

Monthly Market

As Of 12/31/2006

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				Market Value			
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
LIQUIDITY RESERVE TOTAL:			3,319,105,743.11	3,321,290,933.43	100.00%	100.00%	4.60%
FIXED INCOME							
Internal Fixed Income							
	FI	FIXED INCOME	12,267,848,857.24	12,401,036,173.53	100.00%	91.39%	17.17%
Internal Fixed Income Total:			12,267,848,857.24	12,401,036,173.53	100.00%	91.39%	17.17%
External Fixed Income							
Emerging							
	FIDELITY	FIDELITY INVESTMENTS	239,782,301.21	258,905,944.60	22.17%	1.91%	0.36%
	SALOMON	STONE HARBOR INVESTMENT PARTNERS LP	222,390,155.87	243,268,295.35	20.83%	1.79%	0.34%
Emerging Totals			462,172,457.08	502,174,239.95	43.00%	3.70%	0.70%
High Yield							
	HUFF	W.R. HUFF ASSET MANAGEMENT COMPANY	3,640,459.45	3,730,753.48	0.32%	0.03%	0.01%
	OAKTREE	OAKTREE CAPITAL MANAGEMENT	195,937,770.42	200,741,967.68	17.19%	1.48%	0.28%
	PIMCO	PACIFIC INVESTMENT COMPANY	444,680,642.17	461,268,010.74	39.49%	3.40%	0.64%
High Yield Totals			644,258,872.04	665,740,731.90	57.00%	4.91%	0.92%
External Fixed Income Total:			1,106,431,329.12	1,167,914,971.85	100.00%	8.61%	1.62%
FIXED INCOME TOTAL:			13,374,280,186.36	13,568,951,145.38	100.00%	100.00%	18.79%
DOMESTIC EQUITIES							
Internal Equities							
Large Cap							
	LC1	LARGE-CAP GROWTH (F)	1,708,662,627.58	2,392,313,692.33	9.06%	8.28%	3.31%
	LCA	LARGE-CAP CORE ANALYST (F)	1,708,150,406.58	2,218,496,825.38	8.40%	7.68%	3.07%
	LCP	LARGE-CAP PASSIVE (Q)	7,425,760,820.85	11,070,232,027.50	41.94%	38.33%	15.33%
	LCV	LARGE-CAP VALUE (F)	1,865,591,195.77	2,331,508,115.93	8.83%	8.07%	3.23%
	MCV	MID-CAP VALUE (F)	2,107,767,371.16	2,332,571,475.61	8.84%	8.08%	3.23%
	QN1	QUANTITATIVE 1000 (Q)	1,997,641,101.62	2,455,285,825.26	9.30%	8.50%	3.40%
	RMG	MID-CAP GROWTH (F)	1,854,630,277.79	2,232,748,628.02	8.46%	7.73%	3.09%
Large Cap Totals			18,668,203,801.35	25,033,156,590.03	94.83%	86.69%	34.66%
All Cap							
	6TR	S&P600 TRANSITION	0.00	0.96	0.00%	0.00%	0.00%
All Cap Totals			0.00	0.96	0.00%	0.00%	0.00%
Small Cap							
	QN2	QUANTITATIVE 2000 (Q)	659,947,609.61	814,471,946.80	3.09%	2.82%	1.13%
	QZ2	QUANT 2000 OPTIMIZED (Q)	468,305,472.18	549,219,607.91	2.08%	1.90%	0.76%



Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	Market Value		
					% of Group	% of Asset Class	% of Fund
DOMESTIC EQUITIES							
Internal Equities							
Small Cap Totals			1,128,253,081.79	1,363,691,554.71	5.17%	4.72%	1.89%
Internal Equities Total:			19,796,456,883.14	26,396,848,145.70	100.00%	91.41%	36.55%
External Equities							
Large Cap							
	5GS	GOLDMAN SACHS - 1000	739,527,550.53	934,752,055.36	37.67%	3.24%	1.29%
	5IN	INTECH - 1000	318,238,920.71	376,534,760.08	15.17%	1.30%	0.52%
Large Cap Totals			1,057,766,471.24	1,311,286,815.44	52.85%	4.54%	1.82%
Small Cap							
	6CH	CHARTWELL - 2000 VALUE	77,840,587.39	92,106,921.12	3.71%	0.32%	0.13%
	6DG	DAVID J. GREENE - 2000 VALUE	88,608,318.00	99,508,016.40	4.01%	0.34%	0.14%
	6EA	EAGLE ASSET - 2000 CORE	80,702,216.53	92,206,913.14	3.72%	0.32%	0.13%
	6FC	FULLER THALER - 2000 CORE	93,297,517.91	117,986,695.19	4.76%	0.41%	0.16%
	6FT	FULLER & THALER - 2000 MICROCAP	59,831,087.07	68,992,523.18	2.78%	0.24%	0.10%
	6LA	LORD, ABBETT - 2000 VALUE	206,976,619.01	245,233,661.23	9.88%	0.85%	0.34%
	6LC	LORD, ABBETT - 2000 CORE	188,309,867.38	214,270,056.96	8.64%	0.74%	0.30%
	6MA	M.A. WEATHERBIE - 2000 GROWTH	132,668,442.78	165,153,422.95	6.66%	0.57%	0.23%
	6NC	NEXT CENTURY - 2000 GROWTH	60,039,718.05	74,540,230.84	3.00%	0.26%	0.10%
Small Cap Totals			988,274,374.12	1,169,998,441.01	47.15%	4.05%	1.62%
External Equities Total:			2,046,040,845.36	2,481,285,256.45	100.00%	8.59%	3.44%
DOMESTIC EQUITIES TOTAL:			21,842,497,728.50	28,878,133,402.15	100.00%	100.00%	39.99%
INTERNATIONAL EQUITIES							
Internal International							
Internal EAFE							
	EQS	EQUITY SWAPS	1,937,646,195.82	2,149,568,584.10	25.27%	11.51%	2.98%
	EQS-QUAN	QUANTITATIVE SWAP	14.40	0.00	0.00%	0.00%	0.00%
	I-EAFE	INTERNAL EAFE INDEX	849,703,098.46	1,626,221,343.91	19.12%	8.71%	2.25%
	I-EAFEVAL	EAFE VALUE	1,350,350,866.62	2,033,550,297.16	23.91%	10.89%	2.82%
	I-LAZAR	TRANSITION ACCOUNT	551,035.10	586,131.16	0.01%	0.00%	0.00%
	I-PAN	INTERNAL EAFE TOPDOWN	247,088,176.26	423,607,796.20	4.98%	2.27%	0.59%
	I-QUAN	EAFE QUANTITATIVE PORTFOLIO	886,856,034.69	1,238,893,745.80	14.57%	6.64%	1.72%
Internal EAFE Totals			5,272,195,421.35	7,472,427,898.33	87.85%	40.03%	10.35%
Internal EMERGING							
	EQS-E	EMERGING SWAP	88,429,601.38	92,725,540.09	1.09%	0.50%	0.13%
	I-ACT	INTERNAL EMERGING	369,745,635.37	796,172,590.38	9.36%	4.26%	1.10%



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					Market Value		
Asset Class	Portfolio ID	Portfolio Name	Book Value	Market Value	% of Group	% of Asset Class	% of Fund
INTERNATIONAL EQUITIES							
Internal International							
Internal EMERGING							
	I-EMO	EMERGING MARKETS OPPORTUNITY PORTFOLIO	84,083,663.59	144,356,948.39	1.70%	0.77%	0.20%
Internal EMERGING Totals			542,258,900.34	1,033,255,078.86	12.15%	5.53%	1.43%
Internal International Total:			5,814,454,321.69	8,505,682,977.19	100.00%	45.56%	11.78%
External International							
External EAFE							
	I-ARROW	ARROWSTREET CAPITAL L.P.	1,425,889,792.17	1,692,415,664.78	16.65%	9.07%	2.34%
	I-BERNS	SANFORD BERNSTEIN EAFE	1,030,020,166.25	1,539,788,351.53	15.15%	8.25%	2.13%
	I-BERNS2	ALLIANCE BERNSTEIN STYLE BLEND	1,731,268,957.37	2,046,520,326.99	20.14%	10.96%	2.83%
	I-MARVIN	MARVIN & PALMER_EAFE	1,335,339,355.50	1,612,603,400.01	15.87%	8.64%	2.23%
External EAFE Totals			5,522,518,271.29	6,891,327,743.31	67.81%	36.92%	9.54%
External EMERGING							
	I-BABS	COLONIAL FIRST STATE	622,407,185.42	866,172,757.76	8.52%	4.64%	1.20%
	I-GEN	GENESIS	441,275,325.42	781,415,970.54	7.69%	4.19%	1.08%
	I-MARVEM	MARVIN & PALMER EMERGING	546,177,278.29	790,873,875.54	7.78%	4.24%	1.10%
	I-SANF	BERNSTEIN EMERGING MARKETS	524,051,934.79	832,464,304.65	8.19%	4.46%	1.15%
External EMERGING Totals			2,133,911,723.92	3,270,926,908.49	32.19%	17.52%	4.53%
External International Total:			7,656,429,995.21	10,162,254,651.80	100.00%	54.44%	14.07%
INTERNATIONAL EQUITIES TOTAL:			13,470,884,316.90	18,667,937,628.99	100.00%	100.00%	25.85%
REAL ESTATE							
Real Estate							
	RE-EAST	REAL ESTATE EAST REGION	423,523,757.41	1,490,200,000.01	26.47%	26.47%	2.06%
	RE-INTL	REAL ESTATE INTERNATIONAL	203,578,358.64	291,630,021.72	5.18%	5.18%	0.40%
	RE-MIDWEST	REAL ESTATE MIDWEST REGION	347,278,751.45	467,091,900.49	8.30%	8.30%	0.65%
	RE-NATURAL	REAL ESTATE NATURAL	259,162,593.01	554,951,199.00	9.86%	9.86%	0.77%
	RE-OPPFUND	REAL ESTATE OPPORTUNITY FUND	115,917,125.55	125,183,418.89	2.22%	2.22%	0.17%
	RE-OTHER	REAL ESTATE OTHER	75,137,388.40	140,000,000.00	2.49%	2.49%	0.19%
	RE-REIT	REAL ESTATE REIT	371,578,841.47	621,872,445.94	11.05%	11.05%	0.86%
	RE-SOUTH	REAL ESTATE SOUTH REGION	517,247,981.98	681,231,814.76	12.10%	12.10%	0.94%
	RE-WEST	REAL ESTATE WEST REGION	659,146,153.36	1,256,689,109.56	22.33%	22.33%	1.74%
REAL ESTATE TOTAL:			2,972,570,951.27	5,628,849,910.37	100.00%	100.00%	7.79%

ALTERNATIVE INVESTMENTS

Alternative Investments



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ALTERNATIVE INVESTMENTS							
Alternative Investments							
	AI-DPE	DOMESTIC PRIVATE EQUITY	744,776,337.14	1,130,348,587.66	52.57%	52.57%	1.57%
	AI-GIP	GLOBAL/INT'L PRIVATE EQUITY FUND	149,085,758.45	196,034,557.44	9.12%	9.12%	0.27%
	AI-OTH	ALTERNATIVE INVESTMENTS OTHER	138,346,229.28	204,244,526.99	9.50%	9.50%	0.28%
	AI-SD	STOCK DISTRIBUTION	30,797,625.09	34,293,550.23	1.60%	1.60%	0.05%
	AI-VC	VENTURE CAPITAL	606,689,325.38	585,131,019.85	27.21%	27.21%	0.81%
ALTERNATIVE INVESTMENTS TOTAL:			1,669,695,275.34	2,150,052,242.17	100.00%	100.00%	2.98%
Grand Total for All Investments			56,649,034,201.48	72,215,215,262.49			100.00%

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio:	LQR	LIQUIDITY RESERVE			
		Instrument:	CP	COMMERCIAL PAPER (DISCOUNT)			
ABBOTT LABORATORIES	00282DPT1	5.288		2/27/2007	25,000,000	24,795,574.84	24,795,574.84
ABBOTT LABORATORIES	00282DPU8	5.316		2/28/2007	15,000,000	14,874,250.90	14,874,250.90
AMSTEL FUNDING	03218SNG1	5.361		1/16/2007	6,008,000	5,995,635.15	5,995,635.15
AMSTEL FUNDING	03218SNJ5	5.344		1/18/2007	10,000,000	9,975,566.09	9,975,566.09
AMSTEL FUNDING	03218SQ78	5.362		3/7/2007	3,000,000	2,971,224.63	2,971,224.63
CARGILL INC	14178MN20	5.389		1/2/2007	40,000,000	39,994,476.74	39,994,476.74
CHEVRON FUNDING	1667X1N28	5.240		1/2/2007	13,000,000	12,998,253.50	12,998,253.50
COCA-COLA CO	19121BNW5	5.276		1/30/2007	10,000,000	9,958,158.52	9,958,158.52
CREDIT SUISSE	2254H3NA0	5.325		1/10/2007	13,000,000	12,983,142.23	12,983,142.23
CREDIT SUISSE	2254H3NQ5	5.346		1/24/2007	10,000,000	9,966,733.26	9,966,733.26
CREDIT SUISSE	2254H3PT7	5.346		2/27/2007	7,000,000	6,942,407.47	6,942,407.47
CREDIT SUISSE FIRST BOSTON	2254H3N85	5.333		1/8/2007	10,000,000	9,989,809.37	9,989,809.37
EDISON ASSET	28100MNK3	5.345		1/19/2007	10,205,000	10,178,880.73	10,178,880.73
EDISON ASSET	28100MP54	5.345		2/5/2007	7,000,000	6,964,968.35	6,964,968.35
EDISON ASSET	28100MQC8	5.334		3/12/2007	4,000,000	3,958,914.87	3,958,914.87
EXPORT DEVELOPMENT	30215HPG9	5.234		2/16/2007	8,000,000	7,947,957.24	7,947,957.24
FEDERAL FARM	31315KAB6	4.859		1/2/2007	50,000,000	49,993,763.44	49,993,763.44
FHLB DISC CORP	313384CD9	5.242		2/21/2007	23,500,000	23,330,201.15	23,330,201.15
FHLB DISCOUNT CORP	313384AB5	5.065		1/2/2007	70,000,000	69,990,905.02	69,990,905.02
FHLB DISCOUNT NOTE	313384AZ2	5.231		1/24/2007	89,000,000	88,710,217.05	88,710,217.05
FNM DISCOUNT NOTE	313588BG9	5.234		1/31/2007	81,169,000	80,823,789.28	80,823,789.28
FNMA DISCOUNT	313588AM7	5.186		1/12/2007	50,000,000	49,923,049.89	49,923,049.89
FNMA DISCOUNT	313588AX3	5.179		1/22/2007	50,000,000	49,853,646.76	49,853,646.76
FNMA DISCOUNT	313588BP9	5.246		2/7/2007	50,000,000	49,737,428.59	49,737,428.59
FNMA DISCOUNT	313588BW4	5.250		2/14/2007	75,000,000	74,531,544.35	74,531,544.35
FNMA DISCOUNT	313588BY0	5.202		2/16/2007	67,000,000	66,568,920.22	66,568,920.22
FNMA DISCOUNT	313588CC7	5.216		2/20/2007	100,000,000	99,294,022.82	99,294,022.82
FNMA DISCOUNT	313588CD5	5.216		2/21/2007	50,000,000	49,643,401.26	49,643,401.26
FNMA DISCOUNT	313588CF0	5.218		2/23/2007	100,000,000	99,251,439.36	99,251,439.36
FNMA DISCOUNT	313588CL7	5.220		2/28/2007	50,000,000	49,596,016.15	49,596,016.15
FNMA DISCOUNT	313588CT0	5.235		3/7/2007	122,000,000	120,856,255.83	120,856,255.83

Group: LIQUIDITY RESERVE

Portfolio: LQR LIQUIDITY RESERVE

DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio:	LQR	LIQUIDITY RESERVE			
		Instrument:	CP	COMMERCIAL PAPER (DISCOUNT)			
FNMA DISCOUNT	313588CY9	5.216		3/12/2007	20,000,000	19,800,067.81	19,800,067.81
FNMA DISCOUNT	313588DA0	5.224		3/14/2007	82,385,000	81,534,759.75	81,534,759.75
FNMA DISCOUNT	313588DQ5	5.187		3/28/2007	20,000,000	19,756,199.61	19,756,199.61
FREDDIE DISCOUNT	313396AB9	4.949		1/2/2007	136,000,000	135,982,732.01	135,982,732.01
FREDDIE DISCOUNT	313396AX1	5.237		1/22/2007	22,590,000	22,523,373.46	22,523,373.46
FREDDIE DISCOUNT	313396AY9	5.230		1/23/2007	50,000,000	49,844,332.45	49,844,332.45
FREDDIE DISCOUNT	313396BB8	5.172		1/26/2007	50,000,000	49,825,947.30	49,825,947.30
FREDDIE DISCOUNT	313396BE2	5.182		1/29/2007	6,386,000	6,361,041.45	6,361,041.45
FREDDIE DISCOUNT	313396BF9	5.231		1/30/2007	88,000,000	87,638,760.02	87,638,760.02
FREDDIE DISCOUNT	313396BG7	5.182		1/31/2007	50,000,000	49,787,734.71	49,787,734.71
FREDDIE DISCOUNT	313396BN2	5.242		2/6/2007	50,000,000	49,744,798.04	49,744,798.04
FREDDIE DISCOUNT	313396BV4	5.211		2/13/2007	84,705,000	84,191,760.70	84,191,760.70
FREDDIE DISCOUNT	313396BW2	5.245		2/14/2007	31,523,000	31,327,243.99	31,327,243.99
FREDDIE DISCOUNT	313396BY8	5.240		2/16/2007	11,304,000	11,230,268.85	11,230,268.85
FREDDIE DISCOUNT	313396CK7	5.246		2/27/2007	47,000,000	46,620,260.73	46,620,260.73
FREDDIE DISCOUNT	313396CM3	5.235		3/1/2007	94,000,000	93,193,823.58	93,193,823.58
FREDDIE DISCOUNT	313396CV3	5.230		3/9/2007	25,000,000	24,760,943.43	24,760,943.43
FREDDIE DISCOUNT	313396CZ4	5.240		3/13/2007	60,000,000	59,386,491.92	59,386,491.92
FREDDIE DISCOUNT	313396DK6	5.222		3/23/2007	23,000,000	22,733,731.78	22,733,731.78
FREDDIE DISCOUNT	313396DP5	5.186		3/27/2007	21,363,000	21,104,269.43	21,104,269.43
FREDDIE DISCOUNT	313396ED1	5.189		4/10/2007	47,000,000	46,337,753.29	46,337,753.29
FREDDIE DISCOUNT NOTE	313396CC5	5.247		2/20/2007	50,000,000	49,645,583.53	49,645,583.53
FREDDIE DISCOUNT NOTE	313396DS9	5.235		3/30/2007	54,334,000	53,649,914.17	53,649,914.17
GENERAL ELECTRIC	36959JNH2	5.323		1/17/2007	15,700,000	15,664,014.93	15,664,014.93
GENERAL ELECTRIC	36959JQ71	5.331		3/7/2007	8,000,000	7,923,435.26	7,923,435.26
GRAMPIAN FUNDING	38500MP75	5.358		2/7/2007	3,000,000	2,983,958.33	2,983,958.33
HBOS TREASURY	40410TNA0	5.332		1/10/2007	19,000,000	18,975,387.52	18,975,387.52
HBOS TREASURY	40410TNP7	5.347		1/23/2007	2,300,000	2,292,707.40	2,292,707.40
HBOS TREASURY	40410TQE9	5.336		3/14/2007	8,000,000	7,915,532.55	7,915,532.55
HBOS TREASURY SERVICE	40410TNG7	5.347		1/16/2007	10,000,000	9,978,381.63	9,978,381.63
JOHNSON & JOHNSON	47816GNK1	5.300		1/19/2007	6,000,000	5,984,340.00	5,984,340.00

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DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio:	LQR	LIQUIDITY RESERVE			
		Instrument:	CP	COMMERCIAL PAPER (DISCOUNT)			
JOHNSON & JOHNSON	47816GNP0	5.285		1/23/2007	11,200,000	11,165,611.55	11,165,611.55
JP MORGAN CHASE	4662J1NB2	5.311		1/11/2007	9,000,000	8,986,925.00	8,986,925.00
MERRILL LYNCH	59018KPU9	5.298		2/28/2007	20,000,000	19,833,230.10	19,833,230.10
MERRILL LYNCH	59018KQ12	5.315		3/1/2007	10,000,000	9,912,952.55	9,912,952.55
METLIFE FUNDING	59087BNH6	5.345		1/17/2007	4,500,000	4,489,589.59	4,489,589.59
METLIFE FUNDING	59087BPE1	5.312		2/14/2007	8,000,000	7,949,384.35	7,949,384.35
MORGAN STANLEY	61745BN86	5.340		1/8/2007	15,000,000	14,984,658.33	14,984,658.33
MORGAN STANLEY	61745BNB9	5.331		1/11/2007	20,000,000	19,970,833.33	19,970,833.33
NESTLE CAPITAL	64105HN24	5.291		1/2/2007	15,000,000	14,997,965.32	14,997,965.32
NESTLE CAPITAL	64105HP14	5.308		2/1/2007	20,000,000	19,910,506.29	19,910,506.29
PACCAR FINAN	69372BN89	5.336		1/8/2007	4,500,000	4,495,397.50	4,495,397.50
PROCTER & GAMBLE	74271UN22	5.286		1/2/2007	15,000,000	14,997,969.22	14,997,969.22
PROCTER & GAMBLE	74271UNH9	5.295		1/17/2007	25,000,000	24,943,388.05	24,943,388.05
SHEFFIELD RECEIVABLES	82124MN30	5.350		1/3/2007	11,000,000	10,996,883.33	10,996,883.33
SHEFFIELD RECEIVABLES	82124MN48	5.397		1/4/2007	4,000,000	3,998,226.67	3,998,226.67
SHEFFIELD RECEIVABLES	82124MN97	5.353		1/9/2007	20,000,000	19,977,826.45	19,977,826.45
TREASURY BILL	912795YR6	5.067		2/1/2007	8,000,000	7,965,998.15	7,965,998.15
TREASURY BILL	912795YS4	5.122		2/8/2007	76,500,000	76,097,277.92	76,097,277.92
WESTPAC BANK	9612C1N37	5.349		1/3/2007	5,900,000	5,898,307.51	5,898,307.51
WESTPAC BANK	9612C1N52	5.336		1/5/2007	16,700,000	16,690,379.33	16,690,379.33
WESTPAC BANK	9612C1NQ6	5.336		1/24/2007	2,200,000	2,192,720.47	2,192,720.47
COMMERCIAL PAPER (DISCOUNT) TOTAL					2,736,972,000	2,721,756,135.70	2,721,756,135.70
		Instrument:	FRBES	FLOATING RATE CORPORATE BOND			
AMERICAN EXPRESS CREDIT ACCOUN	02582JCL2	5.457	5.4300	11/15/2010	25,000,000	25,045,542.89	25,102,458.33
BANK OF AMERICA NA	06050TJS2	5.579	5.5106	7/25/2008	40,000,000	40,000,000.00	40,410,653.16
BOIT A1 A1 TY 1/15/2008)	06423RAP1	5.475	5.4400	9/15/2010	14,362,000	14,383,495.34	14,419,491.88
BRANCH BANKING & TRUST	10513QBE0	4.489	4.5100	6/4/2007	4,000,000	4,001,502.89	4,020,364.44
CHAMT 2002-3 A	16151RBN2	5.500	5.5200	9/15/2011	40,500,000	40,664,037.54	40,765,950.00
DISCOVER CARD MASTER TRUST I	25466KDJ5	5.392	5.5400	1/15/2008	23,000,000	23,053,156.57	23,111,786.39
FEDERAL FARM CREDIT BANK	31331V6H4	5.265	5.1725	4/1/2008	50,000,000	49,984,647.10	50,199,362.19
FEDERAL FARM CREDIT BANK	31331VP83	5.256	5.1800	1/18/2008	65,000,000	64,986,484.15	65,105,444.44
Group: LIQUIDITY RESERVE	Portfolio: LQR	LIQUIDITY RESERVE					

DESCRIPTION	IDENTIFIER	YIELD	COUPON	MATURITY	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: LIQUIDITY RESERVE							
		Portfolio:	LQR	LIQUIDITY RESERVE			
		Instrument:	FRBES	FLOATING RATE CORPORATE BOND			
FEDERAL FARM CREDIT BANK	31331XBN1	5.268	5.1700	4/23/2008	50,000,000	49,980,573.37	50,040,000.00
FEDERAL HOME LOAN BANK	3133XGX74	5.278	5.1650	3/14/2008	50,000,000	49,985,219.50	50,103,625.00
FIRST USA CREDIT CARD MASTER T	337435CF6	5.576	5.5400	2/17/2010	24,000,000	24,035,186.52	24,066,989.33
GENWORTH FINANCIAL INC	37247DAC0	4.621	4.6413	6/15/2007	39,610,000	39,638,109.23	39,771,685.81
MBNA CREDIT CARD MASTER NOTE T	55264TDW8	5.412	5.3400	9/15/2011	86,048,000	86,058,056.89	86,264,123.89
MET LIFE GLOB FUNDING I	59217EAN4	5.073	5.0700	10/5/2007	11,000,000	11,005,230.80	11,174,240.01
MORGAN STANLEY	61746BCN4	4.709	4.7648	7/27/2007	5,000,000	5,003,140.41	5,055,031.25
SLM CORP	78442FBR8	4.685	4.7429	1/25/2007	12,000,000	12,001,035.24	12,134,987.33
WASHINGTON MUTUAL BANK	93933ED60	4.840	4.8500	2/28/2007	17,500,000	17,501,779.52	17,573,869.44
WASHINGTON MUTUAL BANK	93933VAX6	4.833	4.7900	11/16/2007	17,500,000	17,503,946.27	17,630,360.42
WELLS FARGO COMPANY	949746JN2	5.357	5.3700	3/10/2008	17,925,000	17,940,670.74	17,995,803.75
WELLS FARGO COMPANY	949746JP7	5.412	5.4300	3/10/2008	3,575,000	3,577,792.43	3,588,570.67
FLOATING RATE CORPORATE BOND TOTAL					596,020,000	596,349,607.40	598,534,797.73
		Instrument:	STIF	SHORT TERM INVESTMENT FUND			
SEI PRIME OBLIGATION FUND	SEI275			12/31/2007	1,000,000	1,000,000.01	1,000,000.00
SHORT TERM INVESTMENT FUND TOTAL					1,000,000	1,000,000.01	1,000,000.00
LIQUIDITY RESERVE TOTAL					3,333,992,000	3,319,105,743.11	3,321,290,933.43
LIQUIDITY RESERVE TOTAL					3,333,992,000	3,319,105,743.11	3,321,290,933.43

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal										
				Portfolio: FI		FIXED INCOME				
				Instrument: ABCARD		ABSCARD BULLET MATURITY				
CCCIT 2000-A3 A3	17305EAG0	AAA	3.720	6.8750	S	11/16/2009	101.34	28,763,000	31,213,012.79	29,400,811.54
CCCIT 2004-A1 A1	17305ECA1	AAA	2.535	2.5500	S	1/20/2009	99.85	20,000,000	20,005,684.42	20,198,083.33
CHAIT 2005 A-7	161571AQ7	AAA	4.556	4.5500	M	3/15/2013	98.28	50,000,000	49,984,765.61	49,240,611.11
MBNAS 2003-A7 A7	55264TBY6	AAA	2.655	2.6500	M	11/15/2010	96.50	16,000,000	15,997,443.12	15,458,364.44
								114,763,000	117,200,905.94	114,297,870.42
ABSCARD BULLET MATURITY TOTAL										
				Instrument: AGC		AGENCY BONDS WITH COUPONS				
FANNIE MAE	31359MDU4	AAA	4.848	6.0000	S	5/15/2008	101.17	14,900,000	15,129,287.03	15,188,861.34
FANNIE MAE	31359MEK5	AAA	6.062	5.2500	S	1/15/2009	100.58	53,000,000	52,184,686.07	54,590,971.67
FANNIE MAE	31359MEU3	AAA	6.969	6.2500	S	5/15/2029	114.11	53,000,000	48,772,202.60	60,902,093.89
FANNIE MAE	31359MEV1	AAA	5.563	6.3750	S	6/15/2009	103.27	54,600,000	55,607,820.83	56,538,482.00
FANNIE MAE	31359MEY5	AAA	4.586	6.6250	S	9/15/2009	104.15	80,800,000	84,951,248.56	85,726,129.11
FANNIE MAE	31359MFS7	AAA	4.502	7.1250	S	6/15/2010	106.86	50,500,000	54,698,242.28	54,125,226.67
FANNIE MAE	31359MM26	AAA	5.245	5.1250	S	4/15/2011	100.66	70,000,000	69,681,977.24	71,221,461.11
FANNIE MAE	31359MRG0	AAA	5.123	4.3750	S	3/15/2013	96.91	25,574,000	24,566,879.29	25,112,183.29
FANNIE MAE	31359MVE0	AAA	4.005	4.2500	S	5/15/2009	98.44	59,000,000	59,325,086.79	58,397,642.78
FEDERAL HOME LOAN BANK	3133X4ZC8	AAA	4.399	3.0000	S	4/15/2009	95.87	22,000,000	21,336,652.48	21,230,733.33
FEDERAL HOME LOAN BANK	3133XCZS5	AAA	4.297	4.2500	S	9/26/2008	98.67	25,000,000	24,979,885.07	24,946,631.94
FHLB CHICAGO (SUB DEBT)	313771AA5	AA2	5.625	5.6250	S	6/13/2016	103.16	15,000,000	15,000,000.00	15,516,487.50
FHLMC REFERENCE	3134A4HF4	AAA+	5.153	5.5000	S	9/15/2011	102.36	43,000,000	43,616,093.19	44,711,591.11
FREDDIE MAC	3134A33L8	AAA	4.796	7.0000	S	3/15/2010	106.02	55,500,000	59,095,344.07	59,982,241.67
FREDDIE MAC	3134A35H5	AAA	4.285	6.8750	S	9/15/2010	106.51	2,491,000	2,709,773.12	2,703,514.82
FREDDIE MAC	3134A3EM4	AAA	3.794	5.7500	S	3/15/2009	101.60	46,000,000	47,885,257.14	47,514,345.56
FREDDIE MAC	3134A4FM1	AAA	5.048	6.0000	S	6/15/2011	104.13	46,500,000	48,244,075.54	48,544,450.00
FREDDIE MAC	3134A4TZ7	AAA	5.299	4.5000	S	7/15/2013	97.45	31,000,000	29,643,208.68	30,851,820.00
FREDDIE MAC	3134A4UD4	AAA	4.123	3.6250	S	9/15/2008	97.72	135,500,000	134,409,208.36	133,856,874.31
FREDDIE MAC	3134A4VA9	AAA	3.952	3.8750	S	6/15/2008	98.33	35,000,000	34,961,821.43	34,477,177.78
FREDDIE MAC	3134A4VB7	AAA	4.894	4.1250	S	7/12/2010	97.44	14,764,000	14,401,286.67	14,672,383.23
FREDDIE MAC (07 CALL)	3128X2TM7	AAA	4.887	5.0000	S	1/30/2014	99.52	25,000,000	25,166,517.78	25,404,305.56
FREDDIE MAC (SUB DEBT)	3134A4ZY3	AAA	5.843	5.7500	S	6/27/2016	104.14	15,000,000	14,899,461.80	15,630,433.33
FREDDIE MAC REFERENCE	3134A4DY7	AAA+	4.772	5.6250	S	3/15/2011	102.55	60,900,000	62,860,317.89	63,459,170.25

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
Portfolio: FI FIXED INCOME									
							1,034,029,000	1,044,126,333.91	1,065,305,212.25
AGENCY BONDS WITH COUPONS TOTAL									
Instrument: ASB ASSET BACKED NOTES AND BONDS									
CMAOT 2004-A A4	161581DK6	AAA	2.847	2.8300 M	9/15/2010	98.19	24,642,315	24,642,279.90	24,227,036.91
TAOT 2003-B A4	89232YAD0	AAA	2.812	2.7900 M	1/15/2010	99.99	10,470,044	10,470,044.10	10,482,294.05
							35,112,359	35,112,324.00	34,709,330.96
ASSET BACKED NOTES AND BONDS TOTAL									
Instrument: CAN CANADIAN BONDS									
ONTARIO PROVINCE GLOBAL	683234MF2	AA1	6.351	5.5000 S	10/1/2008	100.65	23,500,000	23,173,423.58	23,976,580.00
QUEBEC PROVINCE GLOBAL	748148QQ9	AA2	6.566	5.7500 S	2/15/2009	101.25	15,000,000	14,760,833.65	15,513,183.33
							38,500,000	37,934,257.23	39,489,763.33
CANADIAN BONDS TOTAL									
Instrument: CMBB COMMERCIAL MORTGAGE BACKED - AMORTIZING									
BACM 2005-1 A3	05947UC89	AAA	5.342	4.8770 M	11/10/2042	98.89	50,000,000	49,369,578.45	49,649,708.33
BAFU 2001-3 A2	05947UDP0	AAA	4.741	5.4640 M	4/11/2037	100.78	75,704,000	77,883,711.26	76,640,710.83
BSCMS 2002-TOP8 A2	07383FPW2	NR	5.279	4.8300 M	8/15/2038	97.84	55,700,000	54,565,947.42	54,721,072.50
CSFB 2000-C1 A2	22540ASN9	AAA	4.900	7.5450 M	4/16/2062	105.60	24,555,000	26,180,361.39	26,033,006.38
CSFB 2001-CK3 A4	22540A3F3	AAA	5.638	6.5300 M	6/15/2034	104.54	101,635,000	104,945,783.55	106,798,227.39
CSFB 2001-CP4 A4	22540A6G8	AAA	5.157	6.1800 M	12/15/2035	103.28	97,974,000	101,732,777.77	101,696,032.26
CSFB 2004-C1 A4	22541SAD0	AAA	5.266	4.7500 M	1/15/2037	96.87	82,617,000	80,320,337.98	80,359,765.86
CSFB 2004-C4 A2	22541SH43	AAA	3.759	3.8800 M	10/15/2039	96.81	14,607,000	14,648,446.73	14,188,558.14
FNGT 2000-T5 B	31358SMD0	AAA	4.374	7.3000 M	5/25/2010	107.63	18,000,000	19,615,680.95	19,482,000.00
FNGT 2001-T2 B	31358S6X4	AAA	4.767	6.0220 M	11/25/2010	103.50	44,850,000	46,782,774.16	46,644,822.25
FNGT 2003-T5 B	31393TH82	AAA	5.416	4.3819 M	3/25/2013	96.63	43,000,000	40,672,163.79	41,705,767.73
FUBOA 2001-C1 A2	337368AB0	AAA	5.081	6.1360 M	3/15/2033	102.57	108,474,121	111,752,528.30	111,814,400.58
FUNBC 2000-C1 A2	33736XAB5	NR	4.500	7.8410 M	5/17/2032	106.85	55,000,000	60,082,644.46	59,124,679.17
FUNBC 2000-C2 A2	33736XAX7	AAA	5.036	7.2020 M	10/15/2032	105.70	91,045,000	97,258,021.62	96,779,165.84
GCCFC 2002-C1 A4	396789BF5	AAA	4.709	4.9480 M	1/11/2035	98.39	23,270,000	23,569,199.77	22,990,837.57
GCCFC 2005-GG3 A2	396789JR1	AAA	4.376	4.3050 M	8/10/2042	97.53	35,900,000	35,841,810.08	35,141,343.25
GCCFC 2005-GG3 A3	396789JS9	AAA	4.504	4.5690 M	8/10/2042	97.11	20,000,000	20,074,167.08	19,497,550.00
GECMC 2005-C2 A2	36828QLZ7	AAA		4.7060 M	5/10/2043	98.40	61,250,000	60,178,817.46	60,509,589.58
GMACC 2000-C1 A2	361849KN1	AAA	4.652	7.7240 M	3/15/2033	106.03	57,305,000	61,755,725.18	61,126,479.43
JPMCC 2001-C1 A3	46625MFC8	AAA	5.030	5.8570 M	10/12/2035	102.26	61,935,000	64,074,707.45	63,638,883.47
JPMCC 2001-CIB2 A3	46625MCU1	AAA	5.166	6.4290 M	4/15/2035	104.21	60,210,000	63,104,754.54	63,065,007.68

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

Portfolio: FI FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
AMERICAN HONDA FINANCE	02666QUW1	A1	4.548	4.5000 S	5/26/2009	98.22	15,000,000	14,983,772.80	14,800,050.00
ANHEUSER-BUSCH COS INC	035229CX9	A1	4.710	4.7000 S	4/15/2012	96.40	15,000,000	14,993,144.28	14,608,833.33
AOL TIME WARNER INC	00184AAG0	BAA2	7.753	7.7000 S	5/1/2032	112.91	22,500,000	22,366,477.16	25,692,375.00
ARCHER DANIELS MIDLAND	039483AN2	A2	6.464	6.7500 S	12/15/2027	112.59	15,000,000	15,488,709.43	16,933,650.00
AT&T CORP	001957BC2	A2	5.780	9.0500 S	11/15/2011	108.25	7,367,000	8,245,600.87	8,043,495.24
AT&T CORP	001957BD0	A2	7.255	9.7500 S	11/15/2031	123.86	10,000,000	12,847,884.85	12,487,822.22
BANK OF AMERICA CORP	060505BU7	AA2	4.533	4.5000 S	8/1/2010	97.82	10,000,000	9,989,164.91	9,969,900.00
BANK OF AMERICA CORP (CAP SECS)	066048AA7	AA3	7.675	8.0000 S	12/15/2026	104.01	15,935,000	16,504,777.85	16,630,651.28
BANK OF AMERICA CORP (CAP SECS)	068056AE0	AA3	7.664	8.0600 S	12/1/2026	104.03	15,000,000	15,600,943.41	15,705,250.00
BANK OF AMERICA(FLEET NATIONAL	33901LAA2	AA2	5.898	5.7500 S	1/15/2009	100.98	17,000,000	16,952,322.36	17,616,486.11
BANK OF NEW YORK CO INC	064057BE1	AA3	3.818	3.7500 S	2/15/2008	98.32	5,000,000	4,996,304.24	4,986,733.33
BERKSHIRE HATHAWAY FIN	084664AF8	AAA	4.246	4.2000 S	12/15/2010	96.63	10,000,000	9,983,436.19	9,681,766.67
BERKSHIRE HATHAWAY FIN	084664AR2	AAA	4.153	4.1250 S	1/15/2010	97.20	20,000,000	19,984,104.98	19,820,016.67
BOEING CO.	097023AS4	A2	6.483	6.6250 S	2/15/2038	114.21	5,000,000	5,093,996.69	5,835,588.89
BOEING CO.	580169AM2	A2	6.366	9.7500 S	4/1/2012	119.17	10,000,000	11,489,087.10	12,160,350.00
BOSTON SCIENTIFC	101137AC1	BAA3	4.349	4.2500 S	1/12/2011	95.01	10,000,000	9,964,113.17	9,700,313.89
BRITISH TELECOM PLC	111021AE1	BAA1	6.755	8.8750 S	12/15/2030	136.88	20,825,000	26,031,866.42	28,590,341.72
CADBURY SCHWEPPE US FIN	127210AA0	BAA2	4.024	3.8750 S	10/1/2008	97.45	13,000,000	12,967,696.41	12,794,437.50
CANADIAN NATIONAL RAILWAY	136375BN1	A3	6.226	6.2000 S	6/1/2036	105.91	3,000,000	2,989,929.91	3,192,740.00
CARDINAL HEALTH INC	14149YAH1	BAA2	5.869	5.8500 S	12/15/2017	99.56	10,000,000	9,984,807.49	9,982,400.00
CARGILL, INC. 144A	141781AC8	A2	7.420	7.3750 S	10/1/2025	113.63	13,180,000	13,120,271.25	15,219,967.45
CARNIVAL CORP	143658AX0	A3	3.845	3.7500 S	11/15/2007	98.59	6,000,000	5,995,150.82	5,944,330.00
CAROLINA POWER & LIGHT	14414CAA2	BAA1	5.785	6.6500 S	4/1/2008	101.40	5,000,000	5,051,311.59	5,152,925.00
CATERPILLAR FIN SERV CRP	14912L2L4	A2	3.845	3.8000 S	2/8/2008	98.29	5,000,000	4,997,593.15	4,989,872.22
CATERPILLAR FIN SERV CRP	14912L2R1	A2	4.720	4.7000 S	3/15/2012	97.30	10,000,000	9,990,804.96	9,868,788.89
CBS CORP	925524AH3	BAA3	5.982	7.8750 S	7/30/2030	104.91	5,000,000	6,188,079.47	5,410,806.25
CBS CORP	925524AJ9	BAA3	7.367	7.7000 S	7/30/2010	106.95	5,000,000	5,051,250.53	5,508,936.11
CBS CORP	925524AQ3	BAA3	6.591	6.6250 S	5/15/2011	103.33	15,000,000	15,018,343.95	15,625,729.17
CINCINNATI GAS & ELECTRIC	172070CN2	BAA1	5.705	5.7000 S	9/15/2012	100.70	7,000,000	6,998,389.64	7,166,133.33
CISCO SYSTEMS INC	17275RAB8	A1	5.294	5.2500 S	2/22/2011	100.24	15,000,000	14,975,758.63	15,318,787.50
CISCO SYSTEMS INC	17275RAC6	A1	5.560	5.5000 S	2/22/2016	100.32	10,000,000	9,957,320.18	10,228,983.33

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
CIT GROUP INC	125581AQ1	A2	4.353	4.2500 S	2/1/2010	97.01	5,000,000	4,985,304.28	4,939,141.67
CITIGROUP	172967AX9	AA1	7.185	6.2000 S	3/15/2009	102.07	5,000,000	4,901,254.56	5,194,977.78
CITIGROUP INC	172967BL4	AA2	6.128	6.6250 S	6/15/2032	110.77	4,000,000	4,254,338.24	4,442,417.78
CITIGROUP INC	172967BP5	AA2	5.269	5.6250 S	8/27/2012	101.70	10,000,000	10,171,573.24	10,363,750.00
CITIGROUP INC	172967CC3	AA2	6.039	6.0000 S	10/31/2033	102.56	6,000,000	5,969,129.14	6,214,840.00
CITIGROUP INC	172967CU3	AA1	4.170	4.1250 S	2/22/2010	97.00	20,000,000	19,973,789.88	19,694,625.00
CITIGROUP INC	172967DA6	AA1	4.628	4.6250 S	8/3/2010	98.19	7,000,000	6,999,326.25	7,006,607.22
COCA COLA ENTERPRISES	191219AY0	A2	6.629	6.9500 S	11/15/2026	111.94	5,000,000	5,175,421.17	5,641,252.78
COCA-COLA ENTERPRISES	191219BB9	A2	6.822	7.1250 S	8/1/2017	111.17	15,000,000	15,339,660.08	17,120,212.50
COMCAST (JONES INTERCABLE)	480206AL5	BAA2	4.600	7.6250 S	4/15/2008	102.55	5,000,000	5,186,974.33	5,207,836.11
COMCAST (TCI COMM)	879240AN9	BAA2	5.095	9.8000 S	2/1/2012	117.99	4,000,000	4,833,194.77	4,882,933.33
COMCAST CABLE COMMUNICAT	20029PAL3	BAA2	7.035	6.7500 S	1/30/2011	104.80	25,000,000	24,749,331.11	26,907,312.51
CONAGRA FOODS INC	205887AW2	BAA2	7.787	7.8750 S	9/15/2010	108.37	6,667,000	6,685,290.19	7,379,418.95
CONOCOPHILLIPS	718507BQ8	A1	4.402	8.7500 S	5/25/2010	110.79	5,000,000	5,679,253.64	5,583,150.00
CONSTELLATION ENERGY GRP	210371AG5	BAA1	6.853	6.3500 S	4/1/2007	100.21	13,000,000	12,984,357.86	13,233,415.00
CONSTELLATION ENERGY GRP	210371AH3	BAA1	6.192	7.0000 S	4/1/2012	107.22	5,000,000	5,178,317.68	5,448,600.00
COUNTRYWIDE FINANCIAL	22237LPA4	A3	4.077	4.0000 S	3/22/2011	94.91	10,000,000	9,973,829.79	9,600,500.00
COX COMMUNICATIONS	224044AY3	BAA3	6.352	7.7500 S	11/1/2010	107.77	5,000,000	5,234,376.23	5,453,133.33
COX COMMUNICATIONS	224044BE6	BAA3	6.134	7.1250 S	10/1/2012	106.67	10,000,000	10,474,274.48	10,844,925.00
CREDIT SUISSE FB USA INC	22541LAC7	AA3	6.485	6.5000 S	1/15/2012	105.37	18,000,000	18,012,253.17	19,506,100.00
CREDIT SUISSE FB USA INC	22541LAL7	AA3	4.019	3.8750 S	1/15/2009	97.43	2,000,000	1,998,588.52	1,984,376.11
CREDIT SUISSE FB USA INC	22541LBH5	AA3	4.877	4.8750 S	8/15/2010	98.96	8,000,000	7,999,520.92	8,064,133.33
CRH AMERICA INC	12626PAD5	BAA1	4.834	6.9500 S	3/15/2012	105.73	7,000,000	7,674,126.66	7,544,067.22
DEUTSCHE TELEKOM INT FIN	25156PAC7	A3	7.749	8.2500 S	6/15/2030	122.74	18,000,000	19,331,130.97	22,158,300.00
DEUTSCHE TELEKOM INT FIN	25156PAE3	A3	3.930	3.8750 S	7/22/2008	97.79	8,000,000	7,993,426.31	7,960,196.67
DEUTSCHE TELEKOM INT FIN	25156PAG8	A3	5.464	5.3750 S	3/23/2011	99.78	3,000,000	2,990,040.53	3,037,265.83
DEUTSCHE TELEKOM INT FIN	25156PAJ2	A3	5.110	5.1100 Q	3/23/2009	100.12	8,000,000	8,000,000.00	8,017,234.17
DIAGEO CAPITAL PLC	25243YAF6	A3	3.540	3.3750 S	3/20/2008	97.66	15,000,000	14,970,741.61	14,790,731.25
DIAGEO CAPITAL PLC	25243YAG4	A3	4.451	4.3750 S	5/3/2010	97.04	10,000,000	9,976,691.76	9,774,786.11
DTE ENERGY CO	233331AE7	BAA2	4.943	7.0500 S	6/1/2011	105.59	10,000,000	10,831,783.37	10,617,850.00
DUKE ENERGY CORP	264399DW3	A3	4.667	6.2500 S	1/15/2012	103.91	14,070,000	15,059,473.79	15,025,345.19

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
ELI LILLY & CO	532457AU2	AA3	4.012	6.0000 S	3/15/2012	102.98	5,000,000	5,462,553.04	5,237,433.33
FIFTH THIRD BANK	31677QAP4	AA2	4.217	4.2000 S	2/23/2010	97.15	20,000,000	19,990,077.53	19,728,866.67
FIRSTENERGY CORP	337932AB3	BAA3	7.004	6.4500 S	11/15/2011	104.21	4,000,000	3,912,766.62	4,201,486.68
FLORIDA POWER & LIGHT	341081EN3	AA3	4.832	4.8500 S	2/1/2013	97.76	7,000,000	7,007,069.39	6,984,728.34
FLORIDA POWER & LIGHT	341081EP8	AA3	5.939	5.8500 S	2/1/2033	101.56	3,150,000	3,112,803.78	3,276,015.75
FLORIDA POWER & LIGHT	341081ER4	AA3	6.027	5.9500 S	10/1/2033	102.85	4,000,000	3,959,447.95	4,173,500.00
FRANCE TELECOM	35177PAL1	A3	7.081	8.7500 S	3/1/2031	131.36	28,000,000	36,544,480.13	37,575,253.34
GANNETT CO INC	364725AB7	A2	5.665	5.5000 S	4/1/2007	99.99	7,000,000	6,997,178.36	7,095,830.00
GENENTECH INC (USA)	368710AG4	A1	4.758	4.7500 S	7/15/2015	95.70	7,000,000	6,996,110.01	6,852,459.44
GENERAL DYNAMICS CORP	369550AJ7	A2	3.071	3.0000 S	5/15/2008	96.99	3,000,000	2,997,158.69	2,921,230.00
GENERAL DYNAMICS CORP	369550AL2	A2	4.674	4.5000 S	8/15/2010	97.77	7,500,000	7,456,983.31	7,460,175.00
GENERAL ELEC CAP CORP	36962GM68	AAA	4.476	4.3750 S	11/21/2011	96.42	12,000,000	11,947,285.91	11,629,213.33
GENERAL ELEC CAP CORP	36962GP57	AAA	4.176	4.1250 S	3/4/2008	98.71	10,000,000	9,994,233.34	10,004,662.50
GENERAL ELEC CAP CORP	36962GXZ2	AAA	6.047	6.7500 S	3/15/2032	114.69	3,000,000	3,270,769.63	3,500,175.00
GENERAL ELEC CAP CORP	36962GZY3	AAA	5.489	5.4500 S	1/15/2013	101.05	27,000,000	26,944,793.17	27,962,295.01
GENERAL MILLS INC	370334AR5	BAA1	3.688	5.1250 S	2/15/2007	99.94	15,000,000	15,025,859.76	15,281,416.68
GENERAL MILLS INC	370334AS3	BAA1	4.642	6.0000 S	2/15/2012	102.50	6,963,000	7,389,621.01	7,295,181.52
GLAXOSMITHKLINE CAP INC	377372AA5	AA2	4.470	4.3750 S	4/15/2014	94.38	15,000,000	14,912,065.54	14,295,241.67
GLAXOSMITHKLINE CAP INC	377372AB3	AA2	5.493	5.3750 S	4/15/2034	97.01	7,500,000	7,375,468.54	7,360,554.17
GOLDMAN SACHS GROUP	38141GAA2	AA3	6.722	6.6500 S	5/15/2009	103.10	10,000,000	9,984,553.21	10,395,372.22
GOLDMAN SACHS GROUP INC	38141GAZ7	AA3	4.619	6.8750 S	1/15/2011	105.84	5,000,000	5,411,232.04	5,450,256.94
GOLDMAN SACHS GROUP INC	38141GCS1	AA3	3.794	4.1250 S	1/15/2008	98.82	5,000,000	5,016,652.16	5,035,904.17
GOLDMAN SACHS GROUP INC	38143UAA9	AA3	3.925	3.8750 S	1/15/2009	97.43	8,000,000	7,992,244.39	7,937,504.45
HARTFORD FIN SVCS GRP (ITT HARTFORD)	45068HAF3	A2	7.327	7.3000 S	11/1/2015	112.16	10,000,000	9,983,100.35	11,337,866.67
HBOS PLC	4041A2AF1	AA3	5.911	6.0000 S	11/1/2033	101.88	7,645,000	7,735,057.34	7,865,099.55
HBOS PLC (BANK OF SCOTLAND)	809326AC5	AA3	7.732	7.7000 S	8/15/2010	107.73	22,500,000	22,477,416.13	24,894,200.00
HEWLETT-PACKARD CO	428236AG8	A3	4.414	6.5000 S	7/1/2012	105.88	10,000,000	11,008,473.57	10,913,400.00
HOME DEPOT INC	437076AL6	AA3	3.862	3.7500 S	9/15/2009	96.38	12,000,000	11,965,838.82	11,698,460.00
HOME DEPOT INC	437076AM4	AA3	4.729	4.6250 S	8/15/2010	97.89	10,000,000	9,965,698.47	9,963,422.22
HOME DEPOT INC	437076AP7	AA3	5.465	5.4000 S	3/1/2016	97.77	7,000,000	6,967,818.21	6,970,110.00
HSBC BANK USA	4042Q1AA5	AA3	5.621	5.8750 S	11/1/2034	99.79	5,000,000	5,177,077.94	5,038,608.33

