2900	30,700.00	917,422.73	1,267,603.00
PHILADELPHIA CONS HLDG CO		0.000	PHLY	717528103		66.1400	9,600.00	352,959.91	634,944.00
PIER 1 IMPORTS INC/DEL		2.030	PIR	720279108		19.7000	53,800.00	1,020,175.31	1,059,860.00
PLAYTEX PRODUCTS INC		0.000	PYX	72813P100		7.9900	271,200.00	1,936,943.94	2,166,888.00
PRIME MONEY MARKET - 6LA		0.000	IT-LOR	IT-LOR		1.0000	7,738,713.60	7,738,715.11	7,738,713.62
PROVIDENT BANKSHARES CORPORATI		2.914	PBKS	743859100		36.3700	34,100.00	1,116,252.20	1,240,217.00
PSS WORLD MEDICAL INC.		0.000	PSSI	69366A100		12.5150	40,100.00	402,858.53	501,851.50
QUAKER CHEM CORP		3.462	KWR	747316107Q		24.8400	13,000.00	289,044.64	322,920.00
QUANEX CORP		0.787	NX	747620102		68.5700	91,000.00	3,597,724.73	6,239,870.00
RANGE RES CORP		0.391	RRC	75281A109		20.4600	60,400.00	821,810.50	1,235,784.00
RAYMOND JAMES FINANCIAL INC		1.032	RJF	754730109		30.9800	37,100.00	917,772.10	1,149,358.00
ROGERS CORP.		0.000	ROG	775133101		43.1000	51,200.00	1,926,588.66	2,206,720.00
ROPER INDUSTRIES INC		0.699	ROP	776696106		60.7700	6,400.00	341,190.01	388,928.00
SCHOOL SPECIALTY INC.		0.000	SCHS	807863105		38.5600	46,900.00	1,629,238.64	1,808,464.00
SELECTIVE INSURANCE GROUP		1.717	SIGI	816300107		44.2400	43,100.00	1,042,182.33	1,906,744.00
SHAW GROUP		0.000	SGR	820280105		17.8500	76,600.00	1,117,380.59	1,367,310.00
SIGNATURE BANK		0.000	SBNY	82669G104		32.3600	23,500.00	469,182.68	760,460.00
SIMPSON MANUFACTURING CO		0.573	SSD	829073105		34.9000	38,000.00	700,773.63	1,326,200.00
SKECHERS U S A INC		0.000	SKX	830566105		12.9600	84,600.00	812,215.79	1,096,416.00
SOUTHWEST BANCORP IN		1.143	OKSB	844767103		24.4800	1,400.00	29,929.36	34,272.00
STEEL TECHNOLOGIES INC		0.727	STTX	858147101		27.5100	59,200.00	1,175,488.47	1,628,592.00
STEWART ENTERPRISES INC. CL-A		0.000	STEI	860370105		6.9900	150,300.00	733,008.40	1,050,597.00
TELEDYNE TECHNOLOGIES INC		0.000	TDY	879360105		29.4300	25,200.00	585,170.81	741,636.00
TENNANT COMPANY		2.219	TNC	880345103		39.6500	37,900.00	1,577,634.42	1,502,735.00
TETRA TECH INC.		0.000	TTEK	88162G103		16.7400	23,600.00	322,462.13	395,064.01
TRINITY INDUSTRIES		0.704	TRN	896522109		34.0800	117,300.00	3,420,510.43	3,997,584.00
UNIVERSAL FOREST PRODUCTS		0.230	UFPI	913543104		43.4000	53,600.00	1,573,148.91	2,326,240.00
UNOVA INC.		0.000	UNA	91529B106		25.2900	127,700.00	1,932,027.86	3,229,533.00
URS CORPORATION		0.000	URS	903236107		32.1000	51,400.00	1,187,446.73	1,649,940.00
USF CORP		0.982	USFC	91729Q101		37.9500	9,100.00	310,691.60	345,345.00
VALMONT INDUSTRIES		1.274	VMI	920253101		25.1100	21,700.00	498,118.73	544,887.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6LA LORD, ABBETT - 2000									
Instrument - COM COMMON STOCK									
VARIAN INC.		0.000	VARI	922206107		41.0100	22,100.00	831,469.87	906,321.00
VISHAY INTERTECHNOLOGY INC.		0.000	VSH	928298108		15.0200	66,400.00	789,703.20	997,328.00
W HLDG CO INC		0.828	WHI	929251106		22.9400	125,241.72	2,141,102.25	2,873,045.06
WABTEC		0.187	WAB	929740108		21.3200	95,300.00	1,650,685.38	2,031,796.00
WARNACO GROUP INC/THE		0.000	WRNC	934390402		21.6000	71,900.00	1,263,151.66	1,553,040.00
WATSCO INC.		1.590	WSO	942622200		35.2200	14,200.00	475,087.06	500,124.00
WEBSTER FINANCIAL CORPORATION		1.816	WBS	947890109		50.6400	26,000.00	819,142.39	1,316,640.00
WEST PHARMACEUTICAL SERVICES		1.757	WST	955306105		25.0300	3,700.00	92,148.82	92,611.00
WESTLAKE CHEMICAL CORP.		0.254	WLK	960413102		33.4000	32,500.00	525,964.90	1,085,500.00
WOODHEAD INDUSTRIES		2.495	WDHD	979438108		16.0300	24,100.00	385,484.02	386,323.00
WOODWARD GOVERNOR CO.		1.340	WGOV	980745103		71.6100	32,000.00	1,554,291.18	2,291,520.00
YANKEE CANDLE CO		0.000	YCC	984757104		33.1800	28,000.00	621,237.11	929,040.00
Instrument Total	129						14,326,447.32	126,952,943.40	165,030,168.00
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
NATIONWIDE HEALTH PP		6.231	NHP	638620104		23.7500	98,600.00	1,847,801.19	2,341,750.00
Instrument Total	1						98,600.00	1,847,801.19	2,341,750.00
Portfolio Total	130						14,425,047.32	128,800,744.59	167,371,918.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6MA M.A. WEATHERBIE - 20									
Instrument - COM COMMON STOCK									
AFFILIATED MANAGERS GROUP		0.000	AMG	008252108		67.7400	43,208.00	1,774,842.45	2,926,909.92
ALTIRIS INC		0.000	ATRS	02148M100		35.4300	20,648.00	498,148.62	731,558.64
AVOCENT CORPORATION		0.000	AVCT	053893103		40.5200	14,154.00	520,678.09	573,520.08
BRIGHT HORIZON FAMIL		0.000	BFAM	109195107		64.7600	26,967.00	1,241,055.02	1,746,382.92
BROWN & BROWN INC		0.734	BRO	115236101		43.5500	26,615.00	924,440.64	1,159,083.25
CARBO CERAMICS, INC.		0.695	CRR	140781105		69.0000	14,693.00	853,790.19	1,013,817.00
CARDIODYNAMICS INTL		0.000	CDIC	141597104		5.1700	111,219.00	667,389.88	575,002.23
CARMIKE CINEMAS INC		1.917	CKEC	143436400		36.5000	41,368.00	1,436,036.94	1,509,932.00
CHARLES RIVER LABORATORIES		0.000	CRL	159864107		46.0100	13,789.00	428,208.70	634,431.90
CHEESECAKE FACTORY (THE)		0.000	CAKE	163072101		32.4700	86,359.00	1,989,450.97	2,804,076.73
CHICAGO BRIDGE & IRON COMPANY		0.300	CBI	167250109		40.0000	18,442.00	545,782.75	737,680.00
CHILDREN'S PLACE		0.000	PLCE	168905107		37.0300	46,679.00	897,817.86	1,728,523.37
CINTAS CORP		0.661	CTAS	172908105		43.8600	62,090.00	2,605,405.38	2,723,267.40
COGNEX CORP.		1.147	CGNX	192422103		27.9000	41,316.00	842,591.68	1,152,716.40
CORPORATE EXECUTIVE BOARD CO		0.448	EXBD	21988R102		66.9400	48,358.00	1,918,902.44	3,237,084.52
DOLLAR TREE STORES INC		0.000	DLTR	256747106		28.6800	94,708.00	2,254,872.58	2,716,225.44
EDUCATION MANAGEMENT COPR		0.000	EDMC	28139T101		33.0100	91,885.00	2,010,966.39	3,033,123.85
ENZON PHARMACEUTICALS INC		0.000	ENZN	293904108		13.7200	52,837.00	696,606.31	724,923.64
FASTENAL CO		1.007	FAST	311900104		61.5600	71,229.00	2,435,382.34	4,384,857.24
FINANCIAL FEDERAL CORP.		1.020	FIF	317492106		39.2000	69,166.00	1,886,768.90	2,711,307.20
FORRESTER RESEARCH INC		0.000	FORR	346563109		17.9400	41,939.00	748,011.47	752,385.66
GETTY IMAGES INC.		0.000	GYI	374276103		68.8500	49,316.00	1,185,639.28	3,395,406.60
GOLAR LNG LTD		0.000	GLNG	G9456A100		14.8900	35,678.00	543,928.74	531,245.42
INTERNATIONAL SPEEDWAY CORPORA		0.113	ISCA	460335201		52.8000	40,879.00	1,605,428.81	2,158,411.20
INTERWOVEN INC		0.000	IWOV	46114T508		10.8800	60,029.00	487,925.61	653,115.52
INVESTMENT TECHNOLOGY GROUP IN		0.000	ITG	46145F105		20.0000	33,861.00	644,792.67	677,220.00
IXIA		0.000	XXIA	45071R109		16.8100	57,088.00	710,457.87	959,649.28
LIFE TIME FITNESS INC		0.000	LTM	53217R207		25.8800	21,211.00	443,438.99	548,940.68
LINCARE HOLDINGS INC.		0.000	LNCR	532791100		42.6500	86,537.00	2,679,180.47	3,690,803.05
MARTEK BIOSCIENCES CORP		0.000	MATK	572901106		51.2000	32,720.00	1,021,266.07	1,675,264.00
MEDICIS PHARMACEUTICAL CORP		0.341	MRX	584690309		35.1100	29,998.00	1,001,134.95	1,053,229.78
MICROCHIP TECHNOLOGY INC.		0.780	MCHP	595017104		26.6600	86,771.00	2,163,278.36	2,313,314.86
MONTPELIER RE HOLDINGS LTD		3.537	MRH	G62185106		38.4500	22,597.00	742,066.96	868,854.65
NATIONAL INSTRUMENTS CORP.		0.733	NATI	636518102		27.2500	117,552.00	2,277,359.55	3,203,292.00
NETFLIX.COM INC		0.000	NFLX	64110L106		12.3300	39,361.00	679,491.46	485,321.13
OSCIENT PHARMACEUTICALS CORP		0.000	OSCI	68812R105		3.6500	99,853.00	618,576.70	364,463.45
P.F.CHANGS CHINA BISTRO INC		0.000	PCFB	69333Y108		56.3500	33,209.00	1,542,439.58	1,871,327.15
PACKETEER INC		0.000	PKTR	695210104		14.4500	51,688.00	505,831.87	746,891.60
PATTERSON COS INC		0.000	PDCO	703395103		43.3900	80,898.00	1,706,325.40	3,510,164.22

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED Portfolio - 6MA M.A. WEATHERBIE - 20 Instrument - COM COMMON STOCK									
PATTERSON-UTI ENERGY INC		0.411	PTEN	703481101		19.4500	80,509.00	1,306,988.54	1,565,900.05
PLATINUM UNDERWRITERS HOLDINGS		1.028	PTP	G7127P100		31.1000	28,502.00	795,778.87	886,412.20
POLYCOM INC.		0.000	PLCM	73172K104		23.3200	104,606.00	1,391,120.73	2,439,411.92
POLYMEDICA CORP		1.609	PLMD	731738100		37.2900	67,555.00	1,020,676.18	2,519,125.95
PRIME MONEY MARKET - 6MA		0.000	IT-MAW	IT-MAW		1.0000	2,950,540.04	2,950,540.38	2,950,540.02
QLT INC.		0.000	QLTI	746927102		16.0800	28,952.00	338,544.57	465,548.14
RESMED INC		0.000	RMD	761152107		51.1000	65,570.00	2,189,333.10	3,350,627.00
SEMTECH CORPORATION		0.000	SMTC	816850101		21.8700	78,793.00	1,257,292.05	1,723,202.91
SIRF TECHNOLOGY HOLDINGS		0.000	SIRF	82967H101		12.7200	36,799.00	545,384.17	468,083.28
SRA INTERNATIONAL INC - CLASS		0.000	SRX	78464R105		64.2000	33,833.00	1,211,804.95	2,172,078.60
TEXAS ROADHOUSE INC-CLASS A		0.000	TXRH	882681109		29.5500	23,375.00	513,757.24	690,731.25
THOR INDUSTRIES INC		0.323	THO	885160101		37.0500	39,787.00	1,189,923.23	1,474,108.35
UNITED NATURAL FOODS INC.		0.000	UNFI	911163103		31.1000	45,073.00	946,418.84	1,401,770.30
UNIVERSAL TECHNICAL INSTITUTE		0.000	UTI	913915104		38.1200	46,964.00	1,589,689.23	1,790,267.68
UTI WORLDWIDE INC		0.169	UTIW	G87210103		68.0200	66,834.00	2,068,948.24	4,546,048.68
VCA ANTECH INC		0.000	WOOF	918194101		19.6000	50,751.00	1,042,883.87	994,719.60
WEBEX COMMUNICATIONS INC		0.000	WEBX	94767L109		23.7800	91,949.00	1,596,546.26	2,186,547.22
WEST CORP.		0.000	WSTC	952355105		33.1100	68,331.00	1,461,069.98	2,262,439.41
WESTWOOD ONE		0.000	WON	961815107		26.9300	49,363.00	1,654,175.08	1,329,345.59
ZEBRA TECHNOLOGIES CORP CL-A		0.000	ZBRA	989207105		56.2800	61,755.00	1,693,439.61	3,475,571.40
Instrument Total	59						6,036,756.04	74,500,028.06	104,976,203.53
Portfolio Total	59						6,036,756.04	74,500,028.06	104,976,203.53

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6NC NEXT CENTURY - 2000									
Instrument - COM COMMON STOCK									
ADVANCED NEUROMODULATION SYSTE	0.000	ANSI	00757T101	39.4600		0.50		6.09	19.73
ALAMOSA HOLDINGS INC.	0.000	APCS	011589108	12.4700		69,190.00	679,507.39	862,799.30	
AMERICAN HEALTHWAYS	0.000	AMHC	02649V104	33.0400		25,658.00	563,272.04	847,740.32	
ASK JEEVES INC	0.000	ASKJ	045174109	26.7500		24,680.00	679,152.52	660,190.00	
ASV INC	0.000	ASVI	001963107	47.9000		32,695.00	1,045,932.79	1,566,090.50	
BJ'S RESTAURANTS INC	0.000	BJRI	09180C106	14.0000		58,300.00	429,478.29	816,200.00	
BONE CARE INTL INC	0.000	BCII	098072101	27.8500		50,685.00	1,141,531.66	1,411,577.25	
BRIGHT HORIZON FAMIL	0.000	BFAM	109195107	64.7600		8,195.00	476,162.61	530,708.20	
BUCYRUS INTERNATIONAL INC-A	0.565	BUCY	118759109	40.6400		30,030.00	723,358.67	1,220,419.20	
CARBO CERAMICS, INC.	0.695	CRR	140781105	69.0000		11,160.00	778,639.17	770,040.00	
CENTENE CORP	0.000	CNC	15135B101	28.3500		29,660.00	671,679.38	840,861.00	
CHICAGO BRIDGE & IRON COMPANY	0.300	CBI	167250109	40.0000		22,930.00	645,901.36	917,200.00	
CORPORATE EXECUTIVE BOARD CO	0.448	EXBD	21988R102	66.9400		10,405.00	328,519.18	696,510.70	
COSTAR GROUP INC	0.000	CSGP	22160N109	46.1800		23,170.00	964,563.45	1,069,990.60	
CREE INC	0.000	CREE	225447101	40.0800		14,365.00	267,430.07	575,749.20	
EQUINIX INC	0.000	EQIX	29444U502	42.7400		23,925.00	931,474.64	1,022,554.50	
F5 NETWORKS INC	0.000	FFIV	315616102	48.7200		12,230.00	354,456.45	595,845.60	
FORMFACTOR INC	0.000	FORM	346375108	27.1400		30,040.00	714,133.09	815,285.60	
GUITAR CENTER INC	0.000	GTRC	402040109	52.6900		9,850.00	502,362.38	518,996.50	
HEALTH EXTRAS INC	0.000	HLEX	422211102	16.3000		54,685.00	815,450.18	891,365.50	
HIBBETT SPORTING GOO	0.000	HIBB	428565105	26.6100		21,457.00	510,548.05	570,970.77	
HUNT (JB) TRANSPRT SVCS INC	1.070	JBHT	445658107	44.8500		24,910.00	434,976.51	1,117,213.50	
I-FLOW CORP	0.000	IFLO	449520303	18.2300		26,135.00	491,285.30	476,441.05	
IDX SYSTEMS CORP	0.000	IDXC	449491109	34.4600		24,885.00	642,941.84	857,537.10	
INFOSPACE INC	0.000	INSP	45678T201	47.5500		15,745.00	745,791.21	748,674.75	
INPHONIC INC	0.000	INPC	45772G105	27.4800		21,650.00	517,162.82	594,942.00	
INVESTORS FINANCIAL SERVICES C	0.140	IFIN	461915100	49.9800		30,175.00	902,647.96	1,508,146.50	
IPAYMENT INC	0.000	IPMT	46262E105	49.5200		17,625.00	449,536.54	872,790.00	
JLG INDUSTRIES, INC.	0.101	JLG	466210101	19.6300		44,310.00	749,420.65	869,805.30	
JOY GLOBAL INC	1.036	JOYG	481165108	43.4300		41,050.00	1,164,544.52	1,782,801.50	
KANBAY INTERNATIONAL INC	0.000	KBAY	48369P207	31.3000		18,485.00	493,250.60	578,580.50	
KNIGHT TRANSPORTATION INC	0.322	KNX	499064103	24.8000		30,105.00	391,655.14	746,604.00	
KYPHON INC	0.000	KYPH	501577100	25.7600		48,905.00	594,718.67	1,259,792.80	
LANDSTAR SYSTEM INC.	0.000	LSTR	515098101	73.6400		16,040.00	799,183.00	1,181,185.60	
LAUREATE EDUCATION INC	0.000	LAUR	518613104	44.0900		11,795.00	503,581.16	520,041.55	
LCA-VISION INC.	1.368	LCAV	501803308	23.3900		56,137.00	664,964.93	1,313,044.43	
LIONS GATE ENTERTAINMENT CORP	0.000	LGF	535919203	10.6200		48,000.00	497,443.80	509,760.00	
MATRIA HEALTHCARE IN	0.000	MATR	576817209	39.0700		13,605.00	528,249.98	531,547.35	
MGI PHARMA INC	0.000	MOGN	552880106	28.0100		17,710.00	503,321.87	496,057.10	

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6NC NEXT CENTURY - 2000									
Instrument - COM COMMON STOCK									
NAVIGANT CONSULTING		0.000		NCI	63935N107	26.6000	20,730.00	455,628.28	551,418.00
P.F.CHANGS CHINA BISTRO INC		0.000		PFCB	69333Y108	56.3500	23,585.00	417,878.60	1,329,014.75
PEETS COFFEE & TEA I		0.000		PEET	705560100	26.4700	19,415.00	442,744.56	513,915.05
PRIME MONEY MARKET - 6NC		0.000		IT-NEX	IT-NEX	1.0000	274,855.72	274,855.68	274,855.71
PROASSURANCE CORP		0.000		PRA	74267C106	39.1100	17,510.00	485,935.18	684,816.10
QUICKSILVER RESOURCE		0.000		KWK	74837R104	36.7800	15,170.00	355,628.93	557,952.60
RANGE RES CORP		0.391		RRC	75281A109	20.4600	31,835.00	409,865.23	651,344.10
RED ROBIN GOURMET BURGERS		0.000		RRGB	75689M101	53.4700	18,500.00	504,195.75	989,195.00
SALIX PHARMACEUTICAL		0.000		SLXP	795435106	17.5900	61,405.00	1,015,675.80	1,080,113.95
SHUFFLE MASTER INC		0.000		SHFL	825549108	47.1000	24,250.00	833,541.55	1,142,175.00
SIGMATEL INC		0.000		SGTL	82661W107	35.5300	19,070.00	470,468.41	677,557.10
SONIC SOLUTIONS		0.000		SNIC	835460106	22.4400	57,480.00	450,956.33	1,289,851.20
SOUTHWESTERN ENERGY COMPANY		0.000		SWN	845467109	50.6900	9,665.00	507,675.39	489,918.85
SPINNAKER EXPLORATION CO		0.000		SKE	84855W109	35.0700	15,785.00	603,657.70	553,579.95
SYMYX TECHNOLOGIES INC.		0.000		SMMX	87155S108	30.0800	16,835.00	459,095.40	506,396.80
SYNAPTICS INC		0.000		SYNA	87157D109	30.5800	33,840.00	721,631.55	1,034,827.20
TEREX CORP		0.000		TEX	880779103	47.6500	26,645.00	967,384.08	1,269,634.25
TESSERA TECHNOLOGIES INC		0.000		TSRA	88164L100	37.2100	26,335.00	851,644.45	979,925.35
TRIDENT MICROSYSTEMS INC		0.000		TRID	895919108	16.7200	63,357.00	956,113.39	1,059,329.04
TRIMBLE NAVIGATION LTD		0.000		TRMB	896239100	33.0400	31,985.00	931,124.85	1,056,784.40
ULTRA PETROLEUM CORP		0.000		UPL	903914109	48.1300	11,325.00	349,589.31	545,072.25
UNITED PANAM FINANCIAL CORP		0.000		UPFC	911301109	19.0600	17,850.00	305,354.45	340,221.00
UTI WORLDWIDE INC		0.169		UTIW	G87210103	68.0200	21,950.00	512,244.05	1,493,039.00
VENTANA MED SYS INC		0.000		VMSI	92276H106	63.9900	14,060.00	724,616.04	899,699.40
Instrument Total	63						1,944,015.22	38,305,740.92	53,136,715.55
Portfolio Total	63						1,944,015.22	38,305,740.92	53,136,715.55



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6WE WESTCAP INVESTORS -									
Instrument - COM COMMON STOCK									
AAR CORPORATION		0.734	AIR	000361105Q		13.6200	10,447.00	128,312.79	142,288.14
ADVANCED NEUROMODULATION SYSTE		0.000	ANSI	00757T101		39.4600	5,433.00	215,818.54	214,386.18
AEROFLEX INC		0.000	ARXX	007768104		12.1200	11,769.00	127,742.87	142,640.28
AFFILIATED MANAGERS GROUP		0.000	AMG	008252108		67.7400	4,723.00	188,733.91	319,936.02
ALTIRIS INC		0.000	ATRS	02148M100		35.4300	9,104.00	238,293.04	322,554.72
AMERICAN MEDICAL SYS HLDINGS		0.000	AMMD	02744M108		41.8100	6,259.00	116,771.23	261,688.79
AMSURG CORP		0.000	AMSG	03232P405		29.5400	7,037.00	176,044.30	207,872.98
AVOCENT CORPORATION		0.000	AVCT	053893103		40.5200	10,023.00	294,798.55	406,131.96
BENCHMARK ELECTRONICS INC		0.000	BHE	08160H101		34.1000	12,945.00	265,544.39	441,424.50
BIO-REFERENCE LABS I		0.000	BRLI	09057G602		17.4000	4,079.00	57,467.95	70,974.60
CAL DIVE INTERNATIONAL INC		0.000	CDIS	127914109		40.7500	3,811.00	84,539.42	155,298.25
CAMBREX CORP.		0.442	CBM	132011107		27.1000	5,085.00	129,677.78	137,803.50
CATAPULT COMMUNICATIONS CORP		0.000	CATT	149016107		24.1600	7,755.00	88,356.55	187,360.80
CHARLES RIVER ASSOCI		0.000	CRAI	159852102		46.7700	7,444.00	250,240.93	348,155.88
CIBER INC.		0.000	CBR	17163B102		9.6400	14,349.00	137,455.55	138,324.36
CONMED CORPORATION		0.000	CNMD	207410101		28.4200	570.00	10,499.40	16,199.40
CONNETICS CORP		0.000	CNCT	208192104		24.2900	5,734.00	114,091.77	139,278.86
DENDRITE INTERNATIONAL INC.		0.000	DRTE	248239105		19.4000	6,251.00	116,725.58	121,269.40
DIGITAL INSIGHT		0.000	DGIN	25385P106		18.4000	17,738.00	431,495.90	326,379.20
DRIL-QUIP INC		0.000	DRQ	262037104		24.2600	2,356.00	42,657.26	57,156.56
FAIR ISAAC INC.		0.218	FIC	303250104		36.6800	9,871.00	294,376.22	362,068.28
FILENET CORP		0.000	FILE	316869106		25.7600	7,449.00	142,708.46	191,886.24
FINANCIAL FEDERAL CORP.		1.020	FIF	317492106		39.2000	9,751.00	238,405.12	382,239.20
FOREST OIL CORP.		0.000	FST	346091705		31.7200	4,154.00	115,642.57	131,764.88
FORWARD AIR CORPORATION		0.000	FWRD	349853101		44.7000	2,465.00	63,254.46	110,185.50
FTI CONSULTING INC		0.000	FCN	302941109		21.0700	5,793.00	101,486.79	122,058.51
GABELLI ASSET MGMT I		0.164	GBL	36239Y102		48.5200	3,890.00	140,628.55	188,742.80
GLOBAL IMAGING SYSTEMS INC		0.000	GISX	37934A100		39.5000	9,404.00	292,668.98	371,458.00
HEALTH EXTRAS INC		0.000	HLEX	422211102		16.3000	4,189.00	58,966.36	68,280.70
HYDRIL		0.000	HYDL	448774109		45.5100	2,750.00	74,169.70	125,152.50
HYPERION SOLUTIONS CORP.		0.000	HYSL	44914M104		46.6200	5,498.00	220,021.90	256,316.76
ICT GROUP INC		0.000	ICTG	44929Y101		9.7110	8,504.00	89,215.11	82,582.34
INAMED CORP		0.000	IMDC	453235103		63.2500	5,011.00	197,176.67	316,945.75
INFORMATICA CORP.		0.000	INFA	45666Q102		8.1200	7,919.00	59,558.41	64,302.28
INTEGRA LIFESCIENCES HOLDINGS		0.000	IART	457985208		36.9300	1,843.00	65,429.65	68,061.99
INVERNESS MED INNOVA		0.000	IMA	46126P106		25.1000	2,600.00	62,904.94	65,260.00
JACOBS ENGINEERING GROUP		0.000	JEC	469814107		47.7900	5,735.00	230,015.70	274,075.65
JEFFRIES GROUP INC		1.191	JEF	472319102		40.2800	10,109.00	269,187.87	407,190.52
KEANE INC.		0.000	KEA	486665102		14.7000	7,470.00	105,874.33	109,809.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED Portfolio - 6WE WESTCAP INVESTORS - Instrument - COM COMMON STOCK									
KENSEY NASH CORP		0.000	KNSY	490057106		34.5300	1,634.00	47,882.73	56,422.02
LA QUINTA INNS INC		0.770	LQI	50419U202		9.0900	24,409.00	182,403.54	221,877.81
LIFEPOINT HOSPITALS INC.		0.000	LPNT	53219L109		34.8200	4,501.00	146,338.71	156,724.82
MERITAGE HOMES CORP		0.000	MTH	59001A102		112.7000	2,884.00	184,443.83	325,026.80
MONACO COACH CORPORATION		0.972	MNC	60886R103		20.5700	12,756.00	274,125.11	262,390.92
NAVARRE CORP		0.000	NAVR	639208107		17.6000	19,370.00	201,789.40	340,912.00
NPS PHARMACEUTICALS INC.		0.000	NPSP	62936P103		18.2800	411.00	8,968.97	7,513.08
PANERA BREAD CO		0.000	PNRA	69840W108		40.3200	4,396.00	166,061.17	177,246.72
PHOTON DYNAMICS INC		0.000	PHTN	719364101		24.2800	5,469.00	155,752.58	132,787.32
PRIME MONEY MARKET - 6WE		0.000	IT-WST	IT-WST		1.0000	160,072.51	160,072.71	160,072.46
PSS WORLD MEDICAL INC.		0.000	PSSI	69366A100		12.5150	15,427.00	178,895.56	193,068.92
RARE HOSPITALITY INTL INC.		0.000	RARE	753820109		31.8600	7,210.00	183,727.05	229,710.60
RESMED INC		0.000	RMD	761152107		51.1000	969.00	43,068.56	49,515.90
ROGERS CORP.		0.000	ROG	775133101		43.1000	4,304.00	142,326.83	185,502.40
SAFENET INC		0.000	SFNT	78645R107		36.7400	6,690.00	207,681.14	245,790.60
SBS BROADCASTING SA		0.000	SBTV	L8137F102		40.2300	3,036.00	54,785.52	122,138.28
SEMTECH CORPORATION		0.000	SMTC	816850101		21.8700	5,776.00	81,106.59	126,321.12
SKYWORKS SOLUTIONS INC		0.000	SWKS	83088M102		9.4300	25,143.00	269,238.41	237,098.49
SOUTHWEST BANCORP OF TEXAS		0.515	SWBT	84476R109		23.2900	8,054.00	139,749.43	187,577.66
SPHERION CORPORATION		0.000	SFN	848420105		8.4000	18,762.00	159,383.57	157,600.80
SUPERIOR ENERGY SVCS		0.000	SPN	868157108		15.4100	4,747.00	61,715.89	73,151.27
TRACTOR SUPPLY COMPANY		0.000	TSCO	892356106		37.2100	7,552.00	265,724.04	281,009.92
UNOVA INC.		0.000	UNA	91529B106		25.2900	3,063.00	66,518.18	77,463.27
VALUECLICK, INC		0.000	VCLK	92046N102		13.3300	10,530.00	75,247.04	140,364.90
VALUEVISION MEDIA INC		0.000	VVTV	92047K107		13.9100	37,185.00	527,151.81	517,243.35
WERNER ENTERPRISES INC		0.618	WERN	950755108		22.6400	5,507.00	120,988.72	124,678.48
WESTERN GAS RESOURCES INC		0.683	WGR	958259103		29.2500	4,057.00	86,304.88	118,667.25
WINNEBAGO INDUSTRIES		0.716	WGO	974637100		39.0600	7,253.00	211,960.51	283,302.18
WOODHEAD INDUSTRIES		2.495	WDHD	979438108		16.0300	4,463.00	56,163.29	71,541.89
Instrument Total	68						682,947.51	10,496,535.27	13,118,226.51
Portfolio Total	68						682,947.51	10,496,535.27	13,118,226.51

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6CO COMPLETION FUND									
Instrument - COM COMMON STOCK									
ALDERWOODS GROUP INC		0.000		AWGI	014383103	11.3800	18,800.00	158,559.20	213,944.00
ALLIANCE SEMICONDUCTOR CORP		0.000		ALSC	01877H100	3.7000	41,700.00	227,575.19	154,290.00
ALLOY INC		0.000		ALOY	019855105	8.0700	38,100.00	160,158.69	307,467.00
ALPHARMA, INC.-CL A		1.061		ALO	020813101Q	16.9500	12,700.00	163,464.88	215,265.00
AMERICA WEST HOLDINGS CORP.		0.000		AWA	023657208	6.5800	29,600.00	164,428.00	194,768.00
AMERUS GROUP CO		0.883		AMH	03072M108	45.3000	4,200.00	153,888.84	190,260.00
APPLICA		0.000		APN	03815A106	6.0500	37,600.00	228,350.64	227,480.00
AQUILA INC		18.970		ILA	03840P102	3.6900	50,600.00	170,093.87	186,714.00
ARGONAUT GROUP INC		0.000		AGII	040157109	21.1300	9,300.00	151,128.91	196,509.00
ASIAINFO HLDGS INC		0.000		ASIA	04518A104	5.9600	41,100.00	224,917.90	244,956.00
BALDWIN & LYONS INC		1.493		BWINB	057755209	26.7900	6,500.00	165,102.57	174,135.00
BASSETT FURNITURE INDS.		4.076		BSET	070203104Q	19.6250	8,700.00	162,002.92	170,737.50
BLAIR CORP.		1.682		BL	092828102Q	35.6600	6,400.00	171,858.06	228,224.00
BLUEGREEN CORP		0.000		BXG	096231105	19.8300	14,700.00	166,536.93	291,501.00
BOSTON COMMUNICATIONS GROUP		0.000		BCGI	100582105	9.2400	20,100.00	162,307.50	185,724.00
C-COR INC		0.000		CCBL	125010108	9.3000	22,600.00	153,195.04	210,180.00
CALLON PETROLEUM CORP		0.000		CPE	13123X102	14.4600	13,000.00	155,462.82	187,980.00
CALPINE CORPORATION		0.000		CPN	131347106	3.9400	50,900.00	178,636.27	200,546.00
CELERA GENOMICS GROUP		0.000		CRA	038020202	13.7500	15,200.00	176,190.87	209,000.00
CERES GROUP INC		0.000		CERG	156772105	5.1600	30,700.00	176,933.16	158,412.00
COMMERCE GROUP INC M		2.162		CGI	200641108	61.0400	3,400.00	161,975.94	207,536.00
COMPX INTERNATIONAL		3.024		CIX	20563P101	16.5300	9,900.00	161,136.71	163,647.00
CREDENCE SYSTEMS CORP		0.000		CMOS	225302108	9.1500	21,900.00	155,543.46	200,385.00
DAVE & BUSTERS INC		0.000		DAB	23833N104	20.2000	11,400.00	179,919.60	230,280.00
DELPHI FINANCIAL GROUP CL-A		0.693		DFG	247131105	46.1500	4,200.00	166,257.00	193,830.00
DEPARTMENT 56 INC		0.000		DFS	249509100	16.6500	11,000.00	156,278.48	183,150.00
E.PIPHANY INC		0.000		EPNY	26881V100	4.8300	43,400.00	158,574.90	209,622.00
ENPRO INDUSTRIES INC		0.000		NPO	29355X107	29.5700	8,700.00	92,360.04	257,259.00
ENTRAVISION COMMUNIC		0.000		EVC	29382R107	8.3500	20,800.00	166,904.44	173,680.00
ESS TECHNOLOGY		0.000		ESST	269151106	7.1100	23,900.00	153,916.00	169,929.00
FBL FINANCIAL GROUP INC.-CL A		1.401		FFG	30239F106	28.5500	6,500.00	165,166.04	185,575.00
FLYI INC		0.000		FLYI	34407T104	1.7700	44,500.00	245,006.79	78,765.00
FPIC INS GROUP INC		0.000		FPIC	302563101	35.3800	7,400.00	164,621.66	261,812.00
GENESIS MICROCHIP INC.		0.000		GNSS	37184C103	16.2200	14,400.00	164,387.61	233,568.00
GIANT INDUSTRIES INC		0.000		GI	374508109	26.5100	7,600.00	162,831.80	201,476.00
HAYES LEMMERZ INTERNATIONAL IN		0.000		HAYZ	420781304	8.8300	12,800.00	169,683.47	113,024.00
HIGHLAND HOSPITALITY CORP		3.202		HIH	430141101	11.2400	15,900.00	165,124.51	178,716.00
HUB GROUP INC		0.000		HUBG	443320106	52.2200	5,400.00	152,015.50	281,988.00
INFINITY PROPERTY & CASUALTY C		0.625		IPCC	45665Q103	35.2000	5,700.00	185,530.51	200,640.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
	Group - COMMON STOCK - EXTERNALLY MANAGED								
	Portfolio - 6CO COMPLETION FUND								
	Instrument - COM COMMON STOCK								
INFOCUS CORPORATION		0.000	INFS	45665B106		9.1600	19,600.00	97,696.31	179,536.00
INFONET SERVICES		0.000	IN	45666T106		2.0200	102,700.00	201,303.06	207,454.00
INSURANCE AUTO AUCTIONS INC		0.000	IAAI	457875102		22.4200	10,300.00	168,578.96	230,926.00
INTERWOVEN INC		0.000	IWOV	46114T508		10.8800	24,700.00	165,529.64	268,736.00
IRWIN FINANCIAL CORP		1.127	IFC	464119106		28.3900	6,500.00	166,111.38	184,535.00
KBNT BANCORP INC		1.183	KNBT	482921103		16.9000	10,400.00	166,656.88	175,760.00
KEMET CORP.		0.000	KEM	488360108		8.9500	18,400.00	216,081.77	164,680.00
KINDRED HEALTHCARE I		0.000	KND	494580103		29.9500	6,200.00	164,631.70	185,690.00
KOMAG INC		0.000	KOMG	500453204		18.7800	15,900.00	162,508.24	298,602.00
LAIDLAW INTERNATIONAL INC		0.000	LI	50730R102		21.4000	11,500.00	165,800.16	246,100.00
LAKES ENTERTAINMENT INC		0.000	LACO	51206P109		16.2900	17,700.00	159,126.25	288,333.00
LANDAMERICA FINANCIAL GROUP		1.112	LFG	514936103		53.9300	4,000.00	198,585.80	215,720.00
LATTICE SEMICON. CORP.		0.000	LSCC	518415104		5.7000	36,800.00	155,014.48	209,760.00
M&F WORLDWIDE CORP		0.000	MFW	552541104		13.6200	12,700.00	180,833.99	172,974.00
MEDCATH CORPORATION		0.000	MDTH	58404W109		24.6400	10,400.00	163,383.33	256,256.00
METALS USA INC		0.000	MUSA	591324207		18.5500	10,800.00	163,568.98	200,340.00
METRIS COMPANIES INC.		0.313	MXT	591598107		12.7500	25,600.00	174,693.76	326,400.00
MGP INGREDIENTS INC		1.736	MGPI	55302G103		8.6400	15,600.00	160,301.17	134,784.00
MOVADO GROUP INC		0.857	MOV	624580106		18.6500	12,100.00	160,688.00	225,665.00
NACCO INDUSTRIES -CL A		1.717	NC	629579103Q		105.4000	2,100.00	171,826.33	221,340.00
NATIONAL WESTN LIFE		0.000	NWLIA	638522102		166.6100	1,000.00	146,208.97	166,610.00
NETIQ CORP		0.000	NTIQ	64115P102		12.2100	18,900.00	158,642.20	230,769.00
NYMAGIC INC		0.948	NYM	629484106Q		25.3000	7,400.00	183,400.04	187,220.00
OCA INC		0.000	OCA	67083Q101		6.3500	31,200.00	200,807.70	198,120.00
OCTEL CORP		0.576	OTL	675727101		20.8100	7,200.00	167,621.82	149,832.00
OHIO CASUALTY CORP.		0.000	OCAS	677240103Q		23.2100	8,300.00	162,931.93	192,643.00
PARTNERS TRUST FINL		2.060	PRTR	70213F102		11.6500	16,700.00	163,776.90	194,555.00
PATHMARK STORES INC		0.000	PTMK	70322A101		5.8100	23,900.00	170,645.70	138,859.00
PAYLESS SHOESOURCE INC		0.000	PSS	704379106		12.3000	15,200.00	175,251.06	186,960.00
PHOENIX COMPANIES INC.		1.280	PNX	71902E109		12.5000	16,700.00	187,744.00	208,750.00
PICO HOLDINGS INC		0.000	PICO	693366205		20.7700	9,200.00	166,469.43	191,084.00
PINNACLE SYSTEMS		0.000	PCLE	723481107		6.1000	47,100.00	158,976.63	287,310.00
PMA CAP CORP		4.058	PMACA	693419202		10.3500	27,700.00	115,788.99	286,695.00
PRESIDENTIAL LIFE		2.358	PLFE	740884101		16.9600	9,400.00	163,359.97	159,424.00
QUIDEL CORP		0.000	QDEL	74838J101		5.0800	50,300.00	164,395.50	255,524.00
ROBBINS & MYERS INC.		0.923	RBN	770196103		23.8300	9,300.00	167,679.00	221,619.00
RTI INTERNATIONAL METALS		0.000	RTI	74973W107		20.5400	11,700.00	161,043.13	240,318.00
RYERSON TULL, INC.		1.269	RT	78375P107Q		15.7500	11,100.00	166,228.76	174,825.00
SAFETY INSURANCE GROUP INC		1.540	SAFT	78648T100		31.1500	7,800.00	169,623.00	242,970.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - COMMON STOCK - EXTERNALLY MANAGED									
Portfolio - 6CO COMPLETION FUND									
Instrument - COM COMMON STOCK									
SELECTIVE INSURANCE GROUP		1.717	SIGI	816300107		44.2400	4,700.00	163,669.86	207,928.00
SHAW GROUP		0.000	SGR	820280105		17.8500	17,000.00	165,043.01	303,450.00
SHOPKO STORES INC		0.000	SKO	824911101		18.6800	10,700.00	161,120.84	199,876.00
SIERRA PACIFIC RESOURCES		7.619	SRP	826428104		10.5000	19,400.00	94,904.80	203,700.00
SIX FLAGS INC.		0.000	PKS	83001P109		5.3700	47,400.00	234,548.92	254,538.00
SONICWALL INC		0.000	SNWL	835470105		6.3200	28,400.00	208,001.64	179,488.00
STAGE STORES INC		0.000	STGS	85254C305		41.5200	4,800.00	150,812.64	199,296.00
STELLENT INC		0.000	STEL	85856W105		8.8200	25,800.00	162,440.19	227,556.00
STEWART ENTERPRISES INC. CL-A		0.000	STEI	860370105		6.9900	23,200.00	161,272.01	162,168.00
STEWART INFO SVCS		1.104	STC	860372101		41.6500	4,300.00	168,233.39	179,095.00
STIFEL FINANCIAL CORP		0.000	SF	860630102		20.9500	9,067.00	162,111.88	189,953.65
STONE ENERGY CORP		0.000	SGY	861642106		45.0900	4,400.00	169,832.53	198,396.00
SYCAMORE NETWORKS INC		0.000	SCMR	871206108		4.0600	46,200.00	159,684.00	187,572.00
SYKES ENTERPRISES		0.000	SYKE	871237103		6.9500	33,100.00	165,433.33	230,045.00
TALK AMERICA HOLDINGS INC		0.000	TALK	87426R202		6.6200	26,600.00	160,684.86	176,092.00
TECUMSEH PRODUCTS CO CL-A		2.677	TECUA	878895200		47.8000	4,300.00	164,727.97	205,540.00
TESORO CORP		0.000	TSO	881609101		31.8600	7,100.00	93,881.88	226,206.00
THQ INC		0.000	THQI	872443403		22.9400	9,000.00	162,514.59	206,460.00
TIER TECHNOLOGIES INC-CL B		0.000	TIER	88650Q100		9.2500	21,600.00	168,950.60	199,800.00
TOWER AUTOMOTIVE INC		0.000	TWR	891707101		2.3900	55,500.00	238,422.37	132,645.00
TRANS WORLD ENTERTAINMENT CP		0.000	TWMC	89336Q100		12.4700	17,100.00	124,435.63	213,237.00
UNITED FIRE & CAS CO		1.423	UFCS	910331107		33.7100	5,400.00	107,744.42	182,034.00
USA MOBILITY INC		0.000	USMO	90341G103		35.3100	6,100.00	159,464.30	215,391.00
USEC INC.		5.676	USU	90333E108		9.6900	19,500.00	164,824.42	188,955.00
USG CORPORATION		0.248	USG	903293405		40.2700	9,500.00	144,488.35	382,565.00
VALHI INC		1.491	VHI	918905100		16.0900	13,600.00	177,853.33	218,824.00
VERITAS DGC INC.		0.000	VTS	92343P107		22.4100	7,200.00	66,113.54	161,352.00
VESTA INS GROUP INC		2.717	VTA	925391104		3.6800	33,900.00	158,234.10	124,752.00
VIASYS HEALTHCARE INC		0.000	VAS	92553Q209		19.0000	11,400.00	159,963.50	216,600.00
VISTEON CORP		2.456	VC	92839U107		9.7700	17,400.00	114,616.41	169,998.00
WATCHGUARD TECHNOLOGIES INC		0.000	WGRD	941105108		4.4300	36,200.00	159,823.00	160,366.00
ZALE CORP.		0.000	ZLC	988858106		29.8700	6,200.00	159,576.25	185,194.00
Instrument Total	110						2,041,467.00	18,124,970.20	22,669,725.15
Instrument -REIT REAL ESTATE INVESTMENT TRUST									
FELCOR LODGING TRUST		4.095	FCH	31430F101		14.6500	14,700.00	161,654.86	215,355.00
Instrument Total	1						14,700.00	161,654.86	215,355.00
Portfolio Total	111						2,056,167.00	18,286,625.06	22,885,080.15
Group Total	2,786					0.00 /	180,138,310.54	3,363,277,873.60	4,006,464,320.91

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - ALTERNATIVE INVESTMENTS									
Portfolio - AI-DPE DOMESTIC PRIVATE EQU									
Instrument - AIF ALTERNATIVE INVESTMENT FUNDS									
APOLLO INVESTMENT FUND IV		0.000		9940479WAAPOLLOIV		0.0000	32,217,148.37	32,217,148.34	60,693,615.00
APOLLO INVESTMENT FUND V		0.000		9940510BABAPOLLO5		0.0000	10,938,111.00	10,938,110.76	26,137,817.00
BAIN CAPITAL FUND VII		0.000		9940479XABBAIN7		0.0000	45,689,145.07	45,689,144.22	49,376,210.99
BAIN CAPITAL FUND VIII		0.000		9940800TABBAIN8		0.0000	21,600,000.00	21,600,000.00	21,465,221.01
BLACKSTONE CAPITAL PTNRS III		0.000		BCPMB VEA02554		0.0000	18,242,987.08	18,242,987.02	35,976,933.00
BLACKSTONE COMMUNICATION I		0.000		9940479ZABBCOM1		0.0000	9,422,284.66	9,422,284.62	11,056,227.01
BLACKSTONE MANAGEMENT PARTNERS		0.000		9940728SABBCP4		0.0000	18,445,385.00	18,445,384.60	22,740,593.02
CID MEZZANINE CAPITAL		0.000		CIDMEZ VEA02624		0.0000	10,205,456.31	10,205,455.89	8,278,950.00
CLAYTON, DUBLILIER & RICE VI		0.000		CLDURI ACLAYDURI		0.0000	22,741,198.00	22,741,197.32	17,587,442.01
FOX PAINE CAPITAL FUND		0.000		FOXPAINAEAFXPAINE		0.0000	15,370,516.93	15,370,516.84	23,891,871.00
FOX PAINE CAPITAL FUND II		0.000		9940480DABFOXPAIN		0.0000	36,045,023.85	36,045,023.59	36,961,686.99
FRANCISCO PARTNERS		0.000		9940480EABFRISCO1		0.0000	22,510,291.33	22,510,290.94	19,913,516.32
FRIEDMAN FLEISCHER & LOWE CAPI		0.000		9940796BABFFL2		0.0000	960,637.64	960,637.63	960,637.64
FS EQUITY PARTNERS IV		0.000		FSEP4 VEA02586		0.0000	999.36	999.36	14,958,715.99
FS EQUITY PARTNERS V		0.000		9940729MABFSV		0.0000	8,046,320.00	8,046,319.98	5,851,329.01
HARBOURVEST PARTNERS VII BUYOU		0.000		9940735PABHVP7		0.0000	4,755,000.00	4,754,999.97	4,550,104.98
HEARTLAND INDUSTRIAL PARTNERS		0.000		9940480GABHEART		0.0000	23,343,929.00	23,343,928.88	23,418,459.01
LEHMAN BROTHERS II		0.000		LBBP VEA02551		0.0000	9,248,892.01	9,248,891.68	14,863,713.88
LINSALATA CAPITAL PARTNERS III		0.000		9940480JALINCAP		0.0000	999.99	999.91	11,432,850.99
LINSALATA CAPITAL PARTNERS IV		0.000		ABLINCAPABLINCAP4		0.0000	14,132,242.63	14,132,242.61	23,538,799.99
MONITOR CLIPPER EQUITY PARTNER		0.000		9940776UABMONITOR		0.0000	4,761,707.70	4,761,707.70	3,803,580.99
OAK HILL CAPITAL PARTNERS		0.000		9940480LAOAKHILL		0.0000	16,059,164.00	16,059,163.99	22,654,642.49
PROVIDENCE EQUITY PARTNERS IV		0.000		9940480MABPROV4		0.0000	17,666,914.03	17,666,912.81	26,498,417.01
SILVER LAKE PARTNERS		0.000		ASILLAKEASILLAKE		0.0000	3,988,519.83	3,988,518.96	14,552,340.65
SILVER LAKE PARTNERS II		0.000		9940800ZABSLP2		0.0000	2,931,162.33	2,931,162.33	2,879,409.84
SKM EQUITY FUND III		0.000		9940480PABSKM3		0.0000	22,500,600.01	22,500,599.85	19,440,883.99
TPG PARTNERS IV		0.000		9940778TABTPG4		0.0000	16,723,858.00	16,723,857.96	16,019,291.01
Instrument Total	27						408,548,494.15	408,548,487.76	539,503,260.82
Portfolio Total	27						408,548,494.15	408,548,487.76	539,503,260.82

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier	F	Price	Par/Shares	Book Value	Market Value
-----										
				Group	-	ALTERNATIVE INVESTMENTS				
				Portfolio	-	AI-GIP GLOBAL/INT'L PRIVATE				
				Instrument	-	AIF ALTERNATIVE INVESTMENT FUNDS				
AIG GLOBAL EMERGING MARKETS		0.000		AIGG	VEA02504		0.0000	39,666,643.63	39,666,643.63	50,064,944.82
AIG GLOBAL EMERGING MARKETS FU		0.000		9940808AAGAIG2			0.0000	1,759,935.08	1,759,935.08	1,759,935.08
GILBERT GLOBAL EQUITY PARTNERS		0.000		GILBERTGAGILBERTG			0.0000	61,850,413.73	61,850,413.72	37,470,937.00
HARBOURVEST INT'L III-DIRECT		0.000		HVIPE	VEA02633		0.0000	11,388,438.00	11,388,437.47	5,798,777.98
HARBOURVEST INT'L III-PARTNERS		0.000		9940482FAHARBPART			0.0000	47,158,634.16	47,158,634.14	50,506,845.00
HARBOURVEST INT'L IV-DIRECT		0.000		9940550GAGHIPEP4D			0.0000	20,727,958.00	20,727,957.93	19,237,549.00
HARBOURVEST INT'L IV-PARTNERSH		0.000		9940510DAGHIPEP4P			0.0000	37,341,565.00	37,341,564.76	36,865,537.99
Instrument Total			7					219,893,587.60	219,893,586.73	201,704,526.87
Portfolio Total			7					219,893,587.60	219,893,586.73	201,704,526.87

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
-----								
Group - ALTERNATIVE INVESTMENTS								
Portfolio - AI-OTH ALTERNATIVE INVESTME								
Instrument - AIF ALTERNATIVE INVESTMENT FUNDS								
ARES CORPORATE OPPORTUNITES FU		0.000		9940740XAOARES	0.0000	24,942,016.20	24,942,015.83	24,864,423.84
BEACON GROUP ENERGY FUND II		0.000		9940482GABEACONGR	0.0000	17,301,927.34	17,301,927.34	14,538,664.00
BROOKSIDE CAPITAL PARTNERS FUN		0.000		9940737YAOBROOKSI	0.0000	20,000,000.00	20,000,000.00	24,091,590.00
LIME ROCK PARTNERS II		0.000		9940667TAOLIMERO	0.0000	17,628,778.00	17,628,777.77	17,601,470.01
LIME ROCK PARTNERS III		0.000		AOLIMEROAOLIMERO	0.0000	41,911.00	41,911.00	41,911.00
SUNRISE CAPITAL PARTNERS		0.000		ASUNRISEASUNRISE	0.0000	26,839,979.00	26,839,978.81	12,317,860.99
Instrument Total	6					106,754,611.54	106,754,610.75	93,455,919.84
Portfolio Total	6					106,754,611.54	106,754,610.75	93,455,919.84



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - ALTERNATIVE INVESTMENTS									
Portfolio - AI-SD STOCK DISTRIBUTION									
Instrument - COM COMMON STOCK									
ADVANCE AUTO PARTS INC		0.000		AAP	00751Y106	43.6800	130,016.00	1,002,364.36	5,679,098.88
AMERICAN MEDICAL SYS HLDINGS		0.000		AMMD	02744M108	41.8100	30,000.00	1,151,205.00	1,254,300.00
ARADIGM CORP		0.000		ARDM	038505103	1.7300	60,268.00	125,796.59	104,263.64
BOOKHAM INC		0.000		BKHM	09856E105	4.8400	11,894.00	5,351,805.53	57,566.96
BROADWING CORP		0.000		BWNG	11161E101	9.1100	30,758.40	7,391,643.38	280,209.02
CIENA CORP.		0.000		CIEN	171779101	3.3400	726,572.00	2,572,826.15	2,426,750.48
ENCORE ACQUISITION CO		0.000		EAC	29255W100	34.9100	43,725.00	1,527,314.25	1,526,439.75
EXACT SCIENCES CORP		0.000		EXAS	30063P105	3.8200	26,276.00	435,657.00	100,374.32
HEWLETT-PACKARD CO		1.526		HPQ	428236103Q	20.9700	14,726.00	265,362.52	308,804.22
MELLON FINANCIAL CORP.		2.314		MEL	58551A108Q	31.1100	40,200.00	1,527,238.20	1,250,622.00
NUANCE COMMUNICATIONS INC		0.000		NUAN	669967101	4.1400	20,715.00	0.00	85,760.10
PAIN THERAPEUTICS INC.		0.000		PTIE	69562K100	7.2100	7,191.00	70,112.25	51,847.11
PHARMION CORP		0.000		PHRM	71715B409	42.2100	12,458.00	672,184.00	525,852.18
SALESFORCE.COM INC		0.000		CRM	79466L302	16.9400	9,471.00	153,335.49	160,438.74
SONICWALL INC		0.000		SNWL	835470105	6.3200	32,019.00	602,350.92	202,360.08
TIVO INC		0.000		TIVO	888706108	5.8700	18,214.00	162,305.19	106,916.18
WRIGHT MEDICAL GROUP INC		0.000		WMGI	98235T107	28.5000	40,000.00	1,118,587.08	1,140,000.01
Instrument Total	17						1,254,503.40	24,130,087.91	15,261,603.67
Portfolio Total	17						1,254,503.40	24,130,087.91	15,261,603.67

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
Group - ALTERNATIVE INVESTMENTS									
Portfolio - AI-VC VENTURE CAPITAL									
Instrument - AIF ALTERNATIVE INVESTMENT FUNDS									
ADAMS CAPITAL MANAGEMENT III		0.000		9940480Q	AVADAMS3	0.0000	11,700,000.00	11,700,000.00	8,340,330.00
ADVANCED TECHNOLOGY VII		0.000		9940550H	AVATV7	0.0000	6,270,535.14	6,270,535.01	4,769,436.99
ALPHA CAPITAL FUND II		0.000		ACFD	020997011	0.0000	2,098,870.56	2,098,870.56	342,453.99
ATHENIAN VENTURE PARTNERS		0.000		OVVF	VEA01458	0.0000	123,787.00	123,786.93	1,140,234.01
BAIN CAPITAL VENTURE FUND		0.000		9940510C	AVBAIN	0.0000	6,900,000.00	6,900,000.00	4,958,368.99
BAKER COMMUNICATIONS FUND		0.000		BAKERCOM	AVBAKERCO	0.0000	14,052,689.38	14,052,689.36	10,916,990.43
BAKER COMMUNICATIONS FUND II		0.000		AVBAKER2	ABAKERCOM	0.0000	37,390,305.20	37,390,305.20	16,325,566.05
BLUE CHIP CAPITAL FUND		0.000		BCCF	095334991	0.0000	1,000.00	1,000.00	304,454.00
BLUE CHIP CAPITAL FUND II		0.000		BCCII	VEA01432	0.0000	2,473,770.69	2,473,770.70	3,355,219.01
BLUE CHIP CAPITAL FUND III		0.000		A01433	A01433	0.0000	20,000,000.00	19,999,999.83	6,274,150.95
BLUE CHIP CAPITAL FUND IV		0.000		AVBLUECH	AVBLUECHI	0.0000	21,589,474.00	21,589,473.89	16,983,248.98
BLUE CHIP OPPORTUNITY FUND		0.000		BCOF	095335998	0.0000	1,025,000.00	1,025,000.00	1,820.00
BRANTLEY VENTURE PARTNERS II		0.000		BVII	VEA05387	0.0000	1,000.00	1,000.00	154,362.00
BRANTLEY VENTURE PARTNERS III		0.000		BIII	VEA06289	0.0000	3,451,511.16	3,451,511.13	7,842,841.50
CARDINAL HEALTH PARTNERS		0.000		CHPL	VEA02552	0.0000	3,774,591.37	3,774,591.09	2,051,103.01
CB HEALTHCARE FUND		0.000		CBHCF	VEA02614	0.0000	11,439,423.91	11,439,423.91	11,779,145.00
CB HEALTHCARE FUND II		0.000		9940550J	AVCBHF2	0.0000	11,458,083.50	11,458,083.38	8,861,408.50
CHP II		0.000		9940481E	AVCHP2	0.0000	19,085,585.00	19,085,585.00	14,164,692.00
COMMONWEALTH CAPITAL III		0.000		9940481G	AVCCV3	0.0000	12,180,000.00	12,179,999.38	7,549,608.00
ESSEX WOODLAND HEALTH VENTURES		0.000		9940788Y	AVVEWHV6	0.0000	3,945,000.00	3,945,000.00	3,845,711.00
FOUNDATION MEDICAL PARTNERS		0.000		9940550K	AVFNDMED	0.0000	10,350,000.00	10,350,000.00	8,668,961.98
GENERAL CATALYST GROUP II		0.000		9940585Q	AVGCG2	0.0000	6,100,000.00	6,100,000.00	5,661,473.00
GENERAL CATALYST GROUP III		0.000		AVGCG3	AVGCG3	0.0000	3,000,000.00	3,000,000.00	2,997,318.00
GLOBESPAN CAPITAL PARTNERS IV		0.000		9940746Q	AVGLBSPN4	0.0000	7,128,000.00	7,128,000.00	5,927,343.00
HARBOURVEST PARTNERS VI DIRECT		0.000		9940481H	AHARBOURD	0.0000	21,795,999.61	21,795,999.61	15,191,855.00
HARBOURVEST PARTNERS VI PARTNE		0.000		9940481J	AHARBOURP	0.0000	40,539,972.00	40,539,971.19	29,860,679.03
HARBOURVEST PARTNERS VII VENTU		0.000		9940736B	AVHVP7	0.0000	4,750,000.00	4,750,000.00	4,558,117.00
LIGHTHOUSE CAPITAL PARTNERS V		0.000		9940778U	AVLIGHTHS	0.0000	6,250,000.00	6,250,000.00	5,935,361.00
MERITAGE PRIVATE EQUITY I		0.000		AMERIT	AMERIT	0.0000	24,500,000.00	24,500,000.00	14,157,318.98
MERITAGE PRIVATE EQUITY II		0.000		AVMERIT2	AVMERIT2	0.0000	11,250,000.00	11,250,000.00	8,338,159.98
MIAMI VALLEY VENTURE FUND		0.000		MVVF	VEA01492	0.0000	2,689,429.37	2,689,429.19	1,108,013.98
MORGENTHALER PARTNERS IV		0.000		MGVP	VEA01176	0.0000	999.99	999.99	178,084.02
MORGENTHALER PARTNERS V		0.000		MGVPV	VEA01177	0.0000	6,612,414.02	6,612,413.62	2,845,151.99
MORGENTHALER PARTNERS VI		0.000		MGVPVI	AVMORG6	0.0000	17,398,472.50	17,398,472.11	8,378,003.99
MORGENTHALER PARTNERS VII		0.000		9940550L	AVMORG7	0.0000	19,600,821.05	19,600,820.96	16,347,417.96
NORTHWEST OHIO VENTURE FUND		0.000		NOVF	VEA05606	0.0000	1,908,506.98	1,908,506.97	192,086.98
NEW ENTERPRISE ASSOCIATES 10		0.000		AVNEA10	AVNEA10	0.0000	12,490,315.17	12,490,314.45	12,901,430.51
NEW ENTERPRISE ASSOCIATES 11		0.000		AVNEA11	AVNEA11	0.0000	3,000,000.00	3,000,000.00	2,938,645.00
NORTHCOAST FUND		0.000		NCFD	VEA06027	0.0000	1,000.00	1,000.00	1,000.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
-----									
				Group - ALTERNATIVE INVESTMENTS					
				Portfolio - AI-VC VENTURE CAPITAL					
				Instrument - AIF ALTERNATIVE INVESTMENT FUNDS					
NORTHCOAST FUND II		0.000		9940481FAVCNC		0.0000	11,515,930.00	11,515,930.00	2,597,877.51
OHIO INNOVATION FUND I		0.000		OIF1	VEA02581	0.0000	1,800,000.00	1,800,000.00	1,926,034.02
PARK ST CAPITAL PRIVATE EQUITY		0.000		AVPARK5	AVPARK5	0.0000	1,353,550.68	1,353,550.68	1,201,717.99
PARK STREET CAPITAL PRIVATE EQ		0.000		AVPARK6	AVPARK6	0.0000	400,000.00	400,000.00	400,000.00
PRIMUS CAPITAL FUND III-A PFD		0.000		PCFZ	VEA06130	0.0000	1,000.00	999.99	353,819.39
PRIMUS CAPITAL FUND III-B		0.000		PCFY	VEA06129	0.0000	1,000.00	1,000.00	403,995.41
PRIMUS CAPITAL FUND IV		0.000		PCF4	VEA02451	0.0000	11,374,826.33	11,374,826.13	9,813,737.57
PRIMUS CAPITAL FUND V		0.000		9940481YAVPRIMUS5		0.0000	27,652,500.00	27,652,500.00	19,187,219.86
PRISM VENTURE PARTNERS IV		0.000		9940608YAVPRISM4		0.0000	11,400,000.00	11,400,000.00	7,876,777.01
SPACEVEST II		0.000		VEASPVE	VEASPVE	0.0000	11,573,043.36	11,573,043.35	7,176,220.85
TUCKER ANTHONY PRIVATE EQITY F		0.000		AVTAPE3	AVTAPE3	0.0000	6,075,000.00	6,074,999.93	5,153,737.01
TUCKER ANTHONY PRIVATE EQUITY		0.000		9940608ZAVTAPE4		0.0000	6,037,500.00	6,037,500.00	5,926,157.00
WARBURG PINCUS EQUITY PARTNERS		0.000		9940482BAWARBURG		0.0000	27,929,808.58	27,929,808.55	40,659,743.75
WARBURG PINCUS VIII		0.000		AWARBURGAWARBURG8		0.0000	30,269,925.00	30,269,924.27	30,357,527.00
Instrument Total	53						535,710,641.55	535,710,636.36	409,182,130.18
Portfolio Total	53						535,710,641.55	535,710,636.36	409,182,130.18
Group Total	110					0.00 /	1,272,161,838.24	1,295,037,409.51	1,259,107,441.38

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F	Ticker	Shares	Cost	Market Value
-----						
		Group -	COMMON STOCK			
		Instrument -	WARRANT WARRANT			
DIME BANCORP-WT	0.000	25429Q110	DIMEZ	431,800	115,334.87	82,042.00
TIMCO AVIATION SERVICES INC.-WARRANTS	0.000	887151116	TMASW	9,550	0.00	95.50
Instrument Total	2			441,350	115,334.87	82,137.50

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
		Group - COMMON STOCK			
		Instrument - FUTURES5 FUTURES EXPOSURE			
S&P FUTURES INDEX 03/05	0.000	CD:SP05H0	10	2,980,707.28	3,034,250.01
Instrument Total	1		10	2,980,707.28	3,034,250.01

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
-----						
Group - COMMON STOCK						
Instrument - REIT REAL ESTATE INVESTMENT TRUST						
AAMES INVESTMENT CORP	2.243	00253G108	AIC	40,600	443,317.63	434,420.00
ACADIA RLTY TR	4.233	004239109	AKR	29,200	386,471.73	475,960.00
AFFORDABLE RESIDENTIAL COMMUNITIES	8.710	008273104	ARC	27,400	432,062.01	393,190.00
ALEXANDERS INC	0.000	014752109	ALX	3,200	465,742.15	688,000.00
ALEXANDRIA REAL ESTATE	3.547	015271109	ARE	21,500	1,079,583.56	1,600,030.00
AMB PROPERTY CORP.	4.209	00163T109	AMB	134,000	4,426,157.56	5,412,260.00
AMERICAN CAMPUS COMMUNITIES INC	2.934	024835100	ACC	13,400	248,746.88	301,366.00
AMERICAN FINANCIAL REALTY TRUST	6.427	02607P305	AFR	105,900	1,487,020.68	1,713,462.00
AMERICAN LAND LEASE INC	4.436	027118108	ANL	27,900	536,209.04	628,866.00
AMLI RESIDENTIAL PROP	2.565	001735109	AML	40,700	1,154,203.82	1,302,400.00
APARTMENT INVT & MGMT	6.227	03748R101	AIV	71,600	2,532,879.49	2,759,464.00
ARBOR REALTY TRUST INC	7.661	038923108	ABR	21,300	458,978.97	522,702.00
ARCHSTONE COMMUNITIES	4.490	039583109	Q ASN	319,000	8,976,171.02	12,217,700.00
ARDEN REALTY GROUP INC	5.355	039793104	Q ARI	38,870	1,242,582.99	1,466,176.40
AVALONBAY COMMUNITIES	1.450	053484101	Q AVB	119,900	6,487,608.73	9,028,470.00
BEDFORD PROPERTY	7.180	076446301	BED	16,100	470,594.94	457,401.00
BIMINI MORTGAGE MANAGEMENT INC - A	0.000	09031E400	BMM	17,500	274,291.50	281,050.00
BIOMED REALTY TRUST	4.862	09063H107	BMR	80,950	1,311,221.32	1,797,899.50
BOSTON PROPERTIES INC	4.020	101121101	BXP	149,000	7,488,190.78	9,635,830.00
BOYKIN LODGING CO	7.860	103430104	BOY	6,900	55,116.36	63,204.00
BRANDYWINE REALTY	5.018	105368203	BDN	68,900	1,835,683.54	2,024,971.00
BRE PROPERTIES -CL A	4.837	05564E106	BRE	100,550	3,900,724.62	4,053,170.50
CAMDEN PROPERTY TRUST	4.980	133131102	CPT	4,700	201,618.24	239,700.00
CAPITAL AUTOMOTIVE	4.847	139733109	CARS	62,600	1,727,926.53	2,223,865.00
CAPITAL LEASE FUNDING INC	4.800	140288101	LSE	47,300	533,991.47	591,250.00
CAPITAL TRUST-CL A	6.512	14052H506	CT	20,300	557,674.55	623,413.00
CAPSTEAD MTG CORP	8.349	14067E506	CMO	36,750	536,244.45	387,345.00
CARRAMERICA RE CORP	6.060	144418100	CRE	60,400	1,860,754.61	1,993,200.00
CATELLUS DEVELOP CORP	3.529	149113102	CDX	230,216	5,464,610.58	7,044,609.60
CBL & ASSOC PROP	3.721	124830100	CBL	84,227	4,867,991.29	6,430,731.45
CEDAR SHOPPING CENTERS INC	6.293	150602209	CDR	72,875	883,054.16	1,042,112.50
CENTERPOINT PROP CORP.	3.570	151895109	CNT	77,300	3,008,655.37	3,701,897.00
COLONIAL PROPERTIES	3.623	195872106	CLP	41,400	1,586,745.71	1,625,778.00
COMMERCIAL NET LEASE RE	6.310	202218103	NNN	100,600	1,812,853.29	2,072,360.00
CORNERSTONE REALTY INC	8.016	21922V102	TCR	55,700	453,768.25	555,886.00
CORPORATE OFFICE PROPERTY	3.475	22002T108	OFC	49,100	1,040,479.28	1,441,085.00
CORRECTIONAL PTYS T	3.926	22025E104	CPV	21,100	540,423.11	609,368.00
COUSINS PROPERTIES INC	4.889	222795106	CUZ	46,100	1,450,816.92	1,395,447.00
CRESCENT RE EQT. CO.	8.214	225756105	CEI	26,000	498,099.58	474,760.00
CRT PROPERTIES INC	5.867	22876P109	CRO	41,100	758,207.62	980,646.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - COMMON STOCK					
Instrument - REIT		REAL ESTATE INVESTMENT TRUST			
DEVELOPERS DIVERSIFIED RE	4.597	251591103 Q DDR	242,800	9,050,277.32	10,773,036.00
DIGITAL REALTY TRUST INC	4.639	253868103 DLR	22,200	288,960.30	299,034.00
DUKE RE CORPORATION	5.448	264411505 DRE	230,400	7,165,977.64	7,865,856.00
EASTGROUP PROPERTY INC	3.877	277276101 EGP	16,500	516,646.25	632,280.00
ENTERTAINMENT PPTYS	5.050	29380T105 EPR	35,600	1,161,731.89	1,585,980.00
EQUITY INNS INC	4.429	294703103 ENN	99,000	812,128.04	1,162,260.00
EQUITY LIFESTYLE PROPERTIES INC	0.139	29472R108 ELS	14,000	472,796.33	500,500.00
EQUITY OFFICE PROP	5.340	294741103 EOP	831,800	22,850,014.31	24,222,016.00
EQUITY ONE INC	4.888	294752100 EQY	60,900	1,024,113.66	1,445,157.00
EQUITY RESIDENTIAL PROP	4.781	29476L107 Q EQR	364,500	9,651,260.91	13,187,610.00
ESSEX PROPERTY TRUST INC.	1.560	297178105 ESS	22,300	1,352,454.19	1,868,740.00
EXTRA SPACE STORAGE INC	6.826	30225T102 EXR	24,700	318,204.75	329,251.00
FEDERAL REALTY INV.	3.910	313747206 Q FRT	25,100	1,091,008.12	1,296,415.00
FELCOR LODGING TRUST	4.095	31430F101 FCH	69,500	658,588.23	1,018,175.00
FIRST INDUSTRIAL RE	6.825	32054K103 FR	45,800	1,473,894.87	1,865,434.00
FIRST POTOMAC REALTY TRUST	4.561	33610F109 FPO	28,225	515,504.08	643,530.00
GABLES RESIDENTIAL TRUST	6.733	362418105 GBP	47,300	1,547,742.85	1,692,867.00
GENERAL GROWTH PROP	3.982	370021107 Q GGP	372,060	9,804,969.86	13,453,689.60
GETTY RLTY CORP	5.917	374297109 GTY	19,500	467,117.65	560,235.00
GLENBOROUGH REALTY	6.578	37803P105 GLB	20,100	378,163.38	427,728.00
GLIMCHER REALTY TRUST	2.309	379302102 Q GRT	39,500	910,167.98	1,094,545.00
GLOBAL SIGNAL INC	5.809	37944Q103 GSL	28,500	627,284.34	784,890.00
GMH COMMUNITIES TRUST	4.539	36188G102 GCT	31,700	417,765.48	446,970.00
GOVERNMENT PROPERTIES TRUST INC	6.085	38374W107 GPP	22,400	236,794.60	220,864.00
HEALTH CARE PPTY INV	6.031	421915109 HCP	216,000	5,698,465.80	5,981,040.00
HEALTH CARE REIT INC	6.291	42217K106 HCN	34,278	1,202,710.17	1,307,705.70
HEALTHCARE RLTY TR	6.339	421946104 HR	53,000	1,705,737.40	2,157,100.00
HERITAGE PROPERTY INV TRUST	4.431	42725M107 HTG	52,400	1,486,996.87	1,681,516.00
HIGHWOODS PROP INC.	6.137	431284108 Q HIW	50,500	1,163,549.71	1,398,850.00
HOME PROPERTIES OF NY INC.	5.860	437306103 HME	30,700	1,145,875.61	1,320,100.00
HOMEBANC CORP	7.024	43738R109 HMB	38,300	354,374.58	370,744.00
HOSPITALITY PROPERTIES	6.260	44106M102 HPT	191,751	7,224,900.36	8,820,546.00
HOST MARRIOTT CORP	1.156	44107P104 HMT	572,934	6,858,639.04	9,911,758.20
HRPT PROPERTIES TRUST	6.547	40426W101 HRP	605,632	6,226,386.23	7,770,258.56
IMPAC MTG HLDGS INC	13.233	45254P102 IMH	90,700	1,854,162.39	2,056,169.00
INLAND REAL ESTATE CORP	5.893	457461200 IRC	36,000	454,867.44	574,200.00
INNKEEPERS USA TRUST	1.690	457630104 KPA	114,175	1,032,373.06	1,621,285.00
INVESTORS REAL ESTAT	6.139	461730103 IRETS	23,300	233,338.90	244,417.00
ISTAR FINANCIAL INC	6.164	45031U101 SFI	111,700	4,388,549.87	5,055,542.00
KILROY RE CORP	4.631	49427F108 KRC	51,500	1,515,211.71	2,201,625.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - COMMON STOCK					
Instrument - REIT		REAL ESTATE INVESTMENT TRUST			
KIMCO REALTY CORP	4.207	49446R109 Q KIM	203,100	8,929,499.71	11,777,769.00
KITE REALTY GROUP TRUST	4.908	49803T102 KRG	58,400	784,029.37	892,352.00
KRAMONT RLTY TR	5.555	50075Q107 KRT	26,700	456,919.44	624,780.00
LASALLE HOTEL PROPERTIES	3.016	517942108 LHO	53,400	1,178,495.49	1,699,722.00
LEXINGTON CORP PTYS	6.377	529043101 LXP	72,900	1,364,243.92	1,646,082.00
LIBERTY PROPERTY TRUST	5.648	531172104 Q LRY	68,314	2,608,636.68	2,951,164.80
MACERICH CO	4.140	554382101 MAC	126,528	6,148,934.07	7,945,958.40
MACK-CALI RE CORP.	5.474	554489104 CLI	101,836	3,773,222.07	4,687,511.08
MAGUIRE PROPERTIES INC	5.826	559775101 MPG	92,800	2,351,442.60	2,548,288.00
MERISTAR HOSPITALITY CORP.	0.479	58984Y103 MHX	128,600	817,336.16	1,073,810.00
MID-AMERICAN APARTMENT	5.676	59522J103 MAA	31,200	961,081.37	1,286,064.00
MILLS CORP.	3.732	601148109 MLS	94,300	4,489,517.81	6,012,568.00
MISSION WEST PTYS I	6.015	605203108 MSW	8,000	85,408.80	85,120.00
MORTGAGEIT HOLDINGS INC	9.805	61915Q108 MHL	16,200	233,997.66	290,790.00
NATIONWIDE HEALTH PP	6.231	638620104 NHP	245,400	4,859,150.03	5,828,250.00
NEW CENTURY FINANCIAL CORP	9.388	6435EV108 NEW	47,400	1,513,598.52	3,029,334.00
NEW PLAN EXCEL RE TRUST	6.093	648053106 Q NXL	163,400	3,958,345.23	4,424,872.00
NEW YORK MORTGAGE TRUST INC	8.571	649604105 NTR	44,900	411,327.25	502,880.00
NEWCASTLE INVESTMENT CORP	7.866	65105M108 NCT	46,500	1,215,353.59	1,477,770.00
NOVASTAR FINL INC	11.313	669947400 NFI	34,800	1,444,005.65	1,722,600.00
OMEGA HEALTHCARE INV	6.779	681936100 OHI	51,500	422,910.94	607,700.00
PAN PACIFIC RETAIL	3.460	69806L104 PNP	92,547	4,850,313.78	5,802,696.90
PARKWAY PROPERTYS INC	5.123	70159Q104 PKY	16,800	750,577.58	852,600.00
PENNSYLVANIA RI	5.046	709102107 PEI	46,653	1,647,767.78	1,996,748.40
POST PROPERTIES, INC.	5.157	737464107 Q PPS	44,200	1,234,621.05	1,542,580.00
PRENTISS PROPERTIES TRUST	5.863	740706106 PP	49,400	1,587,573.54	1,887,080.00
PROLOGIS TRUST	3.369	743410102 Q PLD	336,500	10,707,956.59	14,580,545.00
PS BUSINESS PARKS INC/CA	2.572	69360J107 PSB	31,150	1,165,062.95	1,404,865.00
PUBLIC STORAGE INC	3.228	74460D109 PSA	135,300	5,314,281.64	7,542,975.00
RAIT INVT TR	8.580	749227104 RAS	36,200	970,452.05	1,012,514.00
RAMCO-GERSHENSON PPT	1.894	751452202 RPT	35,025	904,271.48	1,129,556.25
REALTY INCOME CORP	2.609	756109104 O	44,000	1,872,610.97	2,225,520.00
RECKSON ASSOCIATES RE	5.175	75621K106 Q RA	156,025	4,200,080.01	5,119,180.25
REDWOOD TR INC	4.316	758075402 RWT	41,500	2,286,847.62	2,576,735.00
REGENCY CENTERS CORP	3.137	758849103 REG	100,200	4,426,311.59	5,551,080.00
SAUL CENTERS INC	4.078	804395101 BFS	12,400	393,763.72	474,300.00
SAXON CAPITAL INC	2.417	80556T106 SAXN	55,200	1,386,654.91	1,324,248.00
SHURGARD STORAGE CTRS	4.998	82567D104 SHU	1,500	59,245.05	66,015.00
SIMON PROP GROUP INC.	1.308	828806109 Q SPG	282,359	12,695,874.08	18,260,156.53
SL GREEN RE CORP	3.567	78440X101 SLG	126,600	5,778,510.07	7,665,630.00



## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - REIT		REAL ESTATE INVESTMENT TRUST			
SOVRAN SELF STORAGE	5.742	84610H108 SSS	23,000	792,245.35	969,220.00
STRATEGIC HOTEL CAPITAL INC	5.333	86272T106 SLH	22,500	305,961.75	371,250.00
SUMMIT PROPERTIES INC	4.146	866239106 SMT	55,100	1,250,764.02	1,794,056.00
SUN COMMUNITIES INC	6.062	866674104 SUI	17,900	691,722.69	720,475.00
SUNSTONE HOTEL INVESTORS INC	0.000	867892101 SHO	24,400	486,627.50	507,032.00
TANGER FACTORY OUTLET	4.724	875465106 SKT	20,200	412,181.77	534,492.00
TARRAGON CORP	0.000	876287103 TARR	23,329	320,083.91	416,422.65
TAUBMAN CENTERS INC	3.806	876664103 Q TCO	55,200	1,083,097.29	1,653,240.00
THORNBURG MTG INC	9.392	885218107 TMA	146,300	4,322,862.48	4,236,848.00
TOWN & COUNTRY TRUST	6.225	892081100 TCT	10,400	256,171.96	287,352.00
TRIZEC PROPERTIES INC	4.228	89687P107 TRZ	160,531	2,459,454.59	3,037,246.52
U S RESTAURANT PPTYS	7.309	902971100 USV	11,700	185,860.18	211,302.00
U-STORE-IT TRUST	4.634	91274F104 YSI	28,700	484,669.85	497,945.00
UNITED DOMINION RE TRUST	4.717	910197102 UDR	62,200	1,209,929.89	1,542,560.00
UNIVERSAL HEALTH RLT	6.287	91359E105 UHT	13,000	363,475.65	417,690.00
URSTADT BIDDLE PPTYS	5.161	917286205 UBA	23,400	348,214.41	398,970.00
VORNADO REALTY TRUST	3.993	929042109 VNO	208,531	10,693,587.46	15,875,465.03
WASHINGTON RE INV	3.991	939653101 WRE	39,000	1,105,680.80	1,320,930.00
WEINGARTEN RE INVST	3.476	948741103 WRI	126,350	3,970,447.97	5,066,635.00
WINSTON HOTELS INC	5.080	97563A102 WXH	31,200	300,848.47	368,472.00
Instrument Total	140		11,982,071	330,101,301.31	412,899,378.82

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
@ROAD INC	0.000	04648K105 ARDI	157,400	933,962.63	1,087,634.00
1 800 FLOWERS COM	0.000	68243Q106 FLWS	24,608	232,753.80	206,953.28
1ST SOURCE CORP	1.724	336901103 SRCE	13,100	269,227.76	334,181.00
21ST CENTY INS GROUP	0.588	90130N103 TW	36,100	468,365.58	490,960.00
3COM CORP.	0.000	885535104 COMS	820,924	6,217,042.69	3,423,253.08
3M COMPANY	1.754	88579Y101 Q MMM	1,880,107	104,951,366.81	154,300,381.49
4KIDS ENTERTAINMENT INC.	0.000	350865101 KDE	15,400	322,578.84	323,708.00
7-ELEVEN INC	0.000	817826209 SE	51,999	823,586.73	1,245,376.05
99 CENTS ONLY STORES	0.000	65440K106 NDN	38,800	686,547.57	627,008.00
AAON INC	0.000	000360206 AAON	25,361	474,389.25	407,551.27
AAR CORPORATION	0.734	000361105 Q AIR	87,797	1,102,575.14	1,195,795.14
AARON RENTS INC	0.208	002535201 RNT	42,100	382,731.06	1,052,500.00
ABAXIS INC	0.000	002567105 ABAX	19,400	376,377.22	281,106.00
ABBOTT LABORATORIES	2.229	002824100 Q ABT	2,815,500	87,531,412.32	131,343,075.00
ABC BANCORP	2.666	000400101 ABCB	10,900	182,160.16	228,900.00
ABERCROMBIE & FITCH CO	1.065	002896207 ANF	336,900	11,616,407.16	15,817,455.00
ABGENIX INC	0.000	00339B107 ABGX	189,700	2,066,810.70	1,961,498.00
ABIOMED INC	0.000	003654100 ABMD	67,300	1,002,424.27	1,039,112.00
ABLE LABORATORIES INC	0.000	00371N407 ABRX	19,900	398,345.29	452,725.00
ABM INDUSTRIES INC.	2.129	000957100 ABM	103,425	1,765,054.69	2,039,541.00
AC MOORE ARTS & CRAFTS INC	0.000	00086T103 ACMR	15,300	389,793.16	440,793.00
ACCELRYIS INC	0.000	00430U103 ACCL	162,500	1,341,345.24	1,267,500.00
ACCENTURE LTD - CL A	0.000	G1150G111 ACN	183,424	4,504,680.64	4,952,448.00
ACCREDITED HOME LENDERS HOLDING CO	0.000	00437P107 LEND	23,450	743,444.66	1,164,996.00
ACCREDITO HEALTH INC	0.000	00437V104 ACDO	89,800	3,060,539.70	2,489,256.00
ACE CASH EXPRESS INC	0.000	004403101 AACE	10,000	265,078.50	296,600.00
ACE LTD	1.918	G0070K103 ACE	23,928	849,202.10	1,022,922.00
ACETO CORP	0.787	004446100 ACET	86,471	1,183,133.13	1,646,407.84
ACT TELECONFERENCING INC	0.000	000955104 ACTT	258,000	571,302.43	340,560.00
ACTEL CORPORATION	0.000	004934105 ACTL	88,500	1,706,967.15	1,552,290.00
ACTION PERFORMANCE CO	1.819	004933107 ATN	17,200	248,954.56	189,028.00
ACTIVCARD CORP	0.000	00506J107 ACTI	76,857	574,736.92	684,027.30
ACTIVISION INC	0.000	004930202 ATVI	201,954	2,569,597.24	4,075,451.90
ACTUANT CORP CL A	0.115	00508X203 ATU	118,005	4,144,023.67	6,153,960.75
ACTUATE CORPORATION	0.000	00508B102 ACTU	184,100	671,689.85	469,455.00
ACUITY BRANDS INC	1.886	00508Y102 AYI	47,300	787,241.60	1,504,140.00
ACXIOM CORP.	0.608	005125109 ACXM	108,700	2,359,002.28	2,858,810.00
ADAPTEC INC	0.000	00651F108 ADPT	298,500	3,301,484.11	2,265,615.00
ADC COMMUNICATIONS INC	0.000	000886101 ADCT	941,900	4,407,179.27	2,524,292.00
ADE CORP MASS	0.000	00089C107 ADEX	49,000	966,085.29	917,280.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
ADESA INC	1.413	00686U104	KAR	195,300	3,047,231.56	4,144,266.21
ADEZA BIOMEDICAL CORP	0.000	006864102	ADZA	3,100	49,600.00	54,405.00
ADMINISTAFF INC	0.000	007094105	ASF	41,200	631,667.91	519,532.00
ADOBE SYSTEMS INC.	0.079	00724F101	Q ADBE	520,608	17,485,963.24	32,662,945.92
ADOLOR CORP	0.000	00724X102	ADLR	23,396	298,440.74	232,088.32
ADTRAN INC.	1.671	00738A106	ADTN	81,400	2,021,282.75	1,557,996.00
ADVANCE AUTO PARTS INC	0.000	00751Y106	AAP	288,695	11,640,112.50	12,610,197.60
ADVANCED DIGITAL INFO CORP	0.000	007525108	ADIC	71,300	783,805.65	714,426.00
ADVANCED MARKETING SERVICES	0.397	00753T105	MKT	33,500	418,432.15	337,010.00
ADVANCED MEDICAL OPTICS INC	0.000	00763M108	AVO	33,850	932,047.88	1,392,589.00
ADVANCED MICRO DEVICES INC.	0.000	007903107	AMD	766,500	11,705,009.65	16,878,330.00
ADVANCED NEUROMODULATION SYSTEMS	0.000	00757T101	ANSI	27,733	988,133.09	1,094,363.91
ADVANCIS PHARMACEUTICAL CORP	0.000	00764L109	AVNC	10,500	87,156.73	40,110.00
ADVANTA CORP	1.870	007942204	ADVNB	30,258	386,963.33	734,361.66
ADVENT SOFTWARE INC	0.000	007974108	ADVS	67,285	1,126,316.12	1,377,996.80
ADVISORY BOARD CO/THE	0.000	00762W107	ABCO	60,300	2,083,984.65	2,223,864.00
ADVO INC.	1.234	007585102	AD	26,450	660,044.33	942,942.50
AEROFLEX INC	0.000	007768104	ARXX	85,108	1,151,259.13	1,031,508.96
AEROPOSTALE INC	0.000	007865108	ARO	90,400	2,158,723.34	2,660,472.00
AES CORP	0.000	00130H105	AES	916,000	18,536,982.14	12,521,720.00
AETNA INC.	0.032	00817Y108	AET	422,900	24,560,019.63	52,756,775.00
AFFILIATED COMPUTER SERVICES	0.000	008190100	ACS	354,800	18,206,942.80	21,355,412.00
AFFILIATED MANAGERS GROUP	0.000	008252108	AMG	87,571	3,783,986.34	5,932,059.54
AFFIRMATIVE INSURANCE HOLDINGS INC	0.475	008272106	AFFM	10,400	167,754.08	175,136.00
AFFYMETRIX INC	0.000	00826T108	AFFX	92,910	2,357,062.46	3,395,860.50
AFLAC INC	0.953	001055102	AFL	596,322	16,644,457.96	23,757,468.48
AFTERMARKET TECHNOLOGY	0.000	008318107	ATAC	45,073	652,324.36	725,675.30
AGCO CORP.	0.000	001084102	AG	229,242	4,570,194.94	5,018,107.38
AGERE SYSTEMS INC-CL A	0.000	00845V100	AGR/A	583,300	811,370.30	799,121.00
AGERE SYSTEMS INC-CL B	0.000	00845V209	AGR.B	2,688,700	7,123,729.63	3,629,745.00
AGILE SOFTWARE CORP.	0.000	00846X105	AGIL	57,977	556,976.89	473,672.09
AGILENT TECHNOLOGIES INC	0.000	00846U101	A	849,929	27,366,955.57	20,483,288.90
AGILYSYS INC	0.700	00847J105	AGYS	43,210	570,247.20	740,619.40
AGL RESOURCES INC	3.489	001204106	ATG	144,100	4,143,790.46	4,789,884.00
AGRIUM INC	0.652	008916108	AGU	52,575	693,115.30	885,888.75
AIR PROD. & CHEM.	2.001	009158106	Q APD	372,700	17,049,793.70	21,605,419.00
AIRGAS INC	0.679	009363102	ARG	66,800	1,318,524.10	1,770,868.00
AIRGATE PCS INC	0.000	009367301	PCSA	1,400	24,680.79	49,840.00
AIRSPAN NETWORKS INC	0.000	00950H102	ARN	67,900	371,332.47	368,697.00
AIRTRAN HLDGS INC	0.000	00949P108	AAI	72,500	931,230.65	775,750.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
AK STEEL HOLDING CORP	1.727	001547108 AKS	221,900	2,173,163.38	3,210,893.00
AKAMAI TECHNOLOGIES	0.000	00971T101 AKAM	131,200	1,414,272.25	1,709,536.00
ALABAMA NATL BANCORP	1.938	010317105 ALAB	23,979	1,339,532.74	1,546,645.50
ALAMOSA HOLDINGS INC.	0.000	011589108 APCS	166,940	1,631,867.46	2,081,741.80
ALASKA AIRGROUP INC	0.000	011659109 ALK	85,500	2,121,354.09	2,863,395.00
ALASKA COMMUNICATION	8.574	01167P101 ALSK	79,025	575,247.65	681,985.75
ALBANY INTL CL-A	0.910	012348108 Q AIN	66,950	1,799,596.69	2,353,962.00
ALBANY MOLECULAR RESEARCH	0.000	012423109 AMRI	46,487	593,712.25	517,865.18
ALBEMARLE CORP	1.550	012653101 ALB	35,400	978,744.32	1,370,334.00
ALBERTO CULVER CL-B	0.823	013068101 Q ACV	154,000	5,946,439.52	7,479,780.01
ALBERTSON'S, INC.	3.182	013104104 Q ABS	778,900	20,794,920.07	18,600,132.00
ALCOA INC.	1.909	013817101 Q AA	2,114,100	57,811,325.25	66,425,022.00
ALDERWOODS GROUP INC	0.000	014383103 AWGI	78,276	578,454.36	890,780.88
ALEXANDER & BALDWIN INC	2.121	014482103 ALEX	67,541	2,006,773.52	2,865,089.22
ALEXION PHARMACEUTICALS INC	0.000	015351109 ALXN	17,702	295,174.79	446,090.40
ALFA CORP	2.304	015385107 ALFA	51,146	703,624.26	776,652.01
ALICO INC	1.025	016230104 ALCO	8,900	364,268.61	520,828.00
ALIGN TECHNOLOGY INC	0.000	016255101 ALGN	57,800	821,449.61	621,350.00
ALKERMES INC.	0.000	01642T108 ALKS	79,930	953,562.73	1,126,213.70
ALLEGHANY CORP DEL	0.000	017175100 Y	32,022	8,187,706.85	9,134,275.50
ALLEGHENY ENERGY INC.	8.726	017361106 Q AYE	281,800	4,286,477.95	5,554,278.00
ALLEGHENY TECHNOLOGIES INC	1.107	01741R102 ATI	93,300	1,074,043.41	2,021,811.00
ALLERGAN PHARMACEUTICALS INC.	0.444	018490102 Q AGN	321,000	21,504,350.12	26,023,470.00
ALLETE, INC.	3.265	018522300 ALE	157,433	5,049,408.42	5,785,662.75
ALLIANCE DATA SYSTEM	0.000	018581108 ADS	167,195	7,297,580.54	7,938,418.60
ALLIANCE GAMING CORP	0.000	01859P609 AGI	395,645	5,331,754.10	5,463,857.45
ALLIANCE IMAGING INC	0.000	018606202 AIQ	65,000	377,706.70	731,250.00
ALLIANCE SEMICONDUCTOR CORP	0.000	01877H100 ALSC	177,980	1,019,474.50	658,526.00
ALLIANT ENERGY CORPORATION	3.671	018802108 LNT	293,600	6,636,728.54	8,396,960.00
ALLIANT TECHSYSTEMS INC.	0.000	018804104 ATK	181,400	10,696,045.13	11,859,932.00
ALLIED CAP CORP	8.823	01903Q108 ALD	212,100	5,253,232.51	5,480,664.00
ALLIED WASTE INDUSTRIES	0.000	019589308 AW	335,800	3,729,526.15	3,116,224.00
ALLMERICA FINANCIAL CORP.	0.761	019754100 AFC	118,900	3,867,218.39	3,903,487.00
ALLOS THERAPEUTICS I	0.000	019777101 ALTH	33,900	73,505.37	81,360.00
ALLOY INC	0.000	019855105 ALOY	237,143	1,423,732.89	1,913,744.01
ALLSCRIPTS HEALTHCARE SOLUTIONS	0.000	01988P108 MDRX	30,400	155,969.64	324,368.00
ALLSTATE CORP	2.165	020002101 Q ALL	2,058,815	74,674,788.13	106,481,911.80
ALLTEL CORP	2.586	020039103 Q AT	477,900	26,407,555.26	28,081,404.00
ALPHARMA, INC.-CL A	1.061	020813101 Q ALO	66,700	1,416,960.42	1,130,565.00
ALTERA CORP	0.000	021441100 ALTR	1,089,800	21,013,428.53	22,558,860.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
ALTIRIS INC	0.000	02148M100 ATRS	52,852	1,329,470.13	1,872,546.36
ALTRIA GROUP INC	4.779	02209S103 Q MO	3,901,600	132,467,713.98	238,387,760.00
AMAZON COM INC	0.000	023135106 AMZN	404,266	17,213,332.15	17,904,941.14
AMBAC FINANCIAL GROUP INC.	0.608	023139108 Q ABK	177,108	10,760,682.29	14,545,880.04
AMBASSADORS GROUP IN	1.460	023177108 EPAX	8,900	167,034.86	316,929.00
AMCOL INTERNATIONAL CORP.	1.791	02341W103 ACO	39,590	679,164.12	795,363.10
AMCORE FINL INC	2.113	023912108 AMFI	37,601	1,025,675.47	1,210,000.18
AMDOCS LIMITED	0.000	G02602103 DOX	207,598	5,233,550.50	5,449,447.50
AMEDISYS INC	0.000	023436108 AMED	14,600	447,619.04	472,894.00
AMERADA HESS CORP.	1.456	023551104 Q AHC	229,200	16,494,051.16	18,881,496.00
AMERCO	0.000	023586100 UHAL	10,300	238,430.86	473,594.00
AMEREN CORP.	5.065	023608102 Q AEE	252,600	10,918,746.82	12,665,364.00
AMERICA SERVICE GROUP INC	0.000	02364L109 ASGR	19,200	450,448.90	513,984.00
AMERICA WEST HOLDINGS CORP.	0.000	023657208 AWA	68,600	528,577.52	451,388.00
AMERICAN AXLE & MFG HOLDINGS	1.956	024061103 AXL	188,349	6,013,602.61	5,774,780.34
AMERICAN CAPITAL STRATEGIES	8.755	024937104 ACAS	146,811	4,641,512.74	4,896,146.85
AMERICAN EAGLE OUTFITTERS	0.509	02553E106 AEOS	225,700	8,213,582.52	10,630,470.00
AMERICAN ELECTRIC POWER	4.076	025537101 Q AEP	697,100	21,901,306.25	23,938,414.00
AMERICAN EQUITY INVESTMENT LIFE HOLDING	0.278	025676206 AEL	45,000	413,572.89	484,650.00
AMERICAN EXPRESS CO.	0.851	025816109 Q AXP	1,171,200	36,669,567.98	66,020,544.00
AMERICAN FINANCIAL GROUP INC.	1.596	025932104 Q AFG	278,770	7,621,230.10	8,728,288.70
AMERICAN GREETING CL A	0.946	026375105 Q AM	78,500	1,563,795.57	1,989,975.00
AMERICAN HEALTHWAYS	0.000	02649V104 AMHC	57,747	1,201,976.26	1,907,960.88
AMERICAN HOME MTG HL	7.708	02660R107 AHM	79,795	2,127,650.92	2,732,978.75
AMERICAN INTL GROUP	0.761	026874107 Q AIG	4,453,631	201,942,662.25	292,469,947.77
AMERICAN ITALIAN PASTA COMPANY	3.225	027070101 PLB	9,200	280,180.19	213,900.00
AMERICAN MEDICAL SYS HLDINGS	0.000	02744M108 AMMD	43,429	909,022.14	1,815,766.49
AMERICAN NATL INS CO	2.841	028591105 ANAT	36,557	3,495,053.08	3,807,777.12
AMERICAN PHARMACEUTICAL PART	0.000	02886P109 APPX	37,100	1,310,267.42	1,387,911.00
AMERICAN PHYSICIANS	0.000	028884104 ACAP	21,500	613,367.64	774,430.00
AMERICAN POWER CONVERSION	1.869	029066107 APCC	281,500	5,298,703.34	6,024,100.00
AMERICAN STANDARD COMPANIES	0.000	029712106 ASD	687,500	21,156,249.88	28,407,500.00
AMERICAN STATES WATER CO.	3.461	029899101 AWR	9,700	231,502.04	252,200.00
AMERICAN SUPERCONDUCTOR CORP.	0.000	030111108 AMSC	8,900	102,158.62	132,521.00
AMERICAN TOWER CORP	0.000	029912201 AMT	161,000	2,289,531.24	2,962,400.00
AMERICAN WOODMARK CORP.	0.274	030506109 AMWD	18,000	554,351.29	786,240.00
AMERICANWEST BANCORP	0.000	03058P109 AWBC	11,310	186,036.20	229,027.50
AMERICAS CAR-MART INC	0.000	03062T105 CRMT	6,200	199,635.92	235,600.00
AMERICREDIT CORP.	0.000	03060R101 ACF	484,100	9,624,759.15	11,836,245.00
AMERIGROUP CORPORATION	0.000	03073T102 AGP	31,000	1,264,875.49	2,345,460.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
AMERISOURCEBERGEN CORP	0.170	03073E105	ABC	404,146	23,970,410.66	23,715,287.28
AMERISTAR CASINOS IN	1.159	03070Q101	ASCA	12,700	285,350.54	547,497.00
AMERITRADE HLDG CORP	0.000	03074K100	AMTD	403,700	3,943,061.63	5,740,614.00
AMERON INTERNATIONAL CORP	2.110	030710107	AMN	15,300	525,816.10	579,870.00
AMERUS GROUP CO	0.883	03072M108	AMH	67,700	2,309,348.86	3,066,810.00
AMETEK INC.	0.672	031100100	Q AME	174,400	4,030,456.95	6,220,848.00
AMGEN INC	0.000	031162100	AMGN	2,384,447	84,544,201.10	152,962,313.55
AMIS HOLDINGS INC	0.000	031538101	AMIS	71,325	1,143,499.74	1,178,289.00
AMKOR TECHNOLOGY INC	0.000	031652100	AMKR	403,056	2,854,255.89	2,692,414.08
AMN HEALTHCARE SERVICES INC	0.000	001744101	AHS	12,796	204,556.69	203,584.36
AMPHENOL CORP-CL A	0.081	032095101	APH	199,010	5,899,946.93	7,311,627.40
AMR CORP.	0.000	001765106	AMR	1,213,000	11,467,845.30	13,282,350.00
AMSOUTH BANCORPORATION	3.861	032165102	ASO	580,100	12,541,717.44	15,024,590.00
AMSURG CORP	0.000	03232P405	AMSG	70,312	1,510,140.47	2,077,016.48
AMYLIN PHARMACEUTICALS INC	0.000	032346108	AMLN	289,000	6,483,225.45	6,751,040.00
ANACOMP INC-CL A	0.000	03237E108	ANCPA	42,700	685,335.00	734,440.00
ANADARKO PETROLEUM CORP	0.864	032511107	Q APC	506,621	24,571,654.24	32,834,107.01
ANALOG DEVICES	0.650	032654105	ADI	1,562,300	66,357,648.37	57,680,116.00
ANALOGIC CORP.	0.714	032657207	ALOG	91,500	3,882,778.69	4,098,285.00
ANAREN INC.	0.000	032744104	ANEN	35,900	468,689.13	465,264.00
ANCHOR BANCORP WISCONSIN INC.	1.715	032839102	ABCW	21,900	462,976.44	638,385.00
ANDREW CORP.	0.000	034425108	ANDW	188,900	2,167,868.25	2,574,707.00
ANDRX GROUP	0.000	034553107	ADRX	192,923	4,532,856.30	4,211,509.09
ANGELICA CORP	1.626	034663104	AGL	18,000	382,227.73	486,900.00
ANGIOTECH PHARMACEUTICALS INC	0.000	034918102	ANPI	36,400	643,813.73	671,580.00
ANHEUSER-BUSCH	1.931	035229103	Q BUD	1,651,562	61,698,810.64	83,783,740.26
ANIMAS CORP	0.000	03525Y105	PUMP	5,000	84,414.62	78,150.00
ANIXTER INTERNATIONAL INC.	0.000	035290105	AXE	58,015	1,588,115.43	2,087,959.85
ANNALY MORTGAGE MANAGEMENT	10.193	035710409	NLY	429,100	7,488,811.58	8,418,942.00
ANNTAYLOR STORES CORP	0.000	036115103	ANN	147,600	3,285,009.71	3,177,828.00
ANSOFT CORP	0.000	036384105	ANST	93,700	1,256,173.93	1,892,740.00
ANSWERTHINK INC	0.000	036916104	ANSR	50,000	296,039.75	233,000.00
ANSYS INC	0.000	03662Q105	ANSS	81,235	1,509,087.00	2,604,394.10
ANTEON INTERNATIONAL CORP	0.000	03674E108	ANT	46,300	1,607,863.35	1,938,118.00
ANTHRACITE CAPITAL INC	9.061	037023108	AHR	79,300	923,316.89	980,148.00
ANTIGENICS INC DEL	0.000	037032109	AGEN	104,100	685,056.59	1,053,492.00
ANWORTH MORTGAGE ASS	10.084	037347101	ANH	49,600	630,402.72	531,216.00
AON CORP	2.514	037389103	Q AOC	824,000	24,324,572.75	19,660,640.00
APACHE CORP.	0.632	037411105	APA	335,910	9,432,850.47	16,986,968.70
APOGEE ENTERPRISES INC.	1.864	037598109	APOG	30,500	405,948.18	409,005.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
APOLLO GROUP INC	0.000	037604105	APOL	126,600	3,800,667.39	10,217,886.00
APOLLO INVESTMENT CORP	4.768	03761U106	AINV	53,100	726,497.08	801,810.00
APPLE COMPUTER INC.	0.000	037833100	AAPL	725,898	22,346,498.73	46,747,831.20
APPLEBEES INT'L. INC.	0.226	037899101	APPB	322,050	6,973,902.28	8,518,222.50
APPLERA CORP - APPLIED BIOSYSTEM	0.813	038020103	Q ABI	396,700	9,018,299.11	8,294,997.00
APPLICA	0.000	03815A106	APN	92,000	582,849.19	556,600.00
APPLIED FILMS CORP	0.000	038197109	AFCO	3,764	95,813.38	81,151.84
APPLIED INDUSTRIAL TECH INC.	1.751	03820C105	AIT	28,500	444,069.35	780,900.00
APPLIED MATERIALS INC.	0.000	038222105	AMAT	4,766,100	94,408,397.96	81,500,310.00
APPLIED MICRO CIRCUITS CORP	0.000	03822W109	AMCC	1,189,300	4,687,811.54	5,006,953.00
APPLIED SIGNAL TECHNOLOGY INC	1.418	038237103	APSG	10,905	253,203.87	384,401.25
APRIA HEALTHCARE GP. INC.	0.000	037933108	AHG	108,700	2,876,281.03	3,581,665.00
APTAR GROUP INC.	1.136	038336103	Q ATR	53,300	1,748,218.55	2,813,174.00
AQUA AMERICA INC	2.114	03836W103	WTR	27,775	537,966.49	682,987.25
AQUANTIVE INC	0.000	03839G105	AQNT	52,700	562,123.11	471,138.00
AQUILA INC	18.970	03840P102	ILA	374,000	3,262,971.71	1,380,060.00
ARAMARK CORP. - CL B	0.829	038521100	RMK	148,300	3,626,064.47	3,931,433.00
ARBITRON INC	0.000	03875Q108	ARB	28,200	909,760.28	1,104,876.00
ARCH CHEMICALS INC.	2.779	03937R102	ARJ	25,900	535,323.72	745,402.00
ARCH COAL INC.	0.900	039380100	Q ACI	129,200	4,179,439.82	4,591,768.00
ARCHER DANIELS MIDLAND CO	1.344	039483102	Q ADM	1,350,400	18,869,040.21	30,127,424.00
ARCHIPELAGO HOLDINGS INC	0.000	03957A104	AX	11,800	170,446.28	247,564.00
ARCTIC CAT INC.	1.055	039670104	ACAT	22,720	479,404.19	602,534.40
ARDEN GROUP INC	0.995	039762109	ARDNA	4,100	326,108.00	411,945.45
ARENA PHARMACEUTICALS INC	0.000	040047102	ARNA	18,500	100,582.65	123,765.00
ARES CAPITAL CORP	0.000	04010L103	ARCC	12,300	228,719.73	238,989.00
ARGONAUT GROUP INC	0.000	040157109	AGII	86,950	1,386,556.91	1,837,253.50
ARGOSY GAMING COMPANY	0.000	040228108	AGY	29,000	833,409.57	1,354,300.00
ARIAD PHARMACEUTICAL	0.000	04033A100	ARIA	25,600	172,328.44	190,208.00
ARIBA INC	0.000	04033V203	ARBA	156,241	2,475,260.21	2,593,600.60
ARKANSAS BEST CORP	1.069	040790107	ABFS	41,975	1,158,884.90	1,884,257.75
ARMOR HOLDINGS INC	0.000	042260109	AH	26,200	588,834.66	1,231,924.00
ARQULE INC	0.000	04269E107	ARQL	11,600	63,964.72	67,164.00
ARRAY BIOPHARMA INC	0.000	04269X105	ARRY	54,400	446,309.42	517,888.00
ARRIS GROUP INC.	0.000	04269Q100	ARRS	222,671	1,303,911.17	1,567,603.84
ARROW ELECTRONICS	0.000	042735100	ARW	87,560	1,950,506.42	2,127,708.00
ARROW FINL CORP	2.967	042744102	AROW	9,659	262,008.78	299,429.00
ARROW INTL INC	1.161	042764100	ARRO	28,303	720,424.45	877,109.97
ARTESYN TECHNOLOGIES	0.000	043127109	ATSN	38,245	272,081.69	432,168.50
ARTHROCARE CORP	0.000	043136100	ARTC	15,900	429,808.17	509,754.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
ARVINMERITOR INC.	1.788	043353101	ARM	157,025	3,167,640.18	3,512,649.25
ASBURY AUTOMOTIVE GROUP	0.000	043436104	ABG	12,600	197,659.93	173,628.00
ASCENTIAL SOFTWARE CORP	0.000	04362P207	ASCL	208,392	3,334,420.07	3,398,873.52
ASHLAND INC	1.884	044204105	Q ASH	255,900	12,073,237.92	14,939,442.00
ASIAINFO HLDGS INC	0.000	04518A104	ASIA	150,300	911,404.52	895,788.00
ASK JEEVES INC	0.000	045174109	ASKJ	68,780	2,129,872.12	1,839,865.00
ASM LITHOGRAPHY HOLD - NY REG	0.000	N07059111	ASML	483,600	7,536,689.63	7,694,076.00
ASPECT COMMUNICATIONS CORP	0.000	04523Q102	ASPT	115,000	1,160,104.99	1,281,100.00
ASPECT MEDICAL SYSTEMS INC	0.000	045235108	ASPM	13,600	141,198.02	332,656.00
ASPEN TECHNOLOGY INC	0.000	045327103	AZPNE	14,300	67,363.39	88,803.00
ASSOCIATED BANC-CORP.	3.011	045487105	ASBC	211,869	5,020,094.14	7,036,169.49
ASSURANT INC	0.916	04621X108	AIZ	47,900	1,229,601.42	1,463,345.00
ASSURED GUARANTY LTD	0.610	G0585R106	AGO	46,120	799,320.94	907,180.40
ASTA FUNDING INC	0.521	046220109	ASFI	22,700	371,016.71	609,268.00
ASTEC INDUSTRIES INC	0.000	046224101	ASTE	43,230	665,703.41	743,988.30
ASTORIA FINANCIAL CORP.	3.002	046265104	AF	148,627	4,979,177.89	5,940,621.19
ASV INC	0.000	001963107	ASVI	35,492	1,121,192.85	1,700,066.80
ASYST TECHNOLOGIES INC	0.000	04648X107	ASYT	7,800	75,691.47	39,702.00
AT&T CORPORATION	4.984	001957505	Q T	2,095,247	48,767,800.41	39,935,407.82
ATARI INC	0.000	04651M105	ATAR	28,100	50,089.21	82,333.00
ATHEROGENICS INC	0.000	047439104	AGIX	93,500	1,917,664.00	2,202,860.00
ATHEROS COMMUNICATIONS	0.000	04743P108	ATHR	10,300	104,461.17	105,575.00
ATLANTIC COAST FEDERAL CORP	0.000	048425102	ACFC	6,400	93,027.93	88,128.00
ATLAS AMERICA INC	0.000	049167109	ATLS	2,600	53,467.32	92,950.00
ATMEL CORP	0.000	049513104	ATML	844,900	4,096,742.57	3,312,008.00
ATMI INC	0.000	00207R101	ATMI	23,700	524,523.32	533,961.00
ATMOS ENERGY CORP.	4.533	049560105	ATO	92,800	2,327,617.97	2,538,080.00
ATWOOD OCEANICS	0.000	050095108	ATW	52,900	1,817,781.16	2,756,090.00
AUDIOVOX CORP	0.000	050757103	VOXX	31,300	450,532.75	493,914.00
AUTOBYTEL INC	0.000	05275N106	ABTLE	21,000	165,610.48	126,840.00
AUTODESK INC.	0.158	052769106	Q ADSK	960,800	15,031,392.89	36,462,360.01
AUTOLIV, INC	2.070	052800109	ALV	500,393	19,371,952.92	24,168,981.90
AUTOMATIC DATA PROC.	1.398	053015103	Q ADP	1,027,300	38,455,917.99	45,560,755.00
AUTONATION INC	0.000	05329W102	AN	841,300	14,068,814.97	16,161,373.00
AUTOZONE INC	0.000	053332102	AZO	117,500	8,890,053.77	10,728,925.00
AVANT IMMUNOTHERAPEUTICS INC	0.000	053491106	AVAN	82,600	152,668.58	166,026.00
AVATAR HLDGS INC	0.000	053494100	AVTR	10,071	400,414.92	484,415.10
AVAYA INC	0.000	053499109	AV	989,400	11,191,361.85	17,017,680.00
AVERY DENNISON	2.534	053611109	Q AVY	191,700	10,844,666.61	11,496,249.00
AVIALL INC.	0.174	05366B102	Q AVL	51,800	844,969.74	1,189,846.00



## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
AVID TECHNOLOGY INC.	0.000	05367P100 AVID	40,500	1,651,849.89	2,500,875.00
AVISTA CORP	2.942	05379B107 AVA	65,000	1,140,535.04	1,148,550.00
AVNET INC.	1.644	053807103 Q AVT	343,900	5,460,280.44	6,272,736.00
AVOCENT CORPORATION	0.000	053893103 AVCT	58,577	1,832,303.20	2,373,540.04
AVON PRODUCTS	1.447	054303102 Q AVP	979,500	28,075,407.68	37,906,650.00
AVX CORP.	1.190	002444107 AVX	164,400	2,111,147.88	2,071,440.00
AXCELIS TECHNOLOGIES INC	0.000	054540109 ACLS	83,700	680,269.60	680,481.00
AXONYX INC	0.000	05461R101 AXYX	56,900	303,450.96	352,780.00
AZTAR CORP.	0.000	054802103 AZR	38,400	673,928.94	1,340,928.00
BAE SYSTEMS PLC-ADR	3.847	05523R107 BAESY	420,000	6,277,631.25	7,434,840.00
BAKER HUGHES CORP	1.078	057224107 Q BHI	527,604	17,525,995.83	22,512,862.68
BALCHEM CORP	0.259	057665200 BCP	8,760	256,871.49	303,884.40
BALDOR ELECTRIC	2.179	057741100 BEZ	81,550	2,046,257.51	2,245,071.50
BALDWIN & LYONS INC	1.493	057755209 BWINB	23,400	591,469.68	626,886.00
BALL CORPORATION	0.909	058498106 Q BLL	394,400	12,947,029.68	17,345,712.00
BANCFIRST CORP	1.418	05945F103 BANF	3,600	199,093.97	284,328.00
BANCORPSOUTH INC	3.118	059692103 BXS	114,100	2,466,520.62	2,780,617.00
BANDAG INC	2.650	059815100 Q BDG	17,000	697,259.81	846,770.00
BANK MUTUAL CORP	1.643	063750103 BKMU	152,656	1,697,693.27	1,857,823.52
BANK OF AMERICA CORP.	3.830	060505104 Q BAC	8,964,061	265,496,363.34	421,221,226.39
BANK OF GRANITE CORP	2.488	062401104 GRAN	3,600	67,294.37	75,240.00
BANK OF HAWAII CORP	2.601	062540109 BOH	150,055	5,163,773.82	7,613,790.70
BANK OF NEW YORK CO, INC	2.393	064057102 Q BK	1,501,700	46,357,126.83	50,186,814.00
BANK OF THE OZARKS INC	0.940	063904106 OZRK	11,800	295,549.37	401,554.00
BANKATLANTIC BANCORP INC	0.703	065908501 BBX	97,900	1,459,995.53	1,948,210.00
BANKNORTH GROUP INC.	2.185	06646R107 BNK	199,300	3,853,559.78	7,294,380.00
BANKUNITED FINANCIAL CORP-A	0.000	06652B103 BKUNA	54,178	1,274,590.93	1,730,987.10
BANNER CORP	2.180	06652V109 BANR	30,498	716,595.11	951,232.62
BANTA CORP	1.519	066821109 BN	27,700	926,638.12	1,239,852.00
BARD C. R. INC.	0.750	067383109 Q BCR	384,900	16,322,517.10	24,625,902.00
BARNES & NOBLE INC.	0.000	067774109 BKS	254,892	5,921,605.28	8,225,364.84
BARNES GROUP INC.	3.017	067806109 B	16,600	392,095.10	440,066.00
BARR PHARMACEUTICALS INC.	0.000	068306109 BRL	203,611	7,380,700.54	9,272,444.95
BARRIER THERAPEUTICS INC	0.000	06850R108 BTRX	7,300	108,972.00	121,180.00
BASSETT FURNITURE INDS.	4.076	070203104 Q BSET	34,737	622,032.71	681,713.63
BAUSCH & LOMB INC	0.806	071707103 Q BOL	192,100	10,852,124.75	12,382,766.00
BAXTER INTL	1.685	071813109 Q BAX	1,350,000	36,478,989.17	46,629,000.00
BB&T CORPORATION	3.329	054937107 BBT	749,600	25,020,515.48	31,520,680.00
BE AEROSPACE INC.	0.000	073302101 BEAV	201,575	1,737,679.33	2,346,333.00
BEA SYSTEMS INC	0.000	073325102 BEAS	1,017,700	9,598,640.60	9,016,821.99

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
BEACON ROOFING SUPPLY INC	0.000	073685109	BECN	75,200	1,467,351.50	1,493,472.00
BEAR STEARNS COMPANIES INC	0.977	073902108	BSC	236,200	15,874,270.39	24,165,622.00
BEARINGPOINT INC	0.000	074002106	BE	422,800	3,568,321.57	3,395,084.00
BEAZER HOMES USA INC	0.273	07556Q105	BZH	17,100	1,530,200.11	2,500,191.00
BEBE STORES INC	0.493	075571109	BEBE	46,500	1,047,171.95	1,254,570.00
BECKMAN COULTER INC.	0.776	075811109	BEC	108,400	4,891,477.28	7,261,716.00
BECTON DICKINSON & COMPANY	1.267	075887109	Q BDX	625,269	23,846,898.62	35,515,279.20
BED BATH & BEYOND INC	0.000	075896100	BBBY	424,900	12,271,711.23	16,923,767.00
BEI TECHNOLOGIES INC	0.129	05538P104	BEIQ	19,185	426,758.15	592,432.80
BEL FUSE INC-CL B	0.591	077347300	BELFB	18,100	591,915.50	611,599.00
BELDEN CDT INC	0.862	077454106	BDC	96,772	2,171,163.36	2,245,110.40
BELLSOUTH	3.886	079860102	Q BLS	3,373,185	107,918,083.45	93,740,811.15
BELO CORP	1.524	080555105	Q BLC	153,400	3,347,337.08	4,025,216.00
BEMIS CO.	2.200	081437105	Q BMS	180,000	4,216,188.32	5,236,200.00
BENCHMARK ELECTRONICS INC	0.000	08160H101	BHE	64,345	1,633,969.08	2,194,164.50
BENTLEY PHARMACEUTIC	0.000	082657107	BNT	17,100	183,119.25	183,825.00
BERKLEY (WR) CORP	0.593	084423102	BER	422,307	15,768,934.11	19,920,221.19
BERKSHIRE HATHAWAY INC. CLASS A	0.000	084670108	BRK.A	38	3,270,643.75	3,340,200.00
BERKSHIRE HILLS BANC	1.292	084680107	BHL	6,400	233,070.14	237,760.00
BERRY PETROLEUM CO	1.006	085789105	BRY	20,100	442,733.33	958,770.00
BEST BUY COMPANY INC	0.740	086516101	BBY	650,800	27,121,871.88	38,670,536.00
BEVERLY ENTERPRISES	0.000	087851309	BEV	89,750	477,367.67	821,212.50
BEVERLY HILLS BANCORP INC	4.950	087866109	BHBC	14,682	142,384.98	148,288.20
BFC FINANCIAL CORP	0.000	055384200	BFCF	7,683	82,008.63	97,189.95
BIG 5 SPORTING GOODS CORP	0.960	08915P101	BGFV	33,652	754,752.39	980,619.28
BIG LOTS, INC.	0.000	089302103	BLI	360,200	5,234,148.94	4,369,226.00
BIO RAD LABS INC	0.000	090572207	BIO	56,000	3,180,358.40	3,212,720.00
BIO-REFERENCE LABS I	0.000	09057G602	BRLI	76,979	1,055,374.98	1,339,434.60
BIOGEN IDEC INC	0.000	09062X103	BIIB	653,000	27,217,762.41	43,496,329.99
BIOLASE TECHNOLOGY INC	0.276	090911108	BLTI	22,265	322,332.96	242,020.55
BIOMARIN PHARMACEUTI	0.000	09061G101	BMRN	28,679	197,120.00	183,258.81
BIOMET INC.	0.460	090613100	BMET	399,300	9,851,945.66	17,325,627.00
BIOSITE INC.	0.000	090945106	BSTE	18,419	833,291.19	1,133,505.26
BIOVERIS CORP	0.000	090676107	BIOV	22,800	168,064.65	166,668.00
BISYS GROUP INC.	0.000	055472104	BSG	263,400	4,272,564.07	4,332,929.99
BJ SERVICES CO	0.687	055482103	BJS	296,700	10,680,239.29	13,808,418.00
BJ'S RESTAURANTS INC	0.000	09180C106	BJRI	70,213	576,486.31	982,982.00
BJ'S WHOLESALE CLUB INC.	0.000	05548J106	BJ	185,500	4,771,113.81	5,403,615.00
BKF CAP GROUP INC	1.142	05548G102	BKF	6,800	196,241.88	257,720.00
BLACK & DECKER	0.951	091797100	Q BDK	253,375	15,840,665.77	22,380,613.75

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
BLACK BOX CORPORATION	0.499	091826107	BBOX	22,834	1,057,858.76	1,096,488.68
BLACK HILLS CORP	4.041	092113109	BKH	36,000	1,087,896.39	1,104,480.00
BLACKBAUD INC	0.000	09227Q100	BLKB	33,385	375,868.63	488,756.40
BLACKBOARD INC	0.000	091935502	BBBB	7,200	125,254.80	106,632.00
BLACKROCK INC	1.294	09247X101	BLK	20,400	1,094,829.91	1,576,104.00
BLAIR CORP.	1.682	092828102	Q BL	22,500	578,886.43	802,350.00
BLOCKBUSTER INC-CL B	0.908	093679207	BBI.B	1	8.12	8.81
BLOCKBUSTER INC. CLASS A	0.838	093679108	Q BBI	206,801	2,060,158.96	1,972,881.54
BLOUNT INTERNATIONAL	0.000	095180105	BLT	77,900	905,514.62	1,357,018.00
BLUE COAT SYSTEMS INC	0.000	09534T508	BCSI	38,900	621,876.47	723,929.00
BLUE NILE INC	0.000	09578R103	NILE	10,200	330,913.20	281,724.00
BLUEGREEN CORP	0.000	096231105	BXG	52,200	659,088.29	1,035,126.00
BLYTH INC.	1.285	09643P108	BTH	36,386	1,006,121.03	1,075,570.16
BMC SOFTWARE	0.000	055921100	BMC	956,145	17,560,324.08	17,784,296.99
BOB EVANS FARMS	1.836	096761101	Q BOBE	46,368	1,356,147.21	1,212,059.52
BOEING CO	1.931	097023105	Q BA	1,204,200	45,762,844.51	62,341,434.00
BOK FINL CORP	0.000	05561Q201	BOKF	28,734	1,247,903.93	1,401,069.84
BOMBAY COMPANY	0.000	097924104	BBA	112,800	771,100.59	623,784.00
BON-TON STORES	0.634	09776J101	BONT	22,400	296,308.81	352,800.00
BONE CARE INTL INC	0.000	098072101	BCII	68,035	1,466,191.01	1,894,774.75
BORDERS GROUP INC	1.417	099709107	BGP	210,300	4,610,732.51	5,341,620.00
BORG WARNER INC.	1.033	099724106	BWA	71,200	2,597,404.13	3,856,904.00
BORLAND SOFTWARE CORPORATION	0.000	099849101	BORL	236,650	2,325,773.12	2,764,072.00
BOSTON BEER INC	0.000	100557107	SAM	9,350	146,020.37	198,874.50
BOSTON COMMUNICATIONS GROUP	0.000	100582105	BCGI	64,306	708,244.25	594,187.44
BOSTON PRIVATE FINL HOLDING	0.852	101119105	BPFH	61,354	1,472,580.75	1,728,342.18
BOSTON SCIENTIFIC CORP.	0.000	101137107	BSX	1,645,265	38,722,317.06	58,489,170.75
BOWATER INC.	1.819	102183100	Q BOW	90,200	3,383,474.60	3,966,094.00
BOWNE & CO INC.	1.353	103043105	BNE	70,700	1,056,928.65	1,149,582.00
BOYD GAMING COPR	0.816	103304101	BYD	50,600	1,158,776.65	2,107,490.00
BOYDS COLLECTION LTD	0.000	103354106	FOB	1	2.86	4.40
BRADLEY PHARMACEUTIC	0.000	104576103	BDY	15,000	339,638.14	291,000.00
BRADY CORPORATION	0.703	104674106	BRC	20,200	623,167.30	1,263,914.00
BRIGGS & STRATTON	1.635	109043109	Q BGG	86,600	2,213,166.68	3,600,828.00
BRIGHAM EXPLORATION CO	0.000	109178103	BEXP	2,200	18,888.50	19,800.00
BRIGHT HORIZON FAMIL	0.000	109195107	BFAM	49,862	2,240,264.75	3,229,063.12
BRIGHTPOINT INC.	0.000	109473405	CELL	19,900	268,184.58	388,846.00
BRINKER INTERNATIONAL INC	0.000	109641100	EAT	182,750	5,274,744.51	6,409,042.50
BRINKS COMPANY	0.253	109696104	Q BCO	165,100	4,267,510.36	6,524,752.00
BRISTOL WEST HOLDINGS INC	1.000	11037M105	BRW	3,600	61,979.51	72,000.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
BRISTOL-MYERS SQUIBB	4.371	110122108 Q BMY	3,935,400	115,596,478.97	100,824,948.00
BROADCOM CORP CL A	0.000	111320107 BRCM	436,000	50,031,680.39	14,074,080.00
BROADWING CORP	0.000	11161E101 BWNG	74,400	869,017.38	677,784.00
BROCADE COMMUNICATIONS SYSTEM	0.000	111621108 BRCD	404,000	2,448,325.72	3,086,560.00
BROOKFIELD HOMES CORP	0.472	112723101 BHS	16,600	384,104.88	562,740.00
BROOKLINE BANCORP IN	2.083	11373M107 BRKL	262,143	3,873,003.14	4,278,173.76
BROOKS AUTOMATION INC	0.000	114340102 BRKS	33,700	832,685.03	580,314.00
BROOKSTONE INC	0.000	114537103 BKST	107,767	1,410,313.91	2,106,844.85
BROWN & BROWN INC	0.734	115236101 BRO	122,715	4,512,244.81	5,344,238.25
BROWN SHOE COMPANY INC	1.340	115736100 Q BWS	28,300	780,310.07	844,189.00
BROWN-FORMAN -CL B	2.013	115637209 Q BF.B	16,048	622,157.57	781,216.64
BRUKER BIOSCIENCES CORP	0.000	116794108 BRKR	182,200	855,636.16	734,266.00
BRUNSWICK CORP	1.212	117043109 Q BC	162,962	4,862,238.95	8,066,619.00
BRUSH ENGINEERED MATERIALS	2.594	117421107 BW	28,100	447,785.70	519,850.00
BUCA INC.	0.000	117769109 BUCA	162,600	929,179.88	1,131,696.00
BUCKEYE TECHNOLOGIES INC.	0.000	118255108 BKI	32,600	394,229.14	424,126.00
BUCKLE INC	1.627	118440106 BKE	20,200	493,340.37	595,900.00
BUCYRUS INTERNATIONAL INC-A	0.565	118759109 BUCY	62,830	1,553,042.71	2,553,411.20
BUFFALO WILD WINGS INC	0.000	119848109 BWLD	34,700	1,067,874.85	1,207,907.00
BUILD-A-BEAR WORKSHOP INC	0.000	120076104 BBW	9,900	313,718.13	347,985.00
BUILDING MATERIALS HLDG. CORP.	0.835	120113105 BMHC	34,632	520,552.78	1,326,059.28
BURLINGTON COAT FACTORY WAREHOUSE	0.176	121579106 BCF	29,800	538,162.42	676,460.00
BURLINGTON NORTHERN SANTA FE	1.437	12189T104 Q BNI	838,468	27,616,576.96	39,667,921.08
BURLINGTON RESOURCES	0.781	122014103 Q BR	889,800	24,820,882.92	38,706,300.00
C-COR INC	0.000	125010108 CCBL	70,409	481,099.03	654,803.70
C.H.ROBINSON WORLDWIDE INC	1.080	12541W100 CHRW	159,600	5,311,426.10	8,860,992.00
C&D TECHNOLOGIES INC.	0.322	124661109 CHP	50,400	929,786.84	858,816.00
CABELAS INC	0.000	126804301 CAB	31,500	739,799.23	716,310.00
CABLEVISION SYSTEMS CORP	0.000	12686C109 CVC	433,200	9,145,224.04	10,786,680.00
CABOT CORP	1.654	127055101 CBT	304,690	10,072,165.72	11,785,409.20
CABOT MICROELECTRONICS CORPORATION	0.000	12709P103 CCMP	42,878	1,624,230.66	1,717,263.90
CABOT OIL & GAS CORP.	0.361	127097103 Q COG	38,500	1,346,757.44	1,703,625.00
CACHE INC	0.000	127150308 CACH	10,600	157,191.91	191,012.00
CACI INTERNATIONAL INC._CL A	0.000	127190304 CAI	32,400	967,279.37	2,207,412.00
CADENCE DESIGN SYS INC	0.000	127387108 CDN	395,599	6,085,093.42	5,463,222.21
CAESARS ENTERTAINMENT INC	0.000	127687101 CZR	584,386	7,185,292.04	11,769,534.04
CAL DIVE INTERNATIONAL INC	0.000	127914109 CDIS	46,311	1,043,455.74	1,887,173.25
CAL-MAINE FOODS INC	0.413	128030202 CALM	35,500	491,379.35	429,195.00
CALAMOS ASSET MANAGEMENT-A	0.000	12811R104 CLMS	22,200	532,065.35	599,400.00
CALGON CARBON CORP.	1.321	129603106 Q CCC	130,900	956,074.88	1,188,572.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
CALIFORNIA PIZZA KITCHEN INC	0.000	13054D109 CPKI	21,200	408,491.50	487,600.00
CALIFORNIA WTR SVC G	3.001	130788102 CWT	18,900	521,187.32	711,585.00
CALLAWAY GOLF COMPANY	2.074	131193104 ELY	74,700	1,067,350.03	1,008,450.00
CALLON PETROLEUM CORP	0.000	13123X102 CPE	26,900	350,696.95	388,974.00
CALLWAVE INC	0.000	13126N101 CALL	4,400	57,720.50	67,936.00
CALPINE CORPORATION	0.000	131347106 CPN	544,100	3,852,315.53	2,143,754.00
CAMBREX CORP.	0.442	132011107 CBM	54,585	1,296,471.96	1,479,253.50
CAMCO FINANCIAL CORP	3.766	132618109 CAFI	1	16.51	15.40
CAMDEN NATL CORP	2.029	133034108 CAC	14,400	452,580.04	567,504.00
CAMPBELL SOUP CO.	2.275	134429109 Q CPB	81,000	2,113,366.74	2,421,090.00
CANCERVAX CORP	0.000	13738Y107 CNVX	18,400	158,305.83	199,640.00
CANDELA CORP	0.000	136907102 CLZR	21,400	247,345.83	243,104.00
CAPITAL CITY BK GROU	1.818	139674105 CCBG	6,857	265,121.86	286,622.60
CAPITAL CORP OF THE WEST	0.425	140065103 CCOW	9,300	309,470.25	437,109.30
CAPITAL CROSSING BANK	0.000	140071101 CAPX	12,600	359,573.18	386,694.00
CAPITAL ONE FINANCIAL CORP.	0.127	14040H105 COF	378,900	17,855,259.59	31,907,169.00
CAPITAL SENIOR LIVING CORP	0.000	140475104 CSU	88,000	535,486.70	498,080.00
CAPITAL SOUTHWEST CORP	1.018	140501107 CSWC	3,000	235,193.47	235,560.00
CAPITALSOURCE INC	0.000	14055X102 CSE	34,000	825,155.07	872,780.00
CAPITOL BANCORP LTD	1.930	14056D105 CBC	11,300	308,080.86	397,986.00
CAPSTONE TURBINE CORP	0.000	14067D102 CPST	228,100	455,225.51	417,423.00
CAPTARIS INC.	0.000	14071N104 CAPA	194,200	1,081,296.68	1,002,072.00
CARACO PHARM LABS INC	0.000	14075T107 CPD	10,100	79,052.98	96,455.00
CARAUSTAR INDUSTRIES INC.	0.713	140909102 CSAR	31,600	345,130.19	531,512.00
CARBO CERAMICS, INC.	0.695	140781105 CRR	39,953	2,422,867.07	2,756,757.00
CARDIAC SCIENCE INC	0.000	141410209 DFIB	101,600	205,229.85	217,424.00
CARDINAL FINANCIAL CORP	0.000	14149F109 CFNL	64,000	552,720.00	713,600.00
CARDINAL HEALTH INC.	0.206	14149Y108 Q CAH	933,469	43,039,132.05	54,281,222.35
CARDIODYNAMICS INTL	0.000	141597104 CDIC	151,219	857,126.33	781,802.23
CAREER EDUCATION CORP	0.000	141665109 CECO	12,932	511,351.04	517,280.00
CAREMARK RX INC	0.000	141705103 CMX	985,476	25,231,418.55	38,857,318.68
CARLISLE COS INC	1.417	142339100 CSL	42,200	2,599,911.17	2,739,624.00
CARMAX INC.	0.000	143130102 KMX	123,700	3,046,236.45	3,840,885.00
CARMIKE CINEMAS INC	1.917	143436400 CKEC	82,218	2,941,477.32	3,000,957.00
CARPENTER TECHNOLOGY	0.684	144285103 CRS	44,700	1,236,491.89	2,613,162.00
CARTERS INC	0.000	146229109 CRI	22,800	619,514.10	774,972.00
CASCADE BANCORP	1.384	147154108 CACB	7,000	130,476.42	141,540.00
CASCADE CORP.	1.201	147195101 Q CAE	19,200	441,818.90	767,040.00
CASCADE NATURAL GAS CORP.	4.528	147339105 CGC	12,500	273,359.50	265,000.00
CASELLA WASTE SYS IN	0.000	147448104 CWST	61,411	730,902.23	899,057.04

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value	
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
CASEY'S GENERAL STORES INC.	0.881	147528103	CASY	120,000	1,597,027.22	2,178,000.00
CASH AMERICAN INT'L. INC.	0.235	14754D100	CSH	31,500	567,891.04	936,495.00
CASUAL MALE RETAIL GROUP INC	0.000	148711104	CMRG	156,900	809,068.91	855,105.00
CATALINA MARKETING CORP	1.012	148867104	POS	57,900	1,035,395.65	1,715,577.00
CATAPULT COMMUNICATIONS CORP	0.000	149016107	CATT	25,090	426,178.78	606,174.40
CATERPILLAR INC.	1.681	149123101	Q CAT	549,300	29,271,418.51	53,562,243.00
CATHAY GENERAL BANCORP	0.960	149150104	CATY	41,986	1,103,920.77	1,574,475.00
CATO CORP CL A	2.428	149205106	CTR	50,000	1,001,629.82	1,441,000.00
CB RICHARD ELLIS GROUP INC-A	0.000	12497T101	CBG	28,000	659,835.59	939,400.00
CBRL GROUP INC.	1.147	12489V106	Q CBRL	55,100	2,028,438.40	2,305,935.00
CCC INFORMATION SVCS	0.000	12487Q109	CCCG	8,418	143,950.00	186,963.78
CDI CORP.	2.058	125071100	CDI	13,700	420,719.51	292,906.00
CDW CORP	0.542	12512N105	CDWC	88,300	3,859,368.99	5,858,705.00
CEC ENTERTAINMENT, INC.	0.000	125137109	CEC	80,350	2,276,113.96	3,211,589.50
CELERA GENOMICS GROUP	0.000	038020202	CRA	345,800	4,418,591.36	4,754,750.00
CELGENE CORP	0.000	151020104	CELG	191,585	4,025,631.73	5,082,750.05
CELL GENESYS INC	0.000	150921104	CEGE	54,400	456,220.84	440,640.00
CELL THERAPEUTICS INC	0.000	150934107	CTIC	36,289	266,159.57	295,392.46
CELLEGY PHARMACEUTICALS INC	0.000	15115L103	CLGY	111,700	712,474.47	320,467.30
CENDANT CORP.	1.539	151313103	CD	2,620,750	54,525,368.63	61,273,135.00
CENTENE CORP	0.000	15135B101	CNC	83,860	1,408,189.67	2,377,431.00
CENTENNIAL COMMUNCTN	0.000	15133V208	CYCL	13,200	78,884.10	104,676.00
CENTER FINANCIAL CORP	0.799	15146E102	CLFC	10,684	141,522.15	213,893.68
CENTERPOINT ENERGY INC	3.539	15189T107	Q CNP	1,188,100	14,029,199.41	13,425,530.00
CENTEX CORP	0.268	152312104	Q CTX	392,371	17,288,271.21	23,377,464.18
CENTILLIUM COMMUNICATIONS INC	0.000	152319109	CTLM	205,767	600,845.51	500,013.81
CENTRAL COAST BANCOR	0.000	153145107	CCBN	10,000	178,125.88	230,900.00
CENTRAL EUROPEAN DISTRIBUTION CORP	0.000	153435102	CEDC	13,600	329,895.86	401,744.00
CENTRAL FREIGHT LINES INC	0.000	153491105	CENF	9,500	64,066.27	59,850.00
CENTRAL GARDEN & PET	0.000	153527106	CENT	25,400	723,854.37	1,060,196.00
CENTRAL PACIFIC FINANCIAL CORP	1.769	154760102	CPF	39,317	1,060,393.67	1,422,095.89
CENTRAL PARKING CORP.	0.396	154785109	CPC	20,500	529,607.03	310,575.00
CENTRAL VERMONT PUB SERV	3.955	155771108	CV	13,400	270,418.62	311,684.00
CENTURY ALUMINUM COMPANY	0.761	156431108	CENX	12,800	294,879.87	336,128.00
CENTURY BUSINESS SVC	0.000	156490104	CBIZ	115,253	468,830.57	502,503.08
CENTURYTEL, INC.	0.648	156700106	CTL	533,900	17,095,294.19	18,937,433.00
CEPHALON INC	0.000	156708109	CEPH	116,550	5,785,743.92	5,930,064.00
CEPHEID	0.000	15670R107	CPHD	46,400	489,560.08	461,216.00
CERADYNE INC	0.000	156710105	CRDN	17,750	377,083.58	1,015,477.50
CERES GROUP INC	0.000	156772105	CERG	100,983	603,797.04	521,072.28

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
CERIDIAN CORP	0.000	156779100	CEN	200,700	3,965,798.53	3,668,796.00
CERNER CORP.	0.000	156782104	CERN	31,600	832,531.31	1,680,172.00
CERTEGY INC	0.562	156880106	CEY	210,945	6,954,474.28	7,494,875.85
CH ENERGY GROUP INC	4.495	12541M102	CHG	21,900	919,471.07	1,052,295.00
CHAMPION ENTERPRISES INC.	0.000	158496109	CHB	56,500	456,361.82	667,830.00
CHARLES RIVER ASSOCI	0.000	159852102	CRAI	12,244	399,565.10	572,651.88
CHARLES RIVER LABORATORIES	0.000	159864107	CRL	80,304	2,869,804.48	3,694,787.05
CHARLOTTE RUSSE HOLDING INC	0.000	161048103	CHIC	30,100	435,146.88	304,010.00
CHARMING SHOPPES	0.000	161133103	CHRS	371,400	2,768,594.26	3,480,018.00
CHARTER COMMUNICATIONS	0.000	16117M107	CHTR	3,213,936	10,738,134.41	7,199,216.64
CHARTERMAR	6.710	160908109	CHC	51,800	1,033,276.55	1,265,992.00
CHATTEM INC	0.000	162456107	CHTT	18,567	530,961.66	614,567.70
CHECKFREE CORP	0.000	162813109	CKFR	148,200	4,009,925.34	5,643,456.00
CHECKPOINT SYSTEMS INC.	0.000	162825103	CKP	41,800	677,734.24	754,490.00
CHEESECAKE FACTORY (THE)	0.000	163072101	CAKE	223,559	5,324,915.80	7,258,960.73
CHEMED CORP	0.715	16359R103	CHE	24,450	1,231,745.39	1,640,839.50
CHEMICAL FINL CORP	2.469	163731102	CHFC	26,600	864,700.07	1,141,672.00
CHENIERE ENERGY INC	0.000	16411R208	LNG	21,000	428,211.31	1,337,700.00
CHEROKEE INC	5.668	16444H102	CHKE	15,800	374,327.20	557,424.00
CHESAPEAKE CORP	3.240	165159104	CSK	21,700	506,995.13	589,372.00
CHESAPEAKE ENERGY CORP	1.090	165167107	CHK	438,800	5,581,178.79	7,240,200.00
CHESAPEAKE UTILITIES CORP	4.194	165303108	CPK	2,700	57,781.27	72,090.00
CHEVRONTXACO CORP	3.047	166764100	Q CVX	4,795,661	181,820,916.73	251,820,159.10
CHICAGO BRIDGE & IRON COMPANY	0.300	167250109	CBI	41,372	1,191,684.11	1,654,880.00
CHICAGO MERCANTILE EXCHANGE	0.454	167760107	CME	42,500	5,968,295.96	9,719,750.00
CHICO'S FAS INC	0.000	168615102	CHS	148,800	4,569,543.31	6,774,864.00
CHILDREN'S PLACE	0.000	168905107	PLCE	56,229	1,154,126.42	2,082,159.87
CHIQUITA BRANDS	1.813	170032809	Q CQB	72,700	1,203,827.30	1,603,762.00
CHIRON CORP	0.000	170040109	CHIR	124,700	4,086,340.01	4,156,251.00
CHITTENDEN CORPORATION	2.506	170228100	CHZ	86,624	2,012,542.54	2,488,707.52
CHOICE HOTELS INTL INC	1.551	169905106	CHH	73,385	3,692,424.06	4,256,330.00
CHOICEPOINT INC.	0.000	170388102	CPS	211,900	7,823,500.19	9,745,281.00
CHORDIANT SOFTWARE I	0.000	170404107	CHRD	79,600	278,373.02	181,488.00
CHRISTOPHER & BANKS CORP	0.867	171046105	CBK	41,750	880,498.34	770,287.50
CHUBB CORP	2.028	171232101	Q CB	699,700	43,365,515.57	53,806,930.00
CHURCH & DWIGHT INC	0.713	171340102	Q CHD	302,650	8,599,193.47	10,175,093.00
CHURCHILL DOWNS INC	1.118	171484108	CHDN	8,500	332,186.24	379,950.00
CIBER INC.	0.000	17163B102	CBR	71,049	798,493.45	684,912.36
CIENA CORP.	0.000	171779101	CIEN	44,300	109,501.19	147,962.00
CIGNA CORP.	0.122	125509109	Q CI	466,624	28,348,618.21	38,062,519.68

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
CIMAREX ENERGY	0.000	171798101 XEC	52,000	1,060,044.92	1,970,800.00
CINCINNATI BELL INC	0.000	171871106 CBB	272,300	1,754,626.53	1,130,045.00
CINCINNATI FINANCIAL CORP.	2.485	172062101 Q CINF	240,975	8,864,224.55	10,665,553.50
CINERGY CORP	4.612	172474108 Q CIN	300,600	10,045,016.49	12,513,978.00
CINTAS CORP	0.661	172908105 CTAS	290,390	11,682,475.25	12,736,505.40
CIRCOR INTERNATIONAL INC	0.647	17273K109 CIR	27,800	569,081.94	643,848.00
CIRCUIT CITY STORES	0.447	172737108 Q CC	636,700	8,092,270.68	9,957,988.00
CIRRUS LOGIC INC	0.000	172755100 CRUS	131,200	872,584.08	722,912.00
CISCO SYSTEMS	0.000	17275R102 CSCO	12,235,258	259,136,252.12	236,140,479.40
CIT GROUP INC	1.134	125581108 CIT	587,100	18,004,712.05	26,900,922.00
CITADEL BROADCASTING CORP	0.000	17285T106 CDL	104,600	1,605,590.31	1,692,428.00
CITIGROUP INC.	3.653	172967101 Q C	11,262,994	310,260,210.43	542,651,050.92
CITIZENS BKG CORP MI	3.318	174420109 CBCF	68,961	2,035,211.10	2,368,810.35
CITIZENS COMMUNICATIONS CO	7.251	17453B101 CZN	372,800	5,055,668.13	5,140,912.00
CITIZENS FIRST BANCO	1.488	17461R106 CTZN	500	12,099.73	12,090.00
CITRIX SYSTEMS INC	0.000	177376100 CTXS	75,100	1,635,649.40	1,842,203.00
CITY BK LYNNWOOD WAS	2.213	17770A109 CTBK	8,600	276,892.08	310,890.00
CITY HLDG CO	2.428	177835105 CHCO	32,800	1,002,606.91	1,188,672.00
CITY NATIONAL CORP	2.038	178566105 CYN	68,700	3,559,075.26	4,853,655.00
CKE RESTAURANTS INC.	0.000	12561E105 CKR	57,500	453,175.46	834,325.00
CLAIRE'S STORES INC	1.694	179584107 CLE	182,597	3,329,019.59	3,880,186.25
CLARCOR INC.	0.931	179895107 Q CLC	44,940	1,321,468.16	2,461,363.80
CLARK INC	9.278	181457102 CLK	32,900	505,025.56	510,608.00
CLEAR CHANNEL COMMUNICATIONS	1.493	184502102 CCU	1,436,807	72,345,614.08	48,118,666.43
CLECO CORP. HOLDING CO.	4.442	12561W105 CNL	52,800	949,195.77	1,069,728.00
CLEVELAND-CLIFFS INC	0.385	185896107 Q CLF	11,900	501,280.58	1,235,934.00
CLIFTON SAVINGS BANCORP INC	0.987	18712Q103 CSBK	15,300	182,826.45	185,895.00
CLOROX COMPANY	1.900	189054109 Q CLX	419,666	20,624,301.54	24,730,917.38
CLOSURE MEDICAL CORP	0.000	189093107 CLSR	30,100	582,058.64	586,950.00
CMGI INC	0.000	125750109 CMGI	666,800	1,105,346.42	1,700,340.00
CMS ENERGY CORP	6.890	125896100 Q CMS	464,550	5,963,274.17	4,854,547.50
CNA FINANCIAL CORP	0.000	126117100 CNA	32,500	786,375.58	868,075.00
CNA SURETY CORP	0.000	12612L108 SUR	44,510	487,948.12	594,208.50
CNET NETWORKS INC	0.000	12613R104 CNET	117,300	856,747.41	1,317,279.00
CNF TRANSPORTATION	0.798	12612W104 Q CNF	65,300	2,679,515.51	3,271,530.00
CNH GLOBAL N.V.	0.970	N20935206 CNH	62,700	880,577.55	1,214,499.00
COACH INC	0.000	189754104 COH	730,900	16,725,709.91	41,222,760.00
COACHMEN INDUSTRIES INC	1.382	189873102 COA	15,700	243,012.24	272,552.00
COASTAL FINL CORP DE	0.939	19046E105 CFCP	14,228	146,812.56	272,608.48
COBIZ INC	0.886	190897108 COBZ	14,300	145,353.95	290,290.00



## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
COCA COLA CO.	2.402	191216100 Q KO	4,055,864	186,732,458.61	168,845,618.32
COCA-COLA BOTTLING	1.752	191098102 COKE	300	16,876.83	17,118.00
COCA-COLA ENTERPRISE	0.767	191219104 CCE	536,764	13,278,424.45	11,191,529.40
COEUR D'ALENE MINES CORP.	0.000	192108108 CDE	302,375	903,242.95	1,188,333.75
COGNEX CORP.	1.147	192422103 CGNX	128,401	3,142,358.66	3,582,387.90
COGNIZANT TECH SOLUTIONS CORP	0.000	192446102 CTSH	181,700	2,961,077.47	7,691,361.00
COHEN & STEERS INC	2.461	19247A100 CNS	8,300	127,038.18	134,875.00
COHERENT INC.	0.000	192479103 COHR	79,600	1,959,500.18	2,423,024.00
COHU INC.	1.077	192576106 COHU	25,600	844,164.81	475,136.00
COINSTAR INC	0.000	19259P300 CSTR	23,700	485,166.27	635,871.00
COLDWATER CREEK INC.	0.000	193068103 CWTR	47,225	781,695.03	1,457,835.75
COLGATE PALMOLIVE	1.876	194162103 Q CL	1,062,700	43,474,937.54	54,367,732.00
COLLAGENEX PHARMACEUTICALS INC	0.000	19419B100 CGPI	9,400	56,472.38	68,996.00
COLLEGIATE FUNDING SERVICES	0.000	19458M108 CFSI	8,900	111,746.02	125,401.00
COLLINS & AIKMAN CORP	0.000	194830204 CKC	88,600	324,654.15	386,296.00
COLONIAL BANCGROUP INC.	2.873	195493309 CNB	232,800	3,625,476.42	4,942,344.00
COLOR KINETICS INC	0.000	19624P100 CLRK	4,500	57,181.16	79,110.00
COLUMBIA BANCORP	1.988	197227101 CBMD	7,265	210,313.99	248,390.35
COLUMBIA BANKING SYSTEM INC	1.120	197236102 COLB	17,229	341,711.52	430,552.71
COLUMBIA SPORTSWEAR CO	0.000	198516106 COLM	13,300	729,981.50	792,813.00
COMCAST CORP - CL A	0.000	20030N101 CMCSA	5,227,645	157,921,306.73	173,976,025.60
COMCAST CP CL A SPL	0.000	20030N200 Q CMCSK	8,149	252,278.25	267,613.16
COMERICA INC.	3.408	200340107 Q CMA	306,400	15,501,489.90	18,696,528.00
COMFORT SYS USA INC	0.000	199908104 FIX	73,500	485,452.24	564,480.00
COMMERCE BANCORP INC	1.366	200519106 CBH	36,500	2,070,568.84	2,350,600.00
COMMERCE BANCSHARES	1.832	200525103 CBSH	106,251	4,176,128.43	5,333,800.20
COMMERCE GROUP INC M	2.162	200641108 CGI	45,900	1,962,329.26	2,801,736.00
COMMERCIAL BANKSHARES INC/FL	1.766	201607108 CLBK	1	25.12	38.50
COMMERCIAL CAPITAL BANCORP INC	0.862	20162L105 CCBI	30,472	517,477.57	706,340.96
COMMERCIAL FEDERAL CORP.	1.817	201647104 CFB	81,800	2,049,310.02	2,430,278.00
COMMERCIAL METALS CO.	0.474	201723103 CMC	41,050	1,173,242.84	2,075,488.00
COMMERCIAL VEHICLE GROUP INC	0.000	202608105 CVGI	62,900	979,727.25	1,373,107.00
COMMONWEALTH TELEPHONE ENTERPRISES INC	0.000	203349105 CTCO	38,000	1,655,605.03	1,887,080.00
COMMSCOPE INC.	0.000	203372107 CTV	78,650	1,199,628.67	1,486,485.00
COMMUNITY BANK SYSTEM INC	2.548	203607106 CBU	30,600	589,065.70	864,450.00
COMMUNITY BKS INC MI	2.414	203628102 CMTY	11,863	292,591.52	334,062.08
COMMUNITY HEALTH SYS	0.000	203668108 CYH	199,700	5,036,003.37	5,567,636.00
COMMUNITY TR BANCORP	2.966	204149108 CTBI	15,606	380,847.85	505,010.16
COMPASS BANCSHARES INC	2.568	20449H109 CBSS	203,200	5,448,830.80	9,889,744.00
COMPASS MINERALS INTERNATIONAL INC	4.127	20451N101 CMP	16,800	326,560.42	407,064.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
COMPUcredit CORP	0.000	20478N100	CCRT	51,506	1,041,279.02	1,408,174.04
COMPUTER ASSOCIATE INTL. INC.	0.257	204912109	S CA	1,001,900	24,798,454.47	31,119,014.00
COMPUTER NETWORK TECH CORP	0.000	204925101	CMNT	16,500	94,749.60	117,150.00
COMPUTER PROGRAMS &	2.073	205306103	CPSI	7,200	141,095.80	166,680.00
COMPUTER SCIENCES	0.000	205363104	CSC	541,598	23,925,292.86	30,529,879.26
COMPUWARE CORP	0.000	205638109	CPWR	2,385,900	13,604,486.00	15,436,773.00
COMPX INTERNATIONAL	3.024	20563P101	CIX	26,200	410,638.94	433,086.00
COMSTOCK RESOURCES INC	0.000	205768203	CRK	72,525	1,261,841.25	1,599,176.25
COMTECH TELECOMMUNICATIONS	0.000	205826209	CMTL	7,400	189,384.51	278,314.00
COMVERSE TECHNOLOGY INC.	0.000	205862402	CMVT	346,700	6,995,771.39	8,476,815.00
CONAGRA FOODS, INC.	3.701	205887102	Q CAG	952,600	21,400,749.68	28,054,070.00
CONCEPTUS INC	0.000	206016107	CPTS	4,000	38,019.90	32,460.00
CONCUR TECHNOLOGIES INC	0.000	206708109	CNQR	29,100	316,302.50	259,281.00
CONCURRENT COMPUTER CORP	0.000	206710204	CCUR	31,300	74,209.17	89,518.00
CONEXANT SYSTEMS INC.	0.000	207142100	CNXT	887,100	3,120,364.23	1,765,329.00
CONMED CORPORATION	0.000	207410101	CNMD	41,007	844,598.61	1,165,418.94
CONNECTICUT WTR SVC	3.171	207797101	CTWS	400	10,505.48	10,596.00
CONNETICS CORP	0.000	208192104	CNCT	63,334	1,473,383.53	1,538,382.86
CONNS INC	0.000	208242107	CONN	7,700	124,643.75	129,514.00
CONOCOPHILLIPS	2.303	20825C104	Q COP	1,743,567	89,756,329.62	151,393,922.61
CONSECO INC	0.000	208464883	CNO	155,500	2,880,093.90	3,102,225.00
CONSOL ENERGY INC.	1.364	20854P109	CNX	163,950	5,528,437.16	6,730,147.50
CONSOLIDATED EDISON INC.	5.165	209115104	Q ED	459,400	18,451,520.63	20,098,750.00
CONSOLIDATED GRAPHICS INC.	0.000	209341106	CGX	17,600	643,561.15	807,840.00
CONSOLIDATED-TOMOKA LAND CO	0.651	210226106	CTO	6,300	164,204.73	270,900.00
CONSTAR INTL INC	0.000	21036U107	CNST	54,300	291,306.61	419,196.00
CONSTELLATION BRANDS INC-A	0.000	21036P108	STZ	358,900	14,372,499.74	16,692,439.00
CONSTELLATION ENERGY GROUP INC	2.608	210371100	Q CEG	361,316	12,866,353.99	15,793,122.36
CONTINENTAL AIRLINES INC - CLASS B	0.000	210795308	CAL	243,800	2,947,518.44	3,301,052.00
CONVERGYS CORPORATION	0.000	212485106	CVG	769,594	12,628,121.06	11,536,214.06
COOPER CAMERON CORP.	0.000	216640102	CAM	20,100	1,015,712.51	1,081,581.00
COOPER COMPANIES INC.	0.085	216648402	COO	40,000	1,496,513.47	2,823,600.00
COOPER TIRE & RUBBER	1.949	216831107	Q CTB	83,000	1,665,690.55	1,788,650.00
COORS (ADOLPH) CL-B	1.083	217016104	Q RKY	103,600	6,888,789.10	7,839,412.00
COPART INC	0.000	217204106	CPRT	112,400	2,554,985.73	2,958,368.00
CORCEPT THERAPEUTICS INC	0.000	218352102	CORT	5,000	36,899.45	31,250.00
CORGENTECH INC	0.000	21872P105	CGTK	6,800	98,719.08	56,304.00
CORINTHIAN COLLEGES INC	0.000	218868107	COCO	41,900	938,032.46	789,605.50
CORIXA COPR	0.000	21887F100	CRXA	65,700	287,224.20	239,148.00
CORN PRODUCTS INT'L INC.	1.045	219023108	CPO	69,600	2,262,003.58	3,727,776.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
CORNELL COMPANIES IN	0.000	219141108 CRN	14,800	181,317.57	224,664.00
CORNING INC	0.000	219350105 Q GLW	2,253,000	32,883,031.11	26,517,810.00
CORPORATE EXECUTIVE BOARD CO	0.448	21988R102 EXBD	106,543	4,356,944.88	7,131,988.42
CORRECTIONS CORP OF	0.000	22025Y407 CXW	53,925	1,544,854.29	2,181,266.25
CORUS BANKSHARES INC	2.603	220873103 CORS	43,500	1,362,721.30	2,088,435.00
CORVEL CORP	0.000	221006109 CRVL	33,139	1,085,975.78	887,462.42
COST PLUS INC	0.000	221485105 CPWM	42,700	1,487,839.47	1,371,951.00
COSTAR GROUP INC	0.000	22160N109 CSGP	36,270	1,499,781.78	1,674,948.60
COSTCO WHOLESALE CORP.	0.826	22160K105 COST	524,532	19,017,185.59	25,392,594.12
COUNTRYWIDE FINANCIAL CORP	1.296	222372104 Q CFC	1,178,779	20,124,925.42	43,626,610.83
COURIER CORP	0.770	222660102 CRRC	7,150	256,212.27	371,228.00
COVANCE INC	0.000	222816100 CVD	133,400	4,106,861.21	5,169,250.00
COVANSYS CORP	0.000	22281W103 CVNS	37,983	400,647.50	581,139.90
COVENANT TRANSPORT INC CL-A	0.000	22284P105 CVTI	9,700	163,814.13	201,954.00
COVENTRY HEALTH CARE INC.	0.000	222862104 CVH	347,352	14,819,323.46	18,437,444.16
COX RADIO INC	0.000	224051102 CXR	67,600	1,315,379.33	1,114,048.00
CRANE CO	1.387	224399105 Q CR	83,900	2,297,230.81	2,419,676.00
CRAY INC	0.000	225223106 CRAY	95,200	712,142.00	443,632.00
CREDENCE SYSTEMS CORP	0.000	225302108 CMOS	181,400	2,280,227.27	1,659,810.00
CREDIT ACCEP CORP MI	0.000	225310101 CACC	11,100	215,671.11	282,495.00
CREE INC	0.000	225447101 CREE	150,665	3,300,522.39	6,038,653.20
CROMPTON CORPORATION	1.694	227116100 Q CK	127,300	1,029,787.09	1,502,140.00
CROSS COUNTRY INC	0.000	227483104 CCRN	38,400	587,346.24	694,272.00
CROSSTEX ENERGY INC	3.341	22765Y104 XTXI	2,600	111,574.57	108,940.00
CROWN CASTLE INTL CO	0.000	228227104 CCI	118,900	1,524,715.25	1,978,496.00
CROWN CORK & SEAL INC.	7.278	228368106 CCK	351,897	2,699,280.79	4,835,064.78
CROWN MEDIA HLDGS IN	0.000	228411104 CRWN	100,400	721,487.27	863,440.00
CSG SYSTEMS INTL. INC.	0.000	126349109 CSGS	68,400	999,676.90	1,279,080.00
CSK AUTO CORP	0.000	125965103 CAO	57,300	791,804.33	959,202.00
CSS INDS INC	1.259	125906107 CSS	14,400	447,103.15	457,344.00
CSX CORP.	0.998	126408103 Q CSX	348,200	12,254,527.38	13,955,856.00
CT COMMUNICATIONS IN	2.113	126426402 CTCI	42,885	559,781.09	527,485.50
CTI MOLECULAR IMAGING INC	0.000	22943D105 CTMI	84,600	1,146,212.23	1,200,474.00
CTS CORP.	0.902	126501105 CTS	73,700	899,392.39	979,473.00
CUBIC CORP	0.715	229669106 CUB	49,500	1,188,678.81	1,245,915.00
CUBISTS PHARMACEUTICALS	0.000	229678107 CBST	21,797	239,486.85	257,858.51
CULLEN/FROST BANKERS INC	2.181	229899109 CFR	150,250	5,945,760.58	7,302,150.00
CUMMINS INC.	1.432	231021106 Q CMI	69,100	3,651,555.44	5,789,889.00
CUMULUS MEDIA INC. CL. A	0.000	231082108 CMLS	54,700	907,412.84	824,876.00
CUNO INCORPORATED	0.000	126583103 CUNO	18,800	607,927.66	1,116,720.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
CURAGEN CORP	0.000	23126R101 CRGN	90,895	499,851.30	650,808.20
CURIS INC	0.000	231269101 CRIS	52,200	215,664.38	272,484.00
CURTISS-WRIGHT CORP.	0.627	231561101 CW	73,900	3,248,853.06	4,242,599.00
CV THERAPEUTICS INC	0.000	126667104 CVTX	17,200	300,346.97	395,600.00
CVB FINL CORP	1.325	126600105 CVBF	40,680	814,416.36	1,080,460.80
CVS CORP.	0.643	126650100 Q CVS	615,500	21,253,555.60	27,740,585.00
CYBERONICS INC	0.000	23251P102 CYBX	8,630	210,957.07	178,813.60
CYBEROPTICS CORP	0.000	232517102 CYBE	20,383	423,276.05	303,095.21
CYBERSOURCE CORP	0.000	23251J106 CYBS	149,900	1,033,151.50	1,071,785.00
CYMER INC	0.000	232572107 CYMI	32,800	1,061,593.14	968,912.00
CYPRESS BIOSCIENCE INC	0.000	232674507 CYPB	13,200	166,684.69	185,592.00
CYPRESS SEMICONDUCTOR CORP	0.000	232806109 CY	325,300	3,920,927.75	3,815,769.00
CYTEC INDUSTRIES	0.777	232820100 Q CYT	134,100	4,914,642.04	6,895,422.00
CYTOKINETICS INC	0.000	23282W100 CYTK	8,400	123,461.85	86,100.00
CYTYC CORPORATION	0.000	232946103 CYTC	264,500	5,808,606.17	7,292,265.00
D.R. HORTON INC.	0.893	23331A109 DHI	670,048	16,677,718.41	27,009,634.88
D&E COMMUNICATIONS INC	4.149	232860106 DECC	13,199	184,161.19	159,047.95
DADE BEHRING HOLDINGS INC	0.000	23342J206 DADE	87,500	3,827,543.21	4,900,000.00
DAKTRONICS INC	0.000	234264109 DAKT	48,600	987,657.22	1,209,654.00
DANA CORP	2.769	235811106 Q DCN	681,300	12,439,366.16	11,806,929.00
DANAHER CORP	0.104	235851102 DHR	456,200	14,958,834.05	26,190,442.00
DANIELSON HOLDINGS CORP	0.000	236274106 DHC	13,500	83,562.97	114,075.00
DARDEN RESTAURANTS INC	0.288	237194105 DRI	443,600	10,277,334.76	12,305,464.00
DARLING INTERNATIONAL INC	0.000	237266101 DAR	118,200	385,040.97	515,352.00
DATASCOPE CORP	0.705	238113104 DSCP	24,600	810,837.08	976,374.00
DAVE & BUSTERS INC	0.000	23833N104 DAB	154,000	2,525,444.91	3,110,800.00
DAVITA INC.	0.000	23918K108 DVA	309,400	8,335,155.30	12,230,582.00
DDI CORP	0.000	233162304 DDIC	94,200	573,096.60	299,556.00
DEAN FOODS CO	0.000	242370104 DF	260,900	7,198,337.57	8,596,655.00
DEB SHOPS INC	1.996	242728103 DEBS	12,793	292,438.20	320,336.72
DECKERS OUTDOOR CORP	0.000	243537107 DECK	10,000	272,984.34	469,900.00
DECODE GENETICS INC	0.000	243586104 DCGN	24,400	188,471.07	190,564.00
DEERE & CO.	1.505	244199105 Q DE	232,907	9,973,798.29	17,328,280.80
DEL LABS INC	0.000	245091103 DLI	5,475	129,579.31	190,256.25
DEL MONTE FOODS CO	0.000	24522P103 DLM	337,400	3,533,451.51	3,718,148.00
DELL INC	0.000	24702R101 DELL	4,720,632	128,602,049.65	198,927,432.48
DELPHI AUTOMOTIVE SYSTEMS CORPORATION	3.104	247126105 DPH	666,300	6,200,483.06	6,010,026.00
DELPHI FINANCIAL GROUP CL-A	0.693	247131105 DFG	36,600	1,133,294.58	1,689,090.00
DELTA & PINE LAND CO.	1.759	247357106 DLP	42,000	1,105,946.59	1,145,760.00
DELTA AIR LINES, INC.	1.336	247361108 Q DAL	229,300	1,381,179.07	1,715,164.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
DELTA PETROLEUM CORP	0.000	247907207	DPTR	20,900	292,600.65	327,712.00
DELTIC TIMBER CORP	0.588	247850100	DEL	5,400	205,146.32	229,230.00
DELUXE CORP.	3.964	248019101	Q DLX	121,894	5,239,798.12	4,550,303.02
DENBURY RES INC	0.000	247916208	DNR	60,800	1,000,743.05	1,668,960.00
DENDREON CORP	0.000	24823Q107	DNDN	64,200	712,149.97	692,076.00
DENDRITE INTERNATIONAL INC.	0.000	248239105	DRTE	46,351	758,286.79	899,209.40
DENTSPLY INTERNATIONAL INC.	0.427	249030107	Q XRAY	171,500	6,906,384.80	9,638,300.00
DEPARTMENT 56 INC	0.000	249509100	DFS	38,100	542,739.40	634,365.00
DESIGN WITHIN REACH INC	0.000	250557105	DWRI	4,600	80,634.78	66,930.00
DEVON ENERGY CORPORATION	0.513	25179M103	DVN	790,629	20,727,760.07	30,771,280.68
DEVRY INC.	0.000	251893103	DV	276,000	5,204,808.13	4,791,360.00
DEX MEDIA INC	0.000	25212E100	DEX	40,400	853,956.45	1,008,384.00
DHB INDS INC	0.000	23321E103	DHB	85,600	838,218.85	1,629,824.00
DIAGNOSTIC PRODUCTS CORP	0.508	252450101	DP	29,900	867,452.98	1,645,995.00
DIAMOND OFFSHORE DRILLING	0.624	25271C102	DO	64,500	2,463,671.23	2,583,225.00
DIAMONDCLUSTER INTERNATIONAL INC	0.000	25278P106	DTPI	91,433	336,830.61	1,310,234.89
DICKS SPORTING GOODS INC	0.000	253393102	DKS	33,500	888,968.99	1,177,525.00
DIEBOLD INC	1.327	253651103	DBD	59,600	2,373,031.09	3,321,508.00
DIGENE CORP	0.000	253752109	DIGE	18,455	517,395.27	482,598.25
DIGI INTERNATIONAL INC	0.000	253798102	DGII	40,200	448,213.16	691,038.00
DIGIMARC CORP	0.000	253807101	DMRCE	37,551	437,844.79	349,975.32
DIGITAL INSIGHT	0.000	25385P106	DGIN	40,038	893,518.15	736,699.20
DIGITAL RIVER INC	0.000	25388B104	DRIV	35,400	1,028,243.35	1,472,994.00
DIGITAL THEATER SYSTEMS INC	0.000	25389G102	DTSI	6,600	135,560.03	132,858.00
DIGITAS INC	0.000	25388K104	DTAS	78,272	644,305.46	747,497.60
DILLARDS INC. CL-A	0.595	254067101	Q DDS	403,800	8,565,713.27	10,850,106.00
DIME COMMUNITY BANCSHARES	3.126	253922108	DCOM	80,599	1,347,473.83	1,443,528.09
DIMON INC.	4.464	254394109	DMN	111,600	729,066.02	749,952.00
DIODES INC	0.000	254543101	DIOD	59,030	1,355,481.38	1,335,848.90
DIONEX CORP.	0.000	254546104	DNEX	32,105	1,207,605.03	1,819,390.35
DIRECT GENERAL CORP	0.498	25456W204	DRCT	24,500	766,666.49	786,450.00
DISCOVERY LABORATORIES INC	0.000	254668106	DSCO	20,100	195,756.79	159,393.00
DISNEY (WALT) CO.	0.863	254687106	Q DIS	2,395,268	62,856,240.79	66,588,450.40
DITECH COMMUNICATIONS CORP	0.000	25500M103	DITC	41,500	400,437.05	620,425.00
DIVERSA CORP	0.000	255064107	DVSA	26,200	263,672.80	228,988.00
DJ ORTHOPEDICS INC	0.000	23325G104	DJO	7,200	170,710.38	154,224.00
DOLLAR GENERAL	0.770	256669102	DG	1,092,176	19,216,110.15	22,684,495.52
DOLLAR THRIFTY AUTOM	0.000	256743105	DTG	120,775	3,013,920.08	3,647,405.00
DOLLAR TREE STORES INC	0.000	256747106	DLTR	243,608	6,478,612.13	6,986,677.44
DOMINION HOMES INC	0.000	257386102	DHOM	11,377	292,412.61	286,962.07

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
DOMINION RESOURCES INC-VA	3.926	25746U109 Q D	298,100	13,552,835.36	20,193,294.00
DOMINO'S PIZZA INC	1.460	25754A201 DPZ	26,900	404,029.93	478,820.00
DONALDSON CO INC	0.736	257651109 DCI	107,300	1,870,923.03	3,495,834.00
DONNELLEY (R.R.) & SONS CO.	2.947	257867101 Q RRD	270,200	7,843,040.66	9,535,358.00
DORAL FINANCIAL CORP.	1.461	25811P100 DRL	209,323	6,003,001.14	10,309,157.75
DOT HILL SYSTEMS CORP	0.000	25848T109 HILL	48,171	450,975.37	377,660.64
DOUBLECLICK INC	0.000	258609304 DCLK	87,600	799,030.27	681,528.00
DOV PHARMACEUTICAL INC	0.000	259858108 DOVP	15,700	257,148.99	283,385.00
DOVER CORP.	1.526	260003108 Q DOV	597,700	22,061,831.14	25,067,538.00
DOVER DOWNS GAMING &	1.832	260095104 DDE	11,300	111,759.38	148,030.00
DOVER MOTORSPORTS IN	0.698	260174107 DVD	20,200	90,452.80	115,746.00
DOW CHEMICAL CO	2.706	260543103 Q DOW	2,637,000	90,672,978.33	130,557,870.00
DOW JONES & CO INC	2.322	260561105 Q DJ	32,200	1,478,434.03	1,386,532.00
DOWNNEY FINANCIAL CORP.	0.701	261018105 DSL	21,800	682,731.44	1,242,600.00
DPL INC	3.823	233293109 Q DPL	83,000	1,676,848.77	2,084,130.00
DRESS BARN INC.	0.000	261570105 DBRN	34,300	477,820.62	603,680.00
DREW INDS INC	0.000	26168L205 DW	66,800	2,168,604.21	2,416,156.00
DRIL-QUIP INC	0.000	262037104 DRQ	19,956	340,546.34	484,132.56
DRS TECHNOLOGIES INC	0.000	23330X100 DRS	65,512	2,436,050.51	2,798,017.52
DSP GROUP INC.	0.000	23332B106 DSPG	41,300	878,777.06	922,229.00
DST SYSTEMS INC	0.000	233326107 DST	291,600	12,605,297.86	15,198,191.99
DTE ENERGY COMPANY	4.776	233331107 Q DTE	437,900	17,290,110.99	18,886,627.00
DUCOMMUN INC DEL	0.000	264147109 DCO	21,100	414,740.48	439,935.00
DUKE ENERGY CORPORATION	4.342	264399106 Q DUK	829,600	19,333,128.74	21,013,768.00
DUN & BRADSTREET CORP	0.000	26483E100 DNB	130,800	5,479,628.96	7,802,220.00
DUPONT PHOTOMASKS INC	0.000	26613X101 DPMT	16,300	577,611.97	430,483.00
DUQUESNE LIGHT HOLDINGS INC	5.305	266233105 Q DQE	84,700	1,637,010.00	1,596,595.00
DURA AUTOMOTIVE SYST	0.000	265903104 DRRA	21,500	203,679.38	232,845.00
DURATEK INC	0.000	26658Q102 DRTK	37,106	539,997.21	924,310.46
DURECT CORP	0.000	266605104 DRRX	33,700	48,695.33	110,536.00
DUSA PHARMACEUTICALS INC	0.000	266898105 DUSA	16,600	152,573.90	237,380.00
DYAX CORP	0.000	26746E103 DYAX	1,100	11,114.14	7,942.00
DYCOM INDUSTRIES INC.	0.000	267475101 DY	53,900	694,460.45	1,645,028.00
DYNAVAX TECHNOLOGIES CORP	0.000	268158102 DVAX	6,900	59,306.47	55,200.00
DYNEGY INC	6.493	26816Q101 DYN	918,600	5,012,537.04	4,243,932.00
E I DUPONT DE NEM.	2.854	263534109 Q DD	1,789,800	86,116,578.86	87,789,690.00
E-Z-EM INC	1.712	269305405 EZM	18,200	199,123.69	265,720.00
E.PIPHANY INC	0.000	26881V100 EPNY	289,200	1,448,367.84	1,396,836.00
E*TRADE GROUP INC.	0.000	269246104 ET	1,321,400	15,923,211.43	19,754,930.00
EAGLE BROADBAND INC	0.000	269437109 EAG	473,200	374,449.75	312,312.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
EAGLE MATERIALS INC	1.389	26969P108 EXP	27,912	1,426,745.29	2,410,201.20
EARTHLINK INC	0.000	270321102 ELNK	234,560	1,990,939.65	2,702,131.20
EAST WEST BANCORP INC.	0.476	27579R104 EWBC	81,200	1,853,259.61	3,407,152.00
EASTMAN CHEMICAL CO.	3.048	277432100 Q EMN	118,300	5,226,653.09	6,829,459.00
EASTMAN KODAK	1.550	277461109 Q EK	829,700	32,336,949.30	26,757,825.00
EATON CORP.	1.492	278058102 Q ETN	257,700	12,101,948.88	18,647,172.00
EATON VANCE CORP.	0.613	278265103 EV	73,656	2,571,824.71	3,841,160.40
EBAY INC	0.000	278642103 EBAY	922,300	54,643,156.23	107,245,044.00
ECHELON CORP	0.000	27874N105 ELON	31,100	407,249.50	262,484.00
ECHOSTAR COMMUNICATIONS - A	0.000	278762109 DISH	204,900	7,315,515.99	6,810,876.00
ECLIPSYS CORP	0.000	278856109 ECLP	40,523	527,849.02	827,884.89
ECOLAB INC	0.996	278865100 Q ECL	745,400	17,765,047.31	26,185,902.00
ECOST.COM INC	0.000	27922W107 ECST	51,300	682,368.60	819,261.00
EDGE PETROLEUM CORP	0.000	279862106 EPEX	14,400	236,168.81	209,952.00
EDGEWATER TECHNOLOGIN INC.	0.000	280358102 EDGW	60,000	303,650.19	294,000.00
EDISON INTERNATIONAL	3.122	281020107 Q EIX	1,039,735	22,777,567.49	33,302,712.05
EDO CORP	0.378	281347104 EDO	17,400	433,845.75	552,450.00
EDUCATE INC	0.000	28138P100 EEEE	19,800	252,594.57	262,152.00
EDUCATION MANAGEMENT COPR	0.000	28139T101 EDMC	214,345	4,997,667.20	7,075,528.45
EDWARDS (A.G.) INC	1.481	281760108 AGE	214,300	7,353,761.65	9,259,903.00
EDWARDS LIFESCIENCES	0.000	28176E108 EW	111,873	2,686,987.24	4,615,879.98
EFUNDS CORP	0.000	28224R101 EFD	107,600	1,659,435.53	2,583,476.00
EGL, INC.	0.000	268484102 EAGL	32,400	727,579.40	968,436.00
EL PASO CORP	1.538	28336L109 EP	1,758,400	37,796,477.95	18,287,360.00
EL PASO ELECTRIC COMPANY	0.000	283677854 EE	92,400	1,214,249.44	1,750,056.00
ELECTRO RENT CORP	0.000	285218103 ELRC	20,000	235,084.45	284,600.00
ELECTRO SCIENTIFIC INDS INC.	0.000	285229100 ESIO	43,026	873,272.22	850,193.76
ELECTRONIC ARTS, INC	0.000	285512109 ERTS	489,500	17,507,915.17	30,192,360.00
ELECTRONIC DATA SYSTEMS	0.865	285661104 Q EDS	828,500	22,972,482.55	19,138,350.00
ELECTRONICS BOUTIQUE HLDGS	0.000	286045109 ELBO	45,752	1,292,259.68	1,964,590.88
ELECTRONICS FOR IMAGING	0.000	286082102 EFII	59,500	1,312,470.84	1,035,895.00
ELI LILLY & COMPANY	2.678	532457108 Q LLY	1,961,800	97,671,780.53	111,332,150.00
ELIZABETH ARDEN INC	0.000	28660G106 RDEN	64,210	1,358,327.20	1,524,345.40
ELKCORP	0.584	287456107 ELK	129,200	3,109,934.83	4,421,224.00
EMBARCADERO TECHNOLOGIES INC	0.000	290787100 EMBTE	23,600	211,706.17	222,076.00
EMC CORP	0.000	268648102 EMC	7,188,366	98,254,630.23	106,891,002.42
EMC INS GROUP INC	2.772	268664109 EMCI	6,600	133,057.51	142,824.00
EMCOR GROUP INC	0.000	29084Q100 EME	22,300	958,108.18	1,007,514.00
EMERSON ELECTRIC CO	2.368	291011104 Q EMR	968,500	46,073,437.17	67,891,850.00
EMERSON RADIO CORP	0.000	291087203 MSN	179,800	539,400.00	674,250.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value	
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
EMMIS COMMUNICATIONS CL A	0.000	291525103	EMMS	124,162	2,595,772.67	2,382,668.78
EMPIRE DIST ELEC CO	5.643	291641108	EDE	17,400	373,070.66	394,632.00
EMS TECHNOLOGIES INC	0.000	26873N108	ELMG	19,938	353,109.51	331,369.56
EMULEX CORP	0.000	292475209	ELX	72,100	1,522,818.32	1,214,164.00
ENCORE ACQUISITION CO	0.000	29255W100	EAC	32,200	772,842.97	1,124,102.00
ENCORE CAPITAL GROUP INC	0.000	292554102	ECPG	1,700	26,429.32	40,426.00
ENCORE WIRE CORP	0.000	292562105	WIRE	17,650	272,548.06	235,274.50
ENCYSIVE PHARMACEUTICALS INC	0.000	29256X107	ENCY	63,337	514,607.43	628,936.41
ENDO PHARMACEUTICALS	0.000	29264F205	ENDP	166,200	3,313,588.76	3,493,524.00
ENDOCARDIAL SOLUTION	0.000	292962107	ECSI	24,400	263,450.06	285,480.00
ENERGEN CORP.	1.306	29265N108	EGN	60,400	1,647,961.49	3,560,580.00
ENERGIZER HOLDINGS INC.	0.000	29266R108	ENR	235,900	9,848,449.17	11,721,871.00
ENERGY CONVERSION DE	0.000	292659109	ENER	6,100	72,454.67	117,852.00
ENERGY EAST CORP.	4.122	29266M109	EAS	242,700	5,508,556.00	6,475,236.00
ENERGY PARTNERS LTD	0.000	29270U105	EPL	52,855	781,630.45	1,071,370.85
ENERGYSOUTH INC	2.853	292970100	ENSI	7,550	172,211.35	211,702.00
ENERSYS	0.000	29275Y102	ENS	13,900	179,946.62	211,975.00
ENGELHARD CORP.	1.434	292845104	Q EC	213,525	5,846,220.64	6,548,811.75
ENGINEERED SUPPORT SYSTEMS	0.060	292866100	EASI	19,850	606,975.63	1,175,517.00
ENNIS BUSINESS FORMS	3.220	293389102	EBF	30,400	516,262.54	585,200.00
ENPRO INDUSTRIES INC	0.000	29355X107	NPO	139,800	2,508,506.59	4,133,886.00
ENSCO INTL INC	0.315	26874Q100	ESV	447,300	13,322,058.46	14,197,302.00
ENSTAR GROUP INC	0.000	29358R107	ESGR	3,500	183,469.52	218,750.00
ENTEGRIS INC	0.000	29362U104	ENTG	48,480	622,211.93	482,376.00
ENTERASYS NETWORKS INC.	0.000	293637104	ETS	405,094	886,513.37	729,169.20
ENTERCOM COMMUNICATIONS CORP	0.000	293639100	ETM	32,000	1,314,755.84	1,148,480.00
ENTERGY CORP.	3.195	29364G103	Q ETR	312,181	11,820,357.72	21,100,313.79
ENTRAVISION COMMUNIC	0.000	29382R107	EVC	264,800	2,258,236.67	2,211,080.00
ENZO BIOCHEM INC.	0.000	294100102	ENZ	55,020	788,712.45	1,071,239.40
ENZON PHARMACEUTICALS INC	0.000	293904108	ENZN	289,837	3,724,889.55	3,976,563.64
EOG RESOURCES INC	0.336	26875P101	EOG	198,900	9,621,184.92	14,193,504.00
EON LABS INC	0.000	29412E100	ELAB	236,500	5,360,552.18	6,385,500.00
EPICOR SOFTWARE CORPORATION	0.000	29426L108	EPIC	46,164	459,636.75	650,450.76
EPIQ SYSTEMS INC	0.000	26882D109	EPIQ	15,200	247,287.64	222,528.00
EPIX PHARMACEUTICALS INC	0.000	26881Q101	EPIX	25,300	501,255.82	453,123.00
EQUIFAX INC	0.427	294429105	EFX	539,500	14,140,785.04	15,159,950.00
EQUINIX INC	0.000	29444U502	EQIX	27,425	1,043,085.24	1,172,144.50
EQUITABLE RESOURCES INC	2.505	294549100	EQT	195,900	8,967,013.21	11,883,294.00
ERESEARCH TECHNOLOGY	0.000	29481V108	ERES	49,400	737,835.43	782,990.00
ERIE INDTY CO	2.472	29530P102	ERIE	3,700	175,835.59	194,509.00



## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
ESCALADE INC	0.898	296056104 ESCA	8,700	135,142.96	116,232.00
ESCO TECHNOLOGIES INC	0.000	296315104 ESE	28,860	1,440,584.49	2,212,119.00
ESPEED INC	0.000	296643109 ESPD	55,800	811,358.39	690,246.00
ESS TECHNOLOGY	0.000	269151106 ESST	88,400	864,290.97	628,524.00
ESTEE LAUDER CO.	0.873	518439104 EL	241,300	9,704,233.64	11,044,301.00
ESTERLINE TECHNOLOGIES CORP	0.000	297425100 ESL	33,800	790,900.60	1,103,570.00
ETHAN ALLEN INTERIORS INC.	1.499	297602104 ETH	61,900	2,043,968.04	2,477,238.00
EUROBANCSHARES INC	0.000	298716101 EUBK	9,000	168,157.80	189,000.00
EURONET WORLDWIDE IN	0.000	298736109 EEFT	13,200	304,236.10	343,464.00
EVEREST RE GROUP LTD.	0.446	G3223R108 RE	32,621	2,402,307.11	2,921,536.76
EXACTECH INC	0.000	30064E109 EXAC	6,800	152,625.13	124,372.00
EXAR CORP	0.000	300645108 EXAR	75,200	1,311,653.07	1,067,088.00
EXCEL TECHNOLOGY INC	0.000	30067T103 XLTC	26,431	757,937.28	687,206.00
EXELIXIS INC	0.000	30161Q104 EXEL	69,981	615,733.85	664,819.50
EXELON CORP	3.630	30161N101 Q EXC	931,945	20,954,924.17	41,070,816.15
EXIDE TECHNOLOGIES	0.000	302051206 XIDE	93,000	1,478,549.78	1,281,540.00
EXPEDITORS INT'L. WASH INC.	0.393	302130109 EXPD	192,000	5,071,611.54	10,728,960.00
EXPONENT INC	0.000	30214U102 EXPO	25,844	651,639.00	710,451.56
EXPRESS SCRIPTS	0.000	302182100 ESRX	108,638	5,952,870.77	8,304,288.72
EXPRESSJET HOLDINGS INC	0.000	30218U108 XJT	112,900	1,359,307.96	1,454,152.00
EXTREME NETWORKS INC	0.000	30226D106 EXTR	69,900	380,523.98	457,845.00
EXXON MOBIL CORPORATION	2.106	30231G102 Q XOM	13,435,239	363,422,454.61	688,690,351.14
F N B CORP VA	2.679	302930102 FNBP	8,079	209,128.99	229,120.44
F5 NETWORKS INC	0.000	315616102 FFIV	80,730	2,145,435.64	3,933,165.60
FACTSET RESEARCH SYSTEMS INC.	0.513	303075105 FDS	22,600	798,676.89	1,320,744.00
FAIR ISAAC INC.	0.218	303250104 FIC	66,071	1,824,581.81	2,423,484.28
FAIRCHILD SEMICONDUCTOR CORP	0.000	303726103 FCS	303,050	4,841,097.09	4,927,593.00
FALCONSTOR SOFTWARE	0.000	306137100 FALC	1,000	6,655.00	9,570.00
FAMILY DOLLAR STORES	1.088	307000109 Q FDO	247,500	6,960,830.25	7,729,425.00
FARMER BROS CO	1.650	307675108 FARM	7,500	260,839.91	181,800.00
FARMERS CAP BK CORP	3.203	309562106 FFKT	6,700	229,258.43	276,040.00
FARO TECHNOLOGIES INC	0.000	311642102 FARO	900	22,964.18	28,062.00
FASTENAL CO	1.007	311900104 FAST	205,429	8,254,139.45	12,646,209.24
FBL FINANCIAL GROUP INC.-CL A	1.401	30239F106 FFG	23,500	599,834.87	670,925.00
FED. NATL. MTG. ASSN.	1.460	313586109 Q FNM	2,128,691	109,708,629.77	151,584,086.11
FEDERAL SIGNAL CORP	2.265	313855108 FSS	53,500	1,005,430.12	944,810.00
FEDERATED DEPARTMENT STORES	0.934	31410H101 FD	562,521	23,765,620.48	32,508,088.59
FEDERATED INVESTORS INC.-CL B	1.644	314211103 FII	495,900	14,446,485.20	15,075,360.00
FEDEX CORPORATION	0.284	31428X106 FDX	660,875	34,542,932.09	65,089,578.75
FEI COMPANY	0.000	30241L109 FEIC	15,100	363,297.63	317,100.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
FERRO CORP	2.501	315405100 Q FOE	36,400	864,537.27	844,116.00
FIDELITY BANKSHARES	0.748	31604Q107 FFFL	19,600	507,364.97	838,096.00
FIDELITY NATIONAL FINL INC	2.189	316326107 FNF	409,479	11,526,230.19	18,700,905.93
FIFTH THIRD BANCORP	2.961	316773100 Q FITB	1,071,683	51,967,750.45	50,669,187.37
FILENET CORP	0.000	316869106 FILE	53,149	1,101,864.81	1,369,118.24
FINANCIAL FEDERAL CORP.	1.020	317492106 FIF	98,117	2,718,859.93	3,846,186.40
FINDWHAT.COM	0.000	317794105 FWHT	16,560	292,950.83	293,608.80
FINISAR CORPORATION	0.000	31787A101 FNSR	12,600	17,911.96	28,728.00
FIRST ACCEPTANCE CORP	0.000	318457108 FAC	52,300	385,583.82	468,608.00
FIRST ADVANTAGE CORP	0.000	31845F100 FADV	3,700	77,015.23	75,480.00
FIRST AMERICAN CORP.	1.707	318522307 FAF	274,700	7,288,375.63	9,652,958.00
FIRST BANCORP N C	2.502	318910106 FBNC	12,450	223,832.38	338,266.50
FIRST BANCORP PR	0.755	318672102 FBP	57,000	2,361,588.03	3,620,070.00
FIRST BUSEY CORP	2.683	319383105 BUSE	14,750	283,228.46	307,832.50
FIRST CASH FINANCIAL SERVICES INC	0.000	31942D107 FCFS	13,000	275,889.85	347,230.00
FIRST CHARTER CORP	2.904	319439105 FCTR	33,091	686,464.05	865,991.47
FIRST CMNTY BANCORP	2.060	31983B101 FCBP	48,242	1,797,154.47	2,059,933.40
FIRST CMNTY BANCSHAR	2.771	31983A103 FCBC	11,132	356,195.60	401,642.56
FIRST COMWLTH FINL C	4.288	319829107 FCF	92,900	1,222,594.77	1,429,731.00
FIRST CONSULTING GRO	0.000	31986R103 FCGI	221,100	1,163,663.87	1,350,921.00
FIRST CTZNS BANCSHS	0.742	31946M103 FCNCA	6,700	718,959.69	993,275.00
FIRST DATA CORP	0.188	319963104 Q FDC	1,551,616	44,136,877.85	66,005,744.64
FIRST ENERGY CORP.	4.176	337932107 Q FE	289,600	8,376,096.07	11,442,096.00
FIRST FINANCIAL HOLDINGS INC	2.810	320239106 FFCH	16,600	484,785.85	543,484.00
FIRST FINL BANCORP O	3.428	320209109 FFBC	38,988	666,686.30	682,290.00
FIRST FINL BANKSHARE	3.035	32020R109 FFIN	15,200	514,776.24	681,112.00
FIRST FINL CORP IND	2.283	320218100 THFF	21,500	644,349.12	753,145.00
FIRST HEALTH GROUP CORP.	0.000	320960107 FHCC	113,900	1,965,549.06	2,131,069.00
FIRST HORIZON NATIONAL CORPORATION	3.989	320517105 FHN	202,500	7,766,191.38	8,729,775.00
FIRST HORIZON PHARMACEUTICAL	0.000	32051K106 FHRX	60,500	700,454.14	1,384,845.00
FIRST IND CORP	3.198	32054R108 FINB	2,000	39,181.07	45,020.00
FIRST LONG IS CORP	1.665	320734106 FLIC	3,847	165,158.91	194,081.15
FIRST MERCHANTS CORP	3.250	320817109 FRME	24,453	605,179.47	692,019.90
FIRST MIDWEST BANCORP INC.	2.645	320867104 FMBI	74,400	1,967,022.14	2,699,976.00
FIRST NIAGARA FINL G	2.293	33582V108 FNFNG	77,552	1,085,832.80	1,081,850.40
FIRST OAK BROOK BANC	1.974	335847208 FOBB	7,400	201,232.69	239,834.00
FIRST PL FINL CORP	2.501	33610T109 FPFC	3,500	65,548.38	78,365.00
FIRST REPUBLIC BANK	1.132	336158100 FRC	29,600	764,761.63	1,568,800.00
FIRST SOUTH BANCORP	2.652	33646W100 FSBK	1	24.31	25.64
FIRST ST BANCORPORAT	1.305	336453105 FSNM	1,400	38,650.17	51,464.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
FIRSTFED FINANCIAL CORP	0.000	337907109 FED	23,000	850,797.63	1,193,010.00
FIRSTMERIT CORPORATION	3.790	337915102 FMER	27,400	724,546.67	780,626.00
FISERV INC. WISCONSIN	0.000	337738108 FISV	131,100	3,940,151.28	5,268,909.00
FISHER COMMUNICATION	0.000	337756209 FSCI	7,200	356,156.21	351,936.00
FISHER SCIENTIFIC INT'L.	0.000	338032204 FSH	118,536	4,912,541.67	7,394,275.68
FLAGSTAR BANCORP INC	4.424	337930101 FBC	44,900	766,833.51	1,014,740.00
FLANDERS CORP	0.000	338494107 FLDR	14,500	135,780.27	139,200.00
FLEETWOOD ENT.	1.188	339099103 Q FLE	45,100	588,360.28	607,046.00
FLIR SYSTEMS INC	0.000	302445101 FLIR	47,800	2,215,625.73	3,049,162.00
FLORIDA EAST COAST I	0.443	340632108 FLA	23,900	731,705.99	1,077,890.00
FLORIDA ROCK INDS	1.343	341140101 S FRK	99,741	4,365,259.29	5,937,581.73
FLOWERS INDUSTRIES INC.	1.583	343498101 FLO	54,900	1,294,616.29	1,733,742.00
FLOWERVE CORP.	0.000	34354P105 Q FLS	60,300	1,219,772.72	1,660,662.00
FLUOR CORP	1.174	343412102 FLR	70,100	2,768,036.38	3,821,151.00
FLUSHING FINL CORP	1.794	343873105 FFIC	29,450	496,264.98	590,767.00
FLYI INC	0.000	34407T104 FLYI	94,900	731,013.54	167,973.00
FMC CORP.	0.000	302491303 FMC	48,600	1,477,716.99	2,347,380.00
FMC TECHNOLOGIES INC	0.000	30249U101 FTI	239,710	5,870,983.80	7,718,662.00
FNB CORP	4.518	302520101 FNB	55,300	895,405.25	1,125,908.00
FOOT LOCKER INC	1.114	344849104 FL	460,100	10,048,197.49	12,390,493.00
FORD MOTOR COMPANY	2.732	345370860 F	3,014,653	47,602,657.23	44,134,519.92
FOREST CITY ENTERPRI	0.695	345550107 FCE.A	6,300	314,315.95	362,565.00
FOREST LABORATORIES INC.	0.000	345838106 FRX	604,400	16,588,748.11	27,113,384.00
FOREST OIL CORP.	0.000	346091705 FST	60,054	1,562,473.74	1,904,912.88
FORMFACTOR INC	0.000	346375108 FORM	49,240	1,115,870.38	1,336,373.60
FORRESTER RESEARCH INC	0.000	346563109 FORR	57,139	989,442.22	1,025,073.66
FORTUNE BRANDS INC.	1.710	349631101 Q FO	344,865	14,498,884.07	26,616,680.70
FORWARD AIR CORPORATION	0.000	349853101 FWRD	43,715	1,437,392.17	1,954,060.50
FOSSIL INC.	0.000	349882100 FOSL	135,855	3,353,197.70	3,483,322.20
FOUNDATION COAL HOLDINGS INC	0.000	35039W100 FCL	3,400	74,800.00	78,404.00
FOUNDRY NETWORKS INC	0.000	35063R100 FDRY	99,500	1,624,786.24	1,309,420.00
FOX ENTERTAINMENT GRP INC. - CL A	0.000	35138T107 FOX	746,137	21,460,991.03	23,324,242.62
FOXHOLLOW TECHNOLOGIES INC	0.000	35166A103 FOXH	5,100	122,757.67	125,409.00
FPIC INS GROUP INC	0.000	302563101 FPIC	24,400	577,887.42	863,272.00
FPL GROUP INC.	3.638	302571104 Q FPL	313,600	17,249,401.60	23,441,600.00
FRANKLIN BANK CORP	0.000	352451108 FBTX	11,800	204,324.84	215,350.00
FRANKLIN ELEC INC	0.757	353514102 FELE	17,800	552,847.33	752,228.00
FRANKLIN RESOURCES INC	0.574	354613101 Q BEN	168,500	6,426,279.32	11,736,025.00
FRED'S INC	0.459	356108100 FRED	58,750	1,135,930.41	1,022,250.00
FREDDIE MAC	1.628	313400301 Q FRE	1,495,252	74,773,420.04	110,200,072.40

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
FREEPORT MCMORAN CLASS B	2.615	35671D857	FCX	251,500	7,072,911.62	9,614,845.00
FREESCALE SEMICONDUCTOR INC - B	0.000	35687M206	FSL.B	982,067	14,791,233.97	18,030,767.38
FREMONT GENERAL CORP.	1.112	357288109	FMT	313,800	6,066,004.33	7,901,484.00
FRIEDMAN BILLINGS RAMSEY -A	7.013	358434108	FBR	330,100	6,451,378.09	6,400,639.00
FRONTIER AIRLINES INC	0.000	359065109	FRNT	221,200	2,223,723.16	2,523,892.00
FRONTIER FINL CORP W	2.123	35907K105	FTBK	18,000	556,151.29	694,980.00
FRONTIER OIL CORP	0.900	35914P105	FTO	29,500	602,927.62	786,470.00
FSI INTL INC.	0.000	302633102	FSII	43,200	292,498.38	201,744.00
FTI CONSULTING INC	0.000	302941109	FCN	53,093	1,233,809.08	1,118,669.51
FUELCELL ENERGY INC	0.000	35952H106	FCEL	25,500	240,718.45	252,450.00
FULLER H B CO	1.613	359694106	Q FUL	31,700	805,163.51	903,767.00
FULTON FINANCIAL CORP	2.831	360271100	FULT	67,650	1,408,192.45	1,576,921.50
FURNITURE BRANDS INTERNATIONAL INC.	2.395	360921100	FBN	62,800	1,658,714.71	1,573,140.00
FX ENERGY INC	0.000	302695101	FXEN	10,500	92,561.94	122,640.00
G & K SERV. CL-A	0.161	361268105	Q GKSRA	31,530	1,207,191.76	1,369,032.60
GABELLI ASSET MGMT I	0.164	36239Y102	GBL	11,190	448,959.67	542,938.80
GALLAGHER (ARTHUR) J & CO.	3.446	363576109	Q AJG	122,500	3,081,266.77	3,981,250.00
GAMESTOP CORP-CL B	0.000	36466R200	GME.B	76,123	1,571,315.55	1,705,916.43
GANNETT INC	1.321	364730101	Q GCI	613,600	44,209,881.72	50,131,120.00
GAP INC	0.421	364760108	Q GPS	661,426	13,384,949.71	13,969,317.12
GARDNER DENVER MACHINERY	0.000	365558105	Q GDI	41,800	1,081,308.58	1,516,922.00
GARTNER INC-CL A	0.000	366651107	IT	70,400	798,552.84	877,184.00
GATEWAY INC.	0.000	367626108	GTW	703,500	6,099,671.70	4,228,035.00
GATX CORP	2.706	361448103	GMT	154,225	4,713,098.00	4,558,891.00
GAYLORD ENTMT CO	0.000	367905106	GET	67,460	1,837,325.95	2,801,613.80
GB&T BANCSHARES INC	1.260	361462104	GBTB	11,200	245,676.78	270,144.00
GEN-PROBE INC	0.000	36866T103	GPRO	158,467	5,292,953.98	7,164,293.07
GENAERA CORP	0.000	36867G100	GENR	4,800	17,338.98	16,416.00
GENCORP INC	0.646	368682100	Q GY	35,600	451,615.59	661,092.00
GENE LOGIC INC	0.000	368689105	GLGC	5,100	17,808.69	18,768.00
GENELABS TECHNOLOGIES INC	0.000	368706107	GNLB	97,800	211,538.96	117,360.00
GENENCOR INTERNATIONAL INC	0.000	368709101	GCOR	59,500	720,523.19	975,800.00
GENENTECH INC.	0.000	368710406	DNA	940,819	37,884,495.38	51,218,186.36
GENERAL CABLE CORP	1.444	369300108	BGC	144,350	788,140.79	1,999,247.50
GENERAL COMMUNICATION	0.000	369385109	GNCMA	337,068	3,572,576.37	3,721,230.72
GENERAL DYNAMICS CORP.	1.376	369550108	Q GD	256,100	17,336,783.66	26,788,060.00
GENERAL ELECTRIC CO	2.411	369604103	Q GE	19,673,294	464,489,600.90	718,075,231.00
GENERAL MARITIME CORP	0.000	Y2692M103	GMR	5,500	210,351.35	219,725.00
GENERAL MILLS INC	2.494	370334104	Q GIS	490,200	21,375,235.26	24,367,842.00
GENERAL MOTORS CORP	4.992	370442105	Q GM	583,800	28,632,202.12	23,387,028.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
GENESCO INC.	0.000	371532102 GCO	32,700	697,279.20	1,018,278.00
GENESEE & WYO INC	0.000	371559105 GWR	42,200	859,130.21	1,187,086.00
GENESIS HEALTHCARE CORP	0.000	37184D101 GHCI	48,600	1,215,713.74	1,702,458.00
GENESIS MICROCHIP INC.	0.000	37184C103 GNSS	64,000	903,543.95	1,038,080.00
GENLYTE GROUP INC	0.000	372302109 GLYT	40,546	2,470,244.62	3,473,981.28
GENTA INC	0.000	37245M207 GNTA	143,500	385,523.58	252,560.00
GENTIVA HEALTH SERVICES	0.000	37247A102 GTIV	40,136	514,311.52	671,073.92
GENUINE PARTS CO	2.723	372460105 Q GPC	305,200	10,379,443.77	13,447,112.00
GENWORTH FINANCIAL INC-CL A	0.963	37247D106 GNW	394,200	9,399,480.45	10,643,400.00
GENZYME CORP. GEN. DIV.	0.000	372917104 GENZ	286,219	11,014,590.53	16,620,737.33
GEORGIA GULF CORP	0.642	373200203 GGC	47,200	1,391,449.67	2,350,560.00
GEORGIA PACIFIC	1.334	373298108 Q GP	791,321	21,634,207.27	29,658,711.08
GERON CORP	0.000	374163103 GERN	13,300	93,452.55	106,001.00
GETTY IMAGES INC.	0.000	374276103 GYI	198,571	9,085,698.12	13,671,613.35
GEVITY HR INC	1.167	374393106 GVHR	12,350	281,573.73	253,916.00
GIANT INDUSTRIES INC	0.000	374508109 GI	28,700	641,907.66	760,837.00
GIBRALTAR INDUSTRIES INC	0.846	374689107 ROCK	70,500	1,369,271.20	1,665,210.00
GILDAN ACTIVEWEAR INC - CL A	0.000	375916103 GIL	10,710	321,260.17	364,032.90
GILEAD SCIENCES INC.	0.000	375558103 GILD	1,068,155	23,536,484.96	37,374,743.45
GILLETTE CO	1.451	375766102 Q G	2,254,846	80,373,799.47	100,972,003.88
GLACIER BANCORP INC	1.997	37637Q105 GBCI	27,225	645,694.49	926,739.00
GLADSTONE CAPITAL CO	6.075	376535100 GLAD	10,500	243,520.56	248,850.00
GLATFELTER	2.356	377316104 GLT	119,000	1,506,755.26	1,818,320.00
GLOBAL IMAGING SYSTEMS INC	0.000	37934A100 GISX	88,804	2,789,922.22	3,507,758.00
GLOBAL INDUSTRIES LTD.	0.000	379336100 GLBL	227,500	1,440,685.70	1,885,975.00
GLOBAL PAYMENTS INC	0.273	37940X102 GPN	38,920	1,210,811.26	2,278,376.80
GLOBAL POWER EQUIPMENT GROUP	0.000	37941P108 GEG	229,025	1,752,634.69	2,253,606.00
GOLAR LNG LTD	0.000	G9456A100 GLNG	35,678	543,928.74	531,245.42
GOLD BANC CORP INC	0.820	379907108 GLDB	59,300	793,956.19	866,966.00
GOLD KIST INC	0.000	380614107 GKIS	15,100	202,559.25	205,662.00
GOLDEN TELECOM INC	3.028	38122G107 GLDN	15,700	454,809.85	414,794.00
GOLDEN WEST FINANCIAL CORP	0.390	381317106 Q GDW	202,000	5,505,453.21	12,406,840.00
GOLDMAN SACHS GROUP INC	0.961	38141G104 GS	811,708	66,959,154.68	84,450,100.32
GOODRICH CORP.	2.451	382388106 Q GR	162,858	3,960,257.16	5,315,685.12
GOODY'S FAMILY CLOTHING INC.	1.312	382588101 GDYS	172,795	1,552,469.74	1,579,346.30
GOODYEAR T & R	3.274	382550101 Q GT	187,300	2,963,719.16	2,745,818.00
GOOGLE INC - CL A	0.000	38259P508 GOOG	33,193	4,902,328.57	6,409,568.30
GORMAN RUPP CO	2.434	383082104 GRC	20,200	420,862.29	464,600.00
GRACE W.R. & COMPANY	0.000	38388F108 GRA	95,700	480,836.77	1,302,477.00
GRACO INC.	1.392	384109104 GGG	336,400	9,023,465.28	12,564,540.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
GRAFTECH INTERNATIONAL LTD	0.000	384313102 GTI	220,600	2,062,699.73	2,086,876.00
GRAINGER W W INC	1.200	384802104 Q GWW	252,257	13,506,686.22	16,805,361.34
GRAMERCY CAPITAL CORP	2.912	384871109 GKK	10,500	165,856.95	216,300.00
GRANITE CONSTRUCTION INC	1.503	387328107 GVA	77,500	1,538,616.17	2,061,500.00
GRANT PRIDECO INC.	0.000	38821G101 GRP	317,900	5,416,298.94	6,373,895.00
GRAPHIC PACKAGING CORP	0.000	388688103 GPK	161,700	1,100,850.74	1,164,240.00
GRAY TELEVISION INC	0.774	389375106 GTN	142,195	1,838,915.20	2,204,022.50
GREAT AMERN FINL RES	0.575	389915109 GFR	88,300	1,418,610.36	1,533,771.00
GREAT ATL & PAC TEA	0.000	390064103 Q GAP	18,400	223,996.01	188,600.00
GREAT LAKES CHEMICAL CORP.	1.404	390568103 Q GLK	56,400	1,563,576.01	1,606,836.00
GREAT PLAINS ENERGY INC	5.482	391164100 GXP	22,500	662,407.58	681,300.00
GREAT SOUTHN BANCORP	1.371	390905107 GSBC	17,900	418,817.67	626,500.00
GREATER BAY BANCORP	2.044	391648102 GBBK	64,206	1,521,871.88	1,790,063.28
GREENBRIER COS INC	0.709	393657101 GBX	8,300	193,703.26	280,955.00
GREENFIELD ONLINE INC	0.000	395150105 SRVY	5,700	120,447.27	125,343.00
GREENHILL & CO INC	1.115	395259104 GHL	14,100	307,258.15	404,670.00
GREG MANNING AUCTIONS INC	0.000	563823103 GMAI	5,600	73,843.13	69,328.00
GREIF INC	1.142	397624107 GEF	24,100	980,545.79	1,349,600.00
GREY GLOBAL GROUP IN	0.363	39787M108 GREY	957	846,945.79	1,052,690.43
GREY WOLF INC	0.000	397888108 GW	1,263,400	5,157,622.80	6,658,118.00
GRIFFON CORPORATION	0.000	398433102 GFF	46,100	802,149.37	1,244,700.00
GROUP 1 AUTOMOTIVE	0.000	398905109 GPI	29,100	808,380.75	916,650.00
GRUPO TMM SA - ADR A	0.000	40051D105 TMM	116,500	409,186.52	426,390.00
GSI COMMERCE INC	0.000	36238G102 GSIC	21,500	170,000.62	382,270.00
GTECH HOLDINGS CORP	1.310	400518106 GTK	792,339	18,676,519.56	20,561,197.05
GTX INC.	0.000	40052B108 GTXI	76,800	955,082.34	1,036,032.00
GUESS INC	0.000	401617105 GES	16,600	208,519.41	208,330.00
GUIDANT CORP.	0.554	401698105 Q GDT	559,746	20,762,031.15	40,357,686.60
GUILFORD PHARMACEUTICALS INC	0.000	401829106 GLFD	245,075	1,470,058.66	1,213,121.25
GUITAR CENTER INC	0.000	402040109 GTRC	61,850	2,634,041.19	3,258,876.50
GULF ISLAND FABRICAT	0.916	402307102 GIFI	18,700	379,405.51	408,221.00
GULFMARK OFFSHORE INC	0.000	402629109 GMRK	16,100	255,240.83	358,547.00
GYMBOREE CORP	0.000	403777105 GYMB	33,900	468,258.66	434,598.00
H & R BLOCK INC.	1.795	093671105 Q HRB	314,200	13,964,319.83	15,395,800.00
HAEMONETICS CORP/MASS	0.000	405024100 HAE	45,000	1,154,435.19	1,629,450.00
HAIN CELESTIAL GROUP	0.000	405217100 HAIN	103,000	1,928,341.71	2,129,010.00
HALLBURTON COMPANY	1.274	406216101 Q HAL	621,300	13,223,979.31	24,379,812.00
HANCOCK FABRICS INC	4.628	409900107 HKF	21,000	263,014.27	217,770.00
HANCOCK HLDG CO	1.972	410120109 HBHC	40,100	1,044,965.12	1,341,746.00
HANDLEMAN CO.	1.489	410252100 HDL	34,600	621,745.90	743,208.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
HANGER ORTHOPEDIC GROUP INC.	0.000	41043F208	HGR	63,600	509,706.83	515,160.00
HANMI FINL CORP	1.113	410495105	HAFC	32,339	732,754.59	1,162,263.66
HANOVER COMPRESSOR COMPANY	0.000	410768105	HC	85,400	1,359,292.59	1,206,702.00
HANSEN NATURAL CORP	0.000	411310105	HANS	28,600	671,406.20	1,041,326.00
HARBOR FLA BANCSHARE	2.311	411901101	HARB	59,318	1,695,966.52	2,052,995.98
HARLAND JOHN H CO	1.385	412693103	Q JH	31,300	730,252.84	1,129,930.00
HARLEY-DAVIDSON INC	0.823	412822108	Q HDI	733,500	32,461,091.35	44,560,125.00
HARLEYSVILLE GROUP INC	2.848	412824104	HGIC	14,400	284,818.76	343,728.00
HARLEYSVILLE NATL CO	2.706	412850109	HNBC	20,304	449,648.50	540,113.00
HARMAN INTERNATIONAL	0.039	413086109	HAR	208,702	14,372,050.67	26,505,154.00
HARMONIC INC.	0.000	413160102	HLIT	45,900	342,015.24	382,806.00
HARRAH'S ENTERTAINMENT INC.	1.973	413619107	HET	202,086	9,135,816.48	13,517,532.53
HARRIS & HARRIS GROUP INC	0.000	413833104	TINY	17,300	213,956.83	283,374.00
HARRIS CORP.	0.776	413875105	Q HRS	305,863	14,409,779.69	18,899,274.76
HARRIS INTERACTIVE INC	0.000	414549105	HPOL	119,460	835,344.57	943,734.00
HARSCO CORP	2.152	415864107	Q HSC	63,984	1,884,196.65	3,566,468.16
HARTE-HANKS INC.	0.615	416196103	HHS	154,300	2,939,678.12	4,008,714.00
HARTFORD FINL SERVICES	1.673	416515104	HIG	574,900	28,310,312.59	39,846,319.00
HARTMARX CORP.	0.000	417119104	HMX	52,300	348,314.05	406,371.00
HARVEST NATURAL RESO	0.000	41754V103	HNR	52,600	502,041.21	908,402.00
HASBRO INC	1.238	418056107	Q HAS	251,500	4,883,966.46	4,874,070.00
HAVERTY FURNITURE	1.351	419596101	HVT	32,300	627,056.56	597,550.00
HAWAIIAN ELECTRIC INDS	4.253	419870100	HE	201,600	4,764,397.92	5,876,640.00
HAYES LEMMERZ INTERNATIONAL INC	0.000	420781304	HAYZ	33,500	483,457.09	295,805.00
HCA INC	1.301	404119109	HCA	644,100	21,838,204.34	25,738,236.00
HCC INSURANCE HOLDINGS INC.	1.026	404132102	HCC	266,102	8,256,823.14	8,813,298.24
HEADWATERS INC	0.000	42210P102	HDWR	71,537	1,788,298.39	2,038,804.50
HEALTH MGMT ASSOCIATES CL A	0.704	421933102	HMA	449,100	8,659,720.19	10,203,552.00
HEALTH NET	0.000	42222G108	HNT	464,000	12,204,452.83	13,395,680.00
HEALTHCARE SVCS GRP	1.727	421906108	HCSG	28,400	431,393.80	591,856.00
HEALTHEXTRAS INC	0.000	422211102	HLEX	62,774	930,707.94	1,023,216.20
HEALTHTRONICS INC	0.000	42222L107	HTRN	44,500	309,470.31	473,035.01
HEARST-ARGYLE TELEVI	1.061	422317107	HTV	60,752	1,491,963.29	1,602,637.76
HEARTLAND EXPRESS INC.	0.356	422347104	HTLD	50,400	531,210.27	1,132,488.00
HECLA MINING CO.	0.000	422704106	HL	139,500	763,855.13	813,285.00
HEICO CORP	0.221	422806109	HEI	33,200	535,223.19	749,988.00
HEIDRICK & STRUGGLES INTL	0.000	422819102	HSII	18,600	746,143.89	637,422.00
HEINZ H. J. CO.	2.923	423074103	Q HNZ	734,400	26,296,047.95	28,634,256.00
HELIX TECHNOLOGY	1.840	423319102	HELX	68,210	1,121,088.04	1,186,171.90
HELMERICH & PAYNE, INC	0.969	423452101	Q HP	167,200	4,802,984.03	5,691,488.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
HENRY (JACK) & ASSOCIATES	0.803	426281101 JKHY	114,329	1,915,244.06	2,276,290.39
HENRY SCHEIN INC	0.000	806407102 HSIC	39,200	2,035,548.44	2,729,888.00
HERCULES INCORPORATED	0.000	427056106 Q HPC	229,200	2,694,025.29	3,403,620.00
HERLEY INDS INC DEL	0.000	427398102 HRLY	46,725	860,395.44	950,386.50
HERSHEY FOODS CORP.	1.584	427866108 Q HSY	398,677	14,766,814.83	22,142,520.58
HEWLETT-PACKARD CO	1.526	428236103 Q HPQ	7,525,561	167,376,423.97	157,811,014.17
HEXCCEL CORP	0.000	428291108 HXL	271,300	3,212,350.72	3,933,850.00
HIBBETT SPORTING GOO	0.000	428565105 HIBB	47,407	982,796.25	1,261,500.27
HIBERNIA CORP CL-A	2.710	428656102 HIB	437,300	8,992,743.62	12,904,723.00
HIGHLAND HOSPITALITY CORP	3.202	430141101 HIH	73,200	795,123.64	822,768.00
HILB ROGAL & HOBBS CO	1.158	431294107 Q HRH	163,900	5,244,235.76	5,939,736.00
HILLENBRAND IND.	2.016	431573104 Q HB	10,600	665,331.99	588,724.00
HILTON HOTELS CORP.	0.351	432848109 Q HLT	569,200	8,826,305.24	12,943,608.00
HNI CORP	1.300	404251100 HNI	79,700	2,403,527.70	3,431,085.00
HOLLINGER INTERNATIONAL INC	1.275	435569108 HLR	87,400	1,075,409.12	1,370,432.00
HOLLY CORP	1.148	435758305 HOC	31,200	449,405.29	869,544.00
HOLLYWOOD ENTERTAINMENT CORP	0.000	436141105 HLYW	79,000	1,215,624.98	1,034,110.00
HOLOGIC INC.	0.000	436440101 HOLX	33,000	524,246.89	906,510.00
HOME DEPOT INC.	0.795	437076102 Q HD	5,342,944	149,626,030.05	228,357,426.56
HOMESTORE INC	0.000	437852106 HOMS	32,800	115,478.74	99,384.00
HONEYWELL INTERNATIONAL INC	2.329	438516106 Q HON	1,464,800	56,758,090.78	51,868,568.00
HOOKER FURNITURE CORP	1.233	439038100 HOFT	16,800	370,508.25	381,360.00
HOOPER HOLMES INC	1.013	439104100 HH	105,700	759,741.94	625,744.00
HORACE MANN EDUCATORS	2.201	440327104 Q HMN	59,100	974,586.43	1,127,628.00
HORIZON FINANCIAL CORP	2.623	44041F105 HRZB	22,387	407,440.61	460,724.46
HORMEL FOODS CORP	1.658	440452100 HRL	131,200	3,043,072.45	4,113,120.00
HOSPIRA INC	0.000	441060100 HSP	254,890	6,073,866.67	8,538,815.00
HOT TOPIC INC	0.000	441339108 HOTT	53,550	926,132.23	920,524.50
HOUSTON EXPL CO	0.000	442120101 THX	71,300	3,324,774.24	4,014,903.00
HOVNANIAN ENTERPRISES-A	0.000	442487203 HOV	126,500	5,749,695.98	6,264,280.00
HUB GROUP INC	0.000	443320106 HUBG	19,300	676,849.40	1,007,846.00
HUBBELL INC	2.523	443510201 Q HUB.B	100,200	3,572,801.47	5,240,460.00
HUDSON CITY BANCORP INC	2.172	443683107 HCBK	85,100	2,019,349.04	3,133,382.00
HUDSON HIGHLAND GROUP INC	0.000	443792106 HHGP	52,000	1,397,683.34	1,497,600.00
HUDSON RIV BANCORP I	1.819	444128102 HRBT	33,752	544,087.79	667,952.08
HUDSON UNITED BANCORP	3.555	444165104 HU	75,110	2,808,331.13	2,957,831.80
HUGHES SUPPLY INC.	0.803	444482103 HUG	210,800	5,073,751.12	6,819,380.00
HUMAN GENOME SCIENCE	0.000	444903108 HGSI	182,400	2,149,868.94	2,192,448.00
HUMANA INC.	0.000	444859102 HUM	904,383	16,954,359.98	26,851,131.27
HUMMINGBIRD LTD	0.000	44544R101 HUMC	9,100	201,614.70	243,061.00



## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
HUNT (JB) TRANSPRT SVCS INC	1.070	445658107 JBHT	85,172	2,238,053.71	3,819,964.20
HUNTINGTON BANCSHARES	3.228	446150104 HBAN	379,900	8,115,877.79	9,413,922.00
HURON CONSULTING GROUP INC	0.000	447462102 HURN	6,400	139,256.96	142,080.00
HUTCHINSON TECH.	0.000	448407106 HTCH	35,800	967,973.50	1,237,606.00
HYDRIL	0.000	448774109 HYDL	32,107	1,050,926.05	1,461,189.57
HYPERCOM CORP	0.000	44913M105 HYC	85,000	614,109.57	503,200.00
HYPERION SOLUTIONS CORP.	0.000	44914M104 HYSL	83,583	2,882,107.29	3,896,639.46
I-FLOW CORP	0.000	449520303 IFLO	46,321	774,984.55	844,431.83
IAC/INTERACTIVE CORP	0.000	44919P102 IACI	679,809	24,005,405.81	18,776,324.58
IBERIABANK CORP	1.687	450828108 IBKC	9,745	547,956.20	646,678.20
ICON PLC - ADR	0.000	45103T107 ICLR	54,800	1,926,751.03	2,118,020.00
ICOS CORPORATION	0.000	449295104 ICOS	52,400	1,756,945.76	1,481,872.00
ICT GROUP INC	0.000	44929Y101 ICTG	8,504	89,215.11	82,582.34
ICU MEDICAL INC.	0.000	44930G107 ICUI	104,100	2,989,014.41	2,846,094.00
IDACORP, INC.	3.925	451107106 IDA	49,500	1,938,174.14	1,513,215.00
IDENIX PHARMACEUTICALS INC	0.000	45166R204 IDIX	6,400	103,325.44	109,760.00
IDENTIX INC	0.000	451906101 IDNX	98,000	644,823.55	723,240.00
IDEX CORPORATION	1.185	45167R104 IEX	88,542	2,045,445.99	3,585,951.01
IDEXX LABS INC.	0.000	45168D104 IDXX	59,900	2,150,769.15	3,269,941.00
IDT CORP-CL B	0.000	448947309 IDT	94,000	1,571,900.81	1,455,120.00
IDX SYSTEMS CORP	0.000	449491109 IDXC	47,885	1,098,129.57	1,650,117.10
IHOP CORP.	2.387	449623107 IHP	22,500	679,698.52	942,525.00
II VI INC	0.000	902104108 IIVI	34,300	990,958.87	1,457,407.00
IKON OFFICE SOLUTIONS INC.	1.384	451713101 Q IKN	758,100	7,838,047.51	8,763,636.00
ILLINOIS TOOL WORKS	1.208	452308109 Q ITW	601,400	37,693,634.79	55,737,752.00
IMAGISTICS INTERNATIONAL INC	0.000	45247T104 IGI	18,500	398,420.24	622,710.00
IMATION CORP	1.256	45245A107 IMN	44,600	1,530,894.19	1,419,618.00
IMCLONE SYSTEMS	0.000	45245W109 IMCL	144,100	7,495,124.77	6,640,128.00
IMMUCOR INC	0.000	452526106 BLUD	49,650	340,708.19	1,167,271.50
IMMUNICON CORP	0.000	45260A107 IMMC	6,700	54,872.35	46,766.00
IMMUNOGEN INC	0.000	45253H101 IMGN	40,705	202,265.43	359,832.20
IMPAX LABORATORIES INC	0.000	45256B101 IPXL	40,100	590,036.99	636,788.00
IMPERIAL SUGAR COMPANY	1.049	453096208 IPSU	65,300	605,702.85	1,243,965.00
IMS HEALTH INC.	0.344	449934108 RX	971,966	20,104,560.27	22,559,330.86
INAMED CORP	0.000	453235103 IMDC	84,453	3,999,852.23	5,341,652.25
INCYTE CORP	0.000	45337C102 INCY	74,000	589,747.02	739,260.00
INDEPENDENCE COMMUNITY BANK	2.348	453414104 ICBC	99,120	3,324,878.22	4,220,529.60
INDEPENDENCE HLDG CO	0.271	453440307 IHC	16,641	255,645.75	307,026.45
INDEPENDENT BANK CORP/MA	1.659	453836108 INDB	16,350	411,520.01	551,812.50
INDEPENDENT BANK CORP/MI	2.279	453838104 IBCP	12,430	303,692.53	370,786.90

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
INDEVUS PHARMACEUTIC	0.000	454072109 IDEV	73,927	471,034.05	440,604.92
INDYMAC BANCORP INC	3.947	456607100 NDE	51,400	1,852,754.06	1,770,730.00
INFINITY PROPERTY & CASUALTY CORP	0.625	45665Q103 IPCC	58,900	1,723,005.75	2,073,280.00
INFOCROSSING INC	0.000	45664X109 IFOX	3,100	39,957.78	52,483.00
INFOCUS CORPORATION	0.000	45665B106 INFS	155,975	1,254,472.19	1,428,731.00
INFONET SERVICES	0.000	45666T106 IN	282,400	525,706.33	570,448.00
INFORMATICA CORP.	0.000	45666Q102 INF	178,319	1,335,192.98	1,447,950.28
INFOSPACE INC	0.000	45678T201 INSP	77,225	2,177,016.33	3,672,048.75
INFOUSA INC	0.000	456818301 IUSA	35,300	320,811.45	395,007.00
INFRASOURCE SERVICES INC	0.000	45684P102 IFS	9,600	102,366.94	124,800.00
INGLES MKTS INC	5.326	457030104 IMKTE	28,200	313,875.40	349,398.00
INGRAM MICRO INC CL A	0.000	457153104 IM	803,575	12,764,791.12	16,714,360.00
INKINE PHARMACEUTICAL CO	0.000	457214104 INKP	9,600	43,316.55	52,128.00
INNOVATIVE SOLUTIONS & SUPPORT INC	0.000	45769N105 ISSC	15,100	327,836.54	503,736.00
INPHONIC INC	0.000	45772G105 INPC	29,950	743,293.83	823,026.00
INPUT/OUTPUT INC.	0.000	457652105 IO	76,600	614,016.95	677,144.00
INSIGHT COMMUNICATIONS CO	0.000	45768V108 ICCI	644,979	5,888,804.21	5,978,955.33
INSIGHT ENTERPRISES INC.	0.000	45765U103 NSIT	63,862	1,139,235.95	1,310,448.24
INSITUFORM TECHNOLOGIES CL A	0.000	457667103 INSU	29,650	607,006.08	672,165.50
INSPIRE PHARMACEUTICALS INC	0.000	457733103 ISPH	45,500	729,801.39	763,035.00
INSURANCE AUTO AUCTIONS INC	0.000	457875102 IAAI	37,200	623,589.10	834,024.00
INTEGRA BK CORP	2.769	45814P105 IBNK	17,000	313,787.06	392,870.00
INTEGRA LIFESCIENCES HOLDINGS	0.000	457985208 IART	24,343	764,627.46	898,986.99
INTEGRATED ALARM SERVICES GROUP INC	0.000	45890M109 IASG	69,600	367,153.51	380,712.00
INTEGRATED CIRCUIT SYSTEMS	0.000	45811K208 ICST	138,400	3,360,926.77	2,895,328.00
INTEGRATED DEVICE TECH INC	0.000	458118106 IDTI	207,200	3,109,013.33	2,395,232.00
INTEGRATED ELECTRICAL SVCS	0.000	45811E103 IES	170,950	970,601.89	827,398.00
INTEGRATED SILICON SOLUTION	0.000	45812P107 ISSI	39,600	386,166.46	324,720.00
INTEL CORP.	1.368	458140100 Q INTC	13,974,674	303,478,177.42	326,867,624.86
INTER-TEL INC.	1.022	458372109 INTL	22,900	433,770.34	627,002.00
INTERACTIVE DATA CORP	0.000	45840J107 IDC	83,930	1,457,980.80	1,824,638.20
INTERCHANGE CORP	0.000	45845K109 INCX	3,700	80,301.84	67,118.00
INTERCHANGE FINL SVC	2.083	458447109 IFUJ	12,200	300,930.93	316,224.00
INTERDIGITAL COMM CORP	0.000	45866A105 IDCC	61,700	1,412,572.26	1,363,570.00
INTERFACE INC	0.601	458665106 IFSIA	112,500	634,413.02	1,121,625.00
INTERGRAPH CORP.	0.000	458683109 INGR	43,358	1,020,950.88	1,167,630.94
INTERLAND INC	0.000	458727203 INLD	15,500	53,935.35	50,685.00
INTERLINE BRANDS INC	0.000	458743101 IBI	42,200	633,434.40	742,298.00
INTERMAGNETICS GENERAL CORP	0.000	458771102 IMG	43,138	686,782.63	1,096,161.97
INTERMUNE INC	0.000	45884X103 ITMN	13,100	192,342.32	173,706.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
INTERNATIONAL BANC SH	2.031	459044103	IBOC	1,950	72,155.53	76,791.00
INTERNATIONAL PAPER	2.381	460146103	Q IP	462,100	16,846,643.42	19,408,200.00
INTERNATIONAL RECTIFIER CORP	0.000	460254105	IRF	105,600	4,340,132.66	4,706,592.00
INTERNATIONAL SPEEDWAY CORPORATION	0.113	460335201	ISCA	47,179	1,924,336.70	2,491,051.20
INTERNATL FLAVORS & FRAGRANCES	1.634	459506101	Q IFF	45,608	1,629,133.63	1,953,846.72
INTERNET CAPITAL GROUP INC	0.000	46059C205	ICGE	42,300	280,553.28	380,700.00
INTERNET SECURITY SYSTEMS	0.000	46060X107	ISSX	80,300	1,246,701.06	1,866,975.00
INTERPUBLIC GROUP	2.835	460690100	Q IPG	467,000	10,286,754.57	6,257,800.00
INTERSIL HOLDINGS CORP	0.955	46069S109	ISIL	511,700	9,471,188.59	8,565,858.00
INTERVIDEO INC	0.000	46114Y101	IVII	24,900	283,891.22	329,427.00
INTERVOICE INC.	0.000	461142101	INTV	61,500	265,144.57	821,025.00
INTERWOVEN INC	0.000	46114T508	IWOV	129,604	1,087,973.15	1,410,091.52
INTL BUS MACH CORP	0.730	459200101	Q IBM	2,955,354	223,387,897.58	291,338,797.32
INTL GAME TECHNOLOGY	1.396	459902102	IGT	922,100	20,370,457.75	31,701,798.00
INTRALASE CORP	0.000	461169104	ILSE	8,500	155,738.01	199,580.00
INTUIT INC.	0.000	461202103	INTU	354,109	13,151,031.11	15,584,337.09
INTUITIVE SURGICAL INC	0.000	46120E602	ISRG	82,577	1,959,818.12	3,304,731.54
INVACARE CORP.	0.108	461203101	IVC	47,300	1,722,384.15	2,188,098.00
INVERNESS MED INNOVA	0.000	46126P106	IMA	17,500	302,916.97	439,250.00
INVESTMENT TECHNOLOGY GROUP INC	0.000	46145F105	ITG	135,286	2,396,718.15	2,705,720.00
INVESTORS FINANCIAL SERVICES CORP	0.140	461915100	IFIN	124,475	3,531,656.81	6,221,260.50
INVITROGEN CORP	0.000	46185R100	IVGN	22,920	1,305,849.16	1,538,619.60
IOMEGA CORP.	0.000	462030305	IOM	57,300	520,515.54	317,442.00
IONICS INC	0.000	462218108	ION	20,500	610,741.88	888,470.00
IOWA TELECOMMUNICATIONS SERVICES INC	3.245	462594201	IWA	21,200	439,325.00	457,284.00
IPASS INC	0.000	46261V108	IPAS	11,400	85,636.36	84,360.00
IPAYMENT INC	0.000	46262E105	IPMT	44,325	1,436,361.84	2,194,974.00
IPC HOLDINGS LTD	2.022	G4933P101	IPCR	8,025	312,347.77	349,167.75
IRON MTN INC PA	0.000	462846106	IRM	146,150	4,011,992.07	4,456,113.50
IRWIN FINANCIAL CORP	1.127	464119106	IFC	33,800	824,269.03	959,582.00
ISIS PHARMACEUTICALS INC	0.000	464330109	ISIS	12,700	69,078.56	74,930.00
ISLE OF CAPRI CASINOS	0.000	464592104	ISLE	3,600	65,098.50	92,340.00
ISOLAGEN INC	0.000	46488N103	ILE	24,600	228,587.54	193,602.00
ITC DELTACOM INC	0.000	45031T401	ITCD	13,900	81,980.08	23,769.00
ITLA CAPITAL CORPORATION	0.000	450565106	ITLA	10,000	447,033.43	587,900.00
ITRON INC.	0.000	465741106	ITRI	16,736	388,044.91	400,157.76
ITT EDUCATIONAL SERVICES INC	0.000	45068B109	ESI	3,417	147,142.40	162,478.35
ITT INDUSTRIES INC	0.805	450911102	ITT	365,500	23,482,774.86	30,866,475.00
IVAX CORP	0.000	465823102	IVX	455,874	7,430,748.38	7,211,942.50
IVAX DIAGNOSTICS INC	0.000	45070W109	IVD	7,500	51,439.47	32,625.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
IVILLAGE INC	0.000	46588H105	IVIL	34,900	181,631.84	215,682.00
IXIA	0.000	45071R109	XXIA	63,288	764,264.60	1,063,871.28
IXYS CORP	0.000	46600W106	SYXI	20,900	170,695.73	215,688.00
J & J SNACK FOODS CORP	0.000	466032109	JJSF	62,709	2,219,879.75	3,074,622.27
J C PENNEY INC	1.207	708160106	Q JCP	618,800	18,456,069.09	25,618,320.00
J. JILL GROUP INC	0.000	466189107	JILL	19,700	442,849.45	293,333.00
J2 GLOBAL COMMUNICAT	0.000	46626E205	JCOM	20,900	518,742.73	721,050.00
JABIL CIRCUIT INC	0.000	466313103	JBL	197,046	4,933,216.82	5,040,436.68
JACK IN THE BOX INC.	0.000	466367109	JBX	123,800	3,187,320.30	4,564,506.00
JACKSON HEWITT TAX SERVICE INC	1.108	468202106	JTX	41,800	852,720.00	1,055,450.00
JACOBS ENGINEERING GROUP	0.000	469814107	JEC	124,435	4,922,081.52	5,946,748.65
JACUZZI BRANDS INC	0.000	469865109	JJZ	276,800	1,501,517.39	2,408,160.00
JAKKS PACIFIC INC.	0.000	47012E106	JAKK	28,139	460,162.66	622,153.29
JAMDAT MOBILE INC	0.000	47023T100	JMDT	6,800	142,327.31	140,420.00
JANUS CAPITAL GROUP INC	0.238	47102X105	JNS	906,900	14,270,231.37	15,244,989.00
JARDEN CORP	0.000	471109108	JAH	40,750	1,152,921.40	1,770,180.00
JDA SOFTWARE GROUP INC	0.000	46612K108	JDAS	28,567	571,330.49	389,082.54
JDS UNIPHASE CORP	0.000	46612J101	JDSU	1,895,300	41,713,773.87	6,008,101.00
JEFFERSON PILOT	2.925	475070108	Q JP	334,800	14,447,211.00	17,396,208.00
JEFFRIES GROUP INC	1.191	472319102	JEF	92,509	3,037,977.32	3,726,262.52
JETBLUE AIRWAYS CORP	0.000	477143101	JBLU	433,800	10,406,899.19	10,072,836.00
JLG INDUSTRIES, INC.	0.101	466210101	JLG	146,910	2,105,424.86	2,883,843.30
JM SMUCKER CO	2.124	832696405	SJM	45,684	1,970,845.95	2,150,345.88
JO-ANN STORES INC	0.000	47758P307	JAS	58,320	1,388,422.19	1,606,132.80
JOHN B. SANFILIPPO & SON INC	0.000	800422107	JBSS	19,800	466,130.76	510,444.00
JOHNSON & JOHNSON	1.797	478160104	Q JNJ	6,486,699	239,852,697.34	411,386,450.58
JOHNSON CONTROLS	1.576	478366107	Q JCI	406,448	17,637,740.05	25,785,061.12
JONES APPAREL GROUP INC	1.093	480074103	JNY	241,500	7,768,139.23	8,831,655.00
JONES LANG LASALLE I	0.000	48020Q107	JLL	114,200	2,795,971.44	4,272,222.00
JOS. A. BANK CLOTHIERS INC.	0.000	480838101	JOSB	11,375	306,739.04	321,912.50
JOURNAL COMMUNICATIONS INC	1.438	481130102	JRN	77,800	1,379,011.83	1,405,846.00
JOURNAL REGISTER CO	0.000	481138105	JRC	82,700	1,521,576.65	1,598,591.00
JOY GLOBAL INC	1.036	481165108	JOYG	97,550	2,141,140.06	4,236,596.50
JPMORGAN CHASE & CO.	3.486	46625H100	Q JPM	7,532,668	252,791,122.53	293,849,378.68
JUNIPER NETWORKS INC	0.000	48203R104	JNPR	539,820	9,533,983.37	14,677,705.80
JUPITERMEDIA CORP	0.000	48207D101	JUPM	71,300	707,329.38	1,695,514.00
K V PHARMACEUTICAL C	0.000	482740206	KV.A	39,700	791,811.87	875,385.00
K-SWISS INC CL-A	0.343	482686102	KSWS	28,700	393,407.73	835,744.00
K.C.S. ENERGY INC.	0.541	482434206	KCS	155,300	1,785,152.37	2,295,334.00
K2 INC.	0.000	482732104	KTO	30,450	422,249.95	483,546.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
KADANT INC	0.000	48282T104	KAI	59,225	1,161,913.74	1,214,112.50
KAMAN CORP CL-A	3.478	483548103	KAMNA	23,451	346,057.00	296,655.15
KANBAY INTERNATIONAL INC	0.000	48369P207	KBAY	26,385	662,235.55	825,850.50
KANSAS CITY LIFE INS	2.283	484836101	KCLI	4,100	176,364.03	193,930.00
KANSAS CITY SOUTHERN INDS	0.000	485170302	Q KSU	118,900	1,724,431.18	2,108,097.00
KAYDON CORP	1.453	486587108	Q KDN	102,800	2,578,472.36	3,394,456.00
KB HOME	1.436	48666K109	Q KBH	134,100	9,208,629.42	14,000,040.00
KBNT BANCORP INC	1.183	482921103	KNBT	129,860	2,160,253.62	2,194,634.00
KEANE INC.	0.000	486665102	KEA	111,420	1,906,647.62	1,637,874.00
KEITHLEY INSTRUMENTS INC	0.761	487584104	KEI	77,700	1,521,450.66	1,530,690.00
KELLOGG CO.	2.261	487836108	Q K	601,001	21,827,006.49	26,840,704.66
KELLWOOD CO.	1.855	488044108	KWD	35,600	1,166,796.59	1,228,200.00
KELLY SERVICES INC CL-A	1.325	488152208	KELYA	19,500	510,392.92	588,510.00
KEMET CORP.	0.000	488360108	KEM	137,600	1,636,834.45	1,231,520.00
KENNAMETAL INC	1.366	489170100	KMT	51,400	1,913,746.31	2,558,178.00
KENNETH COLE PRODUCTIONS	1.814	193294105	KCP	9,300	230,911.41	286,998.00
KENSEY NASH CORP	0.000	490057106	KNSY	19,834	538,903.59	684,868.02
KERR MCGEE CORP.	3.114	492386107	Q KMG	224,568	11,755,194.71	12,977,784.72
KERYX BIOPHARMACEUTICALS INC	0.000	492515101	KERX	24,100	265,408.35	278,837.00
KERZNER INTERNATIONAL LTD	0.000	P6065Y107	KZL	15,800	612,300.07	948,790.00
KEY ENERGY SERVICES INC	0.000	492914106	KEG	400,400	4,178,224.43	4,724,720.00
KEYCORP	3.657	493267108	Q KEY	645,400	17,443,490.72	21,879,060.00
KEYNOTE SYSTEMS INC	0.000	493308100	KEYN	112,300	1,211,644.67	1,563,216.00
KEYSPAN CORPORATION	4.613	49337W100	KSE	435,800	15,616,043.94	17,192,310.00
KEYSTONE AUTOMOTIVE	0.000	49338N109	KEYS	57,900	1,290,660.71	1,346,175.00
KFORCE INC	0.000	493732101	KFRC	1,700	16,335.13	18,870.00
KFX INC	0.000	48245L107	KFX	22,600	175,323.02	328,152.00
KIMBALL INTL INC	4.321	494274103	KBALB	38,500	564,909.77	570,185.00
KIMBERLY-CLARK CORP	2.431	494368103	Q KMB	1,139,000	60,348,567.67	74,957,590.00
KINDER MORGAN INC.	3.828	49455P101	KMI	134,700	6,930,661.90	9,850,611.00
KINDRED HEALTHCARE I	0.000	494580103	KND	43,600	765,251.88	1,305,820.00
KINETIC CONCEPTS INC	0.000	49460W208	KCI	70,300	3,480,912.04	5,363,890.00
KING PHARMACEUTICALS	0.000	495582108	KG	392,800	8,178,816.47	4,870,720.00
KIRBY CORP.	0.000	497266106	KEX	74,500	2,077,159.28	3,306,310.00
KIRKLANDS INC	0.000	497498105	KIRK	12,300	216,640.77	151,167.00
KLA-TENCOR CORP.	0.000	482480100	KLAC	404,900	19,665,042.60	18,860,242.00
KMART HOLDING CORP	0.000	498780105	KMRT	183,576	14,406,520.38	18,164,845.20
KNIGHT RIDDER	2.061	499040103	Q KRI	68,600	4,259,017.59	4,592,084.00
KNIGHT TRADING GROUP	0.000	499063105	NITE	150,800	1,546,816.24	1,651,260.00
KNIGHT TRANSPORTATION INC	0.322	499064103	KNX	132,055	2,256,322.63	3,274,964.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
KOHL'S CORP	0.000	500255104 KSS	1,466,500	70,216,033.81	72,107,805.00
KOMAG INC	0.000	500453204 KOMG	108,800	1,511,722.80	2,043,264.00
KOPIN CORP	0.000	500600101 KOPN	77,900	581,587.78	301,473.00
KORN/FERRY INTERNATIONAL	0.000	500643200 KFY	34,700	337,693.73	720,025.00
KOS PHARMACEUTICALS	0.000	500648100 KOSP	66,375	2,541,208.28	2,498,355.00
KOSAN BIOSCIENCES INC	0.000	50064W107 KOSN	23,423	206,344.26	162,321.39
KRAFT FOODS INC - A	2.302	50075N104 KFT	785,900	24,291,060.17	27,985,899.00
KRISPY KREME DOUGHNUTS INC	0.000	501014104 KKD	43,000	1,160,572.50	541,800.00
KROGER CO.	0.000	501044101 KR	1,006,500	17,266,575.18	17,654,010.00
KRONOS INC.	0.000	501052104 KRON	49,280	1,634,473.57	2,519,686.40
KRONOS WORLDWIDE INC	2.454	50105F105 KRO	99	2,502.80	4,060.74
KULICKE & SOFFA INDUSTRIES	0.000	501242101 KLIC	17,200	132,163.67	148,264.00
KYPHON INC	0.000	501577100 KYPH	109,205	2,014,934.17	2,813,120.80
L-3 COMMUNICATIONS HOLDINGS INC	0.546	502424104 LLL	75,000	4,291,089.74	5,493,000.00
LA QUINTA INNS INC	0.770	50419U202 LQI	729,509	5,343,471.25	6,631,236.81
LA-Z-BOY INC.	2.862	505336107 LZB	134,100	2,593,810.30	2,061,117.00
LABONE INC	0.000	50540L105 LABS	11,400	345,183.42	365,256.00
LABOR READY INC	0.000	505401208 LRW	46,000	321,861.59	778,320.00
LABORATORY CRP OF AMER HLDGS	0.000	50540R409 LH	330,400	12,087,111.47	16,460,528.00
LABRANCHE & CO., INC.	3.571	505447102 LAB	58,800	502,130.05	526,848.00
LACLEDE GROUP HLDG. CO.	4.366	505597104 LG	46,400	1,251,727.60	1,445,360.00
LADISH INC	0.000	505754200 LDSH	10,600	116,765.80	121,794.00
LAFARGE NORTH AMERICA INC.	1.714	505862102 LAF	200,200	8,308,617.91	10,274,264.00
LAIDLAW INTERNATIONAL INC	0.000	50730R102 LI	184,000	2,598,709.56	3,937,600.00
LAKELAND BANCORP INC	2.279	511637100 LBAI	58,942	987,094.45	1,034,432.10
LAKELAND FINL CORP	2.115	511656100 LKFN	6,500	211,097.51	258,050.00
LAKES ENTERTAINMENT INC	0.000	51206P109 LACO	53,800	506,569.04	876,402.00
LAM RESEARCH CORP	0.000	512807108 LRCX	270,100	6,115,686.09	7,808,591.00
LAMAR ADVERTISING CO	0.000	512815101 LAMR	16,000	665,137.46	684,480.00
LANCASTER COLONY CORP	2.332	513847103 LANC	40,700	1,524,926.35	1,744,809.00
LANCE INC	3.363	514606102 Q LNCE	56,100	669,440.79	1,067,583.00
LANDAMERICA FINANCIAL GROUP	1.112	514936103 LFG	64,800	2,875,295.87	3,494,664.00
LANDAUER INC	3.719	51476K103 LDR	14,100	605,607.76	644,370.00
LANDRY'S RESTAURANTS INC.	0.688	51508L103 LNY	55,800	1,519,209.81	1,621,548.00
LANDSTAR SYSTEM INC.	0.000	515098101 LSTR	56,810	2,065,379.68	4,183,488.40
LANNETT COMPANY	0.000	516012101 LCI	7,700	79,647.92	75,845.00
LASERSCOPE	0.000	518081104 LSCP	8,800	136,927.68	316,008.00
LATTICE SEMICON. CORP.	0.000	518415104 LSCC	162,500	1,061,807.63	926,250.00
LAUREATE EDUCATION INC	0.000	518613104 LAUR	157,595	5,454,535.28	6,948,363.55
LAWSON PRODUCTS	1.427	520776105 Q LAWS	10,300	338,057.29	519,429.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
LAWSON SOFTWARE	0.000	520780107	LWSN	61,800	418,301.42	424,566.00
LAYNE CHRISTENSEN COMPANY	0.000	521050104	LAYN	52,400	780,014.01	951,060.00
LCA-VISION INC.	1.368	501803308	LCAV	302,126	3,875,036.29	7,066,727.15
LEADIS TECHNOLOGY INC	0.000	52171N103	LDIS	6,700	78,758.50	71,355.00
LEAPFROG ENTERPRISES INC	0.000	52186N106	LF	80,100	1,516,866.60	1,089,360.00
LEAR CORP.	1.639	521865105	LEA	248,700	13,196,244.32	15,173,187.00
LECG CORP	0.000	523234102	XPRT	1,500	27,748.63	27,975.00
LECROY CORP	0.000	52324W109	LCRY	16,700	326,329.68	389,778.00
LEE ENTERPRISES	1.562	523768109	LEE	76,900	2,890,784.46	3,543,552.00
LEGG MASON INC.	0.819	524901105	LM	223,250	9,629,854.32	16,355,295.00
LEGGETT & PLATT INC	2.110	524660107	LEG	302,900	7,020,999.73	8,611,447.00
LEHMAN BROTHERS HOLDING	0.731	524908100	Q LEH	727,668	42,305,067.86	63,656,396.64
LENNAR CORPORATION	0.970	526057104	LEN	173,800	7,038,729.28	9,850,984.00
LENNOX INTERNATIONAL INC.	1.965	526107107	LII	49,200	778,887.79	1,001,220.00
LEUCADIA NATIONAL CORP	0.359	527288104	LUK	96,735	5,252,590.48	6,721,147.80
LEVEL 3 COMMUNICATIO	0.000	52729N100	LVLN	1,366,700	5,429,786.07	4,633,113.00
LEVITT CORP-CL A	0.130	52742P108	LEV	25,700	614,753.69	785,649.00
LEXAR MEDIA INC	0.000	52886P104	LEXR	52,600	550,815.93	412,384.00
LEXICON GENETICS INC	0.000	528872104	LEXG	70,410	487,285.56	546,029.55
LEXMARK INTERNATIONAL INC.	0.000	529771107	LXK	263,100	19,279,471.11	22,363,500.00
LIBBEY INC	1.801	529898108	LBV	15,200	446,633.73	337,592.00
LIBERTY CORP S C	2.274	530370105	LC	17,500	762,097.03	769,300.00
LIBERTY MEDIA CORP-A	0.000	530718105	L	6,849,855	64,789,445.62	75,211,407.90
LIBERTY MEDIA INTL INC-A	0.000	530719103	LBTYA	726,256	26,409,518.97	33,574,814.88
LIFE TIME FITNESS INC	0.000	53217R207	LTM	34,411	781,497.59	890,556.68
LIFECCELL CORPORATION	0.000	531927101	LIFC	31,600	321,665.05	322,952.00
LIFELINE SYS INC	0.000	532192101	LIFE	27,520	619,212.46	708,915.20
LIFEPOINT HOSPITALS INC.	0.000	53219L109	LPNT	53,501	1,338,924.52	1,862,904.82
LIFETIME HOAN CORP	1.572	531926103	LCUT	7,900	176,080.61	125,610.00
LIGAND PHARMACEUTICA	0.000	53220K207	LGND	59,800	924,635.55	696,072.00
LIGHTBRIDGE INC	0.000	532226107	LTBG	10,234	50,024.81	61,813.36
LIMITED BRANDS INC.	2.085	532716107	Q LTD	979,500	18,350,378.33	22,548,090.00
LIN TV CORP	0.000	532774106	TVL	29,800	667,791.67	569,180.00
LINCARE HOLDINGS INC.	0.000	532791100	LNCR	203,537	6,404,735.76	8,680,853.05
LINCOLN ELEC HLDGS I	2.084	533900106	LECO	43,800	1,028,598.67	1,512,852.00
LINCOLN NATIONAL CORP	3.127	534187109	Q LNC	542,791	22,370,124.50	25,337,483.88
LINDSAY MANUFACTURING CO.	0.850	535555106	LNN	13,100	300,876.09	339,028.00
LINEAR TECHNOLOGY CORP	1.032	535678106	LLTC	284,100	10,456,389.40	11,011,716.01
LINENS 'N THINGS INC.	0.000	535679104	LIN	74,575	2,032,046.41	1,849,460.00
LIONBRIDGE TECHNOLOGIES	0.000	536252109	LIOX	115,500	640,234.91	776,160.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
LIONS GATE ENTERTAINMENT CORP	0.000	535919203	LGF	113,955	850,520.49	1,210,202.10
LITHIA MOTORS INC - CL A	1.193	536797103	LAD	47,600	1,054,072.96	1,276,632.00
LITTELFUSE INC	0.000	537008104	LFUS	39,750	1,119,578.05	1,357,860.00
LIZ CLAIBORNE	0.533	539320101	Q LIZ	182,200	5,857,963.15	7,690,662.00
LKQ CORP	0.000	501889208	LKQX	49,950	845,432.78	1,002,496.50
LNR PROPERTY CORP	0.079	501940100	LNR	22,400	1,004,539.25	1,409,184.00
LOCKHEED MARTIN CORPORATION	1.800	539830109	Q LMT	1,371,739	62,605,519.99	76,200,101.45
LOEWS CORP	0.853	540424108	Q LTR	379,900	17,188,253.63	26,706,970.00
LOEWS CORP - CAROLINA GROUP	6.286	540424207	CG	99,300	2,518,872.68	2,874,735.00
LOJACK CORP	0.000	539451104	LOJN	78,734	637,199.01	955,043.42
LONE STAR STEAKHOUSE & SALOON	2.500	542307103	STAR	39,267	807,749.55	1,099,476.00
LONE STAR TECHNOLOGIES INC	0.000	542312103	LSS	32,000	883,222.85	1,070,720.00
LONGS DRUG STORES INC	2.031	543162101	Q LDG	33,600	569,132.28	926,352.00
LONGVIEW FIBRE CO	0.441	543213102	LFB	106,900	1,048,529.76	1,939,166.00
LOOKSMART LTD	0.000	543442107	LOOK	106,081	245,103.68	232,317.39
LOUISIANA PACIFIC	1.495	546347105	Q LPX	535,011	11,664,464.82	14,306,194.14
LOWE'S COS	0.277	548661107	Q LOW	1,171,220	29,801,621.47	67,450,559.80
LSI LIGHTING SYS	2.515	50216C108	Q LYTS	29,025	343,610.71	332,336.25
LSI LOGIC CORP	0.000	502161102	LSI	770,900	7,194,621.17	4,224,532.00
LTC PROPERTIES INC	6.027	502175102	LTC	38,200	505,644.50	760,562.00
LTX CORP	0.000	502392103	LTXX	25,000	262,911.73	192,250.00
LUBRIZOL CORP	2.821	549271104	LZ	163,200	5,440,052.23	6,015,552.00
LUBYS INC.	0.000	549282101	Q LUB	10,800	39,385.80	81,000.00
LUCENT TECHNOLOGIES	0.000	549463107	LU	6,979,200	52,724,475.21	26,241,792.00
LUFKIN INDUSTRIES INC	1.804	549764108	LUFK	15,600	472,479.76	622,564.80
LUMINENT MORTGAGE CAPITAL INC	14.453	550278303	LUM	82,300	980,691.75	979,370.00
LYON WILLIAM HOMES	0.000	552074106	WLS	4,700	296,022.84	330,128.00
LYONDELL CHEMICAL COMPANY	3.112	552078107	Q LYO	192,200	3,624,504.85	5,558,424.00
M/I HOMES INC	0.181	55305B101	MHO	18,400	756,257.73	1,014,024.00
M&F WORLDWIDE CORP	0.000	552541104	MFW	40,200	542,515.17	547,524.00
M&T BANK CORPORATION	1.483	55261F104	MTB	122,500	10,623,002.35	13,210,400.00
MACATAWA BK CORP	1.858	554225102	MCBC	9,750	264,640.14	314,827.50
MACDERMID INC.	0.443	554273102	MRD	81,265	2,642,663.11	2,933,666.50
MACROMEDIA INC	0.000	556100105	MACR	117,000	2,169,443.81	3,641,040.00
MACROVISION CORP	0.000	555904101	MVSN	62,600	1,185,461.09	1,610,072.00
MADDEN STEVEN LTD	0.000	556269108	SHOO	12,900	274,161.97	243,294.00
MAF BANCORP INC	1.874	55261R108	MAFB	25,802	856,969.80	1,156,445.64
MAGELLAN HEALTH SERVICES INC	0.000	559079207	MGLN	100,000	3,413,109.86	3,416,000.00
MAGMA DESIGN AUTOMATION	0.000	559181102	LAVA	12,800	235,702.81	160,768.00
MAGNA ENTERTAINMENT-CL A	0.000	559211107	MECA	78,300	389,890.20	471,366.00



## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
MAGNETEK INC	0.000	559424106 MAG	26,300	220,953.35	181,470.00
MAGNUM HUNTER RESOURCES INC	0.000	55972F203 MHR	77,000	639,676.53	993,300.00
MAIN STR BKS INC	1.746	56034R102 MSBK	15,100	417,628.67	527,443.00
MAINSOURCE FINANCIAL	2.177	56062Y102 MSFG	10,908	189,198.93	260,493.79
MANDALAY RESORT GROUP	1.533	562567107 MBG	10,100	528,415.73	711,343.00
MANHATTAN ASSOCIATES INC	0.000	562750109 MANH	33,533	1,028,433.73	800,768.04
MANITOWOC COMPANY INC.	0.743	563571108 MTW	65,500	1,811,285.12	2,466,075.00
MANNATECH INC	1.470	563771104 MTEX	15,800	153,438.37	300,832.00
MANKIND CORP	0.000	56400P201 MNKD	14,400	296,464.32	226,800.00
MANOR CARE INC.	1.580	564055101 HCR	188,900	5,451,715.57	6,692,727.00
MANPOWER INC	0.828	56418H100 MAN	105,100	4,000,775.70	5,076,330.00
MANTECH INTERNATIONAL CORP-A	0.000	564563104 MANT	18,700	368,525.36	443,938.00
MANUGISTICS GROUP INC.	0.000	565011103 MANU	10,000	26,984.00	28,700.00
MAPICS INC	0.000	564910107 MAPX	28,232	259,344.90	297,847.60
MAPINFO CORP	0.000	565105103 MAPS	22,495	253,734.62	269,490.10
MARATHON OIL CORP	2.977	565849106 Q MRO	741,656	20,104,408.01	27,893,682.16
MARCUS CORPORATION	0.875	566330106 MCS	71,500	1,157,527.71	1,797,510.00
MARINE PRODS CORP	0.612	568427108 MPX	9,600	121,809.15	250,656.00
MARINEMAX INC	0.000	567908108 HZO	12,900	277,532.29	383,904.00
MARITRANS INC	2.421	570363101 TUG	1	15.65	18.17
MARKEL CORP	0.000	570535104 MKL	13,200	4,011,633.06	4,804,800.00
MARKETAXESS HOLDINGS INC	0.000	57060D108 MKTX	5,600	92,626.80	95,256.00
MARRIOTT INT'L INC CL-A	0.539	571903202 MAR	278,700	9,690,807.15	17,552,526.00
MARSH & MCLENNAN COS.	4.133	571748102 Q MMC	1,050,782	39,557,787.20	34,570,727.80
MARSHALL & ILSLEY CORP	1.900	571834100 MI	367,000	12,434,585.05	16,221,400.00
MARTEK BIOSCIENCES CORP	0.000	572901106 MATK	32,720	1,021,266.07	1,675,264.00
MARTEN TRANSPORT LTD	0.000	573075108 MRTN	10,200	199,292.83	231,846.00
MARTHA STEWART LIVING OMNIMEDIA INC	0.000	573083102 MSO	12,900	116,661.50	374,358.00
MARTIN MARIETTA MATERIALS	1.490	573284106 MLM	79,500	3,670,476.66	4,265,970.00
MARVEL ENTERPRISES I	0.000	57383M108 MVL	252,600	4,185,776.23	5,173,248.00
MASCO CORP.	1.971	574599106 Q MAS	680,500	17,912,633.70	24,858,665.00
MASSEY ENERGY CO	0.457	576206106 Q MEE	151,800	4,489,433.53	5,305,410.00
MASTEC INC	0.000	576323109 MTZ	26,100	231,163.05	263,871.00
MATERIAL SCIENCES CORP.	0.000	576674105 MSC	38,400	608,107.83	690,816.00
MATRIA HEALTHCARE IN	0.000	576817209 MATR	41,805	1,190,695.18	1,633,321.35
MATRIX SERVICE CO	0.000	576853105 MTRX	19,018	232,687.92	153,285.08
MATRIXONE, INC.	0.000	57685P304 MONE	56,800	346,069.85	372,040.00
MATTEL INC.	2.308	577081102 Q MAT	683,200	12,050,179.55	13,315,568.00
MATTHEWS INTL CORP	0.489	577128101 MATW	35,750	938,753.66	1,315,600.00
MATTSON TECHNOLOGY INC	0.000	577223100 MTSN	14,700	106,898.94	165,522.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
MAUI LD & PINEAPPLE	0.000	577345101 MLP	3,600	92,853.56	141,300.00
MAVERICK TUBE CORP	0.000	577914104 MVK	79,300	1,841,595.73	2,402,790.00
MAXIM INTGRD PRDCTS INC.	0.943	57772K101 MXIM	627,400	22,042,514.99	26,595,486.00
MAXIM PHARMACEUTICALS INC	0.000	57772M107 MAXM	106,500	487,458.00	321,630.00
MAXIMUS INC	0.000	577933104 MMS	20,700	733,448.98	644,184.00
MAXTOR CORP	0.000	577729205 MXO	992,500	5,215,774.89	5,260,250.00
MAXWELL TECHNOLOGIES INC	0.000	577767106 MXWL	51,100	535,079.06	518,154.00
MAXYGEN INC	0.000	577776107 MAXY	37,460	421,229.22	479,113.40
MAY DEPT STORES	3.299	577778103 Q MAY	914,725	25,717,649.43	26,892,915.00
MAYTAG COMPANY	3.412	578592107 Q MYG	31,200	542,827.40	658,320.00
MB FINL INC	1.233	55264U108 MBFI	50,250	1,646,540.56	2,118,037.50
MBIA INC.	1.517	55262C100 Q MBI	361,920	17,898,486.91	22,902,297.59
MBNA CORP	1.986	55262L100 Q KRB	2,754,400	49,915,087.50	77,646,536.00
MBT FINANCIAL CORP	2.750	578877102 MBTF	16,000	291,842.48	372,320.00
McCORMICK & CO	1.658	579780206 Q MKC	268,200	7,820,518.63	10,352,520.00
MCAFE INC	0.000	579064106 MFE	654,275	13,398,369.19	18,928,175.75
MCCLATCHY CO	0.724	579489105 MNI	34,000	2,396,001.58	2,441,540.00
MCCORMICK & SCHMICKS SEAFOOD RESTAURANT	0.000	579793100 MSSR	60,000	730,563.14	1,011,000.00
MCDATA CORPORATION-A	0.000	580031201 MCDTA	257,100	1,538,362.71	1,532,316.00
MCDERMOTT INTERNATIONAL	0.000	580037109 Q MDR	45,000	331,312.47	826,200.00
MCDONALDS CORPORATION	1.715	580135101 Q MCD	1,182,400	33,364,907.13	37,907,744.00
MCF CORP	0.000	580395101 MEM	152,400	249,058.76	289,560.00
MCG CAPITAL CORP	9.807	58047P107 MCGC	37,500	610,057.37	642,375.00
MCGRATH RENTCORP	2.017	580589109 MGRC	16,300	515,176.10	710,843.00
MCRAW HILL INC	1.310	580645109 Q MHP	324,651	19,203,402.30	29,718,552.54
MCI INC	7.936	552691107 MCIP	118,400	2,241,951.36	2,386,944.00
MCKESSON CORP	0.762	58155Q103 Q MCK	497,100	15,864,285.49	15,638,766.00
MCMORAN EXPLORATION CO	0.000	582411104 MMR	11,355	216,045.76	212,338.50
MDC HOLDINGS INC	0.534	552676108 MDC	144,570	8,765,681.40	12,496,630.80
MDU COMMUNICATIONS INC	0.000	582828109 MDTV	227,900	565,192.00	765,744.00
MDU RESOURCES GROUP	2.698	552690109 MDU	193,150	4,681,309.79	5,153,242.00
MEADWESTVACO	2.714	583334107 MWV	423,600	11,678,437.75	14,355,804.00
MEASUREMENT SPECIALITIES INC	0.000	583421102 MSS	160,800	3,125,769.43	4,093,968.00
MEDAREX INC	0.000	583916101 MEDX	131,200	1,197,750.78	1,414,336.00
MEDCATH CORPORATION	0.000	58404W109 MDTH	38,400	633,901.96	946,176.00
MEDCO HEALTH SOLUTIONS INC	0.000	58405U102 MHS	677,144	18,004,188.04	28,169,190.40
MEDIA GENERAL INC - CL A	1.234	584404107 MEG	20,000	1,258,310.13	1,296,200.00
MEDIACOM COMMUNICATIONS CORP	0.000	58446K105 MCCC	38,800	299,202.88	242,500.00
MEDICAL ACTION INDUSTRIES INC	0.000	58449L100 MDCI	21,100	347,025.63	415,670.00
MEDICAL STAFFING NETWORK HOLDINGS, INC	0.000	58463F104 MRN	46,600	304,178.75	381,654.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
MEDICINES COMPANY	0.000	584688105 MDCO	89,700	2,306,141.26	2,583,360.00
MEDICIS PHARMACEUTICAL CORP	0.341	584690309 MRX	108,498	3,125,992.41	3,809,364.78
MEDIMMUNE INC	0.000	584699102 MEDI	449,300	13,003,364.60	12,180,523.00
MEDTRONIC INC	0.674	585055106 Q MDT	2,494,953	79,678,361.01	123,924,315.51
MELLON FINANCIAL CORP.	2.314	58551A108 Q MEL	1,109,000	33,519,051.02	34,500,990.00
MEMC ELECTR MATLS IN	0.000	552715104 WFR	787,900	7,179,388.91	10,439,675.00
MENTOR CORP/MINN	2.015	587188103 MNT	48,600	803,263.32	1,639,764.00
MENTOR GRAPHICS CORP.	0.000	587200106 MENT	64,264	618,833.84	982,596.56
MERCANTILE BANC.	2.682	587405101 Q MRBK	130,700	4,735,472.69	6,822,540.00
MERCANTILE BANK CORP	1.012	587376104 MBWM	16,315	565,160.69	644,442.50
MERCER INSURANCE GROUP INC	0.000	587902107 MIGP	71,700	911,487.42	962,931.00
MERCK & CO INC	4.729	589331107 Q MRK	4,688,834	206,066,387.88	150,699,124.76
MERCURY COMPUTER SYSTEMS INC	0.000	589378108 MRCY	23,600	799,392.52	700,448.00
MERCURY GENERAL CORP.	2.470	589400100 MCY	43,600	2,092,960.67	2,612,512.00
MERCURY INTERACTIVE CORP.	0.000	589405109 MERQ	199,600	8,591,341.94	9,091,780.00
MEREDITH CORPORATION	0.885	589433101 Q MDP	166,704	8,621,505.69	9,035,356.80
MERGE TECHNOLOGIES INC.	0.000	589981109 MRGE	57,200	946,946.41	1,272,700.00
MERIDIAN BIOSCIENCE INC	2.760	589584101 VIVO	45,360	473,872.74	788,810.40
MERIDIAN RESOURCE CO	0.000	58977Q109 TMR	67,700	477,050.91	409,585.00
MERIT MED SYS INC	0.000	589889104 MMSI	26,077	355,282.10	398,456.56
MERITAGE HOMES CORP	0.000	59001A102 MTH	21,184	1,490,764.50	2,387,436.80
MERRILL LYNCH & CO. INC.	1.070	590188108 Q MER	2,440,900	106,787,306.91	145,892,593.00
MESA AIR GROUP INC	0.000	590479101 MESA	35,200	304,638.34	279,488.00
METAL MANAGEMENT INC	1.116	591097209 MTLM	31,600	600,376.63	849,092.00
METALS USA INC	0.000	591324207 MUSA	84,000	1,273,954.35	1,558,200.00
METHODE ELECTRONICS CL-A	1.556	591520200 METH	67,145	723,722.18	862,813.25
METLIFE INC	1.135	59156R108 MET	680,800	21,408,864.61	27,579,208.00
METRIS COMPANIES INC.	0.313	591598107 MXT	83,200	566,321.84	1,060,800.00
METRO GOLDWYN MAYER	0.000	591610100 MGM	37	510.20	439.56
METROLOGIC INSTRUMENTS INC	0.000	591676101 MTLG	16,300	309,803.95	346,375.00
METTLER-TOLEDO INTERNATIONAL	0.000	592688105 MTD	93,100	4,156,384.11	4,776,961.00
MFA MORTGAGE INVESTMENTS INC	9.977	55272X102 MFA	112,600	1,115,447.68	993,132.00
MGE ENERGY INC	3.794	55277P104 MGEE	22,148	716,972.95	797,992.44
MGI PHARMA INC	0.000	552880106 MOGN	259,210	6,124,468.19	7,260,472.10
MGIC INVESTMENT CORP	0.435	552848103 Q MTG	286,500	17,156,961.27	19,742,715.00
MGM MIRAGE	0.000	552953101 MGG	147,500	8,737,586.48	10,729,150.00
MGP INGREDIENTS INC	1.736	55302G103 MGPI	45,000	532,105.42	388,800.00
MICHAELS STORES	0.934	594087108 MIK	233,600	4,503,412.94	7,000,992.00
MICREL INCORPORATED	0.000	594793101 MCRL	153,110	1,784,240.07	1,687,272.20
MICROCHIP TECHNOLOGY INC.	0.780	595017104 MCHP	546,671	13,522,544.40	14,574,248.86

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
MICROMUSE INC.	0.000	595094103 MUSE	87,000	441,599.66	482,850.00
MICRON TECHNOLOGY INC	0.000	595112103 Q MU	1,406,741	23,209,598.87	17,373,251.35
MICROS SYSTEMS INC.	0.000	594901100 MCRS	57,355	2,086,942.00	4,477,131.30
MICROSEMI CORP	0.000	595137100 MSCC	66,100	821,857.85	1,147,496.00
MICROSOFT CORP.	1.198	594918104 MSFT	17,277,274	447,384,391.43	461,475,988.54
MICROSTRATEGY INC-CL A	0.000	594972408 MSTR	23,200	1,143,462.28	1,397,800.00
MICROTEK MEDICAL HOLDINGS INC	0.000	59515B109 MTMD	109,700	514,251.08	445,382.00
MICROTUNE INC	0.000	59514P109 TUNE	93,700	449,814.00	572,507.00
MID-STATE BANCSHARES	2.233	595440108 MDST	29,900	594,419.81	856,635.00
MIDAS INC.	1.600	595626102 MDS	3,000	44,729.88	60,000.00
MIDDLEBY CORP	0.000	596278101 MIDD	5,000	277,428.89	253,600.00
MIDDLESEX WATER CO	3.537	596680108 MSEX	100	1,811.62	1,894.00
MIDLAND CO	0.655	597486109 MLAN	17,600	502,738.47	550,352.00
MIDWAY GAMES INC.	0.000	598148104 MWY	29,200	201,410.82	306,600.00
MIDWEST BANC HOLDING	2.194	598251106 MBHI	13,661	323,659.48	298,766.07
MILACRON, INC.	1.179	598709103 Q MZ	317,501	943,290.94	1,076,328.39
MILLENNIUM PHARMACEUTICALS	0.000	599902103 MLNM	697,300	10,379,715.91	8,451,276.00
MILLER (HERMAN) INC	1.049	600544100 MLHR	91,200	1,966,571.47	2,519,856.00
MILLIPORE CORPORATION	0.883	601073109 Q MIL	82,979	3,029,323.31	4,133,183.99
MINDSPEED TECHNOLOGIES INC	0.000	602682106 MSPD	1,400	5,037.52	3,892.00
MINE SAFETY APPLIANCES CO	0.789	602720104 MSA	29,200	605,198.47	1,480,440.00
MINERALS TECHNOLOGIES INC	0.299	603158106 MTX	52,000	2,711,449.08	3,468,400.00
MIPS TECHNOLOGIES IN	0.000	604567107 MIPS	172,200	1,206,276.65	1,696,170.00
MISSION RESOURCES CORP	0.000	605109107 MSSN	9,400	51,460.82	54,896.00
MKS INSTRUMENTS INC	0.000	55306N104 MKSI	36,000	688,664.23	667,800.00
MOBILE MINI INC.	0.000	60740F105 MINI	15,900	413,488.04	525,336.00
MODINE MANUFACTURING CO	1.924	607828100 MOD	109,000	3,074,222.19	3,680,930.00
MOHAWK INDUSTRIES INC.	0.000	608190104 MHK	64,400	3,179,287.79	5,876,500.00
MOLECULAR DEVICES CORP	0.000	60851C107 MDCC	25,704	513,289.24	516,650.40
MOLEX INC	0.500	608554101 MOLXE	238,000	7,211,133.20	7,140,000.00
MOLINA HEALTHCARE INC	0.000	60855R100 MOH	17,000	629,718.83	788,460.00
MOMENTA PHARMACEUTICALS INC	0.000	60877T100 MNTA	6,800	58,898.20	48,008.00
MONACO COACH CORPORATION	0.972	60886R103 MNC	50,656	911,380.99	1,041,993.92
MONEYGRAM INTERNATIONAL INC.	0.189	60935Y109 MGI	49,600	902,894.24	1,048,544.00
MONOLITHIC POWER SYSTEMS INC	0.000	609839105 MPWR	6,100	61,126.86	56,730.00
MONOLITHIC SYSTEM TECHNOLOGY	0.000	609842109 MOSY	25,900	190,926.42	161,357.00
MONRO MUFFLER BRAKE	0.000	610236101 MNRO	10,462	222,418.48	264,688.60
MONSANTO COMPANY	1.224	61166W101 MON	788,143	19,037,716.11	43,781,343.65
MONSTER WORLDWIDE INC	0.000	611742107 MNST	93,800	4,527,377.48	3,155,432.00
MONTPELIER RE HOLDINGS LTD	3.537	G62185106 MRH	22,597	742,066.96	868,854.65

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
MOODY'S CORPORATION	0.345	615369105 MCO	225,800	10,023,614.91	19,610,730.00
MOOG INC. CL A	0.000	615394202 MOG.A	88,375	2,328,880.20	4,007,806.26
MORGAN STANLEY DEAN WITTER & COMPANY	1.945	617446448 Q MWD	2,640,555	121,554,684.76	146,603,613.60
MOSAIC COMPANY	0.490	61945A107 Q MOS	154,400	2,026,774.54	2,519,808.00
MOTHERS WK INC	0.000	619903107 MWRK	1	29.82	13.61
MOTIVE INC	0.000	61980V107 MOTV	5,900	66,463.50	67,142.00
MOTOROLA INC	0.930	620076109 Q MOT	7,440,069	132,983,356.84	127,969,186.80
MOVADO GROUP INC	0.857	624580106 MOV	41,200	590,371.11	768,380.00
MOVIE GALLERY INC	0.629	624581104 MOVI	38,800	736,303.49	739,916.00
MPS GROUP INC	0.000	553409103 MPS	211,510	1,798,846.08	2,593,112.60
MRO SOFTWARE INC	0.000	55347W105 MROI	21,700	356,720.88	282,534.00
MRV COMMUNICATIONS I	0.000	553477100 MRVC	143,400	495,776.48	526,278.00
MSC INDUSTRIAL DIRECT CO-A	1.111	553530106 MSM	35,400	1,057,149.12	1,273,692.00
MSC SOFTWARE CORPORATION	0.000	553531104 MNS	30,400	254,576.83	318,288.00
MTR GAMING GROUP INC	0.000	553769100 MNTG	25,800	239,499.07	272,448.00
MTS SYS CORP	0.946	553777103 MTSC	33,100	629,635.20	1,119,111.00
MUELLER INDUSTRIES INC.	1.242	624756102 MLI	66,400	2,012,318.78	2,138,080.00
MULTI-FINELINE ELECTRONIX INC	0.000	62541B101 MFLX	6,600	63,090.72	120,384.00
MULTIMEDIA GAMES, INC.	0.000	625453105 MGAM	26,300	399,903.19	414,488.00
MURPHY OIL CORP	1.118	626717102 Q MUR	103,100	5,029,502.48	8,294,395.00
MYERS INDUSTRIES INC.	1.562	628464109 Q MYE	80,917	884,364.23	1,035,737.60
MYKROLIS CORP	0.000	62852P103 MYK	119,300	1,356,521.11	1,690,481.00
MYLAN LABS	0.678	628530107 Q MYL	426,400	7,309,464.10	7,538,752.00
MYRIAD GENETICS INC	0.000	62855J104 MYGN	69,000	1,002,596.36	1,553,190.00
NABI BIOPHARMACEUTIC	0.000	629519109 NABI	63,971	629,316.91	937,175.15
NABORS INDUSTRIES LTD.	0.000	66359F103 NBR	33,300	1,748,889.36	1,707,957.00
NACCO INDUSTRIES -CL A	1.717	629579103 Q NC	9,700	714,177.60	1,022,380.00
NANOGEN INC	0.000	630075109 NGEN	37,800	261,734.12	278,208.00
NANOMETRICS INC	0.000	630077105 NANO	75,300	865,206.80	1,213,760.70
NARA BANCORP INC	0.517	63080P105 NARA	30,900	405,042.78	657,243.00
NASB FINL INC	2.002	628968109 NASB	3,299	121,492.25	131,828.04
NASH FINCH CO.	1.430	631158102 NAFC	13,700	277,314.27	517,312.00
NATIONAL BEVERAGE CO	0.000	635017106 FIZ	8,000	72,310.90	66,560.00
NATIONAL CITY CORP	3.728	635405103 Q NCC	1,030,685	31,833,808.63	38,702,221.75
NATIONAL FINANCIAL PARTNERS CORP	1.237	63607P208 NFP	37,100	1,293,089.79	1,439,480.00
NATIONAL FUEL & GAS	3.952	636180101 Q NFG	263,500	6,759,669.99	7,467,590.00
NATIONAL HEALTH INVESTORS INC	5.825	63633D104 NHI	32,900	753,048.59	960,022.00
NATIONAL HEALTHCARE	1.416	635906100 NHC	14,400	345,895.98	508,320.00
NATIONAL INSTRUMENTS CORP.	0.733	636518102 NATI	166,052	3,306,076.52	4,524,917.00
NATIONAL PENN BANCSH	2.888	637138108 NPBC	29,957	702,280.83	829,808.90

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
NATIONAL PRESTO INDS INC	2.022	637215104	NPK	10,000	363,187.57	455,000.00
NATIONAL SEMICONDUCTOR CORP.	0.445	637640103	NSM	924,600	13,371,910.12	16,596,570.00
NATIONAL WESTN LIFE	0.000	638522102	NWLIA	4,706	648,422.45	784,066.66
NATIONAL-OILWELL INC.	0.000	637071101	NOI	363,800	11,687,656.72	12,838,502.00
NATIONWIDE FINANCIAL SERVICE	1.883	638612101	NFS	155,340	5,154,233.80	5,938,648.20
NATURES SUNSHINE PRODS INC.	0.982	639027101	NATR	11,500	159,146.25	234,140.00
NATUS MEDICAL INC	0.000	639050103	BABY	84,700	480,117.32	677,600.00
NAUTILUS GROUP INC	1.654	63910B102	NLS	31,800	511,464.41	768,606.00
NAVARRE CORP	0.000	639208107	NAVR	85,270	1,059,719.68	1,500,752.00
NAVIGANT CONSULTING	0.000	63935N107	NCI	61,430	1,003,673.35	1,634,038.00
NAVIGANT INTERNATIONAL INC.	0.000	63935R108	FLYR	15,600	205,022.49	189,852.00
NAVIGATORS GROUP INC	0.000	638904102	NAVG	29,800	871,250.43	897,278.00
NAVISTAR INTL. CORP.	0.000	63934E108	NAV	81,700	2,802,419.12	3,593,166.00
NAVTEQ CORP	0.000	63936L100	NVT	158,600	6,002,982.67	7,352,696.00
NBC CAP CORP	3.613	628729105	NBY	7,700	203,067.12	204,589.00
NBT BANCORP INC	2.954	628778102	NBTB	36,600	739,746.08	941,352.00
NBTY INC.	0.000	628782104	NTY	67,000	1,514,945.58	1,608,670.00
NCI BUILDING SYS INC	0.000	628852105	NCS	76,900	2,060,335.42	2,883,750.00
NCO GROUP INC.	0.000	628858102	NCOG	21,761	491,741.49	562,521.85
NCR CORPORATION	0.000	62886E108	NCR	263,300	11,502,912.71	18,228,259.00
NDC HEALTH CORP	0.860	639480102	NDC	26,200	611,385.90	487,058.00
NEENAH PAPER INC	0.000	640079109	NP	55,002	1,751,968.97	1,793,065.20
NEIGHBORCARE INC	0.000	64015Y104	NCRX	50,700	956,246.65	1,557,504.00
NEIMAN MARCUS GROUP INC-CLASS A	0.838	640204202	NMG.A	72,300	2,781,387.11	5,172,342.00
NEKTAR THERAPEUTICS	0.000	640268108	NKTR	168,800	2,972,241.62	3,416,512.00
NELNET INC CL A	0.000	64031N108	NNI	18,300	333,622.68	492,819.00
NEOGEN CORP	0.000	640491106	NEOG	9,255	177,133.35	209,625.75
NEOSE TECHNOLOGIES I	0.000	640522108	NTEC	52,902	395,217.39	355,501.44
NESS TECHNOLOGIES INC	0.000	64104X108	NSTC	14,900	215,551.40	222,010.00
NETBANK INC	0.768	640933107	NTBK	51,500	735,233.74	536,115.00
NETFLIX.COM INC	0.000	64110L106	NFLX	101,361	1,364,965.86	1,249,781.13
NETGEAR INC	0.000	64111Q104	NTGR	24,000	291,001.43	436,560.00
NETIQ CORP	0.000	64115P102	NTIQ	219,575	2,784,171.97	2,681,010.75
NETRATINGS INC	0.000	64116M108	NTRT	90,740	1,226,279.41	1,739,485.80
NETSCOUT SYS INC	0.000	64115T104	NTCT	26,355	176,905.42	183,957.90
NETWORK APPLIANCE INC.	0.000	64120L104	NTAP	460,200	9,457,444.94	15,287,844.00
NETWORK EQUIPMENT TECH. INC.	0.000	641208103	NWK	26,600	221,864.83	261,212.00
NEUROCRINE BIOSCIENCES INC	0.000	64125C109	NBIX	26,200	1,377,962.07	1,291,660.00
NEUROGEN CORP	0.000	64124E106	NRGN	27,800	208,429.76	260,208.00
NEW FRONTIER MEDIA INC	0.000	644398109	NOOF	88,800	647,729.44	703,207.20

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
NEW YORK & CO	0.000	649295102	NWY	11,100	219,461.13	183,372.00
NEW YORK COMMUNITY BANCORP	4.861	649445103	NYB	287,700	5,397,203.89	5,917,989.00
NEW YORK TIMES CO. CL A	1.519	650111107	Q NYT	208,400	8,824,687.26	8,502,720.00
NEWALLIANCE BANCSHARES INC	1.045	650203102	NAL	184,845	2,611,360.97	2,828,128.50
NEWELL RUBBERMAID INC.	3.472	651229106	Q NWL	292,400	7,249,816.44	7,073,156.00
NEWFIELD EXPLORATION COMPANY	0.000	651290108	NFX	122,800	6,263,114.79	7,251,340.00
NEWMARKET CORP	0.000	651587107	NEU	35,600	636,937.24	708,440.00
NEWMONT MNG. CORP. HLDG CO	0.900	651639106	Q NEM	673,400	22,838,202.03	29,905,694.00
NEWARK RESOURCES INC.	0.000	651718504	NR	184,500	1,060,646.35	950,175.00
NEWPORT CORP	0.141	651824104	NEWP	63,600	1,003,117.32	896,760.00
NEXTEL COMMUNICATIONS CL-A	0.000	65332V103	NXTL	2,196,600	43,441,241.52	65,898,000.00
NEXTEL PARTNERS INC	0.000	65333F107	NXTP	151,400	1,947,596.02	2,958,356.00
NGP CAPITAL RESOURCES CO	0.000	62912R107	NGPC	17,700	260,879.93	272,049.00
NICOR INC.	5.035	654086107	Q GAS	49,000	1,636,637.06	1,810,060.00
NII HOLDINGS INC	0.000	62913F201	NIHD	121,420	4,035,745.20	5,761,379.00
NIKE INC. -CL B	1.102	654106103	Q NKE	148,700	7,540,932.71	13,485,603.00
NISOURCE INCORPORATED	4.038	65473P105	Q NI	575,000	11,401,104.48	13,098,500.00
NITROMED INC	0.000	654798503	NTMD	10,900	196,923.76	290,485.00
NJ RESOURCES CORP. COMMON	3.138	646025106	NJR	41,900	1,252,244.78	1,815,946.00
NL INDS INC	3.619	629156407	NL	19,500	257,557.09	430,950.00
NMS COMMUNICATIONS CORP	0.000	629248105	NMSS	5,800	34,803.50	36,598.00
NN INC	2.422	629337106	NNBR	51,400	623,504.05	678,994.00
NOBLE ENERGY INC	0.324	655044105	NBL	95,800	5,087,233.29	5,907,028.00
NOBLE INTERNATIONAL LTD	1.961	655053106	NOBL	7,100	187,130.80	144,769.00
NOKIA CORP - ADR	1.946	654902204	A NOK	262,200	4,154,919.64	4,108,674.00
NORDSON CORP	1.597	655663102	NDSN	38,555	1,200,087.12	1,544,898.85
NORDSTROM INC	1.112	655664100	Q JWN	355,700	13,024,378.44	16,621,861.00
NORFOLK SOUTHERN CORP.	1.105	655844108	Q NSC	937,720	23,143,955.75	33,936,086.80
NORTEL NETWORKS CORP. HOLDING CO.	0.000	656568102	Q NT	2,000,000	21,991,057.72	6,980,000.00
NORTH FORK BANK	3.050	659424105	NFB	746,522	15,953,348.04	21,537,159.71
NORTH PITTSBURGH SYS	2.911	661562108	NPSI	16,700	288,655.95	412,991.00
NORTHEAST UTILITIES	3.448	664397106	NU	572,700	10,930,153.24	10,795,395.00
NORTHERN TRUST CORP	1.729	665859104	NTRS	151,400	7,092,237.95	7,355,012.00
NORTHFIELD LABORATORIES INC	0.000	666135108	NFLD	21,100	278,088.70	475,805.00
NORTHROP GRUMMAN CORP.	1.692	666807102	Q NOC	1,621,206	74,717,311.91	88,128,758.16
NORTHWEST AIRLINES CORP	0.000	667280101	NWAC	265,500	2,741,380.54	2,901,915.00
NORTHWEST BANCORP IN	1.913	667328108	NWSB	28,100	628,144.28	705,029.00
NORTHWEST NATURAL GAS CO.	3.853	667655104	NWN	55,925	1,615,928.72	1,886,909.50
NOVATEL WIRELESS INC	0.000	66987M604	NVTL	39,400	856,308.96	763,572.00
NOVAVAX INC	0.000	670002104	NVAX	143,000	539,348.55	464,750.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
NOVELL INC	0.000	670006105	NOVL	1,038,200	7,907,825.28	7,007,850.00
NOVELLUS SYSTEMS INC.	0.537	670008101	NVLS	206,500	6,546,570.64	5,759,285.00
NOVEN PHARMACEUTICALS INC	0.000	670009109	NOVN	96,200	1,688,106.30	1,641,172.00
NPS PHARMACEUTICALS INC.	0.000	62936P103	NPSP	31,711	757,870.54	579,677.08
NRG ENERGY INC.	0.000	629377508	NRG	373,800	9,489,808.87	13,475,490.00
NS GROUP INC	0.000	628916108	NSS	32,100	398,026.90	892,380.00
NSTAR CO.	4.274	67019E107	NST	90,940	3,973,764.71	4,936,223.20
NTL INC	0.000	62940M104	NTLI	67,444	3,598,410.51	4,920,714.24
NU SKIN ENTERPRISES	1.260	67018T105	NUS	66,500	1,123,453.44	1,687,770.00
NUCO2 INC	0.000	629428103	NUCO	10,000	181,866.00	221,900.00
NUCOR CORP	0.993	670346105	Q NUE	293,108	10,195,918.44	15,341,272.72
NUTRACEUTICAL INTERNATIONAL CORP	0.000	67060Y101	NUTR	8,700	189,082.00	134,067.00
NUVASINE INC	0.000	670704105	NUVA	27,000	290,235.84	276,750.00
NUVELO INC	0.000	67072M301	NUVO	10,100	84,189.01	99,485.00
NVIDIA CORP	0.000	67066G104	NVDA	442,900	9,731,091.41	10,434,724.00
NVR INC	0.000	62944T105	NVR	30,193	14,212,969.19	23,230,494.20
NYFIX INCORPORATED	0.000	670712108	NYFX	76,200	469,627.96	471,678.00
NYMAGIC INC	0.948	629484106	Q NYM	11,100	274,651.32	280,830.00
O'CHARLEYS INC	0.000	670823103	CHUX	77,310	1,430,728.76	1,511,410.50
O'REILLY AUTOMOTIVE INC.	0.000	686091109	ORLY	57,100	1,559,361.81	2,572,355.00
OAK HILL FINANCIAL INC	1.753	671337103	OAKF	9,500	307,797.50	368,505.00
OAKLEY INC.	1.176	673662102	OO	23,000	272,778.88	293,250.00
OCA INC	0.000	67083Q101	OCA	119,800	1,075,453.70	760,730.00
OCCIDENTAL PETROLEUM CORP.	1.884	674599105	Q OXY	1,136,983	32,878,824.70	66,354,327.88
OCEANEERING INT'L. INC.	0.000	675232102	OII	27,700	663,697.17	1,033,764.00
OCEANFIRST FINL CORP	3.245	675234108	OCFC	10,400	239,211.64	256,360.00
OCTEL CORP	0.576	675727101	OTL	44,000	910,537.44	915,640.00
OCULAR SCIENCES INC	0.000	675744106	OCLR	26,669	755,183.16	1,307,047.69
OCWEN FINANCIAL CORP	0.000	675746101	OCN	41,100	271,544.29	392,916.00
ODYSSEY HEALTHCARE INC	0.000	67611V101	ODSY	28,300	657,729.71	387,144.00
ODYSSEY HOLDINGS CORP	0.495	67612W108	ORH	354,665	7,846,389.52	8,941,104.65
OFFICE DEPOT INC	0.000	676220106	ODP	675,800	9,886,087.35	11,731,888.00
OFFICEMAX INC	1.912	67622P101	Q OMX	221,788	7,519,166.86	6,959,707.44
OFFSHORE LOGISTICS	0.000	676255102	OLG	48,800	1,044,513.69	1,584,536.00
OGE ENERGY CORP	5.017	670837103	OGE	150,900	3,674,231.09	4,000,359.00
OHIO CASUALTY CORP.	0.000	677240103	Q OCAS	281,900	4,618,806.97	6,542,899.00
OIL STS INTL INC	0.000	678026105	OIS	90,700	1,483,085.59	1,749,603.00
OLD DOMINION FREIGHT LINE	0.000	679580100	ODFL	18,300	361,397.49	636,840.00
OLD NATL BANCORP IND	2.938	680033107	ONB	73,700	1,835,153.70	1,905,882.00
OLD REPUBLIC INT'L CORP.	2.055	680223104	ORI	691,300	15,642,204.44	17,489,890.00



## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
OLD SECOND BANCORP I	1.505	680277100 OSBC	14,900	318,103.72	475,012.00
OLIN CORP	3.633	680665205 Q OLN	90,250	1,691,915.72	1,987,305.00
OM GROUP, INC.	1.727	670872100 Q OMG	63,400	1,165,115.93	2,055,428.00
OMEGA FINL CORP	3.500	682092101 OMEF	5,900	205,025.39	202,252.00
OMEGA PROTEIN CORP	0.000	68210P107 OME	6,600	50,975.94	56,760.00
OMNICELL INC	0.000	68213N109 OMCL	24,200	335,910.26	266,200.00
OMNICOM GROUP	1.067	681919106 OMC	146,300	9,120,658.62	12,336,016.00
OMNIVISION TECHNOLOGIES INC	0.000	682128103 OVTI	75,200	1,525,605.93	1,379,920.00
OMNOVA SOLUTIONS INC	0.000	682129101 OMN	44,700	262,723.79	251,214.00
ON ASSIGNMENT INC	0.000	682159108 ASGN	8,800	43,831.92	45,672.00
ON SEMICONDUCTOR COR	0.000	682189105 ONNN	60,500	285,349.15	274,670.00
ONEOK INC.	3.518	682680103 Q OKE	166,500	4,309,903.53	4,731,930.00
ONMICARE INC.	0.260	681904108 OCR	344,100	10,852,273.74	11,912,742.00
ONYX PHARMACEUTICALS	0.000	683399109 ONXX	46,300	948,760.03	1,499,657.00
ONYX SOFTWARE CORP	0.000	683402200 ONXS	122,700	476,126.79	392,640.00
OPEN SOLUTIONS INC	0.000	68371P102 OPEN	5,700	124,952.74	147,972.00
OPENWAVE SYS INC	0.000	683718308 OPWV	45,333	393,775.60	700,848.18
OPLINK COMMUNICATION	0.000	68375Q106 OPLK	229,658	466,253.46	452,426.26
OPNET TECHNOLOGIES INC.	0.000	683757108 OPNT	13,100	168,205.39	110,302.00
OPSWARE INC	0.000	68383A101 OPSW	18,100	138,679.33	132,854.00
OPTICAL COMMUNICATIO	0.000	68382T101 OCPI	111,502	236,903.16	278,755.00
OPTION CARE INC	0.465	683948103 OPTN	148,681	1,937,690.09	2,555,826.39
ORACLE SYS. CORP.	0.000	68389X105 ORCL	7,377,000	76,770,318.49	101,212,440.00
ORASURE TECHNOLOGIES	0.000	68554V108 OSUR	8,500	66,430.70	57,120.00
ORBITAL SCIENCES CORP.	0.000	685564106 ORB	235,100	2,055,579.81	2,781,233.00
OREGON STEEL MILLS INC	0.000	686079104 Q OS	164,800	2,113,920.08	3,343,792.00
ORIENTAL FINL GROUP	1.992	68618W100 OFG	28,963	662,973.40	819,942.53
ORLEANS HOMEBUILDERS INC	0.000	686588104 OHB	2,700	61,020.07	53,595.00
ORMAT TECHNOLOGIES INC	0.000	686688102 ORA	8,000	143,921.04	130,240.00
ORTHOLOGIC CORP	0.000	68750J107 OLGC	143,200	901,636.08	895,000.00
ORTHOVITA INC	0.000	68750U102 VITA	900	3,918.95	3,771.00
OSCIENT PHARMACEUTICALS CORP	0.000	68812R105 OSCI	167,253	906,771.74	610,473.45
OSHKOSH B'GOSH CL-A	2.056	688222207 Q GOSHA	7,400	181,329.60	158,360.00
OSHKOSH TRUCK CORPORATION	0.511	688239201 OSK	31,600	1,543,904.80	2,160,808.00
OSI PHARMACEUTICALS INC	0.000	671040103 OSIP	127,000	7,261,865.19	9,505,950.00
OSI SYSTEMS INC	0.000	671044105 OSIS	16,231	286,439.62	368,606.01
OSTETECH INC	0.000	688582105 OSTE	12,000	59,366.40	66,000.00
OTTER TAIL CORP	4.308	689648103 OTTR	28,779	792,266.36	734,727.87
OUTBACK STEAKHOUSE INC	1.135	689899102 OSI	96,460	3,229,533.95	4,415,938.80
OVERLAND STORAGE INC	0.000	690310107 OVRL	48,950	726,127.18	816,975.50