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
HSBC FINANCE CORP	441812JW5	AA3	4.561	6.3750 S	10/15/2011	104.52	10,000,000	10,771,802.03	10,586,483.33
HSBC FINANCE CORP	441812KA1	AA3	5.299	6.3750 S	11/27/2012	105.26	12,500,000	13,180,056.89	13,232,635.42
HSBC FINANCE CORPORATION	441812GD0	AA3	6.827	6.5000 S	11/15/2008	102.19	17,275,000	17,177,123.81	17,797,491.97
HSBC FINANCE CORPORATION	441812GK4	AA3	7.840	7.8750 S	3/1/2007	100.40	11,385,000	11,385,603.71	11,729,623.95
HUTCHISON WHAMP INTL LTD	44841RAA9	A3	6.256	6.5000 S	2/13/2013	104.78	8,500,000	8,603,602.26	9,118,346.66
HUTCHISON WHAMP INTL LTD	44841SAC3	A3	7.015	7.4500 S	11/24/2033	115.38	7,700,000	8,102,229.37	8,943,449.48
HUTCHISON WHAMPOA FIN	448414AE2	A3	8.385	7.5000 S	8/1/2027	113.60	7,795,000	7,122,279.47	9,099,025.55
HUTCHISON WHAMPOA FINANCE	448414AC6	A3	7.965	7.4500 S	8/1/2017	112.28	10,250,000	9,875,971.28	11,826,467.08
IBM CORP	459200BB6	A1	5.956	5.8750 S	11/29/2032	102.22	15,000,000	14,840,410.86	15,411,033.33
IBM CORP	45920QET7	A1	3.814	3.8000 S	2/1/2008	98.43	14,000,000	13,997,957.79	14,001,446.67
IBM CORPORATION	459200AM3	A1	6.795	7.0000 S	10/30/2025	114.13	6,000,000	6,134,476.86	6,919,146.67
INTL PAPER CO	460146AM5	BAA3	3.354	7.6250 S	1/15/2007	100.07	5,750,000	5,759,390.87	5,956,020.90
JOHN DEERE CAPITAL CORP	244217BG9	A3	4.518	7.0000 S	3/15/2012	107.15	22,040,000	24,552,446.93	24,069,247.29
JPMORGAN CHASE & CO	46625HCE8	AA3	4.802	4.7500 S	3/1/2015	95.72	25,000,000	24,912,753.20	24,325,583.33
JPMORGAN CHASE & CO	46625HDD9	AA3	4.622	4.6000 S	1/17/2011	97.83	21,000,000	20,984,069.43	20,983,946.67
KEYCORP	49326EDS9	A2	2.829	2.7500 S	2/27/2007	99.59	7,000,000	6,999,146.12	7,037,675.56
KIMBERLY CLARK	494368AT0	AA3	6.377	6.2500 S	7/15/2018	105.00	19,000,000	18,817,313.34	20,496,809.44
KNIGHT-RIDDER INC	499040AP8	BA1	5.790	5.7500 S	9/1/2017	93.52	10,000,000	9,968,128.32	9,543,966.67
LEHMAN BROTHERS HOLDINGS	52517PYN5	A1	4.284	4.2500 S	1/27/2010	97.33	11,000,000	10,989,238.25	10,905,846.11
LOWE'S COMPANIES INC	548661CH8	A1	5.013	5.0000 S	10/15/2015	96.11	10,000,000	9,990,712.48	9,716,655.56
LOWE'S COMPANIES INC	548661CJ4	A1	5.557	5.5000 S	10/15/2035	93.18	10,000,000	9,918,391.94	9,434,311.11
MANULIFE(JOHN HANCOCK)	144A 41020VAA9	A1	8.017	7.3750 S	2/15/2024	114.47	13,000,000	12,230,678.10	15,243,034.44
MEDTRONIC INC	585055AG1	A1	4.433	4.3750 S	9/15/2010	97.17	6,000,000	5,988,211.89	5,907,671.67
MELLON CAPITAL I	58551GAA3	A2	7.616	7.7200 S	12/1/2026	103.77	5,000,000	5,052,663.83	5,220,716.67
MELLON CAPITAL II	58551HAA1	A2	7.606	7.9950 S	1/15/2027	104.06	10,000,000	10,395,260.69	10,774,458.33
MERRILL LYNCH & CO	59018YQU8	AA3	3.594	3.7000 S	4/21/2008	97.99	5,000,000	5,006,689.21	4,935,422.22
MERRILL LYNCH & CO	59018YSK8	AA3	4.139	4.1250 S	1/15/2009	97.91	5,000,000	4,998,728.14	4,990,604.17
MERRILL LYNCH & CO	59018YUZ2	AA3	4.314	4.2500 S	2/8/2010	97.27	15,000,000	14,972,428.13	14,844,029.17
METLIFE INC	59156RAE8	A2	6.199	6.5000 S	12/15/2032	108.77	3,000,000	3,115,647.33	3,271,706.67
MIDAMERICAN ENERGY HLDGS	59562VAH0	BAA1	3.535	3.5000 S	5/15/2008	97.49	15,000,000	14,993,033.79	14,690,433.33
MORGAN STANLEY	617446GM5	AA3	4.805	6.7500 S	4/15/2011	105.60	6,500,000	6,984,598.24	6,956,495.00

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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Group: FIXED INCOME - Internal										
				Portfolio:	FI	FIXED INCOME				
				Instrument:	COR	CORPORATE NOTES/BONDS				
MORGAN STANLEY	617446HW2	AA3	3.711	3.6250	S	4/1/2008	97.99	5,000,000	4,994,721.22	4,945,012.50
MORGAN STANLEY	61746BAL0	AA3	3.940	3.8750	S	1/15/2009	97.43	7,000,000	6,991,161.07	6,945,316.39
NATIONAL CITY BANK	634902LJ7	AA3	4.530	4.2500	S	1/29/2010	97.27	10,000,000	9,919,967.39	9,906,044.44
NATIONAL CITY CORP	634902NCC	A2	6.117	5.7500	S	2/1/2009	100.95	22,000,000	21,844,506.52	22,736,963.33
NEW YORK TIMES CO	650111AD9	BAA1	4.599	4.5000	S	3/15/2010	96.55	5,000,000	4,985,418.12	4,893,500.00
NEW YORK TIMES CO	650111AE7	BAA1	5.052	5.0000	S	3/15/2015	92.95	5,000,000	4,982,719.45	4,720,911.11
NISOURCE FINANCE CORP	65473QAJ2	BAA3	7.197	7.8750	S	11/15/2010	107.75	10,000,000	10,225,041.86	10,875,325.00
NISOURCE FINANCE CORP	65473QAA6	BAA3	5.291	5.2500	S	9/15/2017	93.72	5,000,000	4,983,259.73	4,763,391.67
NISOURCE FINANCE CORP	65473QAR4	BAA3	5.491	5.4500	S	9/15/2020	93.10	5,000,000	4,980,263.01	4,734,986.11
NORTHERN STATES POWER (MN)	665772BW8	A2	4.275	8.0000	S	8/28/2012	112.51	10,255,000	12,156,304.10	11,818,306.39
OHIO POWER COMPANY	677415CD1	A3	5.119	5.5000	S	2/15/2013	99.61	19,000,000	19,381,225.67	19,321,057.78
OHIO POWER COMPANY	677415CJ8	A3	6.437	6.3750	S	7/15/2033	96.79	4,000,000	3,968,617.32	3,989,303.33
PACIFIC GAS & ELECTRIC	694308GB7	BAA1	3.622	3.6000	S	3/1/2009	96.64	2,000,000	1,999,106.78	1,956,820.00
PACIFIC GAS & ELECTRIC	694308GC5	BAA1	4.244	4.2000	S	3/1/2011	95.67	4,000,000	3,993,396.89	3,882,840.00
PACIFIC GAS & ELECTRIC	694308GE1	BAA1	6.086	6.0500	S	3/1/2034	100.93	3,000,000	2,985,887.66	3,088,430.00
PEPSI BOTTLING HLDGS INC	713411AB2	AA3	6.487	5.6250	S	2/17/2009	101.00	16,710,000	16,442,891.68	17,227,466.93
PITNEY BOWES INC	724479AG5	AA3	5.100	5.0000	S	3/15/2015	96.70	7,000,000	6,953,643.82	6,871,915.56
PNC FUNDING CORP	693476AP8	A3	8.444	7.5000	S	11/1/2009	105.74	14,000,000	13,672,681.74	14,978,600.00
PRAXAIR INC.	74005PAF1	A2	6.612	6.6250	S	10/15/2007	100.91	15,000,000	15,001,399.03	15,346,141.67
PROCTER & GAMBLE CO	742718BY4	AA3	3.528	3.5000	S	12/15/2008	97.08	15,000,000	14,992,046.56	14,585,033.33
PROCTER & GAMBLE CO	742718DB2	AA3	5.174	5.8000	S	8/15/2034	102.94	10,000,000	10,914,567.70	10,512,811.12
PROGRESS ENERGY INC	743263AD7	BAA2	7.119	7.1000	S	3/1/2011	106.63	7,043,000	7,038,126.48	7,676,916.95
PUBLIC SERVICE OF COLORADO	744448BU4	A3	5.428	7.8750	S	10/1/2012	111.90	5,185,000	5,804,084.78	5,904,250.24
RAYTHEON CO	755111BH3	BAA2	4.631	8.3000	S	3/1/2010	108.53	5,000,000	5,534,212.40	5,564,933.33
ROYAL BK OF SCOTLAND GRP	780097AN1	AA3	5.045	5.0000	S	11/12/2013	97.81	12,000,000	11,969,003.27	11,819,226.67
SBC (PACIFIC BELL)	694032BE2	A2	4.215	6.1250	S	2/15/2008	100.08	3,890,000	3,970,491.77	3,983,044.48
SBC COMMUNICATIONS	78387GAN3	A2	4.367	4.1250	S	9/15/2009	97.12	15,000,000	14,908,295.22	14,750,487.50
SCOTTISH POWER PLC	81013TAA9	BAA1	4.917	4.9100	S	3/15/2010	98.56	10,000,000	9,997,988.75	10,000,772.22
SCOTTISH POWER PLC	81013TAB7	BAA1	5.376	5.3750	S	3/15/2015	98.69	15,000,000	14,999,098.88	15,041,345.83
SHELL INTERNATIONAL FINANCE	822582AA0	AA1	5.646	5.6250	S	6/27/2011	102.08	25,000,000	24,979,523.96	25,534,375.00
SLM CORP	78442FAZ1	A2	6.197	5.6250	S	8/1/2033	95.95	5,000,000	4,629,054.50	4,914,437.50

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: COR	CORPORATE NOTES/BONDS				
SLM CORP	78442FBG2	A2	5.096	5.0000 S	10/1/2013	97.46	7,000,000	6,961,978.99	6,909,350.00
SLM CORP	78442FBK3	A2	4.041	4.0000 S	1/15/2009	97.58	10,000,000	9,991,604.85	9,942,144.45
SOUTH CAROLINA ELEC & GAS	837004BX7	A1	6.046	5.3000 S	5/15/2033	94.06	4,450,000	4,014,733.00	4,215,672.89
SOUTHERN CAL EDISON	842400EY5	A2	4.972	5.0000 S	1/15/2016	96.65	16,000,000	16,032,611.50	15,833,208.89
SPRINT CAPITAL CORP	852060AJ1	BAA3	7.043	7.6250 S	1/30/2011	107.21	7,000,000	7,141,843.78	7,728,368.47
SPRINT CAPITAL CORP	852060AT9	BAA3	8.803	8.7500 S	3/15/2032	120.44	18,000,000	17,903,928.08	22,142,770.00
SPRINT CAPITAL CORPORATION	852060AC6	BAA3	5.928	6.1250 S	11/15/2008	101.18	3,000,000	3,010,234.42	3,058,819.17
SPRINT CAPITAL CORPORATION	852060AD4	BAA3	6.888	6.8750 S	11/15/2028	100.16	5,000,000	4,992,708.31	5,052,073.61
ST PAUL TRAVELERS	89420GAG4	A3	3.492	3.7500 S	3/15/2008	98.05	5,000,000	5,015,081.07	4,957,558.33
TARGET CORP	87612EAG1	A1	4.310	5.4000 S	10/1/2008	100.28	10,500,000	10,690,645.85	10,670,625.00
TARGET CORP (DAYTON HUDSON)	239753DL7	A1	6.792	6.6500 S	8/1/2028	116.50	20,000,000	19,679,851.64	23,853,366.67
TELECOM ITALIA CAPITAL	87927VAF5	BAA2	6.425	6.3750 S	11/15/2033	94.43	5,000,000	4,967,521.30	4,762,229.17
TELECOM ITALIA CAPITAL	87927VAN8	BAA2	4.918	4.8750 S	10/1/2010	97.20	15,000,000	14,977,913.43	14,763,112.50
TELEFONICA EUROPE BV	879385AC6	BAA1	6.837	7.7500 S	9/15/2010	107.43	16,300,000	16,802,344.75	17,883,372.94
TELEFONICA EUROPE BV	879385AD4	BAA1	6.166	8.2500 S	9/15/2030	118.81	10,000,000	12,577,254.28	12,124,116.67
TOYOTA MOTOR CREDIT CORP	892332AM9	AAA	4.369	4.3500 S	12/15/2010	96.95	8,000,000	7,994,473.82	7,771,706.67
TRIBUNE CO	896047AE7	BA1	4.914	4.8750 S	8/15/2010	95.85	14,000,000	13,982,092.96	13,676,553.33
UNILEVER (CPC INTL)	126149AD5	A1	6.467	7.2500 S	12/15/2026	115.58	5,380,000	5,848,260.44	6,235,754.76
UNILEVER CAPITAL CORP	904764AG2	A1	3.505	7.1250 S	11/1/2010	105.74	7,250,000	8,183,344.48	7,752,461.25
UNITED TECHNOLOGIES CORP	913017BG3	A2	4.473	4.3750 S	5/1/2010	97.55	10,000,000	9,969,984.80	9,828,216.67
UNITED TECHNOLOGIES CORP	913017BH1	A2	4.947	4.8750 S	5/1/2015	96.94	15,000,000	14,926,962.46	14,662,275.00
UNITED TECHNOLOGIES CORP	913017BJ7	A2	5.452	5.4000 S	5/1/2035	96.49	8,000,000	7,940,311.23	7,790,880.00
UNITEDHEALTH GROUP INC	91324PAE2	A3	4.560	4.8750 S	4/1/2013	97.06	5,000,000	5,084,599.17	4,914,037.50
UNITEDHEALTH GROUP INC	91324PAF9	A3	3.348	3.3000 S	1/30/2008	97.83	5,000,000	4,997,390.99	4,960,758.33
UNITEDHEALTH GROUP INC	91324PAM4	A3	5.033	4.8750 S	3/15/2015	96.20	6,000,000	5,936,855.37	5,858,185.00
VERIZON COMM (GTE CORP)	362320AV5	BAA1	5.015	7.5100 S	4/1/2009	104.32	5,000,000	5,262,006.60	5,309,875.00
VERIZON GLOBAL FDG CORP	07785HCZ9	A3	3.502	7.6000 S	3/15/2007	100.41	5,000,000	5,041,384.89	5,132,488.89
VERIZON GLOBAL FDG CORP	92344GAT3	A3	4.656	7.3750 S	9/1/2012	109.40	10,000,000	11,340,301.73	11,185,533.33
VERIZON NEW JERSEY	92344UAA3	A3	5.793	5.8750 S	1/17/2012	100.61	5,000,000	5,017,422.80	5,164,119.44
VIRGINIA ELECTRIC POWER	927804ES9	BAA1	5.457	5.3750 S	2/1/2007	99.98	25,000,000	24,998,338.15	25,553,645.84
VIRGINIA ELECTRIC POWER	927804EV2	BAA1	4.606	4.5000 S	12/15/2010	96.16	5,000,000	4,981,017.15	4,818,050.00

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Group: FIXED INCOME - Internal										
				Portfolio:	FI	FIXED INCOME				
				Instrument:	COR	CORPORATE NOTES/BONDS				
VODAFONE AIRTOUCH PLC	92857TAG2	A3	7.931	7.7500	S	2/15/2010	106.54	12,000,000	11,940,477.62	13,135,773.34
VODAFONE AIRTOUCH PLC	92857TAH0	A3	7.902	7.8750	S	2/15/2030	117.27	7,000,000	6,980,068.84	8,416,870.00
VODAFONE GROUP PLC	92857WAM2	A3	5.560	5.5000	S	6/15/2011	100.22	15,000,000	14,961,370.97	15,070,266.67
WACHOVIA CORP	33738MAC5	AA3	6.673	5.8000	S	12/1/2008	100.90	7,000,000	6,891,774.51	7,096,483.33
WACHOVIA CORP	929771AM5	A1	7.593	6.1500	S	3/15/2009	101.83	15,000,000	14,567,510.99	15,545,375.01
WACHOVIA CORPORATION	337358BK0	A1	3.347	6.4000	S	4/1/2008	101.28	5,335,000	5,532,562.64	5,488,594.65
WAL-MART STORES	931142CA9	AA2	4.779	4.7500	S	8/15/2010	98.62	8,000,000	7,992,346.91	8,032,915.56
WAL-MART STORES	931142CB7	AA2	5.279	5.2500	S	9/1/2035	92.10	10,000,000	9,958,801.71	9,384,500.00
WAL-MART STORES GLOBAL	931142BE2	AA2	6.334	6.8750	S	8/10/2009	104.13	35,490,000	35,961,606.76	37,912,443.88
WASHINGTON MUTUAL INC	939322AL7	A3	4.108	4.0000	S	1/15/2009	97.54	5,000,000	4,989,345.13	4,969,172.23
WELLS FARGO COMPANY	949746JJ1	AA1	4.227	4.2000	S	1/15/2010	97.35	15,000,000	14,987,993.87	14,893,300.00
WEYERHAEUSER CO	962166BM5	baa2	5.577	6.1250	S	3/15/2007	100.10	6,347,000	6,353,962.90	6,467,749.91
WM WRIGLEY JR CO	982526AA3	A1	4.340	4.3000	S	7/15/2010	97.15	10,000,000	9,987,020.26	9,913,077.78
CORPORATE NOTES/BONDS TOTAL								2,120,297,000	2,161,794,538.04	2,216,659,119.95
				Instrument:	FHLMC	FEDERAL HOME LOAN MORTGAGE POOL				
FHLMC GR 14-0013	31340AAN1	AAA	8.929	8.2500	M	10/1/2009	103.70	23,943	23,942.86	24,994.32
FHLMC GR 14-0437	31340AL41	AAA	10.187	8.0000	M	7/1/2008	103.69	4,421	4,341.13	4,614.12
FHLMC GR 14-1104	PART. 31340BGM5	AAA	8.302	8.0000	M	9/1/2011	103.69	16,091	16,088.02	16,792.44
FHLMC GR 16-0034	313401EL1	AAA	8.473	8.5000	M	12/1/2007	100.00	3,249	3,249.20	3,272.14
FHLMC GR 16-0039	313401ER8	AAA	8.425	8.5000	M	3/1/2008	100.00	11,382	11,381.86	11,462.39
FHLMC GR 17-0021	313401JF9	AAA	5.716	6.7500	M	7/1/2008	100.00	4,647	4,646.70	4,672.84
FHLMC GR 18-0117	31340LDW4	AAA	8.142	8.0000	M	1/1/2009	103.69	5,702	5,686.70	5,950.61
FHLMC GR 18-0327	31340LLG0	AAA	8.339	8.0000	M	3/1/2009	103.91	922	921.77	963.99
FHLMC GR 18-0398	31340LNP8	AAA	8.185	8.0000	M	1/1/2010	103.95	958	955.50	1,002.69
FHLMC GR 18-0408	31340LNZ6	AAA	8.370	8.0000	M	4/1/2009	103.69	1,645	1,644.31	1,716.38
FHLMC GR 18-0478	31340LQ75	AAA	8.264	8.0000	M	7/1/2009	103.69	2,173	2,173.32	2,268.05
FHLMC GR 18-0660	31340LWV5	AAA	8.166	8.0000	M	6/1/2009	103.95	7,774	7,770.39	8,133.01
FHLMC GR 18-0688	31340LXR3	AAA	8.273	8.0000	M	6/1/2008	103.95	1,514	1,514.24	1,584.20
FHLMC GR 18-1078	PART. 31340MFT7	AAA	8.476	7.5000	M	3/1/2009	100.00	22,159	22,126.76	22,297.36
FHLMC GR 18-1263	31340MML6	AAA	8.412	8.0000	M	6/1/2009	103.69	5,784	5,784.49	6,036.59
FHLMC GR 18-1293	31340MNJ0	AAA	9.121	8.5000	M	11/1/2008	104.41	10,227	10,226.98	10,750.67
Group: FIXED INCOME - Internal				Portfolio:	FI	FIXED INCOME				

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Group: FIXED INCOME - Internal										
				Portfolio:	FI	FIXED INCOME				
				Instrument:	FHLMC	FEDERAL HOME LOAN MORTGAGE POOL				
FHLMC GR 18-1506	PART.	31340MU78	AAA	7.720	7.0000 M	3/1/2008	100.00	1,609	1,608.80	1,618.20
FHLMC GR 18-1665		31340MZ65	AAA	8.638	8.5000 M	7/1/2008	104.57	3,802	3,801.64	4,002.09
FHLMC GR 18-1689		31340M2W4	AAA	8.404	8.0000 M	3/1/2009	103.69	8,570	8,570.41	8,943.97
FHLMC GR 18-1773		31340M6J9	AAA	8.495	7.0000 M	6/1/2008	100.00	6,461	6,461.00	6,498.69
FHLMC GR 18-1964		31340NFD0	AAA	8.474	8.5000 M	6/1/2011	104.57	2,339	2,334.60	2,462.25
FHLMC GR 18-3168		31340PQV3	AAA	7.908	7.5000 M	11/1/2008	100.00	7,083	7,082.70	7,126.97
FHLMC GR 18-3249		31340PTE8	AAA	8.806	7.5000 M	12/1/2008	100.00	520	519.84	523.09
FHLMC GR 18-3326		31340PVT2	AAA	9.903	8.5000 M	9/1/2008	104.57	2,966	2,962.71	3,122.45
FHLMC GR 18-3460		31340PZZ4	AAA	8.235	7.5000 M	5/1/2009	103.11	5,253	5,252.64	5,448.85
FHLMC GR 18-3466		31340PZ76	AAA	8.264	7.5000 M	11/1/2008	100.00	3,502	3,502.33	3,524.19
FHLMC GR 18-3847		31340QHY5	AAA	8.567	7.7500 M	10/1/2007	100.00	9,937	9,937.20	10,001.38
FHLMC GR 18-4245		31340QWE2	AAA	8.599	8.5000 M	10/1/2009	104.41	15,497	15,496.79	16,290.21
FHLMC GR 18-4517		31340RAS3	AAA	8.500	8.5000 M	10/1/2009	104.41	2,571	2,570.64	2,702.27
FHLMC GR 18-5864		31340SQR6	AAA	8.784	8.0000 M	12/1/2008	103.91	31,355	31,354.80	32,790.74
FHLMC GR 18-6122		31340SYT3	AAA	8.708	8.2500 M	6/1/2008	103.70	10,753	10,752.92	11,224.63
FHLMC GR 18-6640		31340TLV0	AAA	8.650	8.0000 M	1/1/2010	103.91	530	526.98	554.30
FHLMC GR 18-9823		31340W4G5	AAA	8.569	8.7500 M	12/1/2008	104.73	16,543	16,543.10	17,445.58
FHLMC GR 25-0016		31341AAR1	AAA	9.071	8.2500 M	9/1/2008	103.70	40,889	40,858.99	42,682.52
FHLMC GR 25-1228		31341BLH9	AAA	8.336	8.5000 M	10/1/2010	104.41	23,088	23,087.78	24,269.97
FHLMC GR 25-6500		31341HGH2	AAA	9.375	8.5000 M	11/1/2009	104.41	13,681	13,662.55	14,381.03
FHLMC GR 25-7266		31341JCB5	AAA	8.617	8.5000 M	11/1/2007	104.57	9,168	8,884.42	9,651.40
FHLMC GR 25-7378		31341JFT3	AAA	8.208	8.0000 M	8/1/2008	103.91	1,973	1,972.63	2,063.39
FHLMC GR 27-1360		31343BQM1	AAA	8.333	8.5000 M	8/1/2012	104.77	12,094	12,094.46	12,756.42
FHLMC GR 27-1817		31343CAS3	AAA	8.500	8.5000 M	6/1/2008	104.41	1,695	1,695.47	1,782.30
FHLMC GR 27-2204	PART.	31343CNV2	AAA	8.201	8.0000 M	7/1/2008	103.91	5,740	5,739.68	6,002.60
FHLMC GR 27-2987		31343DJ86	AAA	8.798	8.5000 M	6/1/2009	104.41	5,022	5,021.21	5,278.99
FHLMC GR 27-4621		31343FD20	AAA	8.206	8.0000 M	6/1/2008	103.91	7,556	7,556.38	7,902.42
FHLMC GR 27-5186		31343FXP7	AAA	8.220	8.0000 M	7/1/2015	104.04	314	312.14	328.86
FHLMC GR 27-5221		31343FYS0	AAA	11.135	7.0000 M	8/1/2016	102.78	21,781	19,960.87	22,514.21
FHLMC GR 27-7196		31343H7H0	AAA	9.745	8.0000 M	8/1/2016	104.04	27,270	26,230.35	28,553.09
FHLMC GR 28-0463		31344JQQ4	AAA	8.754	8.0000 M	11/1/2016	104.04	18,422	18,045.33	19,288.71

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Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC	FEDERAL HOME LOAN MORTGAGE POOL				
FHLMC GR 28-1274	31344KMX0	AAA	8.680	8.2500 M	8/1/2008	103.56	17,790	17,789.52	18,544.77
FHLMC GR 28-1743	31344K5C5	AAA	8.886	8.5000 M	11/1/2016	104.77	32,133	31,777.92	33,891.47
FHLMC GR 28-2813	31344MDS7	AAA	8.224	8.0000 M	6/1/2014	104.04	125,541	125,541.49	131,449.06
FHLMC GR 28-3670	31344NCF4	AAA	7.900	7.5000 M	6/1/2008	103.23	3,252	3,234.56	3,376.98
FHLMC GR 28-4106	31344NR35	AAA	8.579	7.7500 M	12/1/2007	103.23	2,712	2,712.24	2,817.39
FHLMC GR 28-4655	31344PE42	AAA	8.289	8.0000 M	9/1/2009	104.04	13,369	13,365.67	13,997.35
FHLMC GR 28-4656	31344PE59	AAA	8.595	8.5000 M	3/1/2011	104.82	33,965	33,964.52	35,840.49
FHLMC GR 28-8100	31344S7M4	AAA	7.957	7.5000 M	10/1/2007	100.00	5,074	5,074.27	5,105.99
FHLMC GR 29-7793	313447US1	AAA	9.224	8.5000 M	7/1/2017	104.77	47,083	46,181.41	49,660.53
FHLMC GR 29-7925	313447YW8	AAA	9.127	8.5000 M	6/1/2017	104.61	131,968	129,843.72	138,987.51
FHLMC GR 29-9968	313454CD0	AAA	7.120	9.0000 M	7/1/2009	105.92	60,701	60,700.64	64,746.95
FHLMC GR 30-4044	31345FP58	AAA	9.229	8.5000 M	12/1/2007	104.57	2,749	2,748.53	2,893.50
FHLMC GR 30-4342	31345FZF5	AAA	9.521	8.5000 M	4/1/2013	104.57	11,183	11,183.37	11,773.14
FHLMC GR 30-4396	31345F3D5	AAA	9.018	8.0000 M	3/1/2014	103.91	5,735	5,734.86	5,997.48
FHLMC GR 30-6578	31345JJX6	AAA	9.308	8.5000 M	10/1/2018	104.61	23,133	22,708.71	24,363.10
FHLMC GR 30-6610	31345JKX4	AAA	8.981	8.0000 M	12/1/2018	104.04	31,057	30,323.50	32,518.60
FHLMC GR 30-6645	31345JL21	AAA	9.766	8.5000 M	2/1/2019	104.77	37,619	36,498.94	39,677.55
FHLMC GR 53-0976	31347NCM6	AAA	8.854	8.0000 M	1/1/2017	103.69	16,007	16,007.10	16,704.70
FHLMC GR 53-5060	31347STR6	AAA	6.551	8.5000 M	8/1/2017	104.82	65,834	68,396.94	69,470.12
FHLMC GR 55-4908	31290KNZ8	AAA	6.792	8.5000 M	4/1/2011	104.57	59,733	59,733.41	62,883.34
FHLMC GR 55-5129	31290KVV6	AAA	0.025	12.0000 M	6/1/2020	109.97	100,904	112,627.68	111,970.34
FHLMC GR 55-5155	31290KWQ8	AAA	6.382	8.0000 M	7/1/2016	103.69	16,623	16,622.66	17,347.15
FHLMC GR 55-5187	31290KXQ7	AAA	6.348	8.0000 M	7/1/2017	103.69	43,314	43,313.62	45,201.50
FHLMC GR 55-5188	31290KXR5	AAA	7.008	8.5000 M	12/1/2018	104.57	314,721	314,721.18	331,317.49
FEDERAL HOME LOAN MORTGAGE POOL TOTAL							1,642,772	1,647,662.05	1,728,784.07
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD #A31402	31297LRX0	AAA	5.419	5.5000 M	2/1/2035	98.90	18,602,462	18,678,530.94	18,482,723.82
FHLMC GOLD 15YR #B14204	312966U51	AAA	4.513	4.5000 M	5/1/2019	96.48	13,272,588	13,269,220.71	12,855,298.22
FHLMC GOLD # C00210	31292GGT7	AAA	7.578	8.0000 M	1/1/2023	104.54	1,253,733	1,272,149.36	1,318,985.56
FHLMC GOLD # G00198	31283GGF8	AAA	7.205	8.0000 M	1/1/2024	104.24	1,294,725	1,329,550.93	1,358,291.75
FHLMC GOLD #A00850	POOL # 31295V5K2	AAA	5.153	10.2500 M	10/1/2022	108.94	32,096	33,600.14	35,241.19

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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Group: FIXED INCOME - Internal										
			Portfolio: FI		FIXED INCOME					
			Instrument: FHLMC-G		FHLMC GOLD					
FHLMC GOLD #A00854	POOL #	31295V5P1	AAA	7.486	10.2500 M	11/1/2009	108.71	33,337	34,121.89	36,524.50
FHLMC GOLD #A01179		31295WJY5	AAA	7.238	8.0000 M	12/1/2019	104.50	139,824	142,117.47	147,046.34
FHLMC GOLD #A11732		31296K4R1	AAA	5.381	5.0000 M	8/1/2033	96.75	23,811,444	23,352,821.47	23,136,310.60
FHLMC GOLD #A11756		31296K5R0	AAA	4.848	5.0000 M	8/1/2033	96.75	17,696,627	17,849,632.45	17,194,868.15
FHLMC GOLD #A11952		31296LEZ0	AAA	4.756	5.0000 M	8/1/2033	96.75	26,352,810	26,698,366.22	25,605,620.39
FHLMC GOLD #A13227		31296MSQ3	AAA	5.172	5.0000 M	9/1/2033	96.75	35,047,226	34,780,024.34	34,053,520.36
FHLMC GOLD #A13315		31296MVG1	AAA	5.085	5.0000 M	9/1/2033	96.75	23,475,104	23,395,440.38	22,809,506.93
FHLMC GOLD #A13562		31296M5X3	AAA	5.172	5.0000 M	9/1/2033	96.75	16,398,626	16,268,422.76	15,933,670.33
FHLMC GOLD #A13802		31296NGK7	AAA	5.153	5.0000 M	9/1/2033	96.75	43,005,618	42,695,523.97	41,786,265.23
FHLMC GOLD #A14276		31296NXD4	AAA	5.344	5.5000 M	10/1/2033	99.12	47,596,567	47,931,733.50	47,393,487.88
FHLMC GOLD #A16641		31296RLW6	AAA	4.882	5.5000 M	12/1/2033	99.12	17,786,889	18,087,237.50	17,710,998.72
FHLMC GOLD #A16855		31296RTL2	AAA	5.317	5.5000 M	12/1/2033	99.12	18,096,093	18,217,516.06	18,018,882.55
FHLMC GOLD #A17666		31296SQT6	AAA	5.093	5.5000 M	1/1/2034	99.12	23,377,861	23,695,035.49	23,278,115.29
FHLMC GOLD #A24899		31297CNQ9	AAA	5.211	6.0000 M	7/1/2034	100.84	12,421,176	12,755,711.12	12,587,122.43
FHLMC GOLD #A26688		31297END4	AAA	5.407	6.0000 M	9/1/2034	100.84	10,144,771	10,343,376.06	10,280,304.86
FHLMC GOLD #A36194		31297R3B1	AAA	5.190	5.0000 M	8/1/2035	96.50	17,302,861	17,152,100.88	16,769,010.40
FHLMC GOLD #A36554		31297SH73	AAA	5.307	5.0000 M	8/1/2035	96.50	41,374,405	40,719,663.17	40,097,866.49
FHLMC GOLD #A39275		31297VJU3	AAA	5.617	5.0000 M	11/1/2035	96.50	38,595,040	37,246,608.04	37,404,254.15
FHLMC GOLD #A39572		31297VT57	AAA	5.472	5.0000 M	11/1/2035	96.50	23,880,760	23,244,570.33	23,143,959.08
FHLMC GOLD #A40359		3128K0MG5	AAA	5.734	5.5000 M	12/1/2035	98.90	37,338,941	36,920,552.93	37,098,603.01
FHLMC GOLD #A41947		3128K2EU9	AAA	5.875	5.5000 M	1/1/2036	98.89	37,984,838	37,275,209.72	37,738,822.42
FHLMC GOLD #A43419		3128K3YQ4	AAA	5.634	5.0000 M	3/1/2036	96.49	30,514,736	29,436,205.60	29,570,507.91
FHLMC GOLD #A44893		3128K5NJ7	AAA	5.808	5.0000 M	4/1/2036	96.49	28,199,661	26,905,652.97	27,327,069.35
FHLMC GOLD #A46033		3128K6V23	AAA	5.452	6.0000 M	7/1/2035	100.72	17,441,361	17,776,996.99	17,653,448.16
FHLMC GOLD #A46280		3128K66R6	AAA	5.221	5.0000 M	7/1/2035	96.50	40,900,561	40,444,622.98	39,638,641.91
FHLMC GOLD #A46696		3128K7NM6	AAA	5.984	4.5000 M	8/1/2035	93.69	29,517,491	26,951,519.72	27,766,513.39
FHLMC GOLD #A47209		3128K8AJ5	AAA	5.589	4.5000 M	10/1/2035	93.69	50,715,135	47,411,645.36	47,706,712.99
FHLMC GOLD #A47753		3128K8TJ5	AAA	5.751	5.0000 M	11/1/2035	96.50	109,652,221	104,980,413.82	106,269,084.61
FHLMC GOLD #A47758		3128K8TP1	AAA	5.592	5.0000 M	11/1/2035	96.50	110,083,234	106,382,422.75	106,686,799.61
FHLMC GOLD #A47759		3128K8TQ9	AAA	5.568	5.0000 M	11/1/2035	96.50	58,576,177	56,682,948.15	56,768,906.55
FHLMC GOLD #A48073		3128K86J0	AAA	6.136	5.5000 M	1/1/2036	98.89	37,356,484	36,118,209.39	37,114,538.61

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Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD #A48406	3128K9KT0	AAA	6.127	5.5000 M	3/1/2036	98.89	44,215,950	42,763,964.89	43,929,578.52
FHLMC GOLD #C00290	31292GKB1	AAA	8.486	6.5000 M	1/1/2024	102.81	3,215,827	2,989,214.97	3,323,674.92
FHLMC GOLD #C00425	31292GPJ9	AAA	7.367	7.5000 M	10/1/2025	104.36	1,620,505	1,633,406.16	1,701,254.98
FHLMC GOLD #C00428	31292GPM2	AAA	7.337	7.5000 M	11/1/2025	104.36	1,032,486	1,041,845.91	1,083,934.67
FHLMC GOLD #C00438	31292GPX8	AAA	7.072	7.0000 M	12/1/2025	103.60	1,226,726	1,225,764.47	1,277,982.32
FHLMC GOLD #C00742	31292GZF6	AAA	7.208	6.5000 M	4/1/2029	102.59	1,363,866	1,293,652.26	1,406,523.50
FHLMC GOLD #C00760	31292GZZ2	AAA	7.291	6.5000 M	5/1/2029	102.59	3,038,806	2,862,408.98	3,133,849.61
FHLMC GOLD #C00785	31292G2S4	AAA	7.279	6.5000 M	6/1/2029	102.59	1,646,319	1,551,775.20	1,697,810.45
FHLMC GOLD #C00835	31292G4U7	AAA	7.020	6.5000 M	7/1/2029	102.59	5,289,614	5,085,326.75	5,455,055.70
FHLMC GOLD #C00896	31292G7H3	AAA	7.585	7.5000 M	12/1/2029	104.10	1,193,484	1,190,218.00	1,249,863.66
FHLMC GOLD #C00910	31292HAK0	AAA	7.703	7.5000 M	1/1/2030	103.96	660,166	652,963.49	690,415.07
FHLMC GOLD #C01271	31292HMU5	AAA	6.454	6.5000 M	12/1/2031	102.46	2,102,086	2,113,099.27	2,165,246.93
FHLMC GOLD #C01277	31292HM27	AAA	6.427	7.0000 M	11/1/2031	103.09	1,674,218	1,714,461.56	1,735,767.84
FHLMC GOLD #C01598	31292HX33	AAA	5.279	5.0000 M	8/1/2033	96.75	23,810,169	23,475,707.26	23,135,071.22
FHLMC GOLD #C01622	31292HYT5	AAA	5.213	5.0000 M	9/1/2033	96.75	28,107,238	27,816,841.68	27,310,304.11
FHLMC GOLD #C01623	31292HYU2	AAA	5.727	5.5000 M	9/1/2033	99.12	16,293,669	16,134,245.66	16,224,149.35
FHLMC GOLD #C01674	31292H2F0	AAA	5.394	5.5000 M	11/1/2033	99.12	35,368,120	35,550,954.06	35,217,215.70
FHLMC GOLD #C19467	31293FQU4	AAA	6.342	6.5000 M	12/1/2028	102.65	1,283,478	1,296,965.51	1,324,416.81
FHLMC GOLD #C22347	31293KTC0	AAA	6.236	6.0000 M	2/1/2029	101.15	1,983,829	1,956,941.44	2,016,482.32
FHLMC GOLD #C23918	31293MK76	AAA	6.556	6.5000 M	3/1/2029	102.59	3,342,523	3,340,103.67	3,447,066.47
FHLMC GOLD #C25795	31293PNL5	AAA	6.556	6.5000 M	4/1/2029	102.59	1,048,967	1,048,210.99	1,081,775.36
FHLMC GOLD #C28188	31293SCZ0	AAA	7.231	6.5000 M	6/1/2029	102.59	721,903	682,768.61	744,481.25
FHLMC GOLD #C29186	31293TF36	AAA	7.052	6.5000 M	7/1/2029	102.59	1,485,434	1,426,457.04	1,531,892.91
FHLMC GOLD #C29188	31293TF51	AAA	7.462	6.5000 M	5/1/2029	102.59	903,188	840,310.60	931,436.54
FHLMC GOLD #C29245	31293THW0	AAA	7.457	6.5000 M	7/1/2029	102.59	764,884	710,223.18	788,806.55
FHLMC GOLD #C29249	31293TH26	AAA	7.157	6.0000 M	7/1/2029	101.15	912,373	823,353.08	927,391.11
FHLMC GOLD #C29986	31293UCX0	AAA	7.138	6.5000 M	8/1/2029	102.59	672,060	639,608.60	693,079.80
FHLMC GOLD #C30083	31293VCU4	AAA	7.138	6.5000 M	8/1/2029	102.59	989,607	942,335.37	1,020,558.86
FHLMC GOLD #C30265	31293VJJ2	AAA	7.335	6.5000 M	8/1/2029	102.59	505,516	472,870.55	521,326.50
FHLMC GOLD #C32961	31293YJE7	AAA	7.214	6.5000 M	11/1/2029	102.59	9,886	9,305.75	10,195.14
FHLMC GOLD #C35366	31294B6B6	AAA	7.703	7.5000 M	1/1/2030	104.10	444,539	439,678.10	465,538.50

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Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD #C64130	31287PST1	AAA	6.424	6.5000 M	2/1/2032	102.40	2,843,688	2,866,618.74	2,927,396.29
FHLMC GOLD #C70138	31287XEK8	AAA	4.625	6.5000 M	8/1/2032	102.40	11,248,727	11,553,239.37	11,579,852.38
FHLMC GOLD #C80343	31335GLY9	AAA	7.387	7.0000 M	9/1/2025	103.60	978,634	964,079.48	1,019,524.13
FHLMC GOLD #C80349	31335GL60	AAA	7.393	7.5000 M	10/1/2025	104.36	1,131,445	1,139,261.99	1,187,825.40
FHLMC GOLD #D01338	313933PX5	AAA	12.000	12.0000 M	9/1/2013	110.87	13,793	13,792.35	15,429.74
FHLMC GOLD #D06779	313939Q86	AAA	6.140	9.0000 M	12/1/2014	105.90	50,636	50,635.95	54,003.75
FHLMC GOLD #D64823	3128F4LC3	AAA	7.386	7.0000 M	10/1/2025	103.60	679,627	669,591.33	708,024.24
FHLMC GOLD #D67588	3128F7ND2	AAA	7.015	7.0000 M	1/1/2026	103.60	496,543	497,384.30	517,290.54
FHLMC GOLD #E69095	31280QC89	AAA	3.737	6.5000 M	2/1/2013	102.28	363,864	365,390.35	374,131.38
FHLMC GOLD #G00474	31283GQ34	AAA	7.110	9.0000 M	4/1/2025	106.26	1,043,231	1,075,083.43	1,116,341.14
FHLMC GOLD #G00853	31283G5N3	AAA	6.478	7.0000 M	1/1/2028	103.59	2,322,972	2,357,332.41	2,419,986.55
FHLMC GOLD #G00920	31283HAV7	AAA	6.392	7.0000 M	5/1/2028	103.55	767,931	777,109.97	799,634.12
FHLMC GOLD #G00921	31283HAW5	AAA	6.644	7.5000 M	4/1/2028	104.29	997,176	1,010,963.79	1,046,197.63
FHLMC GOLD #G00983	31283HCU7	AAA	6.552	6.5000 M	11/1/2028	102.65	903,250	902,700.75	932,061.08
FHLMC GOLD #G01309	31283HN27	AAA	6.410	7.0000 M	8/1/2031	103.09	742,853	761,124.57	770,162.91
FHLMC GOLD #G01477	31283HUA1	AAA	5.623	6.0000 M	12/1/2032	101.02	6,046,615	6,154,895.43	6,138,704.83
FHLMC GOLD #G01534	31283HV36	AAA	5.753	6.0000 M	4/1/2033	100.96	8,297,239	8,391,794.38	8,418,461.90
FHLMC GOLD #G01823	3128LXAY6	AAA	5.461	6.0000 M	5/1/2035	100.72	14,055,487	14,317,293.49	14,226,401.77
FHLMC GOLD #G01886	3128LXCX6	AAA	5.674	4.5000 M	8/1/2035	93.69	19,131,458	17,812,678.71	17,996,580.37
FHLMC GOLD #G01890	3128LXC32	AAA	5.504	4.5000 M	10/1/2035	93.69	18,969,248	17,828,440.27	17,843,991.95
FHLMC GOLD #G01922	3128LXD31	AAA	5.462	5.5000 M	10/1/2035	98.90	25,096,339	25,154,143.13	24,934,801.86
FHLMC GOLD #G01953	3128LXE22	AAA	5.498	4.5000 M	10/1/2035	93.69	40,664,418	37,915,957.02	38,252,204.34
FHLMC GOLD #G01959	3128LXE89	AAA	5.602	5.0000 M	12/1/2035	96.50	37,838,185	36,548,000.40	36,670,751.24
FHLMC GOLD #G02092	3128LXKD1	AAA	5.513	4.5000 M	2/1/2036	93.67	25,307,930	23,762,809.70	23,800,336.63
FHLMC GOLD #G02178	3128LXM31	AAA	5.897	4.5000 M	3/1/2036	93.67	23,438,466	21,437,419.82	22,042,236.17
FHLMC GOLD #G02231	3128LXPQ7	AAA	5.943	4.5000 M	6/1/2036	93.67	21,260,153	19,366,883.99	19,993,685.46
FHLMC GOLD #G08003	3128MJAD2	AAA	5.152	6.0000 M	7/1/2034	100.84	28,953,622	29,662,924.42	29,340,442.39
FHLMC GOLD #G08006	3128MJAG5	AAA	5.028	6.0000 M	8/1/2034	100.84	28,057,501	28,747,011.50	28,432,349.10
FHLMC GOLD #G08072	3128MJCJ7	AAA	5.189	5.0000 M	8/1/2035	96.50	24,936,445	24,719,961.76	24,167,072.97
FHLMC GOLD #G08122	3128MJD49	AAA	5.962	5.5000 M	4/1/2036	98.89	92,217,751	89,872,178.07	91,620,487.01
FHLMC GOLD #G10186	31283JF30	AAA	6.628	7.5000 M	9/1/2008	102.75	286,772	286,978.40	296,458.87

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FHLMC-G	FHLMC GOLD				
FHLMC GOLD #G10790	31283J2X8	AAA	6.350	6.5000 M	3/1/2013	102.27	1,468,301	1,474,366.98	1,509,628.26
FHLMC GOLD #GO1O41	31283HEN1	AAA	7.162	6.0000 M	6/1/2029	101.15	2,534,539	2,305,571.42	2,576,257.68
FHLMC GOLD #GO8080	3128MJCS7	AAA	5.532	5.5000 M	9/1/2035	98.90	34,346,124	34,328,699.03	34,125,049.35
FHLMC GOLD #GOO487	31283GRG4	AAA	6.427	7.0000 M	6/1/2026	103.59	872,338	885,267.73	908,770.21
FHLMC GOLD #N30126(RELO)	31281AD74	AAA	4.861	6.0000 M	8/1/2032	100.72	14,491,248	14,864,509.49	14,668,040.82
FHLMC GOLD 15YR #B11726	3129634K4	AAA	4.238	5.0000 M	1/1/2019	98.32	30,668,417	31,317,053.91	30,281,585.64
FHLMC GOLD 15YR #B11949	312964EW5	AAA	4.267	5.0000 M	1/1/2019	98.32	15,731,218	16,055,914.01	15,532,794.90
FHLMC GOLD 15YR #B12454	312964WP0	AAA	4.267	4.5000 M	2/1/2019	96.48	22,593,501	22,751,955.21	21,883,161.63
FHLMC GOLD 15YR #B13741	312966EN0	AAA	4.280	4.5000 M	4/1/2019	96.48	21,627,375	21,807,894.61	20,947,410.33
FHLMC GOLD 15YR #B14872	312967MV1	AAA	4.614	4.5000 M	5/1/2019	96.48	20,008,562	19,925,387.60	19,379,492.47
FHLMC GOLD 15YR #B15067	312967TY8	AAA	5.171	4.5000 M	6/1/2019	96.48	18,416,988	17,952,364.12	17,837,958.02
FHLMC GOLD 15YR #E01200	31294KKM6	AAA	5.059	5.5000 M	9/1/2017	100.18	13,222,640	13,381,239.94	13,307,044.45
FHLMC GOLD 15YR #E76026	3128GAVT0	AAA	6.113	6.0000 M	4/1/2014	101.42	2,375,787	2,370,264.71	2,421,378.61
FHLMC GOLD 15YR #E90954	3128GVBX7	AAA	4.774	5.5000 M	8/1/2017	100.18	3,955,203	4,054,818.13	3,980,450.12
FHLMC GOLD 15YR #E94584	3128H2CV3	AAA	4.588	5.0000 M	2/1/2018	98.42	9,387,797	9,517,902.45	9,278,116.24
FHLMC GOLD 15YR #E96175	3128H32G5	AAA	4.080	4.5000 M	5/1/2018	96.61	12,016,712	12,200,381.33	11,653,807.42
FHLMC GOLD 15YR #E98671	3128H6T46	AAA	4.573	4.5000 M	8/1/2018	96.61	42,448,589	42,342,278.76	41,166,641.35
FHLMC GOLD 15YR #E99643	3128H7WC2	AAA	4.572	4.5000 M	10/1/2018	96.61	43,901,585	43,794,055.30	42,575,757.34
FHLMC GOLD 15YR #G10703	31283JX89	AAA	7.115	7.5000 M	7/1/2012	102.82	2,584,679	2,603,580.65	2,673,824.71
FHLMC GOLD 15YR #G10707	31283JYC9	AAA	6.891	7.0000 M	7/1/2012	102.22	1,173,614	1,177,709.17	1,206,467.08
FHLMC GOLD 15YR #G10710	31283JYF2	AAA	7.046	7.5000 M	7/1/2012	102.83	2,158,355	2,179,762.06	2,232,926.00
FHLMC GOLD 15YR #G11295	31283KNL8	AAA	4.712	5.5000 M	9/1/2017	100.18	4,155,229	4,256,085.16	4,181,753.04
FHLMC GOLD 15YR #G11337	31283KPW2	AAA	4.376	5.5000 M	11/1/2017	100.18	14,551,060	14,952,326.01	14,643,944.51
FHLMC GOLD 15YR #G11964	3128M1B99	AAA	5.573	5.0000 M	4/1/2021	98.22	99,119,530	96,737,084.90	97,771,174.08
FHLMC GOLD 15YR #G18002	3128MMAC7	AAA	5.018	5.0000 M	7/1/2019	98.32	20,540,529	20,532,903.48	20,281,444.76
FHLMC GOLD 15YR #G18110	3128MMDQ3	AAA	5.675	5.5000 M	4/1/2021	99.87	27,978,587	27,769,141.85	28,071,568.67
FHLMC GOLD 15YR #J01571	3128PCW81	AAA	5.692	5.5000 M	4/1/2021	99.87	28,276,334	28,073,016.39	28,370,306.09
FHLMC GOLD 15YR #J05893	3128PHRN3	AAA	5.630	5.5000 M	2/1/2021	99.87	37,822,411	37,647,896.96	37,948,107.18
FHLMC GOLD 15YR #J05894	3128PHRP8	AAA	5.629	5.5000 M	2/1/2021	99.87	61,251,019	60,968,416.50	61,454,576.75
FHLMC GOLD 20YR #C90524	31335HSM6	AAA	6.351	6.5000 M	2/1/2022	102.16	5,368,725	5,411,041.62	5,513,608.99
FHLMC GOLD 20YR #C90945	3128P7BN2	AAA	5.483	5.0000 M	1/1/2026	97.11	42,797,201	41,820,105.11	41,738,684.02

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON	F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal										
				Portfolio:	FI	FIXED INCOME				
				Instrument:	FHLMC-G	FHLMC GOLD				
FHLMC GOLD POOL #A44111	3128K4R80	AAA	5.766	5.5000	M	3/1/2036	98.89	34,733,284	34,286,392.33	34,508,328.23
FHLMC GOLD POOL #G01994	3128LXGB0	AAA	5.834	5.0000	M	12/1/2035	96.50	35,407,962	33,764,730.49	34,315,508.44
								2,413,328,358	2,370,698,255.30	2,367,608,065.94
FHLMC GOLD TOTAL										
				Instrument:	FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNGL POOL #8241	31360KEN0	AAA	7.762	9.5000	M	5/1/2010	107.40	2,438,204	2,496,719.54	2,637,908.94
FNMA 20YR POOL # 253886	31371J6X7	AAA	6.383	6.5000	M	7/1/2021	102.11	1,392,099	1,397,175.20	1,429,012.46
FNMA 20YR POOL #254296	31371KNM9	AAA	6.383	6.5000	M	4/1/2022	102.12	4,163,152	4,180,049.24	4,273,753.03
FNMA 20YR POOL #254305	31371KNW7	AAA	6.055	6.5000	M	5/1/2022	102.12	5,873,463	5,970,275.58	6,029,501.59
FNMA 20YR POOL #254764	31371K5Z0	AAA	4.993	5.5000	M	6/1/2023	99.21	26,845,759	27,244,715.87	26,757,794.51
FNMA 20YR POOL #254800	31371K7M7	AAA	4.986	5.5000	M	7/1/2023	99.21	29,924,287	30,377,048.25	29,826,234.68
FNMA 20YR POOL #254831	31371LA82	AAA	4.633	5.0000	M	8/1/2023	97.09	18,135,512	18,395,480.17	17,682,607.32
FNMA 20YR POOL #255030	31371LHF9	AAA	4.960	5.5000	M	12/1/2023	99.21	12,214,513	12,427,911.59	12,174,490.19
FNMA 20YR POOL #255362	31371LTT6	AAA	5.171	6.0000	M	8/1/2024	100.97	19,614,694	20,073,226.71	19,902,833.69
FNMA 20YR POOL #255628	31371L4M8	AAA	4.795	5.5000	M	2/1/2025	99.21	18,982,113	19,343,156.40	18,919,915.05
FNMA 20YR POOL #255668	31371L6D6	AAA	4.830	5.5000	M	3/1/2025	99.21	19,261,064	19,610,358.15	19,197,951.92
FNMA 20YR POOL #255731	31371MA80	AAA	4.957	5.0000	M	6/1/2025	97.08	42,081,413	42,121,078.21	41,029,237.52
FNMA 20YR POOL #256086	31371MNB9	AAA	5.455	5.0000	M	12/1/2025	97.08	24,253,559	23,712,196.55	23,647,138.93
FNMA 20YR POOL #357700	31376KKM7	AAA	4.826	5.5000	M	1/1/2025	99.21	23,199,693	23,618,507.20	23,123,675.03
FNMA 20YR POOL #756581	31403SRA6	AAA	4.890	6.0000	M	11/1/2023	100.97	571,834	589,703.17	580,240.35
FNMA 7YR BALLOON POOL #254188	31371KJ93	AAA	5.021	5.5000	M	1/1/2009	99.87	578,628	581,113.04	580,533.62
FNMA 7YR BALLOON POOL #254228	31371KLH2	AAA	5.041	5.5000	M	3/1/2009	99.87	1,237,999	1,242,918.19	1,242,100.59
FNMA 7YR BALLOON POOL #254256	31371KMD0	AAA	4.971	5.5000	M	4/1/2009	99.87	4,859,922	4,886,087.75	4,876,024.83
FNMA 7YR BALLOON POOL #254339	31371KPY1	AAA	5.041	5.5000	M	5/1/2009	99.87	2,036,363	2,045,890.44	2,043,110.65
FNMA 7YR BALLOON POOL #254366	31371KQT1	AAA	5.007	5.5000	M	5/1/2009	99.87	1,302,201	1,309,810.93	1,306,515.83
FNMA DWARF POOL #253884	31371J6V1	AAA	5.761	6.5000	M	8/1/2016	102.34	2,823,988	2,893,072.13	2,905,252.89
FNMA DWARF POOL #254510	31371KVB4	AAA	3.878	5.0000	M	11/1/2017	98.54	50,963,569	52,127,458.89	50,433,377.89
FNMA DWARF POOL #254991	31371LF87	AAA	4.644	5.5000	M	11/1/2018	100.21	19,214,395	19,612,133.92	19,342,426.70
FNMA DWARF POOL #313313	31374GAN7	AAA	5.514	6.0000	M	12/1/2011	101.47	4,313,149	4,355,423.97	4,398,075.15
FNMA DWARF POOL #323980	31374T2M0	AAA	6.148	6.0000	M	4/1/2014	101.48	2,987,443	2,967,486.28	3,046,713.58
FNMA DWARF POOL #357350	31376J5K1	AAA	4.673	5.5000	M	2/1/2018	100.21	10,989,461	11,232,460.44	11,062,686.96
FNMA DWARF POOL #357740	31376KLV6	AAA	4.855	5.5000	M	3/1/2020	99.96	13,391,102	13,651,493.22	13,447,523.45

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

Monthly Market

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA DWARF POOL #420835	31379JPU4	AAA	6.236	6.0000 M	7/1/2013	101.48	1,771,238	1,758,388.11	1,806,325.92
FNMA DWARF POOL #429755	31379UMC2	AAA	6.180	6.0000 M	5/1/2013	101.48	1,509,473	1,501,449.94	1,539,375.45
FNMA DWARF POOL #431241	31379WBJ5	AAA	6.236	6.0000 M	7/1/2013	101.48	1,866,008	1,852,249.09	1,902,973.93
FNMA DWARF POOL #433207	31379YGQ0	AAA	6.236	6.0000 M	7/1/2013	101.48	2,362,380	2,345,995.80	2,409,178.75
FNMA DWARF POOL #437914	31380EN75	AAA	6.236	6.0000 M	8/1/2013	101.48	1,870,333	1,857,086.56	1,907,384.56
FNMA DWARF POOL #437946	31380EP73	AAA	6.178	6.0000 M	7/1/2013	101.48	1,879,790	1,869,401.22	1,917,028.51
FNMA DWARF POOL #535213	31384VSA1	AAA	6.025	7.0000 M	3/1/2015	102.29	2,474,639	2,532,349.46	2,545,842.25
FNMA DWARF POOL #545299	31385HX49	AAA	5.676	6.5000 M	11/1/2016	102.34	2,975,142	3,042,933.86	3,060,756.35
FNMA DWARF POOL #545305	31385HYA4	AAA	4.365	6.0000 M	11/1/2016	101.49	5,122,993	5,329,356.00	5,224,940.30
FNMA DWARF POOL #555028	31385WSR1	AAA	4.355	6.0000 M	10/1/2017	101.49	15,293,802	15,896,061.47	15,598,607.92
FNMA DWARF POOL #555249	31385WZN2	AAA	4.673	5.5000 M	2/1/2018	100.21	10,505,895	10,738,453.55	10,575,899.48
FNMA DWARF POOL #555902	31385XRX7	AAA	4.886	6.0000 M	9/1/2018	101.49	12,129,706	12,541,524.97	12,371,086.74
FNMA DWARF POOL #657369	31390VJN5	AAA	3.152	5.5000 M	9/1/2017	100.27	7,765,576	7,968,084.41	7,822,058.05
FNMA DWARF POOL #668818	31391KAT4	AAA	4.781	5.0000 M	11/1/2017	98.54	15,145,364	15,374,234.93	14,987,801.33
FNMA DWARF POOL #672338	31391N4X6	AAA	4.880	5.0000 M	12/1/2017	98.54	10,488,532	10,560,163.15	10,379,416.06
FNMA DWARF POOL #678432	31391VVZ3	AAA	4.739	5.0000 M	12/1/2017	98.54	10,149,630	10,228,926.37	10,044,039.76
FNMA DWARF POOL #712352	31401ML90	AAA	3.603	5.0000 M	6/1/2018	98.51	11,401,747	11,601,660.65	11,279,595.98
FNMA DWARF POOL #720692	31401WUR8	AAA	3.604	5.0000 M	6/1/2018	98.51	10,612,911	10,825,970.77	10,499,211.40
FNMA DWARF POOL #820408	31406UNZ7	AAA	4.856	5.5000 M	4/1/2020	99.96	10,931,351	11,144,009.78	10,977,408.60
FNMA POOL # 125248	31365EBR3	AAA	6.686	7.0000 M	10/1/2023	103.52	1,641,080	1,661,275.87	1,708,484.57
FNMA POOL # 190605	31368HU68	AAA	6.576	7.5000 M	2/1/2009	102.58	260,535	260,712.75	268,892.46
FNMA POOL # 266202	31371YU33	AAA	6.706	6.5000 M	1/1/2024	102.74	1,517,425	1,505,792.49	1,567,267.50
FNMA POOL # 268312	31372CAM0	AAA	6.801	6.5000 M	1/1/2024	102.74	954,453	943,831.73	985,803.98
FNMA POOL # 50965	313615TW6	AAA	6.711	6.5000 M	1/1/2024	102.84	4,026,649	3,994,535.00	4,162,937.64
FNMA POOL #001171	31360BJQ8	AAA	8.205	7.7500 M	5/1/2009	103.03	13,735	13,734.83	14,239.56
FNMA POOL #007	31360AAG1	AAA	8.604	8.5000 M	1/1/2010	105.57	12,278	12,277.75	13,048.36
FNMA POOL #124485	31365DF26	AAA	7.267	8.5000 M	9/1/2007	103.43	13,000	13,000.14	13,538.64
FNMA POOL #124570	31365DJP1	AAA	7.180	8.5000 M	9/1/2007	103.43	16,245	16,244.84	16,917.76
FNMA POOL #124749	DWARF 31365DQA6	AAA	6.878	8.5000 M	1/1/2008	103.43	136	137.79	141.83
FNMA POOL #1464	31360BTv6	AAA	8.446	7.7500 M	6/1/2008	103.03	62,467	62,414.74	64,762.79
FNMA POOL #1500	31360BUZ5	AAA	8.300	14.7500 M	3/1/2012	113.48	23,188	24,557.34	26,598.97

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #190031	31368HA86	AAA	7.101	8.0000 M	12/1/2019	104.54	342,402	349,543.15	360,236.90
FNMA POOL #190101	31368HDE0	AAA	7.216	8.0000 M	1/1/2023	104.54	749,355	764,026.02	788,385.99
FNMA POOL #190700	31368HX57	AAA	6.612	7.5000 M	2/1/2009	102.31	346,329	346,611.83	356,496.71
FNMA POOL #2114	31360CK35	AAA	8.931	8.2500 M	11/1/2008	103.78	27,113	27,113.22	28,323.38
FNMA POOL #22022	313606PF6	AAA	9.019	8.5000 M	6/1/2014	104.92	13,322	13,321.59	14,070.96
FNMA POOL #2436	31360CV58	AAA	15.014	15.0000 M	11/1/2012	113.48	3,217	3,216.49	3,690.34
FNMA POOL #2440	31360CV90	AAA	8.875	14.7500 M	8/1/2012	113.48	22,449	23,805.56	25,751.28
FNMA POOL #2459	31360CWU2	AAA	9.084	8.5000 M	6/1/2015	104.92	81,337	81,336.78	85,912.26
FNMA POOL #252645	31371HTA6	AAA	7.498	6.5000 M	8/1/2029	102.66	2,150,346	2,041,703.37	2,219,085.90
FNMA POOL #252981	31371H6S2	AAA	7.054	7.5000 M	1/1/2030	103.94	741,801	752,084.60	775,679.06
FNMA POOL #253481	31371JRA4	AAA	7.865	8.0000 M	9/1/2030	104.03	1,359,652	1,369,176.27	1,423,456.14
FNMA POOL #254479	31371KUC3	AAA	4.738	6.5000 M	10/1/2032	102.41	3,703,281	3,800,906.89	3,812,478.88
FNMA POOL #254514	31371KVF5	AAA	5.748	5.5000 M	11/1/2032	99.05	12,923,608	12,773,330.40	12,860,196.44
FNMA POOL #254548	31371KWH0	AAA	5.694	5.5000 M	11/1/2032	99.05	33,661,652	33,332,592.60	33,496,485.35
FNMA POOL #254981	31371LFW4	AAA	5.298	6.0000 M	11/1/2033	100.85	9,623,762	9,829,144.76	9,753,586.14
FNMA POOL #255028	31371LHD4	AAA	5.458	5.5000 M	1/1/2034	99.04	19,136,108	19,158,208.53	19,040,682.16
FNMA POOL #255230	31371LPP8	AAA	5.608	5.0000 M	6/1/2034	96.71	20,032,404	19,356,897.51	19,456,405.90
FNMA POOL #25934	31361AY74	AAA	8.732	8.0000 M	7/1/2008	103.91	4,181	4,181.08	4,372.41
FNMA POOL #27070	31361CCF6	AAA	6.222	7.5000 M	10/1/2014	103.22	9,414	9,414.37	9,775.90
FNMA POOL #277	31360AJW7	AAA	8.500	8.5000 M	9/1/2009	104.92	29,649	29,648.88	31,316.68
FNMA POOL #28017	31361DDW6	AAA	8.775	8.5000 M	6/1/2016	105.79	7,694	7,647.82	8,194.17
FNMA POOL #30349	31361FWJ9	AAA	8.956	8.5000 M	8/1/2016	105.79	21,307	21,099.04	22,690.51
FNMA POOL #313945	31374GWE3	AAA	6.101	6.5000 M	1/1/2028	102.72	4,872,485	5,005,156.31	5,031,360.98
FNMA POOL #323500	31374TKM0	AAA	7.839	7.0000 M	1/1/2029	103.32	1,176,219	1,109,221.83	1,222,106.70
FNMA POOL #357705	31376KKS4	AAA	5.366	5.5000 M	2/1/2035	98.87	41,306,018	41,509,874.16	41,029,817.93
FNMA POOL #37931	FHA/VA 31361QEC0	AAA	9.058	7.5000 M	9/1/2007	103.02	5,911	5,911.35	6,126.94
FNMA POOL #408220	31378TPD1	AAA	6.433	6.0000 M	1/1/2028	101.13	969,212	944,661.31	985,019.75
FNMA POOL #433690	31379YXT5	AAA	6.205	6.0000 M	11/1/2028	101.13	2,226,652	2,198,808.69	2,262,969.08
FNMA POOL #440702	31380HRX7	AAA	6.205	6.0000 M	11/1/2028	101.13	4,347,916	4,294,220.80	4,418,830.00
FNMA POOL #44599	31361XRU1	AAA	8.381	8.2500 M	9/1/2010	103.78	11,449	11,448.90	11,959.91
FNMA POOL #481713	31382GDS3	AAA	6.237	6.0000 M	2/1/2029	101.04	7,079,804	6,984,507.52	7,188,690.92

Monthly Market

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #487317	31382NK68	AAA	6.498	6.5000 M	4/1/2029	102.66	2,188,176	2,190,013.95	2,258,124.52
FNMA POOL #487367	31382NMQ2	AAA	6.527	6.5000 M	4/1/2029	102.66	1,160,614	1,159,430.01	1,197,714.66
FNMA POOL #490228	31382RSR5	AAA	6.497	6.5000 M	3/1/2029	102.66	2,574,297	2,576,417.71	2,656,588.34
FNMA POOL #490800	31382SGH8	AAA	7.516	6.5000 M	4/1/2029	102.66	1,812,038	1,719,331.61	1,869,962.55
FNMA POOL #493925	31382VVS0	AAA	6.498	6.5000 M	4/1/2029	102.66	1,789,412	1,790,948.88	1,846,613.43
FNMA POOL #493926	31382VVT8	AAA	6.516	6.5000 M	4/1/2029	102.66	1,338,441	1,337,992.84	1,381,226.16
FNMA POOL #494126	31382V4K7	AAA	6.516	6.5000 M	4/1/2029	102.66	2,272,641	2,271,902.65	2,345,289.31
FNMA POOL #494181	31382V6S8	AAA	6.530	6.5000 M	4/1/2029	102.66	1,859,036	1,856,887.10	1,918,463.69
FNMA POOL #494232	31382WA93	AAA	6.530	6.5000 M	4/1/2029	102.66	2,407,347	2,404,634.30	2,484,301.39
FNMA POOL #50930	313615ST4	AAA	6.778	7.0000 M	11/1/2023	103.52	2,130,232	2,150,301.81	2,217,727.38
FNMA POOL #50947	313615TC0	AAA	6.775	7.0000 M	12/1/2023	103.52	2,012,184	2,031,600.70	2,094,830.95
FNMA POOL #52206	313617AF9	AAA	8.647	8.0000 M	7/1/2017	104.54	14,461	14,246.15	15,214.61
FNMA POOL #535041	31384VLW0	AAA	7.753	7.0000 M	12/1/2029	103.34	589,090	552,960.56	612,195.66
FNMA POOL #535116	31384VN99	AAA	7.053	7.5000 M	1/1/2030	103.94	1,683,580	1,706,546.47	1,760,469.18
FNMA POOL #535704	31384WDH0	AAA	5.179	5.5000 M	12/1/2030	99.21	9,533,623	9,586,590.69	9,502,098.44
FNMA POOL #54465	313619QS0	AAA	9.152	8.5000 M	7/1/2017	105.78	28,241	27,816.24	30,075.00
FNMA POOL #545998	31385JRT7	AAA	5.490	6.0000 M	11/1/2032	100.91	18,418,935	18,781,490.43	18,679,194.73
FNMA POOL #555783	31385XM87	AAA	5.739	4.5000 M	10/1/2033	94.01	21,123,282	19,586,058.47	19,936,787.29
FNMA POOL #558684	31386BUH5	AAA	7.194	7.5000 M	1/1/2031	103.94	726,390	734,498.47	759,549.49
FNMA POOL #563868	31386HMR9	AAA	7.195	7.5000 M	1/1/2031	103.94	155,611	157,445.64	162,714.85
FNMA POOL #59306	31362E3P9	AAA	8.931	8.2500 M	5/1/2008	103.71	3,470	3,470.20	3,622.93
FNMA POOL #59308	31362E3R5	AAA	9.078	8.5000 M	3/1/2018	105.33	4,164	4,164.17	4,415.56
FNMA POOL #593826	31387TVT8	AAA	6.699	6.5000 M	8/1/2029	102.72	3,087,873	3,044,527.89	3,188,466.09
FNMA POOL #636697	31389VKJ5	AAA	6.562	6.0000 M	5/1/2032	100.91	3,862,556	3,644,940.75	3,917,133.46
FNMA POOL #655619	31390TK81	AAA	4.666	6.5000 M	8/1/2032	102.41	3,592,782	3,676,610.79	3,698,720.89
FNMA POOL #68105	31362QU64	AAA	9.970	7.5000 M	2/1/2008	103.02	342	341.75	354.22
FNMA POOL #683040	31400BZD1	AAA	4.127	6.0000 M	2/1/2033	100.85	4,224,719	4,366,667.08	4,281,710.53
FNMA POOL #685522	31400ESK7	AAA	5.280	6.0000 M	10/1/2033	100.85	19,230,483	19,625,150.47	19,489,902.69
FNMA POOL #695206	31400RKT7	AAA	5.236	6.0000 M	3/1/2033	100.85	16,937,155	17,310,087.24	17,165,637.02
FNMA POOL #70189	31362S7A7	AAA	8.736	8.2500 M	3/1/2011	103.71	3,838	3,838.02	4,006.93
FNMA POOL #70816	MBS 31362TVH3	AAA	9.558	8.0000 M	1/1/2019	103.91	54,146	54,145.89	56,623.93

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #708935	31401HSY9	AAA	5.695	5.5000 M	6/1/2033	99.04	27,993,103	27,671,685.38	27,853,510.95
FNMA POOL #709592	31401JKD9	AAA	5.124	5.5000 M	5/1/2033	99.04	19,712,651	19,843,952.61	19,614,350.08
FNMA POOL #713975	31401PFQ2	AAA	5.556	5.5000 M	7/1/2033	99.04	25,563,957	25,488,375.00	25,436,477.60
FNMA POOL #725424	31402C4H2	AAA	5.182	5.5000 M	4/1/2034	99.00	67,476,361	68,108,483.12	67,108,839.28
FNMA POOL #7263	31360JB89	AAA	8.960	8.2500 M	3/1/2008	103.71	1,775	1,775.48	1,853.63
FNMA POOL #7265	31360JCA3	AAA	8.485	8.5000 M	2/1/2011	105.67	9,974	9,974.18	10,610.47
FNMA POOL #7338	31360JEK9	AAA	8.911	7.5000 M	9/1/2010	103.09	52,309	52,211.82	54,251.88
FNMA POOL #734917	31402QPA3	AAA	5.353	5.0000 M	8/1/2033	96.79	17,281,507	16,951,078.73	16,798,085.77
FNMA POOL #735230	31402QY39	AAA	5.133	5.5000 M	2/1/2035	98.87	26,028,466	26,328,136.02	25,854,422.17
FNMA POOL #735503	31402RDG1	AAA	5.354	6.0000 M	4/1/2035	100.67	24,146,566	24,598,328.89	24,427,873.18
FNMA POOL #739713	31402VYJ3	AAA	5.246	6.0000 M	10/1/2033	100.85	8,504,080	8,688,255.48	8,618,799.89
FNMA POOL #740242	31402WLX4	AAA	5.234	5.5000 M	9/1/2033	99.04	28,415,746	28,653,648.37	28,274,046.15
FNMA POOL #741907	31402YGQ1	AAA	5.416	4.5000 M	10/1/2033	94.01	16,292,102	15,401,914.90	15,376,974.33
FNMA POOL #745418	31403DDX4	AAA	5.898	5.5000 M	4/1/2036	98.84	29,741,810	29,100,543.85	29,532,526.30
FNMA POOL #751558	31403K5T6	AAA	5.187	6.0000 M	11/1/2033	100.85	3,321,252	3,398,544.71	3,366,056.12
FNMA POOL #773358	31404NE77	AAA	5.749	4.5000 M	5/1/2034	93.88	14,091,090	13,057,993.06	13,280,993.66
FNMA POOL #773572	31404NMV5	AAA	5.249	4.5000 M	5/1/2034	93.88	12,669,642	12,098,079.25	11,941,263.86
FNMA POOL #77721	313624LA4	AAA	8.888	8.5000 M	8/1/2014	105.67	14,010	14,002.76	14,903.69
FNMA POOL #7774	31360JT72	AAA	8.000	8.0000 M	8/1/2008	103.91	2,846	2,846.33	2,976.61
FNMA POOL #783691	31405AUQ4	AAA	5.742	4.5000 M	6/1/2034	93.88	13,314,587	12,347,301.69	12,549,131.54
FNMA POOL #791281	31405KCS8	AAA	5.213	5.5000 M	9/1/2034	99.00	20,688,210	20,882,521.98	20,575,528.53
FNMA POOL #791403	31405KGL9	AAA	5.200	5.5000 M	10/1/2034	99.00	7,507,083	7,581,280.14	7,466,194.30
FNMA POOL #795056	31405PH94	AAA	5.200	5.5000 M	10/1/2034	99.00	14,339,926	14,481,666.53	14,261,821.31
FNMA POOL #797847	31405SL44	AAA	5.310	4.5000 M	2/1/2035	93.71	15,663,661	14,909,120.28	14,737,312.47
FNMA POOL #808198	31406E3F9	AAA	5.305	4.5000 M	3/1/2035	93.71	8,793,373	8,371,330.97	8,273,332.63
FNMA POOL #810101	31406HAA5	AAA	5.605	5.5000 M	3/1/2035	98.87	16,529,678	16,445,273.78	16,419,149.59
FNMA POOL #8199	31360KDC5	AAA	8.017	7.5000 M	6/1/2007	103.02	14,913	14,912.79	15,456.65
FNMA POOL #8245	31360KES9	AAA	8.278	8.0000 M	12/1/2008	103.70	46,261	46,239.00	48,279.65
FNMA POOL #827944	31407DZH1	AAA	5.130	5.5000 M	5/1/2035	98.87	37,803,772	38,230,475.01	37,550,990.75
FNMA POOL #8307	31360KGQ1	AAA	8.472	8.0000 M	5/1/2008	103.70	155,575	155,474.35	162,365.20
FNMA POOL #831043	31407HHU3	AAA	5.825	5.5000 M	10/1/2035	98.87	23,663,267	23,258,768.57	23,505,038.94

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: FNMA	FEDERAL NATIONAL MORTGAGE ASSN POOL				
FNMA POOL #832443	31407JZG0	AAA	6.012	5.0000 M	9/1/2035	96.55	50,046,166	47,171,888.36	48,528,599.63
FNMA POOL #835751	31407NQC0	AAA	5.686	4.5000 M	8/1/2035	93.71	20,789,440	19,325,236.46	19,559,952.83
FNMA POOL #83648	31407MHZ1	AAA	5.810	5.0000 M	8/1/2035	96.55	26,618,376	25,401,362.16	25,811,218.29
FNMA POOL #842755	31407WH89	AAA	5.986	5.0000 M	10/1/2035	96.55	50,947,598	48,069,403.04	49,402,697.13
FNMA POOL #844154	31407XZT1	AAA	5.792	5.5000 M	11/1/2035	98.87	20,187,824	19,871,878.87	20,052,834.94
FNMA POOL #844738	31407YPX1	AAA	5.840	5.5000 M	12/1/2035	98.87	34,930,846	34,288,159.84	34,697,274.99
FNMA POOL #848358	31408DQK3	AAA	5.730	5.5000 M	12/1/2035	98.87	42,516,591	41,986,492.13	42,232,297.14
FNMA POOL #85	31360ACW4	AAA	8.630	8.5000 M	3/1/2011	105.55	17,894	17,891.27	19,013.60
FNMA POOL #867439	31409CV85	AAA	5.928	5.0000 M	5/1/2036	96.54	47,124,423	44,521,488.59	45,690,741.32
FNMA POOL #868350	31409DWK5	AAA	5.937	5.0000 M	4/1/2036	96.54	46,147,626	43,592,529.89	44,743,660.97
							1,619,418,820	1,606,910,172.59	1,603,733,802.32
FEDERAL NATIONAL MORTGAGE ASSN POOL TOTAL									
				Instrument: FRBES	FLOATING RATE CORPORATE BOND				
BANK OF AMERICA NA	06050TJS2	AA1	5.435	5.5106 Q	7/25/2008	100.01	12,000,000	12,000,753.67	12,123,195.95
BOIT A1 A1	TY 1/15/2008) 06423RAP1	AAA	5.475	5.4400 M	9/15/2010	100.14	75,000,000	75,112,250.50	75,300,229.17
CCCIT 2001 -A7 A7	17305EAQ8	AAA	5.498	5.5088 Q	8/15/2013	100.41	50,000,000	50,236,104.49	50,564,598.96
CCCIT 2003 A9 A9	17305EBX2	AAA	5.469	5.4550 Q	11/22/2010	100.16	70,190,000	70,318,562.11	70,746,197.26
CCCIT 2004 A3 A3	17305ECD5	AAA	5.483	5.4456 Q	7/25/2011	100.18	10,000,000	10,015,210.47	10,122,330.79
CHAIT 2006 A1 A	161571BB9	AAA	5.449	5.3600 M	4/15/2013	100.07	29,020,000	29,049,219.15	29,114,758.36
CHAIT 2006 A7 A	161571BM5	AAA	5.439	5.3600 M	2/15/2013	100.00	70,000,000	70,000,000.00	70,145,911.11
CHASE ISSUANCE TRUST (EXPECTED	161571AU8	AAA	5.396	5.3500 M	11/15/2011	100.07	25,000,000	25,023,143.80	25,081,395.83
DISCOVER CARD MASTER TRUST I	25466KES4	AAA	5.446	5.4300 M	5/15/2011	100.18	22,761,000	22,813,651.09	22,859,972.42
HBOS TREASURY SRVCS PLC	4041A0CA4	AA2	5.468	5.4138 Q	7/17/2009	100.01	30,600,000	30,609,894.87	30,952,482.25
MBNAS 2005 A9 A9	55264TDL2	AAA	4.456	5.3600 M	4/15/2013	100.07	90,000,000	90,097,412.09	90,290,275.00
							484,571,000	485,276,202.24	487,301,347.10
FLOATING RATE CORPORATE BOND TOTAL									
				Instrument: GNMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				
GNMA POOL # 377622	36204RPF9	AAA	7.077	7.0000 M	10/15/2025	103.97	1,271,428	1,270,268.71	1,329,320.75
GNMA POOL # 410297	36206FX23	AAA	7.320	7.5000 M	11/15/2025	103.32	405,410	410,152.57	421,387.33
GNMA POOL # 414637	36206LS26	AAA	7.077	7.0000 M	10/15/2025	103.97	407,251	406,873.06	425,794.07
GNMA POOL #103868	36214EJM8	AAA	9.149	8.0000 M	4/1/2008	104.04	995	988.33	1,041.40
GNMA POOL #103871	VA 36214EJQ9	AAA	9.308	9.0000 M	10/1/2009	106.16	3,521	3,512.80	3,764.52

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: GNMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				
GNMA POOL #196063	36217KWY0	AAA	9.553	8.5000 M	3/1/2017	105.38	36,334	35,356.76	38,545.74
GNMA POOL #221981	36218GRA6	AAA	9.724	9.0000 M	10/1/2017	107.50	492,337	484,016.85	532,944.46
GNMA POOL #327203	36224FNU0	AAA	7.731	6.5000 M	2/1/2024	103.53	97,216	91,136.95	101,169.99
GNMA POOL #337519	36224S4C3	AAA	7.877	6.5000 M	9/1/2023	103.53	796,023	741,014.59	828,402.74
GNMA POOL #345139	36203CLU4	AAA	8.181	6.5000 M	12/1/2023	103.53	937,397	858,983.96	975,526.90
GNMA POOL #345605	36203C3N0	AAA	7.738	6.5000 M	3/1/2024	103.52	1,718,999	1,611,611.18	1,788,732.81
GNMA POOL #345921	36203DG61	AAA	8.179	6.5000 M	1/1/2024	103.53	1,622,577	1,486,025.14	1,688,577.55
GNMA POOL #345990	36203DKB5	AAA	7.866	6.5000 M	12/1/2023	103.53	942,080	877,594.18	980,400.97
GNMA POOL #346013	36203DK25	AAA	8.512	6.5000 M	1/1/2024	103.53	2,324,399	2,094,711.22	2,418,947.62
GNMA POOL #346691	36203EC48	AAA	8.520	7.5000 M	8/15/2023	103.33	370,823	354,823.97	385,481.35
GNMA POOL #346927	36203ELG1	AAA	7.872	6.5000 M	12/1/2023	103.53	1,395,912	1,301,080.76	1,452,692.78
GNMA POOL #347041	36203EP28	AAA	8.392	6.5000 M	1/1/2024	103.53	841,257	762,594.63	875,476.01
GNMA POOL #351410	36203KKX1	AAA	8.149	6.5000 M	1/1/2024	103.53	2,645,302	2,428,711.74	2,752,904.55
GNMA POOL #352113	36203LDS8	AAA	8.520	7.5000 M	8/15/2023	103.33	479,073	458,419.71	498,010.72
GNMA POOL #354587	36203N2U1	AAA	8.524	7.5000 M	5/15/2023	103.33	207,797	198,801.59	216,011.60
GNMA POOL #354610	36203N3T3	AAA	8.518	7.5000 M	7/15/2023	103.33	260,233	248,984.49	270,520.19
GNMA POOL #354687	36203N6Y9	AAA	7.736	6.5000 M	11/1/2023	103.53	481,763	451,677.97	501,359.03
GNMA POOL #354693	36203N7E2	AAA	8.109	7.0000 M	11/1/2023	104.19	861,949	817,684.91	903,110.43
GNMA POOL #354733	36203PBA0	AAA	8.510	6.5000 M	1/1/2024	103.53	1,016,555	915,974.57	1,057,904.97
GNMA POOL #354739	36203PBG7	AAA	8.507	6.5000 M	1/1/2024	103.53	3,299,535	2,973,331.36	3,433,749.11
GNMA POOL #354798	36203PDB6	AAA	7.452	7.0000 M	4/1/2024	104.01	1,997,697	1,959,166.03	2,089,377.47
GNMA POOL #354809	36203PDN0	AAA	7.842	6.5000 M	4/1/2024	103.52	1,521,855	1,417,406.23	1,583,591.45
GNMA POOL #366657	36204DJA8	AAA	8.183	6.5000 M	12/1/2023	103.53	1,783,552	1,633,767.26	1,856,101.15
GNMA POOL #366685	36204DJ67	AAA	8.415	6.5000 M	1/1/2024	103.53	568,874	515,111.00	592,014.15
GNMA POOL #366737	36204DLS6	AAA	8.208	6.5000 M	4/1/2024	103.52	3,087,744	2,823,677.66	3,213,003.00
GNMA POOL #366792	36204DNH8	AAA	8.127	6.5000 M	5/1/2024	103.52	1,329,147	1,220,097.84	1,383,065.95
GNMA POOL #371713	36204J3W4	AAA	7.729	6.5000 M	4/1/2024	103.52	978,634	917,262.79	1,018,334.21
GNMA POOL #376371	36204QCG3	AAA	7.241	7.0000 M	1/1/2024	104.19	2,765,573	2,740,179.16	2,897,637.91
GNMA POOL #376506	36204QGP9	AAA	7.789	6.5000 M	5/1/2024	103.52	1,305,811	1,219,500.44	1,358,783.68
GNMA POOL #376507	36204QGQ7	AAA	8.171	6.5000 M	5/1/2024	103.52	254,559	233,070.42	264,886.12
GNMA POOL #379194	36204TGB4	AAA	8.177	6.5000 M	1/1/2024	103.52	1,736,771	1,593,419.88	1,807,226.30

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DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: GNMA	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				
GNMA POOL #385849	36205BTE2	AAA	8.467	7.5000 M	8/15/2024	103.32	88,005	84,303.71	91,479.81
GNMA POOL #412373	36206JCJ1	AAA	6.954	7.0000 M	11/15/2027	103.26	440,462	442,796.15	457,399.44
GNMA POOL #412383	36206JCU6	AAA	6.930	7.0000 M	12/15/2027	103.26	751,919	769,843.52	780,832.91
GNMA POOL #412389	36206JC28	AAA	6.798	7.0000 M	12/15/2027	103.26	834,942	846,876.91	867,048.52
GNMA POOL #413442	36206KHT1	AAA	7.495	7.5000 M	10/15/2025	103.32	1,254,981	1,259,439.89	1,304,439.96
GNMA POOL #413451	36206KH46	AAA	7.349	7.5000 M	10/15/2025	103.32	1,145,796	1,157,665.64	1,190,951.85
GNMA POOL #414636	36206LSZ3	AAA	7.495	7.5000 M	10/15/2025	103.32	318,375	319,514.25	330,922.03
GNMA POOL #414675	36206LT82	AAA	7.349	7.5000 M	10/15/2025	103.32	276,458	279,335.59	287,352.91
GNMA POOL #416782	36206N6T7	AAA	7.265	7.5000 M	11/15/2025	103.32	1,040,691	1,055,341.81	1,081,704.20
GNMA POOL #461111	36208UGU5	AAA	6.798	7.0000 M	12/15/2027	103.26	585,703	594,068.46	608,224.89
GNMA POOL #462363	36208VTU9	AAA	6.954	7.0000 M	11/15/2027	103.26	352,183	354,048.99	365,725.26
GNMA POOL #462495	36208VXY6	AAA	6.748	7.0000 M	1/15/2028	103.26	1,463,691	1,485,242.96	1,519,945.42
GNMA POOL #462599	36208V3G8	AAA	6.252	6.5000 M	3/15/2028	103.18	1,356,650	1,377,987.71	1,407,112.65
GNMA POOL #477482	36209PM79	AAA	6.269	6.5000 M	10/15/2028	103.18	1,286,899	1,306,478.43	1,334,767.59
GNMA POOL #64334	362097PT8	AAA	8.793	8.0000 M	1/1/2009	104.04	10,123	10,057.03	10,599.81
GNMA POOL #780047	36225ABQ2	AAA	7.682	9.0000 M	12/15/2017	107.48	780,696	801,825.20	844,947.01
GNMA POOL #780109	36225ADN7	AAA	7.692	12.5000 M	11/15/2015	112.77	1,391,662	1,465,273.57	1,583,817.99
GNMA POOL #780141	36225AEN6	AAA	8.000	10.0000 M	12/15/2020	109.08	894,133	923,493.35	982,789.13
GNMA POOL #780158	36225AE71	AAA	7.428	8.0000 M	11/15/2017	104.13	3,833,150	3,926,836.49	4,016,822.00
GNMA POOL #780421	36225APE4	AAA	6.870	7.5000 M	8/15/2026	103.32	403,364	412,964.95	419,293.00
GNMA POOL #780465	36225AQS2	AAA	6.943	7.0000 M	11/15/2026	103.26	1,775,376	1,787,125.30	1,843,644.82
GNMA POOL #780498	36225ART9	AAA	6.888	7.5000 M	1/15/2027	103.32	317,173	324,724.16	329,698.25
GNMA POOL #780587	36225AUL2	AAA	6.947	7.0000 M	6/15/2027	103.26	481,977	485,168.54	500,510.65
GNMA POOL# 423911	36206W3U7	AAA	7.559	8.0000 M	5/15/2026	104.12	470,252	481,948.36	492,747.51
GNMA POOL# 442138	36207UEK0	AAA	7.569	8.0000 M	11/15/2026	104.12	318,950	326,564.56	334,207.85
GNMA POOL# 447754	36208DMB8	AAA	6.843	7.5000 M	7/15/2027	103.32	241,192	247,498.35	250,716.92
GNMA POOL# 455273	36208MXA8	AAA	6.828	7.5000 M	8/15/2027	103.32	239,332	245,784.95	248,782.83
GNMA POOL# 455322	36208MYT6	AAA	6.859	7.5000 M	10/15/2027	103.32	342,077	350,964.78	355,585.58
GNMA POOL# 462481	36208VXJ9	AAA	6.622	7.0000 M	1/15/2028	103.26	1,683,290	1,714,162.25	1,748,018.13
GNMA POOL# 462738	36208WBF9	AAA	6.754	7.0000 M	5/15/2028	103.26	590,166	598,122.79	612,848.40
GNMA POOL# 464819	36208YK81	AAA	6.418	6.5000 M	9/15/2028	103.18	879,534	885,009.36	912,249.78

Group: FIXED INCOME - Internal

Portfolio: FI FIXED INCOME

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Group: FIXED INCOME - Internal										
				Portfolio: FI		FIXED INCOME				
				Instrument: GNMA		GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				
GNMA POOL# 464837	36208YLS6	AAA	6.764	7.0000	M	9/15/2028	103.26	499,384	505,961.33	518,577.11
GNMA POOL# 475562	36209MJF2	AAA	6.418	6.5000	M	9/15/2028	103.18	1,633,089	1,643,235.61	1,693,834.47
GNMA POOL# 780137	36225AEJ5	AAA	7.912	9.5000	M	5/15/2015	108.23	2,232,837	2,293,264.04	2,434,209.29
GNMA POOL# 780220	36225AG53	AAA	6.794	7.5000	M	8/15/2025	103.32	806,923	829,934.02	838,780.09
GNMA POOL# 780545	36225ATA8	AAA	6.822	7.5000	M	4/15/2027	103.33	1,144,608	1,177,167.72	1,189,842.72
GNMA POOL# 780601	36225AU24	AAA	6.604	7.0000	M	7/15/2027	103.67	1,014,517	1,034,275.70	1,057,667.29
GNMA POOL# 780798	36225A3F5	AAA	6.925	7.5000	M	12/15/2027	103.32	2,037,776	2,088,472.23	2,118,248.13
GOVERNMENT NATIONAL MORTGAGE ASSOCIATION TOTAL								75,464,717	73,449,769.37	78,912,145.18
				Instrument: GNMA II		GNMA II				
GNMA POOL #2699	36202C7L1	AAA	7.703	6.0000	M	1/20/2029	101.56	5,174,028	4,695,526.89	5,280,561.13
GNMA POOL #3415	36202DYL9	AAA	5.257	5.5000	M	7/20/2033	99.42	16,627,452	16,770,529.06	16,607,554.48
GNMA POOL #3458	36202DZX2	AAA	5.024	5.0000	M	10/20/2033	97.15	27,401,912	27,379,968.24	26,735,953.86
GNMA POOL #3544	36202D5D9	AAA	5.799	5.5000	M	4/20/2034	99.36	15,209,097	15,002,695.12	15,181,467.39
GNMA II TOTAL								64,412,489	63,848,719.31	63,805,536.86
				Instrument: PAC1		PLANNED AMORTIZATION CLASS I				
FHR 2544 QB	31393FQK5	AAA	4.552	5.0000	M	9/15/2015	99.50	24,868,807	25,066,812.82	24,848,082.55
PLANNED AMORTIZATION CLASS I TOTAL								24,868,807	25,066,812.82	24,848,082.55
				Instrument: SEQ		SEQUENTIAL				
FHR 2521 BN	31392XHM3	AAA	3.559	5.0000	M	8/15/2016	99.23	39,665,727	40,229,183.70	39,527,280.70
SEQUENTIAL TOTAL								39,665,727	40,229,183.70	39,527,280.70
				Instrument: TIPS		TREASURY INFLATION PROTECTED SECURITIES				
TSY INFL IX N/B	9128274Y5	AAA	0.930	3.8750	M	1/15/2009	102.77	28,306,100	29,015,514.91	29,603,671.63
TSY INFL IX N/B	912828FB1	AAA	2.568	2.3750	M	4/15/2011	99.63	58,978,460	58,765,481.79	59,058,642.46
TREASURY INFLATION PROTECTED SECURITIES TOTAL								87,284,560	87,780,996.70	88,662,314.09
				Instrument: TSY		U S TREASURIES				
U S TREASURY	912810FG8	AAA	4.916	5.2500	S	2/15/2029	105.00	41,795,000	43,694,205.85	44,713,551.68
US TREASURY N/B	912810EC8	AAA	6.533	8.8750	S	2/15/2019	136.83	44,250,000	52,957,038.54	62,029,314.51
US TREASURY N/B	912810EE4	AAA	4.566	8.5000	S	2/15/2020	135.08	8,000,000	11,080,818.80	11,063,007.83

DESCRIPTION	IDENTIFIER	RATING	YIELD	COUPON F	MATURITY	PRICE	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - Internal									
				Portfolio: FI	FIXED INCOME				
				Instrument: TSY	U S TREASURIES				
US TREASURY N/B	912810EG9	AAA	6.342	8.7500 S	8/15/2020	138.28	76,760,000	93,884,016.39	108,677,596.46
US TREASURY N/B	912810EL8	AAA	6.858	8.0000 S	11/15/2021	132.56	36,700,000	40,565,498.41	49,032,181.37
US TREASURY N/B	912810EM6	AAA	5.415	7.2500 S	8/15/2022	125.40	51,860,000	61,952,853.43	66,451,044.97
US TREASURY N/B	912810EW4	AAA	4.913	6.0000 S	2/15/2026	113.44	76,160,000	86,364,995.82	88,120,398.20
US TREASURY N/B	912810FE3	AAA	5.020	5.5000 S	8/15/2028	108.14	82,235,000	87,466,215.32	90,640,605.84
US TREASURY N/B	912810FM5	AAA	5.007	6.2500 S	5/15/2030	119.26	40,450,000	47,362,016.52	48,567,693.70
US TREASURY N/B	9128276J6	AAA	4.291	5.7500 S	8/15/2010	103.47	45,940,000	48,169,548.59	48,532,336.77
US TREASURY N/B	9128276T4	AAA	4.091	5.0000 S	2/15/2011	101.27	6,050,000	6,256,924.72	6,240,973.51
US TREASURY N/B	912828AJ9	AAA	4.540	4.3750 S	8/15/2012	98.58	14,975,000	14,856,917.65	15,010,417.90
US TREASURY N/B	912828BH2	AAA	4.902	4.2500 S	8/15/2013	97.50	62,250,000	59,974,024.64	61,695,538.58
US TREASURY N/B	912828BK5	AAA	4.358	3.1250 S	9/15/2008	97.22	85,790,000	84,077,612.88	84,207,449.41
US TREASURY N/B	912828CA6	AAA	4.470	4.0000 S	2/15/2014	95.75	98,650,000	95,860,127.59	95,945,874.82
US TREASURY N/B	912828CE8	AAA	3.937	3.1250 S	4/15/2009	96.47	13,700,000	13,459,021.65	13,307,720.08
US TREASURY N/B	912828CJ7	AAA	4.341	4.7500 S	5/15/2014	100.27	86,000,000	88,202,649.54	86,762,572.92
US TREASURY N/B	912828CS7	AAA	4.225	3.5000 S	8/15/2009	96.99	45,400,000	44,590,699.02	44,633,198.93
US TREASURY N/B	912828CT5	AAA	4.627	4.2500 S	8/15/2014	97.09	101,275,000	98,860,079.87	99,957,714.97
US TREASURY N/B	912828DC1	AAA	4.824	4.2500 S	11/15/2014	97.04	52,300,000	50,353,144.82	51,042,078.10
US TREASURY N/B	912828DE7	AAA	3.814	3.5000 S	12/15/2009	96.67	55,000,000	54,520,037.68	53,259,503.85
US TREASURY N/B	912828DM9	AAA	4.614	4.0000 S	2/15/2015	95.29	113,000,000	108,341,922.85	109,383,852.61
US TREASURY N/B	912828DV9	AAA	4.595	4.1250 S	5/15/2015	96.06	215,300,000	208,333,399.98	207,959,489.24
US TREASURY N/B	912828EE6	AAA	4.719	4.2500 S	8/15/2015	96.82	181,385,000	175,437,155.86	178,525,100.72
US TREASURY N/B	912828EN6	AAA	4.817	4.5000 S	11/15/2015	98.49	189,653,000	185,344,555.89	187,904,881.34
US TREASURY N/B	912828EX4	AAA	4.884	4.5000 S	2/28/2011	99.27	35,800,000	35,282,515.48	36,086,759.98
US TREASURY N/B	BONDS 912810DY1	AAA	5.148	8.7500 S	5/15/2017	132.36	96,770,000	124,731,338.34	129,179,288.82
US TREASURY N/B (08 CALL)	912810DF2	AAA	6.560	12.0000 S	8/15/2013	111.08	70,000,000	75,787,393.26	80,927,426.08
U S TREASURIES TOTAL							2,027,448,000	2,097,766,729.39	2,159,857,573.19
FIXED INCOME TOTAL							12,158,715,569	12,267,848,857.24	12,401,036,173.53
FIXED INCOME - Internal TOTAL							12,158,715,569	12,267,848,857.24	12,401,036,173.53

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: FIXED INCOME - External</div> <div>Market: EMERGING</div> <div>Portfolio: FIDELITY</div> <div>Instrument: EXFI</div> <div>FIDELITY INVESTMENTS</div> <div>EXTERNAL MANAGED FI</div> </div>				
FIDELITY - FIXED INCOME	IF-FIDELIT		222,436,456.52	
FIDELITY - LIQUIDITY	IL-FIDELIT		17,298,843.63	
FIDELITY-EQUITY	IE-FIDELIT		47,001.05	
EXTERNAL MANAGED FI TOTAL			239,782,301.20	
FIDELITY INVESTMENTS TOTAL			239,782,301.20	258,905,944.60

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: FIXED INCOME - External</div> <div>Market: EMERGING</div> <div>Portfolio: SALOMON</div> <div>Instrument: EXFI</div> <div>STONE HARBOR INVESTMENT PARTNERS LP</div> <div>EXTERNAL MANAGED FI</div> </div>				
SALOMON - FIXED INCOME	IF-SALOMON		216,415,404.11	
SALOMON - LIQUIDITY	IL-SALOMON		5,974,751.76	
EXTERNAL MANAGED FI TOTAL			222,390,155.87	
STONE HARBOR INVESTMENT PARTNERS LP TOTAL			222,390,155.87	243,268,295.35
EMERGING TOTAL			462,172,457.07	502,174,239.95

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: FIXED INCOME - External</div> <div>Market: HIGH YIELD</div> <div>Portfolio: HUFF</div> <div>Instrument: EXFI</div> <div>W.R. HUFF ASSET MANAGEMENT COMPANY</div> <div>EXTERNAL MANAGED FI</div> </div>				
HUFF - FIXED INCOME	IF-HUFF		3,640,459.44	
EXTERNAL MANAGED FI TOTAL			3,640,459.44	
W.R. HUFF ASSET MANAGEMENT COMPANY TOTAL			3,640,459.44	3,730,753.48

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: FIXED INCOME - External</div> <div>Market: HIGH YIELD</div> <div>Portfolio: OAKTREE</div> <div>Instrument: EXFI</div> <div>OAKTREE CAPITAL MANAGEMENT</div> <div>EXTERNAL MANAGED FI</div> </div>				
OAKTREE - FIXED INCOME	IF-OAKTREE		183,779,846.48	
OAKTREE - LIQUIDITY	IL-OAKTREE		12,157,923.94	
EXTERNAL MANAGED FI TOTAL			195,937,770.42	
OAKTREE CAPITAL MANAGEMENT TOTAL			195,937,770.42	200,741,967.68

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: FIXED INCOME - External				
Market: HIGH YIELD				
Portfolio: PIMCO PACIFIC INVESTMENT COMPANY				
Instrument: EXFI EXTERNAL MANAGED FI				
PIMCO - FIXED INCOME	IF-PIMCO		416,376,944.55	
PIMCO - LIQUIDITY	IL-PIMCO		28,303,697.62	
EXTERNAL MANAGED FI TOTAL			444,680,642.17	
PACIFIC INVESTMENT COMPANY TOTAL			444,680,642.17	461,268,010.74
HIGH YIELD TOTAL			644,258,872.03	665,740,731.90
FIXED INCOME - External TOTAL			1,106,431,329.10	1,167,914,971.85
FIXED INCOME TOTAL			13,374,280,186.34	13,568,951,145.38

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	77.93	100,500	5,645,203.68	7,831,965.00
ABBOTT LABORATORIES	002824100	ABT	48.71	170,000	5,474,457.44	8,280,700.00
ABERCROMBIE & FITCH CO	002896207	ANF	69.63	49,400	2,460,262.60	3,439,722.00
AETNA INC.	00817Y108	AET	43.18	145,200	1,734,020.00	6,269,736.00
AFLAC INC	001055102	AFL	46.00	38,700	1,177,606.62	1,780,200.00
ALCOA INC.	013817101	AA	30.01	211,200	6,083,479.74	6,338,112.00
ALLERGAN PHARMACEUTICALS INC.	018490102	AGN	119.74	66,200	4,917,464.77	7,926,788.00
ALLSTATE CORP	020002101	ALL	65.11	180,400	6,445,058.67	11,745,844.00
ALTRIA GROUP INC	02209S103	MO	85.82	362,300	12,919,654.46	31,092,586.00
AMBAC FINANCIAL GROUP INC.	023139108	ABK	89.07	48,600	3,839,823.40	4,328,802.00
AMERICAN EXPRESS CO.	025816109	AXP	60.67	143,600	4,690,718.64	8,712,212.00
AMERICAN INTL GROUP	026874107	AIG	71.66	344,300	16,257,111.45	24,672,538.00
AMGEN INC	031162100	AMGN	68.31	141,900	4,996,352.89	9,693,189.00
AMR CORP.	001765106	AMR	30.23	1,826,474	20,490,709.49	55,214,309.02
ANADARKO PETROLEUM CORP	032511107	APC	43.52	183,400	4,730,340.79	7,981,568.00
ANHEUSER-BUSCH	035229103	BUD	49.20	87,400	3,376,595.66	4,300,080.00
APACHE CORP.	037411105	APA	66.51	114,100	4,367,022.28	7,588,791.00
APPLE COMPUTER INC.	037833100	AAPL	84.84	70,600	857,484.27	5,989,704.00
APPLIED MATERIALS INC.	038222105	AMAT	18.45	262,000	5,190,683.32	4,833,900.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	31.96	164,600	2,855,243.76	5,260,616.00
AT&T INC	00206R102	T	35.75	603,300	17,869,306.43	21,567,975.00
ATMEL CORP	049513104	ATML	6.05	622,200	3,016,917.04	3,764,310.00
AVNET INC.	053807103	AVT	25.53	130,800	2,301,154.12	3,339,324.00
AVON PRODUCTS	054303102	AVP	33.04	174,322	4,799,238.69	5,759,598.88
BANK OF AMERICA CORP.	060505104	BAC	53.39	618,400	17,572,551.67	33,016,376.00
BANK OF NEW YORK CO, INC	064057102	BK	39.37	456,700	14,352,705.16	17,980,279.00
BARD C. R. INC.	067383109	BCR	82.97	42,900	2,825,431.31	3,559,413.00
BEA SYSTEMS INC	073325102	BEAS	12.58	502,500	4,314,353.32	6,321,450.00
BEAR STEARNS COMPANIES INC	073902108	BSC	162.78	68,810	5,582,400.48	11,200,891.79
BECKMAN COULTER INC.	075811109	BEC	59.80	163,000	9,740,672.99	9,747,400.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
BECTON DICKINSON & COMPANY	075887109	BDX	70.15	39,400	1,386,920.09	2,763,910.00
BED BATH & BEYOND INC	075896100	BBBY	38.10	44,200	1,276,558.33	1,684,020.00
BELLSOUTH	079860102	BLS	47.11	578,500	16,993,566.90	27,253,135.00
BERKLEY (WR) CORP	084423102	BER	34.51	95,000	3,194,939.82	3,278,450.00
BEST BUY COMPANY INC	086516101	BBY	49.19	109,800	3,159,460.04	5,401,062.00
BJ SERVICES CO	055482103	BJS	29.32	261,000	7,154,348.50	7,652,520.00
BOEING CO	097023105	BA	88.84	92,200	4,011,041.69	8,191,048.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	17.18	253,000	5,903,427.20	4,346,540.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.32	448,200	12,819,437.66	11,796,624.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	73.81	96,500	3,184,305.54	7,122,665.00
CAMPBELL SOUP CO.	134429109	CPB	38.89	97,900	2,615,830.00	3,807,331.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	76.82	63,100	4,449,584.41	4,847,342.00
CARDINAL HEALTH INC.	14149Y108	CAH	64.43	65,400	3,100,206.69	4,213,722.00
CAREMARK RX INC	141705103	CMX	57.11	48,800	1,112,852.07	2,786,968.00
CATERPILLAR INC.	149123101	CAT	61.33	232,000	8,922,357.67	14,228,560.00
CBS CORP. CL. B	124857202	CBS	31.18	139,550	4,165,550.08	4,351,169.00
CELGENE CORP	151020104	CELG	57.53	296,400	4,240,063.78	17,051,892.00
CENTURYTEL, INC.	156700106	CTL	43.66	133,800	4,545,361.58	5,841,708.00
CHEVRONTXACO CORP	166764100	CVX	73.53	446,256	16,134,139.45	32,813,203.68
CHUBB CORP	171232101	CB	52.91	151,000	4,624,521.26	7,989,410.00
CIGNA CORP.	125509109	CI	131.57	42,100	2,692,382.40	5,539,097.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	45.31	68,145	2,387,335.51	3,087,649.95
CISCO SYSTEMS	17275R102	CSCO	27.33	1,940,000	37,529,484.99	53,020,200.00
CITIGROUP INC.	172967101	C	55.70	712,600	18,479,311.36	39,691,820.00
CITIZENS COMMUNICATIONS CO	17453B101	CZN	14.37	187,900	2,515,814.13	2,700,123.00
CLEAR CHANNEL COMMUNICATIONS	184502102	CCU	35.54	72,200	3,503,793.33	2,565,988.00
CLOROX COMPANY	189054109	CLX	64.15	51,000	2,521,783.57	3,271,650.00
COCA COLA CO.	191216100	KO	48.25	351,300	15,959,646.64	16,950,225.00
COCA-COLA ENTERPRISE	191219104	CCE	20.42	146,000	3,266,184.40	2,981,320.00
COLGATE PALMOLIVE	194162103	CL	65.24	82,000	3,258,518.69	5,349,680.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
COMCAST CORP - CL A	20030N101	CMCSA	42.33	323,400	9,731,667.03	13,689,522.00
COMPUTER SCIENCES	205363104	CSC	53.37	65,500	2,829,460.72	3,495,735.00
CONAGRA FOODS, INC.	205887102	CAG	27.00	77,000	1,719,941.88	2,079,000.00
CONOCOPHILLIPS	20825C104	COP	71.95	285,262	6,902,359.70	20,524,600.90
CORNING INC	219350105	GLW	18.71	110,200	2,168,086.34	2,061,842.01
COUNTRYWIDE FINANCIAL CORP	222372104	CFC	42.45	128,400	1,862,107.20	5,450,580.00
COVENTRY HEALTH CARE INC.	222862104	CVH	50.05	118,500	4,256,235.42	5,930,925.00
CROWN CASTLE INTL CO	228227104	CCI	32.30	137,000	2,268,393.92	4,425,100.00
D.R. HORTON INC.	23331A109	DHI	26.49	42,867	856,591.35	1,135,546.83
DARDEN RESTAURANTS INC	237194105	DRI	40.17	89,700	2,374,953.33	3,603,249.00
DEERE & CO.	244199105	DE	95.07	41,400	2,245,900.14	3,935,898.00
DELL INC	24702R101	DELL	25.09	27,957	948,754.53	701,441.13
DEVON ENERGY CORPORATION	25179M103	DVN	67.08	201,600	7,219,646.31	13,523,328.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	79.94	101,700	4,693,588.14	8,129,898.00
DISNEY (WALT) CO.	254687106	DIS	34.27	429,000	11,712,668.79	14,701,830.00
DOVER CORP.	260003108	DOV	49.02	124,400	4,648,953.40	6,098,088.00
DOW CHEMICAL CO	260543103	DOW	39.94	174,600	5,973,379.35	6,973,524.00
DUKE ENERGY CORPORATION	26441C105	DUK	33.21	134,700	3,360,858.75	4,473,387.00
E I DUPONT DE NEM.	263534109	DD	48.71	190,100	9,110,194.97	9,259,771.00
E*TRADE GROUP INC.	269246104	ETFC	22.42	274,800	3,693,678.92	6,161,016.00
EATON CORP.	278058102	ETN	75.14	54,300	2,551,108.13	4,080,102.00
EDWARDS (A.G.) INC	281760108	AGE	63.29	85,700	3,679,537.49	5,423,953.00
EL PASO CORP	28336L109	EP	15.28	2,220,000	35,257,541.17	33,921,600.00
ELECTRONIC DATA SYSTEMS	285661104	EDS	27.55	317,900	8,218,482.12	8,758,145.00
ELI LILLY & COMPANY	532457108	LLY	52.10	70,600	3,457,109.22	3,678,260.00
EMBARQ CORP	29078E105	EQ	52.56	43,769	1,814,257.48	2,300,498.64
EMC CORP	268648102	EMC	13.20	529,100	7,435,010.40	6,984,120.00
EMERSON ELECTRIC CO	291011104	EMR	44.09	239,800	6,118,765.73	10,572,782.00
ESTEE LAUDER CO.	518439104	EL	40.82	167,000	6,457,973.50	6,816,940.00
EXPRESS SCRIPTS	302182100	ESRX	71.60	51,400	1,898,869.67	3,680,240.00