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
OVERNITE CORP	0.429	690322102 OVNT	68,600	2,030,207.85	2,554,664.00
OVERSEAS SHIPHOLDING GROUP	1.268	690368105 OSG	94,700	4,409,796.75	5,227,440.00
OVERSTOCK COM INC DE	0.000	690370101 OSTK	23,900	1,234,434.95	1,649,100.00
OWENS & MINOR INC.	1.561	690732102 Q OMI	51,400	992,096.86	1,447,938.00
OWENS-ILLINOIS INC	0.000	690768403 OI	7,400	112,945.90	167,610.00
OXFORD INDUSTRIES INC.	1.307	691497309 OXM	20,100	590,582.59	830,130.00
P A M TRANSN SVCS IN	0.000	693149106 PTSI	54,200	1,075,886.43	1,016,250.00
P.F.CHANGS CHINA BISTRO INC	0.000	69333Y108 PFCB	80,694	2,767,585.89	4,547,106.90
PACCAR INC	0.994	693718108 Q PCAR	296,350	13,512,000.08	23,850,248.00
PACER INTERNATIONAL INC	0.000	69373H106 PACR	17,236	312,883.34	366,437.36
PACIFIC CAP BANCORP	2.118	69404P101 PCBC	88,583	2,403,655.84	3,010,936.17
PACIFIC GAS & ELEC. CO.	0.000	69331C108 Q PCG	1,043,100	26,383,556.82	34,714,368.00
PACIFIC SUNWEAR OF CALIFORNIA INC.	0.000	694873100 PSUN	182,491	3,575,309.63	4,062,249.66
PACIFICARE HEALTH SYSTEM	0.000	695112102 PHS	144,700	4,619,753.51	8,178,444.00
PACKAGING CORP OF AMERICA	4.246	695156109 PKG	7,900	181,353.03	186,045.00
PACKETEER INC	0.000	695210104 PKTR	88,188	991,535.82	1,274,316.60
PACTIV CORPORATION	0.000	695257105 PTV	116,697	2,521,784.94	2,951,267.13
PAIN THERAPEUTICS INC.	0.000	69562K100 PTIE	35,000	229,789.98	252,350.00
PALL CORPORATION	1.243	696429307 Q PLL	252,800	6,045,029.82	7,318,560.00
PALM HARBOR HOMES	0.000	696639103 PHHM	18,600	315,054.89	313,968.00
PALMONE INC	0.000	69713P107 PLMO	85,036	1,943,366.33	2,682,885.80
PALMSOURCE INC	0.000	697154102 PSRC	5,300	112,151.65	67,522.00
PALOMAR MEDICAL TECHNOLOGIES INC	0.000	697529303 PMTI	47,700	777,729.10	1,243,539.00
PANERA BREAD CO	0.000	69840W108 PNRA	35,896	1,010,736.17	1,447,326.72
PANTRY INC/THE	0.000	698657103 PTRY	3,700	79,341.16	111,333.00
PAPA JOHN'S INTERNATIONAL	0.000	698813102 PZZA	12,200	325,888.97	420,168.00
PAR PHARMACEUTICAL COS INC	0.000	69888P106 PRX	96,000	3,748,336.55	3,972,479.99
PARADYNE NETWORKS INC	0.000	69911G107 PDYN	43,800	251,406.48	157,242.00
PARAMETRIC TECHNOLOGY CORP	0.000	699173100 PMTC	333,100	1,695,976.68	1,961,959.00
PAREXEL INT'L CORP.	0.000	699462107 PRXL	72,300	1,206,972.88	1,467,690.00
PARK ELECTROCHEMICAL CORP.	1.476	700416209 PKE	28,000	608,796.10	607,040.00
PARK NATL CORP	2.656	700658107 PRK	21,210	2,543,197.90	2,873,955.00
PARKER DRILLING CO	0.000	701081101 PKD	207,000	575,808.15	813,510.00
PARKER-HANNIFIN CORP.	1.003	701094104 Q PH	211,038	10,103,681.80	15,984,018.12
PARTNERS TRUST FINL	2.060	70213F102 PRTR	76,061	767,937.34	886,110.65
PARTY CITY CORP	0.000	702145103 PCTY	26,700	354,177.61	345,231.00
PATHMARK STORES INC	0.000	70322A101 PTMK	237,700	2,123,973.55	1,381,037.00
PATINA OIL & GAS CORP	0.640	703224105 POG	77,900	1,876,373.01	2,921,250.00
PATTERSON COS INC	0.000	703395103 PDGO	231,798	4,393,607.61	10,057,715.22
PATTERSON-UTI ENERGY INC	0.411	703481101 PTEN	316,409	4,903,353.04	6,154,155.05

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
PAXAR CORP.	0.000	704227107	PXR	38,450	557,535.38	852,436.50
PAYCHEX INC	1.525	704326107	PAYX	883,200	26,653,556.34	30,099,456.00
PAYLESS SHOESOURCE INC	0.000	704379106	PSS	110,600	1,558,719.23	1,360,380.00
PC CONNECTION INC	0.000	69318J100	PCCC	8,000	64,028.14	76,160.00
PC MALL INC	0.000	69323K100	MALL	40,300	770,003.09	901,914.00
PC-TEL INC	0.000	69325Q105	PCTI	45,100	421,049.16	357,643.00
PDF SOLUTIONS INC	0.000	693282105	PDFS	16,200	157,130.76	260,982.00
PDI INC	0.000	69329V100	PDII	9,400	197,338.00	209,432.00
PEABODY ENERGY CORP	0.741	704549104	BTU	59,100	3,264,947.86	4,781,781.00
PEAPACK-GLADSTONE FI	1.394	704699107	PGC	740	20,912.40	23,347.00
PEC SOLUTIONS INC	0.000	705107100	PECS	46,800	571,972.75	663,156.00
PEDIATRIX MEDICAL GROUP INC.	0.000	705324101	PDX	28,200	1,201,670.36	1,806,210.00
PEETS COFFEE & TEA I	0.000	705560100	PEET	22,815	525,066.84	603,913.05
PEGASUS SOLUTIONS	0.000	705906105	PEGS	24,100	352,640.55	303,660.00
PEGASYSTEMS INC	0.000	705573103	PEGA	12,600	100,214.75	107,478.00
PEMSTAR INC	0.000	706552106	PMTRE	1	3.51	1.81
PENN ENGR & MFG CORP	1.547	707389300	PNN	23,400	403,159.56	423,540.00
PENN NATIONAL GAMING INC	0.000	707569109	PENN	56,100	1,319,165.34	3,396,855.00
PENN VA CORP	1.109	707882106	PVA	20,300	484,872.68	823,571.00
PENN-AMERICA GROUP INC	1.589	707247102	PNG	25,200	345,470.17	380,520.00
PENNFED FINL SVCS IN	1.243	708167101	PFSB	10,000	143,121.08	160,800.00
PENNRCK FINL SVCS C	2.261	708352109	PRFS	8,500	245,861.48	330,735.00
PENTAIR INC.	1.193	709631105	Q PNR	311,600	7,687,589.71	13,573,296.00
PENWEST PHARMACEUTIC	0.000	709754105	PPCO	18,400	205,203.58	220,064.00
PEOPLES BANCORP INC	2.624	709789101	PEBO	11,800	307,735.83	323,674.00
PEOPLES BK BRIDGEPOR	2.982	710198102	PBCT	142,500	4,427,009.93	5,541,825.00
PEOPLES ENERGY CORP	4.914	711030106	Q PGL	41,700	1,570,516.96	1,832,715.00
PEOPLES HLDG CO	2.537	711148106	PHC	9,950	315,051.76	329,345.00
PEOPLESOFT INC	0.000	712713106	PSFT	4,749	71,997.81	125,768.08
PEP BOYS MM & J	1.581	713278109	Q PBY	96,800	1,668,272.58	1,652,376.00
PEPCO HOLDINGS INC.	4.690	713291102	POM	707,700	14,679,346.06	15,088,164.00
PEPSI BOTTLING GROUP INC	0.739	713409100	PBG	372,733	9,515,979.79	10,078,700.32
PEPSIAMERICAS INC	1.412	71343P200	Q PAS	540,763	9,822,450.61	11,485,806.12
PEPSICO INC.	1.762	713448108	Q PEP	3,172,800	103,472,201.22	165,620,160.00
PER-SE TECHNOLOGIES	0.000	713569309	PSTI	40,100	574,769.82	634,783.00
PEREGRINE PHARMACEUT	0.000	713661106	PPHM	139,700	223,886.85	163,449.00
PERFORMANCE FOOD GROUP COMPANY	0.000	713755106	PFGC	42,200	1,422,013.32	1,135,602.00
PERICOM SEMICONDUCTOR CORP	0.000	713831105	PSEM	24,600	423,021.72	231,978.00
PERINI CORP	0.000	713839108	PCR	45,600	477,841.48	761,064.00
PERKIN ELMER INC	1.245	714046109	Q PKI	166,500	2,826,243.76	3,744,585.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
PEROT SYSTEMS COPR. CL. A	0.000	714265105 PER	155,400	2,143,264.15	2,491,062.00
PERRIGO CO.	0.926	714290103 PRGO	79,900	944,885.68	1,379,873.00
PERRY ELLIS INTERNATIONAL	0.000	288853104 PERY	6,000	149,664.42	122,100.00
PETCO ANIMAL SUPPLIES INC	0.000	716016209 PETC	215,214	7,280,986.44	8,496,648.72
PETROLEUM DEVELOPMENT CORP	0.000	716578109 PETD	23,000	314,296.34	887,110.00
PETROQUEST ENERGY INC	0.000	716748108 PQUE	25,700	81,752.23	127,215.00
PETSMART INC	0.337	716768106 PETM	278,000	5,125,508.64	9,877,340.00
PFF BANCORP INC	1.726	69331W104 PFB	26,040	873,950.73	1,206,433.20
PFIZER INC.	2.826	717081103 Q PFE	16,323,974	373,033,401.88	438,951,660.86
PHARMACEUTICAL PRODUCT DEVELOPMENT INC.	0.000	717124101 PPDI	112,200	2,688,916.10	4,632,738.00
PHARMACOPEIA DRUG DISCOVERY INC	0.000	7171EP101 PCOP	65,800	393,118.44	394,142.06
PHARMACYCLICS INC	0.000	716933106 PCYC	40,300	413,766.18	421,941.00
PHARMION CORP	0.000	71715B409 PHRM	28,270	1,317,042.23	1,193,276.70
PHARMOS CORP	0.000	717139208 PARS	22,400	82,539.29	31,808.00
PHASE FORWARD INC	0.000	71721R406 PFWD	6,100	53,085.25	49,837.00
PHELPS DODGE CORP.	1.010	717265102 Q PD	224,120	14,425,748.94	22,169,950.40
PHILADELPHIA CONS HLDG CO	0.000	717528103 PHLY	50,210	2,433,853.02	3,320,889.40
PHILLIPS-VAN HEUSEN	0.555	718592108 PVH	26,900	429,622.09	726,300.00
PHOENIX COMPANIES INC.	1.280	71902E109 PNK	121,800	1,283,651.69	1,522,500.00
PHOTON DYNAMICS INC	0.000	719364101 PHTN	12,869	392,675.49	312,459.32
PHOTRONICS INC.	0.000	719405102 PLAB	36,100	655,078.29	595,650.00
PICO HOLDINGS INC	0.000	693366205 PICO	47,900	697,254.85	994,883.00
PIEDMONT NATURAL GAS CO INC NORTH CAROL	3.700	720186105 PNY	84,600	1,791,412.03	1,966,104.00
PIER 1 IMPORTS INC/DEL	2.030	720279108 PIR	209,100	4,057,087.21	4,119,270.00
PILGRIMS PRIDE CORP	0.195	721467108 PPC	49,745	1,415,329.45	1,526,176.60
PINNACLE AIRLINES CORP	0.000	723443107 PNCL	66,810	790,641.95	931,331.40
PINNACLE ENTERTAINMENT, INC.	0.000	723456109 PNK	75,100	749,060.54	1,485,478.00
PINNACLE FINANCIAL PARTNERS INC	0.000	72346Q104 PNFP	58,400	1,013,886.04	1,321,066.40
PINNACLE SYSTEMS	0.000	723481107 PCLE	257,900	1,481,949.33	1,573,190.00
PINNACLE WEST CAPITAL CORP	4.278	723484101 Q PNW	294,600	11,240,880.25	13,083,186.00
PIONEER NATURAL RESOURCES CO.	0.569	723787107 PXD	241,495	5,833,163.36	8,476,474.51
PIPER JAFFRAY COMPANIES INC	0.000	724078100 PJC	27,100	831,335.83	1,299,445.00
PITNEY-BOWES, INC.	2.636	724479100 Q PBI	575,700	23,042,769.20	26,643,396.00
PIXAR	0.000	725811103 PIXR	76,700	6,233,118.15	6,566,287.00
PIXELWORKS INC	0.000	72581M107 PXLW	45,000	449,974.43	510,300.00
PLACER SIERRA BANCSHARES	0.703	726079106 PLSB	30,500	616,741.00	867,420.00
PLAINS EXPLORATION & PR	0.000	726505100 PXP	76,039	1,010,033.15	1,977,014.00
PLANAR SYSTEMS INC.	0.000	726900103 PLNR	32,800	454,767.55	368,344.00
PLANETOUT INC	0.000	727058109 LGBT	6,400	72,528.13	87,040.00
PLANTRONICS INC.	0.482	727493108 PLT	130,400	4,546,229.90	5,407,688.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
PLATINUM UNDERWRITERS HOLDINGS LTD	1.028	G7127P100 PTP	52,102	1,499,962.28	1,620,372.20
PLATO LEARNING INC	0.000	72764Y100 TUTR	800	8,167.46	5,960.00
PLAYTEX PRODUCTS INC	0.000	72813P100 PYX	273,800	1,954,070.26	2,187,662.00
PLEXUS CORP	0.000	729132100 PLXS	27,900	476,266.11	362,979.00
PLUG POWER INC	0.000	72919P103 PLUG	18,406	133,461.50	112,460.66
PLUM CREEK TIMBER CO INC	3.746	729251108 PCL	617,600	19,928,170.61	23,740,544.00
PLX TECHNOLOGY INC	0.000	693417107 PLXT	23,900	364,892.98	248,560.00
PMA CAP CORP	4.058	693419202 PMACA	84,000	564,704.26	869,400.00
PMC-SIERRA INC	0.000	69344F106 PMCS	367,400	5,311,178.72	4,133,250.00
PMI GROUP INC.	0.431	69344M101 PMI	179,500	6,101,281.81	7,494,125.00
PNC FINANCIAL SERVICES GROUP	3.481	693475105 Q PNC	826,800	42,807,305.15	47,491,392.00
PNM RESOURCES INC	2.926	69349H107 PNM	101,050	1,819,960.97	2,555,554.50
POGO PRODUCING CO	0.515	730448107 PPP	134,981	5,663,955.36	6,545,228.69
POLARIS INDUSTRIES INC.	1.352	731068102 PII	286,601	15,400,174.12	19,494,600.02
POLO RALPH LAUREN CORP	0.469	731572103 RL	98,400	2,695,067.33	4,191,840.00
POLYCOM INC.	0.000	73172K104 PLCM	374,895	6,794,630.68	8,742,551.40
POLYMEDICA CORP	1.609	731738100 PLMD	96,755	1,649,913.34	3,607,993.95
POLYONE CORPORATION	2.759	73179P106 POL	248,950	1,562,931.34	2,255,487.00
POMEROY COMPUTER RESOURCES	0.000	731822102 PMRY	8,700	92,118.22	132,327.00
POPE & TALBOT INC	1.870	732827100 POP	22,900	325,409.84	391,819.00
POPULAR INC	2.219	733174106 BPOP	635,355	13,357,049.21	18,317,284.65
PORTALPLAYER INC	0.000	736187204 PLAY	6,900	185,840.46	170,292.00
PORTFOLIO RECOVERY ASSOCIATES INC	0.000	73640Q105 PRAA	13,500	363,375.65	556,470.00
POSSIS MEDICAL INC	0.000	737407106 POSS	17,800	353,886.84	239,944.00
POTLATCH CORP.	1.186	737628107 Q PCH	37,300	1,156,359.00	1,886,634.00
POWELL INDS INC	0.000	739128106 POWL	19,370	336,376.00	358,151.30
POWER INTEGRATIONS INC	0.000	739276103 POWI	30,600	668,815.94	605,268.00
POWER ONE INC.	0.000	739308104 PWER	71,000	1,374,036.93	633,320.00
POWERWAVE TECHNOLOGIES	0.000	739363109 PWAV	201,100	1,508,319.80	1,705,328.00
POZEN INC	0.000	73941U102 POZN	26,600	238,273.61	193,382.00
PPG INDUSTRIES INC.	2.640	693506107 Q PPG	290,231	15,537,660.73	19,782,144.96
PPL CORPORATION	3.078	69351T106 Q PPL	307,900	11,175,036.63	16,404,912.00
PRA INTERNATIONAL	0.000	69353C101 PRAI	9,100	204,536.98	225,498.00
PRAECIS PHARMACEUTICALS INC	0.000	739421105 PRCS	106,543	538,746.98	202,431.70
PRAXAIR INC.	1.359	74005P104 Q PX	312,600	7,936,387.27	13,801,290.00
PRECISION CASTPARTS CORP	0.182	740189105 PCP	218,720	11,582,002.12	14,365,529.60
PREMCO INC	0.000	74045Q104 PCO	32,020	1,137,789.01	1,350,283.40
PREMIERE GLOBAL SERVICES INC	0.000	740585104 PGI	44,600	305,404.04	477,666.00
PRESIDENTIAL LIFE	2.358	740884101 PLFE	60,361	1,004,452.11	1,023,722.56
PRESSTEK INC	0.000	741113104 PRST	28,500	197,087.87	275,880.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
PRG-SCHULTZ INTL INC	0.000	69357C107 PRGX	45,600	248,622.33	229,368.00
PRICE COMMUNICATIONS CORP	0.000	741437305 PR	57,905	802,285.42	1,076,453.95
PRICELINE.COM INC	0.000	741503403 PCLN	16,487	432,781.50	388,928.33
PRIDE INTERNATIONAL INC.	0.000	74153Q102 PDE	349,600	6,205,804.87	7,180,784.00
PRIME MONEY MARKET - 5BA	0.000	IT-BAR IT-BA	3,025,350	3,025,350.59	3,025,350.64
PRIME MONEY MARKET - 5GS	0.000	IT-GOL IT-GO	2,017,387	2,017,387.66	2,017,387.66
PRIME MONEY MARKET - 5IN	0.000	IT-INT IT-IN	1,843,623	1,843,624.03	1,843,623.92
PRIME MONEY MARKET - 5JL	0.000	IT-JAC5 IT-JA	3,054,320	3,054,320.15	3,054,320.15
PRIME MONEY MARKET - 6BB	0.000	IT-DLB IT-DL	2,622,582	2,622,582.31	2,622,582.37
PRIME MONEY MARKET - 6CH	0.000	IT-CIP IT-CI	2,959,774	2,959,774.17	2,959,773.96
PRIME MONEY MARKET - 6DG	0.000	IT-DAV IT-DA	3,631,050	3,631,051.67	3,631,050.67
PRIME MONEY MARKET - 6EA	0.000	IT-EAG IT-EA	1,607,446	1,607,447.15	1,607,446.96
PRIME MONEY MARKET - 6FC	0.000	IT-FUL6 IT-FU	3,392,270	3,392,270.23	3,392,270.27
PRIME MONEY MARKET - 6FT	0.000	IT-FUL IT-FU	1,276,644	1,276,644.75	1,276,644.78
PRIME MONEY MARKET - 6JL	0.000	IT-JAC IT-JA	2,298,858	2,298,858.88	2,298,858.87
PRIME MONEY MARKET - 6LA	0.000	IT-LOR IT-LO	7,738,713	7,738,715.11	7,738,713.62
PRIME MONEY MARKET - 6LC	0.000	IT-LOR6 IT-LO	6,417,929	6,417,930.03	6,417,929.87
PRIME MONEY MARKET - 6MA	0.000	IT-MAW IT-MA	2,950,540	2,950,540.38	2,950,540.02
PRIME MONEY MARKET - 6NC	0.000	IT-NEX IT-NE	274,855	274,855.68	274,855.71
PRIME MONEY MARKET - 6WE	0.000	IT-WST IT-WS	160,072	160,072.71	160,072.46
PRIMEDIA INC	0.000	74157K101 PRM	246,200	737,190.62	935,560.00
PRIMUS GUARANTY LTD	0.000	G72457107 PRS	43,605	606,707.50	714,685.95
PRINCETON REVIEW INC	0.000	742352107 REVU	18,300	131,247.11	112,545.00
PRINCIPAL FINANCIAL GROUP	1.343	74251V102 PFG	650,400	20,870,892.65	26,627,376.00
PRIORITY HEALTHCARE CORPORATION	0.000	74264T102 PHCC	31,800	602,764.53	692,286.00
PRIVATEBANCORP INC	0.372	742962103 PVTB	18,200	371,920.98	586,586.00
PROASSURANCE CORP	0.000	74267C106 PRA	46,610	1,378,529.60	1,822,917.10
PROCTER & GAMBLE CO	1.815	742718109 Q PG	5,453,764	180,574,642.18	300,393,321.12
PROGRESS ENERGY, INC	5.216	743263105 Q PGN	461,000	18,752,393.19	20,855,640.00
PROGRESS SOFTWARE	0.000	743312100 PRGS	80,477	1,439,810.96	1,879,137.95
PROGRESSIVE CORP	0.141	743315103 PGR	175,500	15,398,135.37	14,889,420.01
PROQUEST COMPANY	0.000	74346P102 PQE	26,600	697,005.13	790,020.00
PROSPERITY BANCSHARE	1.129	743606105 PRSP	18,340	460,780.84	535,711.40
PROTECTIVE LIFE CORP	1.639	743674103 PL	250,800	8,425,141.39	10,706,652.00
PROTEIN DESIGN LABS INC	0.000	74369L103 PDLI	78,000	1,274,375.55	1,611,480.00
PROVIDE COMMERCE INC	0.000	74373W103 PRVD	14,800	307,694.16	549,820.00
PROVIDENT BANCORP INC	1.213	74383A109 PBCP	67,248	803,744.69	887,001.12
PROVIDENT BANKSHARES CORPORATION	2.914	743859100 PBKS	79,302	2,164,747.07	2,884,213.74
PROVIDENT FINANCIAL HLDGS	1.941	743868101 PROV	12,500	281,068.13	360,625.00
PROVIDENT FINANCIAL SERVICES	1.239	74386T105 PFS	104,309	1,831,965.53	2,020,465.33

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
PROVIDIAN FINANCIAL CORP	0.728	74406A102 PVN	591,100	9,191,363.25	9,735,417.00
PROVINCE HEALTHCARE COMPANY	0.000	743977100 PRV	64,300	1,127,889.41	1,437,105.00
PROXYMED INC	0.000	744290305 PILL	6,700	60,734.50	65,794.00
PRUDENTIAL FINANCIAL INC	1.137	744320102 PRU	779,200	26,626,682.71	42,824,832.00
PSS WORLD MEDICAL INC.	0.000	69366A100 PSSI	130,427	1,090,185.62	1,632,293.92
PSYCHIATRIC SOLUTIONS INC	0.000	74439H108 PSYS	4,200	122,532.35	153,552.00
PUBLIC SVC ENTERPRISES	4.326	744573106 Q PEG	394,900	15,075,159.82	20,443,973.00
PUGET ENERGY INC	4.048	745310102 Q PSD	166,567	3,720,296.19	4,114,204.90
PULITZER INC	1.233	745769109 PTZ	9,300	454,750.73	603,105.00
PULTE HOMES, INC.	0.313	745867101 Q PHM	311,600	12,255,147.32	19,880,080.00
QAD INC	1.121	74727D108 QADI	14,283	185,632.14	127,404.36
QC HOLDINGS INC	0.000	74729T101 QCCO	5,500	87,688.15	105,380.00
QLOGIC CORPORATION	0.000	747277101 QLGC	218,178	6,913,180.00	8,013,677.94
QLT INC.	0.000	746927102 QLTI	181,452	2,698,573.65	2,917,748.14
QUAKER CHEM CORP	3.462	747316107 Q KWR	22,200	509,676.09	551,448.00
QUALCOMM INC	0.660	747525103 QCOM	3,789,714	97,281,024.49	160,683,873.60
QUALITY SYSTEMS INC	0.000	747582104 QSII	3,760	149,720.88	224,848.00
QUANEX CORP	0.787	747620102 NX	122,700	4,913,950.05	8,413,539.00
QUANTA SERVICES INC.	0.000	74762E102 PWR	270,900	1,760,186.48	2,167,200.00
QUANTUM CORPORATION- DLT & STORAGE	0.000	747906204 DSS	619,200	3,768,509.35	1,622,304.00
QUEST DIAGNOSTICS INC	0.627	74834L100 DGX	139,200	9,633,558.70	13,300,560.00
QUEST SOFTWARE INC	0.000	74834T103 QSFT	55,250	672,582.37	881,237.50
QUESTAR CORP	1.687	748356102 Q STR	220,400	8,590,452.27	11,231,584.00
QUICKLOGIC CORP	0.000	74837P108 QUIK	6,600	21,571.44	18,750.60
QUICKSILVER INC	0.000	74838C106 ZQK	61,900	1,079,513.02	1,844,001.00
QUICKSILVER RESOURCE	0.000	74837R104 KWK	41,070	1,032,190.70	1,510,554.60
QUIDEL CORP	0.000	74838J101 QDEL	127,700	674,017.57	648,716.00
QWEST COMMUNICATIONS INTL.	1.126	749121109 Q	3,100,800	41,848,967.93	13,767,552.00
R & G FINANCIAL CORP CL-B	1.121	749136107 RGF	36,150	874,454.06	1,405,512.00
R.H. DONNELLEY CORP.	0.000	74955W307 Q RHD	20,500	844,304.23	1,210,525.00
RADIAN GROUP INC.	0.150	750236101 RDN	127,900	5,074,973.33	6,809,396.00
RADIATION THERAPY SERVICES INC	0.000	750323206 RTSX	6,100	71,171.75	103,700.00
RADIO ONE INC CL-D	0.000	75040P405 ROIAK	197,200	3,303,233.17	3,178,864.00
RADIOSHACK CORP	0.760	750438103 Q RSH	530,003	14,737,812.01	17,426,498.64
RADISYS CORPORATION	0.000	750459109 RSYS	63,800	993,834.47	1,247,290.00
RADWARE LTD	0.000	M81873107 RDWR	21,400	345,267.06	559,182.00
RADYNE COMSTREAM INC	0.000	750611402 RADN	88,000	835,612.80	657,360.00
RAILAMERICA INC	0.000	750753105 RRA	40,800	410,024.00	532,440.00
RALCORP HOLDINGS	0.000	751028101 Q RAH	85,750	2,721,223.96	3,595,497.50
RAMBUS INC DEL	0.000	750917106 RMBS	171,000	3,593,489.61	3,933,000.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
RANGE RES CORP	0.391	75281A109	RRC	154,485	1,714,724.64	3,160,763.10
RARE HOSPITALITY INTL INC.	0.000	753820109	RARE	75,060	1,730,703.71	2,391,411.60
RAVEN INDUSTRIES INC	1.032	754212108	RAVN	17,200	244,838.77	366,532.00
RAYMOND JAMES FINANCIAL INC	1.032	754730109	RJF	37,100	917,772.10	1,149,358.00
RAYONIER INC.	4.579	754907103	Q RYN	147,765	5,196,104.07	7,227,186.15
RAYOVAC CORP	0.000	755081106	ROV	38,300	669,450.26	1,170,448.00
RAYTHEON COMPANY	2.060	755111507	Q RTN	694,800	24,635,416.26	26,979,084.00
RC2 CORP	0.000	749388104	RCRC	24,500	587,661.69	798,700.00
READERS DIGEST ASSOCIATION	1.437	755267101	RDA	110,000	1,774,808.90	1,530,100.00
READING INTERNATIONAL INC	0.000	755408101	RDI	16,000	108,729.47	133,760.00
REALNETWORKS INC	0.000	75605L104	RNWK	125,000	807,912.38	827,500.00
RED HAT INC	0.000	756577102	RHAT	275,200	3,716,287.70	3,673,920.00
RED ROBIN GOURMET BURGERS	0.000	75689M101	RRGB	31,800	877,514.59	1,700,346.00
REDBACK NETWORKS	0.000	757209507	RBAK	290,875	1,227,948.59	1,559,090.00
REEBOK INTERNATIONAL LTD.	0.681	758110100	Q RBK	73,400	2,096,056.43	3,229,600.00
REGAL BELOIT	1.678	758750103	RBC	35,600	838,335.65	1,018,160.00
REGAL ENTERTAINMENT GROUP	5.783	758766109	RGC	49,161	1,017,647.60	1,020,090.75
REGENERATION TECHNOLOGIES INC	0.000	75886N100	RTIX	25,800	224,469.25	270,384.00
REGENERON PHARMACEUTICAL	0.000	75886F107	REGN	17,200	194,559.19	158,412.00
REGENT COMMUNICATIONS INC	0.000	758865109	RGCI	583,800	3,448,701.79	3,094,140.00
REGIONS FINANCIAL CORP.	3.748	7591EP100	RF	777,934	22,075,768.72	27,686,671.06
REGIS CORP	0.346	758932107	RGS	47,584	1,425,395.21	2,196,001.60
REHABCARE GROUP INC	0.000	759148109	RHB	26,600	654,751.94	744,534.00
REINSURANCE GROUP AM	0.743	759351109	RGA	57,616	2,435,387.48	2,791,495.20
RELIANCE STEEL & ALUMINUM	0.718	759509102	RS	43,500	1,147,782.20	1,694,760.00
RELIANT RESOURCES INC	0.000	75952B105	RRI	1,170,800	8,382,688.81	15,981,420.00
REMEC IN	0.000	759543101	REMC	20,728	153,412.80	149,448.88
REMINGTON OIL & GAS CORP	0.000	759594302	REM	60,900	1,234,512.06	1,659,525.00
RENAISSANCE LEARNING INC	0.862	75968L105	RLRN	8,500	191,542.05	157,760.00
RENAISSANCERE HOLDINGS LTD	1.459	G7496G103	RNR	1,917	95,124.76	99,837.36
RENAL CARE GROUP INC.	0.000	759930100	RCI	100,550	2,597,599.90	3,618,794.50
RENOVIS INC	0.000	759885106	RNVS	6,600	51,218.64	94,908.00
RENT-A-CENTER INC	0.000	76009N100	RCII	73,340	2,056,171.69	1,943,510.00
RENT-WAY INC	0.000	76009U104	RWY	29,150	156,475.61	233,491.50
REPUBLIC AIRWAYS HOLDINGS INC	0.000	760276105	RJET	27,700	264,411.23	367,579.00
REPUBLIC BANCORP INC	2.879	760282103	RBNC	78,188	868,305.33	1,194,712.64
REPUBLIC BANCORP KY	1.198	760281204	RBCAA	17,764	327,179.25	456,534.80
REPUBLIC FIRST BANCORP INC	0.000	760416107	FRBK	44,770	264,258.96	684,981.00
REPUBLIC SERVICES INC	1.431	760759100	RSG	335,200	7,138,962.73	11,242,608.00
RES-CARE INC	0.000	760943100	RSCR	51,600	695,148.75	785,352.00



## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
RESMED INC	0.000	761152107	RMD	112,919	4,216,576.10	5,770,160.90
RESOURCE AMERICA INC	0.615	761195205	REXI	25,508	402,121.99	829,010.00
RESOURCES CONNECTION INC	0.000	76122Q105	RECN	42,300	1,548,832.34	2,297,313.00
RESPIRONICS INC	0.000	761230101	RESP	122,415	5,370,814.76	6,654,479.40
RESTORATION HARDWARE INC	0.000	760981100	RSTO	141,900	711,327.97	814,506.00
RETAIL VENTURES INC	0.000	76128Y102	RVI	43,000	331,256.56	305,300.00
RETEK INC	0.000	76128Q109	RETK	14,600	62,926.14	89,790.00
REVLON INC - CL A	0.000	761525500	REV	75,600	209,204.37	173,880.00
REYNOLDS & REYNOLDS CL-A	1.659	761695105	REY	189,900	4,718,493.14	5,034,249.00
REYNOLDS AMERICAN INC	4.834	761713106	RAI	381,402	22,126,328.81	29,978,197.20
RF MICRO-DEVICES	0.000	749941100	RFMD	169,400	1,138,863.52	1,158,696.00
RIGEL PHARMACEUTICALS INC	0.000	766559603	RIGL	2,800	58,676.94	68,376.00
RIGGS NATL CORP WASH DC	0.940	766570105	RIGS	28,300	617,540.32	601,658.00
RIGHTNOW TECHNOLOGIES INC	0.000	76657R106	RNOW	7,000	87,820.60	113,050.00
RIMAGE CORP	0.000	766721104	RIMG	24,520	338,002.51	393,791.20
RITE AID CORP.	0.000	767754104	Q RAD	982,900	3,967,638.20	3,597,414.00
RLI CORP	1.347	749607107	RLI	68,645	2,232,485.11	2,853,572.65
ROBBINS & MYERS INC.	0.923	770196103	RBN	30,800	642,816.35	733,964.00
ROBERT HALF INTL INC	0.815	770323103	RHI	275,200	6,270,572.61	8,099,136.00
ROCK-TENN COMPANY CL A	2.374	772739207	RKT	32,500	527,235.05	492,700.00
ROCKWELL AUTOMATION INC	1.332	773903109	Q ROK	473,376	14,709,539.43	23,455,780.80
ROCKWELL COLLINS	1.217	774341101	COL	658,497	18,093,166.67	25,971,121.68
ROFIN-SINAR TECHNOLOGIES INC	0.000	775043102	RSTI	41,379	1,072,563.59	1,756,538.55
ROGERS CORP.	0.000	775133101	ROG	68,704	2,715,735.15	2,961,142.40
ROHM & HAAS CO	2.260	775371107	Q ROH	280,800	10,190,958.18	12,419,784.00
ROLLINS INC	0.911	775711104	ROL	21,700	519,291.91	571,144.00
ROPER INDUSTRIES INC	0.699	776696106	ROP	41,500	2,143,631.27	2,521,955.00
ROSS STORES INC	0.588	778296103	ROST	319,900	7,524,511.99	9,235,513.00
ROWAN COS.	0.000	779382100	RDC	247,200	5,910,088.52	6,402,480.00
ROYAL BANCSHARES PA	3.701	780081105	RBPAA	4,896	115,396.00	132,289.92
ROYAL CARIBBEAN CRUISES LTD	0.955	V7780T103	RCL	41,000	1,354,052.36	2,232,040.00
ROYAL GOLD INC	1.096	780287108	RGLD	4,700	67,608.55	85,728.00
RPC INC	0.477	749660106	RES	15,000	181,475.49	376,800.00
RPM INTERNATIONAL INC.	3.051	749685103	Q RPM	578,700	9,534,107.01	11,377,242.00
RSA SECURITY INC.	0.000	749719100	RSAS	76,900	1,249,436.89	1,542,614.00
RTI INTERNATIONAL METALS	0.000	74973W107	RTI	54,400	798,793.59	1,117,376.00
RUBY TUESDAY INC	0.172	781182100	RI	79,500	1,969,264.78	2,073,360.00
RUDDICK CORP.	2.028	781258108	Q RDK	55,200	845,982.95	1,197,288.00
RUDOLPH TECHNOLOGIES INC	0.000	781270103	RTEC	1,000	30,991.66	17,170.00
RUSH ENTERPRISES INC - CL A	0.000	781846209	RUSHA	74,100	1,029,503.96	1,202,643.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
RUSH ENTERPRISES INC - CL B	0.000	781846308 RUSHB	27,200	366,882.45	470,832.00
RUSS BERRIE & CO INC	5.253	782233100 RUS	11,300	263,152.23	258,092.00
RUSSELL CORP	0.821	782352108 Q RML	75,400	1,324,237.94	1,468,792.00
RYANS RESTAURANT GROUP INC	0.000	783520109 RYAN	81,800	1,068,216.51	1,261,356.00
RYDER SYS. INC.	1.256	783549108 Q R	444,497	18,017,842.30	21,233,621.69
RYERSON TULL, INC.	1.269	78375P107 Q RT	88,600	1,069,283.40	1,395,450.00
RYLAND GROUP INC	0.417	783764103 RYL	301,200	11,989,613.61	17,331,048.00
S & T BANCORP INC	2.865	783859101 STBA	31,942	986,525.74	1,203,893.98
S Y BANCORP INC	1.825	785060104 SYI	13,100	301,216.91	315,710.00
S1 CORPORATION	0.000	78463B101 SONE	78,400	431,617.25	710,304.00
SABA SOFTWARE INC	0.000	784932600 SABA	214,124	854,377.13	856,496.00
SABRE HOLDINGS CORP.	1.353	785905100 TSG	299,942	7,453,338.87	6,646,714.72
SAFECO CORP.	1.684	786429100 Q SAFC	387,000	14,982,728.11	20,216,880.00
SAFEGUARD SCIENTIFIC	0.000	786449108 SFE	233,100	493,162.73	494,172.00
SAFENET INC	0.000	78645R107 SFNT	33,065	950,772.00	1,214,808.10
SAFETY INSURANCE GROUP INC	1.540	78648T100 SAFT	34,726	707,838.88	1,081,714.90
SAFeway INC	0.000	786514208 SWY	808,500	21,554,785.56	15,959,790.00
SAGA COMMUNICATIONS	0.000	786598102 SGA	18,150	325,983.95	305,827.50
SAKS INCORPORATED	0.000	79377W108 SKS	222,400	3,274,596.97	3,227,024.00
SALEM COMMUNICATIONS -CL A	0.000	794093104 SALM	1,900	48,743.93	47,405.00
SALESFORCE.COM INC	0.000	79466L302 CRM	12,800	202,597.92	216,832.00
SALIX PHARMACEUTICAL	0.000	795435106 SLXP	101,399	1,442,917.52	1,783,608.41
SANDERS MORRIS HARRIS GROUP INC	0.842	80000Q104 SMHG	13,300	188,077.38	236,873.00
SANDERSON FARMS INC	0.924	800013104 SAFM	17,877	527,100.77	773,716.56
SANDY SPRING BANCORP INC	2.087	800363103 SASR	9,461	325,446.50	362,640.13
SANMINA-SCI CORP	0.000	800907107 SANM	1,132,703	10,779,622.24	9,593,994.41
SANTANDER BANCORP	2.122	802809103 SBP	44,210	680,793.90	1,333,373.60
SANTARUS INC	0.000	802817304 SNTS	9,300	107,554.65	84,258.00
SAPIENT CORP	0.000	803062108 SAPE	87,500	476,965.98	692,125.00
SARA LEE CORP.	3.272	803111103 Q SLE	1,323,700	25,535,095.56	31,954,118.00
SAUER-DANFOSS INC	1.834	804137107 SHS	11,200	122,924.03	244,272.00
SBA COMMUNICATIONS CORP	0.000	78388J106 SBAC	51,100	282,519.98	474,208.00
SBC COMMUNICATIONS INC.	5.005	78387G103 Q SBC	6,827,200	216,395,888.09	175,936,944.00
SBS BROADCASTING SA	0.000	L8137F102 SBTV	3,036	54,785.52	122,138.28
SBS TECHNOLOGIES INC	0.000	78387P103 SBSE	16,919	244,088.46	236,189.24
SCANA CORP	3.705	80589M102 Q SCG	188,900	5,528,474.87	7,442,660.00
SCANSOFT INC	0.000	80603P107 SSFT	89,716	451,490.72	375,910.04
SCANSOURCE INC	0.000	806037107 SCSC	13,900	505,038.83	864,024.00
SCBT FINANCIAL CORP	2.025	78401V102 SCBT	9,030	234,452.50	303,137.10
SCHAWK INC	0.715	806373106 SGK	10,100	115,044.48	183,618.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
SCHERING-PLOUGH	1.053	806605101 Q SGP	2,970,700	59,026,149.41	62,028,215.99
SCHNITZER STL INDS	0.200	806882106 SCHN	21,800	499,255.04	739,674.00
SCHOLASTIC CORP	0.000	807066105 SCHL	56,600	1,614,194.76	2,091,936.00
SCHOOL SPECIALTY INC.	0.000	807863105 SCHS	72,056	2,365,640.06	2,778,479.36
SCHULMAN (A.) INC.	2.709	808194104 Q SHLM	43,200	721,602.32	924,912.00
SCHWAB (CHARLES) CORP	0.668	808513105 SCH	1,609,200	21,775,181.46	19,246,032.00
SCHWEITZER-MAIDUIT INTL INC	1.767	808541106 SWM	16,700	414,750.50	566,965.00
SCICLONE PHARMACEUTICALS INC	0.000	80862K104 SCLN	49,500	192,337.71	183,150.00
SCIENTIFIC ATLANTA INC.	0.121	808655104 Q SFA	336,344	9,364,205.60	11,102,715.44
SCIENTIFIC GAMES COR	0.000	80874P109 SGMS	73,300	939,814.86	1,747,472.00
SCOTTISH RE GROUP LTD	0.772	G7885T104 SCT	33,350	722,057.56	863,765.00
SCOTTS COMPANY	0.000	810186106 SMG	35,020	2,182,826.77	2,574,670.40
SCP POOL CORPORATION	0.877	784028102 POOL	104,875	2,092,976.04	3,345,512.50
SCRIPPS CO. E.W. CL A	0.828	811054204 Q SSP	12,900	596,939.73	622,812.00
SCS TRANSPORTATION INC	0.000	81111T102 SCST	27,400	473,780.08	640,338.00
SEABARD CORP	0.300	811543107 SEB	800	268,818.78	798,400.00
SEABULK INTERNATIONAL INC	0.000	81169P101 SBLK	6,486	52,557.13	78,545.46
SEACHANGE INTERNATIONAL	0.000	811699107 SEAC	38,600	524,149.27	673,184.00
SEACOAST BKG CORP FL	2.516	811707306 SBCF	12,900	258,957.98	287,025.00
SEACOR SMIT INC.	0.000	811904101 CKH	47,275	2,186,761.57	2,524,485.00
SEALED AIR CORP.	0.000	81211K100 SEE	131,500	5,362,673.68	7,005,005.00
SEARS ROEBUCK & CO.	1.802	812387108 Q S	611,200	26,649,550.27	31,189,536.00
SEATTLE GENETICS INC	0.000	812578102 SGEN	34,700	235,931.23	226,591.00
SECURE COMPUTING CORP	0.000	813705100 SCUR	10,213	83,314.12	101,925.74
SEI INVESTMENTS CO	0.477	784117103 SEIC	292,500	9,158,485.01	12,264,525.00
SELECT COMFORT CORP	0.000	81616X103 SCSS	341,500	6,015,742.68	6,126,510.00
SELECT MEDICAL CORP	0.681	816196109 SEM	102,300	1,462,780.36	1,800,480.00
SELECTICA INC	0.000	816288104 SLTC	211,150	769,106.54	755,917.00
SELECTIVE INSURANCE GROUP	1.717	816300107 SIGI	90,455	2,389,195.75	4,001,729.20
SEMITOOL INC	0.000	816909105 SMTL	18,092	162,900.15	167,893.76
SEMPRA ENERGY	2.726	816851109 SRE	624,604	19,065,752.33	22,910,474.72
SEMTECH CORPORATION	0.000	816850101 SMTC	213,269	4,121,881.60	4,664,193.03
SENIOR HOUSING PROP TRUST	6.758	81721M109 SNH	59,600	850,270.43	1,128,824.00
SENSIENT TECHNOLOGIES	2.501	81725T100 Q SXT	52,000	1,049,759.06	1,247,480.00
SEPRACOR INC.	0.000	817315104 SEPR	284,600	11,606,597.56	16,896,702.00
SEQUA CORP - CL A	0.000	817320104 SQA.A	6,900	347,892.16	421,935.00
SERENA SOFTWARE INC	0.000	817492101 SRNA	14,800	265,769.14	320,272.00
SEROLOGICALS CORP	0.000	817523103 SERO	47,790	906,765.62	1,057,114.80
SERVICE CORP INTERNATIONAL	4.832	817565104 Q SCI	932,300	4,262,957.55	6,945,635.00
SERVICEMASTER COMPANY	3.190	81760N109 SVM	307,100	3,164,372.76	4,234,909.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
SFBC INTERNATIONAL INC	0.000	784121105 SFCC	13,900	295,181.99	549,050.00
SHARPER IMAGE CORP	0.000	820013100 SHRP	13,000	336,188.72	245,050.00
SHAW GROUP	0.000	820280105 SGR	163,900	2,203,431.84	2,925,615.00
SHENANDOAH TELECOMMU	1.435	82312B106 SHEN	7,270	174,114.49	217,736.50
SHERWIN-WILLIAMS CO	1.523	824348106 Q SHW	387,121	12,481,279.50	17,277,210.23
SHOE CARNIVAL INC	0.000	824889109 SCVL	8,200	108,585.45	106,600.00
SHOPKO STORES INC	0.000	824911101 SKO	54,700	818,043.60	1,021,796.00
SHUFFLE MASTER INC	0.000	825549108 SHFL	50,041	1,436,783.62	2,356,931.10
SI INTERNATIONAL INC	0.000	78427V102 SINT	7,200	165,758.00	221,472.00
SIEBEL SYSTEMS INC.	0.000	826170102 SEBL	1,016,871	12,405,257.41	10,677,145.50
SIERRA HEALTH SERVICES	0.000	826322109 SIE	29,700	566,903.20	1,636,767.00
SIERRA PACIFIC RESOURCES	7.619	826428104 SRP	172,600	1,679,208.28	1,812,300.00
SIGMA-ALDRICH	1.124	826552101 Q SIAL	301,363	15,269,197.28	18,220,406.98
SIGMATEL INC	0.000	82661W107 SGTL	114,670	3,411,526.68	4,074,225.10
SIGNATURE BANK	0.000	82669G104 SBNY	37,800	834,726.76	1,223,208.00
SILGAN HOLDINGS INC	0.984	827048109 SLGN	22,200	803,069.36	1,353,312.00
SILICON GRAPHICS COMPUTER SYSTEMS	0.000	827056102 SGI	137,600	195,530.51	238,048.00
SILICON IMAGE INC	0.000	82705T102 SIMG	82,300	745,004.08	1,354,658.00
SILICON LABORATORIES	0.000	826919102 SLAB	59,100	1,994,135.16	2,086,821.00
SILICON STORAGE TECH	0.000	827057100 SSTI	90,200	615,867.17	536,690.00
SILICON VALLEY BANCSHARES	0.000	827064106 SIVB	33,213	1,015,507.20	1,488,606.66
SILICONIX INC	0.000	827079203 SILI	11,700	490,206.25	426,933.00
SIMMONS 1ST NATL COR	2.072	828730200 SFNC	16,300	377,858.80	471,885.00
SIMPLETECH INC	0.000	828823104 STEC	24,600	122,151.30	113,160.00
SIMPSON MANUFACTURING CO	0.573	829073105 SSD	78,800	1,390,366.69	2,750,120.00
SINCLAIR BROADCAST GROUP-A	1.085	829226109 SBGI	49,700	483,995.95	457,737.00
SIRENZA MICRODEVICES INC	0.000	82966T106 SMDI	102,900	471,486.95	675,024.00
SIRF TECHNOLOGY HOLDINGS	0.000	82967H101 SIRF	36,799	545,384.17	468,083.28
SIRIUS SATELLITE RADIO INC.	0.000	82966U103 SIRI	1,272,900	4,267,513.82	9,737,685.00
SIRVA INC	0.000	82967Y104 SIR	35,575	846,275.01	683,751.50
SITEL CORP	0.000	82980K107 SWW	64,700	151,527.07	159,162.00
SIX FLAGS INC.	0.000	83001P109 PKS	159,900	1,579,388.87	858,663.00
SJW CORP	2.802	784305104 SJW	7,200	234,578.24	262,080.00
SKECHERS U S A INC	0.000	830566105 SKX	120,500	1,207,196.42	1,561,680.00
SKY FINL GROUP INC	3.069	83080P103 SKYF	167,689	4,177,030.98	4,807,643.63
SKYLINE CORP.	1.764	830830105 Q SKY	7,600	233,471.01	310,080.00
SKYWEST INC	0.598	830879102 SKYW	221,270	3,955,227.01	4,438,676.20
SKYWORKS SOLUTIONS INC	0.000	83088M102 SWKS	191,443	6,391,320.49	1,805,307.49
SLM CORP	1.423	78442P106 SLM	593,950	17,455,301.14	31,710,990.50
SM&A	0.000	78465D105 WINS	535,524	4,872,198.64	4,568,555.25

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
SMART & FINAL INC	0.000	831683107	SMF	32,100	357,218.30	461,919.00
SMITH (A.O.) CORP	2.137	831865209	AOS	18,900	514,183.78	565,866.00
SMITH INTERNATIONAL INC	0.000	832110100	SII	200,600	9,451,419.90	10,914,646.00
SMITHFIELD FOODS INC	0.000	832248108	SFD	183,997	4,831,714.33	5,444,471.23
SMITHTOWN BANCORP INC	0.629	832449102	SMTB	13,800	510,594.08	438,150.00
SMURFIT-STONE CONTAINER CORPORATION	0.000	832727101	SSCC	264,400	4,214,312.74	4,938,992.00
SNAP-ON TOOLS CORP.	2.910	833034101	Q SNA	105,600	3,077,017.89	3,628,416.00
SOHU.COM INC	0.000	83408W103	SOHU	11,300	273,501.99	200,123.00
SOLA INTERNATIONAL INC	0.000	834092108	SOL	35,500	706,508.51	977,670.00
SOLETRON CORP	0.000	834182107	SLR	1,357,700	18,427,118.34	7,236,541.00
SONIC AUTOMOTIVE INC.	1.935	83545G102	SAH	40,700	930,085.78	1,009,360.00
SONIC CORP	0.000	835451105	SONC	65,965	881,088.94	2,011,932.50
SONIC INNOVATIONS IN	0.000	83545M109	SNCI	62,600	285,988.98	261,042.00
SONIC SOLUTIONS	0.000	835460106	SNIC	78,180	668,962.23	1,754,359.20
SONICWALL INC	0.000	835470105	SNWL	238,075	1,513,889.65	1,504,634.00
SONOCO PRODUCTS CO	2.968	835495102	SON	175,600	4,445,379.78	5,206,540.00
SONOSIGHT INC.	0.000	83568G104	SONO	16,400	351,402.45	556,780.00
SOTHEBY'S HOLDINGS CL-A	0.000	835898107	BID	83,900	1,167,428.73	1,523,624.00
SOURCE CORP	0.000	836167106	SRCPE	41,200	1,037,409.96	787,332.00
SOURCE INTERLINK COS INC	0.000	836151209	SORC	58,600	587,734.18	778,208.00
SOUTH FINANCIAL GROUP, INC	1.967	837841105	TSFG	147,475	4,259,411.60	4,797,361.75
SOUTH JERSEY INDS IN	3.234	838518108	SJI	15,300	596,711.00	804,168.00
SOUTHCOAST FINANCIAL CORP	0.000	84129R100	SOCB	42,420	941,047.31	1,100,120.28
SOUTHERN CO	4.266	842587107	Q SO	649,400	14,411,801.68	21,767,888.00
SOUTHERN ENERGY HOMES INC	0.000	842814105	SEHI	226,700	306,824.50	1,067,757.00
SOUTHERN PERU COPPER CORP	6.985	843611104	PCU	174,392	7,555,253.03	8,233,046.32
SOUTHERN UNION COMPANY	0.000	844030106	SUG	100,793	1,634,019.51	2,417,016.14
SOUTHSIDE BANCSHARES INC	1.750	84470P109	SBSI	10,395	200,373.56	237,525.75
SOUTHWEST AIRLINES	0.110	844741108	Q LUV	1,766,783	26,372,398.26	28,763,227.24
SOUTHWEST BANCORP IN	1.143	844767103	OKSB	13,300	233,825.58	325,584.00
SOUTHWEST BANCORP OF TEXAS	0.515	84476R109	SWBT	84,354	1,461,555.51	1,964,604.66
SOUTHWEST GAS CORP	3.228	844895102	Q SWX	39,350	881,799.48	999,490.00
SOUTHWESTERN ENERGY COMPANY	0.000	845467109	SWN	49,765	1,283,474.12	2,522,587.85
SOVEREIGN BANCORP INC	0.532	845905108	SOV	430,302	6,846,016.55	9,703,310.09
SPANISH BROADCASTING SYSTEM	0.000	846425882	SBSA	17,500	156,790.74	184,800.00
SPARTECH CORP	1.771	847220209	SEH	18,900	451,114.44	512,001.00
SPATIALIGHT INC	0.000	847248101	HDTV	51,800	241,533.10	463,610.00
SPECIALTY LABORATORIES	0.000	84749R100	SP	8,900	96,622.96	98,256.00
SPECTRASITE INC	0.000	84761M104	SSI	47,000	2,107,804.28	2,721,300.00
SPEEDWAY MOTORSPORTS	0.791	847788106	TRK	16,400	445,041.99	642,552.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
SPHERION CORPORATION	0.000	848420105 SFN	123,262	1,305,272.60	1,035,400.80
SPINNAKER EXPLORATION CO	0.000	84855W109 SKE	43,685	1,280,502.21	1,532,032.95
SPORTS AUTHORITY INC	0.000	84917U109 TSA	15,125	410,642.19	389,468.75
SPRINT CORP.	2.012	852061100 Q FON	2,823,218	67,852,182.60	70,156,967.30
SPSS INC.	0.000	78462K102 SPSS	29,300	452,747.49	458,252.00
SPX CORP.	2.496	784635104 Q SPW	185,200	7,335,944.04	7,419,112.00
SRA INTERNATIONAL INC - CLASS A	0.000	78464R105 SRX	48,333	1,726,640.47	3,102,978.60
SS&C TECHNOLOGIES IN	0.774	85227Q100 SSNC	15,050	288,799.28	310,782.50
ST JUDE MED. INC.	0.000	790849103 STJ	782,000	17,641,101.65	32,789,260.00
ST MARY LAND & EXPLORATION	0.239	792228108 SM	37,000	893,540.56	1,544,380.00
ST PAUL TRAVELERS COS INC	2.373	792860108 Q STA	1,208,136	43,282,028.91	44,785,601.52
STAGE STORES INC	0.000	85254C305 STGS	31,600	958,522.83	1,312,032.00
STAMPS COM INC	0.000	852857200 STMP	34,562	422,732.92	547,462.08
STANCORP FINANCIAL GROUP	1.212	852891100 SFG	149,415	9,315,389.93	12,326,737.50
STANDARD COMMERCIAL CORP	1.798	853258101 STW	24,600	461,977.76	478,716.00
STANDARD MICROSYSTEMS CORP	0.000	853626109 SMSC	31,236	658,486.92	556,937.88
STANDARD MOTOR PRODS	2.278	853666105 SMP	27,000	414,436.67	426,600.00
STANDARD REGISTER CO	6.515	853887107 SR	26,800	344,873.33	378,416.00
STANDARD-PACIFIC CORP	0.498	85375C101 SPF	152,100	6,236,433.31	9,755,694.00
STANDEX INTERNATIONAL CORP	2.948	854231107 SXI	21,900	506,861.79	623,931.00
STANLEY FURNITURE CO INC	0.889	854305208 STLY	9,800	280,549.37	440,510.00
STANLEY WORKS	2.286	854616109 Q SWK	284,000	11,688,058.25	13,913,160.00
STAPLES INC	0.593	855030102 SPLS	1,128,000	25,076,795.35	38,024,880.00
STARBUCKS CORP.	0.000	855244109 SBUX	716,300	17,246,245.36	44,668,468.00
STARTEK INC	5.764	85569C107 SRT	12,100	453,840.51	344,245.00
STARWOOD RESORTS	1.438	85590A203 HOT	350,200	13,090,686.21	20,451,680.00
STATE AUTO FINL CORP	0.696	855707105 STFC	30,100	808,025.94	778,085.00
STATE BANCORP INC N.	2.181	855716106 STB	8,965	194,959.39	246,537.50
STATE FINANCIAL SERVICES CORP	1.993	856855101 SFSW	13,900	369,033.45	418,390.00
STATE STREET CORP	1.384	857477103 STT	704,800	31,223,087.04	34,619,776.00
STATION CASINOS INC	1.536	857689103 STN	148,100	5,467,633.25	8,098,108.00
STEAK N SHAKE COMPANY	0.000	857873103 SNS	45,500	726,729.45	913,640.00
STEEL DYNAMICS INC	1.056	858119100 STLD	41,600	661,963.72	1,575,808.00
STEEL TECHNOLOGIES INC	0.727	858147101 STTX	80,400	1,707,864.99	2,211,804.00
STEELCASE INC	1.734	858155203 SCS	251,500	3,379,741.65	3,480,760.00
STEIN MART INC.	0.000	858375108 SMRT	40,700	555,685.30	694,342.00
STEINWAY MUSICAL INS	0.000	858495104 LVB	20,500	588,116.16	593,270.00
STELLENT INC	0.000	85856W105 STEL	48,356	341,817.93	426,499.92
STEPAN CO	3.202	858586100 Q SCL	5,900	143,031.01	143,724.00
STEREOTAXIS INC	0.000	85916J102 STXS	6,100	60,726.72	59,963.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
STERICYCLE INC	0.000	858912108	SRCL	78,615	3,425,213.97	3,612,359.25
STERIS CORP	0.000	859152100	Q STE	161,900	3,629,159.04	3,840,268.00
STERLING BANCORP	2.690	859158107	STL	18,310	357,795.82	517,257.50
STERLING BANCSHARES INC	1.401	858907108	SBIB	77,026	1,053,619.43	1,099,161.02
STERLING FINL CORP	2.232	859317109	SLFI	23,825	490,567.96	683,062.75
STERLING FINL CORP W	0.000	859319105	STSA	18,776	544,737.04	737,145.76
STEWART & STEVENSON SERVICES	1.680	860342104	Q SVC	111,200	1,858,400.81	2,249,576.00
STEWART ENTERPRISES INC. CL-A	0.000	860370105	STEI	367,700	1,960,624.99	2,570,223.00
STEWART INFO SVCS	1.104	860372101	STC	47,600	1,585,647.15	1,982,540.00
STIFEL FINANCIAL CORP	0.000	860630102	SF	27,333	533,581.62	572,626.35
STILLWATER MINING COMPANY	0.000	86074Q102	SWC	92,229	1,068,099.20	1,038,498.54
STMICROELECTRONICS NV-NY SHS	0.465	861012102	STM	388,300	7,431,949.64	7,501,956.00
STONE ENERGY CORP	0.000	861642106	SGY	34,800	1,425,461.75	1,569,132.00
STONERIDGE INC	0.000	86183P102	SRI	31,200	458,468.36	472,056.00
STORAGE TECHNOLOGY CORP	0.000	862111200	STK	598,100	16,725,818.57	18,905,941.00
STRATASYS INC	0.000	862685104	SSYS	100,800	2,272,775.92	3,382,848.00
STRATTEC SECURITY CORP	0.000	863111100	STRT	7,431	432,979.94	465,329.22
STRAYER EDUCATION INC	0.455	863236105	STRA	14,500	1,367,887.11	1,591,955.00
STRIDE RITE CORP	1.790	863314100	Q SRR	59,500	654,597.35	664,615.00
STRYKER CORP.	0.186	863667101	SYK	769,400	24,132,469.43	37,123,550.00
STUDENT LN CORP	1.956	863902102	STU	6,500	894,893.98	1,196,000.00
STURM RUGER & CO INC	4.429	864159108	RGR	23,500	272,128.83	212,205.00
SUFFOLK BANCORP	2.182	864739107	SUBK	12,100	385,698.06	421,443.00
SUN BANCORP INC/NJ	0.000	86663B102	SNBC	600	13,288.81	14,988.00
SUN MICROSYSTEMS INC.	0.000	866810104	SUNW	6,804,741	69,092,985.94	36,609,506.58
SUNGARD DATA SYSTEMS	0.000	867363103	SDS	289,690	6,870,889.21	8,206,917.70
SUNOCO, INC.	1.468	86764P109	Q SUN	292,100	13,957,644.30	23,867,491.00
SUNRISE SENIOR LIVING INC	0.000	86768K106	SRZ	23,600	744,327.05	1,094,096.00
SUNTERRA CORP	0.000	86787D208	SNRR	20,600	227,610.14	289,224.00
SUNTRUST BANKS INC.	2.707	867914103	Q STI	641,076	40,934,210.16	47,362,694.88
SUPER VALU STORES INC.	1.767	868536103	Q SVU	499,642	11,816,599.88	17,247,641.84
SUPERGEN INC	0.000	868059106	SUPG	19,700	120,536.60	138,885.00
SUPERIOR ENERGY SVCS	0.000	868157108	SPN	65,047	619,911.92	1,002,374.27
SUPERIOR INDUSTRIES INTL	2.134	868168105	SUP	24,800	949,235.78	720,440.00
SUPERTEX INC	0.000	868532102	SUPX	9,900	218,290.61	214,830.00
SUPPORTSOFT INC	0.000	868587106	SPRT	17,400	192,525.63	115,884.00
SUREWEST COMMUNICATI	3.527	868733106	SURW	16,182	477,019.68	458,759.70
SURMODICS INC	0.000	868873100	SRDX	59,500	1,366,803.60	1,934,345.00
SUSQUEHANNA BANCSHARES INC.	3.687	869099101	SUSQ	42,290	909,749.39	1,055,135.50
SWIFT ENERGY COMPANY	0.000	870738101	SFY	39,600	850,295.70	1,146,024.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
SWIFT TRANSPORTATION CO.	0.000	870756103 SWFT	123,589	2,172,237.48	2,654,691.72
SWS GROUP INC	1.824	78503N107 SWS	3,100	44,125.75	67,952.00
SYBASE INC.	0.000	871130100 SY	252,902	4,182,306.81	5,045,394.90
SYBRON DENTAL SPECIALTIES	0.000	871142105 SYD	78,500	1,733,931.65	2,777,330.00
SYCAMORE NETWORKS INC	0.000	871206108 SCMR	320,471	1,339,485.10	1,301,112.26
SYKES ENTERPRISES	0.000	871237103 SYKE	122,175	689,461.58	849,116.25
SYMANTEC CORP	0.000	871503108 SYMC	1,231,800	14,317,756.55	31,731,168.00
SYMBION INC	0.000	871507109 SMBI	65,800	1,121,119.90	1,452,864.00
SYMBOL TECHNOLOGIES INC	0.115	871508107 SBL	331,430	5,538,139.88	5,733,739.00
SYMMETRICOM INC	0.000	871543104 SYMM	49,889	380,666.82	484,422.19
SYMMETRY MEDICAL INC	0.000	871546206 SMA	6,000	90,000.00	126,300.00
SYMYX TECHNOLOGIES INC.	0.000	87155S108 SMMX	38,556	880,337.31	1,159,764.48
SYNAPTICS INC	0.000	87157D109 SYNA	80,740	1,757,968.63	2,469,029.20
SYNNEX CORP	0.000	87162W100 SNX	30,700	572,429.04	738,642.00
SYNOPSYS INC.	0.000	871607107 SNPS	646,363	14,726,461.04	12,681,642.06
SYNOVUS FINANCIAL CORP	2.424	87161C105 SNV	345,500	8,520,603.49	9,874,390.00
SYNTEL INC	1.368	87162H103 SYNT	8,100	165,562.05	142,074.00
SYNTOLEUM CORP.	0.000	871630109 SYNM	400	2,771.99	3,212.00
SYPRIS SOLUTIONS INC	0.783	871655106 SYPR	7,454	102,262.49	114,120.74
SYSCO CORP.	1.571	871829107 Q SYY	981,100	24,377,732.50	37,448,587.00
SYSTEMAX INC	0.000	871851101 SYX	10,700	67,584.62	78,538.00
T ROWE PRICE GROUP INC.	1.479	74144T108 Q TROW	202,800	7,330,825.69	12,614,160.00
TAIWAN SEMICONDUCTOR ADR	0.306	874039100 TSM	949,100	7,770,042.52	8,057,859.00
TAKE-TWO INTERACTIVE SOFTWARE	0.000	874054109 TTWO	131,100	3,742,639.54	4,560,968.99
TALK AMERICA HOLDINGS INC	0.000	87426R202 TALK	96,600	684,053.97	639,492.00
TALX CORP	0.930	874918105 TALX	15,200	336,470.35	392,008.00
TANOX INC	0.000	87588Q109 TNOX	38,200	636,131.06	580,640.00
TARGET CORP	0.616	87612E106 Q TGT	1,812,300	53,069,353.93	94,112,739.00
TARO PHARMACEUTICAL INDUS	0.000	M8737E108 TARO	21,600	491,799.18	735,048.00
TASER INTERNATIONAL INC	0.000	87651B104 TASR	41,400	808,695.44	1,307,826.00
TAYLOR CAPITAL GROUP INC	0.716	876851106 TAYC	4,324	102,007.70	144,854.00
TBC CORP	0.000	872183108 TBCC	29,900	395,354.74	831,220.00
TCF FINANCIAL CORP	2.644	872275102 TCB	384,200	9,943,586.83	12,348,188.00
TECH DATA CORP	0.000	878237106 TECD	199,700	7,494,744.37	9,066,380.00
TECHNE CORPORATION	0.000	878377100 TECH	58,600	2,067,869.94	2,279,540.00
TECHNICAL OLYMPIC US	0.236	878483106 TOA	29,300	716,304.26	743,634.00
TECHNITROL INC.	0.769	878555101 TNL	44,800	983,913.46	815,360.00
TECO ENERGY	4.954	872375100 Q TE	327,700	4,548,443.62	5,026,918.00
TECUMSEH PRODUCTS CO CL-A	2.677	878895200 TECUA	58,454	2,405,563.75	2,794,101.20
TEJON RANCH CO DEL	0.000	879080109 TRC	2,500	83,514.84	102,000.00



## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
TEKELEC	0.000	879101103 TKLC	96,318	1,495,366.31	1,968,739.92
TEKTRONIX, INC.	0.794	879131100 Q TEK	370,512	10,551,418.51	11,193,167.53
TELEDYNE TECHNOLOGIES INC	0.000	879360105 TDY	154,220	2,679,999.06	4,538,694.60
TELEFLEX INC	1.694	879369106 Q TFX	57,700	2,545,851.08	2,996,938.00
TELEPHONE & DATA	0.857	879433100 TDS	116,400	7,885,623.04	8,956,980.00
TELETECH HOLDINGS INC	0.000	879939106 TTEC	80,500	566,913.01	780,045.00
TELIK INC	0.000	87959M109 TELK	81,400	1,533,401.77	1,557,996.00
TELLABS INC.	0.000	879664100 TLAB	1,393,245	14,261,087.76	11,967,974.55
TEMPLE-INLAND INC.	2.105	879868107 Q TIN	96,800	5,791,410.98	6,621,120.00
TEMPUR-PEDIC INTERNATIONAL INC	0.000	88023U101 TPX	5,800	71,834.60	122,960.00
TENET HEALTHCARE CORP	0.000	88033G100 THC	941,038	13,964,410.23	10,332,597.24
TENNANT COMPANY	2.219	880345103 TNC	46,300	1,907,499.70	1,835,795.00
TENNECO AUTOMOTIVE INC	0.000	880349105 Q TEN	46,600	241,750.54	803,384.00
TERADYNE INC	0.000	880770102 TER	443,400	11,816,150.39	7,568,838.00
TERCICA INC	0.000	88078L105 TRCA	6,300	51,487.79	63,063.00
TEREX CORP	0.000	880779103 TEX	81,445	2,106,564.68	3,880,854.25
TERRA INDS INC	0.000	880915103 TRA	67,700	431,673.57	601,176.00
TESORO CORP	0.000	881609101 TSO	102,900	1,189,095.96	3,278,394.00
TESSERA TECHNOLOGIES INC	0.000	88164L100 TSRA	139,635	4,109,797.89	5,195,818.35
TETRA TECH INC.	0.000	88162G103 TTEK	85,700	1,329,163.74	1,434,618.01
TETRA TECHNOLOGIES INC.	0.000	88162F105 TTI	24,750	434,809.15	700,425.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	0.532	2883878 TEVA	154,800	3,763,996.85	4,622,328.02
TEXAS CAPITAL BANCSHARES	0.000	88224Q107 TCBI	23,700	394,536.69	512,394.00
TEXAS INDUSTRIES INC	0.480	882491103 TXI	38,700	1,373,690.79	2,414,106.00
TEXAS INSTRS INC	0.406	882508104 Q TXN	5,320,453	146,516,664.18	130,989,552.86
TEXAS REGIONAL BANCSHARES INC	1.224	882673106 TRBS	57,450	1,536,365.47	1,877,466.00
TEXAS ROADHOUSE INC-CLASS A	0.000	882681109 TXRH	56,775	1,295,299.45	1,677,701.25
TEXAS UNITED BANCSHARES INC	1.417	882838105 TXUI	23,200	395,523.73	458,200.00
TEXTRON INC.	1.897	883203101 Q TXT	202,100	10,994,137.28	14,914,980.00
THE BANCORP INC	0.000	05969A105 TBBKD	20,470	296,107.26	327,520.00
THE DIRECTV GROUP INC	0.000	25459L106 DTV	604,565	8,396,826.42	10,120,429.48
THE FINISH LINE-CL A	0.546	317923100 FINL	41,800	549,755.44	764,940.00
THE FIRST MARBLEHEAD CORP	0.000	320771108 FMD	13,600	545,972.00	765,000.00
THE GEO GROUP INC	0.000	36159R103 GGI	25,400	509,803.62	675,132.00
THE MEN'S WEARHOUSE INC.	0.000	587118100 MW	35,100	890,337.44	1,121,796.00
THE ST. JOE COMPANY	0.872	790148100 JOE	45,600	2,530,653.44	2,927,520.00
THERAGENICS CORPORATION	0.000	883375107 TGX	378,000	1,786,661.54	1,534,680.00
THERMO ELECTRON CORP.	0.000	883556102 TMO	246,600	5,828,688.54	7,444,854.00
THERMOGENESIS CORP	0.000	883623209 KOOL	49,600	186,813.73	314,464.00
THIRD WAVE TECHNOLOGIES INC	0.000	88428W108 TWTI	61,800	289,444.23	531,480.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
THOMAS & BETTS CORP.	0.000	884315102 Q TNB	101,400	2,393,441.14	3,118,050.00
THOMAS INDUSTRIES INC	0.951	884425109 TII	22,700	638,028.69	906,184.00
THOMAS NELSON INC	0.885	640376109 Q TNM	52,095	1,095,337.23	1,177,347.00
THOR INDUSTRIES INC	0.323	885160101 THO	71,087	1,568,339.76	2,633,773.35
THORATEC CORP	0.000	885175307 THOR	49,800	828,039.88	518,916.00
THQ INC	0.000	872443403 THQI	61,348	1,216,236.39	1,407,323.12
THREE-FIVE SYSTEMS INC	0.000	88554L108 TFS	98,500	525,964.67	238,370.00
TIBCO SOFTWARE INC	0.000	88632Q103 TIBX	528,900	3,968,902.05	7,055,526.00
TIDEWATER INC	1.684	886423102 Q TDW	80,600	2,485,737.73	2,870,166.00
TIER TECHNOLOGIES INC-CL B	0.000	88650Q100 TIER	69,969	602,022.70	647,213.25
TIERONE CORP	0.804	88650R108 TONE	25,200	526,093.82	626,220.00
TIFFANY & CO	0.750	886547108 TIF	213,800	7,098,925.36	6,835,186.00
TIMBERLAND CO CL-A	0.000	887100105 TBL	80,500	4,187,134.60	5,044,935.00
TIME WARNER INC.	2.777	887317105 TWX	10,544,890	298,764,894.22	204,992,661.60
TIME WARNER TELECOM CL A	0.000	887319101 TWTC	8,336	51,510.31	36,344.96
TIMKEN CO.	1.998	887389104 Q TKR	163,500	4,056,259.70	4,254,270.00
TITAN CORP	0.000	888266103 TTN	77,300	1,027,521.30	1,252,260.00
TITAN INT'L INC.	0.132	88830M102 Q TWI	42,300	157,964.88	638,730.00
TITANIUM METALS CORP	0.000	888339207 TIE	7,275	135,688.33	175,618.50
TIVO INC	0.000	888706108 TIVO	17,900	100,646.60	105,073.00
TJX COS. INC.	0.716	872540109 Q TJX	1,041,900	20,298,452.88	26,182,947.00
TODCO	0.000	88889T107 THE	39,100	703,675.02	720,222.00
TOLL BROTHERS INC	0.000	889478103 TOL	92,100	3,225,902.87	6,318,981.00
TOMPKINSTRUSTCO INC	2.243	890110109 TMP	8,040	342,921.84	430,059.60
TOO INC	0.000	890333107 TOO	95,000	2,103,925.72	2,323,700.00
TOOTSIE ROLL INDUSTRIES, INC.	0.808	890516107 Q TR	40,100	1,395,799.39	1,388,663.00
TOPPS INC	1.641	890786106 TOPP	39,345	358,145.79	383,613.75
TORCHMARK CORP	0.770	891027104 Q TMK	338,200	14,374,549.68	19,324,748.00
TORO CO	0.590	891092108 TTC	28,300	827,932.61	2,302,205.00
TOTAL SYS SVCS INC	0.658	891906109 TSS	32,600	737,028.68	792,180.00
TOWER AUTOMOTIVE INC	0.000	891707101 TWR	55,500	238,422.37	132,645.00
TOWER GROUP INC	0.833	891777104 TWGP	16,600	187,461.99	199,200.00
TOYS R US INC.	0.000	892335100 TOY	598,000	8,157,243.83	12,241,060.00
TRACTOR SUPPLY COMPANY	0.000	892356106 TSCO	42,152	944,252.01	1,568,475.92
TRAMMELL CROW CO	0.000	89288R106 TCC	48,900	604,577.49	885,579.00
TRANS WORLD ENTERTAINMENT CP	0.000	89336Q100 TWMC	79,123	603,129.56	986,663.81
TRANSACT TECHNOLOGIES INC	0.000	892918103 TACT	9,500	273,534.45	202,920.00
TRANSACTION SYSTEMS ARCHITECTS	0.000	893416107 TSAI	51,242	844,423.30	1,017,153.70
TRANSATLANTIC HOLDINGS INC	0.646	893521104 Q TRH	4,525	296,414.94	279,780.75
TRANSKARYOTIC THERAPIES INC.	0.000	893735100 TKTX	32,600	429,411.42	827,714.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
TRANSMETA CORP	0.000	89376R109 TMTA	177,600	246,529.32	289,488.00
TRANSMONTAIGNE INC	0.000	893934109 TMG	60,700	358,480.74	372,091.00
TRANSWITCH CORP	0.000	894065101 TXCC	387,300	498,032.01	596,442.00
TRC COS INC	0.000	872625108 TRR	10,100	163,009.45	171,700.00
TREDEGAR CORPORATION	0.791	894650100 TG	42,500	732,306.91	858,925.00
TREX COMPANY INC	0.000	89531P105 TWP	6,400	269,730.41	335,616.00
TRIAD GTY INC	0.000	895925105 TGIC	14,000	661,286.82	846,720.00
TRIAD HOSPITALS INC	0.000	89579K109 TRI	112,800	3,795,566.17	4,197,288.00
TRIARC COM	2.000	895927101 TRY	52,995	670,617.83	688,935.00
TRIARC COMPANIES, INC.-B	2.447	895927309 TRY.B	43,200	488,958.13	529,632.00
TRIBUNE CO	1.139	896047107 Q TRB	688,500	29,188,322.83	29,013,390.00
TRICO BANCSHARES	1.880	896095106 TCBK	22,411	385,832.24	524,417.40
TRIDENT MICROSYSTEMS INC	0.000	895919108 TRID	84,157	1,198,885.86	1,407,105.04
TRIMBLE NAVIGATION LTD	0.000	896239100 TRMB	88,285	1,799,092.29	2,916,936.40
TRIMERIS INC	0.000	896263100 TRMS	37,400	525,925.81	529,958.00
TRINITY INDUSTRIES	0.704	896522109 TRN	172,900	4,911,926.53	5,892,432.00
TRIPATH IMAGING INC	0.000	896942109 TPTH	199,300	1,709,937.41	1,787,721.00
TRIQUENT SEMICONDUCTOR	0.000	89674K103 TQNT	104,400	911,153.36	464,580.00
TRIUMPH GROUP INC	0.000	896818101 TGI	23,500	850,615.21	928,250.00
TRIZETTO GROUP INC	0.000	896882107 TZIX	34,800	220,278.66	330,600.00
TRUSTCO BANK CORP. NY	4.351	898349105 TRST	82,700	875,575.16	1,140,433.00
TRUSTMARK CORP	2.574	898402102 TRMK	52,300	1,396,336.84	1,624,961.00
TRW AUTOMOTIVE HOLDINGS CORP	0.000	87264S106 TRW	31,250	604,059.43	646,875.00
TTM TECHNOLOGIES	0.000	87305R109 TTMI	69,220	699,339.65	816,796.00
TUESDAY MORNING CORP	0.000	899035505 TUES	21,500	632,073.60	658,545.00
TUPPERWARE CORPORATION	4.247	899896104 TUP	58,000	967,571.74	1,201,760.00
TWEETER HOME ENTERTAINMENT GROUP	0.000	901167106 TWTR	103,000	651,990.00	705,550.00
TXU CORPORATION	3.485	873168108 Q TXU	572,542	17,868,677.22	36,963,311.52
TYCO INT'L. LTD NEW	1.119	902124106 Q TYC	124,700	2,728,944.73	4,456,778.00
TYLER TECHNOLOGIES I	0.000	902252105 TYL	61,800	483,270.62	516,648.00
TYSON FOODS INC. CL-A	0.869	902494103 TSN	1,186,228	17,113,194.09	21,826,595.20
U S B HLDG INC	2.088	902910108 UBH	20,351	426,401.57	506,739.90
U S CONCRETE INC	0.000	90333L102 RMIX	23,500	159,360.04	180,245.00
U S XPRESS ENTERPRIS	0.000	90338N103 XPRSA	6,434	77,417.94	188,516.20
UAP HOLDING CORP	0.000	903441103 UAPH	78,625	1,253,945.89	1,357,853.75
UBIQUITEL INC	0.000	903474302 UPCS	320,215	1,062,063.35	2,279,930.80
UCBH HOLDINGS INC	0.349	90262T308 UCBH	36,400	1,169,792.63	1,667,848.00
UGI CORP	3.055	902681105 UGI	8,020	289,634.11	328,098.20
UICI	1.474	902737105 UCI	68,600	1,454,154.89	2,325,540.00
UIL HOLDINGS CORPORATION	5.614	902748102 UIL	18,000	746,811.69	923,400.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
ULTICOM INC.	0.000	903844108 ULCM	11,500	120,522.61	184,345.00
ULTIMATE SOFTWARE GROUP INC	0.000	90385D107 ULTI	18,200	197,414.49	230,776.00
ULTRA PETROLEUM CORP	0.000	903914109 UPL	11,325	349,589.31	545,072.25
ULTRALIFE BATTERIES INC	0.000	903899102 ULBI	75,300	1,127,397.65	1,464,585.00
ULTRATECH INC	0.000	904034105 UTEK	9,680	187,949.05	182,468.00
UMB FINL CORP	1.553	902788108 UMBF	22,994	1,043,062.52	1,302,840.04
UMPQA HLDGS CORP	0.952	904214103 UMPQ	80,775	1,655,680.04	2,036,337.75
UNIFI INC	0.000	904677101 UFI	228,300	934,023.29	874,389.00
UNIFIRST CORP	0.530	904708104 Q UNF	22,400	609,600.22	633,472.00
UNION BANKSHARES COR	1.821	905399101 UBSH	2,462	71,042.41	94,614.66
UNION PACIFIC CORP.	1.784	907818108 Q UNP	554,900	30,128,853.68	37,317,025.00
UNIONBANCAL CORPORATION	2.233	908906100 UB	237,245	12,351,865.40	15,297,557.60
UNISOURCE ENERGY CORP	2.654	909205106 UNS	46,300	933,675.09	1,116,293.00
UNISYS CORP.	0.000	909214108 UIS	649,247	10,814,690.74	6,609,334.46
UNIT CORP	0.000	909218109 UNT	100,955	2,324,098.93	3,857,490.55
UNITED AUTO GROUP INC	1.487	909440109 UAG	29,400	737,610.38	869,946.00
UNITED BANKSHARES INC.	2.726	909907107 UBSI	65,400	2,118,818.58	2,495,010.00
UNITED CMNTY BKS BLA	0.891	90984P105 UCBI	31,633	675,090.01	851,876.69
UNITED CMNTY FINL CO	2.678	909839102 UCFC	30,000	319,012.49	336,000.00
UNITED DEFENSE INDUSTRIES INC	0.000	91018B104 UDI	101,291	3,323,371.43	4,785,999.75
UNITED FIRE & CAS CO	1.423	910331107 UFCS	39,382	834,123.64	1,327,567.22
UNITED INDUSTRIAL CORP	1.032	910671106 UIC	17,400	356,771.05	674,076.00
UNITED NATURAL FOODS INC.	0.000	911163103 UNFI	80,873	1,562,401.79	2,515,150.30
UNITED ONLINE INC	0.000	911268100 UNTD	59,200	1,018,174.62	682,576.00
UNITED PANAM FINANCIAL CORP	0.000	911301109 UPFC	17,850	305,354.45	340,221.00
UNITED PARCEL SERVICES INC	1.310	911312106 UPS	1,079,000	71,798,553.30	92,211,340.00
UNITED RENTALS INCORPORATED	0.000	911363109 URI	33,500	528,545.15	633,150.00
UNITED STATES STEEL CORP.	0.390	912909108 Q X	115,600	3,165,247.85	5,924,500.00
UNITED STATIONERS INC	0.000	913004107 USTR	37,660	1,239,742.74	1,739,892.00
UNITED SURGICAL PARTNERS	0.000	913016309 USPI	31,200	910,872.99	1,301,040.00
UNITED TECHNOLOGIES	1.354	913017109 Q UTX	652,600	40,252,257.06	67,446,210.00
UNITED THERAPEUTICS CORP	0.000	91307C102 UTHR	59,000	2,074,661.59	2,663,850.00
UNITEDGLOBALCOM	0.000	913247508 UCOMA	450,919	3,481,354.52	4,355,877.54
UNITEDHEALTH GROUP INC	0.034	91324P102 A UNH	1,440,770	50,652,654.34	126,830,983.10
UNITRIN INC.	3.652	913275103 UTR	70,700	2,870,905.73	3,213,315.00
UNIVERSAL AMERN FINL	0.000	913377107 UHCO	45,500	437,061.66	703,885.00
UNIVERSAL COMPRESSION HLDGS	0.000	913431102 UCO	62,500	1,870,243.47	2,181,875.00
UNIVERSAL CORP-VA	3.511	913456109 Q UVV	27,900	1,208,402.57	1,334,736.00
UNIVERSAL ELECTRONICS INC	0.000	913483103 UEIC	124,622	1,882,194.09	2,193,347.20
UNIVERSAL FOREST PRODUCTS	0.230	913543104 UFPI	71,100	1,993,371.88	3,085,740.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM		COMMON STOCK				
UNIVERSAL HEALTH SERVICES CL B	0.719	913903100	UHS	121,711	5,453,170.26	5,416,139.50
UNIVERSAL TECHNICAL INSTITUTE INC	0.000	913915104	UTI	69,364	2,404,917.75	2,644,155.68
UNIVEST CORP OF PENNSYLVANIA	2.173	915271100	UVSP	13,400	633,948.54	616,668.00
UNIVISION COMMUNICATIONS	0.000	914906102	UVN	706,000	21,599,056.72	20,664,620.00
UNIZAN FINANCIAL CORP	2.049	91528W101	UNIZ	24,200	466,891.30	637,670.00
UNOCAL	1.850	915289102	Q UCL	435,600	14,469,610.90	18,835,344.00
UNOVA INC.	0.000	91529B106	UNA	196,663	3,016,709.91	4,973,607.27
UNUMPROVIDENT CORP.	1.672	91529Y106	Q UNM	289,600	4,992,577.22	5,195,424.00
URBAN OUTFITTERS INC	0.000	917047102	URBN	45,700	916,235.09	2,029,080.00
UROLOGIX INC	0.000	917273104	ULGX	15,600	232,075.22	100,932.00
URS CORPORATION	0.000	903236107	URS	97,900	2,465,591.51	3,142,590.00
US BANCORP	3.831	902973304	USB	3,681,052	81,008,104.53	115,290,548.64
US CELLULAR CORP.	0.000	911684108	USM	61,409	2,092,629.36	2,748,666.84
USA MOBILITY INC	0.000	90341G103	USMO	32,394	934,729.08	1,143,832.14
USANA HEALTH SCIENCES INC	0.000	90328M107	USNA	5,300	147,952.70	181,260.00
USEC INC.	5.676	90333E108	USU	112,700	879,515.28	1,092,063.00
USF CORP	0.982	91729Q101	USFC	39,900	1,220,236.26	1,514,205.00
USG CORPORATION	0.248	903293405	USG	56,800	976,406.44	2,287,336.00
USI HOLDINGS CORP	0.000	90333H101	USIH	387,100	5,216,238.35	4,478,747.00
UST INC.	4.323	902911106	Q UST	396,743	14,225,094.50	19,087,305.73
UTI WORLDWIDE INC	0.169	G87210103	UTIW	88,784	2,581,192.29	6,039,087.68
UTSTARCOM, INC	0.000	918076100	UTSI	372,100	9,832,225.61	8,242,015.00
V F CORP	1.950	918204108	Q VFC	183,700	7,237,939.36	10,173,306.00
VAIL RESORTS INC	0.000	91879Q109	MTN	55,100	842,978.41	1,235,342.00
VALASSIS COMMUNICATIONS INC	0.000	918866104	VCI	79,700	2,120,958.08	2,790,297.00
VALEANT PHARMACEUTICALS	1.176	91911X104	Q VRX	126,700	2,879,371.39	3,338,545.00
VALENCE TECHNOLOGY INC	0.000	918914102	VLNC	100	383.57	311.00
VALERO ENERGY CORP.	0.704	91913Y100	Q VLO	662,182	15,598,169.34	30,063,062.80
VALHI INC	1.491	918905100	VHI	39,300	551,809.23	632,337.00
VALLEY NATL BANCORP	3.255	919794107	VLV	38,660	996,524.46	1,068,949.00
VALMONT INDUSTRIES	1.274	920253101	VMI	29,300	650,770.41	735,723.00
VALSPAR CORP	1.599	920355104	VAL	103,145	4,868,798.64	5,158,281.45
VALUE LINE INC	2.548	920437100	VALU	1,500	55,865.34	58,857.00
VALUECLICK, INC	0.000	92046N102	VCLK	98,430	759,683.22	1,312,071.90
VALUEVISION MEDIA INC	0.000	92047K107	VVTV	57,185	820,436.50	795,443.35
VARCO INTERNATIONAL INC.	0.000	922122106	VRC	214,962	4,874,932.11	6,266,142.30
VARIAN INC.	0.000	922206107	VARI	80,431	2,832,666.14	3,298,475.31
VARIAN MEDICAL SYSTEMS	0.000	92220P105	VAR	517,558	15,934,920.03	22,379,207.92
VARIAN SEMICONDUCTOR EQUIPMENT ASSOC	0.000	922207105	VSEA	40,300	1,143,274.66	1,485,055.00
VASTERA INC	0.000	92239N109	VAST	28,300	69,926.47	74,429.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
VCA ANTECH INC	0.000	918194101 WOOF	86,061	1,704,838.20	1,686,795.60
VECTOR GROUP LTD	9.621	92240M108 VGR	26,790	411,416.51	445,517.70
VECTREN CORPORATION	4.403	92240G101 VVC	123,900	3,054,570.00	3,320,520.00
VEECO INSTRUMENTS INC	0.000	922417100 VECO	18,200	520,621.77	383,474.00
VENTANA MED SYS INC	0.000	92276H106 VMSI	29,260	1,223,346.38	1,872,347.40
VENTAS INC.	4.742	92276F100 VTR	285,326	6,599,471.17	7,820,785.66
VENTIV HEALTH INC.	0.000	922793104 VTIV	88,100	1,009,093.47	1,790,192.00
VERINT SYS INC	0.000	92343X100 VRNT	13,000	440,967.64	472,290.00
VERISIGN INC	0.000	92343E102 VRSN	258,100	4,071,269.61	8,651,512.00
VERITAS DGC INC.	0.000	92343P107 VTS	45,000	597,286.35	1,008,450.00
VERITAS SOFTWARE CORPORATION	0.000	923436109 VRTS	869,400	22,855,082.97	24,821,370.00
VERITY INC.	0.000	92343C106 VRTY	33,049	738,655.18	433,602.88
VERIZON COMMUNICATIONS	3.801	92343V104 Q VZ	5,989,738	244,018,820.20	242,644,286.38
VERSO TECHNOLOGIES INC	0.000	925317109 VRSO	147,700	135,820.39	106,344.00
VERTEX PHARMAREUTICALS INC	0.000	92532F100 VRTX	98,595	1,705,279.64	1,042,149.15
VERTUE INC	0.000	92534N101 VTRU	13,900	369,232.99	525,003.00
VESTA INS GROUP INC	2.717	925391104 VTA	118,100	652,481.16	434,608.00
VIACOM INC-CLASS B	0.769	925524308 VIA.B	3,656,288	140,368,910.84	133,052,320.33
VIAD CORP	0.561	92552R406 VVI	133,326	3,034,224.73	3,798,457.74
VIASAT INC.	0.000	92552V100 VSAT	23,093	470,410.87	560,467.11
VIASYS HEALTHCARE INC	0.000	92553Q209 VAS	57,400	1,086,794.28	1,090,600.00
VICAL INC	0.000	925602104 VICL	3,550	15,534.09	16,685.00
VICOR CORP	0.610	925815102 VICR	40,942	539,424.47	536,749.62
VICURON PHARMACEUTICALS INC	0.000	926471103 MICU	104,935	1,602,953.16	1,826,918.35
VIGNETTE CORPORATION	0.000	926734104 VIGN	460,300	912,054.86	639,817.00
VIISAGE TECHNOLOGY INC	0.000	92675K106 VISG	33,500	284,767.35	301,835.00
VINTAGE PETROLEUM INC.	0.881	927460105 Q VPI	56,500	835,347.17	1,281,985.00
VION PHARMACEUTICALS INC	0.000	927624106 VION	8,100	28,629.98	37,989.00
VIRAGE LOGIC CORPORATION	0.000	92763R104 VIRL	49,600	797,616.34	921,072.00
VIRGINIA COMMERCE BANCORP	0.000	92778Q109 VCBI	20,250	535,014.14	573,480.00
VIRGINIA FINL CORP	2.182	927810101 VFGI	7,927	267,025.53	290,603.82
VISHAY INTERTECHNOLOGY INC.	0.000	928298108 VSH	306,540	4,280,715.19	4,604,230.80
VISTACARE INC-CL A	0.000	92839Y109 VSTA	10,000	300,024.43	166,300.00
VISTEON CORP	2.456	92839U107 VC	281,200	2,736,762.61	2,747,324.00
VISX INC	0.000	92844S105 EYE	54,100	910,940.17	1,399,567.00
VITAL SIGNS INC	0.616	928469105 VITL	12,298	409,151.40	478,638.16
VITESSE SEMICONDUCTOR CORP	0.000	928497106 VTSS	403,800	1,915,401.52	1,425,414.00
VITRAN CORP INC-A	0.000	92850E107 VVN	95,100	1,469,747.12	1,626,210.00
VNUS MEDICAL TECHNOLOGIES	0.000	928566108 VNUS	6,000	82,609.00	81,120.00
VOLT INFO. SCIENCES INC.	0.000	928703107 VOL	21,300	465,270.62	626,007.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
VOLTERRA SEMICONDUCTOR CORP	0.000	928708106	VLTR	5,000	63,156.50	110,775.00
VULCAN MATERIALS CO	1.904	929160109	VMC	165,600	6,684,666.27	9,043,416.00
W HLDG CO INC	0.828	929251106	WHI	347,115	5,939,569.20	7,962,818.56
W-H ENERGY SERVICES INC	0.000	92925E108	WHQ	162,825	3,072,696.74	3,640,767.00
WABASH NATIONAL CORP	0.148	929566107	WNC	117,000	2,588,384.77	3,150,810.00
WABTEC	0.187	929740108	WAB	188,070	3,091,989.89	4,009,652.40
WACHOVIA CORP.	3.498	929903102	Q WB	3,192,591	119,998,338.75	167,930,286.60
WADDELL & REED FINANCIAL-CL A	2.511	930059100	WDR	281,900	6,622,882.22	6,734,591.00
WAL MART STORES INC	0.984	931142103	Q WMT	4,942,672	165,519,790.85	261,071,935.04
WALGREEN CO.	0.547	931422109	Q WAG	1,548,900	34,685,334.42	59,431,293.00
WALTER INDS INC	0.474	93317Q105	WLT	12,200	168,978.28	411,506.00
WARNACO GROUP INC/THE	0.000	934390402	WRNC	122,900	2,070,701.78	2,654,640.00
WASHINGTON FEDERAL INC.	3.165	938824109	WFSL	137,335	3,198,488.09	3,644,870.90
WASHINGTON GROUP INTERNATIONAL	0.000	938862208	WGII	34,108	922,350.29	1,406,955.00
WASHINGTON MUTUAL INC.	4.351	939322103	WM	1,943,600	61,904,536.85	82,175,408.00
WASHINGTON POST CL. B	0.752	939640108	Q WPO	13,700	11,525,803.44	13,467,374.00
WASHINGTON TR BANCORP	2.320	940610108	WASH	14,700	365,174.00	430,857.00
WASTE CONNECTIONS INC	0.000	941053100	WCN	74,912	1,790,362.75	2,565,736.00
WASTE MANAGEMENT INC.	2.505	94106L109	WMI	969,600	31,484,162.95	29,029,824.00
WATCHGUARD TECHNOLOGIES INC	0.000	941105108	WGRD	250,700	1,209,367.38	1,110,601.00
WATER PIK TECHNOLOGIES INC	0.000	94113U100	PIK	25,500	422,088.41	452,115.00
WATERS CORPORATION	0.000	941848103	WAT	339,000	11,269,237.02	15,861,810.00
WATSCO INC.	1.590	942622200	WSO	190,500	5,009,202.51	6,709,410.00
WATSON PHARMACEUTICALS INC.	0.000	942683103	WPI	250,500	8,415,691.99	8,218,905.00
WATSON WYATT & CO HOLDINGS	1.113	942712100	WW	58,100	1,403,146.46	1,565,795.00
WATTS WATER TECHNOLOGIES INC. CLASS A	0.868	942749102	Q WTS	26,600	565,239.89	857,584.00
WAUSAU-MOSINEE PAPER CORP.	1.903	943315101	WPP	50,700	672,404.98	905,502.00
WAVECOM SA-ADR	0.000	943531103	WVCM	76,000	856,200.73	549,480.00
WAYPOINT FINANCIAL CORP	1.975	946756103	WYPT	33,217	608,248.08	941,701.95
WCI COMMUNITIES INC	0.000	92923C104	WCI	46,600	1,029,885.11	1,370,040.00
WD-40 CO	2.815	929236107	WDFC	11,300	325,345.19	321,033.00
WEBEX COMMUNICATIONS INC	0.000	94767L109	WEBX	125,449	2,177,851.42	2,983,177.22
WEBMD CORP	0.000	94769M105	HLTH	323,700	3,596,228.52	2,641,392.00
WEBMETHODS	0.000	94768C108	WEBME	51,400	439,998.01	370,594.00
WEBSense INC	0.000	947684106	WBSN	89,011	2,430,288.94	4,514,637.92
WEBSIDESTORY INC	0.000	947685103	WSSI	6,400	77,047.92	79,552.00
WEBSTER FINANCIAL CORPORATION	1.816	947890109	WBS	52,870	1,965,532.72	2,677,336.80
WEIGHT WATCHERS INTL	0.000	948626106	WTW	7,200	302,939.96	295,704.00
WEIS MKTS INC	2.903	948849104	WMK	15,700	510,022.62	605,549.00
WELL CARE HEALTH PLANS INC	0.000	94946T106	WCG	10,100	195,487.52	328,250.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK						
Instrument - COM COMMON STOCK						
WELLCHOICE INC	0.000	949475107	WC	23,600	807,758.01	1,260,240.00
WELLMAN INC	1.870	949702104	WLM	35,400	414,878.80	378,426.00
WELLPOINT INC.	0.000	94973V107	WLP	488,300	34,306,645.55	56,154,500.00
WELLS FARGO COMPANY	3.089	949746101	WFC	3,115,838	102,567,385.93	193,649,331.70
WENDY'S INTL	1.222	950590109	Q WEN	162,500	4,713,868.36	6,379,750.00
WERNER ENTERPRISES INC	0.618	950755108	WERN	58,807	876,037.15	1,331,390.48
WESBANCO INC	3.127	950810101	WSBC	20,600	544,160.36	658,582.00
WESCO FINL CORP	0.351	950817106	WSC	10,500	3,697,247.90	4,126,500.00
WESCO INTL INC	0.000	95082P105	WCC	47,700	846,042.98	1,413,828.00
WEST BANCORPORATION	3.634	95123P106	WTBA	18,740	302,690.22	330,011.40
WEST COAST BANCORP O	1.456	952145100	WCBO	21,500	429,209.12	546,315.00
WEST CORP.	0.000	952355105	WSTC	74,931	1,650,184.42	2,480,965.41
WEST MARINE INC	0.000	954235107	WMAR	14,900	420,406.59	368,775.00
WEST PHARMACEUTICAL SERVICES	1.757	955306105	WST	48,400	767,073.73	1,211,452.00
WESTAMERICA BANCORPORATION	1.920	957090103	WABC	35,300	1,822,649.05	2,058,343.00
WESTAR ENERGY INC.	4.022	95709T100	WR	138,700	2,726,959.66	3,172,069.00
WESTCORP INC	1.219	957907108	WES	23,701	964,900.26	1,088,586.93
WESTELL TECHNOLOGIES INC-A	0.000	957541105	WSTL	54,725	456,853.89	372,130.00
WESTERN DIGITAL CORP	0.000	958102105	WDC	1,081,300	9,951,546.00	11,721,292.00
WESTERN GAS RESOURCES INC	0.683	958259103	WGR	13,357	374,079.24	390,692.25
WESTERN SIERRA BANCORP	0.000	959522103	WSBA	900	28,049.57	34,519.50
WESTERN WIRELESS COR	0.000	95988E204	WWCA	128,700	2,557,885.40	3,770,910.00
WESTLAKE CHEMICAL CORP.	0.254	960413102	WLK	45,600	820,421.46	1,523,040.00
WESTMORELAND COAL CO	0.000	960878106	WLB	32,900	547,605.43	1,002,134.00
WESTWOOD ONE	0.000	961815107	WON	175,063	4,433,733.21	4,714,446.59
WET SEAL INC	0.000	961840105	WTSLA	130,600	221,270.54	296,462.00
WEYCO GROUP INC	0.993	962149100	WEYS	8,550	286,580.79	378,679.50
WEYERHAEUSER CO.	2.380	962166104	Q WY	789,700	45,959,571.00	53,083,634.00
WFS FINL INC	0.275	92923B106	WFSI	143,100	6,681,134.92	7,266,618.00
WGL HOLDINGS, INC.	4.215	92924F106	WGL	61,200	1,564,912.36	1,887,408.00
WHEELING-PITTSBURGH CORP	0.000	963142302	WPSC	15,800	383,057.79	608,932.00
WHIRLPOOL CORP	2.485	963320106	Q WHR	199,116	12,361,469.00	13,780,818.36
WHITE ELECTR DESIGNS	0.000	963801105	WEDC	12,500	60,614.78	79,125.00
WHITING PETROLEUM CORP	0.000	966387102	WLL	36,800	1,027,578.11	1,113,200.00
WHITNEY HOLDING CORP	3.111	966612103	WTNY	76,301	3,279,443.36	3,432,781.99
WHOLE FOODS MARKET INC	0.797	966837106	WFMI	77,800	4,872,929.54	7,418,230.00
WILD OATS MARKETS INC.	0.000	96808B107	OATS	6,168	74,141.18	54,340.08
WILEY JOHN & SONS IN	0.861	968223206	JW.A	79,425	2,148,864.89	2,767,167.00
WILLIAMS COS. INC.	1.227	969457100	Q WMB	903,600	15,278,626.71	14,719,644.00
WILLIAMS-SONOMA INC	0.000	969904101	WSM	121,700	2,834,183.30	4,264,368.00



## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - COMMON STOCK					
Instrument - COM		COMMON STOCK			
WILMINGTON TRUST CO, DELAWARE	3.153	971807102 Q WL	119,200	3,946,121.13	4,309,080.00
WILSHIRE BANCORP INC	0.000	97186T108 WIBC	29,200	388,244.10	482,968.00
WILSON GREATBATCH TECHNOLOGIES INC	0.000	972232102 GB	23,700	872,834.39	531,354.00
WILSONS THE LEATHER	0.000	972463103 WLSN	10,100	56,070.15	39,390.00
WIND RIVER SYSTEMS	0.000	973149107 WIND	137,900	842,938.01	1,868,545.00
WINN-DIXIE STORES INC.	4.395	974280109 M WIN	91,300	743,775.95	415,415.00
WINNEBAGO INDUSTRIES	0.716	974637100 WGO	36,053	849,669.64	1,408,230.18
WINTRUST FINANCIAL CORP	0.351	97650W108 WTFC	44,000	1,916,193.62	2,506,240.00
WIRELESS FACILITIES	0.000	97653A103 WFII	20,395	206,190.76	192,528.80
WISCONSIN ENERGY CORP.	2.491	976657106 Q WEC	102,000	3,062,780.39	3,438,420.00
WITNESS SYS INC	0.000	977424100 WITS	108,200	1,023,211.08	1,889,172.00
WMS INDUSTRIES INC	0.000	929297109 WMS	12,800	278,464.41	429,312.00
WOLVERINE WORLD WIDE	1.241	978097103 WWV	53,050	1,172,486.51	1,666,831.00
WOODHEAD INDUSTRIES	2.495	979438108 WDHD	42,063	657,351.08	674,269.89
WOODWARD GOVERNOR CO.	1.340	980745103 WGOV	42,800	2,308,965.64	3,064,908.00
WORLD ACCEP CORP DEL	0.000	981419104 WRLD	26,613	501,463.69	732,123.63
WORLD FUEL SVCS CORP	0.602	981475106 INT	12,500	374,747.86	622,500.00
WORLD WRESTLING ENTM	3.957	98156Q108 WWE	31,000	354,949.66	376,030.00
WORTHINGTON INDS	3.268	981811102 Q WOR	174,500	3,565,848.53	3,416,710.00
WPS RESOURCES CORP.	4.443	92931B106 WPS	68,394	3,178,256.13	3,416,964.24
WRIGHT MEDICAL GROUP INC	0.000	98235T107 WMGI	29,500	792,380.29	840,750.00
WRIGLEY WM JR CO	1.358	982526105 Q WWY	357,640	19,247,765.76	24,745,111.60
WSFS FINL CORP	0.397	929328102 WSFS	10,700	486,158.09	645,424.00
WYETH	2.160	983024100 Q WYE	2,801,097	106,631,312.03	119,298,721.23
WYNN RESORTS LTD	0.000	983134107 WYNN	45,000	2,099,593.02	3,011,400.00
X-RITE INC	0.624	983857103 XRIT	147,653	2,055,312.02	2,363,924.53
XCEL ENERGY INC	4.560	98389B100 Q XEL	930,500	17,446,430.64	16,935,100.00
XEROX CORP	0.000	984121103 Q XRX	1,722,300	28,578,339.82	29,296,323.00
XILINX INC	0.674	983919101 XLNX	474,700	15,361,080.37	14,074,855.00
XL CAPITAL LTD - CLASS A	2.537	G98255105 XL	3,570	279,474.48	277,210.50
XM SATELLITE RADIO HOLD-CL A	0.000	983759101 XMSR	199,900	4,262,864.37	7,520,238.00
XTO ENERGY INC.	0.565	98385X106 XTO	360,550	8,091,333.52	12,756,259.05
XYBERNAUT CORP	0.000	984149104 XYBR	196,500	247,880.06	241,695.00
YAHOO INC	0.000	984332106 YHOO	1,843,200	61,215,468.18	69,451,776.00
YANKEE CANDLE CO	0.000	984757104 YCC	126,900	3,314,911.04	4,210,542.00
YARDVILLE NATL BANCO	1.342	985021104 YANB	14,500	333,080.90	496,770.00
YELLOW ROADWAY CORP	0.000	985577105 YELL	83,000	3,996,821.60	4,623,930.00
YORK INTERNATIONAL CORP	2.316	986670107 YRK	38,900	1,016,750.40	1,343,606.00
YOUNG INNOVATIONS IN	0.474	987520103 YDNT	5,200	157,311.91	175,396.00
YUM BRANDS, INC.	0.847	988498101 YUM	638,700	17,677,756.98	30,133,866.00

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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		Group - COMMON STOCK				
		Instrument - COM COMMON STOCK				
ZALE CORP.	0.000	988858106	ZLC	89,994	2,364,321.04	2,688,120.78
ZEBRA TECHNOLOGIES CORP CL-A	0.000	989207105	ZBRA	188,329	6,722,533.90	10,599,156.12
ZENITH NATIONAL INSURANCE CP	2.247	989390109	ZNT	16,500	545,769.41	822,360.00
ZILA INC	0.000	989513205	ZILA	50,400	248,868.73	215,712.00
ZIMMER HOLDINGS INC	0.000	98956P102	ZMH	439,700	19,064,309.37	35,228,764.00
ZIONS BANCORPORATION	1.881	989701107	ZION	97,500	5,587,849.33	6,632,925.00
ZIPREALTY INC	0.000	98974V107	ZIPR	5,000	80,458.88	89,350.00
ZOLL MEDICAL CORP	0.000	989922109	ZOLL	16,100	545,168.22	553,840.00
ZORAN CORP	0.000	98975F101	ZRAN	59,186	1,151,766.40	685,373.88
ZYGO CORP	0.000	989855101	ZIGO	19,900	246,261.22	234,621.00
ZYMOGENETICS INC	0.000	98985T109	ZGEN	21,610	293,861.39	497,030.00
Instrument Total	2,891			852,161,868	21,101,440,026.91	26,660,329,463.29
Group Total	3,034			864,585,299	21,434,637,370.37	27,076,345,229.62

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - ALTERNATIVE INVESTMENTS						
Instrument - AIF ALTERNATIVE INVESTMENT FUNDS						
ADAMS CAPITAL MANAGEMENT III	0.000	AVADAMS3	99404	11,700,000	11,700,000.00	8,340,330.00
ADVANCED TECHNOLOGY VII	0.000	AVATV7	99405	6,270,535	6,270,535.01	4,769,436.99
AIG GLOBAL EMERGING MARKETS	0.000	VEA02504	AIGG	39,666,643	39,666,643.63	50,064,944.82
AIG GLOBAL EMERGING MARKETS FUND II	0.000	AGAIG2	99408	1,759,935	1,759,935.08	1,759,935.08
ALPHA CAPITAL FUND II	0.000	020997011	ACFD	2,098,870	2,098,870.56	342,453.99
APOLLO INVESTMENT FUND IV	0.000	AAPOLLOIV	99404	32,217,148	32,217,148.34	60,693,615.00
APOLLO INVESTMENT FUND V	0.000	ABAPOLLO5	99405	10,938,111	10,938,110.76	26,137,817.00
ARES CORPORATE OPPORTUNITES FUND	0.000	AOARES	99407	24,942,016	24,942,015.83	24,864,423.84
ATHENIAN VENTURE PARTNERS	0.000	VEA01458	OVVF	123,787	123,786.93	1,140,234.01
BAIN CAPITAL FUND VII	0.000	ABBAIN7	99404	45,689,145	45,689,144.22	49,376,210.99
BAIN CAPITAL FUND VIII	0.000	ABBAIN8	99408	21,600,000	21,600,000.00	21,465,221.01
BAIN CAPITAL VENTURE FUND	0.000	AVBAIN	99405	6,900,000	6,900,000.00	4,958,368.99
BAKER COMMUNICATIONS FUND	0.000	AVBAKERCOM	BAKER	14,052,689	14,052,689.36	10,916,990.43
BAKER COMMUNICATIONS FUND II	0.000	ABAKERCOM2	AVBAK	37,390,305	37,390,305.20	16,325,566.05
BEACON GROUP ENERGY FUND II	0.000	ABEACONGRP	99404	17,301,927	17,301,927.34	14,538,664.00
BLACKSTONE CAPITAL PTNRS III	0.000	VEA02554	BCPMB	18,242,987	18,242,987.02	35,976,933.00
BLACKSTONE COMMUNICATION I	0.000	ABBCOM1	99404	9,422,284	9,422,284.62	11,056,227.01
BLACKSTONE MANAGEMENT PARTNERS IV	0.000	ABBCP4	99407	18,445,385	18,445,384.60	22,740,593.02
BLUE CHIP CAPITAL FUND	0.000	095334991	BCCF	1,000	1,000.00	304,454.00
BLUE CHIP CAPITAL FUND II	0.000	VEA01432	BCCII	2,473,770	2,473,770.70	3,355,219.01
BLUE CHIP CAPITAL FUND III	0.000	A01433	A0143	20,000,000	19,999,999.83	6,274,150.95
BLUE CHIP CAPITAL FUND IV	0.000	AVBLUECHIP	AVBLU	21,589,474	21,589,473.89	16,983,248.98
BLUE CHIP OPPORTUNITY FUND	0.000	095335998	BCOF	1,025,000	1,025,000.00	1,820.00
BRANTLEY VENTURE PARTNERS II	0.000	VEA05387	BVII	1,000	1,000.00	154,362.00
BRANTLEY VENTURE PARTNERS III	0.000	VEA06289	BIII	3,451,511	3,451,511.13	7,842,841.50
BROOKSIDE CAPITAL PARTNERS FUND	0.000	AOBROOKSID	99407	20,000,000	20,000,000.00	24,091,590.00
CARDINAL HEALTH PARTNERS	0.000	VEA02552	CHPL	3,774,591	3,774,591.09	2,051,103.01
CB HEALTHCARE FUND	0.000	VEA02614	CBHCF	11,439,423	11,439,423.91	11,779,145.00
CB HEALTHCARE FUND II	0.000	AVCBHF2	99405	11,458,083	11,458,083.38	8,861,408.50
CHP II	0.000	AVCHP2	99404	19,085,585	19,085,585.00	14,164,692.00
CID MEZZANINE CAPITAL	0.000	VEA02624	CIDME	10,205,456	10,205,455.89	8,278,950.00
CLAYTON, DUBLILIER & RICE VI	0.000	ACLAYDURI	CLDUR	22,741,198	22,741,197.32	17,587,442.01
COMMONWEALTH CAPITAL III	0.000	AVCCV3	99404	12,180,000	12,179,999.38	7,549,608.00
ESSEX WOODLAND HEALTH VENTURES VI	0.000	AVEWHV6	99407	3,945,000	3,945,000.00	3,845,711.00
FOUNDATION MEDICAL PARTNERS	0.000	AVFNDMED	99405	10,350,000	10,350,000.00	8,668,961.98
FOX PAINE CAPITAL FUND	0.000	AFOXPAINE	FOXPA	15,370,516	15,370,516.84	23,891,871.00
FOX PAINE CAPITAL FUND II	0.000	ABFOXPAINE	99404	36,045,023	36,045,023.59	36,961,686.99
FRANCISCO PARTNERS	0.000	ABFRISCO1	99404	22,510,291	22,510,290.94	19,913,516.32
FRIEDMAN FLEISCHER & LOWE CAPITAL PARTNE	0.000	ABFFL2	99407	960,637	960,637.63	960,637.64
FS EQUITY PARTNERS IV	0.000	VEA02586	FSEP4	999	999.36	14,958,715.99

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - ALTERNATIVE INVESTMENTS					
Instrument - AIF		ALTERNATIVE INVESTMENT FUNDS			
FS EQUITY PARTNERS V	0.000	ABFSV 99407	8,046,320	8,046,319.98	5,851,329.01
GENERAL CATALYST GROUP II	0.000	AVGCG2 99405	6,100,000	6,100,000.00	5,661,473.00
GENERAL CATALYST GROUP III	0.000	AVGCG3 AVGCG	3,000,000	3,000,000.00	2,997,318.00
GILBERT GLOBAL EQUITY PARTNERS L.P.	0.000	AGILBERTG GILBE	61,850,413	61,850,413.72	37,470,937.00
GLOBESPAN CAPITAL PARTNERS IV	0.000	AVGLBSPN4 99407	7,128,000	7,128,000.00	5,927,343.00
HARBOURVEST INT'L III-DIRECT	0.000	VEA02633 HVIPE	11,388,438	11,388,437.47	5,798,777.98
HARBOURVEST INT'L III-PARTNERSHIP	0.000	AHARBPART 99404	47,158,634	47,158,634.14	50,506,845.00
HARBOURVEST INT'L IV-DIRECT	0.000	AGHIPEP4D 99405	20,727,958	20,727,957.93	19,237,549.00
HARBOURVEST INT'L IV-PARTNERSHIP	0.000	AGHIPEP4P 99405	37,341,565	37,341,564.76	36,865,537.99
HARBOURVEST PARTNERS VI DIRECT FUND L.P.	0.000	AHARBOURDI 99404	21,795,999	21,795,999.61	15,191,855.00
HARBOURVEST PARTNERS VI PARTNERSHIP FUND	0.000	AHARBOURPA 99404	40,539,972	40,539,971.19	29,860,679.03
HARBOURVEST PARTNERS VII BUYOUT FUND	0.000	ABHVP7 99407	4,755,000	4,754,999.97	4,550,104.98
HARBOURVEST PARTNERS VII VENTURE FUND	0.000	AVHVP7 99407	4,750,000	4,750,000.00	4,558,117.00
HEARTLAND INDUSTRIAL PARTNERS	0.000	ABHEART 99404	23,343,929	23,343,928.88	23,418,459.01
LEHMAN BROTHERS II	0.000	VEA02551 LBBP	9,248,892	9,248,891.68	14,863,713.88
LIGHTHOUSE CAPITAL PARTNERS V	0.000	AVLIGHTHS5 99407	6,250,000	6,250,000.00	5,935,361.00
LIME ROCK PARTNERS II	0.000	AOLIMEROCK 99406	17,628,778	17,628,777.77	17,601,470.01
LIME ROCK PARTNERS III	0.000	AOLIMEROCK AOLIM	41,911	41,911.00	41,911.00
LINSALATA CAPITAL PARTNERS III	0.000	ALINCAP 99404	999	999.91	11,432,850.99
LINSALATA CAPITAL PARTNERS IV	0.000	ABLINCAP4 ABLIN	14,132,242	14,132,242.61	23,538,799.99
MERITAGE PRIVATE EQUITY I	0.000	AMERIT AMERI	24,500,000	24,500,000.00	14,157,318.98
MERITAGE PRIVATE EQUITY II	0.000	AVMERIT2 AVMER	11,250,000	11,250,000.00	8,338,159.98
MIAMI VALLEY VENTURE FUND	0.000	VEA01492 MVVF	2,689,429	2,689,429.19	1,108,013.98
MONITOR CLIPPER EQUITY PARTNERS II	0.000	ABMONITOR2 99407	4,761,707	4,761,707.70	3,803,580.99
MORGENTHALER PARTNERS IV	0.000	VEA01176 MGVP	999	999.99	178,084.02
MORGENTHALER PARTNERS V	0.000	VEA01177 MGVPV	6,612,414	6,612,413.62	2,845,151.99
MORGENTHALER PARTNERS VI	0.000	AVMORG6 MGVPV	17,398,472	17,398,472.11	8,378,003.99
MORGENTHALER PARTNERS VII	0.000	AVMORG7 99405	19,600,821	19,600,820.96	16,347,417.96
NORTHWEST OHIO VENTURE FUND	0.000	VEA05606 NOV	1,908,506	1,908,506.97	192,086.98
NEW ENTERPRISE ASSOCIATES 10	0.000	AVNEA10 AVNEA	12,490,315	12,490,314.45	12,901,430.51
NEW ENTERPRISE ASSOCIATES 11	0.000	AVNEA11 AVNEA	3,000,000	3,000,000.00	2,938,645.00
NORTHCOAST FUND	0.000	VEA06027 NCFD	1,000	1,000.00	1,000.00
NORTHCOAST FUND II	0.000	AVCNC 99404	11,515,930	11,515,930.00	2,597,877.51
OAK HILL CAPITAL PARTNERS	0.000	AOAKHILL 99404	16,059,164	16,059,163.99	22,654,642.49
OHIO INNOVATION FUND I	0.000	VEA02581 OIF1	1,800,000	1,800,000.00	1,926,034.02
PARK ST CAPITAL PRIVATE EQUITY FUND V	0.000	AVPARK5 AVPAR	1,353,550	1,353,550.68	1,201,717.99
PARK STREET CAPITAL PRIVATE EQUITY FUND	0.000	AVPARK6 AVPAR	400,000	400,000.00	400,000.00
PRIMUS CAPITAL FUND III-A PFD	0.000	VEA06130 PCFZ	1,000	999.99	353,819.39
PRIMUS CAPITAL FUND III-B	0.000	VEA06129 PCFY	1,000	1,000.00	403,995.41
PRIMUS CAPITAL FUND IV	0.000	VEA02451 PCF4	11,374,826	11,374,826.13	9,813,737.57

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - ALTERNATIVE INVESTMENTS					
Instrument - AIF ALTERNATIVE INVESTMENT FUNDS					
PRIMUS CAPITAL FUND V	0.000	AVPRIMUS5 99404	27,652,500	27,652,500.00	19,187,219.86
PRISM VENTURE PARTNERS IV	0.000	AVPRISM4 99406	11,400,000	11,400,000.00	7,876,777.01
PROVIDENCE EQUITY PARTNERS IV	0.000	ABPROV4 99404	17,666,914	17,666,912.81	26,498,417.01
SILVER LAKE PARTNERS	0.000	ASILLAKE ASILL	3,988,519	3,988,518.96	14,552,340.65
SILVER LAKE PARTNERS II	0.000	ABSLP2 99408	2,931,162	2,931,162.33	2,879,409.84
SKM EQUITY FUND III	0.000	ABSKM3 99404	22,500,600	22,500,599.85	19,440,883.99
SPACEVEST II	0.000	VEASPVE VEASP	11,573,043	11,573,043.35	7,176,220.85
SUNRISE CAPITAL PARTNERS	0.000	ASUNRISE ASUNR	26,839,979	26,839,978.81	12,317,860.99
TPG PARTNERS IV	0.000	ABTPG4 99407	16,723,858	16,723,857.96	16,019,291.01
TUCKER ANTHONY PRIVATE EQITY FUND III	0.000	AVTAPE3 AVTAP	6,075,000	6,074,999.93	5,153,737.01
TUCKER ANTHONY PRIVATE EQUITY FUND IV	0.000	AVTAPE4 99406	6,037,500	6,037,500.00	5,926,157.00
WARBURG PINCUS EQUITY PARTNERS	0.000	AWARBURG 99404	27,929,808	27,929,808.55	40,659,743.75
WARBURG PINCUS VIII	0.000	AWARBURG8 AWARB	30,269,925	30,269,924.27	30,357,527.00
Instrument Total	93		1,270,907,334	1,270,907,321.60	1,243,845,837.71

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - ALTERNATIVE INVESTMENTS					
Instrument - COM COMMON STOCK					
ADVANCE AUTO PARTS INC	0.000	00751Y106 AAP	130,016	1,002,364.36	5,679,098.88
AMERICAN MEDICAL SYS HLDINGS	0.000	02744M108 AMMD	30,000	1,151,205.00	1,254,300.00
ARADIGM CORP	0.000	038505103 ARDM	60,268	125,796.59	104,263.64
BOOKHAM INC	0.000	09856E105 BKHM	11,894	5,351,805.53	57,566.96
BROADWING CORP	0.000	11161E101 BWNG	30,758	7,391,643.38	280,209.02
CIENA CORP.	0.000	171779101 CIEN	726,572	2,572,826.15	2,426,750.48
ENCORE ACQUISITION CO	0.000	29255W100 EAC	43,725	1,527,314.25	1,526,439.75
EXACT SCIENCES CORP	0.000	30063P105 EXAS	26,276	435,657.00	100,374.32
HEWLETT-PACKARD CO	1.526	428236103 Q HPQ	14,726	265,362.52	308,804.22
MELLON FINANCIAL CORP.	2.314	58551A108 Q MEL	40,200	1,527,238.20	1,250,622.00
NUANCE COMMUNICATIONS INC	0.000	669967101 NUAN	20,715	0.00	85,760.10
PAIN THERAPEUTICS INC.	0.000	69562K100 PTIE	7,191	70,112.25	51,847.11
PHARMION CORP	0.000	71715B409 PHRM	12,458	672,184.00	525,852.18
SALESFORCE.COM INC	0.000	79466L302 CRM	9,471	153,335.49	160,438.74
SONICWALL INC	0.000	835470105 SNWL	32,019	602,350.92	202,360.08
TIVO INC	0.000	888706108 TIVO	18,214	162,305.19	106,916.18
WRIGHT MEDICAL GROUP INC	0.000	98235T107 WMGI	40,000	1,118,587.08	1,140,000.01
Instrument Total	17		1,254,503	24,130,087.91	15,261,603.67
Group Total	110		1,272,161,838	1,295,037,409.51	1,259,107,441.38

## Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
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	Group - REAL ESTATE					
	Portfolio - REE	RE EAST REGION				
	Instrument - A	APARTMENT				
BATTERY PARK CITY	NEW YORK, NY	0.000	RBATTR		0.01	31,300,000.00
RELATED - E. 39TH ST - SONOMA	NEW YORK NY	0.000	REAST2		0.01	0.01
RELATED - LYRIC - WEST 94TH ST	NEW YORK NY	0.000	RSYMPH		0.01	24,800,000.00
RELATED - STRATHMORE	NEW YORK NY	0.000	REAST1		0.01	22,900,000.00
RELATED - UNION SQUARE APARTME	NEW YORK NY	0.000	RUNION		0.01	26,500,000.00
RELATED - WEST 89TH STREET	NEW YORK NY	0.000	RWEST1		0.01	22,900,000.00
RELATED-WESTPORT-56TH & 10TH	NEW YORK, NY	0.000	RFIFTY		1.00	16,600,000.00
Instrument Total	7				1.06	145,000,000.01
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	Instrument -I	INDUSTRIAL				
ARUNDEL CROSSING I	ODENTON, MD	0.000	RARUN1		14,807,438.00	14,807,438.00
ARUNDEL CROSSING II	ODENTON, MD	0.000	RARUN2		24,085,359.00	24,085,359.00
ARUNDEL CROSSING III	ODENTON, MD	0.000	RARUN3		11,161,580.00	11,161,580.00
ARUNDEL CROSSING IV	ODENTON, MD	0.000	RARUN4		10,760,357.00	10,760,357.00
ARUNDEL CROSSING V	ODENTON, MD	0.000	RARUN5		9,857,355.00	9,857,355.00
DORSEY WOODS	JESSUP, MD	0.000	RDWOOD		8,295,271.00	8,295,271.00
WIP02 FLEET	ARLINGTON VA	9.500	RFLEET		14,618,275.66	26,900,000.00
WIP02 RENAISSANCE	ARLINGTON VA	9.500	RWIP02		3,089,851.32	31,900,000.00
Instrument Total	8				96,675,486.98	137,767,360.00
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	Instrument -O	OFFICE				
101 HUDSON STREET	JERSEY CITY NJ	14.500	RHUD01		100,111,164.35	128,486,555.70
590 MADISON AVENUE	NEW YORK NY	11.000	RMADAV		137,855,008.00	302,999,999.99
BALLSTON STATION	BALLSTON VA	9.550	RBALST		16,082,289.97	38,200,000.00
BAY COLONY	BOSTON, MA	6.747	RBAYCL		33,769,153.43	28,000,000.00
MORRIS CORPORATE CENTER I & II	PARSIPPANY, NJ	0.000	RMORCC		60,310,346.25	47,700,000.00
ONE LINCOLN	BOSTON, MA	0.000	ROLINC		1.00	3,439,000.00
WESTGATE CORPORATE CENTER	BERNARDSVILLE NJ	1.291	RWSTCC		38,827,553.99	23,900,000.00
Instrument Total	7				386,955,516.99	572,725,555.69
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	Instrument -R	RETAIL				
NESHAMINY MALL	PHILADELPHIA PA	15.500	RNESH1		18,962,370.25	30,800,000.00
UNION SQUARE RETAIL	NEW YORK, NY	9.850	RUNSQ2		63,510,694.99	99,000,000.00
Instrument Total	2				82,473,065.24	129,800,000.00
Portfolio Total	24				566,104,070.27	985,292,915.70

## Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
Group - REAL ESTATE Portfolio - REM RE MIDWEST REGION Instrument - A APARTMENT						
ARBORS OF ANDERSON I	CINCINNATI	9.000	RANBR1		19,795,548.07	24,000,000.00
PARK GLEN	MINNEAPOLIS	6.900	RPKGNW		15,712,000.00	26,500,000.00
Instrument Total	2				35,507,548.07	50,500,000.00
Instrument -I INDUSTRIAL						
CAROL POINT	CAROL STREAM, IL	7.990	RCAROL		12,428,504.97	12,600,000.00
ENTERPRISE	AURORA, IL	8.500	RENTPR		6,995,995.00	7,550,000.00
MELROSE BUSINESS CENTER	MELROSE PARK, IL	0.000	RMROSE		22,204,191.00	22,204,191.00
Instrument Total	3				41,628,690.97	42,354,191.00
Instrument -O OFFICE						
77 W. WACKER	CHICAGO, IL	0.000	RDONBD		81,595,979.50	89,000,000.00
ATRIUM II	CINCINNATI OH	13.500	RATRM2		25,438,103.99	53,400,000.00
HUNTINGTON BANK CENTER	COLUMBUS, OH	6.100	RHUNT2		48,932,998.15	33,100,000.00
KEY CENTER	CLEVELAND, OH	9.200	RKEYCT		71,000,000.00	85,000,000.00
LAKEPOINT OFFICE	CLEVELAND, OH	8.210	RLAKPT		12,836,780.37	15,700,000.00
MERIDIAN CROSSINGS	RICHFIELD, MN	0.000	RMERCR		11,898,143.99	15,600,000.00
MERIDIAN CROSSINGS PHASE II	77TH ST. RICHFIELD, MN	0.000	RMERC2		14,661,603.63	14,700,000.00
Instrument Total	7				266,363,609.63	306,500,000.00
Instrument -R RETAIL						
MACEDONIA COMMONS	MACEDONIA, OH	9.300	RMACDN		5,999,050.03	10,350,000.00
OLENTANGY PLAZA	COLUMBUS	10.000	ROPL01		15,818,833.15	24,800,000.00
VILLAGE CROSSING	SKOKIE/NILES	9.600	RVLCR1		37,893,105.51	25,500,000.00
Instrument Total	3				59,710,988.69	60,650,000.00
Portfolio Total	15				403,210,837.36	460,004,191.00



## Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
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Group - REAL ESTATE						
Portfolio - RES RE SOUTH REGION						
Instrument - A APARTMENT						
AUTUMN RIDGE	ATLANTA, GA	6.580	RAUTUM		6,878,730.24	7,650,000.01
BRIDGEWATER	ATLANTA, GA	7.430	RBRIDG		41,157,771.50	41,500,000.01
CHAPARRAL CREEK	IRVING, TX	7.997	RCREEK		29,227,678.89	33,700,000.01
HOMES OF PRAIRIE SPRINGS	DALLAS, TX	9.100	RHMPRS		32,665,931.97	38,000,000.00
JEFFERSON PARK	IRVING, TX	8.000	RJPARK		23,760,225.00	26,000,000.00
JEFFERSON RIDGE	IRVING, TX	8.000	RRIDGE		26,017,725.00	26,000,000.00
WATERS PARK	AUSTIN, TX	8.200	RWATPK		29,191,791.00	34,500,000.00
WYNFIELD TRACE	ATLANTA, GA	5.200	RTRACE		9,689,312.58	12,800,000.00
Instrument Total	8				198,589,166.18	220,150,000.03
Instrument -I INDUSTRIAL						
15200 TRINITY	FORT WORTH, TX.	0.000	RMATTE		18,101,084.71	22,900,000.00
ALLIANCE AIRLINES	ATLANTA, GA	9.100	RALLNC		4,477,000.00	4,000,000.00
QUADRANT BUSINESS CTR	DEERFIELD BC	10.875	RQBC01		12,830,523.77	20,000,000.00
QUAKER OATS BUILDING	ATLANTA, GA	0.000	RQOATS		16,952,685.00	17,760,000.00
REGENCY 1	DALLAS TX	8.500	RREGNC		16,207,374.36	13,650,000.00
REGENCY 2	DALLAS, TX	0.000	RREGN2		15,526,783.10	15,200,000.00
TRADE CENTER I	ATLANTA GA	8.500	RTDCNT		13,769,358.00	10,500,000.01
TRADE CENTER II	ATLANTA, GA	0.000	RTDCN2		12,013,354.50	11,500,000.00
Instrument Total	8				109,878,163.44	115,510,000.01
Instrument -O OFFICE						
ARBORETUM	AUSTIN, TX	0.000	RARBTM		41,576,571.20	29,900,000.00
GALLERIA 100	ATLANTA, GA	0.839	RGAL10		36,980,824.96	29,900,000.00
GALLERIA 400	ATLANTA, GA	0.000	RGALPK		28,698,116.53	43,266,116.94
GALLERIA 600	ATLANTA, GA	0.000	RGAL60		66,053,527.62	69,775,641.63
JPM I	DALLAS, TX	0.000	RINTNL		30,264,212.65	47,799,999.99
JPM II	DALLAS, TX	0.000	RCHAS2		27,806,525.18	52,183,635.48
JPM III	DALLAS, TX	0.000	RCHAS3		47,616,075.97	39,025,590.75
SOUTHPARK ONE	AUSTIN	11.500	RSPK01		10,408,643.00	14,600,000.00
Instrument Total	8				289,404,497.11	326,450,984.79
Instrument -R RETAIL						
K MART #08 PM1	KIMBERLY WI	11.580	RKM081		2,211,426.32	600,000.00

## Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL ESTATE					
	Portfolio - RES					
	Instrument - R					
	RE SOUTH REGION					
	RETAIL					
K MART #50	SPRINGFIELD	9.550	RKM050		3,468,664.00	4,200,000.00
K MART #74	GREENBELT MD	9.750	RMEM04		4,900,000.00	6,000,000.00
KROGER #02	COVINGTON	10.000	RKR002		2,252,581.00	2,400,000.00
KROGER #03	LOUISVILLE	10.000	RKR003		1,959,115.00	2,100,000.00
KROGER #09	FAYETTEVILLE NC	10.000	RKR009		1,351,062.00	1,600,000.00
KROGER #13	DUNCANVILLE TX	10.250	RKR013		2,545,346.34	1,700,000.00
KROGER #15	ARLINGTON TX	10.250	RKR015		4,723,707.32	5,400,000.00
KROGER #16	LANETT AL	10.250	RKR016		2,360,976.00	2,500,000.00
KROGER #19	COLLIERVILLE TN	10.250	RKR019		4,532,260.79	5,100,000.00
KROGER #21	SPARTA IL	10.250	RKR021		1,500,000.00	1,600,000.00
KROGER #22	WINCHESTER KY	10.000	RKR022		1,839,030.00	1,800,000.00
KROGER #25	PADUCAH KY	10.250	RKR025		2,305,000.00	2,000,000.00
LAKELAND PLAZA	CUMMINS, GA	9.500	RLAKPL		23,173,747.15	32,700,000.41
LONGS DRUGS #02	GRASS VALLEY CA	8.750	RLD002		1,100,000.00	2,200,000.00
LONGS DRUGS #11	WOODLAND CA	9.000	RLD011		1,000,000.00	1,400,000.00
LONGS DRUGS #13	SALINAS CA	10.375	RLD013		900,000.00	1,600,000.00
LONGS DRUGS #20	BAKERSFIELD CA	10.625	RLD020		1,450,000.00	1,500,000.00
LUCKY #04	TRUCKEE CA	8.750	RLS004		1,600,000.00	2,400,000.00
LUCKY #10	ARROYO GRANDE CA	8.750	RLS010		1,400,000.00	1,700,000.00
LUCKY #11	ATASCADERO CA	9.100	RLS011		1,750,000.00	1,200,000.00
PALLADIUM AT CITYPLACE	WEST PALM BEACH, FL	0.000	RPALPR		1,000.00	1,000.00
PRESTON VILLAGE CENTER	PLANO, TX	0.000	RPRSTV		46,681,714.97	41,999,999.99
SAFEWAY #09	WILLIAMSBURG VA	10.500	RSFA09		2,115,013.00	2,800,000.00
SUPER X #01	WINCHESTER KY	10.250	RSPX01		639,058.80	600,000.00
SUPER X #04	PADUCAH	10.250	RSPX04		531,000.00	700,000.00
TG&Y #03	LUCEDALE MS	10.000	RTGY03		67,742.00	700,000.00
TG&Y #23	VALDOSTA GA	10.000	RTGY23		745,649.92	3,600,000.00
TG&Y #29	HAZARD KY	10.000	RTGY29		2,000,000.00	2,700,000.00
WAL-MART #25	HOUSE SPRINGS MO	10.000	RWAL25		1,614,133.00	2,100,000.00
WAL-MART #28	GRAHAM TX	10.000	RWAL28		1,457,000.00	1,900,000.00
WAL-MART #30	MARLIN TX	10.000	RWAL30		1,365,000.00	1,600,000.00
WAL-MART #38	MARSHALL MO	10.000	RWAL38		1,832,846.00	2,300,000.00
WAL-MART #42	RUSSELLVILLE AL	10.000	RWAL42		1,503,000.00	1,700,000.00
WAL-MART #52	PARSONS KS	10.000	RWAL52		1,449,000.00	2,000,000.00
WAL-MART #75	COLUMBIA MD	8.875	RMEM05		4,300,000.00	5,600,000.00
WAL-MART #76	BURKE MD	11.250	RMEM06		5,512,600.00	6,800,000.00
Instrument Total	37				140,137,673.61	158,801,000.40

## Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
-----						
	Group - REAL ESTATE					
	Portfolio - RES					
	Instrument - X					
GALLERIA LAND	ATLANTA GA	11.000	RGALD1		1,787,097.95	9,200,000.00
Instrument Total	1				1,787,097.95	9,200,000.00
Portfolio Total	62				739,796,598.29	830,111,985.23

## Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
-----						
	Group - REAL ESTATE					
	Portfolio - REW	RE WEST REGION				
	Instrument - A	APARTMENT				
CHARTER APARTMENTS	ORANGE COUNTY CA	7.880	RCHART		31,433,300.00	72,000,000.00
COURTYARD AT 65TH ST.	EMERYVILLE, CA	0.000	RCTYRD		92,026,750.00	92,026,750.00
ELLIOTT BAY PLAZA	SEATTLE WA	5.960	RELBAY		19,587,164.88	29,300,000.00
HEIGHTS AT BEAR CREEK	SEATTLE, WA	0.077	RHBCRK		29,581,086.92	25,500,000.00
OVERLOOK APARTMENTS	SAN DIEGO CA	7.720	ROVRLK		23,534,580.00	53,500,000.00
OVERLOOK AT FOUNTAINGROVE	SANTA ROSA, CA	0.000	ROFGRV		19,509,027.50	19,509,027.50
RELATED - THE PARAMOUNT	SAN FRANCISCO CA	0.000	RMISSN		0.01	31,100,000.00
Instrument Total	7				215,671,909.31	322,935,777.50
	Instrument -I	INDUSTRIAL				
FLEMING BUSINESS PARK	SAN JOSE CA	6.900	RFLMNG		45,943,997.27	35,999,999.98
HORIZON DISTRIBUTION CENTER	MIRA LOMA, CA	0.000	RHORIZ		18,009,261.00	18,009,261.00
THOROUGHNBRED PHASE 1	RIVERSIDE CA	9.200	RTHORO		18,000,000.00	28,000,000.00
THOROUGHNBRED PHASE 2	RIVERSIDE CA	0.000	RTHOR2		19,070,686.00	28,800,000.01
THOROUGHNBRED PHASE III	RIVERSIDE, CA	0.000	RTHOR3		19,414,595.69	26,999,999.99
Instrument Total	5				120,438,539.96	137,809,260.98
	Instrument -O	OFFICE				
2030 MAIN STREET	IRVINE, CA	0.000	RMAINS		89,848,635.63	87,000,000.00
44 MONTGOMERY	SAN FRANCISCO CA	7.080	RMON44		35,738,268.21	79,900,000.00
555 TWELFTH STREET VENTURE (T-	OAKLAND, CA	0.000	ROAKT9		44,274,435.17	43,000,000.00
900 E. HAMILTON AVE.	CAMPBELL CA	0.000	RHMLTN		87,179,191.99	63,900,000.00
CALIFORNIA CASUALTY CENTER	SAN FRANSISCO, CA	0.000	RCACAS		66,422,311.54	48,500,000.01
DOUGLAS EMMETT REALTY FUND	LOS ANGELES CA	7.000	RDERF1		1,651,083.79	12,011,000.00
MARINA VILLAGE	SAN FRANCISCO CA	10.000	RMNAVL		34,244,683.11	58,405,000.00
OAKLAND CITY CENTER	OAKLAND, CA	7.900	ROAKCC		25,444,328.13	53,800,000.30
ONE CALIFORNIA	SAN FRANCISCO CA	11.030	RONECA		42,794,517.64	83,900,000.00
USA MOBILITY INC		0.000	90341G103		0.00	2,683.56
Instrument Total	10				427,597,455.21	530,418,683.87
	Instrument -R	RETAIL				
ANAHEIM HILLS	ANAHEIM	9.000	RANAHL		52,321,063.81	71,100,000.01
CLAIREMONT SQ. SHOP. CTR.	SAN DIEGO	9.800	RCMSQ1		52,686,112.41	79,200,000.01
Instrument Total	2				105,007,176.22	150,300,000.02

## Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
-----						
	Group - REAL ESTATE					
	Portfolio - REW					
	Instrument - X					
			RE WEST REGION			
			OTHER			
GLENDALÉ CITY CENTER	GLENDALÉ, CA	2.215	RGLNDC		7,199,521.29	8,099,521.32
Instrument Total	1				7,199,521.29	8,099,521.32
Portfolio Total	25				875,914,601.99	1,149,563,243.69

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
<div> <div>Group - REAL ESTATE</div> <div>Portfolio - RER RE REIT</div> <div>Instrument - A DIVERSIFIED</div> </div>									
COLONIAL PROPERTIES		3.623	CLP	195872106		39.2700	25,000.00	990,360.52	981,750.00
COUSINS PROPERTIES INC		4.889	CUZ	222795106		30.2700	71,300.00	2,106,066.99	2,158,251.00
CRESCENT RE EQT. CO.		8.214	CEI	225756105		18.2600	63,000.00	1,066,710.77	1,150,380.00
VORNADO REALTY TRUST		3.993	VNO	929042109		76.1300	269,045.00	11,755,976.61	20,482,395.85
WASHINGTON RE INV		3.991	WRE	939653101		33.8700	93,000.00	2,810,169.29	3,149,910.00
Instrument Total	5						521,345.00	18,729,284.18	27,922,686.85
<div> <div>Instrument -C INDUSTRIAL</div> </div>									
AMB PROPERTY CORP.		4.209	AMB	00163T109		40.3900	206,537.00	5,665,558.65	8,342,029.43
CATELLUS DEVELOP CORP		3.529	CDX	149113102		30.6000	222,000.00	5,942,322.78	6,793,200.00
CENTERPOINT PROP CORP.		3.570	CNT	151895109		47.8900	66,000.00	2,461,172.96	3,160,740.00
PROLOGIS TRUST		3.369	PLD	743410102Q		43.3300	420,220.00	9,309,689.58	18,208,132.60
Instrument Total	4						914,757.00	23,378,743.97	36,504,102.03
<div> <div>Instrument -D MIXED INDUST/OFFICE</div> </div>									
DUKE RE CORPORATION		5.448	DRE	264411505		34.1400	328,183.00	8,536,918.62	11,204,167.62
LIBERTY PROPERTY TRUST		5.648	LRY	531172104Q		43.2000	161,700.00	5,127,185.72	6,985,440.00
PS BUSINESS PARKS INC/CA		2.572	PSB	69360J107		45.1000	41,100.00	1,413,628.71	1,853,610.00
Instrument Total	3						530,983.00	15,077,733.05	20,043,217.62
<div> <div>Instrument -F OFFICE</div> </div>									
ALEXANDRIA REAL ESTATE		3.547	ARE	015271109		74.4200	58,000.00	3,187,585.58	4,316,360.00
ARDEN REALTY GROUP INC		5.355	ARI	039793104Q		37.7200	123,600.00	3,377,273.16	4,662,192.00
BIOMED REALTY TRUST		4.862	BMR	09063H107		22.2100	39,000.00	886,821.61	866,190.00
BOSTON PROPERTIES INC		4.020	BXP	101121101		64.6700	235,484.00	8,501,227.14	15,228,750.28
BRANDYWINE REALTY		5.018	BDN	105368203		29.3900	55,000.00	1,607,047.60	1,616,450.00
CARRAMERICA RE CORP		6.060	CRE	144418100		33.0000	65,600.00	1,961,111.77	2,164,800.00
CORPORATE OFFICE PROPERTY		3.475	OFC	22002T108		29.3500	38,000.00	1,059,233.48	1,115,300.00
EQUITY OFFICE PROP		5.340	EOP	294741103		29.1200	605,896.00	14,497,448.12	17,643,691.52
HIGHWOODS PROP INC.		6.137	HIW	431284108Q		27.7000	115,000.00	3,003,532.45	3,185,500.00
KILROY RE CORP		4.631	KRC	49427F108		42.7500	88,700.00	2,852,203.26	3,791,925.00
MACK-CALI RE CORP.		5.474	CLI	554489104		46.0300	123,448.00	4,082,464.14	5,682,311.44
MAGUIRE PROPERTIES INC		5.826	MPG	559775101		27.4600	110,000.00	2,702,264.79	3,020,600.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
		Group - REAL ESTATE							
		Portfolio - RER			RE REIT				
		Instrument - F			OFFICE				
PRENTISS PROPERTIES TRUST		5.863	PP	740706106		38.2000	105,000.00	3,049,719.59	4,011,000.00
RECKSON ASSOCIATES RE		5.175	RA	75621K106Q		32.8100	40,500.00	1,253,298.57	1,328,805.00
SL GREEN RE CORP		3.567	SLG	78440X101		60.5500	125,000.00	4,769,053.33	7,568,750.00
TRIZEC PROPERTIES INC		4.228	TRZ	89687P107		18.9200	421,000.00	6,155,742.94	7,965,320.00
Instrument Total	16						2,349,228.00	62,946,027.53	84,167,945.24
<hr/>									
		Instrument -G		APARTMENTS					
APARTMENT INVT & MGMT		6.227	AIV	03748R101		38.5400	233,704.00	8,784,740.05	9,006,952.16
ARCHSTONE COMMUNITIES		4.490	ASN	039583109Q		38.3000	438,480.00	10,880,313.13	16,793,784.00
ASSOCIATED ESTATES		6.653	AEC	045604105		10.2200	3,100.00	29,915.00	31,682.00
AVALONBAY COMMUNITIES		1.450	AVB	053484101Q		75.3000	167,898.00	6,337,710.28	12,642,719.40
BRE PROPERTIES -CL A		4.837	BRE	05564E106		40.3100	78,635.00	2,415,684.16	3,169,776.85
CAMDEN PROPERTY TRUST		4.980	CPT	133131102		51.0000	102,176.00	3,959,984.24	5,210,976.00
EQUITY RESIDENTIAL PROP		4.781	EQR	29476L107Q		36.1800	569,426.00	13,510,304.72	20,601,832.68
ESSEX PROPERTY TRUST INC.		1.560	ESS	297178105		83.8000	75,000.00	4,918,515.84	6,285,000.00
GABLES RESIDENTIAL TRUST		6.733	GBP	362418105		35.7900	16,100.00	464,697.09	576,219.00
HOME PROPERTIES OF NY INC.		5.860	HME	437306103		43.0000	43,100.00	1,428,277.40	1,853,300.00
POST PROPERTIES, INC.		5.157	PPS	737464107Q		34.9000	37,225.00	1,068,649.96	1,299,152.50
SUMMIT PROPERTIES INC		4.146	SMT	866239106		32.5600	58,000.00	1,363,030.03	1,888,480.00
UNITED DOMINION RE TRUST		4.717	UDR	910197102		24.8000	262,700.00	4,323,568.17	6,514,960.00
Instrument Total	13						2,085,544.00	59,485,390.07	85,874,834.59
<hr/>									
		Instrument -H		MANUFACTURED HOMES					
EQUITY LIFESTYLE PROPERTIES IN		0.139	ELS	29472R108		35.7500	94,500.00	3,359,900.28	3,378,375.00
SUN COMMUNITIES INC		6.062	SUI	866674104		40.2500	39,000.00	1,543,354.97	1,569,750.00
Instrument Total	2						133,500.00	4,903,255.25	4,948,125.00
<hr/>									
		Instrument -I		OUTLET CENTERS					
TANGER FACTORY OUTLET		4.724	SKT	875465106		26.4600	52,400.00	1,099,496.31	1,386,504.00
Instrument Total	1						52,400.00	1,099,496.31	1,386,504.00
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		Instrument -J		REGIONAL MALLS					
CBL & ASSOC PROP		3.721	CBL	124830100		76.3500	69,500.00	3,620,550.35	5,306,325.00

## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
<hr/>									
<div> <div>Group - REAL ESTATE</div> <div>Portfolio - RER RE REIT</div> <div>Instrument - J REGIONAL MALLS</div> </div>									
GENERAL GROWTH PROP		3.982	GGP	370021107Q		36.1600	475,354.00	7,704,430.59	17,188,800.64
MACERICH CO		4.140	MAC	554382101		62.8000	167,200.00	5,512,819.56	10,500,160.00
PENNSYLVANIA RI		5.046	PEI	709102107		42.8000	51,000.00	1,768,799.58	2,182,800.00
SIMON PROP GROUP INC.		1.308	SPG	828806109Q		64.6700	475,821.00	13,444,455.63	30,771,344.07
TAUBMAN CENTERS INC		3.806	TCO	876664103Q		29.9500	117,300.00	2,292,058.69	3,513,135.00
Instrument Total	6						1,356,175.00	34,343,114.40	69,462,564.71
<div> <div>Instrument -K</div> <div>STRIP CENTERS</div> </div>									
DEVELOPERS DIVERSIFIED RE		4.597	DDR	251591103Q		44.3700	233,000.00	7,962,376.95	10,338,210.00
EQUITY ONE INC		4.888	EQY	294752100		23.7300	25,000.00	595,995.00	593,250.00
FEDERAL REALTY INV.		3.910	FRT	313747206Q		51.6500	124,400.00	4,439,358.31	6,425,260.00
KIMCO REALTY CORP		4.207	KIM	49446R109Q		57.9900	228,539.00	5,513,545.82	13,252,976.61
NEW PLAN EXCEL RE TRUST		6.093	NXL	648053106Q		27.0800	97,800.00	2,002,320.35	2,648,424.00
PAN PACIFIC RETAIL		3.460	PNP	69806L104		62.7000	134,500.00	5,304,910.26	8,433,150.00
REGENCY CENTERS CORP		3.137	REG	758849103		55.4000	172,800.00	5,196,279.84	9,573,120.00
SAUL CENTERS INC		4.078	BFS	804395101		38.2500	6,000.00	199,081.62	229,500.00
WEINGARTEN RE INVST		3.476	WRI	948741103		40.1000	106,075.00	2,488,630.90	4,253,607.50
Instrument Total	9						1,128,114.00	33,702,499.05	55,747,498.11
<div> <div>Instrument -L</div> <div>FREE STANDING</div> </div>									
MILLS CORP.		3.732	MLS	601148109		63.7600	100,000.00	3,011,318.98	6,376,000.00
Instrument Total	1						100,000.00	3,011,318.98	6,376,000.00
<div> <div>Instrument -M</div> <div>SELF STORAGE</div> </div>									
PUBLIC STORAGE INC		3.228	PSA	74460D109		55.7500	249,000.00	10,154,851.12	13,881,750.00
SHURGARD STORAGE CTRS		4.998	SHU	82567D104		44.0100	63,000.00	2,220,702.65	2,772,630.00
SOVRAN SELF STORAGE		5.742	SSS	84610H108		42.1400	28,000.00	1,109,333.95	1,179,920.00
U-STORE-IT TRUST		4.634	YSI	91274F104		17.3500	25,000.00	422,934.00	433,750.00
Instrument Total	4						365,000.00	13,907,821.72	18,268,050.00
<div> <div>Instrument -N</div> <div>LODGING/RESORTS</div> </div>									
EQUITY INNS INC		4.429	ENN	294703103		11.7400	192,000.00	1,951,154.26	2,254,080.00



## Monthly Market Portfolio

Investment Desc	Rating	Coupon	Yield	Ticker	Identifier	F	Price	Par/Shares	Book Value	Market Value
-----										
				Group -	REAL ESTATE					
				Portfolio -	RER	RE REIT				
				Instrument -	N	LODGING/RESORTS				
HOSPITALITY PROPERTIES		6.260	HPT	44106M102			46.0000	127,700.00	4,111,554.02	5,874,200.00
HOST MARRIOTT CORP		1.156	HMT	44107P104			17.3000	751,700.00	7,472,901.49	13,004,410.00
INNKEEPERS USA TRUST		1.690	KPA	4576J0104			14.2000	20,000.00	269,994.00	284,000.00
LASALLE HOTEL PROPERTIES		3.016	LHO	517942108			31.8300	65,100.00	1,187,137.57	2,072,133.00
MERISTAR HOSPITALITY CORP.		0.479	MHX	58984Y103			8.3500	305,400.00	2,034,240.49	2,550,090.00
STARWOOD RESORTS		1.438	HOT	85590A203			58.4000	26,000.00	1,226,987.40	1,518,400.00
SUNSTONE HOTEL INVESTORS INC		0.000	SHO	867892101			20.7800	63,000.00	1,244,687.54	1,309,140.00
WINSTON HOTELS INC		5.080	WXH	97563A102			11.8100	54,699.00	624,286.35	645,995.19
Instrument Total	9							1,605,599.00	20,122,943.12	29,512,448.19
Portfolio Total	73							11,142,645.00	290,707,627.63	440,213,976.34

## Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
-----						
	Group - REAL ESTATE					
	Portfolio - REN					
	Instrument - F					
	RE NATURAL RESOURCES					
	FARMLAND					
FARMLANDS-UBS AGRIVEST SA	MISC US	9.250	RFMLND		2,008,434.44	2,716,369.80
Instrument Total	1				2,008,434.44	2,716,369.80
	Instrument -T					
	TIMBER					
TIMBER-BASCOM GULF (FLORIDA)	MISC US	0.000	RTMBR4		178,880,830.21	174,695,049.01
TIMBER-BASCOM PACIFIC (N.W.)	MISC US	0.000	RTMBR2		54,587,014.33	147,842,192.00
TIMBERLAND - FOREST SYSTEM	MISC US	0.000	RTMBR5		2,000,196.00	2,000,196.00
TIMBERLAND-SOUTHERN	MISC US	0.000	RTMBR3		33,122,650.52	157,534,190.00
Instrument Total	4				268,590,691.06	482,071,627.01
Portfolio Total	5				270,599,125.50	484,787,996.81

## Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
-----						
	Group - REAL ESTATE					
	Portfolio - REO					
	Instrument - I					
PROLOGIS PORTFOLIO	MISC US	0.000	RPRLOG		75,137,388.40	97,300,000.00
Instrument Total	1				75,137,388.40	97,300,000.00
Portfolio Total	1				75,137,388.40	97,300,000.00

Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL ESTATE					
	Portfolio - REU					
	Instrument - U					
AEW PARTNERS II	Misc US	0.000	RAEWII		16,870,059.05	19,172,827.00
DLJ R.E. CAPITAL PARTNERS	Misc US	0.000	RDLJRE		7,055,366.60	4,795,926.98
WESTBROOK FUND I	MISC US	10.999	RTGRRE		30,268.87	6,879,843.00
WESTBROOK FUND II	MISC US	0.000	RWSTBK		1,829,017.10	1,518,375.00
WESTBROOK FUND III	MISC US	0.000	RWSTB3		27,943,439.17	29,080,459.01
WESTBROOK FUND IV	MISC US	0.000	RWSTB4		43,594,101.70	50,743,038.00
Instrument Total	6				97,322,252.49	112,190,468.99
Portfolio Total	6				97,322,252.49	112,190,468.99

## Monthly Market Portfolio

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
-----						
	Group - REAL ESTATE					
	Portfolio - REI					
	Instrument - I					
BLACKSTONE EUROPEAN FUND	MISC W EUROPE	0.000	RBKSTN		23,026,066.78	16,483,724.98
DOUGHTY HANSON & CO EUROPEAN	MISC EUROPE	0.000	RDGHTY		32,269,593.71	29,063,996.02
EUROPA-INTERNATIONAL	MISC EUROPE	0.000	REUROP		22,235,365.08	25,983,959.01
LASALLE ASIA RECOVERY FUND	ASIA	0.000	RLSARF		39,320,124.93	45,764,869.99
LEND LEASE GLOBAL	MISC EUROPE	0.000	RLNDLS		46,828,865.44	50,940,299.99
ORION EUROPEAN REAL ESTATE FUN	MISC EUROPE	0.000	RORION		26,036,078.48	35,652,818.99
PRUDENTIAL PROP. PRTNRS.-INT'L	EUROPE	0.000	RPRUDE		17,678,683.69	20,844,477.00
SOROS RE INVST-INT'L	MISC EUROPE	0.000	RSOROS		34,832,438.66	31,998,421.01
WESTBROOK FRENCH PORTFOLIO	MISC US	0.000	RWSTBF		27,298,797.47	31,953,827.00
Instrument Total	9				269,526,014.24	288,686,393.99
Portfolio Total	9				269,526,014.24	288,686,393.99
Group Total	220	3,297,610,972.55 /	11,142,645.00	3,588,318,516.17		4,848,151,171.75

## Monthly Market Portfolio

Portfolio ID		Par/Shares	Book Value	Market Value
-----				
Group - INTERNATIONAL				
EQS	EQUITY SWAPS		1,591,142,827.02	1,804,020,405.13
EQS-E	EMERGING SWAP		44,048,112.27	47,919,712.44
EQS2	EMERGING ANALYSTS SW		1,507,202.02	2,123,166.87
I-ACT	INTERNAL EMERGING		311,754,937.58	474,607,112.34
I-ARROW	ARROWSTREET CAPITAL		699,699,064.04	906,058,892.65
I-BABS	COLONIAL FIRST STATE		466,907,792.26	667,745,951.85
I-BERNS	SANFORD BERNSTEIN EA		1,109,520,653.57	1,531,851,522.51
I-SANF	BERSTEIN EMERGING MA		459,642,651.58	771,360,241.15
I-EAFE	INTERNAL EAFE INDEX		1,197,544,902.72	1,644,814,201.61
I-EAFEVAL	EAFE VALUE		966,435,863.17	1,326,452,120.55
I-EAP	EMERGING ANALYST POR		282,747,128.67	439,159,618.02
I-GEN	GENESIS		434,913,006.61	710,190,779.88
I-LAZAR	EAFE TRANSITION ACCO		2,000,658.01	50,561.27
I-MARVIN	MARVIN & PALMER_EAFE		983,338,103.29	1,127,057,407.89
I-MARVEM	MARVIN & PALMER EMER		345,454,136.85	474,717,792.95
I-PAN	INTERNAL EAFE TOPDOW		267,947,499.26	343,704,556.30
I-QUAN	EAFE QUANTITATIVE PO		574,346,713.90	718,875,648.20
Group Total			1,605,762,901.16 / 4,877,504,931.36	9,738,951,252.82 12,990,709,691.61

## Monthly Market Portfolio

Investment Desc	Rating	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----								
Group - INTERNATIONAL Portfolio - EQS EQUITY SWAPS Instrument - CPES COMMERCIAL PAPER - EQUITY SWAPS								
GENERAL ELEC CO		2.173	36959HP76			10,900,000.00	10,876,053.50	
Instrument Total	1					10,900,000.00	10,876,053.50	
Instrument -FRBES FLOATING RATE CORPORATE BOND								
AIG (ASIF GLOBAL FINANCING XV)	AAA	1.217	045183AA8	Q		40,000,000.00	40,035,074.97	
ALLSTATE GLOBAL FUNDING II	AA3	1.568	02003EAF9	Q		25,000,000.00	25,001,399.94	
ALLSTATE LIFE GLOB FD TR	AA2	1.913	02003MAD6	Q		15,000,000.00	15,000,000.00	
AMER EXPRESS BANK FSB	AA3	2.170	02580EAB9	M		25,000,000.00	25,000,000.00	
AMER EXPRESS BANK FSB	AA3	2.417	02580EAC7	M		15,000,000.00	15,000,000.00	
AMERICAN EXPRESS CREDIT ACCOUN	AAA	1.275	02582JBL3	M		10,000,000.00	10,016,329.91	
AMERICAN EXPRESS MASTER TRUST	AAA	1.109	025928AM4	M		14,343,000.00	14,349,781.08	
AMERICAN HONDA FINANCE	A1	1.286	02666QTC7	Q		40,000,000.00	40,000,000.00	
BANK OF AMERICA CORP	AA2	1.732	06050MAU1	Q		12,865,000.00	12,888,964.29	
BANK OF NEW YORK CO INC	AA3	1.910	06406HAX7	Q		40,000,000.00	40,010,241.04	
BANK ONE CORP	AA3	1.579	06422NHH2	Q		20,460,000.00	20,484,838.88	
CATERPILLAR FINANCE SERVICE	A2	1.374	14912LZ95	Q		14,000,000.00	13,999,413.42	
CHAMT 2002-4 A	AAA	1.918	16151RBR3	M		20,000,000.00	20,000,000.00	
CHASE CREDIT CARD MASTER TRUST	AAA	1.121	16151RCG6	M		12,600,000.00	12,609,166.62	
CITIGROUP GLOBAL MARKETS	AA1	1.234	17307EAU7	Q		40,000,000.00	40,000,000.00	
DEUTSCHE BANK FINANCIAL		1.196	25153WAJ0	Q		40,000,000.00	40,000,000.00	
FEDERAL HOME LOAN BANK	AAA+	1.164	3133MXKQ1	Q		70,000,000.00	70,000,000.00	
FEDERAL HOME LOAN BANK	AAA	1.458	3133X1A31	Q		55,000,000.00	54,997,974.75	
FREDDIE MAC	AAA+	1.114	3128X0T41	Q		60,000,000.00	60,000,000.00	
FREDDIE MAC	AAA	1.156	3128X1H83	Q		60,000,000.00	60,000,000.00	
GOLDMAN SACHS GROUP INC	AA3	2.049	38141EJT7	Q		40,000,000.00	40,000,000.00	
HBOS TREASURY SRVCS PLC	AA2	1.156	4041A0AH1	Q		40,000,000.00	40,000,000.00	
HOUSEHOLD FINANCE CORP	A1	1.086	44181KR22	Q		10,000,000.00	10,006,417.36	
HSBC BANK USA	AA2	1.518	40428AFF9	Q		30,000,000.00	30,004,382.05	
JACKSON NATL LIFE FUND	A1	1.301	46849EAC1	Q		30,000,000.00	30,004,936.04	
JOHN HANCOCK GLOB FDG II	AA3	1.523	41011WAP5	Q		30,000,000.00	30,079,276.53	
JOHNSON CONTROLS INC	A2	1.219	478366AL1	Q		14,000,000.00	14,000,757.98	
MASSMUTUAL GLOB FNDG II	AA1	1.209	57629WAG5	Q		40,000,000.00	40,064,876.86	
MBIA GLOBAL FUNDING LLC	AAA	1.567	55266LBQ8	Q		40,000,000.00	40,000,000.00	
MBNA CREDIT CARD MASTER NOTE T	AAA	1.113	55264TBR1	M		75,000,000.00	75,040,876.80	
MBNA MASTER CREDIT CARD TRUST	AAA	1.175	55262TFY4	M		12,000,000.00	12,028,485.12	
MERRILL LYNCH & CO	AA3	2.007	59018YRY9	Q		35,000,000.00	35,077,453.46	
MET LIFE GLOB FUNDING I	AA2	1.092	59217EAH7	Q		40,000,000.00	40,000,000.00	

## Monthly Market Portfolio

Investment Desc	Rating	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----								
	Group - INTERNATIONAL							
	Portfolio - EQS EQUITY SWAPS							
	Instrument - FRBES FLOATING RATE CORPORATE BOND							
MONUMENTAL GLOBAL FDG II	AA3	1.811	615322AM6	Q		25,000,000.00	25,036,883.22	
MORGAN STANLEY	AA3	2.305	61746SAZ2	Q		35,000,000.00	35,000,000.00	
NATL CITY BK OF INDIANA	Aa3	1.166	634906DS7	Q		40,000,000.00	40,000,000.00	
PACCAR FINANCIAL CORP	A1	1.217	69371RWG7	Q		40,000,000.00	39,982,803.56	
PFIZER INC	AAA	2.099	717081CT8	Q		30,000,000.00	30,000,000.00	
PNC BANK NA	A1	1.837	69347KHN5	M		40,000,000.00	39,970,628.32	
ROYAL BK OF SCOTLAND PLC	AA1	2.352	78010JAA0	Q		40,000,000.00	40,002,848.26	
SLM CORP	A2	1.184	78442FAC2	Q		35,765,000.00	35,813,146.84	
SOUTHTRUST BANK NA	A1	0.050	8447HACL6	Q		40,000,000.00	39,980,850.46	
STATE STREET BANK & TR	AA2	2.425	8574P0RR1	Q		40,000,000.00	39,984,719.09	
SUNTRUST BANK	AA2	1.301	86787EAF4	Q		40,000,000.00	39,974,980.21	
WAL-MART STORES	AA2	1.877	931142BW2	Q		40,000,000.00	39,946,934.39	
WELLS FARGO & COMPANY	AA1	1.539	949746FH9	Q		40,000,000.00	40,061,544.75	
Instrument Total	46					1,551,033,000.00	1,551,455,986.20	
	Instrument -INTF INTERNATIONAL FUNDS							
EQUITY SWAP - LIQUIDITY RESERVE	0.000		IL-EQS			288,107.87	28,810,787.32	
Instrument Total	1					288,107.87	28,810,787.32	
Portfolio Total	48					1,562,221,107.87	1,591,142,827.02	1,804,020,405.13



## Monthly Market Portfolio

Investment Desc	Rating	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----								
			Group - INTERNATIONAL					
			Portfolio - EQS-E		EMERGING SWAP			
			Instrument - CPES		COMMERCIAL PAPER - EQUITY SWAPS			
FREDDIE MAC DISCOUNT NOTE	2.315		313397CM1			8,100,000.00	8,068,986.49	
GENERAL ELEC CO	2.189		36959HP92			11,400,000.00	11,373,424.75	
GENERAL ELEC CO	2.360		36959HQH3			5,520,000.00	5,492,949.18	
GENERAL ELECTRIC CAP CORP.	2.196		36959HNQ6			7,100,000.00	7,090,247.83	
PROCTER & GAMBLE CO	2.370		74271TQ89			11,400,000.00	11,350,374.70	
Instrument Total	5					43,520,000.00	43,375,982.95	
			Instrument -INTF		INTERNATIONAL FUNDS			
EQS-E	0.000		IL-EQSE			6,721.29	672,129.32	
Instrument Total	1					6,721.29	672,129.32	
Portfolio Total	6					43,526,721.29	44,048,112.27	47,919,712.44

## Monthly Market Portfolio

Investment Desc	Rating	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
-----								
			Group - INTERNATIONAL					
			Portfolio - EQS2		EMERGING ANALYSTS SW			
			Instrument - INTF		INTERNATIONAL FUNDS			
EQUITY SWAP II - LIQUIDITY RES		0.000	IL-EQS2			15,072.02	1,507,202.02	
Instrument Total		1				15,072.02	1,507,202.02	
Portfolio Total		1				15,072.02	1,507,202.02	2,123,166.87

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
-----						
Group - INTERNATIONAL						
Portfolio - I-ACT INTERNAL EMERGING						
Instrument - COM COMMON STOCK						
AMERICA MOVIL - ADR	0.405	2722670	AMX	200,000.00	2,926,393.35	
ARACRUZ CELULOSE SA ADR	3.076	2058579	ARA	12,000.00	205,132.20	
ASUR ADR	1.784	2639361	ASR	64,000.00	988,301.32	
AU OPTRONICS CORP - ADR	1.759	2877149	AUO	1.04	7.66	
CEMEX ADR	2.800	2488671	CX	200,000.00	4,311,040.00	
CHECK POINT SOFTWARE TECH	0.000	2181334	CHKP	128,000.00	2,303,872.00	
CHINA MOBILE HK ADR	1.491	2111375	CHL	695,000.00	11,137,987.27	
CIA TELECOM CHILE-ADR	5.133	2213635	CTC	160,000.00	1,825,943.81	
CIA VALE DO RIO DOCE - ADR	0.286	2857334	RIO	120,000.00	963,764.00	
COCA-COLA FEMSA-ADR	1.026	2193317	KOF	12,000.00	286,170.00	
COMPANHIA BRASILEIRE ADR	0.632	2228532	CBD	24,000.00	488,202.36	
COMPANIA DE MINAS ADR	1.340	2210476	BVN	50,000.00	547,224.57	
COPEL ADR	2.237	2209656	ELP	124,000.00	722,061.22	
EMPRESAS NACIONAL ADR	0.482	2311131	EOC	160,000.00	1,714,654.62	
FOMENTO ECONOMICO MEX SP ADR	0.889	2246039	FMX	46,000.00	1,605,080.59	
KOOKMIN BANK ADR	1.796	2811697	KB	16,000.00	457,101.65	
LUKOIL HLDGS SPND-ADR	0.794	2537432	LUKOY	85,200.00	4,463,402.59	
PETROLEO BRASILEIRO ADR	0.779	2616580	PBR	150,000.00	3,426,770.12	
POSCO-ADR	2.820	2692795	PKX	80,000.00	1,767,221.07	
TELE NORTE LESTE PART ADR	1.719	2297930	TNE	96,000.00	1,383,603.19	
TELECENTRO OESTE CELULAR ADR	0.851	2298018	TRO	117,553.00	819,621.76	
TELEFONOS DE MEXICO ADR	3.134	2881612	S TMX	240,000.00	7,549,742.43	
TEVA PHARMACEUTICAL INDUSTRIES ADR	0.532	2883878	TEVA	96,000.00	2,592,256.40	
TV AZTECA S.A.-ADR	0.214	2089074	TZA	35,000.00	209,530.88	
UNIBANCO - SPONSORED ADR	2.894	2000815	UBB	44,000.00	991,545.23	
VALE R DOCE-ADR	0.340	2933900	RIO-P	90,000.00	889,873.22	
VOTORANTIM CELULOSE - ADR	3.524	2696560	VCP	112,500.00	612,096.68	
Instrument Total	27			3,157,254.04	55,188,600.19	
Instrument -COR CORPORATE NOTES/BONDS						
HINDUSTAN LEVER LTD	0.000	6664819	A 66648	3,600,000.00	73,135.42	
Instrument Total	1			3,600,000.00	73,135.42	
Instrument -CTRY COUNTRY FUNDS - CLOSED END						
BRAZIL FUND	2.269	2121954	91404	621,500.00	14,918,336.30	

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
-----						
Group - INTERNATIONAL						
Portfolio - I-ACT INTERNAL EMERGING						
Instrument - CTRY COUNTRY FUNDS - CLOSED END						
FIRST ISRAEL FUND INC.	0.261	2349789	93078	243,500.00	3,264,846.45	
FLEMING CZECH & SLOVAK	0.000	4241838	FLECS	346,800.00	1,098,188.45	
INDOCAM ASIA MALACCA	0.000	0556310	70601	40,000.00	522,500.00	
KOREA FUND	3.740	2496414	00094	672,118.00	9,997,168.95	
TAIWAN OPPROTUNITIES FUND	0.000	0875361	33423	200,000.00	2,874,000.00	
Instrument Total	6			2,123,918.00	32,675,040.15	
Instrument -ICOM INTERNATIONAL COMMON STOCKS						
ACER INCORPORATED	0.144	6005850	73834	1,781,915.88	2,233,962.34	
ADVANCED INFO SERVICE	0.102	6412591	ADVAN	3,200,000.00	3,095,050.10	
AGORA SA	0.000	5618312	AGO_P	70,000.00	893,887.38	
AKBANK T.A.S.	0.000	4011127	AKBNK	450,000,000.00	1,017,197.28	
AKSIGORTA	0.000	4012078	AKGRT	560,000,000.00	944,838.33	
ALFA SA DE CV SER'	0.132	2043423	ALFAA	880,000.00	1,153,806.32	
ANGLO AMERICAN ORD	9.037	0490151	AAL_L	100,000.00	1,103,603.16	
ANGLO AMERICAN PLA	0.575	6761000	AMS_S	50,000.00	1,718,287.58	
AU OPTRONICS CORP	0.082	6288190	2409_	945,000.00	1,779,968.22	
AYALA CORPORATION	0.018	6087063	AC_PM	18,000,000.00	1,436,572.43	
BANCO BRADESCO SA	0.093	B00FM53	BBDC4	107,999.99	1,773,686.17	
BANCO ITAU SA PREF	0.196	B037HR3	ITAU4	20,999.99	1,672,771.53	
BANGKOK EXPRESSWAY	0.147	6113311	BECL/	3,500,000.00	1,210,084.62	
BANK DAGANG NAS ID	0.000	6004567	BDNI/	930,000.00	0.00	
BANK PEKAO SA ORD	1.089	5473113	PEO_P	50,000.00	976,612.17	
BARLOWORLD LIMITED	0.635	6079123	BAW_S	300,000.00	1,865,899.13	
BEC WORLD PCL-FOREIGN	0.098	6728351	BEC/F	3,000,000.00	1,605,923.20	
BENQ CORP	0.157	6054465	2352_	1,320,000.00	1,274,486.67	
BHARAT PETROLEUM CORP LTD	0.082	6099723	BPCL_	24,000.00	231,047.47	
BK HAPOALIM BM ILS	1.542	6075808	POLI_	800,000.00	2,051,593.49	
BRASIL TELECOM PARTICIPACOES S/A	843.243	2292656	B RTP4	100,000,000.00	1,475,657.56	
CASA ANGLO BRAS S.A.	0.000	2177214	CABR4	44,161,119.00	0.00	
CATHAY LIFE INSURANCE CO	0.097	6425663	73833	2,399,999.99	3,270,439.50	
CESKY TELECOM	0.206	5272569	SPTT_	190,000.00	1,589,669.44	
CHEIL COMMUNICATIONS INC	0.002	6093231	03000	14,000.00	1,078,383.41	
CHINA MOTOR	0.199	6191328	2204_	400,000.00	461,787.10	
CHINA RESOURCES ENTERPRISES	0.264	6972459	291_H	2,100,000.00	1,778,476.50	
CHINA TELECOM CORP	0.311	6559335	728_H	4,000,000.00	1,493,386.56	
CHINATRUST FINANCIAL HOLDING CO.	0.086	6527666	2891_	2,256,951.00	1,175,037.78	

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
-----						
Group - INTERNATIONAL						
Portfolio - I-ACT INTERNAL EMERGING						
Instrument - ICOM INTERNATIONAL COMMON STOCKS						
CHUNGHWA TELECOM	0.227	6287841	2412_	560,000.00	1,047,400.00	
CIPLA LIMITED	0.021	B011108	CIPLA	180,000.00	509,254.24	
CNOOC LTD	0.431	B00GOS5	883_H	4,000,000.00	1,632,356.94	
COFCO INTERNATIONAL LTD.	0.300	6105738	506_H	1,250,000.00	499,018.64	
COMMERCIAL INTERNATIONAL BANK	0.635	6243898	CMIB_	570,000.00	2,870,553.66	
COMPAL ELECTRONICS	0.190	6225744	2324_	3,734,550.39	2,454,488.41	
DAEWOO SHIPBUILDING & MARINE	0.002	6211732	04266	100,000.00	782,000.00	
DATANG INTERNATIONAL POWER	0.384	6080716	991_H	4,000,000.00	1,329,874.40	
DELTA ELECTRONICS INC	0.120	6260734	2308_	2,326,391.86	2,392,972.23	
DHANA SIAM FINANCE	0.000	6268716	DS/F_	98,200.00	0.00	
DR REDDY'S LABORATORIES	0.013	6410959	DRRD_	12,000.00	276,114.82	
ECI TELECOM ORD IL	2.448	2310150	ECIL	140,000.00	1,377,285.08	
FINANCE ONE THB10(	0.000	6336925	FIN1/	13,800.00	0.00	
FISKARAGUNG PERK I	0.000	6342535	FISK_	301,500.00	0.00	
FORD OTOMOTIV SAN	0.000	4663562	FROTO	80,000,000.00	167,563.34	
FORMOSA PLASTICS CORP	0.098	6348544	73829	1,279,858.45	1,775,083.18	
GIGABYTE TECHNOLOGY CO.	0.196	6129181	2376_	1,312,500.00	2,292,660.67	
GOLD FIELDS LIMITE	0.204	6280215	GFI_S	240,000.00	2,796,133.53	
GPO IND BIMBO SER'	0.267	2392471	BIMBO	500,000.00	1,227,879.52	
GRUPO MEXICO SA	0.062	2643674	GMEXI	100,000.00	360,174.42	
GUJARAT AMBUJA CEMENT GDR	1.932	4393074	GJAD_	70,000.00	102,350.21	
HARMONY GOLD MINING CO	0.242	6410562	HAR_S	180,000.00	1,595,295.35	
HINDALCO INDUSTRIES LIMITED	0.026	6100142	HNDL_	20,000.00	326,343.14	
HINDUSTAN LEVER	0.088	6261674	HLVR_	464,000.00	1,319,080.24	
HONG LEONG BANK	1.148	6436892	HLBK_	700,000.00	1,011,308.72	
HYUNDAI MARINE AND FIRE INS. CO	0.005	B01LXY6	00145	700,000.00	1,523,014.04	
HYUNDAI MOTOR CO K	0.001	6451055	00538	88,000.00	1,956,384.03	
HYUNDAI MOTOR LTD	0.003	6148272	00538	16,000.00	317,337.82	
ICL-ISRAEL CHEM OR	0.751	6455530	CHIM_	250,000.00	278,177.01	
IDB HOLDING CORP O	5.005	6456726	IDBH_	100,000.00	2,365,686.40	
IJM CORP BERHAD	0.666	6455217	IJM_M	320,000.00	392,045.77	
IMPALA PLATINUM HL	0.778	6457804	IMP_S	24,000.00	1,200,021.04	
INFOSYS TECHNOLOGIES LTD	0.022	6205122	INFO_	80,000.00	1,193,631.74	
IOI CORPORATION BERHAD	0.914	6464514	IOI_M	440,000.00	603,234.86	
KASIKORNBANK	0.000	6888794	KBANK	1,600,000.00	816,002.07	
KGHM POLSKA MIEDZ	1.067	5263251	KGH_P	80,000.00	296,963.46	
KIMBERLEY CLARK DE	0.438	2491914	KIMBE	790,000.00	2,233,573.48	
KOMERCNI BANKA	0.274	4519449	KOMB_	15,000.00	791,148.44	
KOOKMIN BANK KRW50	0.002	6419365	06000	144,000.00	4,427,422.73	

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-ACT		INTERNAL EMERGING			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
KOOR INDS ORD ILS0	1.473	6481698 KOR_I	8,000.00	308,992.79	
KOREA ELEC POWER K	0.003	6495730 01576	124,000.00	3,383,489.82	
KOREA TELECOM CORPORATION	0.004	6505316 03020	72,000.00	2,801,606.68	
LAND + HOUSES THBH	0.285	6581930 LH/F_	2,000,000.00	489,783.90	
LG ELECTRONICS PFD	0.003	6520966 06657	6,400.00	162,015.01	
LIBERTY GROUP LTD	0.741	6515047 LGL_S	253,886.00	2,274,404.00	
LUKOIL HOLDING-ADR 144A	0.794	2538822 LUKFY	12,000.00	744,000.00	
MAHANAGAR TELEPHONE NIGAM	0.066	6117807 ZMTNL	120,000.00	370,955.82	
MALAKOFF BERHAD	1.023	6555924 MAL_M	500,000.00	758,765.97	
MALAYAN BANKING BERHAD	0.780	6556325 MAY_M	700,000.00	1,652,058.00	
MATAV RT	0.044	4577469 MATAV	550,000.00	2,209,133.10	
MIGROS TRL1000	0.000	4593034 MIGRS	70,000,000.00	291,535.94	
MOL MAGYAR OLAJ-EX GAZIPARI	0.002	4742494 MOL_H	70,000.00	1,111,805.42	
MTN GROUP LIMITED	0.167	6563206 MTN_S	600,000.00	656,743.47	
NAN YA PLASTICS CORP	0.110	6621580 73841	1,251,008.37	1,133,182.06	
NEDCOR ORDINARY SHARES	0.180	6628008 NED_S	359,999.99	6,809,644.27	
NIEN HSING TEXTILE CO LTD	0.215	6591928 1451_	3,900,000.00	3,003,503.54	
OA0 GAZPROM-GDR	0.513	5140989 OGZD_	30,000.00	678,967.73	
OIL & NATURAL GAS CORP LTD	0.084	6139362 ONGC_	80,000.00	1,476,892.64	
OLD MUTUAL	0.060	6155131 OML_S	1,600,000.00	2,857,424.02	
ORBIS PLN2	0.458	5349173 ORB_P	550,000.00	3,153,578.87	
OTP BANK	0.006	7320154 OTP_H	112,000.00	728,392.02	
PETROCHINA CO	0.605	6226576 857_H	7,000,000.00	3,600,317.22	
PETROL BRASILEIROS	1.573	2684532 PETR4	180,000.00	3,356,817.58	
PHOENIXTEC POWER	0.208	6685508 2411_	400,000.00	363,058.13	
PICC PROPERTY & CASUALTY	0.000	6706250 2328_	4,000,000.00	1,497,223.46	
PLIVA D.D. GDR REG S	4.198	5174706 PLVD_	136,000.00	1,528,636.65	
POHANG IRON+STEEL	0.004	6693233 00549	10,358.00	947,646.78	
POLSKI KON-GDR	1.219	5811906 POKD_	40,000.00	361,200.00	
PREMIER IMAGE TECHNOLOGY	0.216	6143330 2394_	1,599,250.00	1,401,935.58	
PT BANK CENTRAL ASIA	0.000	B01C1P6 BBKA_	16,000,000.00	2,147,302.23	
PT TELEKOMUNIKASI	0.000	B02ZK79 TLKM_	8,000,000.00	1,540,136.68	
PUBLIC BANK BHD	1.211	B012W53 PBKF_	1,218,750.00	1,029,956.93	
REALTEK SEMICONDUCTOR	0.147	6051422 2379_	1,071,949.50	1,625,742.65	
RELIANCE INDUSTRIES	0.022	6099626 RIL_I	300,000.00	2,124,413.97	
SAMPO CORP	0.209	6771924 1604_	2,100,000.00	907,271.10	
SAMSUNG CO KSWN500	0.001	6771601 00083	70,000.00	922,187.51	
SAMSUNG ELEC MECH	0.001	6771689 00915	60,000.00	2,235,376.98	
SAMSUNG ELECTRONIC	0.002	6771720 00593	45,000.00	17,069,210.36	

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-ACT		INTERNAL EMERGING			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
SAMSUNG ELECTRONICS-PFD	0.003	6773812	00593	11,200.00	2,302,768.68
SAMSUNG FIRE + MAR	0.001	6155250	00081	8,330.00	407,958.16
SAMSUNG HEAVY INDUSTRIES	0.002	6772217	01014	350,000.00	1,117,420.83
SANLAM LTD ORD ZAR	0.546	6134022	SLM_S	960,000.00	1,365,988.45
SAPPI ZARI(SICOVAM	0.412	6777007	SAP_S	150,000.00	1,869,310.41
SASOL NPV	0.660	6777450	SOL_S	257,000.00	2,877,913.89
SHINHAN FINANCIAL GROUP LTD	0.002	6397502	05555	140,000.00	1,535,570.24
SHINSEGAE DEPT STR	0.000	6805049	00417	6,400.00	752,454.88
SIAM CEMENT CO THB	0.102	6609906	SCC/F	480,000.00	479,700.66
SIAM COMMERCIAL BK	0.073	6889935	SCB/F	2,000,000.00	938,880.29
SIME DARBY BERHAD	1.140	6808769	SDY_M	880,000.00	1,259,607.24
SINOPAC HOLDINGS	0.080	6525875	2890_	6,478,354.08	2,877,881.58
SINOTRANS LTD	0.339	6579010	598_H	2,400,000.00	758,505.76
SK TELECOM CO LTD	0.002	6224871	01767	24,000.00	4,016,971.61
SM PRIME HLDGS ORD	0.150	6818843	SMPH_	4,000,000.00	503,950.78
SPAR GROUP LTD	0.000	B038WK4	SPP_S	150,000.00	493,891.18
STANDARD BANK GROUP	0.432	B030GJ7	SBK_S	600,692.00	1,755,858.30
SURGUTNEFTEGAS PREFERRED	29.357	5005884	SNGSP	3,000,000.00	1,214,330.00
SURGUTNEFTEGAZ-\$US	18.666	4851732	SNGS_	100,000.00	62,070.00
T IS BANKASI SER C	0.000	4869939	ISCTR	202,400,000.00	350,738.28
T.GARANTI BANASI T	0.000	4361617	GARAN	583,914,000.00	536,613.04
TAIWAN CELLULAR CORP	0.211	6290496	3045_	3,300,000.00	2,520,792.50
TAIWAN SEMICONDUCTOR MANUFACTURING	0.036	6889106	27933	3,999,206.00	5,066,640.28
TELEFONOS DE MEXIC	0.284	2881689	TELME	800,000.00	763,681.74
TELEKOMUNIKAYA POL	0.202	5552551	TPS_P	500,000.00	2,191,357.41
TELKOM SOUTH AFRICA LTD	0.199	6588577	TKG_S	113,600.00	507,472.55
TENAGA NASIONAL BERHAD	0.313	6904612	TNB_M	700,000.00	2,194,755.09
TENARIS SA	0.262	2172402	TS_AF	187,230.00	353,643.65
TEVA PHARMA IND IL	0.162	6882172	TEVA_	168,000.00	5,201,627.66
THAI ENGINE MANUFACTURING	0.000	6885762	43247	4,687.00	0.00
TIGER BRANDS LIMITED	0.678	6891297	TBS_S	70,000.00	833,231.00
TISCO FINANCE PCL - FOREIGN	0.069	6892858	TISCO	2,000,000.00	1,513,142.44
TRAVELSKY TECHNOLOGY	0.208	6321954	696_H	700,000.00	497,999.81
TUPRAS-TURKIYE PETROL RAFINE	0.000	4907572	TUPRS	40,000,000.00	330,840.86
UNI-PRESIDENT ENTERPRISES	0.114	6700393	1216_	5,980,960.00	2,496,987.27
UNIBANCO-UNITS	11.669	B02PG48	UBBR1	50,000.00	185,105.68
UNIFIED ENERGY SYSTEMS	16.456	4889335	EESR_	7,000,000.00	796,442.45
UNIPETROL	0.000	5297294	UNIP_	348,000.00	802,512.84
UNITED MICROELECTRONICS	0.077	6916628	73850	3,820,776.95	3,098,270.12

## Monthly Market Portfolio

Investment Desc		Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - INTERNATIONAL Portfolio - I-ACT INTERNAL EMERGING Instrument - ICOM INTERNATIONAL COMMON STOCKS						
VIA TECHNOLOGIES INC		0.086	6146823 2388_	2.00	7.07	
WHITE MARTINS SA C		0.000	2961428 WHMT3	60,546.00	0.00	
Instrument Total	148			2,310,645,372.51	223,450,152.63	
Instrument -INTF INTERNATIONAL FUNDS						
INTERNAL ACTIVE - LIQUIDITY RESERVES		0.000	IL-ACT	3,679.28	367,928.49	
Instrument Total	1			3,679.28	367,928.49	
Instrument -INTL WARRAINTERNATIONAL WARRANT						
DAESANG FEED CO RT		0.000	9418264 94182	260.00	80.70	
Instrument Total	1			260.00	80.70	
Portfolio Total	184			2,319,530,483.84	311,754,937.58	474,607,112.34



## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-ARROW		ARROWSTREET CAPITAL			
Instrument - INTF		INTERNATIONAL FUNDS			
ARROWSTREET CAPITAL - EQUITIES	0.000	IE-ARROW	6,744,405.47	674,440,547.64	
ARROWSTREET CAPITAL - FIXED INCOME	0.000	IF-ARROW	9,229.28	922,928.37	
ARROWSTREET CAPITAL - LQR	0.000	IL-ARROW	243,355.88	24,335,588.03	
Instrument Total	3		6,996,990.64	699,699,064.04	
Portfolio Total	3		6,996,990.64	699,699,064.04	906,058,892.65

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
		Group - INTERNATIONAL			
		Portfolio - I-BABS COLONIAL FIRST STATE			
		Instrument - INTF INTERNATIONAL FUNDS			
BABSON STEWART - EQUITIES	0.000	IE-BAB	4,473,773.61	447,377,361.51	
BABSON STEWART - LQR	0.000	IL-BAB	195,304.30	19,530,430.75	
Instrument Total	2		4,669,077.92	466,907,792.26	
Portfolio Total	2		4,669,077.92	466,907,792.26	667,745,951.85

## Monthly Market Portfolio

Investment Desc		Yield	Identifier F Ticker	Shares	Cost	Market Value
-----						
	Group -	INTERNATIONAL				
	Portfolio -	I-BERNS	SANFORD BERNSTEIN EA			
	Instrument -	INTF	INTERNATIONAL FUNDS			
BERNSTEIN - EQUITIES		0.000	IE-BER	10,462,752.91	1,046,275,291.95	
BERNSTEIN - LQR		0.000	IL-BER	632,453.61	63,245,361.62	
Instrument Total	2			11,095,206.53	1,109,520,653.57	
Portfolio Total	2			11,095,206.53	1,109,520,653.57	1,531,851,522.51

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-SANF		BERSTEIN EMERGING MA			
Instrument - INTF		INTERNATIONAL FUNDS			
BERNSTEIN EMERGING - EQUITIES	0.000	IE-SAN	4,468,255.43	446,825,543.56	
BERNSTEIN EMERGING - LIQUIDITY	0.000	IL-SAN	128,171.08	12,817,108.02	
Instrument Total	2		4,596,426.51	459,642,651.58	
Portfolio Total	2		4,596,426.51	459,642,651.58	771,360,241.15

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
		Group - INTERNATIONAL			
		Portfolio - I-GEN GENESIS			
		Instrument - INTF INTERNATIONAL FUNDS			
GENESIS - EQUITIES	0.000	IE-GEN	3,006,126.54	300,612,654.35	
GENESIS - FIXED INCOME	0.000	IF-GEN	353,020.44	35,302,044.02	
GENESIS - LIQUIDITY RESERVES	0.000	IL-GEN	989,983.08	98,998,308.24	
Instrument Total	3		4,349,130.06	434,913,006.61	
Portfolio Total	3		4,349,130.06	434,913,006.61	710,190,779.88

## Monthly Market Portfolio

Investment Desc		Yield	Identifier F Ticker	Shares	Cost	Market Value
-----						
			Group - INTERNATIONAL			
			Portfolio - I-LAZAR			
			Instrument - CTRY			
			EAFE TRANSITION ACCO			
			COUNTRY FUNDS - CLOSED END			
ISRAEL FUND		0.000	0457242	ISR_L	571,389.00	0.00
Instrument Total	1			571,389.00	0.00	
			Instrument -ICOM			
			INTERNATIONAL COMMON STOCKS			
BETEILIGUNGSVERWAL		0.000	94D0744	94D07	753.00	0.00
CIA VALE DO RIO DO		0.000	B011X91	VALE_	83,300.00	0.00
F&C-ROMANIAN INV		40.000	0165288	01652	199,690.00	1,996,900.00
INTERNATIONAL THEATRES LTD		0.000	2533827	25338	32,500.00	0.00
ROYALE BELGE NPV V		0.000	5047488	RBVBS	531.00	0.00
TELECOM ASIA RTS		0.000	94F1516	94F15	535,516.00	0.00
TI AUTOMOTIVE LTD		0.000	3067529	6525Z	375,200.00	0.00
Instrument Total	7			1,227,490.00	1,996,900.00	
			Instrument -INTF			
			INTERNATIONAL FUNDS			
LAZARD FRERES - LQR		0.000	IL-LAZ	37.58	3,758.01	
Instrument Total	1			37.58	3,758.01	
Portfolio Total	9			1,798,916.58	2,000,658.01	50,561.27

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
		Group - INTERNATIONAL			
		Portfolio - I-MARVIN MARVIN & PALMER_EAFE			
		Instrument - INTF INTERNATIONAL FUNDS			
MARVIN & PALMER - EQUITIES	0.000	IE-MARV	9,349,725.95	934,972,595.82	
MARVIN & PALMER - LQR	0.000	IL-MARV	483,655.07	48,365,507.47	
Instrument Total	2		9,833,381.03	983,338,103.29	
Portfolio Total	2		9,833,381.03	983,338,103.29	1,127,057,407.89

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
		Group - INTERNATIONAL			
		Portfolio - I-MARVEM MARVIN & PALMER EMER			
		Instrument - INTF INTERNATIONAL FUNDS			
MARVIN EMERGING - EQUITIES	0.000	IE-MARVEM IE-MA	3,328,441.88	332,844,188.81	
MARVIN EMERGING - LQR	0.000	IL-MARVEM IL-MA	126,099.48	12,609,948.04	
Instrument Total	2		3,454,541.36	345,454,136.85	
Portfolio Total	2		3,454,541.36	345,454,136.85	474,717,792.95



## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL Portfolio - I-QUAN EAFE QUANTITATIVE PO Instrument - COM COMMON STOCK					
ELAN CORP PLC-ADR	0.000	2307237 ELN	178,312.00	4,218,435.00	
Instrument Total	1		178,312.00	4,218,435.00	
Instrument -ICOM INTERNATIONAL COMMON STOCKS					
3 I GROUP	4.093	0888693 III_L	89,400.00	673,501.90	
ABB LIMITED CHF2.50	10.389	7108899 ABBN_	50,564.00	337,615.78	
ACCOR FRF100	4.430	5852842 AC_FP	13,061.00	461,726.54	
ACERINOX SA	1.983	B01ZVZ5 ACX_S	72,400.00	1,071,745.86	
ACOM CO Y50	0.011	6049784 8572_	6,900.00	553,970.79	
ACS ACTIVIDADES	4.125	B01FLQ6 AAD_L	75,700.00	1,617,114.48	
ADECCO SA-REG	1.075	7110720 ADEN_	3,996.00	204,072.24	
ADIDAS-SALOMON AG	1.140	4031976 ADS_G	4,100.00	386,202.25	
AEON CO LTD	0.006	6480048 8267_	45,600.00	726,127.94	
AGFA GEVAERT NV	2.041	5689051 AGFB_	47,827.00	933,564.47	
AIFUL CORP JPY 50	0.005	6019419 8515_	5,000.00	499,678.13	
AIR LIQUIDE	2.907	4011406 AI_FP	7,942.00	937,444.12	
ALCAN ALUMINIUM LTD	0.851	2013200 AL_CN	7,600.00	313,223.62	
ALCATEL EUR 2.0	1.899	5975006 CGE_F	49,239.00	531,798.18	
ALL NIPPON AIRWAYS CO LTD	0.008	6014908 9202_	143,000.00	461,427.71	
ALLIANZ AG NPV(REG	2.098	5231485 ALV_G	41,078.00	4,737,939.22	
ALLIED IRISH BANKS	4.949	0019783 ALBK_	436,164.00	7,437,833.57	
ALTADIS SA	2.742	5444012 ALT_S	42,300.00	1,733,577.27	
ALUMINA LTD	2.638	6954985 AWC_A	165,700.00	743,559.29	
AMADA CO Y50	0.008	6022105 6113_	36,600.00	186,574.52	
AMCOR ORD NPV	3.412	6066608 AMC_A	141,700.00	829,635.04	
AMP ORD AUD3	1.687	6709958 AMP_A	267,000.00	1,437,902.49	
AMVESCAP	5.386	0128269 AVZ_L	53,120.00	748,424.73	
ARES SERONO	0.939	5981070 SEO_V	150.00	96,027.33	
ARIAKE JAPAN CO LTD.	0.009	6049632 2815_	75.00	2,298.06	
ASAHI GLASS CO JPY	0.010	6055208 5201_	50,000.00	479,980.39	
ASAHI KASEI CORPORATION	0.015	6054603 3407_	82,000.00	372,444.70	
ASSA ABLOY AB	0.165	5698789 ASSAB	53,300.00	622,886.84	
ASTRAZENECA GBP 0.	8.485	0989529 AZN_L	112,865.00	4,460,511.07	
ATI TECHNOLOGIES INC	0.000	2000978 ATY_C	5,200.00	74,712.38	
ATLAS COPCO AB	0.376	4050971 ATCOA	20,900.00	770,230.61	
AUSTRALIA + NEW ZEALAND BANK GROUP	3.844	6065586 ANZ_A	261,900.00	4,085,157.47	
AUSTRALIAN GAS LIG	3.432	6064969 AGL_A	95,300.00	965,114.72	

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-QUAN EAFE QUANTITATIVE PO					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
AUTOPISTAS CESA	3.223	4065663	ACE_S	44,400.00	930,603.52
AXA EUR 2.29	2.840	7088429	CS_FP	59,287.00	1,143,153.59
BAA ORD GBP1	6.673	0067340	BAA_L	95,876.00	829,790.92
BANCO BILBAO - BBVA	3.664	5501906	BBVA_	494,300.00	8,337,615.35
BANCO POPULAR	4.001	5857836	POP_S	26,300.00	1,681,114.79
BANK AUSTRIA CREDITANSTALT	2.084	7621363	BACA_	49,093.00	2,672,503.43
BANK OF IRELAND	4.792	3060625	BKIR_	494,113.00	7,056,702.59
BANK OF MONTREAL	2.543	2076009	BMO_C	9,400.00	374,481.11
BANK OF NOVA SCOTIA	2.625	2076281	BNS_C	17,900.00	464,942.10
BARCLAYS PLC ORD G	7.109	3134865	BARC_	449,067.00	2,851,957.82
BARRICK GOLD CORP	0.633	2024644	ABX_C	9,600.00	189,284.75
BASF AG DEM ORD SH	3.595	5086577	BAS_G	90,200.00	4,325,990.78
BAYER AG COM NPV	2.729	5069211	BAY_G	106,300.00	2,712,534.03
BAYERISCHE HYPO UN	6.905	4325419	HVM_G	55,100.00	1,252,350.92
BCE INC	3.463	2089933	BCE_C	7,400.00	155,370.01
BCO SANTANDER CENTAL HISP	4.041	5705946	SAN_S	913,400.00	11,090,042.01
BG GROUP ORD	1.946	0876289	BG/_L	244,245.00	931,118.32
BHP LIMITED	1.838	6144690	BHP_A	510,400.00	6,028,679.50
BHP STEEL LTD	2.849	6533232	BSL_A	113,400.00	749,235.04
BILLITON PLC	8.175	0056650	BLT_L	180,584.00	875,245.02
BIOVAIL CORPORATION	0.000	2098199	BVF_C	2,900.00	56,090.40
BK OF EAST ASIA HK	0.479	6075648	23_HK	76,600.00	218,188.10
BK OF YOKOHAMA Y50	0.007	6986449	8332_	75,000.00	438,515.29
BNP PARIBAS	3.697	7309681	BNP_F	37,268.00	1,876,675.65
BOC GROUP GBP0.25	7.806	0108120	BOC_L	28,598.00	414,451.86
BOC HONG KONG HOLDINGS LTD	0.554	6536112	2388_	200,700.00	356,265.30
BOOTS GROUP PLC	8.815	3231078	BOOT_	60,549.00	574,313.01
BORAL LIMITED	3.422	6218670	BLD_A	109,100.00	587,979.40
BOUYGUES	1.998	4002121	EN_FP	8,614.00	275,371.15
BP AMOCO	5.763	0798059	BP/_L	1,593,245.00	11,551,583.40
BRAMBLES INDS LTD	2.255	6120009	BIL_A	145,900.00	789,490.84
BRASCAN CORPORATION	1.083	2092599	BNN/A	4,800.00	132,120.99
BRIDGESTONE CORP J	0.007	6132101	5108_	41,000.00	544,783.44
BRIT AMER TOBACCO	8.491	0287580	BATS_	120,879.00	1,037,081.99
BRITISH AEROSPACE	7.662	0263494	BA/_L	246,594.00	934,322.67
BRITISH SKY BROADC	2.049	0141192	BSY_L	85,854.00	800,159.90
BT GROUP	8.700	3091357	BT/A_	662,354.00	3,570,320.78
CABLE + WIRELESS O	6.938	0162557	CW/_L	97,270.00	470,219.90
CADBURY SCHWEPPES	4.809	0610700	CBRY_	169,022.00	1,027,850.01

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-QUAN EAFE QUANTITATIVE PO					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
CAMECO CORP	0.398	2166160	CCO_C	1,000.00	69,029.31
CAN IMPERIAL BK OF COMMERCE	3.004	2170525	CM_CN	7,300.00	354,947.95
CANADIAN NATL RAILWAY CO	0.891	2180632	CNR_C	5,350.00	226,435.15
CANADIAN NATURAL RESOURCES	0.651	2171573	CNQ_C	5,400.00	176,955.11
CANADIAN PACIFIC RAILWAY LTD	1.076	2793115	CP_CN	4,800.00	118,685.48
CANON INC JPY50	0.011	6172323	7751_	50,600.00	2,258,152.01
CAP GEMINI FRF 40.	2.307	4163437	CAP_F	4,724.00	174,961.33
CAPITAMALL TRUST	3.418	6420129	CT_SP	1,025,200.00	980,804.52
CARREFOUR EUR 2.5	2.870	5641567	CA_FP	26,933.00	1,313,226.82
CATHAY PACIFIC AIR	0.323	6179755	293_H	60,500.00	110,463.39
CENTRICA 5.55P	5.372	B033F22	CNA_L	295,394.00	1,016,223.24
CGU ORD 25P(SICOVA	7.492	0216238	AV/_L	193,237.00	2,129,657.84
CHEUNG KONG(HLDGS)	0.278	6190273	1_HK	76,700.00	620,101.91
CHUBU ELECTRIC POWER CO INC	0.023	6195609	9502_	68,500.00	1,336,404.65
CIBA SPEC CHEM ORD	3.050	5196744	CIBN_	2,500.00	177,631.52
CIE DE ST. GOBAIN	3.526	7380482	SGO_F	12,105.00	425,277.85
CITY DEVELOPMENTS	0.647	6197928	CIT_S	150,100.00	467,739.18
CLP HLDGS HKD5	0.518	6097017	2_HK	105,700.00	581,747.71
COGNOS INC	0.000	2208307	CSN_C	2,200.00	71,616.37
COLES MYER LTD	2.305	6209908	CML_A	174,500.00	1,344,810.89
COMMONWEALTH BK OF AUSTRALIS AUD 2.0	4.467	6215035	CBA_A	182,500.00	4,455,002.64
COMPAGNIE FIN RICHEMONT	0.929	7151116	CFR_V	15,500.00	363,590.51
COMPASS GROUP	7.250	0533153	CPG_L	269,514.00	1,632,635.94
CREATIVE TECHNLOGY	0.627	6207582	CREAF	8,600.00	121,731.99
CREDIT SUISSE GROUP	0.184	7171589	CSGN_	31,055.00	1,055,713.72
CRH	2.035	0182704	CRH_I	280,436.00	6,705,009.99
DAI NIPPON PRINTNG	0.012	6250906	7912_	69,400.00	870,082.24
DAIMLERCHRYSLER AG	5.783	5529027	DCX_G	134,900.00	5,095,927.69
DAIWA HOUSE INDS J	0.012	6251363	1925_	46,000.00	478,882.22
DAIWA SECURITIES G	0.013	6251448	8601_	108,200.00	660,001.22
DBS GROUP HOLDINGS	1.293	6175203	DBS_S	348,600.00	2,855,342.15
DCC PLC	2.813	0242493	DCC_I	52,365.00	956,975.99
DELHAIZE-LE LION N	1.821	4262118	DELB_	26,890.00	878,976.08
DEN NORSKE BANK NO	0.608	4263304	DNB_N	556,660.00	2,907,198.17
DENSO CORP Y50	0.009	6640381	6902_	52,900.00	850,434.53
DEUTSCHE BANK AG O	3.121	5750355	DBK_G	77,500.00	5,111,548.76
DEUTSCHE POST AG	4.030	4617859	DPW_G	79,300.00	1,401,630.45
DEUTSCHE TELEKOM D	3.022	5842359	DTE_G	300,800.00	4,787,333.90
DEXIA	3.192	7147610	DEXB_	238,012.00	2,983,056.32

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F	Ticker	Shares	Cost	Market Value
-----						
Group - INTERNATIONAL						
Portfolio - I-QUAN EAFE QUANTITATIVE PO						
Instrument - ICOM INTERNATIONAL COMMON STOCKS						
DIAGEO ORD GBP 28.	7.131	0237400	DGE_L	251,383.00	2,564,255.02	
E.ON AG	4.046	4942904	EOA_G	95,634.00	5,238,197.26	
EAST JAPAN RAILWAY	0.010	6298542	9020_	307.00	1,489,829.37	
EISAI CO JPY50	0.012	6307200	4523_	21,600.00	479,857.50	
ELAN CORPORATION PLC	0.000	0307295	ELN_I	26,306.00	495,176.24	
ELECTRABEL ORD NPV	4.661	4294791	ELB_	14,769.00	3,603,912.35	
ELECTROLUX AB - SER B	0.643	5466782	ELUXB	49,600.00	1,111,554.01	
ENBRIDGE INC	2.558	2466149	ENB_C	3,700.00	145,062.62	
ENCANA CORP	0.488	2793193	ECA_C	8,300.00	335,080.83	
ENDESA SA	4.750	5271782	ELE_S	152,900.00	3,373,662.46	
ERICSSON LM-B	0.355	5959378	ERICB	2,124,200.00	5,394,583.61	
ERSTE BANK DER OESTER SPARK	1.296	5289837	EBS_A	158,879.00	5,591,122.27	
ESPRIT HOLDINGS	0.320	6321642	330_H	44,900.00	200,968.20	
FANUC JPY50	0.004	6356934	6954_	10,900.00	708,094.61	
FAST RETAILING CO.	0.016	6332439	9983_	3,600.00	260,736.40	
FORTIS	4.608	7266139	FORB_	430,561.00	7,597,798.12	
FOSTERS BREWING GR	2.605	6349268	FGL_A	364,900.00	1,528,830.56	
FRANCE TELECOM FRF	1.394	5176177	FTE_F	43,312.00	1,078,792.26	
FRASER + NEAVE LTD	2.067	6689458	FNN_S	65,400.00	328,954.51	
FRONTLINE LTD	0.613	5561052	FRO_N	31,600.00	537,853.50	
FUJI PHOTO FILM CO	0.006	6356525	4901_	35,424.00	1,143,125.67	
FUJISAWA PHARMACEUTICAL	0.007	6356804	4511_	20,600.00	491,199.06	
FUJITSU NEW JPY50	0.008	6356945	6702_	140,997.00	922,495.60	
GAMESA CORP TECNOLOGICA	3.128	B01CP21	GAM_S	58,600.00	781,619.49	
GAS NATURAL SDG-E	3.337	5650422	GAS_S	29,500.00	857,869.09	
GEN PROPERTY TST A	3.143	6365866	GPT_A	453,200.00	1,287,658.35	
GIVAUDAN	1.045	5980613	GIVN_	215.00	87,133.71	
GKN ORSH 0.5GBP	9.497	3064650	GKN_L	79,423.00	359,468.45	
GLAXOSMITHKLINE	6.598	0925288	GSK_L	421,636.00	9,304,158.43	
GOLDEN OCEAN GROUP LTD	0.000	B0500H1	8825Z	94,800.00	50,079.81	
GPE BRUX LAMBERT	2.541	7097328	GBL_B	30,745.00	1,390,307.19	
GREAT UNIV STORES	5.727	0384704	GUS_L	66,504.00	606,117.94	
GREAT-WEST LIFE CO	2.266	2384951	GWO_C	6,200.00	122,399.98	
GROUP 4 SECURICOR	0.000	B01FLG6	GFS_L	117,260.00	204,814.60	
GROUP DANONE ORD	2.450	B018SX1	BN_FP	13,700.00	873,902.06	
HANG LUNG PROPERTIES LTD	0.471	6030506	101_H	76,400.00	111,287.14	
HANG SENG BANK HK	0.607	6408374	11_HK	40,400.00	526,380.22	
HBOS PLC	7.108	3058750	HBOS_	260,131.00	3,221,827.04	
HENDERSON LAND DEVELOPMENT	0.286	6420538	12_HK	38,400.00	176,643.85	

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-QUAN EAFE QUANTITATIVE PO					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
HENKEL KGAA-VORZUG	2.550	5076705	HEN3_	19,100.00	1,395,642.49
HENNES & MAURITZ AB-B	0.390	5687431	HMB_S	76,200.00	1,959,354.53
HITACHI Y50	0.014	6429104	6501_	237,200.00	1,453,661.84
HOLCIM LTD-B	1.476	7110753	HOL_V	5,610.00	256,996.21
HONDA MOTOR CO COM	0.010	6435145	7267_	45,620.00	1,890,411.89
HONG KONG ELECTRIC HKD1	0.619	6435327	6_HK	83,700.00	364,859.70
HONG KONG EXCHANGES & CLEAR	0.525	6267359	388_H	56,800.00	126,240.30
HONGKONG+CHINA GAS	0.280	6436557	3_HK	212,700.00	356,222.56
HOPEWELL HLDGS HKD	0.258	6140290	54_HK	36,800.00	80,105.97
HOYA CORP Y50	0.010	6441506	7741_	5,700.00	555,194.85
HSBC HOLDINGS ORD	13.759	0540528	HSBA_	673,395.00	7,040,894.60
HUTCHISON WHAMPOA	0.305	6448068	13_HK	108,600.00	800,192.09
HYPO REAL ESTATE	0.000	7681248	HRX_G	29,800.00	624,709.16
IBERDROLA SA	4.403	4424640	IBE_S	122,600.00	2,946,248.58
IMMOFINANZ IMMOBILIEN ANLAGE	0.000	5679911	IIA_A	399,931.00	3,099,477.60
IMPERIAL CHEM INDS	5.496	0459497	ICI_L	113,000.00	504,100.36
IMPERIAL OIL LTD	1.032	2454241	IMO_C	3,200.00	147,972.82
IMPERIAL TOBACCO GROUP	6.726	0454492	IMT_L	57,543.00	909,117.19
INBEV	1.285	4755317	INB_B	74,734.00	1,681,413.85
INCO LTD	0.000	2460367	N_CN	4,400.00	140,455.55
INDITEX	0.745	7111314	ITX_S	35,400.00	1,040,248.16
INSURANCE AUSTRALIA GROUP	2.681	6271026	IAG_A	270,200.00	1,234,558.96
INTERCONTINENTAL HOTELS GROUP	4.455	B03NF66	IHG_L	63,346.41	460,145.65
INVESTORS GROUP INC	2.734	2469375	IGI_C	3,200.00	84,364.44
IRISH LIFE & PERMANENT	5.170	0467865	IPM_I	148,408.00	2,372,869.49
ITO-YOKADO CO JPY5	0.007	6467944	8264_	21,300.00	888,760.36
ITOCHU CORP Y50	0.012	6467803	8001_	125,200.00	420,313.39
J S GROUP CORPORATION	0.021	6900212	5938_	32,800.00	448,447.84
JAPAN DIGITAL CONTENTS	0.006	6470986	4185_	21,600.00	124,405.86
JFE HOLDINGS INC	0.010	6543792	5411_	46,000.00	656,801.83
JOHNSON ELECTRIC HLDINGS	0.029	6281939	179_H	87,800.00	90,640.19
KANSAI ELEC POWER	0.023	6483489	9503_	85,100.00	1,240,742.58
KAO CORP Y50	0.014	6483809	4452_	62,668.00	1,382,058.38
KBC BANKVERZEKERIN	2.958	4497749	KBC_B	45,436.00	1,692,732.98
KEPPEL CORP ORD SG	1.424	6490263	KEP_S	155,800.00	667,383.11
KERRY GROUP PLC-A	1.008	0490656	KYG_I	93,065.00	1,984,681.86
KESA ELECTRICALS	6.965	3304011	KESA_	39,225.00	115,490.85
KEYENCE CORPORATION	0.000	6490995	6861_	3,100.00	588,580.56
KINGFISHER PLC	6.197	3319521	KGF_L	171,612.00	754,489.74

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
KINGSPAN GROUP	1.542	0492793 KSP_I	29,409.00	202,257.09	
KIRIN BREWERY CO C	0.012	6493745 2503_	84,500.00	710,384.80	
KOMATSU Y50	0.015	6496584 6301_	90,100.00	466,028.75	
KONICA CORPORATION	0.007	6496700 4902_	30,500.00	390,164.41	
KUBOTA CORP Y50	0.011	6497509 6326_	66,000.00	326,708.18	
KYOCERA CORP JPY50	0.007	6499260 6971_	11,400.00	760,511.31	
KYUSHU ELECTRIC POWER	0.023	6499806 9508_	74,000.00	1,206,562.37	
L'OREAL FRF10	1.776	4057808 OR_FP	14,399.00	1,023,969.45	
LAFARGE FF25(REGD)	4.402	4502706 LG_FP	7,593.00	645,492.57	
LAND SECURITIES GP	5.155	3180943 LAND_	39,714.00	574,626.48	
LEGAL + GENERAL OR	8.621	0560399 LGEN_	443,499.00	983,867.12	
LI & FUNG LTD	0.363	6286257 494_H	93,200.00	134,307.30	
LINDE AG	3.345	5740817 00340	10,800.00	509,300.88	
LLOYDS TSB GROUP O	13.880	0870612 LLOY_	392,394.00	3,436,244.38	
LOBLAW COMPANIES LTD	0.880	2521800 L_CN	2,600.00	123,691.30	
LVMH MOET-HENNESSY	2.122	4061412 MC_FP	12,374.00	567,423.71	
MACQUARIE BANK LIMITED	2.207	6551353 MBL_A	32,700.00	1,160,121.71	
MACQUARIE INFRASTRUCTURE GRP	17.863	6456942 MIG_A	302,500.00	936,441.06	
MAGNA INTERNATIONAL INC-CL A	1.287	2554475 MG/A_	2,300.00	173,022.97	
MAN AG ORSH NPV	3.610	5563520 MAN_G	9,100.00	243,312.85	
MANULIFE FINANCIAL CORP	1.567	2492519 MFC_C	14,000.00	558,147.99	
MARKS+ SPENCER ORD	6.548	3127489 MKS_L	285,681.00	1,579,742.70	
MATSUSHITA ELC IND	0.009	6572707 6752_	153,400.00	1,949,101.24	
MATSUSHITA ELECTRIC WORKS	0.005	6572729 6991_	33,000.00	284,391.19	
METRO AG NPV	3.426	5041413 MEO_G	30,160.00	1,254,480.00	
MI DEVELOPMENTS	0.833	2014140 CA553	1,950.00	31,156.38	
MILLEA HOLDINGS INC	0.007	6513126 8766_	87.00	1,057,822.38	
MITCHELLS & BUTLERS	5.646	3383991 MAB_L	50,079.99	275,221.51	
MITSUBISHI CHEM JP	0.015	6597001 4010_	140,000.00	375,858.31	
MITSUBISHI CORP Y5	0.008	6596785 8058_	88,100.00	677,442.02	
MITSUBISHI ELEC CP	0.007	6597045 6503_	185,200.00	732,358.16	
MITSUBISHI ESTATE	0.006	6596729 8802_	88,817.00	704,478.29	
MITSUBISHI HVY IND	0.013	6597067 7011_	241,200.00	809,476.50	
MITSUBISHI UFJ HOLDINGS INC	0.005	6335171 8306_	297.00	2,386,450.71	
mitsui + co JPY50	0.014	6597302 8031_	118,700.00	727,893.16	
mitsui FUDOSAN CO	0.005	6597603 8801_	56,000.00	623,256.86	
mitsui MARINE AND	0.009	6870122 8752_	114,000.00	703,583.22	
mitsui O.S.K. LINE	0.023	6597584 9104_	84,000.00	490,382.24	
mitsui TRUST HOLDINGS INC	0.002	6431897 8309_	41,000.00	291,855.16	