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
EXXON MOBIL CORPORATION	30231G102	XOM	76.63	964,800	25,539,737.88	73,932,624.00
FED. NATL. MTG. ASSN.	313586109	FNM	59.39	66,100	3,227,853.10	3,925,679.00
FEDEX CORPORATION	31428X106	FDX	108.62	49,100	2,581,471.22	5,333,242.00
FOREST LABORATORIES INC.	345838106	FRX	50.60	195,100	6,277,577.23	9,872,060.00
FRANKLIN RESOURCES INC	354613101	BEN	110.17	49,200	3,182,623.12	5,420,364.00
FREDDIE MAC	313400301	FRE	67.90	85,200	4,172,971.55	5,785,080.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	55.73	238,227	12,306,813.49	13,276,390.71
GANNETT INC	364730101	GCI	60.46	39,500	2,857,074.27	2,388,170.00
GAP INC	364760108	GPS	19.50	178,800	3,644,382.75	3,486,600.00
GENENTECH INC.	368710406	DNA	81.13	55,000	2,748,142.75	4,462,150.00
GENERAL ELECTRIC CO	369604103	GE	37.21	1,512,300	35,263,254.23	56,272,683.00
GENERAL MILLS INC	370334104	GIS	57.60	78,700	3,492,549.02	4,533,120.00
GILEAD SCIENCES INC.	375558103	GILD	64.93	172,800	3,548,369.50	11,219,904.00
GOLDMAN SACHS GROUP INC	38141G104	GS	199.35	67,000	5,312,568.72	13,356,450.00
GOOGLE INC - CL A	38259P508	GOOG	460.48	27,500	11,170,553.00	12,663,200.00
GRAINGER W W INC	384802104	GWW	69.94	29,200	1,449,239.50	2,042,248.00
HALLIBURTON COMPANY	406216101	HAL	31.05	328,800	4,605,769.00	10,209,240.00
HARLEY-DAVIDSON INC	412822108	HOG	70.47	45,600	1,976,402.95	3,213,432.00
HARTFORD FINL SERVICES	416515104	HIG	93.31	85,500	5,426,653.49	7,978,005.00
HEALTH NET INC	42222G108	HNT	48.66	78,900	2,233,855.29	3,839,274.00
HEINZ H. J. CO.	423074103	HNZ	45.01	98,900	3,543,315.71	4,451,489.00
HEWLETT-PACKARD CO	428236103	HPQ	41.19	568,600	12,585,874.67	23,420,634.00
HOME DEPOT INC.	437076102	HD	40.16	434,200	11,871,257.75	17,437,472.00
HONEYWELL INTERNATIONAL INC	438516106	HON	45.24	273,900	10,780,745.71	12,391,236.00
HUMANA INC.	444859102	HUM	55.31	129,700	2,471,230.72	7,173,707.00
INTEL CORP.	458140100	INTC	20.25	1,156,500	24,584,196.58	23,419,125.00
INTL BUS MACH CORP	459200101	IBM	97.15	244,200	18,359,311.43	23,724,030.00
J C PENNEY INC	708160106	JCP	77.36	34,000	969,350.94	2,630,240.00
JABIL CIRCUIT INC	466313103	JBL	24.55	103,500	2,339,711.65	2,540,925.00
JANUS CAPITAL GROUP INC	47102X105	JNS	21.59	155,000	2,585,491.40	3,346,450.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
JDS UNIPHASE CORP	46612J507	JDSU	16.66	428,512	10,506,175.18	7,139,009.92
JOHNSON & JOHNSON	478160104	JNJ	66.02	514,000	17,847,155.83	33,934,280.00
JPMORGAN CHASE & CO.	46625H100	JPM	48.30	607,418	21,576,743.82	29,338,289.39
KB HOME	48666K109	KBH	51.28	13,600	448,188.01	697,408.00
KEYCORP	493267108	KEY	38.03	60,100	1,682,117.84	2,285,603.00
KING PHARMACEUTICALS	495582108	KG	15.92	1,043,513	16,181,852.85	16,612,726.96
KLA-TENCOR CORP.	482480100	KLAC	49.75	116,000	5,443,195.90	5,771,000.00
KOHL'S CORP	500255104	KSS	68.43	46,100	2,206,994.42	3,154,623.00
KRAFT FOODS INC - A	50075N104	KFT	35.70	209,400	6,485,845.90	7,475,580.00
LABORATORY CRP OF AMER HLDGS	50540R409	LH	73.47	22,600	1,056,595.38	1,660,422.00
LAM RESEARCH CORP	512807108	LRCX	50.62	86,400	1,944,846.35	4,373,568.00
LEHMAN BROTHERS HOLDING	524908100	LEH	78.12	84,200	2,309,558.98	6,577,704.00
LIBERTY GLOBAL INC	530555101	LBTYA	29.15	57,940	1,123,768.88	1,688,951.00
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	97.98	28,485	1,924,234.74	2,790,960.30
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	21.57	142,425	2,650,232.99	3,072,107.25
LINCOLN NATIONAL CORP	534187109	LNC	66.40	105,400	4,366,767.84	6,998,560.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	92.07	58,400	2,592,034.51	5,376,888.00
LOEWS CORP	540424108	LTR	41.47	85,000	3,080,986.50	3,524,950.00
LOWE'S COS	548661107	LOW	31.15	184,200	2,327,834.73	5,737,830.00
LSI LOGIC CORP	502161102	LSI	9.00	1,131,000	11,064,540.33	10,179,000.00
MARATHON OIL CORP	565849106	MRO	92.50	161,000	7,733,061.96	14,892,500.00
MARRIOTT INT'L INC CL-A	571903202	MAR	47.72	56,800	1,356,978.11	2,710,496.00
MARSH & MCLENNAN COS.	571748102	MMC	30.66	94,700	3,238,752.59	2,903,502.00
MASCO CORP.	574599106	MAS	29.87	162,300	4,597,206.45	4,847,901.00
MBIA INC.	55262C100	MBI	73.06	52,600	2,453,161.34	3,842,956.00
MCDONALDS CORPORATION	580135101	MCD	44.33	179,656	5,359,305.40	7,964,150.48
MEADWESTVACO	583334107	MWV	30.06	95,401	2,611,537.17	2,867,754.06
MEDTRONIC INC	585055106	MDT	53.51	181,100	5,427,023.44	9,690,661.00
MERCK & CO INC	589331107	MRK	43.60	682,411	28,241,614.79	29,753,119.60
MERRILL LYNCH & CO. INC.	590188108	MER	93.10	146,600	6,456,047.64	13,648,460.00

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
METLIFE INC	59156R108	MET	59.01	149,900	5,263,953.01	8,845,599.00
MICRON TECHNOLOGY INC	595112103	MU	13.96	455,035	7,107,169.47	6,352,288.60
MICROSOFT CORP.	594918104	MSFT	29.86	1,447,100	36,483,017.21	43,210,406.00
MORGAN STANLEY DEAN WITTER &	617446448	MS	81.43	234,700	10,653,602.66	19,111,621.00
MOTOROLA INC	620076109	MOT	20.56	729,100	12,795,233.67	14,990,296.00
MYLAN LABS	628530107	MYL	19.96	150,200	2,470,032.68	2,997,992.00
NABORS INDUSTRIES LTD.	G6359F103	NBR	29.78	995,500	31,476,673.95	29,645,990.00
NATIONAL CITY CORP	635405103	NCC	36.56	188,200	6,112,273.00	6,880,592.00
NATIONAL SEMICONDUCTOR CORP.	637640103	NSM	22.70	166,200	2,351,524.87	3,772,740.00
NEWFIELD EXPLORATION COMPANY	651290108	NFX	45.95	63,000	2,558,833.02	2,894,850.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	45.15	58,500	2,133,191.80	2,641,275.00
NEWS CORP INC-CL A	65248E104	NWS.A	21.48	495,280	9,185,350.92	10,638,614.40
NORFOLK SOUTHERN CORP.	655844108	NSC	50.29	125,700	2,943,662.12	6,321,453.00
NORTEL NETWORKS CORP.	656568508	NT	26.73	1,700,000	61,134,318.81	45,441,000.00
NORTHROP GRUMMAN CORP.	666807102	NOC	67.70	122,100	5,804,662.51	8,266,170.00
NUCOR CORP	670346105	NUE	54.66	117,000	1,741,150.00	6,395,220.00
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	48.83	266,800	6,641,898.08	13,027,844.00
OLD REPUBLIC INT'L CORP.	680223104	ORI	23.28	189,875	3,539,110.27	4,420,290.00
OMNICARE INC.	681904108	OCR	38.63	563,900	20,690,200.33	21,783,457.00
ORACLE SYS. CORP.	68389X105	ORCL	17.14	693,900	6,909,198.14	11,893,446.00
ORASURE TECHNOLOGIES	68554V108	OSUR	8.26	1,298,177	10,976,698.88	10,722,942.03
PACCAR INC	693718108	PCAR	64.90	116,700	3,580,524.38	7,573,830.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	47.33	142,500	4,911,315.86	6,744,525.00
PARKER-HANNIFIN CORP.	701094104	PH	76.88	104,700	5,719,142.85	8,049,336.00
PEPSI BOTTLING GROUP INC	713409100	PBG	30.91	92,000	2,948,968.00	2,843,720.00
PEPSICO INC.	713448108	PEP	62.55	292,720	9,483,475.29	18,309,636.00
PETSMART INC	716768106	PETM	28.86	80,300	2,474,318.43	2,317,458.00
PFIZER INC.	717081103	PFE	25.90	2,243,896	52,703,392.96	58,116,906.40
PHELPS DODGE CORP.	717265102	PD	119.72	30,000	849,602.75	3,591,600.00
PMC-SIERRA INC	69344F106	PMCS	6.71	1,850,000	12,673,040.00	12,413,500.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
POLYCOM INC.	73172K104	PLCM	30.91	112,200	2,238,856.78	3,468,102.00
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	58.70	49,000	1,597,734.71	2,876,300.00
PROCTER & GAMBLE CO	742718109	PG	64.27	538,065	18,117,625.02	34,581,437.55
PROGRESSIVE CORP	743315103	PGR	24.22	214,400	4,677,829.35	5,192,768.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	85.86	112,000	4,404,884.62	9,616,320.00
QUALCOMM INC	747525103	QCOM	37.79	227,200	5,173,289.57	8,585,888.00
QUEST DIAGNOSTICS INC	74834L100	DGX	53.00	102,600	4,674,048.94	5,437,800.00
QWEST COMMUNICATIONS INTL.	749121109	Q	8.37	4,004,442	26,707,473.42	33,517,179.53
RAYTHEON COMPANY	755111507	RTN	52.80	67,600	2,389,882.05	3,569,280.00
REPUBLIC SERVICES INC	760759100	RSG	40.67	76,200	1,622,818.77	3,099,054.00
REYNOLDS AMERICAN INC	761713106	RAI	65.47	89,600	2,553,341.22	5,866,112.00
RITE AID CORP.	767754104	RAD	5.44	522,400	2,108,753.88	2,841,856.00
ROBERT HALF INTL INC	770323103	RHI	37.12	62,400	1,389,405.71	2,316,288.00
ROCKWELL AUTOMATION INC	773903109	ROK	61.08	89,800	3,349,547.12	5,484,984.00
ROCKWELL COLLINS	774341101	COL	63.29	68,800	2,277,308.70	4,354,352.00
ROHM & HAAS CO	775371107	ROH	51.12	115,000	4,735,739.58	5,878,800.00
SABRE HOLDINGS CORP.	785905100	TSG	31.89	110,000	2,786,857.08	3,507,900.00
SAFECO CORP.	786429100	SAF	62.55	58,000	2,173,834.00	3,627,900.00
SARA LEE CORP.	803111103	SLE	17.03	115,000	2,038,331.56	1,958,450.00
SCHERING-PLOUGH	806605101	SGP	23.64	417,600	8,295,412.31	9,872,064.00
SEARS HOLDINGS CORP	812350106	SHLD	167.93	31,540	2,695,564.83	5,296,512.20
SPRINT NEXTEL CORP	852061100	S	18.89	900,892	18,227,236.78	17,017,849.88
ST JUDE MED. INC.	790849103	STJ	36.56	104,200	1,875,316.95	3,809,552.00
ST PAUL TRAVELERS COS INC	792860108	STA	53.69	311,000	12,715,985.27	16,697,590.00
STAPLES INC	855030102	SPLS	26.70	201,450	2,817,637.48	5,378,715.00
STARWOOD RESORTS	85590A401	HOT	62.50	30,900	0.00	1,931,250.00
STRYKER CORP.	863667101	SYK	55.11	43,100	1,258,902.89	2,375,241.00
SUN MICROSYSTEMS INC.	866810104	SUNW	5.42	4,612,800	30,793,931.95	25,001,376.00
SUNOCO, INC.	86764P109	SUN	62.36	152,200	8,012,088.60	9,491,192.00
SUPER VALU STORES INC.	868536103	SVU	35.75	77,600	1,846,926.21	2,774,200.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LC1 LARGE-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
SYMANTEC CORP	871503108	SYMC	20.85	98,700	1,067,932.47	2,057,895.00
TARGET CORP	87612E106	TGT	57.05	104,900	3,081,155.52	5,984,545.00
TELLABS INC.	879664100	TLAB	10.26	304,199	3,136,318.73	3,121,081.74
TENET HEALTHCARE CORP	88033G100	THC	6.97	1,385,600	11,339,138.15	9,657,632.00
TEXAS INSTRS INC	882508104	TXN	28.80	447,600	12,465,238.17	12,890,880.00
TEXTRON INC.	883203101	TXT	93.77	20,000	1,480,578.00	1,875,400.00
THE DIRECTV GROUP INC	25459L106	DTV	24.94	142,000	3,552,720.00	3,541,480.00
TIME WARNER INC.	887317105	TWX	21.78	678,300	20,511,100.74	14,773,374.00
TXU CORPORATION	873168108	TXU	54.21	87,400	1,744,572.26	4,737,954.00
TYCO INTERNATIONAL LTD	902124106	TYC	30.40	914,000	25,082,886.20	27,785,600.00
UNITED PARCEL SERVICES INC	911312106	UPS	74.98	59,200	3,959,596.57	4,438,816.00
UNITED STATES STEEL CORP.	912909108	X	73.14	52,900	1,448,608.80	3,869,106.00
UNITED TECHNOLOGIES	913017109	UTX	62.52	156,200	5,594,074.30	9,765,624.00
UNITEDHEALTH GROUP INC	91324P102	UNH	53.73	172,980	3,008,969.91	9,294,215.40
US BANCORP	902973304	USB	36.19	297,700	7,151,546.59	10,773,763.00
VERIZON COMMUNICATIONS	92343V104	VZ	37.24	589,300	20,965,353.19	21,945,532.00
VIACOM INC. CL B	92553P201	VIA.B	41.03	139,550	6,515,347.56	5,725,736.50
WACHOVIA CORP.	929903102	WB	56.95	345,048	13,649,799.85	19,650,483.60
WAL MART STORES INC	931142103	WMT	46.18	392,000	12,823,311.35	18,102,560.00
WALGREEN CO.	931422109	WAG	45.89	109,400	2,444,039.13	5,020,366.00
WASTE MANAGEMENT INC.	94106L109	WMI	36.77	202,000	7,126,580.20	7,427,540.00
WELLPOINT INC.	94973V107	WLP	78.69	73,800	2,555,271.68	5,807,322.00
WELLS FARGO COMPANY	949746101	WFC	35.56	407,600	6,278,329.18	14,494,256.00
WYETH	983024100	WYE	50.92	376,500	14,827,617.56	19,171,380.00
YUM BRANDS, INC.	988498101	YUM	58.80	81,900	2,118,903.69	4,815,720.00
COMMON STOCK TOTAL				73,099,549	1,708,662,627.58	2,392,313,692.33
LARGE-CAP GROWTH (F) TOTAL				73,099,549	1,708,662,627.58	2,392,313,692.33



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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA			LARGE-CAP CORE ANALYST (F)			
Instrument: CALL			CALL OPTION			
GT JAN @ 20 CALL	GT+AD	GT+AD	1.35	-1,000	-72,997.69	-135,000.00
CALL OPTION TOTAL				-1,000	-72,997.69	-135,000.00
Instrument: COM			COMMON STOCK			
3M COMPANY	88579Y101	MMM	77.93	245,500	16,471,788.18	19,131,815.00
ABBOTT LABORATORIES	002824100	ABT	48.71	330,286	11,192,271.43	16,088,231.06
ADOBE SYSTEMS INC.	00724F101	ADBE	41.12	518,082	16,055,524.07	21,303,531.84
ADVANCE AUTO PARTS INC	00751Y106	AAP	35.56	300,000	9,234,258.96	10,668,000.00
AES CORP	00130H105	AES	22.04	226,600	4,055,846.85	4,994,264.00
AETNA INC.	00817Y108	AET	43.18	237,000	6,919,413.70	10,233,660.00
AFLAC INC	001055102	AFL	46.00	320,000	13,404,433.70	14,720,000.00
AGILENT TECHNOLOGIES INC	00846U101	A	34.85	328,200	9,464,591.56	11,437,770.00
ALBERTO CULVER CL-B	013078100	ACV	21.45	70,000	3,069,352.07	1,501,500.00
ALCOA INC.	013817101	AA	30.01	270,000	7,529,627.23	8,102,700.00
ALLSTATE CORP	020002101	ALL	65.11	138,400	4,950,052.75	9,011,224.00
ALTRIA GROUP INC	02209S103	MO	85.82	368,000	18,924,586.60	31,581,760.00
AMEREN CORP.	023608102	AEE	53.73	74,500	3,495,296.87	4,002,885.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	18.99	475,000	10,321,462.15	9,020,250.00
AMERICAN EXPRESS CO.	025816109	AXP	60.67	117,000	5,713,361.72	7,098,390.00
AMERICAN INTL GROUP	026874107	AIG	71.66	679,700	34,010,344.38	48,707,302.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	54.50	130,400	4,431,583.63	7,106,800.01
AMGEN INC	031162100	AMGN	68.31	211,900	9,849,732.13	14,474,888.99
APPLE COMPUTER INC.	037833100	AAPL	84.84	60,000	3,947,013.12	5,090,400.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	31.96	110,000	4,183,069.44	3,515,600.00
AT&T INC	00206R102	T	35.75	435,000	15,022,725.00	15,551,250.00
AVID TECHNOLOGY INC.	05367P100	AVID	37.26	160,000	7,212,139.56	5,961,600.00
BAKER HUGHES CORP	057224107	BHI	74.66	104,000	4,781,026.05	7,764,640.00
BALL CORPORATION	058498106	BLL	43.60	80,000	3,130,787.70	3,488,000.00
BANK OF AMERICA CORP.	060505104	BAC	53.39	691,570	25,548,305.27	36,922,922.30
BANK OF HAWAII CORP	062540109	BOH	53.95	110,000	5,328,134.60	5,934,500.00
BANK OF NEW YORK CO, INC	064057102	BK	39.37	750,000	23,405,427.87	29,527,500.00
Group: DOMESTIC EQUITIES - Internal	Portfolio: LCA	LARGE-CAP CORE ANALYST (F)				

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
BAUSCH & LOMB INC	071707103	BOL	52.06	61,000	4,159,997.01	3,175,660.00
BAXTER INTL	071813109	BAX	46.39	210,000	6,932,245.54	9,741,900.01
BELLSOUTH	079860102	BLS	47.11	225,000	7,355,972.46	10,599,749.99
BEST BUY COMPANY INC	086516101	BBY	49.19	80,000	2,307,950.74	3,935,200.00
BOEING CO	097023105	BA	88.84	131,200	5,983,523.49	11,655,808.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	17.18	204,435	4,351,116.27	3,512,193.30
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.32	365,800	9,815,357.41	9,627,856.00
BROADCOM CORP	111320107	BRCM	32.31	340,000	9,244,471.28	10,985,400.01
BROWN-FORMAN -CL B	115637209	BF.B	66.24	40,000	2,867,257.95	2,649,600.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	73.81	175,000	13,162,815.62	12,916,750.00
CAMPBELL SOUP CO.	134429109	CPB	38.89	60,000	2,174,788.00	2,333,400.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	76.82	24,600	1,157,611.49	1,889,772.00
CARDINAL HEALTH INC.	14149Y108	CAH	64.43	143,500	7,393,656.61	9,245,705.00
CAREMARK RX INC	141705103	CMX	57.11	137,002	4,916,651.02	7,824,184.22
CARNIVAL CORP	143658300	CCL	49.05	127,000	5,896,133.02	6,229,350.01
CATERPILLAR INC.	149123101	CAT	61.33	75,000	4,963,299.00	4,599,750.00
CELGENE CORP	151020104	CELG	57.53	46,000	1,930,145.40	2,646,380.00
CHARLES RIVER LABORATORIES	159864107	CRL	43.25	51,000	2,091,313.05	2,205,750.00
CHEVRONTXACO CORP	166764100	CVX	73.53	431,736	16,738,790.23	31,745,548.08
CIGNA CORP.	125509109	CI	131.57	20,000	1,999,720.00	2,631,400.00
CINTAS CORP	172908105	CTAS	39.71	177,700	7,210,626.58	7,056,467.00
CISCO SYSTEMS	17275R102	CSCO	27.33	1,030,000	20,690,859.88	28,149,900.00
CITIGROUP INC.	172967101	C	55.70	1,306,000	38,174,903.76	72,744,200.00
CITRIX SYSTEMS INC	177376100	CTXS	27.05	425,000	12,368,746.30	11,496,250.00
CITY NATIONAL CORP	178566105	CYN	71.20	200,700	14,685,238.99	14,289,840.00
CNET NETWORKS INC	12613R104	CNET	9.09	784,000	7,208,089.71	7,126,560.00
COACH INC	189754104	COH	42.96	100,000	3,190,102.42	4,296,000.00
COCA COLA CO.	191216100	KO	48.25	316,300	14,244,049.49	15,261,475.01
COLGATE PALMOLIVE	194162103	CL	65.24	142,000	6,907,795.49	9,264,080.00
COMCAST CORP - CL A	20030N101	CMCSA	42.33	542,000	16,237,552.67	22,942,860.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
CONOCOPHILLIPS	20825C104	COP	71.95	338,502	12,441,922.58	24,355,218.90
COOPER COMPANIES INC.	216648402	COO	44.50	56,700	2,987,141.10	2,523,150.00
CORNING INC	219350105	GLW	18.71	200,000	4,437,807.00	3,742,000.00
CVS CORP.	126650100	CVS	30.91	150,000	3,456,115.55	4,636,500.00
D.R. HORTON INC.	23331A109	DHI	26.49	142,000	4,616,726.81	3,761,580.00
DARDEN RESTAURANTS INC	237194105	DRI	40.17	100,000	4,036,020.00	4,017,000.00
DAVITA INC.	23918K108	DVA	56.88	70,000	3,691,180.00	3,981,600.00
DELL INC	24702R101	DELL	25.09	130,000	3,301,731.50	3,261,700.00
DISNEY (WALT) CO.	254687106	DIS	34.27	459,000	11,479,636.84	15,729,930.00
DOMINION RESOURCES INC-VA	25746U109	D	83.84	86,200	5,598,030.10	7,227,008.00
DOVER CORP.	260003108	DOV	49.02	71,300	2,615,569.15	3,495,126.00
DOW CHEMICAL CO	260543103	DOW	39.94	198,200	7,180,935.54	7,916,108.00
DUKE ENERGY CORPORATION	26441C105	DUK	33.21	153,500	3,829,931.85	5,097,735.00
E I DUPONT DE NEM.	263534109	DD	48.71	152,200	7,294,221.09	7,413,662.00
EAST WEST BANCORP INC.	27579R104	EWBC	35.42	176,000	6,518,573.94	6,233,920.00
EDISON INTERNATIONAL	281020107	EIX	45.48	152,000	6,366,474.80	6,912,960.00
ELECTRONIC ARTS, INC	285512109	ERTS	50.36	304,000	15,764,066.99	15,309,440.00
ELI LILLY & COMPANY	532457108	LLY	52.10	100,600	4,988,595.06	5,241,260.00
EMBARQ CORP	29078E105	EQ	52.56	135,200	5,952,452.56	7,106,112.00
EMC CORP	268648102	EMC	13.20	375,000	5,250,069.00	4,950,000.00
EMERSON ELECTRIC CO	291011104	EMR	44.09	180,400	5,153,727.89	7,953,836.00
EXELON CORP	30161N101	EXC	61.89	190,300	8,353,239.60	11,777,667.00
EXPRESS SCRIPTS	302182100	ESRX	71.60	55,500	3,583,813.29	3,973,800.00
EXXON MOBIL CORPORATION	30231G102	XOM	76.63	1,064,000	29,721,193.48	81,534,320.00
FEDERATED DEPARTMENT STORES	31410H101	FD	38.13	195,700	6,641,203.71	7,462,041.00
FEDEX CORPORATION	31428X106	FDX	108.62	89,000	7,414,433.32	9,667,180.00
FIRST DATA CORP	319963104	FDC	25.52	350,000	8,099,728.87	8,932,000.00
FMC TECHNOLOGIES INC	30249U101	FTI	61.63	60,947	1,941,976.64	3,756,163.61
FORTUNE BRANDS INC.	349631101	FO	85.39	47,000	3,540,337.86	4,013,330.00
FPL GROUP INC.	302571104	FPL	54.42	122,800	4,579,984.15	6,682,775.99

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
FREDDIE MAC	313400301	FRE	67.90	330,000	21,872,824.60	22,407,000.00
GAP INC	364760108	GPS	19.50	100,000	1,806,906.38	1,950,000.00
GENENTECH INC.	368710406	DNA	81.13	98,000	6,427,187.73	7,950,740.00
GENERAL DYNAMICS CORP.	369550108	GD	74.35	94,800	4,212,905.43	7,048,380.00
GENERAL ELECTRIC CO	369604103	GE	37.21	2,096,200	49,369,354.73	77,999,602.00
GENERAL MILLS INC	370334104	GIS	57.60	75,000	3,846,915.00	4,320,000.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	61.58	94,000	5,756,289.80	5,788,520.00
GILEAD SCIENCES INC.	375558103	GILD	64.93	54,100	1,116,196.81	3,512,713.00
GLOBAL SANTAFE CORP.	G3930E101	GSF	58.78	73,088	3,014,586.59	4,296,112.64
GOODYEAR T & R	382550101	GT	20.99	620,000	7,085,717.45	13,013,800.01
GOOGLE INC - CL A	38259P508	GOOG	460.48	46,000	21,060,009.80	21,182,080.00
H & R BLOCK INC.	093671105	HRB	23.04	214,400	5,121,308.87	4,939,776.00
HALLIBURTON COMPANY	406216101	HAL	31.05	255,800	5,882,659.17	7,942,590.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	21.11	100,000	2,094,584.68	2,111,000.00
HERSHEY FOODS CORP.	427866108	HSY	49.80	31,000	1,609,715.45	1,543,800.00
HEWLETT-PACKARD CO	428236103	HPQ	41.19	575,000	12,729,607.94	23,684,250.00
HILTON HOTELS CORP.	432848109	HLT	34.90	61,000	1,357,835.76	2,128,900.00
HOME DEPOT INC.	437076102	HD	40.16	550,000	16,775,572.30	22,088,000.00
HONEYWELL INTERNATIONAL INC	438516106	HON	45.24	234,000	8,935,037.99	10,586,160.00
IMCLONE SYSTEMS	45245W109	IMCL	26.76	85,000	2,508,202.00	2,274,600.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	18.87	772,800	14,564,203.96	14,582,736.00
INSPIRE PHARMACEUTICALS INC	457733103	ISPH	6.35	175,000	905,478.16	1,111,250.01
INTERNATIONAL PAPER	460146103	IP	34.10	61,100	2,275,266.07	2,083,510.00
INTL BUS MACH CORP	459200101	IBM	97.15	300,000	22,502,621.19	29,145,000.00
IPG PHOTONICS CORP	44980X109	IPGP	24.00	16,000	344,300.00	384,000.00
JACOBS ENGINEERING GROUP	469814107	JEC	81.54	25,757	1,240,121.95	2,100,225.78
JOHNSON & JOHNSON	478160104	JNJ	66.02	568,800	21,106,877.55	37,552,176.00
JPMORGAN CHASE & CO.	46625H100	JPM	48.30	774,000	27,040,657.37	37,384,200.00
KELLOGG CO.	487836108	K	50.06	214,000	9,620,404.77	10,712,840.00
LAZARD LTD CL. A	G54050102	LAZ	47.34	273,750	9,813,299.71	12,959,325.00

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
LEGG MASON INC.	524901105	LM	95.05	81,000	7,997,457.40	7,699,050.00
LEGGETT & PLATT INC	524660107	LEG	23.90	100,000	1,914,050.00	2,390,000.00
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	21.57	485,000	11,059,744.24	10,461,450.00
LOWE'S COS	548661107	LOW	31.15	425,000	8,806,622.10	13,238,750.00
MACROVISION CORP	555904101	MVSN	28.26	447,300	10,095,783.75	12,640,698.00
MARSH & MCLENNAN COS.	571748102	MMC	30.66	570,000	17,921,323.64	17,476,200.01
MASCO CORP.	574599106	MAS	29.87	75,000	2,318,795.00	2,240,250.00
MASSEY ENERGY CO	576206106	MEE	23.23	70,000	2,459,219.22	1,626,100.00
MASTERCARD INC-CLASS A	57636Q104	MA	98.49	107,000	4,324,283.98	10,538,430.00
MCDONALDS CORPORATION	580135101	MCD	44.33	263,580	8,647,957.65	11,684,501.40
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	53.44	137,000	5,724,467.45	7,321,280.00
MEDIMMUNE INC	584699102	MEDI	32.37	138,000	4,226,973.00	4,467,060.00
MEDTRONIC INC	585055106	MDT	53.51	321,500	12,522,963.37	17,203,465.00
MERCK & CO INC	589331107	MRK	43.60	278,566	11,404,319.30	12,145,477.60
MERRILL LYNCH & CO. INC.	590188108	MER	93.10	323,900	14,278,755.51	30,155,090.00
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	32.70	190,000	6,743,449.51	6,213,000.00
MICRON TECHNOLOGY INC	595112103	MU	13.96	900,000	13,417,942.67	12,564,000.00
MICROSOFT CORP.	594918104	MSFT	29.86	1,943,000	49,135,945.48	58,017,980.01
MOHAWK INDUSTRIES INC.	608190104	MHK	74.86	30,500	1,987,561.73	2,283,230.00
MORGAN STANLEY DEAN WITTER &	617446448	MS	81.43	280,400	13,575,903.82	22,832,971.99
MOTOROLA INC	620076109	MOT	20.56	570,000	10,060,078.26	11,719,200.00
NASDAQ STOCK MARKET INC	631103108	NDAQ	30.79	50,000	1,547,605.00	1,539,500.00
NAVTEQ CORP	63936L100	NVT	34.97	400,000	12,994,605.77	13,988,000.00
NEKTAR THERAPEUTICS	640268108	NKTR	15.21	113,000	2,058,093.50	1,718,730.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	45.15	69,600	2,540,507.77	3,142,440.00
NORFOLK SOUTHERN CORP.	655844108	NSC	50.29	235,000	11,689,797.80	11,818,150.00
NYMEX HOLDINGS INC	62948N104	NMX	124.01	17,600	1,698,288.00	2,182,576.00
OMNICARE INC.	681904108	OCR	38.63	88,300	3,933,834.38	3,411,029.00
OSI PHARMACEUTICALS INC	671040103	OSIP	34.98	25,313	851,831.23	885,448.74
PDL BIOPHARMA INC.	69329Y104	PDLI	20.14	131,000	2,346,268.80	2,638,340.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
PENTAIR INC.	709631105	PNR	31.40	35,000	1,105,764.63	1,099,000.00
PEPSICO INC.	713448108	PEP	62.55	412,000	16,474,604.88	25,770,600.00
PFIZER INC.	717081103	PFE	25.90	1,310,700	29,255,538.99	33,947,130.00
PHELPS DODGE CORP.	717265102	PD	119.72	15,000	1,845,328.50	1,795,800.00
POOL CORP.	73278L105	POOL	39.17	51,087	2,042,980.04	2,001,077.79
PROCTER & GAMBLE CO	742718109	PG	64.27	593,007	20,613,094.05	38,112,559.89
PULTE HOMES, INC.	745867101	PHM	33.12	110,000	2,707,251.91	3,643,200.00
QUALCOMM INC	747525103	QCOM	37.79	250,000	5,972,564.03	9,447,500.00
QUESTAR CORP	748356102	STR	83.05	57,700	3,574,520.93	4,791,985.00
QWEST COMMUNICATIONS INTL.	749121109	Q	8.37	750,000	6,164,480.00	6,277,500.00
RC2 CORP	749388104	RCRC	44.00	66,200	2,402,281.08	2,912,800.00
ROCKWELL AUTOMATION INC	773903109	ROK	61.08	69,139	3,062,406.81	4,223,010.12
ROCKWELL COLLINS	774341101	COL	63.29	53,650	1,775,837.38	3,395,508.50
ROHM & HAAS CO	775371107	ROH	51.12	68,100	2,551,914.03	3,481,272.00
RPM INTERNATIONAL INC.	749685103	RPM	20.89	75,000	1,422,220.00	1,566,750.00
SALESFORCE.COM INC	79466L302	CRM	36.45	120,900	3,219,614.14	4,406,805.00
SCANA CORP	80589M102	SCG	40.62	97,000	4,023,118.00	3,940,140.00
SCHERING-PLOUGH	806605101	SGP	23.64	331,700	6,582,756.07	7,841,388.00
SCHWAB (CHARLES) CORP	808513105	SCHW	19.34	164,000	2,765,892.80	3,171,760.00
SEMPRA ENERGY	816851109	SRE	56.04	86,400	3,373,134.64	4,841,856.00
SERVICEMASTER COMPANY	81760N109	SVM	13.11	330,000	3,979,672.71	4,326,300.00
SIRIUS SATELLITE RADIO INC.	82966U103	SIRI	3.54	1,050,000	5,256,720.00	3,717,000.00
SLM CORP	78442P106	SLM	48.77	153,000	7,424,369.22	7,461,810.00
SOUTHWEST AIRLINES	844741108	LUV	15.32	400,000	6,620,000.00	6,128,000.00
SPRINT NEXTEL CORP	852061100	S	18.89	690,000	13,058,320.43	13,034,100.00
ST JUDE MED. INC.	790849103	STJ	36.56	115,100	3,399,945.41	4,208,056.00
ST PAUL TRAVELERS COS INC	792860108	STA	53.69	64,200	2,350,137.75	3,446,898.00
STARBUCKS CORP.	855244109	SBUX	35.42	230,000	8,402,037.60	8,146,600.00
STARWOOD RESORTS	85590A401	HOT	62.50	33,200	0.00	2,075,000.00
STATE STREET CORP	857477103	STT	67.44	220,000	13,407,169.75	14,836,800.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
Instrument: COM COMMON STOCK						
STRYKER CORP.	863667101	SYK	55.11	99,000	3,930,244.77	5,455,890.00
SUPER VALU STORES INC.	868536103	SVU	35.75	140,000	4,734,275.00	5,005,000.00
TARGET CORP	87612E106	TGT	57.05	150,000	8,658,397.50	8,557,500.00
TECO ENERGY	872375100	TE	17.23	171,400	2,611,793.77	2,953,222.00
TELLABS INC.	879664100	TLAB	10.26	425,000	4,431,705.62	4,360,500.01
TEXTRON INC.	883203101	TXT	93.77	56,600	3,841,005.52	5,307,382.00
TRANSOCEAN SEDCO FOREX INC.	G90078109	RIG	80.89	55,253	3,025,527.61	4,469,415.17
TXU CORPORATION	873168108	TXU	54.21	78,200	1,560,933.08	4,239,222.00
TYCO INTERNATIONAL LTD	902124106	TYC	30.40	195,600	6,197,540.73	5,946,240.00
UNITED TECHNOLOGIES	913017109	UTX	62.52	195,200	6,990,802.21	12,203,904.00
UNITEDHEALTH GROUP INC	91324P102	UNH	53.73	312,600	9,153,371.20	16,795,998.00
US BANCORP	902973304	USB	36.19	598,000	16,079,707.17	21,641,620.00
VALERO ENERGY CORP.	91913Y100	VLO	51.16	139,788	3,573,175.62	7,151,554.08
VALSPAR CORP	920355104	VAL	27.64	50,000	1,453,310.00	1,382,000.00
VERIGY LTD	Y93691106	VRGY	17.75	40,184	580,379.83	713,266.00
VERIZON COMMUNICATIONS	92343V104	VZ	37.24	670,000	24,985,013.93	24,950,800.00
VIACOM INC. CL B	92553P201	VIA.B	41.03	287,000	11,861,337.51	11,775,610.00
VODAFONE GROUP PLC-ADR	92857W209	VOD	27.78	140,000	4,319,200.00	3,889,200.00
WACHOVIA CORP.	929903102	WB	56.95	603,701	30,171,116.08	34,380,771.95
WAL MART STORES INC	931142103	WMT	46.18	375,000	12,264,815.82	17,317,500.00
WASHINGTON POST CL. B	939640108	WPO	745.60	5,031	3,744,306.07	3,751,113.60
WATSON PHARMACEUTICALS INC.	942683103	WPI	26.03	128,000	3,316,789.32	3,331,840.00
WELLS FARGO COMPANY	949746101	WFC	35.56	272,000	9,274,180.00	9,672,320.00
WESTERN UNION CO.	959802109	WU	22.42	392,000	7,549,203.43	8,788,640.00
WYETH	983024100	WYE	50.92	305,800	11,972,140.03	15,571,336.00
XL CAPITAL LTD - CLASS A	G98255105	XL	72.02	110,000	7,853,503.40	7,922,200.00
XM SATELLITE RADIO HOLD-CL A	983759101	XMSR	14.45	735,000	12,859,367.35	10,620,750.00
YAHOO INC	984332106	YHOO	25.54	225,000	5,218,875.00	5,746,500.00
YUM BRANDS, INC.	988498101	YUM	58.80	39,400	1,952,149.54	2,316,720.00
ZIMMER HOLDINGS INC	98956P102	ZMH	78.38	75,000	4,703,156.30	5,878,500.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCA LARGE-CAP CORE ANALYST (F)						
COMMON STOCK TOTAL				54,326,154	1,702,831,855.47	2,211,555,901.63
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
HOST HOTELS & RESORTS INC	44107P104	HST	24.55	288,225	5,391,548.80	7,075,923.75
REAL ESTATE INVESTMENT TRUST TOTAL				288,225	5,391,548.80	7,075,923.75
LARGE-CAP CORE ANALYST (F) TOTAL				54,613,379	1,708,150,406.58	2,218,496,825.38

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP LARGE-CAP PASSIVE (Q)						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	77.93	822,200	46,183,944.87	64,074,046.00
ABBOTT LABORATORIES	002824100	ABT	48.71	1,664,500	53,601,378.64	81,077,795.00
ADOBE SYSTEMS INC.	00724F101	ADBE	41.12	653,000	14,491,134.66	26,851,360.00
ADVANCED MICRO DEVICES INC.	007903107	AMD	20.35	598,100	14,406,518.00	12,171,335.00
AETNA INC.	00817Y108	AET	43.18	569,400	6,799,937.93	24,586,692.00
AFLAC INC	001055102	AFL	46.00	543,800	16,547,350.98	25,014,800.00
AGILENT TECHNOLOGIES INC	00846U101	A	34.85	464,600	14,054,251.53	16,191,310.00
ALCOA INC.	013817101	AA	30.01	948,900	26,457,218.52	28,476,489.00
ALLSTATE CORP	020002101	ALL	65.11	692,900	24,754,884.47	45,114,719.00
ALLTEL CORP	020039103	AT	60.48	424,400	20,041,018.38	25,667,712.00
ALTRIA GROUP INC	02209S103	MO	85.82	2,277,300	81,208,747.14	195,437,886.00
AMERICAN EXPRESS CO.	025816109	AXP	60.67	1,180,100	38,548,169.04	71,596,667.00
AMERICAN INTL GROUP	026874107	AIG	71.66	2,402,200	113,426,759.03	172,141,652.00
AMGEN INC	031162100	AMGN	68.31	1,286,100	45,284,069.43	87,853,491.00
ANADARKO PETROLEUM CORP	032511107	APC	43.52	500,100	12,898,819.04	21,764,352.00
ANHEUSER-BUSCH	035229103	BUD	49.20	842,800	32,560,581.69	41,465,760.00
APACHE CORP.	037411105	APA	66.51	360,300	13,789,992.31	23,963,553.00
APPLE COMPUTER INC.	037833100	AAPL	84.84	927,600	26,116,260.97	78,697,584.00
APPLIED MATERIALS INC.	038222105	AMAT	18.45	1,505,200	29,820,673.76	27,770,940.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	31.96	713,700	28,121,903.88	22,809,852.00
AT&T INC	00206R102	T	35.75	4,240,216	136,100,227.27	151,587,722.00
AUTOMATIC DATA PROC.	053015103	ADP	49.25	628,600	22,575,913.81	30,958,550.00
AVIS BUDGET GROUP, INC	053774105	CAR	21.69	109,090	6,757,664.59	2,366,162.10
BAKER HUGHES CORP	057224107	BHI	74.66	349,800	11,609,238.66	26,116,068.00
BANK OF AMERICA CORP.	060505104	BAC	53.39	4,976,957	141,464,801.79	265,719,734.23
BANK OF NEW YORK CO, INC	064057102	BK	39.37	831,000	25,651,610.26	32,716,470.00
BAXTER INTL	071813109	BAX	46.39	714,100	19,757,687.43	33,127,099.00
BB&T CORPORATION	054937107	BBT	43.93	596,000	20,327,782.15	26,182,280.00
BEAR STEARNS COMPANIES INC	073902108	BSC	162.78	131,500	18,304,837.81	21,405,570.00
BECTON DICKINSON & COMPANY	075887109	BDX	70.15	269,700	9,493,714.37	18,919,455.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP LARGE-CAP PASSIVE (Q)						
Instrument: COM COMMON STOCK						
BELLSOUTH	079860102	BLS	47.11	1,972,700	63,285,598.85	92,933,897.00
BEST BUY COMPANY INC	086516101	BBY	49.19	437,000	12,574,535.85	21,496,030.00
BIOGEN IDEC INC	09062X103	BIIB	49.19	375,000	17,373,750.00	18,446,250.00
BOEING CO	097023105	BA	88.84	872,000	37,935,231.58	77,468,480.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	17.18	1,345,872	23,259,263.25	23,122,080.96
BRISTOL-MYERS SQUIBB	110122108	BMY	26.32	2,144,500	61,337,090.67	56,443,240.00
BROADCOM CORP	111320107	BRCM	32.31	496,600	17,716,221.99	16,045,146.01
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	73.81	397,700	18,572,590.00	29,354,237.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	76.82	442,900	28,730,163.56	34,023,578.00
CARDINAL HEALTH INC.	14149Y108	CAH	64.43	455,500	21,592,418.10	29,347,865.00
CAREMARK RX INC	141705103	CMX	57.11	482,500	11,003,096.84	27,555,575.00
CATERPILLAR INC.	149123101	CAT	61.33	730,300	24,121,284.34	44,789,299.00
CBS CORP. CL. B	124857202	CBS	31.18	733,800	21,903,838.42	22,879,884.00
CHEVRONTXACO CORP	166764100	CVX	73.53	2,417,391	92,715,982.02	177,750,760.23
CHICAGO MERCANTILE EXCHANGE	167760107	CME	509.75	37,800	9,262,987.74	19,268,550.00
CHUBB CORP	171232101	CB	52.91	452,500	14,334,449.20	23,941,775.00
CISCO SYSTEMS	17275R102	CSCO	27.33	6,657,700	138,122,206.96	181,954,941.00
CITIGROUP INC.	172967101	C	55.70	5,421,600	140,606,882.01	301,983,120.00
CLEAR CHANNEL COMMUNICATIONS	184502102	CCU	35.54	548,900	25,881,063.78	19,507,906.00
COCA COLA CO.	191216100	KO	48.25	2,222,400	102,058,335.79	107,230,800.00
COLGATE PALMOLIVE	194162103	CL	65.24	561,300	22,304,957.81	36,619,212.00
COMCAST CORP - CL A	20030N101	CMCSA	42.33	2,124,500	63,940,691.02	89,930,085.00
CONOCOPHILLIPS	20825C104	COP	71.95	1,800,178	44,654,595.73	129,522,807.10
CORNING INC	219350105	GLW	18.71	1,698,700	25,740,658.53	31,782,677.00
COSTCO WHOLESALE CORP.	22160K105	COST	52.87	513,900	19,967,224.88	27,169,893.00
COUNTRYWIDE FINANCIAL CORP	222372104	CFC	42.45	662,700	9,947,171.79	28,131,615.00
CVS CORP.	126650100	CVS	30.91	892,600	15,145,611.98	27,590,266.00
DANAHER CORP	235851102	DHR	72.44	259,000	9,405,099.33	18,761,960.00
DEERE & CO.	244199105	DE	95.07	255,800	13,876,841.99	24,318,906.00
DELL INC	24702R101	DELL	25.09	2,516,000	63,943,005.64	63,126,440.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP LARGE-CAP PASSIVE (Q)						
Instrument: COM COMMON STOCK						
DEVON ENERGY CORPORATION	25179M103	DVN	67.08	479,900	14,077,528.83	32,191,692.00
DISNEY (WALT) CO.	254687106	DIS	34.27	2,255,800	62,198,336.53	77,306,266.01
DOMINION RESOURCES INC-VA	25746U109	D	83.84	379,000	22,816,547.03	31,775,360.00
DOW CHEMICAL CO	260543103	DOW	39.94	1,048,800	35,884,792.42	41,889,072.00
DUKE ENERGY CORPORATION	26441C105	DUK	33.21	1,348,100	35,060,027.98	44,770,401.00
E I DUPONT DE NEM.	263534109	DD	48.71	1,004,700	48,148,410.78	48,938,937.00
EBAY INC	278642103	EBAY	30.07	1,284,100	36,421,122.63	38,612,887.00
ELI LILLY & COMPANY	532457108	LLY	52.10	1,072,300	52,507,906.87	55,866,830.00
EMC CORP	268648102	EMC	13.20	2,402,300	33,757,560.91	31,710,360.00
EMERSON ELECTRIC CO	291011104	EMR	44.09	895,400	22,847,134.43	39,478,186.00
EOG RESOURCES INC	26875P101	EOG	62.45	264,600	15,961,360.53	16,524,270.00
EXELON CORP	30161N101	EXC	61.89	728,900	23,387,645.86	45,111,621.00
EXXON MOBIL CORPORATION	30231G102	XOM	76.63	6,598,500	174,802,809.53	505,643,055.00
FED. NATL. MTG. ASSN.	313586109	FNM	59.39	1,058,100	51,670,066.06	62,840,559.00
FEDERATED DEPARTMENT STORES	31410H101	FD	38.13	600,400	19,867,966.68	22,893,252.00
FEDEX CORPORATION	31428X106	FDX	108.62	332,800	17,497,222.35	36,148,736.00
FIFTH THIRD BANCORP	316773100	FITB	40.93	520,700	25,179,988.41	21,312,251.00
FIRST DATA CORP	319963104	FDC	25.52	834,900	12,843,286.77	21,306,648.00
FIRST ENERGY CORP.	337932107	FE	60.30	359,700	11,993,822.94	21,689,910.00
FPL GROUP INC.	302571104	FPL	54.42	440,900	18,181,893.51	23,993,778.00
FRANKLIN RESOURCES INC	354613101	BEN	110.17	186,000	8,689,294.98	20,491,620.00
FREDDIE MAC	313400301	FRE	67.90	754,700	36,964,103.73	51,244,130.00
GAP INC	364760108	GPS	19.50	557,200	11,357,103.31	10,865,400.00
GENENTECH INC.	368710406	DNA	81.13	509,000	21,257,774.89	41,295,170.00
GENERAL DYNAMICS CORP.	369550108	GD	74.35	440,300	18,407,539.45	32,736,305.00
GENERAL ELECTRIC CO	369604103	GE	37.21	11,340,500	264,518,771.15	421,980,005.00
GENERAL MILLS INC	370334104	GIS	57.60	388,200	17,702,865.74	22,360,320.00
GENERAL MOTORS CORP	370442105	GM	30.72	515,000	24,048,583.80	15,820,800.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	34.21	497,300	17,313,797.88	17,012,633.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	61.58	283,900	11,059,798.04	17,482,562.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP LARGE-CAP PASSIVE (Q)						
Instrument: COM COMMON STOCK						
GILEAD SCIENCES INC.	375558103	GILD	64.93	496,200	10,559,658.83	32,218,266.00
GOLDMAN SACHS GROUP INC	38141G104	GS	199.35	416,100	33,836,711.15	82,949,535.00
GOOGLE INC - CL A	38259P508	GOOG	460.48	227,700	70,278,057.15	104,851,296.00
HALLIBURTON COMPANY	406216101	HAL	31.05	1,126,000	20,044,578.69	34,962,300.00
HARTFORD FINL SERVICES	416515104	HIG	93.31	330,600	15,566,323.63	30,848,285.99
HEWLETT-PACKARD CO	428236103	HPQ	41.19	3,056,300	67,650,736.49	125,888,997.00
HOME DEPOT INC.	437076102	HD	40.16	2,309,700	63,148,420.11	92,757,552.00
HONEYWELL INTERNATIONAL INC	438516106	HON	45.24	903,000	35,387,460.06	40,851,720.00
IDEARC INC	451663108	IAR	28.65	159,074	4,685,754.44	4,557,470.10
ILLINOIS TOOL WORKS	452308109	ITW	46.19	544,500	18,078,826.16	25,150,455.00
INTEL CORP.	458140100	INTC	20.25	6,344,000	134,894,283.47	128,466,000.00
INTERNATIONAL PAPER	460146103	IP	34.10	496,100	18,473,968.86	16,917,010.00
INTL BUS MACH CORP	459200101	IBM	97.15	1,690,900	127,124,323.04	164,270,935.00
JOHNSON & JOHNSON	478160104	JNJ	66.02	3,229,300	112,128,055.09	213,198,386.00
JOHNSON CONTROLS	478366107	JCI	85.92	212,600	17,479,972.00	18,266,592.00
JPMORGAN CHASE & CO.	46625H100	JPM	48.30	3,789,400	127,200,705.03	183,028,020.00
KELLOGG CO.	487836108	K	50.06	269,400	9,348,801.20	13,486,164.00
KIMBERLY-CLARK CORP	494368103	KMB	67.95	501,400	26,372,047.43	34,070,130.00
KOHL'S CORP	500255104	KSS	68.43	357,100	17,513,145.05	24,436,353.00
KRAFT FOODS INC - A	50075N104	KFT	35.70	230,100	7,266,910.54	8,214,570.00
LAS VEGAS SANDS CORP	517834107	LVS	89.48	151,500	11,787,533.25	13,556,220.00
LEHMAN BROTHERS HOLDING	524908100	LEH	78.12	583,900	16,016,050.81	45,614,268.00
LINCOLN NATIONAL CORP	534187109	LNC	66.40	306,700	15,814,942.74	20,364,880.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	92.07	399,400	17,727,030.54	36,772,758.00
LOEWS CORP	540424108	LTR	41.47	483,500	12,653,721.49	20,050,745.00
LOWE'S COS	548661107	LOW	31.15	1,692,200	21,385,243.79	52,712,030.00
MARATHON OIL CORP	565849106	MRO	92.50	395,300	21,640,372.62	36,565,250.00
MARRIOTT INT'L INC CL-A	571903202	MAR	47.72	372,400	8,395,665.42	17,770,928.00
MARSH & MCLENNAN COS.	571748102	MMC	30.66	599,200	20,404,772.51	18,371,472.00
MCDONALDS CORPORATION	580135101	MCD	44.33	1,338,700	39,934,664.79	59,344,571.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP LARGE-CAP PASSIVE (Q)						
Instrument: COM COMMON STOCK						
MCGRAW HILL INC	580645109	MHP	68.02	390,200	13,347,153.12	26,541,404.00
MCKESSON CORP	58155Q103	MCK	50.70	331,700	15,747,138.97	16,817,190.01
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	53.44	329,000	15,332,374.60	17,581,760.00
MEDTRONIC INC	585055106	MDT	53.51	1,316,400	39,448,556.83	70,440,564.00
MELLON FINANCIAL CORP.	58551A108	MEL	42.15	451,000	15,527,930.00	19,009,650.00
MERCK & CO INC	589331107	MRK	43.60	2,380,200	102,962,272.40	103,776,720.00
MERRILL LYNCH & CO. INC.	590188108	MER	93.10	1,004,800	44,249,909.18	93,546,880.00
METLIFE INC	59156R108	MET	59.01	504,700	18,461,388.33	29,782,347.00
MICROSOFT CORP.	594918104	MSFT	29.86	9,679,100	244,037,970.84	289,017,926.00
MONSANTO COMPANY	61166W101	MON	52.53	590,200	19,360,270.18	31,003,206.00
MOODY'S CORPORATION	615369105	MCO	69.06	264,800	8,553,320.23	18,287,088.01
MORGAN STANLEY DEAN WITTER &	617446448	MS	81.43	1,168,100	53,022,894.25	95,118,383.00
MOTOROLA INC	620076109	MOT	20.56	2,693,700	48,113,126.36	55,382,472.00
NATIONAL CITY CORP	635405103	NCC	36.56	650,700	21,017,426.26	23,789,592.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	45.15	456,500	16,682,738.88	20,610,975.00
NEWS CORP INC-CL A	65248E104	NWS.A	21.48	2,511,100	42,487,812.00	53,938,428.00
NIKE INC. -CL B	654106103	NKE	99.03	210,400	13,993,992.88	20,835,912.00
NORFOLK SOUTHERN CORP.	655844108	NSC	50.29	452,300	24,071,406.00	22,746,167.00
NORTHROP GRUMMAN CORP.	666807102	NOC	67.70	374,900	16,729,143.69	25,380,730.00
NUCOR CORP	670346105	NUE	54.66	339,800	17,970,667.23	18,573,468.03
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	48.83	934,200	13,721,678.79	45,616,986.01
OMNICOM GROUP	681919106	OMC	104.54	186,100	13,250,059.17	19,454,894.00
ORACLE SYS. CORP.	68389X105	ORCL	17.14	4,334,400	43,601,726.28	74,291,616.01
PEABODY ENERGY CORP	704549104	BTU	40.41	288,700	8,815,649.72	11,666,367.00
PEPSICO INC.	713448108	PEP	62.55	1,802,200	58,341,445.66	112,727,610.00
PFIZER INC.	717081103	PFE	25.90	7,991,300	175,549,510.30	206,974,670.00
PHELPS DODGE CORP.	717265102	PD	119.72	222,300	16,635,232.69	26,613,756.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	74.04	322,852	16,876,627.01	23,903,962.08
PRAXAIR INC.	74005P104	PX	59.33	352,400	16,383,076.00	20,907,892.00
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	58.70	302,100	16,684,529.28	17,733,269.99

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP LARGE-CAP PASSIVE (Q)						
Instrument: COM COMMON STOCK						
PROCTER & GAMBLE CO	742718109	PG	64.27	3,578,823	120,640,114.60	230,010,954.21
PROGRESSIVE CORP	743315103	PGR	24.22	853,400	18,619,680.76	20,669,348.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	85.86	536,600	21,104,116.87	46,072,476.00
PUBLIC SVC ENTERPRISES	744573106	PEG	66.38	274,300	18,136,716.00	18,208,034.00
QUALCOMM INC	747525103	QCOM	37.79	1,828,000	41,825,456.85	69,080,120.00
RAYTHEON COMPANY	755111507	RTN	52.80	486,600	17,202,908.46	25,692,480.00
REALOGY CORP	75605E100	H	30.32	234,825	7,639,543.34	7,119,894.00
REGIONS FINANCIAL CORP.	7591EP100	RF	37.40	798,300	27,709,110.33	29,856,420.00
REYNOLDS AMERICAN INC	761713106	RAI	65.47	187,200	10,616,989.77	12,255,984.00
SCHERING-PLOUGH	806605101	SGP	23.64	1,615,200	32,085,129.21	38,183,328.00
SCHWAB (CHARLES) CORP	808513105	SCHW	19.34	1,139,300	15,367,967.17	22,034,062.00
SEARS HOLDINGS CORP	812350106	SHLD	167.93	93,000	13,701,316.93	15,617,490.00
SLM CORP	78442P106	SLM	48.77	448,100	14,200,446.59	21,853,837.00
SOUTHERN CO	842587107	SO	36.86	809,300	22,794,801.55	29,830,798.00
SPRINT NEXTEL CORP	852061100	S	18.89	3,161,189	57,242,612.15	59,714,860.21
ST PAUL TRAVELERS COS INC	792860108	STA	53.69	759,300	27,934,047.88	40,766,817.00
STAPLES INC	855030102	SPLS	26.70	794,100	11,106,904.52	21,202,470.00
STARBUCKS CORP.	855244109	SBUX	35.42	837,000	9,992,185.38	29,646,540.00
STATE STREET CORP	857477103	STT	67.44	362,500	16,049,845.47	24,447,000.00
STRYKER CORP.	863667101	SYK	55.11	326,400	9,578,830.37	17,987,904.00
SUN MICROSYSTEMS INC.	866810104	SUNW	5.42	3,814,600	15,819,527.66	20,675,132.00
SUNTRUST BANKS INC.	867914103	STI	84.45	396,600	25,532,060.91	33,492,870.00
SYMANTEC CORP	871503108	SYMC	20.85	1,023,252	16,694,898.15	21,334,804.20
SYSCO CORP.	871829107	SY	36.76	674,600	16,679,469.13	24,798,296.00
TARGET CORP	87612E106	TGT	57.05	947,000	27,815,579.43	54,026,350.00
TEXAS INSTRS INC	882508104	TXN	28.80	1,699,200	47,321,118.68	48,936,960.00
THE DIRECTV GROUP INC	25459L106	DTV	24.94	877,900	13,065,936.92	21,894,826.00
TIME WARNER INC.	887317105	TWX	21.78	4,347,000	130,294,633.70	94,677,660.00
TXU CORPORATION	873168108	TXU	54.21	498,100	20,471,910.00	27,002,001.00
UNION PACIFIC CORP.	907818108	UNP	92.02	293,300	16,090,576.28	26,989,466.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCP						
Instrument: COM						
LARGE-CAP PASSIVE (Q)						
COMMON STOCK						
UNITED PARCEL SERVICES INC	911312106	UPS	74.98	702,700	47,460,325.16	52,688,446.00
UNITED TECHNOLOGIES	913017109	UTX	62.52	1,102,500	39,484,423.35	68,928,300.00
UNITEDHEALTH GROUP INC	91324P102	UNH	53.73	1,469,000	29,786,092.48	78,929,369.99
US BANCORP	902973304	USB	36.19	1,941,100	46,630,389.87	70,248,409.00
VALERO ENERGY CORP.	91913Y100	VLO	51.16	671,200	28,163,199.61	34,338,592.00
VERIZON COMMUNICATIONS	92343V104	VZ	37.24	3,181,500	123,981,386.99	118,479,060.00
VIACOM INC. CL B	92553P201	VIA.B	41.03	692,000	32,308,280.29	28,392,760.00
WACHOVIA CORP.	929903102	WB	56.95	2,057,743	82,773,405.22	117,188,463.85
WAL MART STORES INC	931142103	WMT	46.18	2,681,500	87,718,646.24	123,831,670.00
WALGREEN CO.	931422109	WAG	45.89	1,101,700	24,612,412.51	50,557,013.00
WASHINGTON MUTUAL INC.	939322103	WM	45.49	1,047,800	33,707,881.73	47,664,422.00
WASTE MANAGEMENT INC.	94106L109	WMI	36.77	594,500	19,231,379.22	21,859,765.00
WELLPOINT INC.	94973V107	WLP	78.69	695,200	36,776,357.15	54,705,288.00
WELLS FARGO COMPANY	949746101	WFC	35.56	3,664,400	56,443,349.98	130,306,064.00
WESTERN UNION CO.	959802109	WU	22.42	834,900	10,742,985.38	18,718,458.00
WEYERHAEUSER CO.	962166104	WY	70.65	268,500	15,623,238.86	18,969,525.00
WINDSTREAM CORP.	97381W104	WIN	14.22	483,798	5,016,526.42	6,879,607.57
WYETH	983024100	WYE	50.92	1,467,900	55,778,562.96	74,745,468.00
WYNDHAM WORLDWIDE CORP	98310W108	WYN	32.02	218,180	5,433,747.13	6,986,123.60
XTO ENERGY INC.	98385X106	XTO	47.05	397,100	17,579,617.00	18,683,555.00
YAHOO INC	984332106	YHOO	25.54	1,536,400	51,018,787.05	39,239,656.00
ZIMMER HOLDINGS INC	98956P102	ZMH	78.38	270,600	11,626,299.32	21,209,628.00
COMMON STOCK TOTAL				248,159,140	7,407,902,498.57	11,045,831,266.50
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
SIMON PROP GROUP INC.	828806109	SPG	101.29	240,900	17,858,322.28	24,400,761.00
REAL ESTATE INVESTMENT TRUST TOTAL				240,900	17,858,322.28	24,400,761.00
LARGE-CAP PASSIVE (Q) TOTAL				248,400,040	7,425,760,820.85	11,070,232,027.50

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCV LARGE-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	77.93	714,300	44,788,763.24	55,665,399.00
ABBOTT LABORATORIES	002824100	ABT	48.71	633,900	21,875,580.30	30,877,268.99
AETNA INC.	00817Y108	AET	43.18	510,000	19,722,312.80	22,021,800.00
ALCOA INC.	013817101	AA	30.01	408,600	11,156,754.24	12,262,086.00
ALLSTATE CORP	020002101	ALL	65.11	429,300	15,337,381.86	27,951,723.00
ALTRIA GROUP INC	02209S103	MO	85.82	655,400	29,326,389.38	56,246,428.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	18.99	785,000	19,145,020.87	14,907,150.00
AMERICAN INTL GROUP	026874107	AIG	71.66	883,700	43,489,380.69	63,325,942.00
AMGEN INC	031162100	AMGN	68.31	258,400	9,098,362.13	17,651,304.00
ANALOG DEVICES	032654105	ADI	32.87	469,100	20,279,547.05	15,419,317.00
ANHEUSER-BUSCH	035229103	BUD	49.20	402,700	15,557,838.44	19,812,840.00
AT&T INC	00206R102	T	35.75	749,445	24,084,884.31	26,792,658.75
AVID TECHNOLOGY INC.	05367P100	AVID	37.26	360,000	15,380,473.97	13,413,600.00
BANK OF AMERICA CORP.	060505104	BAC	53.39	746,300	21,206,978.20	39,844,957.00
BANK OF NEW YORK CO, INC	064057102	BK	39.37	350,000	11,964,999.08	13,779,500.00
BOEING CO	097023105	BA	88.84	282,900	12,307,198.45	25,132,836.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	17.18	755,100	18,624,146.57	12,972,618.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.32	892,000	25,513,026.29	23,477,440.00
CARDINAL HEALTH INC.	14149Y108	CAH	64.43	628,500	37,494,850.65	40,494,255.00
CHARLES RIVER LABORATORIES	159864107	CRL	43.25	241,900	11,224,785.62	10,462,175.00
CHEVRONTXACO CORP	166764100	CVX	73.53	622,200	22,680,718.84	45,750,366.00
CHUBB CORP	171232101	CB	52.91	429,800	13,163,041.30	22,740,718.00
CISCO SYSTEMS	17275R102	CSCO	27.33	1,248,600	23,581,525.49	34,124,237.99
CITIGROUP INC.	172967101	C	55.70	1,497,000	44,026,866.52	83,382,900.00
CITY NATIONAL CORP	178566105	CYN	71.20	120,000	8,816,748.51	8,544,000.00
COMCAST CORP - CL A	20030N101	CMCSA	42.33	1,492,300	42,191,546.94	63,169,058.99
DISNEY (WALT) CO.	254687106	DIS	34.27	821,900	21,765,570.53	28,166,513.00
DOMINION RESOURCES INC-VA	25746U109	D	83.84	630,900	41,633,422.46	52,894,656.00
DOW CHEMICAL CO	260543103	DOW	39.94	331,200	11,330,946.37	13,228,128.00
EMBARQ CORP	29078E105	EQ	52.56	378,500	17,472,735.74	19,893,960.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCV LARGE-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
EMC CORP	268648102	EMC	13.20	1,700,000	17,781,820.00	22,440,000.00
EMERSON ELECTRIC CO	291011104	EMR	44.09	420,800	10,737,183.57	18,553,072.00
ENTERGY CORP.	29364G103	ETR	92.32	212,200	12,341,342.00	19,590,304.00
FED. NATL. MTG. ASSN.	313586109	FNM	59.39	216,200	10,732,393.99	12,840,118.00
FEDERATED INVESTORS INC.-CL B	314211103	FII	33.78	268,100	7,774,341.21	9,056,418.00
FREDDIE MAC	313400301	FRE	67.90	323,200	15,829,863.95	21,945,280.00
GAP INC	364760108	GPS	19.50	400,000	6,774,325.36	7,800,000.00
GENERAL DYNAMICS CORP.	369550108	GD	74.35	154,600	6,463,333.15	11,494,510.00
GENERAL ELECTRIC CO	369604103	GE	37.21	1,154,700	32,716,415.19	42,966,387.00
GLAXOSMITHKLINE PLC-ADR	37733W105	GSK	52.76	514,700	25,427,610.38	27,155,572.00
HALLIBURTON COMPANY	406216101	HAL	31.05	300,000	8,947,002.96	9,315,000.00
HANESBRANDS INC	410345102	HBI	23.62	241,400	5,650,090.73	5,701,868.00
HESS CORP.	42809H107	HES	49.57	240,000	11,112,528.40	11,896,800.00
HEWLETT-PACKARD CO	428236103	HPQ	41.19	700,800	15,512,101.62	28,865,952.00
HOME DEPOT INC.	437076102	HD	40.16	853,100	27,190,172.29	34,260,496.00
IDEARC INC	451663108	IAR	28.65	54,220	1,535,004.88	1,553,403.00
IMCLONE SYSTEMS	45245W109	IMCL	26.76	143,600	5,673,217.55	3,842,736.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	18.87	805,000	16,593,715.23	15,190,350.00
INTEL CORP.	458140100	INTC	20.25	525,000	12,360,715.00	10,631,250.00
INTL BUS MACH CORP	459200101	IBM	97.15	577,000	45,967,361.31	56,055,550.00
JOHNSON & JOHNSON	478160104	JNJ	66.02	854,600	41,666,488.61	56,420,692.00
JPMORGAN CHASE & CO.	46625H100	JPM	48.30	1,350,100	45,939,763.14	65,209,830.00
LAZARD LTD CL. A	G54050102	LAZ	47.34	286,250	12,550,154.00	13,551,075.00
LOUISIANA PACIFIC	546347105	LPX	21.53	346,988	8,317,120.85	7,470,651.64
LYONDELL CHEMICAL COMPANY	552078107	LYO	25.57	425,000	10,053,751.43	10,867,249.99
MARSH & MCLENNAN COS.	571748102	MMC	30.66	1,072,600	33,302,534.74	32,885,916.00
MERCK & CO INC	589331107	MRK	43.60	515,100	20,990,805.06	22,458,360.00
MERRILL LYNCH & CO. INC.	590188108	MER	93.10	378,600	16,672,985.28	35,247,660.00
MICROSOFT CORP.	594918104	MSFT	29.86	3,135,800	77,945,539.86	93,634,988.00
MORGAN STANLEY DEAN WITTER &	617446448	MS	81.43	606,300	29,137,270.70	49,371,009.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: LCV LARGE-CAP VALUE (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: LCV LARGE-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
MOTOROLA INC	620076109	MOT	20.56	479,400	8,371,498.58	9,856,464.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	45.15	404,500	16,805,131.36	18,263,175.00
NOKIA CORP - ADR	654902204	NOK	20.32	1,750,000	34,442,172.50	35,560,000.00
OMNICARE INC.	681904108	OCR	38.63	200,900	7,573,986.52	7,760,767.00
PFIZER INC.	717081103	PFE	25.90	1,659,600	37,659,013.34	42,983,640.01
PROCTER & GAMBLE CO	742718109	PG	64.27	581,100	18,626,606.40	37,347,297.00
PUBLIC SVC ENTERPRISES	744573106	PEG	66.38	94,400	3,590,082.17	6,266,272.00
ROCKWELL COLLINS	774341101	COL	63.29	108,630	3,595,698.30	6,875,192.70
SARA LEE CORP.	803111103	SLE	17.03	1,631,200	27,390,591.82	27,779,335.99
SLM CORP	78442P106	SLM	48.77	340,000	16,428,450.73	16,581,800.00
SPRINT NEXTEL CORP	852061100	S	18.89	3,245,000	66,540,963.92	61,298,050.00
ST PAUL TRAVELERS COS INC	792860108	STA	53.69	405,600	15,028,370.86	21,776,664.00
TARGET CORP	87612E106	TGT	57.05	240,000	11,060,582.00	13,692,000.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	31.08	965,000	31,666,620.66	29,992,200.00
TJX COS. INC.	872540109	TJX	28.52	231,700	4,910,417.58	6,608,084.00
TYCO INTERNATIONAL LTD	902124106	TYC	30.40	2,035,400	64,099,844.27	61,876,160.00
US AIRWAYS GROUP INC	90341W108	LCC	53.85	477,300	20,412,705.99	25,702,605.00
US BANCORP	902973304	USB	36.19	199,500	4,792,521.14	7,219,905.00
VALERO ENERGY CORP.	91913Y100	VLO	51.16	155,000	8,286,974.00	7,929,800.00
VERIZON COMMUNICATIONS	92343V104	VZ	37.24	1,084,400	40,614,767.23	40,383,056.00
VIACOM INC. CL B	92553P201	VIA.B	41.03	215,350	10,054,318.14	8,835,810.50
VODAFONE GROUP PLC-ADR	92857W209	VOD	27.78	1,434,562	37,679,383.70	39,852,132.38
WACHOVIA CORP.	929903102	WB	56.95	426,400	17,274,900.83	24,283,480.00
WAL MART STORES INC	931142103	WMT	46.18	1,104,400	43,958,995.45	51,001,192.00
XL CAPITAL LTD - CLASS A	G98255105	XL	72.02	110,000	7,540,400.00	7,922,200.00
XM SATELLITE RADIO HOLD-CL A	983759101	XMSR	14.45	2,850,000	39,247,449.00	41,182,500.00
COMMON STOCK TOTAL				59,934,245	1,865,591,195.77	2,331,508,115.93
LARGE-CAP VALUE (F) TOTAL				59,934,245	1,865,591,195.77	2,331,508,115.93

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: MCV						
Instrument: CALL						
				MID-CAP VALUE (F)		
				CALL OPTION		
BGC FEB @45 CALL	BGC+BI	BGC+BI	2.15	-1,500	-303,350.54	-322,500.00
GT FEB @ 20 CALL	GT+BD	GT+BD	1.80	-2,000	-264,546.69	-360,000.00
GT FEB @ 22.50 CALL	GT+BX	GT+BX	0.60	-334	-21,041.33	-20,040.00
GT JAN @ 20 CALL	GT+AD	GT+AD	1.35	-1,500	-113,996.38	-202,500.00
STR JAN @90 CALL	STR+AR	STR+AR	0.10	-1,000	-66,462.33	-10,000.00
CALL OPTION TOTAL				-6,334	-769,397.27	-915,040.00
Instrument: COM						
COMMON STOCK						
99 CENTS ONLY STORES	65440K106	NDN	12.17	725,000	10,655,874.69	8,823,250.00
ABX AIR INC	00080S101	ABXA	6.93	500,000	3,121,957.76	3,465,000.00
ACTUANT CORP CL A	00508X203	ATU	47.65	550,000	26,141,294.64	26,207,499.99
AFFILIATED COMPUTER SERVICES	008190100	ACS	48.84	250,000	13,454,473.70	12,210,000.00
AFFILIATED MANAGERS GROUP	008252108	AMG	105.13	200,000	12,514,322.83	21,026,000.00
ALBERTO CULVER CL-B	013078100	ACV	21.45	250,000	9,378,944.77	5,362,500.00
ALCOA INC.	013817101	AA	30.01	475,000	13,091,350.76	14,254,750.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	18.99	335,000	7,842,077.76	6,361,650.00
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL	13.03	700,000	7,542,234.48	9,121,000.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	35.91	1,020,000	20,008,061.01	36,628,200.00
AMERISOURCEBERGEN CORP	03073E105	ABC	44.96	285,800	8,489,539.16	12,849,568.00
ANNTAYLOR STORES CORP	036115103	ANN	32.84	175,000	5,973,867.87	5,747,000.00
APPLEBEES INT'L. INC.	037899101	APPB	24.67	800,000	21,477,668.77	19,736,000.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	31.96	473,900	8,220,534.75	15,145,844.00
ARRIS GROUP INC.	04269Q100	ARRS	12.51	525,000	6,452,064.25	6,567,750.00
AVID TECHNOLOGY INC.	05367P100	AVID	37.26	1,075,000	46,296,514.49	40,054,500.00
BAKER (MICHAEL) CORP	057149106	BKR	22.65	300,000	6,414,278.46	6,795,000.00
BARNES GROUP INC.	067806109	B	21.75	300,000	4,287,688.14	6,525,000.00
BAUSCH & LOMB INC	071707103	BOL	52.06	375,000	26,688,464.61	19,522,500.00
BED BATH & BEYOND INC	075896100	BBBY	38.10	170,000	6,122,022.60	6,477,000.00
BOWATER INC.	102183100	BOW	22.50	1,200,000	36,117,775.05	27,000,000.00
BRISTOW GRP	110394103	BRS	36.09	425,000	12,842,879.90	15,338,250.00
CADENCE DESIGN SYS INC	127387108	CDNS	17.91	1,150,000	15,417,865.74	20,596,500.00
Group: DOMESTIC EQUITIES - Internal			Portfolio: MCV MID-CAP VALUE (F)			

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: MCV MID-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
CALLAWAY GOLF COMPANY	131193104	ELY	14.41	500,000	6,401,483.81	7,205,000.00
CARBO CERAMICS, INC.	140781105	CRR	37.37	250,000	9,470,715.00	9,342,500.00
CASTLE BRANDS INC	148435100	ROX	6.23	1,106,160	8,507,647.97	6,891,376.80
CELADON GROUP INC	150838100	CLDN	16.75	450,000	5,885,219.72	7,537,500.00
CHARTER COMMUNICATIONS	16117M107	CHTR	3.06	2,000,000	4,030,154.23	6,120,000.00
CHEROKEE INC	16444H102	CHKE	42.91	105,498	3,488,392.51	4,526,919.17
CHICO'S FAS INC	168615102	CHS	20.69	1,000,000	24,568,970.54	20,690,000.00
CIT GROUP INC	125581108	CIT	55.77	525,000	25,773,538.78	29,279,250.00
CITADEL BROADCASTING CORP	17285T106	CDL	9.96	700,000	8,868,608.55	6,972,000.00
COEUR D'ALENE MINES CORP.	192108108	CDE	4.95	1,400,000	6,731,802.50	6,930,000.00
CONSOL ENERGY INC.	20854P109	CNX	32.13	100,000	3,007,782.00	3,213,000.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	29.02	600,000	12,843,857.59	17,412,000.00
CONSTELLATION ENERGY GROUP INC	210371100	CEG	68.87	342,100	13,317,478.84	23,560,427.00
COVANTA HOLDING CORP.	22282E102	CVA	22.04	900,000	14,921,912.70	19,835,999.98
COX RADIO INC	224051102	CXR	16.30	325,000	5,057,479.79	5,297,500.00
CTS CORP.	126501105	CTS	15.70	1,825,000	22,918,585.28	28,652,500.00
D&E COMMUNICATIONS INC	232860106	DECC	12.65	35,602	388,142.64	450,365.30
DANAOS CORP	Y1968P105	DAC	24.00	350,000	7,287,792.40	8,400,000.00
DEAN FOODS CO	242370104	DF	42.28	275,900	7,071,248.32	11,665,052.00
DISCOVERY HOLDING CO-A	25468Y107	DISCA	16.09	375,000	5,296,249.28	6,033,749.99
DOVER CORP.	260003108	DOV	49.02	1,000,000	38,368,165.86	49,020,000.00
DUKE ENERGY CORPORATION	26441C105	DUK	33.21	990,288	23,817,528.03	32,887,464.48
E*TRADE GROUP INC.	269246104	ETFC	22.42	150,000	3,325,078.54	3,363,000.00
EAST WEST BANCORP INC.	27579R104	EWBC	35.42	688,777	24,288,134.40	24,396,481.34
EDGAR ONLINE INC	279765101	EDGR	3.50	2,740,128	9,352,852.39	9,590,448.00
EMMIS COMMUNICATIONS	291525103	EMMS	8.24	725,000	10,112,010.76	5,974,000.00
ENBRIDGE ENERGY MANAGEMENT	29250X103	EEQ	48.50	155,000	6,694,188.08	7,517,514.66
ENDO PHARMACEUTICALS	29264F205	ENDP	27.58	1,000,000	24,221,267.28	27,580,000.00
ENTERCOM COMMUNICATIONS CORP	293639100	ETM	28.18	250,000	7,070,959.90	7,045,000.00
EPIQ SYSTEMS INC	26882D109	EPIQ	16.97	525,000	8,089,788.57	8,909,250.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: MCV MID-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
EVERGREEN ENERGY INC.	30024B104	EEE	9.89	450,000	4,602,126.74	4,450,500.00
FIFTH THIRD BANCORP	316773100	FITB	40.93	800,000	36,009,472.70	32,744,000.00
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN	41.78	635,000	25,593,353.40	26,530,300.00
FIRST MERCURY FINANCIAL CORP	320841109	FMR	23.52	325,000	6,054,530.00	7,644,000.00
FLAGSTAR BANCORP INC	337930101	FBC	14.84	1,750,000	33,093,932.23	25,970,000.00
FORD MOTOR COMPANY	345370860	F	7.51	2,000,000	28,039,114.61	15,020,000.00
FRIEDMAN BILLINGS RAMSEY -A	358434108	FBR	8.00	1,600,000	26,604,587.68	12,800,000.00
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	29.55	330,000	9,530,506.09	9,751,500.00
GANNETT INC	364730101	GCI	60.46	425,000	30,396,051.92	25,695,500.00
GEMSTAR-TV GUIDE INTL INC	36866W106	GMST	4.01	4,000,000	18,734,750.12	16,040,000.00
GENERAL CABLE CORP	369300108	BGC	43.71	280,000	3,963,434.31	12,238,799.99
GENERAL COMMUNICATION	369385109	GNCMA	15.73	2,475,000	25,348,000.35	38,931,750.01
GERDAU AMERISTEEL CORP	37373P105	GNA	8.92	600,000	3,097,259.23	5,352,000.00
GIBRALTAR INDUSTRIES INC	374689107	ROCK	23.51	300,000	6,972,091.15	7,053,000.00
GLADSTONE CAPITAL CO	376535100	GLAD	23.86	130,000	2,853,919.05	3,101,800.00
GLADSTONE INVESTMENT CORP	376546107	GAIN	15.31	225,000	3,277,367.18	3,444,750.00
GOODYEAR T & R	382550101	GT	20.99	1,500,000	20,758,260.60	31,485,000.00
GREENBRIER COS INC	393657101	GBX	30.00	250,000	7,209,632.10	7,500,000.00
HANOVER COMPRESSOR COMPANY	410768105	HC	18.89	3,000,000	40,199,052.76	56,669,999.95
HARMAN INTERNATIONAL	413086109	HAR	99.91	75,000	6,144,834.40	7,493,250.00
HARRAH'S ENTERTAINMENT INC.	413619107	HET	82.72	150,000	9,306,762.67	12,408,000.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	21.11	347,700	7,261,580.50	7,339,947.00
HEALTH NET INC	42222G108	HNT	48.66	165,000	4,671,560.50	8,028,900.00
HEWITT ASSOCIATES INC	42822Q100	HEW	25.75	575,000	14,820,898.21	14,806,250.00
HILLENBRAND IND.	431573104	HB	56.93	92,700	5,132,800.47	5,277,411.00
ILLINOIS TOOL WORKS	452308109	ITW	46.19	825,000	29,952,294.72	38,106,750.00
INNOVATIVE SOLUTIONS & SUPPORT INC	45769N105	ISSC	17.03	2,200,000	34,089,594.71	37,466,000.00
INTEGRATED ALARM SERVICES GROUP	45890M109	IASG	3.25	3,000,000	11,626,709.65	9,750,000.00
IPASS INC	46261V108	IPAS	5.88	1,325,000	7,612,401.38	7,791,000.00
JETBLUE AIRWAYS CORP	477143101	JBLU	14.20	700,000	10,364,804.54	9,940,000.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: MCV MID-CAP VALUE (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: MCV MID-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
KINDER MORGAN MANAGEMENT LLC	49455U100	KMR	45.68	1,000,000	42,920,649.21	45,680,013.26
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK	28.00	2,000,000	41,818,074.43	56,000,000.00
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	97.98	215,000	14,606,104.12	21,065,700.01
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	21.57	1,025,000	19,073,117.88	22,109,250.01
LMI AEROSPACE INC	502079106	LMIA	15.48	425,000	6,984,138.96	6,579,000.00
LOJACK CORP	539451104	LOJN	17.08	27,278	457,947.64	465,908.24
MAINSOURCE FINANCIAL	56062Y102	MSFG	16.94	425,000	7,109,475.39	7,199,500.00
MAPINFO CORP	565105103	MAPS	13.05	650,000	8,677,156.19	8,482,500.00
MATTEL INC.	577081102	MAT	22.66	600,000	10,466,894.41	13,595,999.99
MBIA INC.	55262C100	MBI	73.06	80,000	4,255,765.80	5,844,800.00
MCGRATH RENTCORP	580589109	MGRC	30.63	275,000	7,105,950.65	8,423,250.00
MEADWESTVACO	583334107	MWV	30.06	430,000	11,865,850.00	12,925,800.00
MEDIACOM COMMUNICATIONS CORP	58446K105	MCCC	8.04	1,025,000	6,807,363.85	8,241,000.00
MINERALS TECHNOLOGIES INC	603158106	MTX	58.79	175,000	9,532,593.67	10,288,250.00
MINRAD INTERNATIONAL INC	60443P103	BUF	5.46	616,000	2,002,180.00	3,363,360.00
MONACO COACH CORPORATION	60886R103	MNC	14.16	362,756	6,432,458.47	5,136,624.96
MURPHY OIL CORP	626717102	MUR	50.85	650,000	32,880,175.35	33,052,500.00
NARA BANCORP INC	63080P105	NARA	20.92	450,000	8,646,132.70	9,414,000.00
NAVARRE CORP	639208107	NAVR	3.98	925,000	6,889,041.58	3,681,500.00
NEOWARE INC.	64065P102	NWRE	13.21	900,000	15,348,388.16	11,889,000.00
NEW YORK COMMUNITY BANCORP	649445103	NYB	16.10	1,600,000	28,505,398.99	25,760,000.00
NIC INC	62914B100	EGOV	4.97	1,600,000	9,133,019.75	7,951,999.99
NORTHERN TRUST CORP	665859104	NTRS	60.69	235,000	10,767,410.90	14,262,150.00
OIL STS INTL INC	678026105	OIS	32.23	500,000	13,673,347.69	16,115,000.00
OLD NATL BANCORP IND	680033107	ONB	18.92	400,000	7,505,186.22	7,568,000.00
OMNICARE INC.	681904108	OCR	38.63	225,000	7,576,111.73	8,691,750.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	47.33	625,000	17,038,884.48	29,581,250.00
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	19.58	825,000	17,251,746.97	16,153,500.00
PACKAGING CORP OF AMERICA	695156109	PKG	22.10	545,000	11,284,897.92	12,044,500.00
PARLUX FRAGRANCES INC	701645103	PARL	5.57	400,000	2,845,043.77	2,228,000.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: MCV MID-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
PEPCO HOLDINGS INC.	713291102	POM	26.01	400,000	8,498,190.00	10,404,000.00
PETSMART INC	716768106	PETM	28.86	450,000	11,345,035.00	12,987,000.00
PHOTON DYNAMICS INC	719364101	PHTN	11.69	300,000	3,338,719.09	3,507,000.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	50.69	275,000	10,982,147.93	13,939,750.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD	39.69	425,000	18,298,570.58	16,868,250.00
POPULAR INC	733174106	BPOP	17.95	750,000	15,321,253.72	13,462,500.00
PPG INDUSTRIES INC.	693506107	PPG	64.21	350,000	22,129,575.08	22,473,499.99
PPL CORPORATION	69351T106	PPL	35.84	769,800	16,838,713.56	27,589,632.00
QUESTAR CORP	748356102	STR	83.05	375,000	27,856,219.57	31,143,750.01
RADIO ONE INC CL-D	75040P405	ROIAK	6.74	1,100,000	11,581,538.97	7,414,000.00
RADVISION LTD	M81869105	RVSN	20.08	350,000	6,801,387.10	7,028,000.00
REWARDS NETWORK INC	761557107	IRN	6.95	3,350,000	19,480,886.22	23,282,500.00
REYNOLDS AMERICAN INC	761713106	RAI	65.47	200,000	5,699,422.36	13,094,000.00
RUSS BERRIE & CO INC	782233100	RUS	15.45	451,500	10,534,759.34	6,975,675.00
SALLY BEAUTY CO INC	79546E104	SBH	7.80	250,000	1,547,880.05	1,950,000.00
SANDISK CORP	80004C101	SNDK	43.03	25,000	1,063,000.00	1,075,750.00
SERVICEMASTER COMPANY	81760N109	SVM	13.11	1,100,000	13,307,293.71	14,421,000.00
SLM CORP	78442P106	SLM	48.77	125,000	5,713,330.00	6,096,250.00
SMURFIT-STONE CONTAINER	832727101	SSCC	10.56	2,850,000	37,812,142.49	30,096,000.00
SOUTH FINANCIAL GROUP, INC	837841105	TSFG	26.59	225,000	6,027,601.55	5,982,750.00
SPECTRALINK CORP	847580107	SLNK	8.60	425,000	3,429,116.16	3,655,000.00
STRATEX NETWORKS INC	86279T109	STXN	4.83	226,100	964,705.56	1,092,063.00
SULPHCO INC	865378103	SUF	4.72	1,550,000	11,279,556.88	7,316,000.00
SUPER VALU STORES INC.	868536103	SVU	35.75	164,910	4,922,076.88	5,895,532.50
SYNERON MEDICAL LTD	M87245102	ELOS	27.13	500,000	12,714,158.68	13,565,000.00
SYNOVUS FINANCIAL CORP	87161C105	SNV	30.83	380,000	10,087,943.70	11,715,400.00
T.G.C. INDUSTRIES INC.	872417308	TGE	8.40	900,000	6,967,188.74	7,559,999.99
TARO PHARMACEUTICAL INDUS	M8737E108	TAROF	10.00	300,000	5,596,070.00	3,000,000.00
TAYLOR CAPITAL GROUP INC	876851106	TAYC	36.61	210,000	7,597,930.75	7,688,100.00
TCF FINANCIAL CORP	872275102	TCB	27.42	445,000	12,466,531.28	12,201,900.00

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: MCV MID-CAP VALUE (F)						
Instrument: COM COMMON STOCK						
TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX	20.46	600,000	6,918,270.05	12,276,000.00
TORTOISE ENERGY CAPITAL CORP	89147U100	TYT	27.57	1,222,400	29,178,966.28	33,701,568.00
TORTOISE ENERGY INFRASTRUCTURE	89147L100	TYG	34.79	760,000	21,754,153.79	26,440,400.00
TORTOISE NORTH AMERICAN ENERGY	89147T103	TYN	22.27	345,000	8,219,941.32	7,683,150.00
TXU CORPORATION	873168108	TXU	54.21	550,000	10,978,429.53	29,815,500.00
UST INC.	902911106	UST	58.20	171,200	5,994,402.20	9,963,840.00
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	13.54	3,000,000	39,104,704.60	40,620,000.00
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	14.99	675,000	9,681,566.99	10,118,250.00
WERNER ENTERPRISES INC	950755108	WERN	17.48	1,500,000	27,252,228.89	26,220,000.00
WESTWOOD ONE	961815107	WON	7.06	900,000	11,420,667.70	6,354,000.00
WILLIAMS-SONOMA INC	969904101	WSM	31.44	300,000	10,638,470.95	9,432,000.00
XERIUM TECHNOLOGIES INC	98416J100	XRM	9.79	750,000	7,624,880.35	7,342,500.00
XEROX CORP	984121103	XRX	16.95	1,375,000	18,755,782.68	23,306,249.99
X-RITE INC	983857103	XRIT	12.30	900,000	9,632,334.96	11,070,000.00
ZORAN CORP	98975F101	ZRAN	14.58	750,000	8,810,498.31	10,935,000.00
COMMON STOCK TOTAL				116,411,498	2,098,679,226.85	2,295,496,335.60
Instrument: PUT PUT OPTION						
BGC FEB @35 PUT	BGC+NG	BGC+NG	0.25	-1,500	-161,514.90	-37,500.00
CNX JAN @35 PUT	CNX+MG	CNX+MG	3.20	-2,500	-317,490.01	-800,000.00
EEE JAN @ 10 PUT	EEE+MB	EEE+MB	0.90	-2,000	-433,986.49	-180,000.00
EEE JAN @ 7.50 PUT	EEE+MU	EEE+MU	0.10	-1,000	-62,997.99	-10,000.00
ELOS FEB @ 25 PUT	QOE+NE	QOE+NE	0.90	-1,000	-72,997.69	-90,000.00
GMXR FEB @ 30 PUT	GUH+NF	GUH+NF	1.20	-31	-3,731.88	-3,720.00
GMXR FEB @ 35 PUT	GUH+NG	GUH+NG	2.95	-160	-46,773.55	-47,200.00
GMXR JAN @ 35 PUT	GUH+MG	GUH+MG	1.55	-730	-120,156.64	-113,150.00
JOYG @ 45 PUT	JQY+NI	JQY+NI	1.05	-1,250	-146,245.39	-131,250.00
PNRA FEB @50 PUT	UPA+NJ	UPA+NJ	0.70	-250	-22,624.29	-17,500.00
PNRA FEB @55 PUT	UPA+NK	UPA+NK	2.20	-250	-59,873.14	-55,000.00
PNRA JAN @ 50 PUT	UPA+MJ	UPA+MJ	0.25	-1,000	-46,498.54	-25,000.00
PNRA JAN @ 55 PUT	UPA+MK	UPA+MK	0.88	-1,000	-149,690.30	-88,000.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: MCV MID-CAP VALUE (F)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: MCV						
Instrument: PUT						
				MID-CAP VALUE (F)		
				PUT OPTION		
SLM JAN @50 PUT	SLM+MJ	SLM+MJ	1.55	-1,500	-212,993.31	-232,500.00
SNDK JAN @42.50 PUT	SWQ+MV	SWQ+MV	1.20	-2,500	-324,989.78	-300,000.00
STR JAN @75 PUT	STR+MO	STR+MO	0.15	-1,000	-111,293.65	-15,000.00
SVR MAR @12.5 PUT	SVR+OV	SVR+OV	0.40	-1,095	-42,978.19	-43,800.00
				-18,766	-2,336,835.74	-2,189,620.00
PUT OPTION TOTAL						
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
DCT INDUSTRIAL TRUST INC	233153105	DCT	11.80	525,000	6,355,981.00	6,195,000.00
DOUGLAS EMMETT INC	25960P109	DEI	26.59	920,000	127,236.90	24,462,800.00
VENTAS INC.	92276F100	VTR	42.32	225,000	5,711,159.42	9,522,000.01
				1,670,000	12,194,377.32	40,179,800.01
REAL ESTATE INVESTMENT TRUST TOTAL						
MID-CAP VALUE (F) TOTAL				118,056,398	2,107,767,371.16	2,332,571,475.61

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1 QUANTITATIVE 1000 (Q)						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	77.93	39,600	2,874,866.54	3,086,028.00
ABBOTT LABORATORIES	002824100	ABT	48.71	414,900	16,842,967.60	20,209,778.99
AETNA INC.	00817Y108	AET	43.18	273,000	10,791,767.57	11,788,140.00
AGCO CORP.	001084102	AG	30.94	263,300	6,067,542.05	8,146,502.01
AGILENT TECHNOLOGIES INC	00846U101	A	34.85	288,300	9,846,020.25	10,047,255.00
AIRGAS INC	009363102	ARG	40.52	700	22,695.45	28,364.00
ALLIED CAP CORP	01903Q108	ALD	32.68	250,900	7,199,792.74	8,199,411.99
ALLSTATE CORP	020002101	ALL	65.11	225,200	14,117,035.59	14,662,772.00
ALTRIA GROUP INC	02209S103	MO	85.82	271,500	9,308,436.12	23,300,130.00
AMERICAN CAPITAL STRATEGIES	024937104	ACAS	46.26	194,900	8,393,623.69	9,016,074.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEOS	31.21	263,550	5,815,643.33	8,225,395.49
AMERICAN EXPRESS CO.	025816109	AXP	60.67	63,800	2,419,045.95	3,870,746.00
AMERICAN INTL GROUP	026874107	AIG	71.66	274,900	12,604,029.73	19,699,334.00
AMERICAN STANDARD COMPANIES	029712106	ASD	45.85	55,500	2,501,515.31	2,544,675.00
AMERICREDIT CORP.	03060R101	ACF	25.17	313,600	9,397,217.16	7,893,312.00
AMERISOURCEBERGEN CORP	03073E105	ABC	44.96	193,700	8,751,937.31	8,708,752.00
AMGEN INC	031162100	AMGN	68.31	300,000	20,260,394.67	20,493,000.01
AMR CORP.	001765106	AMR	30.23	289,600	3,815,948.83	8,754,608.00
ANHEUSER-BUSCH	035229103	BUD	49.20	286,600	13,014,804.32	14,100,720.00
ANNALY CAPITAL MGT., INC	035710409	NLY	13.91	555,100	7,432,089.17	7,721,441.00
APPLE COMPUTER INC.	037833100	AAPL	84.84	57,600	3,302,052.89	4,886,784.00
APPLERA CORP - APPLIED BIOSYSTEM	038020103	ABI	36.69	220,900	5,949,129.62	8,104,821.00
ASHLAND INC	044209104	ASH	69.18	126,700	7,721,487.34	8,765,105.99
ASSURANT INC	04621X108	AIZ	55.25	154,200	8,573,076.06	8,519,550.00
AT&T INC	00206R102	T	35.75	822,400	25,221,271.09	29,400,800.00
AUTOZONE INC	053332102	AZO	115.56	73,400	8,306,631.91	8,482,104.00
AVAYA INC	053499109	AV	13.98	628,600	7,505,210.00	8,787,828.00
AVON PRODUCTS	054303102	AVP	33.04	299,600	9,280,922.42	9,898,784.00
BANK OF AMERICA CORP.	060505104	BAC	53.39	657,200	21,301,514.02	35,087,908.00
BEA SYSTEMS INC	073325102	BEAS	12.58	530,200	4,793,608.49	6,669,916.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
Instrument: COM						
				QUANTITATIVE 1000 (Q)		
				COMMON STOCK		
BECTON DICKINSON & COMPANY	075887109	BDX	70.15	140,900	9,559,151.11	9,884,134.99
BELLSOUTH	079860102	BLS	47.11	287,200	11,210,000.85	13,529,992.01
BERKLEY (WR) CORP	084423102	BER	34.51	228,700	5,825,337.24	7,892,437.00
BMC SOFTWARE	055921100	BMC	32.20	277,500	6,629,603.04	8,935,500.01
BOEING CO	097023105	BA	88.84	53,300	2,271,199.38	4,735,172.00
BOSTON SCIENTIFIC CORP.	101137107	BSX	17.18	415,100	6,726,154.14	7,131,418.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.32	52,600	1,354,260.92	1,384,432.00
CABLEVISION SYSTEMS CORP	12686C109	CVC	28.48	295,800	8,280,064.80	8,424,384.00
CADENCE DESIGN SYS INC	127387108	CDNS	17.91	440,400	6,436,309.11	7,887,564.00
CAMPBELL SOUP CO.	134429109	CPB	38.89	235,800	7,741,730.03	9,170,262.00
CBS CORP. CL. B	124857202	CBS	31.18	361,900	9,902,819.44	11,284,042.00
CELANESE CORP-SERIES A	150870103	CE	25.88	357,400	7,265,328.46	9,249,512.00
CENTERPOINT ENERGY INC	15189T107	CNP	16.58	510,800	8,200,853.04	8,469,064.00
CENTEX CORP	152312104	CTX	56.27	166,200	10,190,276.25	9,352,074.00
CENTURYTEL, INC.	156700106	CTL	43.66	194,800	7,638,034.78	8,504,968.00
CHEVRONTEXACO CORP	166764100	CVX	73.53	488,300	22,301,378.36	35,904,699.00
CHUBB CORP	171232101	CB	52.91	207,100	10,251,234.72	10,957,660.99
CIGNA CORP.	125509109	CI	131.57	78,200	6,182,385.55	10,288,774.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	45.31	185,600	8,194,431.29	8,409,536.00
CISCO SYSTEMS	17275R102	CSCO	27.33	1,347,000	29,025,073.31	36,813,510.00
CITIGROUP INC.	172967101	C	55.70	717,400	17,609,774.99	39,959,180.00
CITRIX SYSTEMS INC	177376100	CTXS	27.05	290,400	8,023,495.56	7,855,320.00
COACH INC	189754104	COH	42.96	49,300	1,913,706.77	2,117,928.00
COCA COLA CO.	191216100	KO	48.25	506,400	22,952,198.01	24,433,800.00
COLGATE PALMOLIVE	194162103	CL	65.24	200,100	11,521,896.57	13,054,524.00
COMCAST CORP - CL A	20030N101	CMCSA	42.33	159,600	5,164,527.35	6,755,868.00
COMPUWARE CORP	205638109	CPWR	8.33	957,000	8,135,391.87	7,971,810.00
CONOCOPHILLIPS	20825C104	COP	71.95	167,400	4,953,495.01	12,044,429.99
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL	41.25	214,800	5,346,807.83	8,860,499.98
COUNTRYWIDE FINANCIAL CORP	222372104	CFC	42.45	291,900	10,683,452.93	12,391,155.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1 QUANTITATIVE 1000 (Q)						
Instrument: COM COMMON STOCK						
CUMMINS INC.	231021106	CMI	118.18	69,100	5,905,141.82	8,166,237.99
DANAHER CORP	235851102	DHR	72.44	142,900	10,353,531.14	10,351,676.00
DELL INC	24702R101	DELL	25.09	105,600	2,903,528.30	2,649,504.00
DILLARDS INC. CL-A	254067101	DDS	34.97	257,100	7,603,958.50	8,990,787.00
DISNEY (WALT) CO.	254687106	DIS	34.27	160,200	4,487,834.50	5,490,054.00
DOLLAR TREE STORES INC	256747106	DLTR	30.10	250,100	7,160,833.04	7,528,010.00
E I DUPONT DE NEM.	263534109	DD	48.71	1,800	85,069.69	87,678.00
ELI LILLY & COMPANY	532457108	LLY	52.10	43,500	2,288,331.27	2,266,350.00
EMBARQ CORP	29078E105	EQ	52.56	173,200	6,532,423.65	9,103,392.00
ENDO PHARMACEUTICALS	29264F205	ENDP	27.58	278,200	7,799,583.80	7,672,756.00
ENERGIZER HOLDINGS INC.	29266R108	ENR	70.99	111,300	7,314,034.20	7,901,187.01
ENERGY EAST CORP.	29266M109	EAS	24.80	328,200	7,874,651.88	8,139,360.00
EQUIFAX INC	294429105	EFX	40.60	211,600	7,915,549.94	8,590,960.00
ESTEE LAUDER CO.	518439104	EL	40.82	202,100	8,048,145.47	8,249,722.00
EXXON MOBIL CORPORATION	30231G102	XOM	76.63	1,146,500	38,252,425.55	87,856,294.99
FED. NATL. MTG. ASSN.	313586109	FNM	59.39	47,400	2,578,835.24	2,815,086.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	40.09	17,998	590,557.73	721,539.82
FIRST ENERGY CORP.	337932107	FE	60.30	180,200	7,626,397.28	10,866,059.99
FORD MOTOR COMPANY	345370860	F	7.51	1,138,800	9,821,672.43	8,552,388.00
FOREST LABORATORIES INC.	345838106	FRX	50.60	153,600	6,377,246.99	7,772,160.00
FREDDIE MAC	313400301	FRE	67.90	16,500	1,048,536.90	1,120,350.00
GARDNER DENVER MACHINERY	365558105	GDI	37.31	144,288	5,134,779.52	5,383,385.28
GENERAL DYNAMICS CORP.	369550108	GD	74.35	170,100	11,888,647.36	12,646,935.00
GENERAL ELECTRIC CO	369604103	GE	37.21	1,596,500	36,866,861.99	59,405,765.00
GENERAL MOTORS CORP	370442105	GM	30.72	290,100	10,037,554.45	8,911,872.00
GOLDMAN SACHS GROUP INC	38141G104	GS	199.35	104,300	11,990,342.68	20,792,205.00
GOODYEAR T & R	382550101	GT	20.99	74,700	1,286,390.84	1,567,953.00
GOOGLE INC - CL A	38259P508	GOOG	460.48	20,900	7,660,149.01	9,624,032.00
HALLIBURTON COMPANY	406216101	HAL	31.05	388,200	12,645,768.92	12,053,610.00
HASBRO INC	418056107	HAS	27.25	296,000	5,688,136.45	8,066,000.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1 QUANTITATIVE 1000 (Q)						
Instrument: COM COMMON STOCK						
HEWLETT-PACKARD CO	428236103	HPQ	41.19	671,400	19,743,850.72	27,654,966.01
HOLLY CORP	435758305	HOC	51.40	155,600	5,475,814.40	7,997,840.00
HOME DEPOT INC.	437076102	HD	40.16	172,700	5,001,954.35	6,935,632.00
HUMANA INC.	444859102	HUM	55.31	56,300	3,013,649.82	3,113,953.00
IAC/INTERACTIVE CORP	44919P300	IACI	37.16	250,900	8,389,019.20	9,323,444.00
IDEARC INC	451663108	IAR	28.65	15,455	417,420.85	442,785.75
IMS HEALTH INC.	449934108	RX	27.48	280,200	7,211,878.75	7,699,896.00
INGRAM MICRO INC CL A	457153104	IM	20.41	373,700	7,815,818.07	7,627,217.00
INTEL CORP.	458140100	INTC	20.25	659,900	13,937,227.21	13,362,975.00
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE	107.90	46,200	3,987,962.06	4,984,980.00
INTERNATL FLAVORS & FRAGRANCES	459506101	IFF	49.16	174,300	8,010,152.12	8,568,588.00
INTL BUS MACH CORP	459200101	IBM	97.15	346,100	26,092,291.72	33,623,615.01
INTUIT INC.	461202103	INTU	30.51	270,200	7,103,666.14	8,243,801.99
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	66.37	112,500	7,736,874.23	7,466,625.00
J C PENNEY INC	708160106	JCP	77.36	134,300	10,802,904.02	10,389,448.00
JOHNSON & JOHNSON	478160104	JNJ	66.02	407,400	17,238,180.07	26,896,548.00
JONES APPAREL GROUP INC	480074103	JNY	33.43	235,100	8,299,875.42	7,859,393.00
JONES LANG LASALLE I	48020Q107	JLL	92.17	89,500	5,771,127.24	8,249,215.00
JPMORGAN CHASE & CO.	46625H100	JPM	48.30	753,200	27,401,996.39	36,379,559.99
KB HOME	48666K109	KBH	51.28	1,600	67,592.97	82,048.00
KENNAMETAL INC	489170100	KMT	58.85	126,300	7,651,892.38	7,432,755.00
KING PHARMACEUTICALS	495582108	KG	15.92	492,000	7,550,010.16	7,832,640.01
KROGER CO.	501044101	KR	23.07	452,500	9,137,388.54	10,439,175.00
LABORATORY CRP OF AMER HLDGS	50540R409	LH	73.47	127,000	7,507,832.56	9,330,690.00
LEVEL 3 COMMUNICATIO	52729N100	LVLT	5.60	1,503,000	5,290,789.82	8,416,800.00
LEXMARK INTERNATIONAL INC.	529771107	LXK	73.20	129,900	8,555,230.20	9,508,680.00
LIZ CLAIBORNE	539320101	LIZ	43.46	189,700	7,418,015.25	8,244,361.99
LOCKHEED MARTIN CORPORATION	539830109	LMT	92.07	145,800	12,493,833.22	13,423,806.00
LOWE'S COS	548661107	LOW	31.15	22,500	284,344.63	700,875.00
LYONDELL CHEMICAL COMPANY	552078107	LYO	25.57	320,300	8,202,006.36	8,190,071.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
MANPOWER INC	56418H100	MAN	74.93	119,100	5,630,615.87	8,924,163.00
MARATHON OIL CORP	565849106	MRO	92.50	144,600	7,779,707.93	13,375,500.01
MARKEL CORP	570535104	MKL	480.10	18,700	8,235,502.67	8,977,870.00
MATTEL INC.	577081102	MAT	22.66	377,600	8,837,111.73	8,556,416.00
MBIA INC.	55262C100	MBI	73.06	137,200	7,482,020.29	10,023,832.00
MCAFEE INC	579064106	MFE	28.38	275,200	6,400,039.95	7,810,176.01
MCDONALDS CORPORATION	580135101	MCD	44.33	39,200	1,497,710.38	1,737,736.00
MCGRAW HILL INC	580645109	MHP	68.02	173,500	9,359,068.58	11,801,470.02
MEDTRONIC INC	585055106	MDT	53.51	63,100	2,259,520.64	3,376,481.00
MERCK & CO INC	589331107	MRK	43.60	534,900	21,779,700.84	23,321,640.00
MERRILL LYNCH & CO. INC.	590188108	MER	93.10	77,800	5,262,427.86	7,243,180.00
METLIFE INC	59156R108	MET	59.01	205,000	10,436,103.83	12,097,050.00
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	78.85	91,500	7,030,023.89	7,214,775.00
MGIC INVESTMENT CORP	552848103	MTG	62.54	137,700	8,759,764.43	8,611,758.00
MICROSOFT CORP.	594918104	MSFT	29.86	1,785,000	47,628,292.76	53,300,100.01
MILLENNIUM PHARMACEUTICALS	599902103	MLNM	10.90	662,300	6,665,159.75	7,219,069.99
MOLEX INC	608554101	MOLX	31.63	237,600	8,006,343.75	7,515,288.00
MOLSON COORS BREWING CO	60871R209	TAP	76.44	109,400	7,829,516.70	8,362,536.00
MOODY'S CORPORATION	615369105	MCO	69.06	151,300	10,040,744.03	10,448,778.00
MORGAN STANLEY DEAN WITTER &	617446448	MS	81.43	280,400	16,009,713.13	22,832,972.00
MOTOROLA INC	620076109	MOT	20.56	98,300	1,845,101.16	2,021,047.99
NATIONAL CITY CORP	635405103	NCC	36.56	293,500	10,925,199.84	10,730,360.00
NATIONWIDE FINANCIAL SERVICE	638612101	NFS	54.20	147,900	6,516,893.94	8,016,180.00
NEWS CORP INC-CL A	65248E104	NWS.A	21.48	49,400	835,848.00	1,061,112.00
NISOURCE INCORPORATED	65473P105	NI	24.10	355,000	8,483,749.76	8,555,500.00
NORDSTROM INC	655664100	JWN	49.34	193,900	6,120,204.30	9,567,026.00
NORFOLK SOUTHERN CORP.	655844108	NSC	50.29	117,000	4,819,861.18	5,883,929.99
NOVELLUS SYSTEMS INC.	670008101	NVLS	34.42	270,600	7,828,023.79	9,314,052.00
NUCOR CORP	670346105	NUE	54.66	177,200	5,547,461.54	9,685,751.97
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	48.83	299,700	14,517,437.19	14,634,350.99