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
MIZUHO FINANCIAL GROUP	0.006	6591014	8411_	507.00	1,702,977.34
MM02 PL	0.000	3087271	OOM_L	457,443.00	999,654.15
MOBISTAR	0.000	5541979	MOBB_	1,000.00	89,463.29
MTR CORPORATION	0.434	6290054	66_HK	103,100.00	152,644.60
MUNCHENER RUCKVS	1.881	5294121	MUV2_	24,200.00	2,867,737.26
MURATA MFG CO JPY5	0.008	6610403	6981_	15,001.00	844,982.22
NATIONAL BANK OF CANADA	2.829	2077303	NA_CN	4,100.00	131,865.74
NATIONAL GRID GROU	7.884	3122387	NGT_L	210,255.00	1,436,001.57
NATL AUSTRALIA BK	4.514	6624608	NAB_A	218,600.00	4,788,336.93
NEC CORP ORD JPY50	0.009	6640400	6701_	140,356.00	1,306,290.04
NESTLE SA CHF	2.128	7123870	NESN_	10,875.00	2,676,966.89
NEW WORLD DEVEL CO	0.029	6633767	17_HK	116,600.00	107,251.79
NEWCREST MINING LIMITED	0.224	6637101	NCM_A	48,900.00	641,594.79
NEXEN INC	0.685	2172219	NXCY_C	3,400.00	126,450.75
NEXT PLC	4.304	3208986	NXT_L	30,200.00	388,135.24
NIKKO CORDIAL CORP	0.014	6640284	8603_	104,000.00	461,389.71
NINTENDO CO LTD	0.010	6639550	7974_	8,800.00	870,233.57
NIPPON KAYAKU CO. LTD.	0.018	6640422	4272_	104,300.00	464,393.60
NIPPON MINING HOLDINGS INC	0.016	6543770	5016_	63,500.00	305,680.98
NIPPON MITSUBISHI	0.014	6641403	5001_	132,000.00	703,911.24
NIPPON STEEL CORP	0.005	6642569	5401_	536,700.00	897,777.89
NIPPON TEL+TEL CP	0.012	6641373	9432_	384.00	1,629,917.92
NISSAN MOTOR CO Y5	0.021	6642860	7201_	158,900.00	1,489,437.34
NITTO DENKO CORP Y	0.008	6641801	6988_	8,800.00	385,640.23
NOBEL BIOCARE HOLDING AG	0.555	7385722	NOBE_	900.00	134,745.12
NOMURA HOLDINGS, INC.	0.013	6643108	8604_	133,339.00	2,143,080.69
NORDEA BANK AB	0.056	5380031	NDA_S	351,100.00	2,351,649.66
NORSK HYDRO AS NOK	0.381	4645805	NHY_N	114,400.00	5,101,841.92
NORSKE SKOGINDUSTRIER ASA	0.756	7070396	NSG_N	84,750.00	1,549,239.18
NORTEL NETWORKS CORP	0.000	2583877	NT_CN	69,000.00	255,391.90
NOVARTIS AG CHF 20	1.611	7103065	NOVN_	64,598.00	2,683,242.08
NTT DOCOMO INC	0.010	6129277	9437_	1,245.00	2,841,441.12
OMV AG AUSH100	2.452	4651459	OMV_A	17,786.00	3,243,502.37
ORICA LIMITED NPV	2.616	6458001	ORI_A	40,100.00	622,983.09
ORIX CORP Y50	0.001	6661144	8591_	6,500.00	497,487.36
ORKLA ASA NWKR 6.2	0.332	5459715	ORK_N	151,100.00	3,504,452.58
OVERSEAS CHINESE BANKING CORP	1.407	6663689	OCBC_	327,600.00	2,305,905.93
PACIFIC BRANDS	0.000	B00G290	PBG_A	504,200.00	1,282,914.02
PATRICK CORP LTD	1.548	6505048	PRK_A	95,800.00	476,569.41

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
PCCW LTD	0.143	6574071	8_HK	183,500.00	125,714.86
PEARSON ORD 25P	7.483	0677608	PERSON	70,263.00	1,073,212.13
PERNOD-RICARD FF20	2.363	4682329	RI_FP	2,800.00	297,781.29
PETRO-CANADA	0.818	2684316	PCA_C	5,200.00	230,620.45
PEUGEOT SA FF35	3.928	7103526	UG_FP	10,998.00	497,531.80
PIN-PRINTemps-REDO	4.428	5505072	PP_FP	3,845.00	415,042.66
PLACER DOME INC	0.369	2691714	PDG_C	8,300.00	136,878.19
POTASH CORP OF SASKATCHEWAN	0.502	2696980	POT_C	2,000.00	116,022.47
POWER CORP OF CANADA	1.548	2697701	POW_C	6,900.00	136,657.60
POWER FINANCIAL CORP	2.113	2697864	PWF_C	5,800.00	121,799.81
PREUSSAG AG NPV	5.997	5666292	TUI_G	9,000.00	185,336.99
PROMISE 8574	0.013	6703295	8574_	7,900.00	511,418.98
PRUDENTIAL CORP GB	6.823	0709954	PRU_L	128,920.00	1,448,076.72
QBE INS GROUP A 1	2.348	6715740	QBE_A	96,700.00	1,063,120.75
RECKITT BENCKISER PLC	3.659	0727871	RB/_L	46,254.00	856,429.71
REED INTERNATIONAL	4.834	0730835	REL_L	97,860.00	823,228.99
RENAULT SA	3.091	4712798	RNO_F	9,497.00	522,851.67
REPSOL - YPF, SA	3.014	5669354	REP_S	145,200.00	3,525,773.77
RESONA HOLDINGS INC	0.000	6421553	8308_	363,000.00	583,870.98
REUTERS GROUP ORD	5.085	0236913	RTR_L	85,787.00	927,879.47
RICOH CO Y50	0.009	6738220	7752_	60,000.00	1,061,813.48
RINKER GROUP LTD	1.103	6599386	RIN_A	153,900.00	1,175,706.67
RIO TINTO LIMITED	1.807	6220103	RIO_A	45,800.00	1,415,186.95
RIO TINTO PLC	4.535	0718875	RIO_L	79,193.00	1,293,361.69
ROCHE HLDGS AG GEN	1.108	7110388	ROG_V	18,987.00	1,760,483.22
ROGERS COMMUNICATIONS -CL B	0.265	2169051	RCI/B	4,400.00	78,853.71
ROHM CO JPY50	0.007	6747204	6963_	8,400.00	1,139,424.54
ROYAL BANK OF CANADA	2.858	2754383	RY_CN	12,000.00	535,167.77
ROYAL BK SCOT GBP	5.752	0754783	RBS_L	198,639.00	3,768,064.75
RWE AG	4.184	4768962	RWE_G	72,300.00	2,283,043.60
SABMILLER PLC	4.282	0483548	SAB_L	91,965.00	643,313.06
SAINSBURY(J) GBP0.	5.535	B019KW7	SBRY_	127,524.00	593,820.48
SANDVIK AB	0.589	5963108	SAND_	42,700.00	1,337,312.10
SANKYO CO JPY50	0.012	6775283	4501_	23,800.00	499,868.43
SANOFI-AVENTIS	2.357	5671735	SAN_F	30,066.00	1,754,747.29
SANYO ELECTRIC CO	0.016	6776769	6764_	149,800.00	611,913.23
SAP AG NPV(SWISS C	0.828	4846288	SAP_G	29,200.00	4,232,258.32
SCANIA B	0.343	5038943	SCVB_	18,900.00	586,143.48
SCHERING AG DEM NP	2.298	4845757	SCH_G	35,800.00	1,786,104.10



## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
SCHIBSTED ASA NWKR	0.288	4790534 SCH_N	43,300.00	868,016.19	
SCHNEIDER ELECTRIC	2.919	4834108 SU_FP	11,975.00	530,673.34	
SCOT POWER PLC 0.5	10.045	0690070 SPW_L	175,282.00	1,027,106.95	
SCOTTISH SOUTHERN	8.493	0790873 SSE_L	62,507.00	606,986.14	
SECOM CO Y50	0.010	6791591 9735_	22,400.00	932,619.71	
SECURITAS AB	0.264	5554041 SECUB	56,400.00	698,221.10	
SEVEN-ELEVEN JAPAN	0.013	6797179 8183_	25,000.00	800,930.98	
SHARP CORP JPY50	0.011	6800602 6753_	71,100.00	897,619.39	
SHAW COMMUNICATIONS INC-B	1.065	2801836 SJR/B	5,100.00	80,703.34	
SHELL CANADA LTD	1.043	2802806 SHC_C	2,300.00	116,321.72	
SHELL TRANSPORTATION & TRADING	6.874	0803414 SHEL_	640,920.00	4,427,168.40	
SHIN-ETSU CHEMICAL	0.004	6804585 4063_	29,400.00	1,125,171.13	
SHIP FINANCE INTL LTD	5.117	B019MJ8 SFL	4,213.00	25,146.37	
SHISEIDO CO JPY50	0.014	6805265 4911_	50,700.00	592,062.00	
SHOPPERS DRUG MART CORP	0.000	2821191 SC_CN	5,000.00	134,117.34	
SIEMENS AG DEM 5.0	2.724	5727973 SIE_G	115,300.00	7,915,616.56	
SINGAPORE AIRLINES	1.881	6811734 SIA_S	192,600.00	1,275,228.18	
SINGAPORE EXCHANGE LTD	4.817	6303866 SGX_S	341,100.00	243,984.62	
SINGAPORE POST LTD	3.029	6609478 SPOST	2,344,300.00	1,159,356.76	
SINGAPORE PRESS HO	3.363	B012899 SPH_S	381,450.00	1,026,012.36	
SINGAPORE TECH ENG	2.971	6043214 STE_S	469,900.00	552,572.94	
SINGAPORE TELECOMM	1.647	B02PY22 ST_SP	1,873,742.00	2,520,541.19	
SKANDIA FORSAKRINGS SEK 1.00 SER B	0.136	5461572 SDIA_	165,700.00	650,745.67	
SKANDINAVISKA ENSKILDA BAN-A	0.468	4813345 SEBA_	92,500.00	1,282,733.81	
SKANSKA AB-B SHS	0.566	7142091 SKAB_	69,600.00	583,815.60	
SKF AB-B	0.508	4767066 SKFB_	19,100.00	690,566.65	
SMITHS GROUP PLC	6.305	0818270 SMIN_	62,100.00	589,392.93	
SOCIETE GENERALE	4.563	5966516 GLE_F	13,228.00	743,372.33	
SOFTBANK CORP	0.001	6770620 9984_	13,700.00	298,029.09	
SOLVAY SA NPV	3.020	4821100 SOLB_	25,266.00	1,774,803.78	
SOMPO JAPAN INSURANCE	0.007	6986063 8755_	65,000.00	606,002.36	
SONY CORP JPY50	0.006	6821506 6758_	57,452.00	2,378,373.69	
SPAR HANDELS	0.000	5106709 SPA_G	200.00	3,721.58	
STATOIL ASA	0.513	7133608 STL_N	346,500.00	3,176,454.72	
STMICROELECTRONICS NV	1.136	5962332 STM_F	27,497.00	737,527.77	
STOCKLAND TRUST GR	5.011	6850856 SGP_A	292,400.00	1,347,524.05	
STOREBRAND ASA NOK	0.225	4852832 STB_N	154,500.00	1,017,513.93	
SUEZ EUR	5.541	7118047 SZE_F	39,818.00	854,227.38	
SUMITOMO CHEMICAL	0.015	6858560 4005_	107,000.00	477,690.55	

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-QUAN		EAFE QUANTITATIVE PO			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
SUMITOMO CORP Y50	0.011	6858946	8053_	68,000.00	491,583.00
SUMITOMO ELECTRIC	0.008	6858708	5802_	42,000.00	388,627.54
SUMITOMO METAL IND	0.010	6858827	5405_	235,000.00	274,410.41
SUMITOMO METAL MNG	0.010	6858849	5713_	53,000.00	346,288.73
SUMITOMO MITSUI FINANCIAL	0.005	6563024	8316_	294.60	1,558,502.14
SUMITOMO REALTY & DEVELOPMENT	0.006	6858902	8830_	37,000.00	411,710.74
SUMITOMO TRUST+BKG JPY 50.0	0.013	6859002	8403_	81,000.00	478,449.23
SUN HUNG KAI PROPE	0.273	6859927	16_HK	66,200.00	525,370.38
SUN LIFE FINANCIAL SVSC CAN	1.829	2566124	SLF_C	10,700.00	289,516.71
SUNCOR ENERGY INC	0.472	2861142	SU_CN	8,500.00	211,383.95
SUNCORP-METWAY LIMITED	3.156	6585084	SME_A	86,100.00	1,157,005.37
SVENSKA CELLULOSA AB-B	0.557	4865379	SCAB_	37,800.00	1,489,223.16
SVENSKA HANDELSBANKEN	0.456	5703661	SHBA_	104,300.00	1,919,975.82
SWIRE PACIFIC 'A'H	0.316	6867748	19_HK	47,100.00	319,168.12
SWISS REINSURANCE	1.193	7189816	RUKN_	8,871.00	641,026.00
SWISSCOM AG CHF25(	2.552	5533976	SCMN_	802.00	242,050.90
SYNGENTA CHF	0.619	4356646	SYNN_	3,246.00	204,029.08
T&D HOLDINGS	0.009	6744294	8795_	9,900.00	448,405.23
TABCORP HLDGS NPV	3.218	6873262	TAH_A	96,100.00	1,278,663.87
TAIYO NIPPON SANJO CORPORATION	0.014	6640541	4091_	499.99	1,368.65
TAKEDA PHARMACEUTICAL COMPANY	0.016	6870445	4502_	58,147.00	2,341,613.46
TAKEFUJI CORP	0.014	6876067	8564_	5,700.00	447,913.43
TALISMAN ENERGY INC	0.774	2068299	TLM_C	8,399.99	185,981.09
TANDBERG ASA	0.087	7283440	TAA_N	97,500.00	802,454.71
TDK CORP JPY50 (6762)	0.007	6869302	6762_	9,600.00	582,588.05
TECK COMINCO LTD-CL B	0.904	2879327	TEK/B	4,100.00	80,592.45
TELE2 AB-B	0.173	5065060	TEL2B	17,500.00	856,495.68
TELEFONICA SA	3.922	5732524	TEF_S	676,500.00	12,438,441.11
TELEKOM AUSTRIA	1.266	4635088	TKA_A	339,796.00	4,666,808.03
TELENOR ASA	0.300	4732495	TEL_N	566,000.00	2,840,655.04
TELIASONERA	0.302	5978384	TLSN_	301,991.00	1,277,085.10
TELSTRA CORP NPV	4.149	6087289	TLS_A	329,300.00	1,260,617.08
TESCO PLC	4.212	0884709	TSCO_	576,721.00	1,654,169.73
THE SWATCH GROUP AG-B	0.764	7184725	UHR_V	1,100.00	119,463.17
THOMSON CORP	1.500	2889371	TOC_C	5,100.00	167,976.60
THOMSON MULTIMEDIA	1.816	5988930	TMS_F	7,700.00	128,064.01
THUS GROUP PLC	0.000	3125944	THUS_	59,016.00	27,545.82
THYSSENKRUPP AG	5.033	5636927	TKA_G	59,600.00	1,014,213.78
TOHOKU ELECTRIC PO	0.026	6895266	9506_	83,700.00	1,290,738.26

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-QUAN EAFE QUANTITATIVE PO					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
TOKYO ELEC POWER Y	0.023	6895404	9501_	87,900.00	1,914,396.38
TOKYO ELECTRON Y50	0.004	6895675	8035_	11,800.00	818,707.62
TOKYO GAS CO Y50	0.016	6895448	9531_	289,800.00	829,430.64
TOKYU CORP JPY50	0.008	6896548	9005_	98,000.00	471,323.73
TOMRA SYSTEMS ASA	0.148	4730875	TOM_N	139,800.00	967,452.32
TORAY INDUSTRIES I	0.014	6897143	3402_	107,000.00	512,763.15
TOSHIBA CORP	0.011	6897217	6502_	245,200.00	1,026,943.42
TOTAL	3.974	4905413	FP_FP	27,393.00	3,666,864.03
TOYOTA MOTOR CORP	0.011	6900643	7203_	177,576.00	5,394,130.77
TRANSCANADA CORP	3.249	2665184	TRP_C	9,500.00	201,139.51
TRANSURBAN GROUP	2.982	6200882	TCL_A	94,600.00	469,880.10
TREND MICRO	0.002	6125286	4704_	5,500.00	250,170.43
UBS AG-REG	2.398	7126114	UBSN_	30,715.99	2,220,264.91
UCB ORD BEF	2.234	5596991	UCB_B	35,384.00	1,197,217.13
UFJ HOLDINGS INC	0.003	6335223	8307_	192.00	914,071.62
UNILEVER ORD 1.4P	6.849	0574873	ULVR_	208,602.00	1,685,816.68
UNION ELECRTRICA FENOSA SA	3.407	4913223	UNF_S	38,500.00	1,003,472.81
UNITED OVERSEAS BA	2.663	6916781	UOB_S	373,200.00	2,933,793.00
UTD UTILITIES ORD	13.612	0646233	UU/_L	81,100.00	744,692.06
VENTURE MFG SGD0.2	0.722	6927374	VMS_S	67,500.00	773,876.45
VIVENDI UNIVERSAL EUR	2.892	4834777	EX_FP	39,886.00	1,122,995.17
VODAFONE GROUP	4.061	0719210	VOD_L	4,570,175.00	11,159,444.04
VOEST-ALPINE	2.972	4943402	VOE_A	48,719.00	2,194,040.51
VOLKSWAGEN AG	4.278	5497102	VOW_G	39,500.00	1,910,264.08
VOLVO AB	0.475	4937728	VOLVA	20,000.00	618,828.46
VOLVO AB-B	0.457	4937739	VOLVB	41,000.00	1,172,680.31
WESFARMERS LTD	2.756	6948836	WES_A	56,200.00	1,671,410.49
WEST JAPAN RAILWAY JPY50000	0.011	6957995	9021_	100.00	411,283.39
WESTFIELD GROUP	0.000	B01BTX7	WDC_A	455,700.00	5,606,776.89
WESTON (GEORGE) LTD	1.095	2956662	WN_CN	1,200.00	82,780.00
WESTPAC BANKING CO	3.458	6076146	WBC_A	264,800.00	3,794,575.35
WHARF(HLDGS) HKD1	0.287	6435576	4_HK	65,400.00	198,889.89
WIENERBERGER BAUST	2.977	5699373	WIE_A	93,210.00	3,110,186.49
WMC RESOURCES LTD	2.496	6571469	WMR_A	169,500.00	934,314.99
WOODSIDE PETROLEUM LIMITED	2.027	6979728	WPL_A	77,200.00	1,194,809.88
WOOLWORTHS LIMITED	2.349	6981239	WOW_A	171,100.00	1,980,675.39
WPP GROUP	2.311	0974042	WPP_L	73,933.00	719,395.73
YAMANOUCHI PHARM J	0.007	6985383	4503_	24,400.00	696,882.65
YARA INTERNATIONAL ASA	0.000	7751259	YAR_N	141,200.00	739,537.34

## Monthly Market Portfolio

Investment Desc		Yield	Identifier F Ticker	Shares	Cost	Market Value
-----						
Group - INTERNATIONAL Portfolio - I-QUAN EAFE QUANTITATIVE PO Instrument - ICOM INTERNATIONAL COMMON STOCKS						
ZURICH FINANCIAL SERVICES CHF10		1.159	5983816 ZURN_	3,865.00	614,026.31	
Instrument Total	424			56,738,924.02	567,357,874.61	
Instrument -INTF INTERNATIONAL FUNDS						
EAFE QUANTITATIVE - LIQUIDITY RESERVES		0.000	IL-QUAN	27,704.04	2,770,404.29	
Instrument Total	1			27,704.04	2,770,404.29	
Instrument -INTL WARRAINTERNATIONAL WARRANT						
SUEZ LYONNAISE DES EAUX STRIP		964.940	5519299 LYSV_	62,784.00	0.00	
Instrument Total	1			62,784.00	0.00	
Portfolio Total	427			57,007,724.06	574,346,713.90	718,875,648.20

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
		Group - INTERNATIONAL			
		Portfolio - I-EAFE			
		Instrument - INTF			
		INTERNAL EAFE INDEX			
		INTERNATIONAL FUNDS			
EAFE INDEX - LQR	0.000	IL-EAFE	398,925.71	39,892,571.08	
INTERNAL EAFE - EQUITIES	0.000	IE-EAFE	11,576,523.31	1,157,652,331.64	
Instrument Total	2		11,975,449.02	1,197,544,902.72	
Portfolio Total	2		11,975,449.02	1,197,544,902.72	1,644,814,201.61

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F	Ticker	Shares	Cost	Market Value
-----						
Group - INTERNATIONAL						
Portfolio - I-EAFEVAL EAFE VALUE						
Instrument - ICOM INTERNATIONAL COMMON STOCKS						
77TH BANK Y50	0.008	6804165	8341_	1,900,000.00	10,055,739.42	
A P MOLLER MAERSK A/S	0.121	4253048	MAERS	700.00	2,373,320.94	
ABN AMRO HLDGS NV	6.973	5250769	AABA_	683,273.00	13,133,915.25	
AGGREKO PLC	6.513	0147899	AGK_L	2,920,000.00	8,437,380.98	
AIR NEW ZEALAND	0.000	6426484	AIR_N	3,500,000.00	3,859,456.98	
AISIN SEKI	0.007	6010702	7259_	640,000.00	7,506,065.16	
ALUMINA LTD	2.638	6954985	AWC_A	1,600,000.00	4,108,938.13	
AMADA CO Y50	0.008	6022105	6113_	1,880,000.00	7,225,480.93	
ARUZE CORP	0.011	6126892	6425_	510,000.00	10,842,191.61	
ASAHI BREWERIES Y5	0.011	6054409	2502_	600,000.00	3,947,920.74	
ASTRAZENECA GBP 0.	8.485	0989529	AZN_L	249,100.00	10,202,075.62	
BAA ORD GBP1	6.673	0067340	BAA_L	1,323,000.00	11,477,903.15	
BCO SANTANDER CENTAL HISP	4.041	5705946	SAN_S	1,400,000.00	11,688,655.86	
BEKAERT SA NPV	3.032	5827431	BEKB_	108,090.00	4,246,531.06	
BENDIGO MINING NL	0.000	6091310	BDG_A	8,000,000.00	4,161,549.02	
BILLITON PLC	8.175	0056650	BLT_L	855,000.00	4,279,512.16	
BNP PARIBAS	3.697	7309681	BNP_F	146,000.00	7,824,977.09	
BOSKALIS WESTMINSTER	5.676	4113766	BOKC_	350,000.00	8,325,246.09	
BRIT AMER TOBACCO	8.491	0287580	BATS_	209,201.00	1,508,639.97	
BRITISH AEROSPACE	7.662	0263494	BA/_L	3,850,000.00	15,573,309.14	
CASIO COMPUTER CO	0.009	6178967	6952_	530,000.00	2,725,438.53	
CELTIC RESOURCES HOLDINGS	0.000	3188088	CER_L	510,000.00	3,590,639.29	
CENTRAL FUND CANADA CL A	0.182	2183471	CEF	2,500,000.00	12,180,000.00	
CENTRAL GOLD TRUST	0.000	2898128	GTU/U	250,000.00	3,712,503.71	
CHEUNG KONG(HLDGS)	0.278	6190273	1_HK	920,000.00	8,596,718.95	
CHINA RESOURCES ENTERPRISES	0.264	6972459	291_H	3,900,000.00	2,918,402.83	
CHUGAI PHARMACEUTI	0.010	6196408	4519_	680,000.00	8,700,660.04	
CIE DE ST. GOBAIN	3.526	7380482	SGO_F	235,000.00	7,399,757.40	
DAI NIPPON PRINTNG	0.012	6250906	7912_	690,000.00	8,052,783.32	
DAIMLERCHRYSLER AG	5.783	5529027	DCX_G	186,679.00	10,300,289.30	
DSM NV	4.994	5773987	DSMA_	200,000.00	8,352,356.68	
E.ON AG	4.046	4942904	EOA_G	141,000.00	7,182,238.93	
ENEL SPA	6.767	7144569	ENEL_	1,112,000.00	7,553,267.02	
ENI SPA	5.533	7145056	ENI_I	1,055,000.00	13,509,832.33	
EUROPEAN AERONAUTIC DEFENCE	2.541	4012250	EAD_F	465,000.00	7,911,016.73	
EXEDY CORPORATION	0.007	6250412	7278_	590,000.00	3,211,938.81	
FAIRFAX HOLDINGS LTD (JOHN)	2.842	6467074	FXJ_A	4,300,000.00	7,266,969.31	
FLUGHAFEN WIEN AG	4.879	4359690	FLU_A	150,000.00	4,946,488.74	
FORTIS	4.608	7266139	FORB_	600,000.00	15,531,747.06	

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F	Ticker	Shares	Cost	Market Value
-----						
Group - INTERNATIONAL						
Portfolio - I-EAFEVAL EAFE VALUE						
Instrument - ICOM INTERNATIONAL COMMON STOCKS						
FOSTERS BREWING GR	2.605	6349268	FGL_A	2,000,000.00	6,539,660.22	
FRASER + NEAVE LTD	2.067	6689458	FNN_S	784,500.00	3,975,712.01	
GAMBRO AB A	0.174	5450031	GAMBA	970,000.00	5,650,661.06	
GKN ORSH 0.5GBP	9.497	3064650	GKN_L	2,460,000.00	7,125,076.39	
GLAXOSMITHKLINE	6.598	0925288	GSK_L	555,000.00	11,276,792.45	
H LUNDBECK	0.265	7085259	LUN_D	412,500.00	8,768,377.80	
HEIDELBERGER DRUCKMASCHINEN	7.659	5367227	HDD_G	415,000.00	9,132,131.31	
HONG KONG ELECTRIC HKD1	0.619	6435327	6_HK	1,802,800.00	6,297,932.20	
IMPERIAL CHEM INDS	5.496	0459497	ICI_L	1,608,964.00	5,118,884.85	
INTESABCI SPA	1.881	4076836	BIN_I	3,146,339.99	9,893,664.03	
ITO-YOKADO CO JPY5	0.007	6467944	8264_	412,500.00	17,534,121.85	
J S GROUP CORPORATION	0.021	6900212	5938_	690,000.00	9,494,660.98	
KARSTADT AG DM50	12.696	5786565	KAR_G	675,000.00	6,449,906.40	
KINROSS GOLD CORP	0.000	B03Z841	K_CN	2,065,000.00	13,867,376.74	
KIRIN BREWERY CO C	0.012	6493745	2503_	540,000.00	3,835,190.87	
KON.VOPAK EUR	4.336	5809428	VPK_N	180,000.00	3,040,971.56	
MATSUSHITA ELC IND	0.009	6572707	6752_	718,000.00	12,121,972.80	
METSO OYJ	2.331	5713422	ME01V	910,000.00	9,225,689.17	
MICHELIN (CGDE)	2.678	4588364	ML_FP	255,000.00	9,442,492.22	
MINISTOP CO	0.020	6583851	9946_	490,000.00	6,755,925.45	
MITSUBISHI HVY IND	0.013	6597067	7011_	2,317,000.00	8,943,837.77	
NATL AUSTRALIA BK	4.514	6624608	NAB_A	600,000.00	13,393,520.76	
NEWMONT MINING CORP - CHES	0.550	6509772	NEM_A	4,000,000.00	5,152,186.37	
NIPPON PAINT CO LTD	0.013	6640507	4612_	2,650,000.00	6,718,049.43	
NIPPON TEL+TEL CP	0.012	6641373	9432_	1,300.00	7,138,411.83	
NISSAN MOTOR CO Y5	0.021	6642860	7201_	800,000.00	4,079,282.33	
NORSK HYDRO AS NOK	0.381	4645805	NHY_N	180,000.00	6,442,262.93	
NOVARTIS AG CHF 20	1.611	7103065	NOVN_	290,000.00	11,027,937.73	
NTT DOCOMO INC	0.010	6129277	9437_	7,300.00	19,025,830.63	
NUTRECO HOLDING	3.829	5183359	NUT_N	585,000.00	13,990,180.88	
OCE NV NLG1	7.000	5446751	OCEN_	850,000.00	7,220,816.73	
OMRON CORP Y50	0.008	6659428	6645_	530,000.00	7,934,668.60	
PEUGEOT SA FF35	3.928	7103526	UG_FP	142,000.00	4,872,152.27	
PHILIPS ELECTRONICS	2.507	5986622	PHIA_	392,876.00	11,968,240.87	
PLACER DOME INC	0.369	2691714	PDG_C	720,000.00	8,321,849.19	
REPSOL - YPF, SA	3.014	5669354	REP_S	545,000.00	8,671,907.46	
RIO TINTO PLC	4.535	0718875	RIO_L	265,000.00	4,775,207.09	
ROCHE HLDGS AG GEN	1.108	7110388	ROG_V	105,000.00	9,562,131.70	
ROLLS ROYCE GROUP B SHARES	0.000	3422355	RR/B_	137,058,000.00	83,697.25	

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F	Ticker	Shares	Cost	Market Value
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Group - INTERNATIONAL Portfolio - I-EAFEVAL EAFE VALUE Instrument - ICOM INTERNATIONAL COMMON STOCKS						
ROLLS-ROYCE GROUP PLC	2.471	3283648	RR/_L	4,050,000.00	6,285,302.15	
SANKYO CO JPY50	0.012	6775283	4501_	660,000.00	12,851,818.59	
SANTOS NPV(NZ)	2.772	6776703	STO_A	2,600,000.00	8,546,389.37	
SCHNEIDER ELECTRIC	2.919	4834108	SU_FP	115,000.00	6,097,843.24	
SCOT + NEWCASTLE O	8.934	0783969	SCTN_	390,900.00	2,710,593.60	
SCOT POWER PLC 0.5	10.045	0690070	SPW_L	1,440,000.00	9,528,829.73	
SEKISUI HOUSE Y50	0.014	6793906	1928_	1,030,000.00	8,661,917.63	
SIEMENS AG DEM 5.0	2.724	5727973	SIE_G	109,000.00	4,958,697.98	
SUMITOMO OSAKA CMT	0.015	6858548	5232_	2,525,000.00	5,966,820.39	
SUMITOMO TRUST+BKG JPY 50.0	0.013	6859002	8403_	2,400,000.00	13,998,143.91	
SUN HUNG KAI PROPE	0.273	6859927	16_HK	1,164,100.00	7,393,142.95	
SUZUKEN COMPANY	0.009	6865560	9987_	120,000.00	3,133,627.41	
SWISS REINSURANCE	1.193	7189816	RUKN_	240,000.00	20,091,236.99	
SYNGENTA CHF	0.619	4356646	SYNN_	117,000.00	6,448,133.27	
TAKEDA PHARMACEUTICAL COMPANY	0.016	6870445	4502_	227,400.00	9,342,286.37	
TAKEFUJI CORP	0.014	6876067	8564_	190,000.00	13,748,286.00	
TELECOM CORP OF NEW ZEALAND	3.698	6881436	TEL_N	5,306,400.00	12,105,154.51	
TELEFONICA SA	3.922	5732524	TEF_S	755,000.00	8,467,402.26	
TOKYO BROADCASTING	0.005	6894166	9401_	800,000.00	10,002,823.24	
TOKYO GAS CO Y50	0.016	6895448	9531_	2,076,000.00	5,688,772.18	
TOMKINS PLC	9.234	0896265	TOMK_	2,300,000.00	5,234,131.92	
TOTAL	3.974	4905413	FP_FP	84,700.00	9,322,095.43	
UBS AG-REG	2.398	7126114	UBSN_	280,000.00	13,201,552.37	
UNICREDITO ITALIAN	5.494	4232445	UC_IM	2,200,000.00	9,772,698.94	
UPM-KYMMENE CORP F	6.230	5051252	UPM1V	625,000.00	9,154,395.23	
UTD UTILITIES 50P	9.581	3338849	UU/A_	569,444.00	1,094,544.82	
UTD UTILITIES ORD	13.612	0646233	UU/_L	1,025,000.00	8,329,094.63	
VALEO FRF20	4.633	4937579	FR_FP	254,447.00	10,845,846.64	
VODAFONE GROUP	4.061	0719210	VOD_L	7,393,700.00	22,322,591.66	
WEIR GROUP	7.464	0946580	WEIR_	1,750,000.00	6,618,574.77	
Instrument Total	108			265,666,213.99	891,213,978.64	
Instrument -INTF INTERNATIONAL FUNDS						
EAFE VALUE	0.000	IL-EAFEVAL		752,218.84	75,221,884.53	
Instrument Total	1			752,218.84	75,221,884.53	
Portfolio Total	109			266,418,432.84	966,435,863.17	1,326,452,120.55



## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - INTERNATIONAL Portfolio - I-EAP EMERGING ANALYST POR Instrument - COM COMMON STOCK						
ASUR ADR	1.784	2639361	ASR	39,000.00	585,101.65	
AU OPTRONICS CORP - ADR	1.759	2877149	AUO	1.04	9.66	
BANCO SANTANDER ADR	6.816	2136646	SAN	10,000.00	220,666.97	
CHECK POINT SOFTWARE TECH	0.000	2181334	CHKP	85,755.00	3,284,510.51	
CIA SIDERURGICA NACIONAL ADR	2.934	2220936	SID	56,000.00	178,544.98	
CIA TELECOM CHILE-ADR	5.133	2213635	CTC	78,000.00	892,529.04	
CIA VALE DO RIO DOCE - ADR	0.286	2857334	RIO	36,000.00	296,483.21	
COMPANHIA BRASILEIRE ADR	0.632	2228532	CBD	55,000.00	895,949.83	
COMPANHIA DE BEBIDAS ADR	3.339	2634797	ABV	115,000.00	2,107,996.33	
COMPANIA DE MINAS ADR	1.340	2210476	BVN	5,000.00	108,630.00	
COPEL ADR	2.237	2209656	ELP	300,000.00	1,411,026.06	
EMPRESAS NACIONAL ADR	0.482	2311131	EOC	76,000.00	745,769.78	
LUKOIL HLDGS SPND-ADR	0.794	2537432	LUKOY	33,698.00	1,929,875.41	
MOBILE TELESYSTEMS ADR	0.677	2603225	MBT	4,000.00	114,738.03	
ORBOTECH LTD	0.000	M75253100	ORBK	4,000.00	43,000.00	
PETROLEO BRASILEIRO ADR	0.779	2616580	PBR	140,000.00	3,662,555.15	
PETROLEO BRASILEIRO S.A.-ADR	0.856	2683410	PBR.A	210,000.00	4,878,327.03	
SK TELECOM CO LTD-ADR	2.961	2495648	SKM	58,290.00	1,130,243.10	
SOCIEDAD QUIMICA ADR	0.933	2771122	SQM	10,000.00	236,459.09	
SURGUTNEFTEGAZ ADR	0.493	2810144	SGTZY	24,000.00	314,976.91	
TELE NORTE LESTE PART ADR	1.719	2297930	TNE	85,000.00	941,521.08	
TELECENTRO OESTE CELULAR ADR	0.851	2298018	TRO	57,886.00	429,059.43	
TELECOM ARGENTINA SA-SP ADR	9.854	2878829	TEO	30,000.00	236,532.90	
TELEMIG CELULAR - ADR	2.621	2297996	TMB	32,000.00	629,354.14	
TEVA PHARMACEUTICAL INDUSTRIES ADR	0.532	2883878	TEVA	54,000.00	926,959.85	
UNIBANCO - SPONSORED ADR	2.894	2000815	UBB	85,000.00	1,388,969.68	
URALSVMZINFORM ADR	27.248	5779145	URSI_	7,000,000.00	155,750.00	
VALE R DOCE-ADR	0.340	2933900	RIO-P	255,000.00	3,051,237.87	
VIMPEL COMMUNICATIONS ADR	0.000	2943675	VIP	42,000.00	327,028.67	
VOTORANTIM CELULOSE - ADR	3.524	2696560	VCP	87,500.00	551,556.90	
Instrument Total	30			9,068,130.04	31,675,363.26	
Instrument -COR CORPORATE NOTES/BONDS						
HINDUSTAN LEVER LTD	0.000	6664819	A 66648	2,196,000.00	54,577.28	
Instrument Total	1			2,196,000.00	54,577.28	

## Monthly Market Portfolio

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
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Group - INTERNATIONAL						
Portfolio - I-EAP EMERGING ANALYST POR						
Instrument - ICOM INTERNATIONAL COMMON STOCKS						
ACER INCORPORATED	0.144	6005850	73834	1,925,750.00	2,640,334.88	
ADVANCED INFO SERVICE	0.102	6412591	ADVAN	586,000.00	700,130.65	
AGORA SA	0.000	5618312	AGO_P	12,000.00	154,616.59	
AKBANK T.A.S.	0.000	4011127	AKBNK	250,000,000.00	483,496.15	
AKSIGORTA	0.000	4012078	AKGRT	135,999,999.99	245,614.47	
ALFA SA DE CV SER'	0.132	2043423	ALFAA	410,000.00	756,786.54	
ALUMINUM CORP OF CHINA (CHALCO)	0.268	6425395	2600_	1,435,700.00	250,322.21	
AMERICA MOVIL SA	0.037	2667470	AMXL_	3,050,000.00	1,698,848.39	
ANGLO AMERICAN ORD	0.077	6152972	AGL_S	380,000.00	5,738,316.49	
ANGLO AMERICAN PLA	0.575	6761000	AMS_S	25,000.00	985,452.04	
ARCELIK A.S.	0.000	4051800	ARCLK	36,000,000.00	194,701.10	
ASTRA AGRO LESTARI	0.000	6092498	AALI_	150,000.00	25,793.94	
AU OPTRONICS CORP	0.082	6288190	2409_	1,145,000.00	2,033,551.65	
BAJAJ AUTO LIMITED	0.050	6124142	BJA_I	22,500.00	446,731.86	
BANCO BRADESCO SA	0.093	B00FM53	BBDC4	149,999.99	2,160,788.69	
BANGKOK BANK THB10	0.000	6077019	BBL/F	523,350.00	1,247,250.11	
BANK LEUMI LE-ISRAEL	1.395	6076425	LUMI_	400,000.00	772,139.86	
BANK OF AYUDHYA PUBLIC WARRANTS	0.000	6689588	BAY/W	173,200.00	20,342.69	
BANK PEKAO SA ORD	1.089	5473113	PEO_P	31,000.00	739,168.20	
BANPU PUBLIC CO	0.080	6074849	BANPU	140,000.00	487,397.74	
BARLOWORLD LIMITED	0.635	6079123	BAW_S	210,000.00	1,709,696.50	
BENQ CORP	0.157	6054465	2352_	2,107,600.00	2,136,008.76	
BEZEQ ISRAEL TELCM	0.362	6098032	BEZQ_	295,140.00	414,468.07	
BHARAT HEAVY ELECTRICALS	0.019	6129523	BHEL_	64,000.00	182,114.65	
BIMANTARA CITRA ID	0.000	6100465	BMTR_	231,000.00	149,195.93	
BK HAPOLIM BM ILS	1.542	6075808	POLI_	400,000.00	1,027,336.90	
BK OF AYUDHYA THB	0.000	6075949	BAY/F	433,000.00	148,082.82	
BRASIL TELECOM PART SA	1,068.104	2292645	BRTP3	100,000,000.00	744,583.72	
BRASIL TELECOM PARTICIPACOES S/A	843.243	2292656	BRTP4	25,000,000.00	186,881.01	
CEMEX SA PTG CERTS	0.259	2406457	CEMEX	480,000.00	2,264,713.69	
CEMIG CIA ENERG MG	1,150.490	2192712	CMIG4	60,000,000.00	1,007,727.51	
CENCOSUD	0.177	B012HW5	CSUDY	50,000.00	790,000.00	
CESKE ENERGETICKE ZAVODY	0.105	5624030	CEZ_C	88,000.00	237,640.06	
CESKY TELECOM	0.206	5272569	SPTT_	168,000.00	2,031,606.98	
CHEIL JEDANG CORP	0.002	6189516	00104	20,500.00	775,088.78	
CHINA MOBILE HK LTD HKD 0.1	0.195	6073556	941_H	2,336,000.00	7,980,035.10	
CHINA RESOURCES CEMENT	0.000	6653033	712_H	203,000.00	221,915.10	
CHINA RESOURCES ENTERPRISES	0.264	6972459	291_H	1,380,000.00	1,506,976.61	
CHINA RESOURCES LAND	0.263	6193766	1109_	7,600,000.00	863,367.60	

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group - INTERNATIONAL					
Portfolio - I-EAP EMERGING ANALYST POR					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
CHINA STEEL CORP	0.255	6190950	73840	1,516,111.37	702,893.23
CHINA TELECOM CORP	0.311	6559335	728_H	5,000,000.00	1,800,500.30
CHINATRUST FINANCIAL HOLDING CO.	0.086	6527666	2891_	2,665,269.56	1,860,479.31
CIA DE MINAS BUENAVENTURA-B	0.441	2894988	CMB/C	60,000.00	763,315.18
CIA DE PETROLEOS DE CHILE	0.004	2196026	COPEC	120,000.00	853,173.57
CIPLA LIMITED	0.021	B011108	CIPLA	180,000.00	647,505.57
COCA COLA FEMSA SA DE CV	0.095	2141899	KOFL_	120,000.00	293,374.48
COFCO INTERNATIONAL LTD.	0.300	6105738	506_H	3,402,000.00	1,109,049.96
COMMERCIAL INTERNATIONAL BANK	0.635	6243898	CMIB_	70,000.00	299,379.11
COMPAL ELECTRONICS	0.190	6225744	2324_	2,613,756.63	2,318,541.53
CONSORCIO ARA S.A.	0.166	2209731	ARA*_	385,000.00	1,053,316.35
CPFL ENERGIA SA - ADR	0.000	B0315D7	CPL	43,000.00	774,000.00
CREDICORP LTD	1.424	2232878	BAP	24,000.00	236,142.31
DAEWOO SHIPBUILDING & MARINE	0.002	6211732	04266	120,400.00	955,760.19
DATANG INTERNATIONAL POWER	0.384	6080716	991_H	2,540,000.00	856,934.01
DELTA ELECTRONICS INC	0.120	6260734	2308_	2,573,809.03	3,401,701.56
DENWAY MOTORS LTD	0.463	6263766	203_H	2,800,000.00	1,006,972.33
DR REDDY'S LABORATORIES	0.013	6410959	DRRD_	28,000.00	575,472.50
ECI TELECOM ORD IL	2.448	2310150	ECIL	29,113.00	232,433.37
ELECTRICITY GENRTG	0.103	6304643	EGCOM	86,500.00	120,506.81
EMPRESA BRAS DE AERONA-PREF	0.882	2428569	EMBR4	1.00	4.93
EMPRESAS CMPC S.A.	0.004	2196015	CMPC_	36,500.00	357,449.98
ENERSIS	0.000	2299453	ENERS	3,000,000.00	405,573.24
EREGLI DEMIR CELIK	0.000	4315197	EREGL	63,000,000.00	247,105.47
FOMENTO ECON MEXIC	0.082	2242059	FEMSA	460,000.00	1,540,670.72
FORD OTOMOTIV SAN	0.000	4663562	FROTO	50,000,000.00	236,492.87
FOUNTAIN SET HLDGS	0.280	6349053	420_H	1,950,000.00	1,528,763.63
FUBON FINL HOLDING CO.	0.155	6411673	2881_	2,400,000.00	2,032,616.03
GAIL INDIA	0.079	6133405	GAIL_	126,600.00	480,921.65
GENTING BERHAD	0.311	6366676	GENT_	440,097.00	1,026,850.54
GIANT MANUFACTURING	0.174	6372167	9921_	1,950,000.00	2,591,713.08
GIGABYTE TECHNOLOGY CO.	0.196	6129181	2376_	1,766,064.56	3,025,166.21
GOLD FIELDS LIMITE	0.204	6280215	GFI_S	240,000.00	2,912,748.64
GPO FIN BANORTE SE	0.127	2421041	GFNOR	95,000.00	368,450.27
GPO IND BIMBO SER'	0.267	2392471	BIMBO	475,000.00	953,108.90
GRUPO MEXICO SA	0.062	2643674	GMEXI	200,000.00	667,852.99
GRUPO TELEVISA SA	0.325	2380108	TLEVI	160,000.00	324,840.51
GUJARAT AMBUJA CEMENTS LTD	0.045	6100119	YGAMB	64,000.00	255,067.69
HACI OMER SABANCI HOLDING	0.000	5268568	SAHOL	180,000,000.00	455,162.11

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
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Group - INTERNATIONAL					
Portfolio - I-EAP		EMERGING ANALYST POR			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
HANSSEM CO LTD	0.002	6536684 00924	144,000.00	1,125,089.30	
HARMONY GOLD MINING CO	0.242	6410562 HAR_S	100,000.00	1,299,286.66	
HINDALCO INDUSTRIES LIMITED	0.026	6100142 HNDL_	16,000.00	480,645.09	
HINDUSTAN LEVER	0.088	6261674 HLVR_	375,000.00	1,427,555.51	
HINDUSTAN PETROLEUM CORP	0.120	6100476 HPCL_	59,000.00	335,466.51	
HONG LEONG BANK	1.148	6436892 HLBK_	350,000.00	488,893.42	
HOUSING DEVELOPMENT FINANCE	0.040	6171900 HDFC_	40,000.00	283,025.13	
HURRIYET GAZETECILIK	0.000	4445276 HURGZ	122,382,000.00	108,688.57	
HYOSUNG CORPORATION	0.000	6896838 00480	211,640.00	1,962,056.58	
HYUNDAI MARINE AND FIRE INS. CO	0.005	B01LXY6 00145	260,000.00	561,545.92	
HYUNDAI MOTOR CO K	0.001	6451055 00538	89,116.00	1,753,813.98	
HYUNDAI PRECISION	0.001	6449544 01233	8,000.00	366,294.11	
ICICI BANK LTD	0.046	6100368 ICICI	188,000.00	573,440.87	
IDB HOLDING CORP O	5.005	6456726 IDBH_	50,000.00	1,301,367.03	
IMPERIAL HLDGS R0.	0.538	6458874 IPL_S	150,000.00	1,616,567.53	
INFOSYS TECHNOLOGIES LTD	0.022	6205122 INFO_	64,000.00	1,163,725.28	
IOI CORPORATION BERHAD	0.914	6464514 IOI_M	553,180.00	416,482.43	
ISRAEL CORP ORD SH	0.485	6889678 ILCO_	2,200.00	238,199.60	
JSC NORILSK NICEL	75.855	7131431 GMKN_	38,000.00	713,925.00	
KASIKORNBANK	0.000	6888794 KBANK	467,800.00	566,602.38	
KEUMKANG KRW5000	0.003	6490917 00238	12,200.00	904,460.03	
KGHM POLSKA MIEDZ	1.067	5263251 KGH_P	62,000.00	277,193.17	
KOC HOLDING	0.000	4491484 KCHOL	105,591,000.00	340,360.48	
KOMERCNI BANKA	0.274	4519449 KOMB_	20,000.00	1,471,016.05	
KOOKMIN BANK KRW50	0.002	6419365 06000	186,449.00	5,020,785.70	
KOREA ELEC POWER K	0.003	6495730 01576	166,000.00	2,998,071.23	
KOREA TELECOM CORPORATION	0.004	6505316 03020	72,400.00	2,729,033.68	
KOREA TELECOM FREETEL	0.002	6201421 03239	51,395.00	1,302,876.36	
KRUNG THAI BANK PUB CO - FOREIGN	0.134	6492838 KTB/F	1,541,000.00	400,172.74	
LAND + HOUSES THBH	0.285	6581930 LH/F_	2,454,000.00	604,692.00	
LARSEN & TOUBRO LIMITED	0.037	B0166K8 LT_IN	25,000.00	192,290.74	
LARSEN + TOUBRO GDR	1.520	4544344 LTOD_	28,000.00	317,100.00	
LG CABLE +MCHY KSW	0.004	6375780 00626	100,860.00	966,437.87	
LG ELECTRONICS/NEW	0.001	6520739 06657	22,200.00	903,640.13	
LITE-ON TECHNOLOGY CORP	0.118	6519481 2301_	2,360,600.00	1,752,604.50	
LUKOLL-US\$	79.077	4560588 LKOH_	95,000.00	1,582,700.00	
MAHANAGAR TELEPHONE NIGAM	0.066	6117807 ZMTNL	92,000.00	253,157.27	
MALAKOFF BERHAD	1.023	6555924 MAL_M	1,064,505.00	867,507.29	
MALAYAN BANKING BERHAD	0.780	6556325 MAY_M	745,000.00	1,638,826.66	

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-EAP EMERGING ANALYST POR					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
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MALAYSIA INTL SHIPPING-FRGN	0.602	6558031	MISF_	400,832.00	722,134.11
MATAV RT	0.044	4577469	MATAV	400,000.00	1,578,229.69
MAXIS COMMUNICATIONS BHD	0.586	6530523	MAXIS	530,000.00	683,211.84
MIGROS TRL1000	0.000	4593034	MIGRS	31,865,000.00	137,406.93
MOBINIL-EGYPTIAN MOBILE SERV	1.014	6103925	EMPN_	28,000.00	412,226.16
MOL MAGYAR OLAJ-EX GAZIPARI	0.002	4742494	MOL_H	64,000.00	1,015,125.98
MTN GROUP LIMITED	0.167	6563206	MTN_S	500,000.00	524,616.44
NASPERS ZAR 0.02 S	0.090	6622691	NPN_S	60,000.00	398,085.69
NATIONAL PETROCHEMICAL-FOREI	0.120	6627298	NPC/F	150,000.00	495,376.38
NATURA COSMETICOS	0.497	B014K55	NATU3	20,000.00	231,305.45
NIEN HSING TEXTILE CO LTD	0.215	6591928	1451_	2,784,400.00	2,172,974.95
OAQ GAZPROM-GDR	0.513	5140989	OGZD_	34,000.00	763,976.28
OIL & NATURAL GAS CORP LTD	0.084	6139362	ONGC_	70,000.00	1,367,837.07
OLD MUTUAL	0.060	6155131	OML_S	1,150,000.00	1,640,220.94
ORASCOM CONSTRUCTIONS INDUS	0.170	B03BN88	ORCI_	40,000.00	122,061.07
ORBIS PLN2	0.458	5349173	ORB_P	98,089.00	495,729.75
OTP BANK	0.006	7320154	OTP_H	100,000.00	483,782.02
PETROCHINA CO	0.605	6226576	857_H	10,302,000.00	2,496,921.47
PHOENIXTEC POWER	0.208	6685508	2411_	2,615,000.00	1,937,826.94
PICC PROPERTY & CASUALTY	0.000	6706250	2328_	2,600,000.00	984,255.45
POHANG IRON+STEEL	0.004	6693233	00549	37,989.00	3,321,263.93
POLSKI KONCERN NAFTOWY ORLEN	0.574	5810066	PKN_P	264,000.00	1,256,217.79
POONGSAN CORPORATION	0.004	6694474	00581	137,000.00	1,189,634.78
PREMIER IMAGE TECHNOLOGY	0.216	6143330	2394_	3,600,000.00	3,513,436.92
PRESIDENT CHAIN STORE CORP	0.153	6704986	2912_	1,200,000.00	1,847,742.40
PROKOM SOFTWARE SA	0.340	5372878	PKM_P	5,000.00	173,667.67
PT ANEKA TAMBANG TBK	0.000	6053859	ANTM_	391,375.00	31,438.87
PT ASTRA INTERNATIONAL INC	0.000	6291712	ASII_	1,041,000.00	535,527.97
PT BANK CENTRAL ASIA	0.000	B01C1P6	BBCA_	1,908,000.00	334,622.85
PT BANK PAN INDONESIA	0.000	6545248	PNBN_	3,644,285.00	64,222.51
PT BHAKTI INVESTAMA	0.000	6211516	BHIT_	527,500.00	39,499.81
PT INDOFOOD SUKSES MAK	0.000	6283979	INDF_	2,341,000.00	255,621.95
PT KALBE FARMA IDR	0.000	6728102	KLBF_	4,873,000.00	120,127.67
PT MATAHARI PUTRA PRIMA	0.000	6291701	MPPA_	613,500.00	111,005.26
PT RAMAYANA LESTARI SENTOSA	0.000	B03CPL8	RALS_	1,787,500.00	15,512.42
PT TELEKOMUNIKASI	0.000	B02ZK79	TLKM_	5,154,000.00	1,590,179.60
PTT EXPLORATION & PROD-FOR	0.060	6290333	PTTEP	87,600.00	263,150.60
PTT PCL/FOREIGN	0.059	6420390	PTT/F	330,000.00	1,152,759.48
PUBLIC BANK BHD	1.211	B012W53	PBKF_	1,210,175.00	1,062,895.51

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F	Ticker	Shares	Cost	Market Value
-----						
Group - INTERNATIONAL						
Portfolio - I-EAP EMERGING ANALYST POR						
Instrument - ICOM INTERNATIONAL COMMON STOCKS						
RANBAXY LABORATORIES LTD	0.031	6101071	RBXY_	28,000.00	235,276.97	
RATCHABURI ELEC GEN HODG-FOR	0.129	6294249	RATCH	290,000.00	304,555.64	
REALTEK SEMICONDUCTOR	0.147	6051422	2379_	1,102,785.00	1,793,790.66	
RELIANCE INDUSTRIES	0.022	6099626	RIL_I	280,000.00	2,295,086.09	
RESORTS WORLD BERHAD	0.486	6731962	RNB_M	550,000.00	1,259,594.80	
S P SETIA BERHAD GROUP	1.218	6868774	SPSB_	800,000.00	767,669.05	
SAMPO CORP	0.209	6771924	1604_	4,200,000.00	1,775,333.76	
SAMSUNG ELEC MECH	0.001	6771689	00915	55,200.00	1,701,343.14	
SAMSUNG ELECTRONIC	0.002	6771720	00593	48,222.00	9,000,164.36	
SAMSUNG FIRE + MAR	0.001	6155250	00081	40,708.00	1,264,159.48	
SAMSUNG HEAVY INDUSTRIES	0.002	6772217	01014	181,154.00	552,680.96	
SANLAM LTD ORD ZAR	0.546	6134022	SLM_S	2,000,000.00	2,679,038.49	
SANSUI ELECTRIC CO LTD	0.000	6776402	6793_	500,000.00	162,094.16	
SAPPI ZARI(SICOVAM	0.412	6777007	SAP_S	185,000.00	2,422,631.83	
SASOL NPV	0.660	6777450	SOL_S	200,000.00	2,111,241.78	
SATYAM COMPUTER SERVICES	0.027	6241858	SCS_I	140,000.00	371,384.86	
SEMEN GRESIK(PERS)	0.000	6795236	SMGR_	151,500.00	168,584.26	
SHIN CORPORATION PCL-FOR	0.118	6397546	SHIN/	398,000.00	376,490.81	
SHINHAN FINANCIAL GROUP LTD	0.002	6397502	05555	93,109.00	885,047.14	
SIAM CEMENT CO THB	0.102	6609906	SCC/F	153,000.00	300,186.96	
SIAM COMMERCIAL BK	0.073	6889935	SCB/F	532,700.00	484,098.27	
SIME DARBY BERHAD	1.140	6808769	SDY_M	1,000,000.00	1,453,181.07	
SINOPAC HOLDINGS	0.080	6525875	2890_	4,089,068.70	1,694,804.57	
SINOTRANS LTD	0.339	6579010	598_H	2,500,000.00	801,509.24	
SK TELECOM CO LTD	0.002	6224871	01767	24,251.00	3,982,326.00	
SPAR GROUP LTD	0.000	B038WK4	SPP_S	265,000.00	836,304.15	
STANDARD BANK GROUP	0.432	B030GJ7	SBK_S	715,000.00	2,531,234.07	
STATE BK OF INDIA GDR	1.241	5131091	SBID_	16,000.00	221,929.50	
SUN PHARMACEUTICAL INDUSTRIES	0.020	6582483	SUNP_	28,000.00	87,109.84	
SUN PHARMACEUTICAL NPV - PREFERRED	13.958	6581145	65811	28,000.00	0.00	
SURGUTNEFTEGAS PREFERRED	29.357	5005884	SNGSP	1,250,000.00	501,746.25	
SURGUTNEFTEGAZ-\$US	18.666	4851732	SNGS_	1,600,000.00	639,929.63	
T IS BANKASI SER C	0.000	4869939	ISCTR	262,199,999.99	572,587.35	
T.GARANTI BANASI T	0.000	4361617	GARAN	175,174,000.00	184,603.62	
TAIWAN CELLULAR CORP	0.211	6290496	3045_	2,578,431.20	2,512,428.24	
TAIWAN SECOM	0.162	6877811	9917_	1,017,000.00	763,321.34	
TAIWAN SEMICONDUCTOR MANUFACTURING	0.036	6889106	27933	3,267,501.00	4,605,475.94	
TANJONG PLC	1.063	6872526	TJN_M	325,377.00	560,859.70	
TATA MOTORS LTD	0.036	6101509	TTMT_	64,000.00	94,712.56	

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-EAP EMERGING ANALYST POR					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
TELE CENTRO OESTE CEL-PREF	1,553.184	2292601	TCOC4	6.00	0.00
TELE NORTE LESTE PART	0.935	B02PDQ9	TNLP3	159,999.99	1,959,950.23
TELEFONOS DE MEXIC	0.284	2881689	TELME	2,950,000.00	4,798,085.47
TELEFONOS DE MEXICO SA-SER A	0.285	2881731	TELME	650,000.00	753,958.23
TELEKOM MALAYSIA	0.453	6868398	T_MK	425,000.00	1,301,365.79
TELEKOMUNIKACJA	0.362	5551611	TPSD_	40,000.00	128,000.00
TELEKOMUNIKAYA POL	0.202	5552551	TPS_P	325,000.00	1,329,479.27
TELKOM SOUTH AFRICA LTD	0.199	6588577	TKG_S	210,000.00	1,848,553.71
TEMPO SCAN PACIFIC TBK/PT	0.000	6881953	TSPC_	90,000.00	78,752.44
TENAGA NASIONAL BERHAD	0.313	6904612	TNB_M	404,000.00	1,173,087.37
TENARIS SA	0.262	2172402	TS_AF	180,000.00	357,168.38
TEVA PHARMA IND IL	0.162	6882172	TEVA_	160,000.00	1,787,718.21
THAI UNION FROZEN PROD-FOREI	0.130	6422716	TUF/F	269,130.00	77,746.71
THE GRANDE HOLDINGS LTD	0.355	6381260	186_H	850,000.00	929,107.42
TIGER BRANDS LIMITED	0.678	6891297	TBS_S	165,000.00	1,945,013.79
TINGYI HLDG CO	0.086	6903556	322_H	5,668,000.00	1,191,508.85
TISCO FINANCE PCL - FOREIGN	0.069	6892858	TISCO	918,000.00	768,062.45
TOFAS OTOMOBIL FAB	0.000	4894210	TOASO	200,000,000.00	225,469.29
TRAVELSKY TECHNOLOGY	0.208	6321954	696_H	1,000,000.00	669,986.52
TUPRAS-TURKIYE PETROL RAFINE	0.000	4907572	TUPRS	44,000,000.00	427,664.71
ULTRATECH CEMCO LTD	0.003	B01GZF6	UTCM_	20,000.00	53,872.51
ULTRATECH CEMENT LTD	0.000	B031P37	34747	11,200.00	0.00
UNIFIED ENERGY SYSTEMS	16.456	4889335	EESR_	4,800,000.00	693,609.16
UNIPETROL	0.000	5297294	UNIP_	224,928.00	335,726.15
UNITED MICROELECTRONICS	0.077	6916628	73850	3,126,617.28	3,434,037.54
WAL MART DE MEXICO	0.103	B02YZ04	WALME	650,000.00	1,700,902.08
WIPRO	0.004	6206051	WPRO_	36,000.00	243,983.31
YAPI KREDI BANKASI	0.000	4986742	YKBNK	120,000,000.00	308,330.63
Instrument Total	223		2,142,971,640.35	243,754,321.33	
Instrument -INTF INTERNATIONAL FUNDS					
EMERGING ANALYST-LIQUIDITY RESERVES	0.000	IL-EAP	72,628.66	7,262,866.80	
Instrument Total	1		72,628.66	7,262,866.80	
Portfolio Total	255		2,154,308,399.07	282,747,128.67	439,159,618.02

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-PAN INTERNAL EAFE TOPDOW					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
A P MOLLER MAERSK A/S	0.121	4253048	MAERS	529.00	2,525,067.97
AEGON NV	5.555	5927375	AGN_N	18,523.00	715,133.42
ALLIANZ AG NPV(REG	2.098	5231485	ALV_G	9,500.00	2,586,325.08
ALLIED IRISH BANKS	4.949	0019783	ALBK_	497,464.00	5,023,169.33
ASSIC GENERALI SPA	1.796	4056719	G_IM	22,275.00	572,623.94
ASTRAZENECA GBP 0.	8.485	0989529	AZN_L	65,334.00	2,428,919.26
BARCLAYS PLC ORD G	7.109	3134865	BARC_	256,040.00	1,614,543.87
BAYER AG COM NPV	2.729	5069211	BAY_G	25,500.00	1,062,326.04
BNP PARIBAS	3.697	7309681	BNP_F	24,624.00	885,754.62
BOEHLER-UDDEHOLM A	3.654	4121305	BOEH_	15,000.00	625,738.19
BP AMOCO	5.763	0798059	BP/_L	742,115.00	5,507,129.66
BT GROUP	8.700	3091357	BT/A_	200,304.00	1,608,236.05
CANON INC JPY50	0.011	6172323	7751_	65,000.00	1,728,924.45
CAPITALAND LIMITED	1.150	6309303	CAPL_	631,469.00	762,836.51
CAPITALCOMMERCIAL TRUST	2.309	B011YD2	CCT_S	126,293.00	133,354.28
CARLSBERG A/S	0.329	4169219	CARLB	7,400.00	295,775.97
CARREFOUR EUR 2.5	2.870	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)	0.278	6190273	1_HK	62,000.00	682,926.32
CIA VALE DO RIO DO	0.000	B011X91	VALE_	8,684.00	0.00
CITY DEVELOPMENTS	0.647	6197928	CIT_S	407,300.00	1,742,989.59
CITY DEVLOPMENT WARRANTS	0.000	B0122K8	CITW_	40,730.00	89,687.81
CREDIT SUISSE GROUP	0.184	7171589	CSGN_	20,883.00	949,566.60
CRH	2.035	0182704	CRH_I	250,583.00	3,371,008.76
DAIMLERCHRYSLER AG	5.783	5529027	DCX_G	25,500.00	1,770,876.93
DANISCO A/S	0.355	4155586	DCO_D	14,200.00	601,763.75
DANSKE BANK	0.713	4588825	DANSK	126,000.00	1,414,017.79
DBS GROUP HOLDINGS	1.293	6175203	DBS_S	491,359.00	3,736,406.99
DELHAIZE-LE LION N	1.821	4262118	DELB_	26,089.00	1,518,024.11
DEN NORSKE BANK NO	0.608	4263304	DNB_N	187,000.00	811,223.34
DEUTSCHE BANK AG O	3.121	5750355	DBK_G	10,500.00	665,174.76
DEUTSCHE TELEKOM D	3.022	5842359	DTE_G	63,300.00	2,908,340.22
DIAGEO ORD GBP 28.	7.131	0237400	DGE_L	84,362.00	846,695.96
E.ON AG	4.046	4942904	EOA_G	22,400.00	1,205,422.74
EAST JAPAN RAILWAY	0.010	6298542	9020_	309.00	1,679,776.91
ELECTRABEL ORD NPV	4.661	4294791	ELEB_	24,800.00	6,202,914.71
ENI SPA	5.533	7145056	ENI_I	64,500.00	747,769.60
ERSTE BANK DER OESTER SPARK	1.296	5289837	EBS_A	169,600.00	2,273,847.93
FLUGHAFEN WIEN AG	4.879	4359690	FLU_A	19,601.00	757,238.63



## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-PAN		INTERNAL EAFE TOPDOW			
Instrument - ICOM		INTERNATIONAL COMMON STOCKS			
FORTIS	4.608	7266139	FORB_	298,487.00	8,566,101.60
GKN ORSH 0.5GBP	9.497	3064650	GKN_L	42,431.00	453,733.72
GLAXOSMITHKLINE	6.598	0925288	GSK_L	230,279.00	5,296,791.48
GPE BRUX LAMBERT	2.541	7097328	GBL_B	52,956.00	2,446,772.54
GROUP DANONE ORD	2.450	B018SX1	BN_FP	11,662.00	747,235.07
HANG SENG BANK HK	0.607	6408374	11_HK	33,800.00	421,926.71
HAW PAW CORP LTD S	2.022	6415523	HPAR_	17,159.00	33,668.22
HITACHI Y50	0.014	6429104	6501_	380,000.00	3,640,545.01
HONDA MOTOR CO COM	0.010	6435145	7267_	92,600.00	3,134,644.60
HONG KONG ELECTRIC HKD1	0.619	6435327	6_HK	122,000.00	390,526.60
HSBC HOLDINGS ORD	13.759	0540528	HSBA_	330,611.00	3,298,820.82
HUTCHISON TELECOMMUNICATIONS	0.000	B032D70	2332_	906.00	670.06
HUTCHISON WHAMPOA	0.305	6448068	13_HK	68,000.00	655,574.26
INBEV	1.285	4755317	INB_B	78,059.00	2,601,360.43
INDEPENDENT NEWS & MEDIA	4.774	0461481	INWS_	266,112.00	1,021,733.98
ING GROEP NV NLG1	5.983	7154182	INGA_	35,265.00	1,164,320.52
IRISH LIFE & PERMANENT	5.170	0467865	IPM_I	133,281.00	1,261,382.00
ISS INTERNATIONAL	0.239	5952816	ISS_D	8,100.00	458,963.13
KBC BANKVERZEKERIN	2.958	4497749	KBC_B	124,533.00	6,118,670.93
KEPPEL CORP ORD SG	1.424	6490263	KEP_S	268,100.00	592,651.92
KERRY GROUP PLC-A	1.008	0490656	KYG_I	74,102.00	932,857.58
L'OREAL FRF10	1.776	4057808	OR_FP	9,268.00	447,798.63
LLOYDS TSB GROUP O	13.880	0870612	LLOY_	179,923.00	1,950,096.13
MATSUSHITA ELC IND	0.009	6572707	6752_	233,000.00	4,870,895.67
MAYR-MELNHOF KARTO	2.386	4563640	MAYR_	15,900.00	761,315.45
MITSUBISHI UFJ HOLDINGS INC	0.005	6335171	8306_	434.00	6,402,421.75
MIZUHO FINANCIAL GROUP	0.006	6591014	8411_	536.00	5,364,704.60
MUNCHENER RUCKVS	1.881	5294121	MUV2_	3,100.00	650,776.30
NESTLE SA CHF	2.128	7123870	NESN_	10,718.00	1,887,967.69
NIPPON TEL+TEL CP	0.012	6641373	9432_	267.00	2,530,596.42
NOKIA(AB)OY EUR0.2	3.508	5902941	NOK1V	1,183,976.00	16,472,410.26
NOMURA HOLDINGS, INC.	0.013	6643108	8604_	221,000.00	4,149,560.04
NORSK HYDRO AS NOK	0.381	4645805	NHY_N	63,980.00	2,426,565.74
NORSKE SKOGINDUSTRIER ASA	0.756	7070396	NSG_N	26,435.00	400,663.30
NOVARTIS AG CHF 20	1.611	7103065	NOVN_	76,799.00	2,812,071.77
NOVO NORDISK A/S-B	0.268	7077524	NOVOB	118,285.00	2,833,243.79
NOVOZYMES A/S-B	0.207	4658535	NZYMB	15,000.00	175,584.54
OEST ELEKTRIZITATS	1.658	4661607	VER_A	35,600.00	4,788,089.02
OMV AG AUSH100	2.452	4651459	OMV_A	47,500.00	4,069,913.60

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
-----					
Group - INTERNATIONAL					
Portfolio - I-PAN INTERNAL EAFE TOPDOW					
Instrument - ICOM INTERNATIONAL COMMON STOCKS					
ORKLA ASA NWKR 6.2	0.332	5459715	ORK_N	52,600.00	952,173.87
OVERSEAS CHINESE BANKING CORP	1.407	6663689	OCBC_	422,460.00	2,866,072.25
PHILIPS ELECTRONICS	2.507	5986622	PHIA_	29,037.00	983,978.14
ROCHE HLDGS AG GEN	1.108	7110388	ROG_V	22,050.00	2,067,390.63
ROYAL BK SCOT GBP	5.752	0754783	RBS_L	64,454.99	983,361.38
ROYAL DUTCH PETROL	5.616	5202704	RDA_N	33,515.00	2,032,768.04
SAMPO-LEONIA INSURANCE COMPANY PLC	20.064	5226038	SAMAS	85,250.00	558,810.28
SANOFI-AVENTIS	2.357	5671735	SAN_F	21,437.00	1,027,437.05
SAP AG NPV(SWISS C	0.828	4846288	SAP_G	8,100.00	1,048,448.22
SHELL TRANSPORTATION & TRADING	6.874	0803414	SHEL_	216,000.00	1,770,024.78
SIEMENS AG DEM 5.0	2.724	5727973	SIE_G	18,300.00	983,600.85
SINGAPORE AIRLINES	1.881	6811734	SIA_S	473,300.00	3,565,994.70
SINGAPORE PRESS HO	3.363	B012899	SPH_S	753,100.00	2,279,492.05
SINGAPORE TECH ENG	2.971	6043214	STE_S	1,012,800.00	1,345,856.07
SINGAPORE TELECOMM	1.647	B02PY22	ST_SP	2,492,565.00	3,091,122.22
SOLVAY SA NPV	3.020	4821100	SOLB_	34,831.00	2,068,895.15
SONY CORP JPY50	0.006	6821506	6758_	74,100.00	3,435,310.77
STORA ENSO OY J-R	5.426	5072673	STERV	84,800.00	1,018,910.48
STOREBRAND ASA NOK	0.225	4852832	STB_N	66,600.00	474,394.54
SUEZ EUR	5.541	7118047	SZE_F	15,240.00	472,543.18
SUMITOMO MITSUI FINANCIAL	0.005	6563024	8316_	488.00	6,252,504.09
SUN HUNG KAI PROPE	0.273	6859927	16_HK	68,000.00	636,214.67
SWISS REINSURANCE	1.193	7189816	RUKN_	5,502.00	500,455.81
SWISSCOM AG CHF25(	2.552	5533976	SCMN_	1,673.00	570,682.49
TAKEDA PHARMACEUTICAL COMPANY	0.016	6870445	4502_	96,000.00	3,510,375.03
TELE DANMARK AS	0.946	5698790	TDC_D	31,100.00	1,896,301.90
TELECOM ITALIA MOBILE	6.343	4876746	TIM_I	92,500.00	319,167.23
TELENOR ASA	0.300	4732495	TEL_N	421,098.00	1,798,238.68
TELIASONERA	0.302	5978384	TLSN_	463,148.00	7,932,289.27
TESCO PLC	4.212	0884709	TSCO_	310,301.00	885,740.68
TI AUTOMOTIVE LTD	0.000	3067529	6525Z	29,590.00	0.00
TIETOENATOR CORP OYJ	2.904	5479702	TIE1V	46,010.00	1,366,746.04
TOKYO ELEC POWER Y	0.023	6895404	9501_	116,500.00	2,746,241.65
TOMRA SYSTEMS ASA	0.148	4730875	TOM_N	42,750.00	673,127.39
TOTAL	3.974	4905413	FP_FP	17,456.00	1,688,951.89
TOYOTA MOTOR CORP	0.011	6900643	7203_	287,700.00	8,454,596.09
UBS AG-REG	2.398	7126114	UBSN_	47,773.00	2,224,757.63
UCB ORD BEF	2.234	5596991	UCB_B	60,388.00	2,311,054.53
UNICREDITO ITALIAN	5.494	4232445	UC_IM	122,000.00	543,558.29

## Monthly Market Portfolio

Investment Desc	Yield	Identifier F	Ticker	Shares	Cost	Market Value
-----						
Group - INTERNATIONAL						
Portfolio - I-PAN INTERNAL EAFE TOPDOW						
Instrument - ICOM INTERNATIONAL COMMON STOCKS						
UNILEVER NV CERT.	4.904	5640898	UNA_N	10,966.00	640,093.17	
UNITED OVERSEAS BA	2.663	6916781	UOB_S	419,726.00	2,765,689.84	
UPM-KYMMENE CORP F	6.230	5051252	UPM1V	133,960.00	1,812,224.32	
VA TECHNOLOGIE AG	1.161	4921635	VAT_A	18,900.00	1,068,056.72	
VESTAS WIND SYSTEMS A/S	0.201	5964651	VWS_D	20,000.00	619,920.48	
VIVENDI UNIVERSAL EUR	2.892	4834777	EX_FP	11,615.00	481,942.91	
VODAFONE GROUP	4.061	0719210	VOD_L	2,350,520.00	7,997,857.34	
WIENERBERGER BAUST	2.977	5699373	WIE_A	137,300.00	2,946,133.26	
YARA INTERNATIONAL ASA	0.000	7751259	YAR_N	63,980.00	283,841.40	
ZURICH FINANCIAL SERVICES CHF10	1.159	5983816	ZURN_	3,287.00	1,579,272.57	
Instrument Total	127			21,466,686.99	267,537,521.78	
Instrument -INTF INTERNATIONAL FUNDS						
PANAGORA - LQR	0.000	IL-PAN		4,099.77	409,977.48	
Instrument Total	1			4,099.77	409,977.48	
Portfolio Total	128			21,470,786.77	267,947,499.26	343,704,556.30
Group Total	1,185			9,708,016,012.69	9,738,951,252.82	12,990,709,691.61
Grand Total	8,850			46,717,020,059.46	47,665,867,668.99	58,237,750,985.66