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1 QUANTITATIVE 1000 (Q)						
Instrument: COM COMMON STOCK						
OGE ENERGY CORP	670837103	OGE	40.00	202,200	7,706,582.43	8,088,000.00
OLD REPUBLIC INT'L CORP.	680223104	ORI	23.28	359,000	7,840,823.47	8,357,520.01
OMNICOM GROUP	681919106	OMC	104.54	100,900	8,926,957.44	10,548,086.01
ONEOK INC.	682680103	OKE	43.12	194,300	8,120,194.71	8,378,216.00
ORACLE SYS. CORP.	68389X105	ORCL	17.14	1,084,200	14,710,634.95	18,583,188.00
OVERSEAS SHIPHOLDING GROUP	690368105	OSG	56.30	127,700	6,387,480.21	7,189,509.99
PACIFIC GAS & ELEC. CO.	69331C108	PCG	47.33	223,100	7,529,563.44	10,559,323.00
PACTIV CORPORATION	695257105	PTV	35.69	256,400	8,431,224.59	9,150,916.00
PEPCO HOLDINGS INC.	713291102	POM	26.01	316,400	7,404,569.10	8,229,564.00
PEPSI BOTTLING GROUP INC	713409100	PBG	30.91	30,300	809,369.30	936,572.99
PEPSICO INC.	713448108	PEP	62.55	172,200	6,830,827.15	10,771,110.00
PFIZER INC.	717081103	PFE	25.90	1,532,400	33,965,129.83	39,689,160.00
PHILADELPHIA CONS HLDG CO	717528103	PHLY	44.56	80,441	3,509,489.57	3,584,450.96
PMI GROUP INC.	69344M101	PMI	47.17	184,200	7,504,371.63	8,688,713.98
PNC FINANCIAL SERVICES GROUP	693475105	PNC	74.04	155,100	10,742,511.38	11,483,604.00
POGO PRODUCING CO	730448107	PPP	48.44	130,900	6,444,351.52	6,340,796.00
PROCTER & GAMBLE CO	742718109	PG	64.27	455,300	15,715,962.69	29,262,131.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	85.86	171,300	8,234,427.74	14,707,818.00
QUALCOMM INC	747525103	QCOM	37.79	91,900	2,575,145.07	3,472,901.00
QWEST COMMUNICATIONS INTL.	749121109	Q	8.37	1,089,700	12,537,897.03	9,120,789.00
RAYTHEON COMPANY	755111507	RTN	52.80	222,400	10,205,793.64	11,742,720.00
REGAL ENTERTAINMENT GROUP	758766109	RGC	21.32	367,900	7,536,126.70	7,843,628.00
REINSURANCE GROUP AM	759351109	RGA	55.70	132,400	6,832,510.25	7,374,680.00
REPUBLIC SERVICES INC	760759100	RSG	40.67	192,500	8,203,592.25	7,828,975.00
REYNOLDS AMERICAN INC	761713106	RAI	65.47	143,500	6,597,434.83	9,394,945.00
RITE AID CORP.	767754104	RAD	5.44	1,653,300	7,801,105.42	8,993,952.00
RYDER SYS. INC.	783549108	R	51.06	147,900	6,840,340.70	7,551,774.00
RYLAND GROUP INC	783764103	RYL	54.62	170,100	7,368,308.74	9,290,862.00
SABRE HOLDINGS CORP.	785905100	TSG	31.89	298,600	6,885,749.97	9,522,353.99
SAFECO CORP.	786429100	SAF	62.55	139,700	7,799,732.09	8,738,235.00

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q) COMMON STOCK						
SAFEWAY INC	786514208	SWY	34.56	321,600	9,980,526.33	11,114,496.00
SAKS INCORPORATED	79377W108	SKS	17.82	380,700	6,155,228.76	6,784,074.00
SCHERING-PLOUGH	806605101	SGP	23.64	572,500	12,315,537.80	13,533,900.00
SEACOR SMIT INC.	811904101	CKH	99.14	82,700	7,632,838.76	8,198,878.00
SEARS HOLDINGS CORP	812350106	SHLD	167.93	56,500	8,704,534.91	9,488,045.01
SEI INVESTMENTS CO	784117103	SEIC	59.56	137,000	6,561,280.40	8,159,720.00
SHERWIN-WILLIAMS CO	824348106	SHW	63.58	139,500	7,023,865.59	8,869,410.00
SNAP-ON TOOLS CORP.	833034101	SNA	47.64	163,000	6,562,971.35	7,765,320.00
SOUTHERN COPPER CORP	84265V105	PCU	53.89	46,200	2,636,235.39	2,489,718.00
SPRINT NEXTEL CORP	852061100	S	18.89	132,400	2,679,177.26	2,501,036.00
SPX CORP.	784635104	SPW	61.16	131,800	6,281,741.40	8,060,888.00
STEEL DYNAMICS INC	858119100	STLD	32.45	97,000	2,301,745.13	3,147,650.00
SYMANTEC CORP	871503108	SYMC	20.85	525,900	10,544,043.04	10,965,015.00
SYNOPSYS INC.	871607107	SNPS	26.73	346,400	7,828,441.54	9,259,272.00
TARGET CORP	87612E106	TGT	57.05	24,400	1,139,907.37	1,392,020.00
TEKTRONIX, INC.	879131100	TEK	29.17	235,500	7,171,393.38	6,869,535.00
TEREX CORP	880779103	TEX	64.58	154,700	4,290,721.80	9,990,525.99
TESORO CORP	881609101	TSO	65.77	125,800	6,017,970.42	8,273,866.00
TEXAS INSTRS INC	882508104	TXN	28.80	27,000	743,990.47	777,600.00
THE FIRST MARBLEHEAD CORP	320771108	FMD	54.65	170,100	6,512,194.39	9,295,965.01
THE HANOVER INSURANCE GROUP	410867105	THG	48.80	162,700	7,727,627.67	7,939,760.00
THERMO ELECTRON CORP.	883556102	TMO	45.29	191,000	6,859,163.71	8,650,389.99
TIDEWATER INC	886423102	TDW	48.36	57,900	3,055,491.70	2,800,044.00
TIME WARNER INC.	887317105	TWX	21.78	325,300	8,513,728.84	7,085,034.00
TJX COS. INC.	872540109	TJX	28.52	324,300	9,374,302.87	9,249,036.00
TXU CORPORATION	873168108	TXU	54.21	204,200	9,878,492.56	11,069,682.01
UAL CORP	902549807	UAUA	44.00	221,300	6,759,650.25	9,737,200.00
UGI CORP	902681105	UGI	27.28	290,500	7,873,475.99	7,924,840.00
UNITED PARCEL SERVICES INC	911312106	UPS	74.98	15,700	1,152,037.86	1,177,186.00
UNITED RENTALS INCORPORATED	911363109	URI	25.43	331,200	8,741,369.69	8,422,415.99

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
Instrument: COM						
QUANTITATIVE 1000 (Q)						
COMMON STOCK						
UNITED STATES STEEL CORP.	912909108	X	73.14	128,900	7,993,533.73	9,427,746.00
UNITED TECHNOLOGIES	913017109	UTX	62.52	64,800	2,710,100.35	4,051,296.01
UNITEDHEALTH GROUP INC	91324P102	UNH	53.73	87,500	4,124,828.56	4,701,374.99
UNITRIN INC.	913275103	UTR	50.11	72,946	3,470,863.40	3,655,324.06
US BANCORP	902973304	USB	36.19	94,600	2,229,508.09	3,423,574.00
UST INC.	902911106	UST	58.20	163,000	8,903,824.17	9,486,600.00
V F CORP	918204108	VFC	82.08	108,400	8,318,177.51	8,897,472.00
VERIZON COMMUNICATIONS	92343V104	VZ	37.24	309,100	11,044,558.57	11,510,883.99
WACHOVIA CORP.	929903102	WB	56.95	196,900	8,310,380.24	11,213,455.00
WAL MART STORES INC	931142103	WMT	46.18	274,100	8,401,706.23	12,657,938.00
WALGREEN CO.	931422109	WAG	45.89	9,400	244,941.97	431,366.00
WASTE MANAGEMENT INC.	94106L109	WMI	36.77	284,300	10,951,277.09	10,453,711.00
WATERS CORPORATION	941848103	WAT	48.97	160,700	8,245,108.26	7,869,479.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	68.90	91,500	5,321,421.03	6,304,350.00
WELLPOINT INC.	94973V107	WLP	78.69	207,000	14,399,196.56	16,288,830.00
WELLS FARGO COMPANY	949746101	WFC	35.56	383,200	6,728,517.65	13,626,592.00
WESCO FINL CORP	950817106	WSC	460.00	15,300	7,420,806.00	7,038,000.00
WESCO INTL INC	95082P105	WCC	58.81	116,700	7,258,115.41	6,863,127.00
WESTLAKE CHEMICAL CORP.	960413102	WLK	31.38	228,800	7,586,007.89	7,179,744.00
WYETH	983024100	WYE	50.92	92,900	3,833,197.79	4,730,468.01
WYNDHAM WORLDWIDE CORP	98310W108	WYN	32.02	275,100	7,191,012.58	8,808,702.00
XEROX CORP	984121103	XRX	16.95	593,700	8,942,238.63	10,063,215.00
COMMON STOCK TOTAL				63,108,378	1,961,316,255.23	2,413,839,753.25
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
APARTMENT INVT & MGMT	03748R101	AIV	56.02	53,200	2,506,694.59	2,980,264.01
BOSTON PROPERTIES INC	101121101	BXP	111.88	89,600	9,403,941.83	10,024,448.00
EQUITY OFFICE PROP	294741103	EOP	48.17	236,600	8,585,122.44	11,397,022.00
HEALTH CARE REIT INC	42217K106	HCN	43.02	194,000	7,641,972.29	8,345,880.00
ISTAR FINANCIAL INC	45031U101	SFI	47.82	181,900	8,187,115.24	8,698,458.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: QN1						
				QUANTITATIVE 1000 (Q)		
REAL ESTATE INVESTMENT TRUST TOTAL				755,300	36,324,846.39	41,446,072.01
QUANTITATIVE 1000 (Q) TOTAL				63,863,678	1,997,641,101.62	2,455,285,825.26

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: RMG MID-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
AES CORP	00130H105	AES	22.04	1,350,000	25,322,077.45	29,754,000.00
AGILENT TECHNOLOGIES INC	00846U101	A	34.85	425,000	15,189,754.05	14,811,250.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	53.12	500,000	24,512,182.46	26,560,000.00
ALLEGHENY ENERGY INC.	017361106	AYE	45.91	400,000	16,248,159.73	18,364,000.00
ALLERGAN PHARMACEUTICALS INC.	018490102	AGN	119.74	254,000	18,587,857.15	30,413,960.00
AMERICREDIT CORP.	03060R101	ACF	25.17	600,000	17,210,932.71	15,102,000.00
AMPHENOL CORP-CL A	032095101	APH	62.08	400,000	15,679,809.26	24,832,000.00
AMR CORP.	001765106	AMR	30.23	1,050,000	21,389,700.89	31,741,500.00
ANALOG DEVICES	032654105	ADI	32.87	775,000	30,851,175.24	25,474,250.00
AUTODESK INC.	052769106	ADSK	40.46	575,000	13,594,505.29	23,264,500.00
AVON PRODUCTS	054303102	AVP	33.04	1,070,000	31,497,878.17	35,352,800.00
BARD C. R. INC.	067383109	BCR	82.97	320,000	15,276,181.52	26,550,400.00
BARR PHARMACEUTICALS INC.	068306109	BRL	50.12	341,000	14,331,983.48	17,090,920.00
BEA SYSTEMS INC	073325102	BEAS	12.58	1,755,000	18,082,970.62	22,077,900.00
BED BATH & BEYOND INC	075896100	BBBY	38.10	500,000	17,581,275.00	19,050,000.00
BERKLEY (WR) CORP	084423102	BER	34.51	570,000	13,761,051.84	19,670,700.00
BIOMET INC.	090613100	BMET	41.27	785,000	25,078,196.05	32,396,950.00
BRISTOL-MYERS SQUIBB	110122108	BMY	26.32	700,000	17,256,102.94	18,423,999.99
BROWN-FORMAN -CL B	115637209	BF.B	66.24	330,000	21,092,527.38	21,859,200.00
CAREMARK RX INC	141705103	CMX	57.11	320,000	16,704,817.50	18,275,200.00
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG	33.20	935,000	14,636,472.68	31,042,000.00
CELGENE CORP	151020104	CELG	57.53	650,000	11,387,325.96	37,394,500.00
CHICO'S FAS INC	168615102	CHS	20.69	925,000	24,947,330.66	19,138,250.00
CIRCUIT CITY STORES	172737108	CC	18.98	750,000	19,397,554.97	14,234,999.99
CITRIX SYSTEMS INC	177376100	CTXS	27.05	700,000	20,397,352.30	18,935,000.00
COACH INC	189754104	COH	42.96	810,000	17,375,210.34	34,797,600.00
COMCAST CORP - CL A	20030N101	CMCSA	42.33	550,000	17,838,935.31	23,281,500.00
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD	87.70	215,000	16,713,410.02	18,855,500.00
COVENTRY HEALTH CARE INC.	222862104	CVH	50.05	490,000	19,950,778.68	24,524,500.00
DARDEN RESTAURANTS INC	237194105	DRI	40.17	400,000	14,935,351.00	16,068,000.00

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: RMG MID-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
DAVITA INC.	23918K108	DVA	56.88	400,000	15,925,615.36	22,752,000.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	79.94	240,000	14,109,748.10	19,185,600.00
DST SYSTEMS INC	233326107	DST	62.63	300,000	14,824,524.12	18,789,000.00
DUN & BRADSTREET CORP	26483E100	DNB	82.79	285,000	16,429,447.49	23,595,150.00
E*TRADE GROUP INC.	269246104	ETFC	22.42	1,000,000	22,509,816.99	22,420,000.00
ECHOSTAR COMMUNICATIONS - A	278762109	DISH	38.03	600,000	22,786,200.15	22,818,000.00
ELECTRONIC ARTS, INC	285512109	ERTS	50.36	500,000	19,929,848.07	25,180,000.00
ENERGIZER HOLDINGS INC.	29266R108	ENR	70.99	300,000	20,741,050.13	21,297,000.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	40.50	475,000	24,210,436.48	19,237,500.00
EXPRESS SCRIPTS	302182100	ESRX	71.60	350,000	21,298,007.80	25,060,000.00
FLUOR CORP	343412102	FLR	81.65	235,000	20,556,406.12	19,187,750.00
FMC TECHNOLOGIES INC	30249U101	FTI	61.63	375,000	23,474,685.85	23,111,250.00
FORTUNE BRANDS INC.	349631101	FO	85.39	300,000	13,841,419.54	25,617,000.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	55.73	450,000	26,203,495.00	25,078,500.00
FRONTIER OIL CORP	35914P105	FTO	28.74	700,000	19,828,325.80	20,118,000.00
GAMESTOP CORP.	36467W109	GME	55.11	300,000	13,022,065.92	16,533,000.00
GAP INC	364760108	GPS	19.50	279,300	5,578,778.13	5,446,350.00
GLOBAL PAYMENTS INC	37940X102	GPN	46.30	415,000	14,986,916.17	19,214,500.00
GRANT PRIDECO INC.	38821G101	GRP	39.77	490,000	14,306,787.56	19,487,300.00
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	21.11	656,851	13,645,933.15	13,866,124.61
IMCLONE SYSTEMS	45245W109	IMCL	26.76	625,000	22,356,109.00	16,725,000.00
INTERPUBLIC GROUP	460690100	IPG	12.24	2,200,000	19,697,809.96	26,928,000.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	23.92	650,000	17,982,715.07	15,548,000.01
INTUIT INC.	461202103	INTU	30.51	960,000	26,887,861.30	29,289,600.00
JACOBS ENGINEERING GROUP	469814107	JEC	81.54	275,000	15,771,933.07	22,423,500.00
JETBLUE AIRWAYS CORP	477143101	JBLU	14.20	875,000	9,399,668.06	12,425,000.00
JOY GLOBAL INC	481165108	JOYG	48.34	425,000	12,000,708.31	20,544,500.00
JUNIPER NETWORKS INC	48203R104	JNPR	18.94	1,400,000	25,785,438.87	26,516,000.00
LABORATORY CRP OF AMER HLDGS	50540R409	LH	73.47	400,000	16,239,273.81	29,388,000.00
LEGG MASON INC.	524901105	LM	95.05	235,000	15,826,870.10	22,336,750.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: RMG MID-CAP GROWTH (F)

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: RMG MID-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
LEHMAN BROTHERS HOLDING	524908100	LEH	78.12	265,000	14,849,032.39	20,701,800.00
LEXMARK INTERNATIONAL INC.	529771107	LXK	73.20	260,000	14,295,873.57	19,032,000.00
LSI LOGIC CORP	502161102	LSI	9.00	2,600,000	22,675,043.64	23,400,000.00
MANPOWER INC	56418H100	MAN	74.93	325,000	18,288,469.56	24,352,250.01
MBIA INC.	55262C100	MBI	73.06	300,000	18,200,596.50	21,918,000.00
MCKESSON CORP	58155Q103	MCK	50.70	400,000	20,409,380.49	20,280,000.01
MERRILL LYNCH & CO. INC.	590188108	MER	93.10	175,000	14,324,522.13	16,292,499.99
MGM MIRAGE	552953101	MGM	57.35	550,000	21,259,992.21	31,542,500.00
NII HOLDINGS INC	62913F201	NIHD	64.44	470,000	15,796,606.14	30,286,800.00
NORDSTROM INC	655664100	JWN	49.34	540,000	12,666,587.27	26,643,600.00
NORFOLK SOUTHERN CORP.	655844108	NSC	50.29	365,000	12,134,144.72	18,355,850.00
NOVELLUS SYSTEMS INC.	670008101	NVLS	34.42	500,000	11,990,999.36	17,210,000.00
NUVEEN INVESTMENTS INC-CL A	67090F106	JNC	51.88	450,000	20,245,797.34	23,346,000.00
NVIDIA CORP	67066G104	NVDA	37.01	900,000	26,214,853.67	33,309,000.00
OMNICARE INC.	681904108	OCR	38.63	300,000	13,813,197.50	11,589,000.00
PACTIV CORPORATION	695257105	PTV	35.69	750,000	18,617,347.60	26,767,500.00
PAYCHEX INC	704326107	PAYX	39.54	780,000	26,552,592.96	30,841,200.00
PEPSI BOTTLING GROUP INC	713409100	PBG	30.91	575,000	17,550,810.09	17,773,250.00
PITNEY-BOWES, INC.	724479100	PBI	46.19	475,000	19,843,629.98	21,940,250.00
PMC-SIERRA INC	69344F106	PMCS	6.71	2,650,000	18,387,776.78	17,781,500.00
PRECISION CASTPARTS CORP	740189105	PCP	78.28	425,000	16,663,869.72	33,269,000.00
QLOGIC CORPORATION	747277101	QLGC	21.92	950,000	17,130,757.44	20,824,000.00
REPUBLIC SERVICES INC	760759100	RSG	40.67	500,000	18,745,911.04	20,335,000.00
ROCKWELL COLLINS	774341101	COL	63.29	490,000	19,102,835.28	31,012,100.00
ROHM & HAAS CO	775371107	ROH	51.12	300,000	14,939,403.00	15,336,000.00
ROSS STORES INC	778296103	ROST	29.30	631,738	15,909,539.71	18,509,923.40
SANDISK CORP	80004C101	SNDK	43.03	450,000	23,221,313.83	19,363,500.00
SMITH INTERNATIONAL INC	832110100	SII	41.07	640,000	26,772,518.93	26,284,800.00
ST JUDE MED. INC.	790849103	STJ	36.56	1,000,000	28,449,289.02	36,560,000.00
STANLEY WORKS	854616109	SWK	50.29	385,000	17,732,008.17	19,361,650.00

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Group: DOMESTIC EQUITIES - Internal						
Market: LARGE CAP						
Portfolio: RMG MID-CAP GROWTH (F)						
Instrument: COM COMMON STOCK						
STARBUCKS CORP.	855244109	SBUX	35.42	300,000	11,073,075.00	10,626,000.00
STATION CASINOS INC	857689103	STN	81.67	150,000	7,946,490.02	12,250,500.01
SUN MICROSYSTEMS INC.	866810104	SUNW	5.42	2,000,000	10,621,510.20	10,840,000.00
SUNOCO, INC.	86764P109	SUN	62.36	325,000	19,689,066.86	20,267,000.00
TESORO CORP	881609101	TSO	65.77	270,000	12,435,747.70	17,757,900.00
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	31.08	400,000	12,462,794.26	12,432,000.00
TJX COS. INC.	872540109	TJX	28.52	825,000	24,370,533.51	23,529,000.00
UST INC.	902911106	UST	58.20	400,000	17,929,258.88	23,280,000.00
WATERS CORPORATION	941848103	WAT	48.97	500,000	22,301,562.40	24,485,000.00
XM SATELLITE RADIO HOLD-CL A	983759101	XMSR	14.45	1,100,000	25,808,616.22	15,895,000.00
COMMON STOCK TOTAL				61,812,889	1,828,410,111.22	2,205,037,128.02
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
EQUITY OFFICE PROP	294741103	EOP	48.17	250,000	10,376,107.77	12,042,500.00
GENERAL GROWTH PROP	370021107	GGP	52.23	300,000	15,844,058.80	15,669,000.00
REAL ESTATE INVESTMENT TRUST TOTAL				550,000	26,220,166.57	27,711,500.00
MID-CAP GROWTH (F) TOTAL				62,362,889	1,854,630,277.79	2,232,748,628.02
LARGE CAP TOTAL				680,330,178	18,668,203,801.35	25,033,156,590.03

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal Market: ALL CAP Portfolio: 6TR S&P600 TRANSITION Instrument: WARRANT WARRANT						
TIMCO AVIATION SERVICES INC.	887151116	TMASW	0.00	9,550	0.00	0.96
WARRANT TOTAL				9,550	0.00	0.96
S&P600 TRANSITION TOTAL				9,550	0.00	0.96
ALL CAP TOTAL				9,550	0.00	0.96

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
@ROAD INC	04648K105	ARDI	7.30	71,200	393,330.11	519,760.00
1ST SOURCE CORP	336901103	SRCE	32.13	7,590	167,172.54	243,866.71
21ST CENTY INS GROUP	90130N103	TW	17.65	19,500	281,132.99	344,175.00
24/7 REAL MEDIA INC	901314203	TFSM	9.05	28,900	253,689.98	261,545.00
3COM CORP.	885535104	COMS	4.11	279,300	1,095,497.79	1,147,923.00
99 CENTS ONLY STORES	65440K106	NDN	12.17	28,200	291,294.36	343,194.00
AAI CORP	910671106	UIC	50.75	5,600	176,909.41	284,200.00
AAON INC	000360206	AAON	26.28	5,600	90,889.49	147,168.00
AAR CORPORATION	000361105	AIR	29.19	9,000	140,922.27	262,710.00
AARON RENTS INC	002535201	RNT	28.78	26,100	267,888.43	751,158.00
ABAXIS INC	002567105	ABAX	19.25	12,000	184,140.09	231,000.00
ABINGTON COMMUNITY BANCORP INC	00350R106	ABBC	19.18	4,200	63,891.24	80,556.00
ABIOMED INC	003654100	ABMD	14.10	13,900	179,583.83	195,990.00
ABM INDUSTRIES INC.	000957100	ABM	22.71	26,100	449,625.49	592,731.01
ABX AIR INC	00080S101	ABXA	6.93	34,700	281,927.09	240,471.00
AC MOORE ARTS & CRAFTS INC	00086T103	ACMR	21.67	9,300	177,009.69	201,531.00
ACA CAPITAL HOLDINGS INC	000833103	ACA	15.46	4,100	55,760.00	63,386.00
ACACIA RES - ACACIA	003881307	ACTG	13.38	16,600	186,164.02	222,108.00
ACCO BRANDS CORP	00081T108	ABD	26.47	13,200	289,021.92	349,404.00
ACCREDITED HOME LENDERS HOLDING	00437P107	LEND	27.28	16,750	573,997.39	456,940.00
ACCURIDE CORP	004398103	ACW	11.26	13,500	157,126.17	152,010.00
ACME PACKET INC	004764106	APKT	20.64	8,000	153,600.00	165,120.00
ACTEL CORPORATION	004934105	ACTL	18.16	27,900	580,679.11	506,664.00
ACTUANT CORP CL A	00508X203	ATU	47.65	16,250	687,779.96	774,312.51
ACTUATE CORPORATION	00508B102	ACTU	5.94	33,600	135,923.97	199,584.00
ACUITY BRANDS INC	00508Y102	AYI	52.04	26,800	447,637.52	1,394,672.00
ADAMS RESPIRATORY THERAPEUTICS	00635P107	ARXT	40.81	18,100	724,261.20	738,660.99
ADAPTEC INC	00651F108	ADPT	4.66	1,200	15,179.21	5,592.00
ADEZA BIOMEDICAL CORP	006864102	ADZA	14.91	9,000	174,358.24	134,190.00
ADMINISTAFF INC	007094105	ASF	42.77	13,600	240,960.73	581,672.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
ADOLOR CORP	00724X102	ADLR	7.52	26,996	336,570.21	203,009.92
ADTRAN INC.	00738A106	ADTN	22.70	47,100	1,219,518.26	1,069,170.00
ADVANCE AMERICA CASH ADVANCE	00739W107	AEA	14.65	40,400	605,473.87	591,860.00
ADVANCED ANALOGIC TECHNOLOGIES INC	00752J108	AATI	5.39	21,900	119,757.96	118,041.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS	18.87	21,000	367,531.50	396,270.00
ADVANCED MAGNETICS INC	00753P103	AMAG	59.72	4,800	145,026.72	286,656.00
ADVANTA CORP	007942204	ADVNB	43.63	17,158	262,441.72	748,603.54
ADVENT SOFTWARE INC	007974108	ADVS	35.29	3,700	91,563.46	130,573.00
ADVENTRX PHARMACEUTICALS	00764X103	ANX	2.95	110,700	341,650.75	326,565.00
ADVISORY BOARD CO/THE	00762W107	ABCO	53.54	11,100	487,086.16	594,294.00
ADVO INC.	007585102	AD	32.60	8,150	243,766.94	265,690.00
AEP INDS INC	001031103	AEPI	53.31	3,900	130,311.87	207,909.00
AEROFLEX INC	007768104	ARXX	11.72	44,839	604,324.24	525,513.08
AEROPOSTALE INC	007865108	ARO	30.87	38,550	888,346.88	1,190,038.50
AFFIRMATIVE INSURANCE HOLDINGS INC	008272106	AFFM	16.27	4,500	64,011.38	73,215.00
AFFYMETRIX INC	00826T108	AFFX	23.06	25,700	657,786.36	592,642.00
AFTERMARKET TECHNOLOGY	008318107	ATAC	21.28	27,100	512,560.97	576,688.00
AGILE SOFTWARE CORP.	00846X105	AGIL	6.15	33,977	322,438.40	208,958.55
AGILYSYS INC	00847J105	AGYS	16.74	32,100	463,600.97	537,354.00
AIR METHODS CORP	009128307	AIRM	27.92	6,200	162,283.14	173,104.00
AIRTRAN HLDGS INC	00949P108	AAI	11.74	23,300	291,797.74	273,542.00
AK STEEL HOLDING CORP	001547108	AKS	16.90	65,600	693,412.21	1,108,640.00
AKORN INC	009728106	AKN	6.25	26,500	105,641.01	165,625.00
ALABAMA NATL BANCORP	010317105	ALAB	68.73	9,779	600,753.63	672,110.67
ALASKA AIRGROUP INC	011659109	ALK	39.50	15,700	438,441.04	620,150.00
ALASKA COMMUNICATION	01167P101	ALSK	15.19	25,000	301,225.99	379,750.00
ALBANY INTL CL-A	012348108	AIN	32.91	16,000	400,518.93	526,560.00
ALBANY MOLECULAR RESEARCH	012423109	AMRI	10.56	37,487	448,009.30	395,862.72
ALEXION PHARMACEUTICALS INC	015351109	ALXN	40.39	12,102	352,881.37	488,799.78
ALFA CORP	015385107	ALFA	18.81	19,446	292,738.62	365,779.26

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
ALICO INC	016230104	ALCO	50.63	2,300	102,953.36	116,449.00
ALIGN TECHNOLOGY INC	016255101	ALGN	13.97	33,200	325,001.94	463,804.00
ALKERMES INC.	01642T108	ALKS	13.37	37,330	521,862.43	499,102.10
ALLETE, INC.	018522300	ALE	46.54	15,000	707,422.70	698,100.00
ALLIANCE IMAGING INC	018606202	AIQ	6.65	9,100	59,156.37	60,515.00
ALLIANCE ONE INTERNATIONAL	018772103	AOI	7.06	56,600	234,431.54	399,596.00
ALLIS CHALMERS ENERGY	019645506	ALY	23.04	11,300	162,206.98	260,352.00
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	MDRX	26.99	14,100	260,181.21	380,559.01
ALON USA ENERGY INC	020520102	ALJ	26.31	13,800	300,136.86	363,078.01
ALPHA NATURAL RESOURCES INC	02076X102	ANR	14.23	30,800	587,947.65	438,284.00
ALPHARMA, INC.-CL A	020813101	ALO	24.10	35,900	731,416.30	865,190.00
ALTIRIS INC	02148M100	ATRS	25.38	14,000	353,653.34	355,320.00
ALTUS PHARMACEUTICALS INC	02216N105	ALTU	18.85	4,400	85,279.56	82,940.00
AMBASSADORS GROUP IN	023177108	EPAX	30.35	12,300	214,420.26	373,305.00
AMBASSADORS INTERNATIONAL INC	023178106	AMIE	45.62	4,300	99,954.79	196,166.00
AMCOL INTERNATIONAL CORP.	02341W103	ACO	27.74	13,100	218,562.36	363,394.00
AMCORE FINL INC	023912108	AMFI	32.67	21,201	596,864.29	692,636.67
AMEDISYS INC	023436108	AMED	32.87	15,200	395,498.46	499,624.01
AMERCO	023586100	UHAL	87.01	8,800	305,791.25	765,688.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	18.99	30,900	746,222.64	586,791.00
AMERICAN COMMERCIAL LINES INC	025195207	ACLI	65.51	13,000	783,092.70	851,630.00
AMERICAN ECOLOGY CORP	025533407	ECOL	18.51	9,300	166,282.76	172,143.00
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL	13.03	33,200	400,338.82	432,595.99
AMERICAN GREETING CL A	026375105	AM	23.87	40,900	895,926.72	976,283.00
AMERICAN HOME MTG HL	02660R107	AHM	35.12	35,095	1,089,132.51	1,232,536.40
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	18.52	25,400	296,819.11	470,408.00
AMERICAN ORIENTAL BIOENG	028731107	AOB	11.67	63,100	366,004.40	736,377.00
AMERICAN PHYSICIANS	028884104	ACAP	40.04	12,600	271,239.62	504,504.00
AMERICAN RAILCAR INDUSTRIES	02916P103	ARII	34.04	5,400	157,806.36	183,816.00
AMERICAN REPROGRAPHICS CO	029263100	ARP	33.31	6,000	206,968.20	199,860.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
AMERICAN SCIENCE & ENGINEERING	029429107	ASEI	59.51	5,400	275,387.46	321,354.00
AMERICAN STATES WATER CO.	029899101	AWR	38.62	10,000	319,879.60	386,200.00
AMERICAN SUPERCONDUCTOR CORP.	030111108	AMSC	9.81	19,600	221,962.77	192,276.00
AMERICAN WOODMARK CORP.	030506109	AMWD	41.85	13,200	435,653.70	552,420.00
AMERICANWEST BANCORP	03058P109	AWBC	24.22	6,710	114,499.87	162,516.20
AMERICAS CAR-MART INC	03062T105	CRMT	11.86	5,500	118,162.51	65,230.00
AMERIGROUP CORPORATION	03073T102	AGP	35.89	38,400	1,191,816.33	1,378,176.00
AMERISTAR CASINOS IN	03070Q101	ASCA	30.74	1,300	28,805.53	39,962.00
AMERON INTERNATIONAL CORP	030710107	AMN	76.37	8,600	412,759.73	656,782.00
AMIS HOLDINGS INC	031538101	AMIS	10.57	26,000	255,582.60	274,820.00
AMKOR TECHNOLOGY INC	031652100	AMKR	9.34	61,000	365,308.97	569,740.02
AMN HEALTHCARE SERVICES INC	001744101	AHS	27.54	6,600	115,822.21	181,764.00
AMPCO-PITTSBURGH CORP	032037103	AP	33.48	11,500	326,817.32	385,020.00
AMREP CORP	032159105	AXR	122.50	5,600	296,191.99	686,000.00
AMSURG CORP	03232P405	AMSG	23.00	27,775	626,910.38	638,825.00
AMTRUST FINANCIAL SERVICES	032359309	AFSI	8.55	15,300	131,580.00	130,815.00
ANADYS PHARMACEUTICALS	03252Q408	ANDS	4.92	17,000	49,629.80	83,640.00
ANALOGIC CORP.	032657207	ALOG	56.14	8,300	381,119.74	465,962.00
ANAREN INC.	032744104	ANEN	17.76	19,600	255,547.74	348,096.00
ANCHOR BANCORP WISCONSIN INC.	032839102	ABCW	28.82	11,600	305,955.36	334,312.00
ANDERSONS INC/THE	034164103	ANDE	42.39	8,400	185,712.52	356,076.00
ANDREW CORP.	034425108	ANDW	10.23	95,200	843,300.64	973,896.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	54.30	19,800	524,269.71	1,075,140.00
ANSOFT CORP	036384105	ANST	27.80	17,700	287,210.04	492,060.00
ANSYS INC	03662Q105	ANSS	43.49	12,900	290,320.17	561,021.00
ANTHRACITE CAPITAL INC	037023108	AHR	12.73	57,500	685,919.13	731,975.01
ANWORTH MORTGAGE ASS	037347101	ANH	9.51	27,000	256,776.94	256,770.00
APOGEE ENTERPRISES INC.	037598109	APOG	19.31	16,800	223,604.22	324,408.00
APOLLO INVESTMENT CORP	03761U106	AINV	22.40	33,700	545,451.18	754,880.00
APPLEBEES INT'L. INC.	037899101	APPB	24.67	44,300	851,273.23	1,092,881.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	26.31	26,700	358,125.66	702,477.00
APPLIED MICRO CIRCUITS CORP	03822W109	AMCC	3.56	247,700	767,446.73	881,812.00
APRIA HEALTHCARE GP. INC.	037933108	AHG	26.65	36,800	858,424.89	980,720.00
APTAR GROUP INC.	038336103	ATR	59.04	20,900	1,036,640.00	1,233,936.00
AQUANTIVE INC	03839G105	AQNT	24.66	32,500	435,083.62	801,450.00
AQUILA INC	03840P102	ILA	4.70	222,900	1,161,722.13	1,047,630.00
ARBITRON INC	03875Q108	ARB	43.44	17,900	620,963.77	777,576.00
ARCH CHEMICALS INC.	03937R102	ARJ	33.31	14,300	375,759.00	476,333.00
ARCTIC CAT INC.	039670104	ACAT	17.59	7,620	156,997.01	134,035.80
ARDEN GROUP INC	039762109	ARDNA	123.81	2,900	271,245.56	359,049.00
ARENA PHARMACEUTICALS INC	040047102	ARNA	12.91	10,700	136,624.09	138,137.00
ARENA RESOURCES INC	040049108	ARD	42.71	7,000	238,607.82	298,970.00
ARES CAPITAL CORP	04010L103	ARCC	19.11	29,200	473,745.69	558,012.00
ARGONAUT GROUP INC	040157109	AGII	34.86	18,600	346,551.69	648,396.01
ARIBA INC	04033V203	ARBA	7.74	44,500	379,061.61	344,429.99
ARKANSAS BEST CORP	040790107	ABFS	36.00	20,800	586,017.53	748,800.00
ARRAY BIOPHARMA INC	04269X105	ARRY	12.92	23,300	164,442.31	301,036.00
ARRIS GROUP INC.	04269Q100	ARRS	12.51	80,871	818,793.35	1,011,696.21
ARROW FINL CORP	042744102	AROW	24.77	6,369	163,278.50	157,760.13
ARROW INTL INC	042764100	ARRO	35.38	17,503	519,708.33	619,256.14
ART TECHNOLOGY GROUP INC	04289L107	ARTG	2.33	66,400	197,832.16	154,712.00
ARTHROCARE CORP	043136100	ARTC	39.92	15,600	570,732.53	622,752.00
ARVINMERITOR INC.	043353101	ARM	18.23	59,300	1,006,508.84	1,081,039.00
ASBURY AUTOMOTIVE GROUP	043436104	ABG	23.56	17,700	273,365.86	417,012.00
ASPEN TECHNOLOGY INC	045327103	AZPN	11.02	49,500	364,613.26	545,490.00
ASSET ACCEPTANCE CAPITAL CORP	04543P100	AACC	16.82	10,000	165,871.00	168,200.00
ASTA FUNDING INC	046220109	ASFI	30.44	12,400	251,560.67	377,456.00
ASTEC INDUSTRIES INC	046224101	ASTE	35.10	10,130	172,313.44	355,563.00
ASV INC	001963107	ASVI	16.27	12,500	190,418.75	203,375.00
ASYST TECHNOLOGIES INC	04648X107	ASYT	7.31	28,900	308,202.97	211,259.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
ATHEROS COMMUNICATIONS	04743P108	ATHR	21.32	30,900	461,592.52	658,788.00
ATLANTIC TELE-NETWORK	049079205	ATNI	29.30	16,400	324,217.43	480,520.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	44.50	11,900	583,458.19	529,550.00
ATLAS AMERICA INC	049167109	ATLS	50.97	10,355	193,194.92	527,794.35
ATMI INC	00207R101	ATMI	30.53	20,900	471,511.90	638,076.99
ATP OIL & GAS CORPORATION	00208J108	ATPG	39.57	3,700	135,503.97	146,409.00
ATWOOD OCEANICS	050095108	ATW	48.97	16,100	371,245.27	788,417.00
AUDIBLE INC	05069A302	ADBL	7.93	14,600	152,315.96	115,778.00
AUDIOVOX CORP	050757103	VOXX	14.09	23,600	313,655.86	332,524.00
AUXILIUM PHARMACEUTICALS	05334D107	AUXL	14.69	15,400	126,026.16	226,226.00
AVATAR HLDGS INC	053494100	AVTR	80.85	7,171	349,456.09	579,775.35
AVENTINE RENEWABLE ENERGY	05356X403	AVR	23.56	18,000	385,020.00	424,080.00
AVI BIOPHARMA INC	002346104	AVII	3.18	29,900	112,101.08	95,082.00
AVID TECHNOLOGY INC.	05367P100	AVID	37.26	16,700	557,054.05	622,242.00
AVISTA CORP	05379B107	AVA	25.31	39,100	701,561.90	989,621.00
AVOCENT CORPORATION	053893103	AVCT	33.85	37,100	1,119,281.49	1,255,835.00
AXCELIS TECHNOLOGIES INC	054540109	ACLS	5.83	60,200	376,588.14	350,966.00
AZTAR CORP.	054802103	AZR	54.42	21,600	652,897.96	1,175,471.99
BADGER METER INC	056525108	BMI	27.70	8,300	168,722.45	229,910.00
BALCHEM CORP	057665200	BCPC	25.68	6,900	136,513.69	177,192.00
BALDOR ELECTRIC	057741100	BEZ	33.42	19,150	429,826.38	639,993.00
BALDWIN & LYONS INC	057755209	BWINB	25.54	13,200	343,550.84	337,128.01
BALLY TECHNOLOGIES INC.	05874B107	BYI	18.68	13,600	209,310.75	254,048.00
BANCFIRST CORP	05945F103	BANF	54.00	4,200	145,991.56	226,800.00
BANCTRUST FINANCIAL GROUP INC	05978R107	BTFG	25.52	5,800	115,297.39	148,016.00
BANDAG INC	059815100	BDG	50.43	6,700	259,869.38	337,881.00
BANK MUTUAL CORP	063750103	BKMU	12.11	36,227	430,185.60	438,708.97
BANK OF GRANITE CORP	062401104	GRAN	18.97	9,625	153,469.65	182,586.25
BANK OF THE OZARKS INC	063904106	OZRK	33.06	7,100	204,919.00	234,726.00
BANKATLANTIC BANCORP INC	065908501	BBX	13.81	7,100	80,536.75	98,051.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
BANKFINANCIAL CORP	06643P104	BFIN	17.81	27,500	456,401.00	489,775.00
BANKUNITED FINANCIAL CORP-A	06652B103	BKUNA	27.96	18,678	474,593.63	522,236.87
BANTA CORP	066821109	BN	36.40	18,700	719,894.12	680,680.00
BARNES GROUP INC.	067806109	B	21.75	23,500	297,712.13	511,125.00
BARRETT BUSINESS SERVICE	068463108	BBSI	23.42	4,200	77,054.46	98,364.00
BASIC ENERGY SERVICES INC	06985P100	BAS	24.65	15,200	407,707.98	374,680.00
BE AEROSPACE INC.	073302101	BEAV	25.68	31,800	458,925.43	816,624.01
BEACON ROOFING SUPPLY INC	073685109	BECN	18.82	11,750	254,673.91	221,135.01
BEARINGPOINT INC	074002106	BE	7.87	110,000	822,588.49	865,700.00
BEBE STORES INC	075571109	BEBE	19.79	14,100	217,378.29	279,039.00
BEL FUSE INC-CL B	077347300	BELFB	34.79	12,400	410,536.36	431,396.00
BELDEN CDT INC	077454106	BDC	39.09	25,400	606,191.59	992,886.00
BELO CORP	080555105	BLC	18.37	67,200	1,050,922.67	1,234,464.00
BENCHMARK ELECTRONICS INC	08160H101	BHE	24.36	45,750	894,093.97	1,114,470.00
BENTLEY PHARMACEUTIC	082657107	BNT	10.17	11,500	134,036.09	116,954.99
BERKSHIRE HILLS BANC	084680107	BHLB	33.46	5,100	182,938.53	170,646.00
BERRY PETROLEUM CO	085789105	BRY	31.01	27,600	392,201.99	855,876.00
BIG 5 SPORTING GOODS CORP	08915P101	BGFV	24.42	13,527	321,191.08	330,329.34
BIG LOTS, INC.	089302103	BIG	22.92	67,500	909,829.17	1,547,100.00
BILL BARRETT CORP	06846N104	BBG	27.21	17,000	530,717.61	462,569.99
BIO RAD LABS INC	090572207	BIO	82.52	11,100	643,264.40	915,972.00
BIOENVISION INC	09059N100	BIVN	4.64	21,500	154,909.65	99,760.00
BIOMARIN PHARMACEUTI	09061G101	BMRN	16.39	33,200	284,720.72	544,148.00
BIO-REFERENCE LABS I	09057G602	BRLI	22.49	6,200	105,491.70	139,438.00
BIOSITE INC.	090945106	BSTE	48.85	15,119	718,354.81	738,563.15
BISYS GROUP INC.	055472104	BSG	12.91	44,400	608,155.68	573,204.00
BLACK BOX CORPORATION	091826107	BBOX	41.99	15,534	684,464.80	652,272.67
BLACK HILLS CORP	092113109	BKH	36.94	19,800	648,868.47	731,412.00
BLACKBAUD INC	09227Q100	BLKB	26.00	26,020	505,444.59	676,520.01
BLACKBOARD INC	091935502	BBBB	30.04	5,400	121,938.30	162,216.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
BLOCKBUSTER INC.	093679108	BBI	5.29	33,400	290,783.16	176,686.00
BLUE NILE INC	09578R103	NILE	36.89	7,900	253,893.87	291,431.00
BLUEGREEN CORP	096231105	BXG	12.83	12,500	164,646.41	160,375.00
BLUELINX HOLDINGS INC	09624H109	BXC	10.40	26,400	411,496.67	274,560.00
BLYTH INC.	09643P108	BTH	20.75	15,400	379,745.52	319,550.00
BOB EVANS FARMS	096761101	BOBE	34.22	28,968	842,606.39	991,284.96
BOIS D ARC ENERGY INC	09738U103	BDE	14.63	10,000	158,088.85	146,300.00
BOOKS-A-MILLION INC	098570104	BAMM	22.68	20,300	338,693.10	460,404.00
BORDERS GROUP INC	099709107	BGP	22.35	48,700	898,969.48	1,088,445.00
BORLAND SOFTWARE CORPORATION	099849101	BORL	5.44	81,400	660,065.69	442,816.00
BOSTON BEER INC	100557107	SAM	35.98	5,550	122,466.31	199,689.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	28.21	10,054	242,882.46	283,623.34
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY	11.45	12,200	120,693.38	139,690.00
BOWATER INC.	102183100	BOW	22.50	33,300	1,134,482.18	749,250.00
BOWNE & CO INC.	103043105	BNE	15.94	17,800	272,897.54	283,732.00
BRADLEY PHARMACEUTIC	104576103	BDY	20.58	23,100	235,770.21	475,398.00
BRADY CORPORATION	104674106	BRC	37.28	18,100	303,203.43	674,768.00
BRIGGS & STRATTON	109043109	BGG	26.95	37,600	1,267,296.92	1,013,320.00
BRIGHAM EXPLORATION CO	109178103	BEXP	7.31	27,100	224,924.43	198,100.99
BRIGHT HORIZON FAMIL	109195107	BFAM	38.66	15,500	275,756.13	599,230.00
BRIGHTPOINT INC.	109473405	CELL	13.45	29,950	257,061.03	402,827.50
BRISTOL WEST HOLDINGS INC	11037M105	BRW	15.83	23,400	428,039.42	370,422.00
BRISTOW GRP	110394103	BRS	36.09	21,300	624,896.90	768,717.01
BROADWING CORP	11161E101	BWNG	15.62	45,500	324,636.61	710,709.99
BROCADE COMMUNICATIONS SYSTEMS	111621108	BRCD	8.21	177,700	972,934.83	1,458,917.00
BROOKFIELD HOMES CORP	112723101	BHS	37.55	7,300	213,129.10	274,115.00
BROOKLINE BANCORP IN	11373M107	BRKL	13.17	14,516	211,304.97	191,175.72
BROOKS AUTOMATION INC	114340102	BRKS	14.40	21,509	340,579.53	309,729.60
BROWN SHOE COMPANY INC	115736100	BWS	47.74	22,550	553,147.09	1,076,537.00
BRUKER BIOSCIENCES CORP	116794108	BRKR	7.51	25,300	130,928.17	190,003.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
BRUSH ENGINEERED MATERIALS	117421107	BW	33.77	11,600	161,712.07	391,732.00
BUCKLE INC	118440106	BKE	50.85	11,100	329,841.42	564,435.00
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	51.76	23,600	870,886.77	1,221,536.01
BUFFALO WILD WINGS INC	119848109	BWLD	53.20	4,400	119,226.27	234,080.00
BUILD-A-BEAR WORKSHOP INC	120076104	BBW	28.02	8,800	211,002.14	246,575.99
BUILDERS FIRSTSOURCE INC	12008R107	BLDR	17.83	9,000	177,189.30	160,470.00
BUILDING MATERIALS HLDG. CORP.	120113105	BLG	24.69	25,864	451,196.30	638,582.17
CABELAS INC	126804301	CAB	24.13	19,100	373,523.83	460,883.00
CABOT MICROELECTRONICS	12709P103	CCMP	33.94	14,478	557,266.06	491,383.32
CACHE INC	127150308	CACH	25.24	7,300	118,905.36	184,252.01
CACI INTERNATIONAL INC._CL A	127190304	CAI	56.50	18,200	1,061,393.06	1,028,300.00
CADENCE FINANCIAL CORP	12738A101	CADE	21.67	5,700	127,830.63	123,519.00
CADENCE PHARMACEUTICALS INC	12738T100	CADX	12.32	4,100	49,200.00	50,512.00
CALAMOS ASSET MANAGEMENT-A	12811R104	CLMS	26.83	13,800	359,075.90	370,254.00
CALAMP CORP.	128126109	CAMP	8.44	13,900	123,650.93	117,316.00
CALGON CARBON CORP.	129603106	CCC	6.20	75,100	378,271.77	465,620.00
CALIFORNIA COASTAL COMM INC	129915203	CALC	21.45	13,000	455,923.03	278,849.99
CALIFORNIA PIZZA KITCHEN INC	13054D109	CPKI	33.31	11,800	354,976.42	393,058.00
CALIFORNIA WTR SVC G	130788102	CWT	40.40	11,400	370,763.08	460,560.00
CALLAWAY GOLF COMPANY	131193104	ELY	14.41	45,100	624,683.92	649,891.00
CALLON PETROLEUM CORP	13123X102	CPE	15.03	25,700	405,451.28	386,271.00
CAMBREX CORP.	132011107	CBM	22.72	1,600	33,378.08	36,352.00
CAMDEN NATL CORP	133034108	CAC	46.12	3,900	124,436.36	179,868.00
CANDELA CORP	136907102	CLZR	12.37	35,300	387,952.11	436,661.00
CAPELLA EDUCATION CO	139594105	CPLA	24.25	2,300	57,040.00	55,775.00
CAPITAL CITY BK GROU	139674105	CCBG	35.30	7,800	240,285.24	275,340.00
CAPITAL CORP OF THE WEST	140065202	CCOW	32.09	5,700	127,518.67	182,913.00
CAPITAL SENIOR LIVING CORP	140475104	CSU	10.64	13,000	133,612.70	138,320.00
CAPITAL SOUTHWEST CORP	140501107	CSWC	126.24	3,400	288,599.51	429,216.00
CAPITOL BANCORP LTD	14056D105	CBC	46.20	1,300	41,527.50	60,060.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
CARACO PHARM LABS INC	14075T107	CPD	14.00	5,800	68,222.71	81,200.00
CARAUSTAR INDUSTRIES INC.	140909102	CSAR	8.09	17,300	153,132.92	139,957.00
CARBO CERAMICS, INC.	140781105	CRR	37.37	12,000	448,475.31	448,440.00
CARDINAL FINANCIAL CORP	14149F109	CFNL	10.25	14,500	158,434.25	148,625.00
CARMIKE CINEMAS INC	143436400	CKEC	20.39	7,300	128,522.34	148,847.00
CARRIER ACCESS CORP	144460102	CACS	6.56	42,300	341,892.85	277,488.00
CARRIZO OIL & GAS INC	144577103	CRZO	29.02	1,300	39,968.11	37,726.00
CARTERS INC	146229109	CRI	25.50	17,500	448,116.16	446,250.00
CASCADE BANCORP	147154108	CACB	31.03	6,625	114,261.89	205,573.75
CASCADE CORP.	147195101	CAE	52.90	7,500	251,953.81	396,750.00
CASCADE NATURAL GAS CORP.	147339105	CGC	25.92	6,800	148,707.54	176,256.00
CASEY'S GENERAL STORES INC.	147528103	CASY	23.55	30,000	496,675.42	706,500.00
CASH AMERICAN INT'L. INC.	14754D100	CSH	46.90	23,100	574,379.32	1,083,390.00
CASS INFORMATION SYSTEMS	14808P109	CASS	36.18	9,750	320,059.46	352,755.00
CASTLE (A.M.) & CO.	148411101	CAS	25.45	14,000	212,530.95	356,300.01
CASUAL MALE RETAIL GROUP INC	148711104	CMRG	13.05	18,300	180,765.57	238,815.00
CATALINA MARKETING CORP	148867104	POS	27.50	27,500	531,483.13	756,250.00
CATHAY GENERAL BANCORP	149150104	CATY	34.51	30,686	841,158.21	1,058,973.86
CATO CORP CL A	149205106	CTR	22.91	27,250	394,875.40	624,297.50
CAVCO INDUSTRIES INC	149568107	CVCO	35.04	10,300	430,582.97	360,912.00
CBEYOND INC	149847105	CBEY	30.59	9,800	271,010.18	299,782.00
CBIZ INC.	124805102	CBZ	6.97	60,253	255,414.58	419,963.41
CBRE REALTY FINANCE INC	12498B307	CBF	15.71	5,900	105,610.00	92,689.00
CBRL GROUP INC.	12489V106	CBRL	44.76	18,500	627,394.20	828,060.00
C-COR INC	125010108	CCBL	11.14	51,300	450,602.20	571,482.00
CDI CORP.	125071100	CDI	24.90	7,600	167,032.76	189,240.00
CEC ENTERTAINMENT, INC.	125137109	CEC	40.25	19,950	463,578.32	802,987.50
CELADON GROUP INC	150838100	CLDN	16.75	13,700	135,658.72	229,475.00
CELERA GENOMICS GROUP	038020202	CRA	13.99	61,000	713,753.64	853,390.00
CENTENE CORP	15135B101	CNC	24.57	39,700	663,753.16	975,429.00

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Group: DOMESTIC EQUITIES - Internal						
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Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
CENTENNIAL BANK HOLDINGS	151345303	CBHI	9.46	60,200	628,828.20	569,492.00
CENTER FINANCIAL CORP	15146E102	CLFC	23.97	7,284	118,891.03	174,597.48
CENTRAL EUROPEAN DISTRIBUTION CORP	153435102	CEDC	29.70	6,250	168,513.23	185,625.00
CENTRAL GARDEN & PET	153527106	CENT	48.42	12,800	521,355.70	619,776.00
CENTRAL PACIFIC FINANCIAL CORP	154760102	CPF	38.76	24,817	798,968.72	961,906.92
CENTRAL PARKING CORP.	154785109	CPC	18.00	18,200	283,924.70	327,600.00
CENTURY ALUMINUM COMPANY	156431108	CENX	44.65	4,300	97,047.82	191,995.00
CENVEO INC	15670S105	CVO	21.20	16,000	216,280.99	339,200.00
CERADYNE INC	156710105	CRDN	56.50	15,775	606,836.23	891,287.49
CF INDUSTRIES HOLDINGS INC	125269100	CF	25.64	32,800	479,483.56	840,992.00
CH ENERGY GROUP INC	12541M102	CHG	52.80	9,400	424,375.53	496,320.01
CHAMPION ENTERPRISES INC.	158496109	CHB	9.36	73,200	593,244.78	685,152.00
CHAPARRAL STEEL CO	159423102	CHAP	44.27	34,200	255,690.35	1,514,034.00
CHARLOTTE RUSSE HOLDING INC	161048103	CHIC	30.75	17,700	392,112.39	544,275.01
CHARMING SHOPPES	161133103	CHRS	13.53	92,700	737,418.39	1,254,230.99
CHART INDUSTRIES INC	16115Q308	GTLS	16.21	7,500	92,325.00	121,575.00
CHARTER COMMUNICATIONS	16117M107	CHTR	3.06	25,300	38,848.15	77,418.00
CHARTERMAC	160908109	CHC	21.47	15,900	320,626.60	341,373.00
CHATTEM INC	162456107	CHTT	50.08	10,467	363,025.10	524,187.36
CHECKPOINT SYSTEMS INC.	162825103	CKP	20.20	23,400	380,951.86	472,680.00
CHEMED CORP	16359R103	CHE	36.98	15,600	445,711.68	576,888.00
CHEMICAL FINL CORP	163731102	CHFC	33.30	22,920	702,250.73	763,236.00
CHEROKEE INC	16444H102	CHKE	42.91	10,200	367,617.05	437,682.00
CHESAPEAKE CORP	165159104	CSK	17.02	11,800	171,164.90	200,836.00
CHILDREN'S PLACE	168905107	PLCE	63.52	13,550	600,764.44	860,696.00
CHINA BAK BATTERY INC	16936Y100	CBAK	6.52	16,100	112,841.68	104,972.00
CHIPOTLE MEXICAN CL B	169656204	CMG.B	52.00	9,900	559,996.47	514,800.00
CHIPOTLE MEXICAN GRILL- CL A	169656105	CMG	57.00	4,700	259,130.78	267,900.00
CHIQUITA BRANDS	170032809	CQB	15.97	25,100	482,428.87	400,847.00
CHITTENDEN CORPORATION	170228100	CHZ	30.69	27,924	670,536.74	856,987.56

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
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QUANTITATIVE 2000 (Q) COMMON STOCK						
CHORDIANT SOFTWARE I	170404107	CHRD	3.31	47,300	143,285.89	156,563.00
CHRISTOPHER & BANKS CORP	171046105	CBK	18.66	21,750	458,702.73	405,855.00
CHURCHILL DOWNS INC	171484108	CHDN	42.74	10,100	409,564.31	431,674.00
CIBER INC.	17163B102	CBR	6.78	64,100	586,708.99	434,598.00
CINCINNATI BELL INC	171871106	CBB	4.57	84,000	509,577.23	383,880.00
CIRCOR INTERNATIONAL INC	17273K109	CIR	36.79	9,500	236,978.47	349,505.01
CIRRUS LOGIC INC	172755100	CRUS	6.88	79,900	547,213.95	549,712.00
CITADEL BROADCASTING CORP	17285T106	CDL	9.96	22,000	252,147.84	219,120.00
CITIZENS BKG CORP MI	174420109	CRBC	26.50	34,161	908,913.13	905,266.50
CITIZENS FIRST BANCO	17461R106	CTZN	30.74	5,000	133,523.00	153,700.00
CITY BK LYNNWOOD WAS	17770A109	CTBK	35.80	7,650	164,203.43	273,870.00
CITY HLDG CO	177835105	CHCO	40.89	16,500	559,187.18	674,685.00
CKE RESTARUANTS INC.	12561E105	CKR	18.40	53,200	668,175.54	978,880.00
CKX INC	12562M106	CKXE	11.73	5,600	75,976.32	65,688.00
CLARCOR INC.	179895107	CLC	33.81	30,900	430,697.49	1,044,729.00
CLARK INC	181457102	CLK	16.63	10,500	157,283.54	174,615.00
CLAYTON WILLIAMS ENERGY INC	969490101	CWEI	36.31	3,200	97,158.08	116,192.00
CLEAN HARBORS INC	184496107	CLHB	48.41	2,300	80,624.34	111,343.00
CLECO CORP.	12561W105	CNL	25.23	43,000	865,068.27	1,084,889.99
CLEVELAND-CLIFFS INC	185896107	CLF	48.44	30,900	477,356.94	1,496,796.00
CMGI INC	125750109	CMGI	1.34	471,700	661,504.10	632,077.99
CNA SURETY CORP	12612L108	SUR	21.50	19,900	355,419.51	427,850.00
CNET NETWORKS INC	12613R104	CNET	9.09	57,700	457,728.58	524,492.99
COASTAL FINL CORP DE	19046E105	CFCP	16.75	10,010	125,251.76	167,667.50
COEUR D'ALENE MINES CORP.	192108108	CDE	4.95	165,700	788,638.80	820,215.00
COGENT COMMUNICATIONS GROUP	19239V302	CCOI	16.22	12,500	108,577.50	202,750.00
COGENT INC	19239Y108	COGT	11.01	4,100	85,092.96	45,141.00
COGNEX CORP.	192422103	CGNX	23.82	27,900	727,615.66	664,578.00
COHEN & STEERS INC	19247A100	CNS	40.17	14,300	397,391.89	574,431.00
COHERENT INC.	192479103	COHR	31.57	18,500	498,177.79	584,045.00

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Group: DOMESTIC EQUITIES - Internal						
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QUANTITATIVE 2000 (Q) COMMON STOCK						
COHU INC.	192576106	COHU	20.16	13,400	342,957.85	270,144.00
COINSTAR INC	19259P300	CSTR	30.57	6,200	145,711.20	189,533.99
COLEY PHARMACEUTICAL GROUP	19388P106	COLY	9.69	10,700	132,768.61	103,683.00
COLUMBIA BANCORP/OR	197231103	CBBO	26.45	5,900	145,206.26	156,055.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	35.12	9,529	219,078.10	334,658.48
COLUMBIA SPORTSWEAR CO	198516106	COLM	55.70	11,500	520,467.29	640,550.00
COLUMBUS MCKINNON CO	199333105	CMCO	21.02	20,600	447,893.04	433,012.00
COMBINATORX INC	20010A103	CRXX	8.66	49,400	401,592.69	427,804.00
COMFORT SYS USA INC	199908104	FIX	12.64	42,900	441,779.20	542,256.00
COMMERCE GROUP INC M	200641108	CGI	29.75	39,300	1,161,159.80	1,169,175.00
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI	21.80	25,300	487,668.15	551,540.00
COMMONWEALTH TELEPHONE	203349105	CTCO	41.86	12,800	554,092.54	535,808.00
COMMSCOPE INC.	203372107	CTV	30.48	34,700	548,142.90	1,057,656.00
COMMUNITY BANCORP	20343T100	CBON	30.19	5,100	160,308.83	153,969.00
COMMUNITY BANK SYSTEM INC	203607106	CBU	23.00	28,400	652,270.35	653,200.00
COMMUNITY BKS INC MI	203628102	CMTY	27.76	23,269	602,938.64	645,947.44
COMMUNITY TR BANCORP	204149108	CTBI	41.53	8,985	269,468.24	373,147.05
COMMVault SYSTEMS INC	204166102	CVLT	20.01	7,600	148,960.00	152,076.00
COMPASS DIVERSIFIED TR	20451Q104	CODI	17.15	21,800	330,436.11	373,870.00
COMPASS MINERALS INTERNATIONAL INC	20451N101	CMP	31.56	8,300	213,250.29	261,948.00
COMPLETE PRODUCTION SERVICES	20453E109	CPX	21.20	15,500	319,735.40	328,600.00
COMPUCREDIT CORP	20478N100	CCRT	39.81	2,206	50,750.08	87,820.86
COMPUTER PROGRAMS &	205306103	CPSI	33.99	12,400	379,527.66	421,476.00
COMPX INTERNATIONAL	20563P101	CIX	20.16	1,000	15,551.59	20,160.00
COMSTOCK RESOURCES INC	205768203	CRK	31.06	32,550	722,017.64	1,011,003.00
COMSYS IT PARTNERS INC	20581E104	CITP	20.21	9,800	170,769.90	198,058.00
COMTECH GROUP INC	205821200	COGO	18.19	8,700	96,810.99	158,253.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	38.07	13,600	377,411.22	517,752.00
CONCEPTUS INC	206016107	CPTS	21.29	13,600	243,392.40	289,544.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	16.04	32,400	476,709.12	519,696.00

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Group: DOMESTIC EQUITIES - Internal						
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Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
CONEXANT SYSTEMS INC.	207142100	CNXT	2.04	286,600	552,635.02	584,664.01
CONMED CORPORATION	207410101	CNMD	23.12	16,837	359,464.56	389,271.44
CONNETICS CORP	208192104	CNCT	17.47	20,400	355,126.21	356,388.00
CONNS INC	208242107	CONN	23.27	14,500	315,650.15	337,415.00
CONOR MEDSYSTEMS INC	208264101	CONR	31.33	4,700	106,119.65	147,250.99
CONSOLIDATED GRAPHICS INC.	209341106	CGX	59.07	6,700	303,436.66	395,769.00
CONSOLIDATED-TOMOKA LAND CO	210226106	CTO	72.40	3,400	135,574.53	246,160.00
COOPER TIRE & RUBBER	216831107	CTB	14.30	36,600	692,483.99	523,380.00
CORE-MARK HOLDING COMPANY, INC.	218681104	CORE	33.45	5,900	211,177.52	197,355.00
CORINTHIAN COLLEGES INC	218868107	COCO	13.63	51,500	676,489.20	701,945.00
CORNELL COMPANIES IN	219141108	CRN	18.33	6,800	118,923.16	124,644.00
CORUS BANKSHARES INC	220873103	CORS	23.07	34,300	635,127.07	791,301.00
CORVEL CORP	221006109	CRVL	47.57	14,100	233,326.43	670,737.01
COSTAR GROUP INC	22160N109	CSGP	53.56	2,400	104,429.47	128,544.00
COTHERIX INC	22163T103	CTRX	13.49	11,500	80,596.60	155,135.00
COURIER CORP	222660102	CRRC	38.97	5,975	142,738.30	232,845.75
COVANSYS CORP	22281W103	CVNS	22.95	33,983	508,788.62	779,909.85
COX RADIO INC	224051102	CXR	16.30	38,400	572,843.88	625,919.99
CRA INTERNATIONAL INC	12618T105	CRAI	52.40	6,700	296,625.08	351,080.00
CRAWFORD & CO	224633107	CRD.B	7.30	13,900	95,053.63	101,470.00
CREDIT ACCEP CORP MI	225310101	CACC	33.33	12,900	351,539.80	429,957.00
CROCS INC	227046109	CROX	43.20	5,900	201,183.51	254,880.00
CROSS COUNTRY INC	227483104	CCRN	21.82	19,200	302,836.10	418,944.00
CROSSTEX ENERGY INC	22765Y104	XTXI	31.69	8,400	194,734.55	266,196.00
CSG SYSTEMS INTL. INC.	126349109	CSGS	26.73	28,400	395,568.24	759,132.00
CSK AUTO CORP	125965103	CAO	17.15	26,100	403,292.01	447,615.00
CSS INDS INC	125906107	CSS	35.37	11,707	380,990.26	414,076.59
CT COMMUNICATIONS IN	126426402	CTCI	22.92	22,490	287,536.77	515,470.80
CTS CORP.	126501105	CTS	15.70	36,800	527,697.81	577,760.00
CUBIC CORP	229669106	CUB	21.70	19,500	394,844.75	423,150.01

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
CUBISTS PHARMACEUTICALS	229678107	CBST	18.11	17,497	314,002.32	316,870.65
CUMULUS MEDIA INC. CL. A	231082108	CMLS	10.39	20,400	328,308.03	211,956.00
CURTISS-WRIGHT CORP.	231561101	CW	37.08	26,100	420,208.07	967,788.00
CV THERAPEUTICS INC	126667104	CVTX	13.96	5,600	88,771.99	78,176.00
CVB FINL CORP	126600105	CVBF	14.46	36,362	495,407.68	525,794.52
CYBERSOURCE CORP	23251J106	CYBS	11.02	18,200	193,102.00	200,564.00
CYMER INC	232572107	CYMI	43.95	15,200	502,645.76	668,040.00
CYPRESS BIOSCIENCE INC	232674507	CYPB	7.75	48,700	470,811.47	377,425.00
DAKTRONICS INC	234264109	DAKT	36.85	32,400	496,013.23	1,193,940.00
DARWIN PROF UNDERWRITERS	237502109	DR	23.45	3,100	67,846.91	72,695.00
DATASCOPE CORP	238113104	DSCP	36.44	14,300	460,614.80	521,092.01
DAWSON GEOPHYSICAL CO	239359102	DWSN	36.43	4,500	138,437.10	163,935.00
DEALERTRACK HOLDINGS INC	242309102	TRAK	29.42	6,400	149,221.12	188,288.00
DEB SHOPS INC	242728103	DEBS	26.40	2,993	83,033.69	79,015.19
DECKERS OUTDOOR CORP	243537107	DECK	59.95	10,900	354,527.76	653,454.99
DECODE GENETICS INC	243586104	DCGN	4.53	36,700	303,925.20	166,251.01
DELEK US HLDGS INC	246647101	DK	16.39	16,200	297,450.08	265,518.00
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	40.46	29,900	637,336.10	1,209,754.00
DELTA & PINE LAND CO.	247357106	DLP	40.45	21,300	556,970.54	861,585.00
DELTA PETROLEUM CORP	247907207	DPTR	23.16	31,500	636,524.47	729,540.00
DELUXE CORP.	248019101	DLX	25.20	30,600	534,876.15	771,120.00
DENDRITE INTERNATIONAL INC.	248239105	DRTE	10.71	22,200	370,760.60	237,762.00
DEPOMED INC	249908104	DEPO	3.45	21,900	128,682.81	75,555.00
DEVRY INC.	251893103	DV	28.00	36,400	735,828.75	1,019,199.99
DIAMOND FOODS INC	252603105	DMND	19.01	9,300	135,550.29	176,793.00
DIAMOND MANAGEMENT & TECHNOLOGY	25269L106	DTP1	12.44	17,400	195,762.18	216,456.00
DIGENE CORP	253752109	DIGE	47.92	10,500	303,425.87	503,160.01
DIGI INTERNATIONAL INC	253798102	DGII	13.79	14,800	162,986.30	204,092.00
DIGITAL INSIGHT	25385P106	DGIN	38.49	8,600	242,833.25	331,013.99
DIGITAL RIVER INC	25388B104	DRIV	55.79	23,600	848,156.04	1,316,644.00

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Group: DOMESTIC EQUITIES - Internal						
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QUANTITATIVE 2000 (Q)						
COMMON STOCK						
DIGITAS INC	25388K104	DTAS	13.41	53,872	524,965.04	722,423.51
DIME COMMUNITY BANCSHARES	253922108	DCOM	14.01	14,874	239,498.01	208,384.74
DIODES INC	254543101	DIOD	35.48	11,825	220,977.76	419,551.00
DIONEX CORP.	254546104	DNEX	56.71	11,900	387,743.30	674,849.00
DIRECT GENERAL CORP	25456W204	DRCT	20.64	24,200	444,167.00	499,487.99
DITECH NETWORKS	25500T108	DITC	6.92	44,900	382,233.57	310,708.01
DIVERSA CORP	255064107	DVSA	10.88	18,200	180,144.18	198,016.00
DIVX INC	255413106	DIVX	23.07	5,400	152,820.00	124,578.00
DJO, INC.	23325G104	DJO	42.82	6,300	160,530.18	269,766.00
DOBSON COMMUNICATIONS CORP	256069105	DCEL	8.71	42,900	286,868.12	373,659.01
DOLLAR THRIFTY AUTOM	256743105	DTG	45.61	14,700	385,396.56	670,467.00
DOMINO'S PIZZA INC	25754A201	DPZ	28.00	22,600	424,704.68	632,800.00
DONEGAL GROUP INC	257701201	DGICA	19.59	7,733	114,113.72	151,489.47
DORAL FINANCIAL CORP.	25811P100	DRL	2.87	88,900	1,666,771.33	255,143.00
DOVER DOWNS GAMING &	260095104	DDE	13.37	25,950	304,344.11	346,951.51
DOWNEY FINANCIAL CORP.	261018105	DSL	72.58	15,700	1,064,701.35	1,139,506.00
DRESS BARN INC.	261570105	DBRN	23.33	27,400	293,432.80	639,242.00
DREW INDS INC	26168L205	DW	26.01	11,000	324,478.27	286,109.99
DRIL-QUIP INC	262037104	DRQ	39.16	13,200	150,193.49	516,911.98
DRUGSTORE COM INC	262241102	DSCM	3.66	47,800	171,602.00	174,948.00
DSP GROUP INC.	23332B106	DSPG	21.70	18,100	396,582.90	392,770.00
DSW INC-CLASS A	23334L102	DSW	38.57	9,700	347,857.52	374,129.00
DTS INC	23335C101	DTSI	24.19	10,500	204,566.73	253,995.00
DUQUESNE LIGHT HOLDINGS INC	266233105	DQE	19.85	46,900	883,068.77	930,964.99
DXP ENTERPRISES INC NEW	233377407	DXPE	35.04	1,000	23,576.00	35,040.00
DYCOM INDUSTRIES INC.	267475101	DY	21.12	10,200	186,619.89	215,424.00
DYNAMEX INC	26784F103	DDMX	23.36	6,600	122,935.14	154,175.99
DYNAMIC MATERIALS CORP	267888105	BOOM	28.10	7,000	237,622.35	196,700.00
EAGLE TEST SYS INC	270006109	EGLT	14.58	4,400	73,143.84	64,152.00
EARTHLINK INC	270321102	ELNK	7.10	101,760	874,201.21	722,496.00

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
ECHELON CORP	27874N105	ELON	8.00	23,100	245,748.17	184,800.00
ECLIPSYS CORP	278856109	ECLP	20.56	10,023	134,995.71	206,072.89
EDGE PETROLEUM CORP	279862106	EPEX	18.24	21,600	436,621.88	393,984.00
EDO CORP	281347104	EDO	23.74	9,900	303,008.76	235,026.00
EFUNDS CORP	28224R101	EFD	27.50	27,700	488,152.87	761,750.00
EGL, INC.	268484102	EAGL	29.78	10,400	352,806.48	309,712.00
EHEALTH INC	28238P109	EHTH	20.11	3,400	72,080.00	68,374.00
EL PASO ELECTRIC COMPANY	283677854	EE	24.37	28,900	397,396.75	704,293.00
ELECTRO RENT CORP	285218103	ELRC	16.70	11,400	144,762.02	190,380.00
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO	20.14	17,326	357,839.93	348,945.64
ELECTRONICS FOR IMAGING	286082102	EFII	26.58	34,500	779,280.57	917,010.00
ELIZABETH ARDEN INC	28660G106	RDEN	19.05	15,500	350,053.68	295,275.00
ELKCORP	287456107	ELK	41.09	12,200	352,740.40	501,298.00
EMAGEON INC	29076V109	EMAG	15.36	12,500	196,342.50	192,000.00
EMC INS GROUP INC	268664109	EMCI	34.12	10,500	204,675.93	358,260.00
EMCOR GROUP INC	29084Q100	EME	56.85	22,800	495,540.80	1,296,180.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	11.16	3,000	30,300.00	33,480.00
EMPIRE DIST ELEC CO	291641108	EDE	24.69	4,400	96,185.66	108,636.00
EMS TECHNOLOGIES INC	26873N108	ELMG	20.03	9,000	161,697.60	180,270.00
EMULEX CORP	292475209	ELX	19.51	50,300	1,038,168.01	981,353.00
ENCORE ACQUISITION CO	29255W100	EAC	24.53	31,450	679,643.75	771,468.50
ENCORE WIRE CORP	292562105	WIRE	22.01	17,250	388,640.52	379,672.50
ENCYSIVE PHARMACEUTICALS INC	29256X107	ENCY	4.21	35,300	237,283.07	148,613.00
ENERGY CONVERSION DE	292659109	ENER	33.98	15,400	417,980.57	523,292.00
ENERGY PARTNERS LTD	29270U105	EPL	24.42	22,850	405,709.48	557,997.00
ENERGYSOUTH INC	292970100	ENSI	40.10	4,150	94,659.22	166,415.00
ENERSYS	29275Y102	ENS	16.00	27,800	412,733.33	444,800.00
ENNIS BUSINESS FORMS	293389102	EBF	24.46	25,300	445,075.29	618,837.99
ENPRO INDUSTRIES INC	29355X107	NPO	33.21	19,100	238,461.94	634,310.99
ENSTAR GROUP INC	29358R107	ESGR	95.90	2,000	176,831.53	191,800.01

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
ENTEGRIS INC	29362U104	ENTG	10.82	82,042	874,316.34	887,694.44
ENTERCOM COMMUNICATIONS CORP	293639100	ETM	28.18	19,000	614,147.61	535,420.00
ENTRAVISION COMMUNIC	29382R107	EVC	8.22	39,950	324,342.52	328,389.00
ENZO BIOCHEM INC.	294100102	ENZ	14.27	16,339	241,534.04	233,157.53
ENZON PHARMACEUTICALS INC	293904108	ENZN	8.51	26,100	209,608.07	222,111.00
EPICOR SOFTWARE CORPORATION	29426L108	EPIC	13.51	8,564	100,425.08	115,699.64
EQUINIX INC	29444U502	EQIX	75.62	11,900	604,573.43	899,878.00
ERESEARCH TECHNOLOGY	29481V108	ERES	6.73	29,400	245,066.64	197,862.00
ESCO TECHNOLOGIES INC	296315104	ESE	45.44	15,400	385,288.94	699,776.00
ESSEX CORP	296744105	KEYW	23.91	11,500	202,174.60	274,965.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	40.23	15,200	483,883.76	611,496.00
ETHAN ALLEN INTERIORS INC.	297602104	ETH	36.11	25,600	769,992.57	924,416.00
EURONET WORLDWIDE IN	298736109	EEFT	29.69	8,600	229,718.32	255,334.00
EV3 INC	26928A200	EVVV	17.23	9,800	169,505.70	168,854.00
EVERGREEN ENERGY INC.	30024B104	EEE	9.89	42,300	533,883.01	418,347.00
EVERGREEN SOLAR INC	30033R108	ESLR	7.57	3,400	46,421.81	25,738.01
EXAR CORP	300645108	EXAR	13.00	33,600	535,080.98	436,800.00
EXCEL TECHNOLOGY INC	30067T103	XLTC	25.59	14,000	395,119.39	358,260.00
EXCO RESOURCES INC	269279402	XCO	16.91	31,000	389,117.44	524,210.00
EXELIXIS INC	30161Q104	EXEL	9.00	22,081	204,838.10	198,729.00
EXLSERVICE HOLDINGS INC	302081104	EXLS	21.04	3,400	74,800.00	71,536.00
EXPLORATION CO	302133202	TXCO	13.34	30,500	311,939.32	406,870.00
EXPONENT INC	30214U102	EXPO	18.66	22,000	347,993.25	410,520.00
EXPRESSJET HOLDINGS INC	30218U108	XJT	8.10	67,600	598,974.49	547,559.99
EXTREME NETWORKS INC	30226D106	EXTR	4.19	71,100	378,531.08	297,908.99
EZCORP INC CL A	302301106	EZPW	16.25	39,000	489,975.04	633,750.00
F N B CORP VA	302930102	FNBP	41.55	11,179	304,830.13	464,487.45
FALCONSTOR SOFTWARE	306137100	FALC	8.65	22,100	160,004.00	191,165.00
FARMER BROS CO	307675108	FARM	21.35	4,000	80,848.56	85,400.00
FARMERS CAP BK CORP	309562106	FFKT	34.13	4,000	136,531.98	136,520.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	39.08	14,200	376,216.77	554,936.00
FEDERAL AGRIC MTG CO	313148306	AGM	27.13	14,300	311,297.18	387,959.00
FEDERAL SIGNAL CORP	313855108	FSS	16.04	28,800	471,080.06	461,952.01
FERRO CORP	315405100	FOE	20.69	8,500	173,264.78	175,864.99
FIBERTOWER CORP	31567R100	FTWR	5.88	38,200	415,723.91	224,616.00
FIDELITY BANKSHARES	31604Q107	FFFL	39.67	15,000	394,291.06	595,050.00
FINANCIAL FEDERAL CORP.	317492106	FIF	29.41	16,150	333,560.22	474,971.50
FINISAR CORPORATION	31787A101	FNSR	3.23	51,900	237,146.39	167,637.00
FIRST ACCEPTANCE CORP	318457108	FAC	10.72	10,000	100,810.19	107,200.00
FIRST BANCORP N C	318910106	FBNC	21.84	7,100	151,981.89	155,064.00
FIRST BANCORP PR	318672102	FBP	9.53	64,100	720,554.64	610,873.00
FIRST BUSEY CORP	319383105	BUSE	23.05	9,050	173,726.84	208,602.50
FIRST CASH FINANCIAL SERVICES INC	31942D107	FCFS	25.87	16,600	184,871.17	429,442.00
FIRST CHARTER CORP	319439105	FCTR	24.60	7,991	172,070.18	196,578.60
FIRST CMNTY BANCORP	31983B101	FCBP	52.27	8,347	375,845.82	436,297.70
FIRST CMNTY BANCShar	31983A103	FCBC	39.56	13,232	407,713.47	523,457.92
FIRST COMWLTH FINL C	319829107	FCF	13.43	42,100	561,036.34	565,403.00
FIRST CONSULTING GRO	31986R103	FCGI	13.76	33,500	296,334.90	460,960.00
FIRST FINANCIAL HOLDINGS INC	320239106	FFCH	39.18	13,200	425,543.82	517,176.00
FIRST FINL BANCORP O	320209109	FFBC	16.61	888	15,184.61	14,749.68
FIRST FINL BANKSHARE	32020R109	FFIN	41.86	12,400	314,961.78	519,064.00
FIRST FINL CORP IND	320218100	THFF	35.45	15,500	457,548.41	549,475.00
FIRST IND CORP	32054R108	FINB	25.36	7,575	150,675.14	192,102.00
FIRST MERCHANTS CORP	320817109	FRME	27.19	20,253	488,531.22	550,679.07
FIRST MERCURY FINANCIAL CORP	320841109	FMR	23.52	6,700	148,070.00	157,584.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	38.68	21,800	566,582.95	843,224.00
FIRST NIAGARA FINL G	33582V108	FNFG	14.86	66,442	909,518.74	987,328.13
FIRST REGIONAL BANCORP/CAL	33615C101	FRGB	34.09	12,300	277,170.68	419,306.99
FIRST REPUBLIC BANK	336158100	FRC	39.08	15,200	362,477.23	594,016.00
FIRST SOLAR INC	336433107	FSLR	29.80	13,100	379,900.00	390,380.00

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
FIRST SOUTH BANCORP	33646W100	FSBK	31.89	4,900	107,541.61	156,261.00
FIRSTFED FINANCIAL CORP	337907109	FED	66.97	13,700	537,686.89	917,489.00
FIRSTMERIT CORPORATION	337915102	FMER	24.14	57,100	1,195,567.66	1,378,394.00
FLAGSTAR BANCORP INC	337930101	FBC	14.84	38,480	611,885.62	571,043.20
FLANDERS CORP	338494107	FLDR	9.90	7,600	71,167.57	75,240.00
FLIR SYSTEMS INC	302445101	FLIR	31.83	39,100	862,370.05	1,244,553.00
FLORIDA EAST COAST I	340632108	FLA	59.60	15,700	557,940.32	935,720.00
FLOW INTL CORP	343468104	FLOW	11.02	22,100	311,002.02	243,542.00
FLOWERS INDUSTRIES INC.	343498101	FLO	26.99	30,800	445,606.96	831,292.00
FLUSHING FINL CORP	343873105	FFIC	17.07	11,450	186,566.43	195,451.50
FNB CORP	302520101	FNB	18.27	34,300	574,382.13	626,661.00
FORMFACTOR INC	346375108	FORM	37.25	27,400	705,599.38	1,020,650.00
FORRESTER RESEARCH INC	346563109	FORR	27.11	8,300	154,626.24	225,013.00
FORWARD AIR CORPORATION	349853101	FWRD	28.93	9,700	294,445.55	280,621.00
FOSSIL INC.	349882100	FOSL	22.58	25,800	559,417.18	582,564.00
FOSTER L B CO	350060109	FSTR	25.91	6,100	148,017.11	158,051.00
FOUNDRY NETWORKS INC	35063R100	FDRY	14.98	86,900	845,068.86	1,301,762.00
FOXHOLLOW TECHNOLOGIES INC	35166A103	FOXH	21.58	3,900	119,682.96	84,162.00
FPIC INS GROUP INC	302563101	FPIC	38.97	11,400	287,083.17	444,258.00
FRANKLIN BANK CORP	352451108	FBTX	20.54	26,500	502,006.83	544,310.00
FRANKLIN ELEC INC	353514102	FELE	51.39	13,500	474,058.98	693,765.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	21.05	19,300	377,260.09	406,265.00
FRED'S INC	356108100	FRED	12.04	23,800	450,568.35	286,552.00
FREIGHTCAR AMERICA INC	357023100	RAIL	55.45	12,500	729,951.55	693,125.00
FREMONT GENERAL CORP.	357288109	FMT	16.21	54,200	1,106,155.04	878,582.00
FRIEDMAN BILLINGS RAMSEY -A	358434108	FBR	8.00	87,600	960,779.28	700,800.00
FRONTIER AIRLINES HOLDINGS INC	359059102	FRNT	7.40	21,600	180,900.00	159,840.00
FRONTIER FINL CORP W	35907K105	FTBK	29.23	12,100	190,542.98	353,683.00
FTD GROUP INC	30267U108	FTD	17.89	23,800	289,965.52	425,782.00
FTI CONSULTING INC	302941109	FCN	27.89	23,800	569,752.00	663,782.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
FUEL SYSTEMS SOLUTIONS INC.	35952W103	FSYS	22.08	6,700	142,948.52	147,936.00
FUELCELL ENERGY INC	35952H106	FCEL	6.46	31,700	311,469.84	204,782.00
FULLER H B CO	359694106	FUL	25.82	35,100	521,865.07	906,282.00
FURNITURE BRANDS INTERNATIONAL INC.	360921100	FBN	16.23	37,700	963,076.09	611,871.00
G & K SERV. CL-A	361268105	GKSR	38.89	12,730	457,513.47	495,069.70
GARTNER INC-CL A	366651107	IT	19.79	16,500	228,852.37	326,535.00
GATEHOUSE MEDIA INC	367348109	GHS	18.56	9,400	184,240.00	174,464.00
GATEWAY INC.	367626108	GTW	2.01	168,900	523,012.94	339,488.99
GAYLORD ENTMT CO	367905106	GET	50.93	24,300	744,234.84	1,237,599.00
GB&T BANCSHARES INC	361462104	GBTB	22.17	19,200	415,692.78	425,664.00
GEHL COMPANY	368483103	GEHL	27.53	6,300	211,767.75	173,439.00
GEMSTAR-TV GUIDE INTL INC	36866W106	GMST	4.01	147,900	569,870.47	593,079.00
GENCORP INC	368682100	GY	14.02	33,000	532,498.15	462,660.00
GENERAL CABLE CORP	369300108	BGC	43.71	22,250	329,909.99	972,547.50
GENERAL COMMUNICATION	369385109	GNCMA	15.73	7,468	85,289.86	117,471.64
GENESCO INC.	371532102	GCO	37.30	13,900	377,182.74	518,470.00
GENESEE & WYO INC	371559105	GWR	26.24	32,625	649,730.69	856,080.00
GENESIS HEALTHCARE CORP	37184D101	GHCI	47.23	16,400	382,508.24	774,572.00
GENESIS MICROCHIP INC.	37184C103	GNSS	10.14	37,900	506,539.69	384,306.01
GENITOPE CORP	37229P507	GTOP	3.52	15,700	128,484.68	55,264.01
GENLYTE GROUP INC	372302109	GLYT	78.11	17,592	465,633.73	1,374,111.12
GENOMIC HEALTH INC	37244C101	GHDX	18.60	22,200	298,808.30	412,920.00
GENTA INC	37245M207	GNTA	0.44	91,600	76,229.52	40,533.00
GENTIVA HEALTH SERVICES	37247A102	GTIV	19.06	16,036	227,019.48	305,646.16
GEOMET INC	37250U201	GMET	10.40	6,100	57,340.00	63,440.00
GEORGIA GULF CORP	373200203	GGC	19.31	28,200	799,974.63	544,542.01
GERBER SCIENTIFIC	373730100	GRB	12.56	13,500	175,598.55	169,560.00
GERON CORP	374163103	GERN	8.78	39,400	310,493.90	345,932.00
GEVITY HR INC	374393106	GVHR	23.69	24,550	534,213.44	581,589.51
GFI GROUP INC	361652209	GFIG	62.26	1,700	77,810.30	105,842.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
GIANT INDUSTRIES INC	374508109	GI	74.95	13,400	493,169.34	1,004,330.00
GIBRALTAR INDUSTRIES INC	374689107	ROCK	23.51	24,400	492,856.25	573,644.00
GLACIER BANCORP INC	37637Q105	GBCI	24.44	17,896	270,744.51	437,378.24
GLADSTONE CAPITAL CO	376535100	GLAD	23.86	6,700	147,284.22	159,862.01
GLADSTONE INVESTMENT CORP	376546107	GAIN	15.31	7,800	114,660.00	119,418.00
GLATFELTER	377316104	GLT	15.50	26,500	422,387.72	410,750.00
GLOBAL CASH ACCESS INC	378967103	GCA	16.23	100	1,577.00	1,623.00
GLOBAL IMAGING SYSTEMS INC	37934A100	GISX	21.95	30,800	478,000.45	676,060.00
GLOBALSTAR INC	378973408	GSAT	13.91	11,400	160,740.00	158,574.00
GMX RESOURCES INC	38011M108	GMXR	35.50	4,800	148,386.24	170,400.00
GOLD KIST INC	380614107	GKIS	21.02	30,400	497,449.64	639,008.01
GOLDEN TELECOM INC	38122G107	GLDN	46.84	20,800	570,637.52	974,272.01
GOODMAN GLOBAL INC	38239A100	GGL	17.20	14,000	212,476.60	240,800.00
GOODRICH PETROLEUM CORP	382410405	GDP	36.18	7,400	209,183.94	267,732.00
GORMAN RUPP CO	383082104	GRC	36.97	6,750	113,345.32	249,547.50
GRACE W.R. & COMPANY	38388F108	GRA	19.80	40,500	338,896.68	801,900.01
GRAFTECH INTERNATIONAL LTD	384313102	GTI	6.92	7,600	47,190.54	52,592.01
GRAMERCY CAPITAL CORP	384871109	GKK	30.89	23,100	574,131.53	713,559.01
GRANITE CONSTRUCTION INC	387328107	GVA	50.32	24,700	720,744.54	1,242,904.00
GREAT ATL & PAC TEA	390064103	GAP	25.74	21,900	585,420.30	563,705.99
GREAT SOUTHN BANCORP	390905107	GSBC	29.51	6,200	150,831.35	182,962.00
GREAT WOLF RESORTS INC	391523107	WOLF	13.96	32,400	588,809.61	452,304.00
GREATBATCH INC.	39153L106	GB	26.92	13,000	406,481.52	349,960.00
GREATER BAY BANCORP	391648102	GBBK	26.33	38,606	972,791.31	1,016,495.98
GREENBRIER COS INC	393657101	GBX	30.00	8,100	308,800.88	243,000.00
GREENE COUNTY BANCSHARES INC	394361208	GCBS	39.73	5,200	189,384.00	206,596.00
GREENHILL & CO INC	395259104	GHL	73.80	10,500	577,873.90	774,900.00
GREIF INC	397624107	GEF	118.40	9,800	520,279.86	1,160,320.00
GREY WOLF INC	397888108	GW	6.86	143,500	841,285.52	984,410.00
GRIFFON CORPORATION	398433102	GFF	25.50	17,700	364,577.50	451,350.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
GROUP 1 AUTOMOTIVE	398905109	GPI	51.72	18,900	575,771.62	977,508.00
GSI COMMERCE INC	36238G102	GSIC	18.75	2,800	41,521.09	52,500.00
GUESS INC	401617105	GES	63.43	12,500	347,676.98	792,875.00
GUITAR CENTER INC	402040109	GTRC	45.46	17,400	730,249.16	791,004.00
GULFMARK OFFSHORE INC	402629109	GMRK	37.41	9,500	150,607.95	355,395.00
GULFPORT ENERGY CORP	402635304	GPOR	13.59	7,700	84,990.29	104,643.00
GYMBOREE CORP	403777105	GYMB	38.16	24,600	415,858.29	938,736.00
H&E EQUIPMENT SERVICES INC	404030108	HEES	24.77	6,900	199,309.10	170,913.00
HAEMONETICS CORP/MASS	405024100	HAE	45.02	20,800	696,751.55	936,416.00
HAIN CELESTIAL GROUP	405217100	HAIN	31.21	18,500	397,514.04	577,385.00
HANA BIOSCIENCES INC	40963P105	HNAB	6.37	17,100	155,064.51	108,927.00
HANCOCK HLDG CO	410120109	HBHC	52.84	10,400	275,356.47	549,536.00
HANMI FINL CORP	410495105	HAFC	22.53	24,278	397,197.92	546,983.34
HANOVER COMPRESSOR COMPANY	410768105	HC	18.89	61,000	995,428.00	1,152,290.00
HANSEN MEDICAL INC	411307101	HNSN	11.54	3,700	40,330.00	42,698.00
HARLAND JOHN H CO	412693103	JH	50.20	21,700	685,717.46	1,089,340.00
HARLEYSVILLE GROUP INC	412824104	HGIC	34.82	14,200	318,900.57	494,444.00
HARLEYSVILLE NATL CO	412850109	HNBC	19.31	17,225	364,297.44	332,614.75
HARMONIC INC.	413160102	HLIT	7.27	44,400	285,869.40	322,788.00
HARRIS & HARRIS GROUP INC	413833104	TINY	12.09	12,400	157,165.04	149,916.00
HARRIS INTERACTIVE INC	414549105	HPOL	5.04	32,400	146,389.52	163,296.00
HARTMARX CORP.	417119104	HMX	7.06	18,900	125,056.53	133,434.00
HARVEST NATURAL RESO	41754V103	HNR	10.63	40,600	413,309.95	431,578.00
HAVERTY FURNITURE	419596101	HVT	14.80	27,000	427,345.14	399,599.99
HEADWATERS INC	42210P102	HW	23.96	33,937	1,002,088.06	813,130.52
HEALTHCARE SVCS GRP	421906108	HCSG	28.96	16,300	240,738.90	472,048.01
HEALTHEXTRAS INC	422211102	HLEX	24.10	5,600	159,893.60	134,959.99
HEALTHSPRING INC	42224N101	HS	20.35	22,200	412,797.33	451,770.00
HEALTHTRONICS INC	42222L107	HTRN	6.66	57,000	385,340.86	379,620.00
HEALTHWAYS INC.	422245100	HWAY	47.71	20,589	456,121.78	982,301.19

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
HEARTLAND EXPRESS INC.	422347104	HTLD	15.02	36,232	286,410.88	544,204.64
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF	28.85	8,600	182,983.28	248,109.99
HECLA MINING CO.	422704106	HL	7.66	111,200	696,375.40	851,792.00
HEICO CORP	422806109	HEI	38.83	12,300	198,951.29	477,609.00
HEIDRICK & STRUGGLES INTL	422819102	HSII	42.36	16,600	598,545.66	703,176.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	21.40	47,500	894,183.13	1,016,500.00
HERCULES INCORPORATED	427056106	HPC	19.31	48,500	583,089.35	936,535.00
HERCULES OFFSHORE INC	427093109	HERO	28.90	12,100	333,435.08	349,690.00
HERITAGE COMMERCE CORP	426927109	HTBK	26.64	7,100	131,680.87	189,144.00
HERLEY INDS INC DEL	427398102	HRLY	16.19	24,700	399,015.16	399,893.00
HEXCEL CORP	428291108	HXL	17.41	34,000	573,390.22	591,940.00
HIBBETT SPORTING GOO	428565105	HIBB	30.53	7,525	116,706.80	229,738.25
HIGHLAND HOSPITALITY CORP	430141101	HIH	14.25	35,600	490,532.95	507,300.01
HILB ROGAL & HOBBS CO	431294107	HRH	42.12	21,600	615,490.29	909,792.00
HI-TECH PHARMACAL CO INC	42840B101	HITK	12.17	23,000	386,826.36	279,910.00
HITTITE MICROWAVE CORP	43365Y104	HITT	32.32	7,700	225,586.66	248,864.01
HOLOGIC INC.	436440101	HOLX	47.28	31,400	422,288.39	1,484,592.00
HOME BANCSHARES INC	436893200	HOMB	24.04	6,800	150,144.00	163,472.00
HOOKER FURNITURE CORP	439038100	HOFT	15.68	20,600	364,761.76	323,008.00
HORACE MANN EDUCATORS	440327104	HMN	20.20	36,600	631,647.20	739,320.00
HORIZON FINANCIAL CORP	44041F105	HRZB	24.06	7,358	108,548.45	177,033.48
HORIZON HEALTH CORP	44041Y104	HORC	19.57	8,900	176,344.77	174,173.01
HORNBECK OFFSHORE SERVICES INC	440543106	HOS	35.70	5,500	167,227.20	196,350.01
HOUSEVALUES INC	44183Y102	SOLD	5.63	8,600	76,468.66	48,418.00
HOUSTON EXPL CO	442120101	THX	51.78	17,400	814,861.30	900,972.00
HOUSTON WIRE & CABLE CO	44244K109	HWCC	20.90	5,100	95,880.00	106,590.00
HOVNANIAN ENTERPRISES-A	442487203	HOV	33.90	36,300	1,091,795.02	1,230,570.00
HUB GROUP INC	443320106	HUBG	27.55	23,900	408,167.06	658,445.00
HUMAN GENOME SCIENCE	444903108	HGSI	12.44	52,200	619,620.93	649,368.00
HURON CONSULTING GROUP INC	447462102	HURN	45.34	10,400	357,974.24	471,536.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
HUTCHINSON TECH.	448407106	HTCH	23.57	15,300	389,605.04	360,620.99
HYDRIL	448774109	HYDL	75.19	9,957	299,614.01	748,666.83
HYPERCOM CORP	44913M105	HYC	6.35	32,000	240,210.49	203,200.00
HYPERION SOLUTIONS CORP.	44914M104	HYSL	35.94	35,400	976,841.76	1,272,276.00
I2 TECHNOLOGIES INC	465754208	ITWO	22.82	8,400	106,406.16	191,688.00
IBERIABANK CORP	450828108	IBKC	59.05	5,806	317,757.98	342,844.30
ICONIX BRAND GROUP INC	451055107	ICON	19.39	28,500	488,458.27	552,615.00
ICOS CORPORATION	449295104	ICOS	33.79	38,900	923,342.58	1,314,431.00
ICT GROUP INC	44929Y101	ICTG	31.59	4,000	98,100.00	126,360.00
ICU MEDICAL INC.	44930G107	ICUI	40.68	13,400	523,078.54	545,112.01
IDACORP, INC.	451107106	IDA	38.65	30,300	1,116,871.37	1,171,095.01
IDT CORP-CL B	448947309	IDT	13.08	43,200	564,388.19	565,056.00
I-FLOW CORP	449520303	IFLO	14.95	13,900	168,024.59	207,805.00
IGATE CORP	45169U105	IGTE	6.88	13,100	63,965.65	90,128.02
IHOP CORP.	449623107	IHP	52.70	11,000	332,297.07	579,700.00
IHS INC-CLASS A	451734107	IHS	39.48	20,100	475,322.42	793,548.01
II VI INC	902104108	IIVI	27.94	2,100	35,168.69	58,674.00
IKON OFFICE SOLUTIONS INC.	451713101	IKN	16.37	80,700	835,261.17	1,321,059.00
ILLUMINA, INC.	452327109	ILMN	39.31	27,400	332,022.55	1,077,094.00
IMATION CORP	45245A107	IMN	46.43	25,700	892,868.29	1,193,251.00
IMMUCOR INC	452526106	BLUD	29.23	40,425	368,817.07	1,181,622.75
IMPERIAL SUGAR COMPANY	453096208	IPSU	24.21	14,000	392,916.88	338,940.00
INCYTE CORP	45337C102	INCY	5.84	49,900	208,791.58	291,416.00
INDEPENDENT BANK CORP/MA	453836108	INDB	36.03	16,450	488,343.36	592,693.50
INDEPENDENT BANK CORP/MI	453838104	IBCP	25.29	23,708	598,900.10	599,575.31
INDEVUS PHARMACEUTIC	454072109	IDEV	7.10	29,900	164,179.65	212,290.00
INFINITY PROPERTY & CASUALTY CORP	45665Q103	IPCC	48.39	17,400	520,156.65	841,986.00
INFORMATICA CORP.	45666Q102	INFA	12.21	51,400	377,261.43	627,594.00
INFOSPACE INC	45678T201	INSP	20.51	29,880	665,182.69	612,838.80
INFOUSA INC	456818301	IUSA	11.91	20,000	181,818.77	238,200.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2 QUANTITATIVE 2000 (Q)						
Instrument: COM COMMON STOCK						
INFRASOURCE SERVICES INC	45684P102	IFS	21.77	15,900	281,539.92	346,143.00
INGLES MKTS INC	457030104	IMKTA	29.79	7,000	84,053.85	208,530.00
INNERWORKINGS INC	45773Y105	INWK	15.96	6,300	74,025.00	100,548.00
INNOPHOS HOLDINGS INC	45774N108	IPHS	14.68	4,800	66,240.00	70,464.00
INNOSPEC INC.	45768S105	IOSP	46.55	14,800	363,009.18	688,940.00
INNOVATIVE SOLUTIONS & SUPPORT INC	45769N105	ISSC	17.03	7,150	119,964.80	121,764.50
INPUT/OUTPUT INC.	457652105	IO	13.63	42,000	342,607.01	572,460.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	18.87	38,700	689,294.81	730,269.00
INSITUFORM TECHNOLOGIES CL A	457667103	INSU	25.86	16,250	284,578.18	420,225.00
INSTEEL INDUSTRIES	45774W108	IIIN	17.79	19,500	465,562.43	346,905.00
INTEGRA BK CORP	45814P105	IBNK	27.52	10,400	218,239.44	286,208.00
INTEGRA LIFESCIENCES HOLDINGS	457985208	IART	42.59	11,300	375,098.19	481,267.00
INTEGRAL SYS INC MD	45810H107	ISYS	23.17	14,300	344,164.99	331,331.00
INTEGRATED ELECTRICAL SV	45811E301	IESC	17.79	9,100	159,015.92	161,889.00
INTER PARFUMS INC	458334109	IPAR	19.19	2,800	56,920.89	53,732.00
INTERACTIVE DATA CORP	45840J107	IDC	24.04	21,400	428,566.44	514,456.00
INTERDIGITAL COMM CORP	45866A105	IDCC	33.55	36,500	905,104.35	1,224,575.00
INTERFACE INC	458665106	IFSIA	14.22	28,500	379,926.40	405,270.00
INTERLINE BRANDS INC	458743101	IBI	22.47	3,600	83,830.68	80,892.00
INTERMAC, INC	458786100	IN	24.27	30,100	588,153.03	730,527.00
INTERMUNE INC	45884X103	ITMN	30.75	15,500	259,023.60	476,625.00
INTERNAP NETWORK SERVICES CORP	45885A300	INAP	19.87	18,190	190,940.43	361,435.30
INTERNATIONAL BANC SH	459044103	IBOC	30.91	27,800	763,791.10	859,298.00
INTERNATIONAL COAL GROUP INC	45928H106	ICO	5.45	67,700	486,661.45	368,965.00
INTERNATIONAL SECURITIES EXCHANGE	46031W204	ISE	46.79	22,700	937,648.47	1,062,133.00
INTERNET CAPITAL GROUP INC	46059C205	ICGE	10.26	44,300	340,152.28	454,518.00
INTERPOOL INC	46062R108	IPX	23.36	16,300	316,249.98	380,768.01
INTER-TEL INC.	458372109	INTL	22.16	12,600	272,327.61	279,216.00
INTERVEST BANCSHARES	460927106	IBCA	34.41	8,500	371,915.02	292,485.00
INTERVOICE INC.	461142101	INTV	7.66	23,000	224,716.29	176,180.01

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
INTERWOVEN INC	46114T508	IWOV	14.67	25,475	219,547.97	373,718.25
INTEVAC INC	461148108	IVAC	25.95	24,600	387,879.99	638,370.00
INTRALASE CORP	461169104	ILSE	22.38	12,800	209,303.04	286,464.00
INVACARE CORP.	461203101	IVC	24.55	28,200	929,765.04	692,310.00
INVENTIV HEALTH INC	46122E105	VTIV	35.35	17,400	324,637.95	615,090.00
INVERNESS MED INNOVA	46126P106	IMA	38.70	19,900	641,571.75	770,130.00
INVESTTOOLS INC	46145P103	IEDU	13.79	47,100	374,153.46	649,509.00
INVESTORS BANCORP INC	46146P102	ISBC	15.73	11,400	134,163.30	179,322.00
IOWA TELECOMMUNICATIONS SERVICES	462594201	IWA	19.71	18,700	296,041.31	368,576.99
IPCS INC	44980Y305	IPCS	55.36	4,200	203,884.20	232,512.00
IRWIN FINANCIAL CORP	464119106	IFC	22.63	24,300	479,741.78	549,909.00
ISIS PHARMACEUTICALS INC	464330109	ISIS	11.12	43,500	326,284.80	483,720.00
ITC HOLDINGS CORP	465685105	ITC	39.90	2,300	81,742.00	91,770.00
ITLA CAPITAL CORPORATION	450565106	IMP	57.91	7,200	336,735.75	416,951.99
ITRON INC.	465741106	ITRI	51.84	9,636	309,444.13	499,530.24
IXIA	45071R109	XXIA	9.60	25,600	229,240.32	245,760.00
IXYS CORP	46600W106	IXYS	8.90	16,200	190,428.09	144,180.00
J & J SNACK FOODS CORP	466032109	JJSF	41.40	8,200	98,825.29	339,480.00
J CREW GROUP INC	46612H402	JCG	38.55	12,900	387,903.00	497,295.00
J2 GLOBAL COMMUNICAT	46626E205	JCOM	27.25	37,000	552,229.04	1,008,250.00
JACK IN THE BOX INC.	466367109	JBX	61.04	23,500	615,916.74	1,434,440.00
JACKSON HEWITT TAX SERVICE INC	468202106	JTX	33.97	28,000	658,511.12	951,160.00
JACUZZI BRANDS INC	469865109	JJZ	12.43	46,300	358,541.37	575,509.00
JAKKS PACIFIC INC.	47012E106	JAKK	21.84	28,039	513,377.42	612,371.76
JAMES RIVER COAL CO	470355207	JRCC	9.28	9,900	106,351.74	91,872.00
JAMES RIVER GROUP INC	470359100	JRVR	32.32	5,400	136,431.00	174,528.00
JDA SOFTWARE GROUP INC	46612K108	JDAS	13.77	17,467	287,350.37	240,520.59
JETBLUE AIRWAYS CORP	477143101	JBLU	14.20	70,800	859,335.00	1,005,360.00
JO-ANN STORES INC	47758P307	JAS	24.60	26,600	416,509.73	654,360.00
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	29.35	10,766	298,505.09	315,982.10

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
JOURNAL COMMUNICATIONS INC	481130102	JRN	12.61	44,400	637,538.27	559,884.00
JOURNAL REGISTER CO	481138105	JRC	7.30	59,500	792,445.13	434,350.01
JUPITERMEDIA CORP	48207D101	JUPM	7.92	37,200	529,902.72	294,624.00
K V PHARMACEUTICAL C	482740206	KV.A	23.78	23,100	450,703.14	549,317.99
K&F INDUSTRIES HOLDINGS INC	482241106	KFI	22.71	11,200	186,228.00	254,352.00
K2 INC.	482732104	KTO	13.19	28,050	335,308.61	369,979.50
KADANT INC	48282T104	KAI	24.38	16,100	357,446.95	392,518.00
KANBAY INTERNATIONAL INC	48369P207	KBAY	28.77	5,300	110,960.80	152,481.00
KANSAS CITY LIFE INS	484836101	KCLI	50.08	2,400	109,712.68	120,192.00
KAYDON CORP	486587108	KDN	39.74	16,800	446,325.93	667,632.00
KBW INC	482423100	KBW	29.39	4,100	115,620.00	120,499.00
KEANE INC.	486665102	KEA	11.91	39,600	670,749.40	471,636.00
KELLWOOD CO.	488044108	KWD	32.52	22,100	633,890.33	718,692.00
KELLY SERVICES INC CL-A	488152208	KELYA	28.94	12,100	317,109.60	350,174.00
KEMET CORP.	488360108	KEM	7.30	76,100	815,506.94	555,530.00
KENDLE INTERNATIONAL INC.	48880L107	KNDL	31.45	13,900	504,619.00	437,155.00
KENEXA CORP	488879107	KNXA	33.26	9,300	220,774.60	309,318.00
KENNETH COLE PRODUCTIONS	193294105	KCP	23.99	5,500	130,914.26	131,945.00
KENSEY NASH CORP	490057106	KNSY	31.80	6,900	198,210.81	219,420.00
KERYX BIOPHARMACEUTICALS INC	492515101	KERX	13.30	25,700	310,484.98	341,810.00
KEYSTONE AUTOMOTIVE	49338N109	KEYS	33.99	9,600	278,109.76	326,304.00
KFORCE INC	493732101	KFRC	12.17	17,300	138,623.18	210,541.00
KIMBALL INTL INC	494274103	KBALB	24.30	26,500	388,037.39	643,949.99
KINDRED HEALTHCARE I	494580103	KND	25.25	24,600	482,855.27	621,149.99
KNBT BANCORP INC	482921103	KNBT	16.73	17,300	285,143.29	289,429.00
KNIGHT CAPITAL GROUP INC	499005106	NITE	19.17	73,800	755,851.63	1,414,746.02
KNIGHT TRANSPORTATION INC	499064103	KNX	17.05	34,175	535,126.23	582,683.75
KNOLL INC	498904200	KNL	22.00	3,000	56,730.00	66,000.00
KOMAG INC	500453204	KOMG	37.88	24,500	433,305.41	928,060.00
KOPIN CORP	500600101	KOPN	3.57	40,800	213,426.28	145,656.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
KORN/FERRY INTERNATIONAL	500643200	KFY	22.96	34,900	490,037.55	801,303.99
KRISPY KREME DOUGHNUTS INC	501014104	KKD	11.10	32,800	188,462.10	364,080.00
KRONOS INC.	501052104	KRON	36.74	10,200	345,999.53	374,748.00
K-SWISS INC CL-A	482686102	KSWS	30.74	22,100	424,614.80	679,354.00
KYPHON INC	501577100	KYPH	40.40	26,400	658,048.85	1,066,560.00
L-1 IDENTITY SOLUTIONS INC	50212A106	ID	15.13	38,572	477,506.91	583,594.35
LABOR READY INC	505401208	LRW	18.33	45,300	700,556.16	830,349.00
LABRANCHE & CO., INC.	505447102	LAB	9.83	51,200	502,963.16	503,296.00
LACLEDE GROUP HLDG. CO.	505597104	LG	35.03	17,100	498,834.28	599,012.99
LADISH INC	505754200	LDSH	37.08	8,400	314,685.00	311,472.00
LAKELAND BANCORP INC	511637100	LBAI	14.90	11,365	161,720.92	169,338.50
LAKELAND FINL CORP	511656100	LKFN	25.53	7,200	116,915.54	183,816.00
LAKES ENTERTAINMENT INC	51206P109	LACO	10.79	35,900	353,702.15	387,361.00
LAMSON & SESSIONS CO	513696104	LMS	24.26	8,300	235,340.69	201,358.00
LANCASTER COLONY CORP	513847103	LANC	44.31	19,200	753,369.02	850,752.00
LANCE INC	514606102	LNCE	20.08	4,200	56,602.59	84,336.00
LANDAMERICA FINANCIAL GROUP	514936103	LFG	63.11	13,800	603,920.28	870,918.00
LANDAUER INC	51476K103	LDR	52.47	9,800	483,885.49	514,206.00
LANDRY'S RESTAURANTS INC.	51508L103	LNK	30.09	9,800	242,875.24	294,882.00
LATTICE SEMICON. CORP.	518415104	LSCC	6.48	97,900	596,854.54	634,392.00
LAWSON PRODUCTS	520776105	LAWS	45.89	2,700	103,513.46	123,902.99
LAWSON SOFTWARE	52078P102	LWSN	7.39	33,300	215,690.96	246,087.00
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	32.83	7,100	204,852.75	233,093.00
LA-Z-BOY INC.	505336107	LZB	11.87	46,200	799,836.88	548,394.01
LCA-VISION INC.	501803308	LCAV	34.36	14,650	467,195.40	503,374.00
LEAPFROG ENTERPRISES INC	52186N106	LF	9.48	20,300	295,774.74	192,444.00
LEAR CORP.	521865105	LEA	29.53	25,300	561,799.15	747,109.00
LECG CORP	523234102	XPRT	18.48	14,500	280,764.03	267,960.00
LEE ENTERPRISES	523768109	LEE	31.06	26,800	708,402.51	832,408.00
LEVITT CORP-CL A	52742P108	LEV	12.24	9,700	245,401.31	118,728.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
LEXICON GENETICS INC	528872104	LEXG	3.61	38,500	157,047.75	138,985.00
LHC GROUP INC	50187A107	LHCG	28.51	17,400	352,786.50	496,074.00
LIFE TIME FITNESS INC	53217R207	LTM	48.51	11,800	410,019.07	572,418.00
LIFECCELL CORPORATION	531927101	LIFC	24.14	20,000	526,007.24	482,800.00
LIGHTBRIDGE INC	532226107	LTBG	13.54	16,200	209,747.88	219,348.00
LINCOLN EDUCATIONAL SERVICES	533535100	LINC	13.49	2,700	45,911.88	36,423.00
LINDSAY MANUFACTURING CO.	535555106	LNN	32.65	6,900	203,338.17	225,285.00
LITHIA MOTORS INC - CL A	536797103	LAD	28.76	17,800	428,833.68	511,928.00
LITTELFUSE INC	537008104	LFUS	31.88	13,350	405,366.71	425,598.00
LIVE NATION	538034109	LYV	22.40	38,000	658,418.39	851,200.00
LKQ CORP	501889208	LKQX	22.99	12,900	186,054.98	296,571.00
LODGENET ENTMT CORP	540211109	LNET	25.03	9,900	183,043.08	247,797.00
LODGIAN INC	54021P403	LGN	13.60	12,200	128,595.32	165,920.00
LOJACK CORP	539451104	LOJN	17.08	11,200	219,811.46	191,296.00
LONE STAR TECHNOLOGIES INC	542312103	LSS	48.41	22,900	760,816.33	1,108,589.00
LONGS DRUG STORES INC	543162101	LDG	42.38	19,000	427,318.92	805,220.00
LONGVIEW FIBRE CO	543213102	LFB	21.95	53,248	746,604.92	1,168,793.60
LOOPNET INC	543524300	LOOP	14.98	1,300	16,458.00	19,474.00
LORAL SPACE & COMM	543881106	LORL	40.72	14,200	401,681.56	578,224.00
LSI LIGHTING SYS	50216C108	LYTS	19.85	11,925	158,860.95	236,711.25
LTC PROPERTIES INC	502175102	LTC	27.31	26,400	491,370.48	720,983.99
LTX CORP	502392103	LTXX	5.60	36,800	252,087.36	206,080.00
LUBYS INC.	549282101	LUB	10.89	12,800	144,996.61	139,392.00
LUFKIN INDUSTRIES INC	549764108	LUFK	58.08	12,500	334,055.11	726,000.01
LUMINENT MORTGAGE CAPITAL INC	550278303	LUM	9.71	23,400	213,120.18	227,214.00
LUMINEX CORP DEL	55027E102	LMNX	12.70	31,500	333,590.35	400,050.00
M&F WORLDWIDE CORP	552541104	MFV	25.26	22,800	349,771.37	575,928.01
M/I HOMES INC	55305B101	MHO	38.19	12,600	556,533.51	481,194.00
MACATAWA BK CORP	554225102	MCBC	21.26	8,687	149,087.09	184,685.62
MACDERMID INC.	554273102	MRD	34.10	16,500	513,962.71	562,650.01

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
MACROVISION CORP	555904101	MVSN	28.26	30,900	559,263.64	873,234.00
MADDEN STEVEN LTD	556269108	SHOO	35.09	17,700	221,169.21	621,093.00
MAF BANCORP INC	55261R108	MAFB	44.69	20,102	751,901.21	898,358.38
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	43.22	27,400	980,730.54	1,184,228.00
MAIDENFORM BRANDS INC	560305104	MFB	18.12	8,700	166,880.79	157,644.00
MAINSOURCE FINANCIAL	56062Y102	MSFG	16.94	9,450	168,133.69	160,083.00
MANHATTAN ASSOCIATES INC	562750109	MANH	30.08	24,333	697,605.01	731,936.64
MANNATECH INC	563771104	MTEX	14.73	21,200	300,619.01	312,276.01
MANNKIND CORP	56400P201	MNKD	16.49	24,900	489,119.43	410,601.00
MANTECH INTERNATIONAL CORP-A	564563104	MANT	36.83	16,800	428,078.77	618,744.00
MAPINFO CORP	565105103	MAPS	13.05	12,700	138,090.84	165,735.00
MARCUS CORPORATION	566330106	MCS	25.58	12,800	240,479.46	327,424.00
MARINE PRODS CORP	568427108	MPX	11.74	7,300	77,316.54	85,702.00
MARINEMAX INC	567908108	HZO	25.93	9,800	216,907.19	254,114.00
MARINER ENERGY INC.	56845T305	ME	19.60	54,600	1,002,947.94	1,070,160.00
MARLIN BUSINESS SERVICES INC	571157106	MRLN	24.03	7,100	155,800.03	170,613.00
MARTEK BIOSCIENCES CORP	572901106	MATK	23.34	29,100	849,929.92	679,194.00
MARTEN TRANSPORT LTD	573075108	MRTN	18.33	9,150	146,495.57	167,719.50
MARVEL ENTERPRISES I	57383T103	MVL	26.91	32,800	676,633.20	882,648.00
MASTEC INC	576323109	MTZ	11.54	24,000	275,763.24	276,960.00
MATRIA HEALTHCARE IN	576817209	MATR	28.73	12,500	278,107.65	359,125.00
MATRIX SERVICE CO	576853105	MTRX	16.10	12,400	107,291.21	199,640.00
MATTHEWS INTL CORP	577128101	MATW	39.35	19,150	502,856.87	753,552.50
MATTSON TECHNOLOGY INC	577223100	MTSN	9.32	31,300	245,136.36	291,716.00
MAUI LD & PINEAPPLE	577345101	MLP	33.92	10,500	350,401.01	356,160.00
MAXIMUS INC	577933104	MMS	30.78	12,800	413,331.56	393,984.00
MAXYGEN INC	577776107	MAXY	10.77	42,760	402,597.01	460,525.21
MB FINL INC	55264U108	MBFI	37.61	23,600	766,275.37	887,596.00
MBT FINANCIAL CORP	578877102	MBTF	15.32	8,800	177,420.75	134,816.00
MCCORMICK & SCHMICKS SEAFOOD	579793100	MSSR	24.04	7,100	140,851.32	170,683.99

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
MCDATA CORPORATION-A	580031201	MCDTA	5.55	92,100	426,642.08	511,155.00
MCG CAPITAL CORP	58047P107	MCGC	20.32	46,600	750,985.81	946,912.00
MCGRATH RENTCORP	580589109	MGRC	30.63	13,100	285,070.01	401,253.00
MCMORAN EXPLORATION CO	582411104	MMR	14.22	14,500	257,314.10	206,190.00
MEADOWBROOK INS GROUP	58319P108	MIG	9.89	33,400	278,070.93	330,326.00
MEDALLION FINANCIAL CORP	583928106	TAXI	12.37	8,800	114,025.12	108,856.00
MEDAREX INC	583916101	MEDX	14.79	73,100	710,082.41	1,081,148.99
MEDCATH CORPORATION	58404W109	MDTH	27.36	4,700	89,267.09	128,592.00
MEDIA GENERAL INC - CL A	584404107	MEG	37.17	15,500	903,050.02	576,135.00
MEDIACOM COMMUNICATIONS CORP	58446K105	MCCC	8.04	33,000	238,408.50	265,320.00
MEDICAL ACTION INDUSTRIES INC	58449L100	MDCI	32.24	13,800	304,909.89	444,912.00
MEDICINES COMPANY	584688105	MDCO	31.72	29,900	675,887.33	948,428.00
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	35.13	32,600	958,867.82	1,145,238.00
MEDIFAST INC	58470H101	MED	12.58	6,900	123,278.16	86,802.00
MENTOR CORP/MINN	587188103	MNT	48.87	21,700	476,759.55	1,060,479.00
MENTOR GRAPHICS CORP.	587200106	MENT	18.03	47,864	529,775.38	862,987.93
MERCANTILE BANK CORP	587376104	MBWM	37.70	4,774	150,354.16	179,979.80
MERCURY COMPUTER SYSTEMS INC	589378108	MRCY	13.36	12,500	148,627.50	167,000.00
MERGE TECHNOLOGIES INC.	589981109	MRGE	6.56	15,500	263,779.04	101,680.00
MERIDIAN BIOSCIENCE INC	589584101	VIVO	24.53	12,550	160,794.80	307,851.50
MERIDIAN RESOURCE CO	58977Q109	TMR	3.09	114,000	603,453.54	352,260.00
MERIT MED SYS INC	589889104	MMSI	15.84	16,278	240,445.03	257,843.52
MERITAGE HOMES CORP	59001A102	MTH	47.72	18,100	854,648.56	863,732.00
MESA AIR GROUP INC	590479101	MESA	8.57	21,500	178,789.90	184,255.00
METABASIS THERAPEUTICS	59101M105	MBRX	7.52	12,300	93,829.32	92,496.00
METABOLIX INC	591018809	MBLX	18.94	4,100	78,720.00	77,654.00
METAL MANAGEMENT INC	591097209	MM	37.85	23,700	499,878.04	897,045.00
METHODE ELECTRONICS CL-A	591520200	METH	10.83	42,945	471,845.76	465,094.34
MFA MORTGAGE INVESTMENTS INC	55272X102	MFA	7.69	47,400	319,457.04	364,506.00
MGE ENERGY INC	55277P104	MGEE	36.58	12,148	416,645.67	444,373.84

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
MGI PHARMA INC	552880106	MOGN	18.41	29,100	612,144.23	535,731.00
MGP INGREDIENTS INC	55302G103	MGPI	22.61	5,700	132,327.21	128,877.00
MICREL INCORPORATED	594793101	MCRL	10.78	43,410	529,466.20	467,959.80
MICROS SYSTEMS INC.	594901100	MCRS	52.70	23,200	501,839.04	1,222,640.00
MICROSEMI CORP	595137100	MSCC	19.65	26,200	504,464.69	514,830.01
MICROSTRATEGY INC-CL A	594972408	MSTR	114.01	8,000	388,260.09	912,080.00
MICROTUNE INC	59514P109	TUNE	4.70	31,500	152,906.62	148,050.00
MIDDLEBY CORP	596278101	MIDD	104.67	4,000	219,779.57	418,680.00
MIDLAND CO	597486109	MLAN	41.95	9,860	298,815.88	413,627.00
MID-STATE BANCSHARES	595440108	MDST	36.39	13,300	268,765.68	483,987.00
MILLER (HERMAN) INC	600544100	MLHR	36.36	39,700	1,022,862.56	1,443,492.00
MILLER INDUSTRIES INC	600551204	MLR	24.00	19,700	405,221.56	472,800.00
MINE SAFETY APPLIANCES CO	602720104	MSA	36.65	18,400	488,988.01	674,360.00
MINERALS TECHNOLOGIES INC	603158106	MTX	58.79	11,900	655,995.18	699,601.00
MIPS TECHNOLOGIES IN	604567107	MIPS	8.30	25,900	197,212.46	214,970.00
MKS INSTRUMENTS INC	55306N104	MKSI	22.58	31,300	591,498.88	706,754.00
MOBILE MINI INC.	60740F105	MINI	26.94	10,400	135,228.79	280,176.00
MODINE MANUFACTURING CO	607828100	MOD	25.03	20,000	528,068.44	500,600.00
MOLECULAR DEVICES CORP	60851C107	MDCC	21.07	22,404	468,020.15	472,052.28
MOLINA HEALTHCARE INC	60855R100	MOH	32.51	13,700	482,473.22	445,387.00
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	15.73	12,900	176,873.19	202,917.00
MONACO COACH CORPORATION	60886R103	MNC	14.16	15,900	206,021.07	225,144.00
MONARCH CASINO & RES	609027107	MCRI	23.88	6,200	157,669.66	148,055.99
MONRO MUFFLER BRAKE	610236101	MNRO	35.10	7,062	155,728.25	247,876.20
MOOG INC. CL A	615394202	MOG.A	38.19	22,000	482,553.55	840,180.00
MORNINGSTAR INC	617700109	MORN	45.05	100	4,045.73	4,505.00
MOSYS INC.	619718109	MOSY	9.25	13,400	104,866.34	123,950.00
MOVADO GROUP INC	624580106	MOV	29.00	10,500	168,232.15	304,500.00
MOVE, INC	62458M108	MOVE	5.51	59,700	313,941.42	328,947.00
MPS GROUP INC	553409103	MPS	14.18	61,500	474,935.95	872,070.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
MRV COMMUNICATIONS I	553477100	MRVC	3.54	74,500	209,292.85	263,730.00
MTS SYS CORP	553777103	MTSC	38.62	10,900	290,351.49	420,958.00
MUELLER INDUSTRIES INC.	624756102	MLI	31.70	28,300	865,857.70	897,110.00
MUELLER WTR PRODS INC	624758108	MWA	14.87	54,900	827,699.88	816,363.00
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	20.29	5,000	102,623.00	101,450.00
MULTIMEDIA GAMES, INC.	625453105	MGAM	9.60	16,200	177,973.63	155,520.00
MWI VETERINARY SUPPLY INC	55402X105	MWIV	32.30	3,300	114,413.64	106,590.00
MYRIAD GENETICS INC	62855J104	MYGN	31.30	23,500	384,598.81	735,550.00
NABI BIOPHARMACEUTIC	629519109	NABI	6.78	35,900	205,067.98	243,402.00
NACCO INDUSTRIES -CL A	629579103	NC	136.60	3,300	312,623.00	450,780.00
NARA BANCORP INC	63080P105	NARA	20.92	12,700	200,178.37	265,684.00
NASB FINL INC	628968109	NASB	41.35	2,399	95,322.83	99,198.65
NASH FINCH CO.	631158102	NAFC	27.30	18,500	492,387.43	505,050.00
NASTECH PHARMACEUTIC	631728409	NSTK	15.13	12,900	200,654.34	195,177.00
NATCO GROUP INC	63227W203	NTG	31.88	8,700	349,669.53	277,356.00
NATIONAL BEVERAGE CO	635017106	FIZ	14.03	4,900	63,733.84	68,747.00
NATIONAL FINANCIAL PARTNERS CORP	63607P208	NFP	43.97	14,800	534,223.29	650,756.01
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	33.00	14,000	344,411.01	462,000.01
NATIONAL HEALTHCARE	635906100	NHC	55.20	7,900	257,148.64	436,080.00
NATIONAL INTERSTATE CORP	63654U100	NATL	24.30	17,800	377,761.42	432,540.01
NATIONAL PENN BANCSH	637138108	NPBC	20.25	28,658	564,770.01	580,324.49
NATIONAL PRESTO INDS INC	637215104	NPK	59.87	6,600	274,394.62	395,141.98
NATIONAL WESTN LIFE	638522102	NWLIA	230.14	2,306	344,107.08	530,702.84
NAVIGANT CONSULTING	63935N107	NCI	19.76	25,400	425,949.88	501,904.00
NAVIGATORS GROUP INC	638904102	NAVG	48.18	1,400	63,907.50	67,452.00
NAVISTAR INTL. CORP.	63934E108	NAV	33.43	37,100	912,970.97	1,240,253.00
NBT BANCORP INC	628778102	NBTB	25.51	20,500	417,599.30	522,955.00
NBTY INC.	628782104	NTY	41.57	41,000	1,063,870.66	1,704,370.00
NCI BUILDING SYS INC	628852105	NCS	51.75	12,200	289,435.64	631,350.00
NEENAH PAPER INC	640079109	NP	35.32	15,300	524,376.26	540,396.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
NEKTAR THERAPEUTICS	640268108	NKTR	15.21	31,900	579,144.67	485,199.00
NESS TECHNOLOGIES INC	64104X108	NSTC	14.26	31,700	407,957.70	452,042.00
NET 1 UEPS TECHNOLOGIES	64107N206	UEPS	29.56	27,500	712,931.51	812,900.00
NETBANK INC	640933107	NTBK	4.64	27,600	167,151.12	128,064.00
NETFLIX.COM INC	64110L106	NFLX	25.86	13,600	270,414.28	351,696.00
NETGEAR INC	64111Q104	NTGR	26.25	19,800	294,860.36	519,750.00
NETRATINGS INC	64116M108	NTRT	17.51	20,000	270,229.04	350,200.00
NETSCOUT SYS INC	64115T104	NTCT	8.30	43,966	330,396.56	364,917.79
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX	10.42	41,700	1,191,139.74	434,514.00
NEW RIVER PHARMACEUTICALS	648468205	NRPH	54.71	9,500	225,437.99	519,745.01
NEW YORK & CO	649295102	NWY	13.08	12,800	222,013.57	167,423.99
NEWALLIANCE BANCSHARES INC	650203102	NAL	16.40	44,900	630,758.18	736,360.00
NEWKIRK REALTY TRUST INC	651497109	NKT	18.04	11,600	192,917.28	209,264.00
NEWMARKET CORP	651587107	NEU	59.05	10,300	172,382.81	608,215.00
NEWPARK RESOURCES INC.	651718504	NR	7.21	53,300	348,722.62	384,293.00
NEWPORT CORP	651824104	NEWP	20.95	36,400	582,610.91	762,580.00
NGP CAPITAL RESOURCES CO	62912R107	NGPC	16.75	10,350	154,035.13	173,362.50
NIC INC	62914B100	EGOV	4.97	22,800	144,928.20	113,316.00
NICOR INC.	654086107	GAS	46.80	32,000	1,109,163.19	1,497,600.00
NJ RESOURCES CORP. COMMON	646025106	NJR	48.58	21,200	760,000.63	1,029,896.00
NN INC	629337106	NNBR	12.43	28,900	351,293.27	359,227.00
NORDSON CORP	655663102	NDSN	49.83	17,500	615,494.01	872,025.00
NORTH PITTSBURGH SYS	661562108	NPSI	24.14	18,200	425,150.42	439,348.00
NORTHERN EMPIRE BANCSHARES	665112108	NREB	29.54	5,510	160,802.79	162,765.40
NORTHFIELD LABORATORIES INC	666135108	NFLD	4.07	15,100	143,091.88	61,457.00
NORTHSTAR NEUROSCIENCE	66704V101	NSTR	14.38	21,943	266,453.65	315,540.34
NORTHWEST BANCORP IN	667328108	NWSB	27.46	11,100	241,881.98	304,806.02
NORTHWEST NATURAL GAS CO.	667655104	NWN	42.44	16,400	487,543.07	696,016.00
NORTHWESTERN CORP	668074305	NWEC	35.38	21,200	612,293.21	750,056.01
NOVAVAX INC	670002104	NVAX	4.10	36,600	144,709.08	150,060.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
NOVEN PHARMACEUTICALS INC	670009109	NOVN	25.45	23,400	493,970.95	595,530.00
NU SKIN ENTERPRISES	67018T105	NUS	18.23	17,100	295,117.04	311,733.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	11.46	74,816	461,920.74	857,391.36
NUVASIVE INC	670704105	NUVA	23.10	4,700	89,053.40	108,570.00
NUVELO INC	67072M301	NUVO	4.00	30,900	531,056.04	123,600.00
NXSTAGE MEDICAL INC	67072V103	NXTM	8.38	7,200	69,040.94	60,336.00
NYMAGIC INC	629484106	NYM	36.60	3,500	101,654.35	128,100.00
OAKLEY INC.	673662102	OO	20.06	14,800	184,222.23	296,888.00
OCEANFIRST FINL CORP	675234108	OCFC	22.93	5,200	119,605.83	119,236.00
O'CHARLEYS INC	670823103	CHUX	21.28	13,810	252,522.78	293,876.80
OCWEN FINANCIAL CORP	675746309	OCN	15.86	34,700	475,263.50	550,342.00
ODYSSEY HEALTHCARE INC	67611V101	ODSY	13.26	35,800	627,806.94	474,708.00
ODYSSEY HOLDINGS CORP	67612W108	ORH	37.30	13,900	472,604.26	518,470.00
OHIO CASUALTY CORP.	677240103	OCAS	29.81	45,900	699,220.02	1,368,279.00
OIL STS INTL INC	678026105	OIS	32.23	36,200	813,862.62	1,166,726.00
OLD DOMINION FREIGHT LINE	679580100	ODFL	24.07	16,750	228,924.47	403,172.50
OLD NATL BANCORP IND	680033107	ONB	18.92	40,085	922,391.54	758,408.20
OLD SECOND BANCORP I	680277100	OSBC	29.30	8,100	201,818.18	237,330.00
OLIN CORP	680665205	OLN	16.52	57,300	1,073,046.27	946,595.99
OLYMPIC STEEL INC	68162K106	ZEUS	22.23	14,000	472,796.50	311,220.00
OM GROUP, INC.	670872100	OMG	45.28	17,500	345,836.54	792,400.00
OMEGA FINL CORP	682092101	OMEF	31.92	14,900	452,264.47	475,608.01
OMNICELL INC	68213N109	OMCL	18.63	16,200	289,722.42	301,806.00
OMNITURE INC	68212S109	OMTR	14.08	8,200	64,698.00	115,456.00
OMNIVISION TECHNOLOGIES INC	682128103	OVTI	13.65	45,500	886,620.86	621,074.99
ON SEMICONDUCTOR COR	682189105	ONNN	7.57	40,900	224,588.05	309,613.00
ONLINE RESOURCES CORP	68273G101	ORCC	10.21	13,400	136,121.22	136,814.00
ONYX PHARMACEUTICALS	683399109	ONXX	10.58	6,600	142,628.87	69,828.00
OPEN SOLUTIONS INC	68371P102	OPEN	37.64	12,100	246,031.39	455,444.00
OPENWAVE SYS INC	683718308	OPWV	9.23	24,033	290,263.65	221,824.60

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
OPLINK COMMUNICATION	68375Q403	OPLK	20.56	9,779	131,132.08	201,056.24
OPNET TECHNOLOGIES INC.	683757108	OPNT	14.45	7,700	99,771.98	111,265.00
OPSWARE INC	68383A101	OPSW	8.82	48,800	333,545.36	430,415.99
OPTICAL COMMUNICATIO	68382T101	OCPI	1.64	115,702	228,114.14	189,751.28
OPTION CARE INC	683948103	OPTN	14.25	15,580	125,521.85	222,015.00
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS	22.69	12,400	269,776.73	281,356.00
OPTIUM CORP	68402T107	OPTM	24.94	3,600	89,640.00	89,784.00
ORASURE TECHNOLOGIES	68554V108	OSUR	8.26	27,400	238,205.35	226,324.00
ORBCOMM INC	68555P100	ORBC	8.82	5,500	44,000.00	48,510.00
ORBITAL SCIENCES CORP.	685564106	ORB	18.44	35,600	356,147.39	656,464.00
OREGON STEEL MILLS INC	686079104	OS	62.41	25,900	631,362.89	1,616,419.00
ORIENTAL FINL GROUP	68618W100	OFG	12.95	33,163	477,397.30	429,460.85
ORLEANS HOMEBUILDERS INC	686588104	OHB	18.80	16,300	320,787.12	306,440.00
OSI PHARMACEUTICALS INC	671040103	OSIP	34.98	25,800	854,262.44	902,484.00
OSI SYSTEMS INC	671044105	OSIS	20.93	8,800	152,716.12	184,184.00
OSIRIS THERAPEUTICS INC	68827R108	OSIR	25.32	2,100	21,021.00	53,172.00
OTTER TAIL CORP	689648103	OTTR	31.16	27,179	787,086.37	846,897.64
OWENS & MINOR INC.	690732102	OMI	31.27	30,700	624,753.79	959,989.00
OXFORD INDUSTRIES INC.	691497309	OXM	49.65	9,000	374,873.02	446,850.00
OYO GEOSPACE CORP	671074102	OYOG	58.09	2,300	131,326.55	133,607.00
P A M TRANSN SVCS IN	693149106	PTSI	22.02	13,400	337,136.18	295,067.99
P.F.CHANGS CHINA BISTRO INC	69333Y108	PFCB	38.38	15,800	586,631.72	606,403.99
PACER INTERNATIONAL INC	69373H106	PACR	29.77	22,336	450,598.30	664,942.72
PACIFIC CAP BANCORP	69404P101	PCBC	33.58	36,933	1,055,057.63	1,240,210.14
PACIFIC ETHANOL INC	69423U107	PEIX	15.39	15,100	310,288.27	232,389.01
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	19.58	56,800	1,153,943.88	1,112,144.00
PACKETEER INC	695210104	PKTR	13.60	43,300	495,445.31	588,880.00
PAIN THERAPEUTICS INC.	69562K100	PTIE	8.90	21,200	194,112.43	188,680.00
PALM INC	696643105	PALM	14.09	68,572	884,275.41	966,179.48
PALOMAR MEDICAL TECHNOLOGIES INC	697529303	PMTI	50.67	15,900	412,137.10	805,653.00

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
PANTRY INC/THE	698657103	PTRY	46.84	13,500	589,331.19	632,340.00
PAPA JOHN'S INTERNATIONAL	698813102	PZZA	29.01	20,200	382,841.81	586,002.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	22.37	20,900	783,890.26	467,533.00
PARALLEL PETROLEUM CORP	699157103	PLLL	17.57	6,800	154,424.19	119,476.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	18.02	66,660	859,839.78	1,201,213.20
PAREXEL INT'L CORP.	699462107	PRXL	28.97	23,000	505,431.18	666,310.00
PARK ELECTROCHEMICAL CORP.	700416209	PKE	25.65	18,200	432,331.88	466,830.00
PARK NATL CORP	700658107	PRK	99.00	7,060	831,249.46	698,940.00
PARKER DRILLING CO	701081101	PKD	8.17	64,500	521,856.20	526,965.00
PARLUX FRAGRANCES INC	701645103	PARL	5.57	7,100	99,466.22	39,547.01
PARTNERS TRUST FINL	70213F102	PRTR	11.64	26,861	311,008.04	312,662.03
PATHMARK STORES INC	70322A101	PTMK	11.15	700	7,085.40	7,805.00
PAXAR CORP.	704227107	PXR	23.06	24,450	398,806.64	563,817.01
PAYLESS SHOESOURCE INC	704379106	PSS	32.82	48,200	735,908.09	1,581,924.00
PEGASYSTEMS INC	705573103	PEGA	9.87	8,600	67,339.34	84,882.01
PENN VA CORP	707882106	PVA	70.04	11,400	280,248.96	798,456.00
PENNFED FINL SVCS IN	708167101	PFSB	19.32	5,700	97,994.51	110,123.99
PEOPLES BANCORP INC	709789101	PEBO	29.70	14,700	418,321.62	436,590.00
PEOPLES ENERGY CORP	711030106	PGL	44.57	22,900	888,185.65	1,020,653.00
PEOPLESUPPORT INC	712714302	PSPT	21.05	25,300	360,050.86	532,565.00
PEP BOYS MM & J	713278109	PBY	14.86	32,400	505,786.43	481,464.00
PERFICIENT INC	71375U101	PRFT	16.41	11,000	137,508.90	180,510.00
PERFORMANCE FOOD GROUP COMPANY	713755106	PFGC	27.64	20,600	656,472.64	569,383.99
PERICOM SEMICONDUCTOR CORP	713831105	PSEM	11.47	36,000	453,967.98	412,920.00
PEROT SYSTEMS COPR. CL. A	714265105	PER	16.39	65,900	842,612.93	1,080,101.00
PERRIGO CO.	714290103	PRGO	17.30	59,600	876,562.12	1,031,079.99
PERRY ELLIS INTERNATIONAL	288853104	PERY	41.00	11,600	222,555.79	475,599.99
PER-SE TECHNOLOGIES	713569309	PSTI	27.78	6,689	112,916.91	185,820.42
PETMED EXPRESS INC	716382106	PETS	13.35	11,200	122,839.36	149,520.00
PETROHAWK ENERGY CORP	716495106	HAWK	11.50	60,230	331,487.25	692,644.99

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
PETROLEUM DEVELOPMENT CORP	716578109	PETD	43.05	8,600	162,594.04	370,230.00
PETROQUEST ENERGY INC	716748108	PQ	12.74	24,400	162,887.73	310,856.00
PFF BANCORP INC	69331W104	PFB	34.51	14,610	384,669.00	504,191.10
PGT INC	69336V101	PGTI	12.65	6,100	85,766.00	77,165.00
PHARMANET DEVELOPMENT GROUP	717148100	PDGI	22.07	21,800	419,198.27	481,126.00
PHARMION CORP	71715B409	PHRM	25.74	14,470	404,179.72	372,457.80
PHASE FORWARD INC	71721R406	PFWD	14.98	20,200	203,158.77	302,596.00
PHH CORP	693320202	PHH	28.87	20,700	450,462.00	597,608.99
PHILLIPS-VAN HEUSEN	718592108	PVH	50.17	32,900	947,397.50	1,650,593.00
PHOENIX COMPANIES INC.	71902E109	PNX	15.89	67,300	752,808.57	1,069,397.00
PHOTON DYNAMICS INC	719364101	PHTN	11.69	10,200	194,576.26	119,238.00
PHOTRONICS INC.	719405102	PLAB	16.34	39,200	664,738.73	640,528.00
PHYSICIANS FORMULA HOLDINGS	719427106	FACE	18.69	4,500	88,650.00	84,105.00
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY	26.75	45,500	1,105,427.05	1,217,125.00
PIER 1 IMPORTS INC/DEL	720279108	PIR	5.95	51,900	675,652.71	308,805.00
PIKE ELECTRIC CORP	721283109	PEC	16.33	9,300	140,673.66	151,869.00
PILGRIMS PRIDE CORP	721467108	PPC	29.43	13,200	340,491.36	388,476.00
PINNACLE ENTERTAINMENT, INC.	723456109	PNK	33.14	17,900	363,744.69	593,206.02
PINNACLE FINANCIAL PARTNERS INC	72346Q104	PNFP	33.18	700	25,380.53	23,226.00
PIONEER COMPANIES INC	723643300	PONR	28.66	15,900	415,380.84	455,694.00
PIONEER DRILLING COMPANY	723655106	PDC	13.28	39,100	613,317.63	519,248.00
PIPER JAFFRAY COMPANIES INC	724078100	PJC	65.15	14,800	620,456.79	964,219.99
PLACER SIERRA BANCSHARES	726079106	PLSB	23.77	7,000	164,550.51	166,390.00
PLANTRONICS INC.	727493108	PLT	21.20	28,000	1,043,352.71	593,600.00
PLAYTEX PRODUCTS INC	72813P100	PYX	14.39	10,500	128,257.95	151,095.00
PLEXUS CORP	729132100	PLXS	23.88	37,500	633,714.39	895,500.00
PLUG POWER INC	72919P103	PLUG	3.89	43,100	178,391.37	167,659.00
PLX TECHNOLOGY INC	693417107	PLXT	13.04	14,900	125,794.40	194,296.00
PNM RESOURCES INC	69349H107	PNM	31.10	45,300	1,156,102.90	1,408,830.00
POLARIS INDUSTRIES INC.	731068102	PII	46.83	23,300	1,008,687.29	1,091,139.00

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
POLYCOM INC.	73172K104	PLCM	30.91	60,000	1,045,541.86	1,854,600.00
POLYMEDICA CORP	731738100	PLMD	40.41	13,700	339,862.19	553,617.00
POLYONE CORPORATION	73179P106	POL	7.50	81,700	680,343.95	612,750.00
PORTALPLAYER INC	736187204	PLAY	13.45	31,800	598,263.19	427,710.01
PORTFOLIO RECOVERY ASSOCIATES INC	73640Q105	PRAA	46.69	9,500	299,862.16	443,555.00
PORTLAND GEN ELEC CO	736508847	POR	27.25	16,000	399,529.06	436,000.01
POTLATCH CORP.	737630103	PCH	43.82	31,179	973,112.08	1,366,263.78
POWELL INDS INC	739128106	POWL	31.57	4,600	100,984.80	145,222.00
POWERWAVE TECHNOLOGIES	739363109	PWAV	6.45	36,600	281,007.72	236,070.00
POZEN INC	73941U102	POZN	16.99	15,000	125,564.65	254,850.01
PRA INTERNATIONAL	69353C101	PRAI	25.27	18,600	428,724.29	470,022.00
PREFERRED BANK/LOS ANGELES	740367107	PFBC	60.09	2,500	130,520.18	150,225.00
PREMIERE GLOBAL SERVICES INC	740585104	PGI	9.44	43,100	363,736.04	406,864.00
PREMIERWEST BANCORP	740921101	PRWT	15.96	8,505	120,670.34	135,739.80
PREMIUM STANDARD FARMS INC	74060C105	PORK	18.57	21,400	323,309.03	397,398.01
PRE-PAID LEGAL SVCS	740065107	PPD	39.13	6,000	222,422.44	234,780.00
PRESIDENTIAL LIFE	740884101	PLFE	21.95	21,961	375,894.57	482,043.95
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	13.02	19,800	198,453.42	257,796.00
PRICELINE.COM INC	741503403	PCLN	43.61	19,487	444,965.77	849,828.08
PRICESMART INC	741511109	PSMT	17.91	4,700	47,084.13	84,177.00
PRIMEDIA INC	74157K101	PRM	1.69	118,400	197,136.00	200,096.00
PRIMEENERGY CORP	74158E104	PNRG	64.50	3,000	230,337.42	193,500.00
PRIVATE MEDIA GROUP	74266R104	PRVT	4.03	15,000	66,736.50	60,450.00
PRIVATEBANCORP INC	742962103	PVTB	41.63	4,000	106,162.24	166,520.00
PROASSURANCE CORP	74267C106	PRA	49.92	19,800	694,457.09	988,416.00
PROGENICS PHARMACEUT	743187106	PGNX	25.74	13,300	307,760.83	342,342.00
PROGRESS SOFTWARE	743312100	PRGS	27.93	24,552	526,890.14	685,737.36
PROQUEST COMPANY	74346P102	PQE	10.45	32,200	561,683.37	336,490.00
PROSPERITY BANCSHARE	743606105	PRSP	34.51	6,440	183,677.52	222,244.39
PROVIDENT BANKSHARES CORPORATION	743859100	PBKS	35.60	19,652	512,245.72	699,611.20

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
PROVIDENT FINANCIAL SERVICES	74386T105	PFS	18.13	40,409	713,811.98	732,615.17
PROVIDENT NEW YORK BANCORP	744028101	PBNY	14.98	25,300	336,717.70	378,994.00
PSS WORLD MEDICAL INC.	69366A100	PSSI	19.53	40,400	350,119.43	789,011.99
PSYCHIATRIC SOLUTIONS INC	74439H108	PSYS	37.52	31,600	819,320.21	1,185,632.00
PW EAGLE INC	69366Y108	PWEI	34.50	14,000	423,400.00	483,000.00
QAD INC	74727D108	QADI	8.39	34,383	313,350.17	288,473.38
QUALITY DISTRIBUTION INC	74756M102	QLTY	13.32	5,100	67,714.23	67,932.00
QUALITY SYSTEMS INC	747582104	QSII	37.27	9,740	185,910.81	363,009.80
QUANEX CORP	747620102	NX	34.59	29,900	614,441.26	1,034,241.00
QUANTUM FUEL SYSTEMS TECH WW INC	74765E109	QTWW	1.60	172,400	376,679.40	275,840.00
QUEST RESOURCE CORP	748349305	QRCP	10.10	11,700	158,586.62	118,170.00
QUEST SOFTWARE INC	74834T103	QSFT	14.65	40,050	512,256.66	586,732.50
QUICKSILVER INC	74838C106	ZQK	15.75	70,600	861,917.42	1,111,950.00
QUIDEL CORP	74838J101	QDEL	13.62	17,900	170,015.99	243,798.00
R & G FINANCIAL CORP CL-B	749136107	RGF	7.65	49,250	781,155.89	376,762.51
RACKABLE SYSTEMS INC	750077109	RACK	30.97	5,500	213,431.35	170,335.00
RADIANT SYSTEMS INC	75025N102	RADS	10.44	15,600	195,636.48	162,864.00
RADIATION THERAPY SERVICES INC	750323206	RTSX	31.52	7,300	196,860.43	230,096.00
RADIO ONE INC CL-D	75040P405	ROIAK	6.74	45,600	606,776.07	307,344.00
RADISYS CORPORATION	750459109	RSYS	16.67	12,600	264,344.01	210,042.00
RADYNE COMSTREAM INC	750611402	RADN	10.74	10,700	121,741.39	114,918.00
RAILAMERICA INC	750753105	RRA	16.08	23,200	245,721.58	373,056.00
RALCORP HOLDINGS	751028101	RAH	50.89	15,800	635,324.37	804,062.00
RARE HOSPITALITY INTL INC.	753820109	RARE	32.93	20,200	440,590.54	665,186.00
RAVEN INDUSTRIES INC	754212108	RAVN	26.80	9,600	136,654.21	257,280.00
RC2 CORP	749388104	RCRC	44.00	18,600	616,542.64	818,400.00
RCN CORPORATION	749361200	RCNI	30.15	17,400	413,967.45	524,609.99
READERS DIGEST ASSOCIATION	755267101	RDA	16.70	34,000	552,295.41	567,800.00
REALNETWORKS INC	75605L104	RNWK	10.94	82,300	570,383.87	900,362.00
RED ROBIN GOURMET BURGERS	75689M101	RRGB	35.85	9,900	422,360.40	354,915.01

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
REDBACK NETWORKS	757209507	RBAK	24.94	37,600	433,839.40	937,744.01
REGAL BELOIT	758750103	RBC	52.51	22,800	813,683.26	1,197,227.98
REGENERON PHARMACEUTICAL	75886F107	REGN	20.07	11,900	211,461.28	238,833.00
REGIS CORP	758932107	RGS	39.54	27,300	1,038,219.27	1,079,442.00
REHABCARE GROUP INC	759148109	RHB	14.85	10,100	247,347.27	149,985.00
RENAISSANCE LEARNING INC	75968L105	RLRN	17.73	4,700	104,579.68	83,331.00
RENASANT CORP	75970E107	RNST	30.63	18,000	422,664.72	551,340.00
RENOVIS INC	759885106	RNVS	3.16	13,000	203,149.31	41,080.00
RENT-A-CENTER INC	76009N100	RCII	29.51	48,400	1,203,105.42	1,428,284.00
RENTECH INC	760112102	RTK	3.77	17,100	79,497.90	64,467.00
REPLIDYNE INC	76028W107	RDYN	5.74	3,000	28,230.00	17,220.00
REPUBLIC AIRWAYS HOLDINGS INC	760276105	RJET	16.78	35,700	561,625.42	599,046.00
REPUBLIC BANCORP INC	760282103	RBNC	13.46	44,496	496,465.22	598,916.16
REPUBLIC BANCORP KY	760281204	RBCAA	25.09	15,313	297,737.02	384,203.17
RES-CARE INC	760943100	RSCR	18.15	13,200	177,888.47	239,580.00
RESOURCE AMERICA INC	761195205	REXI	26.40	9,408	136,246.65	248,371.20
RESOURCES GLOBAL PROFESSIONALS	76122Q105	RECN	31.84	28,800	554,923.95	916,992.00
RF MICRO-DEVICES	749941100	RFMD	6.79	74,300	488,958.27	504,497.00
RIVIERA HOLDINGS CORP	769627100	RIV	24.16	6,500	133,899.35	157,040.00
RLI CORP	749607107	RLI	56.42	13,300	439,392.23	750,386.01
ROBBINS & MYERS INC.	770196103	RBN	45.92	14,300	373,502.68	656,656.00
ROCK-TENN COMPANY CL A	772739207	RKT	27.11	19,000	294,839.70	515,090.00
ROCKWOOD HOLDINGS INC	774415103	ROC	25.26	6,000	138,687.00	151,560.00
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI	60.46	9,179	263,799.34	554,962.34
ROGERS CORP.	775133101	ROG	59.15	10,400	470,205.57	615,159.99
ROLLINS INC	775711104	ROL	22.11	17,600	299,860.09	389,136.00
ROMA FINANCIAL CORP	77581P109	ROMA	16.56	6,000	91,320.00	99,360.00
ROSETTA RESOURCES INC	777779307	ROSE	18.67	40,800	727,261.06	761,736.00
ROYAL BANCSHARES PA	780081105	BPAA	26.28	12,537	293,170.77	329,472.36
ROYAL GOLD INC	780287108	RGLD	35.98	11,600	317,592.88	417,368.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
RPC INC	749660106	RES	16.88	19,087	163,918.52	322,188.56
RTI INTERNATIONAL METALS	74973W107	RTI	78.22	13,600	417,594.65	1,063,792.00
RUBY TUESDAY INC	781182100	RI	27.44	35,200	911,200.47	965,888.00
RUDDICK CORP.	781258108	RDK	27.75	33,300	564,748.19	924,075.00
RUDOLPH TECHNOLOGIES INC	781270103	RTEC	15.92	14,600	258,319.79	232,431.99
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	16.92	25,000	396,599.93	423,000.01
RUSS BERRIE & CO INC	782233100	RUS	15.45	7,000	143,566.42	108,150.00
RUTH'S CHRIS STEAK HOUSE INC	783332109	RUTH	18.28	10,400	198,404.96	190,112.00
RYERSON TULL, INC.	78375P107	RYI	25.09	25,700	352,267.85	644,813.00
S & T BANCORP INC	783859101	STBA	34.67	15,542	487,248.63	538,841.14
S Y BANCORP INC	785060104	SYBT	28.00	7,315	160,189.14	204,820.00
S1 CORPORATION	78463B101	SONE	5.51	42,400	200,454.48	233,624.00
SAFENET INC	78645R107	SFNT	23.94	15,575	290,203.64	372,865.50
SAFETY INSURANCE GROUP INC	78648T100	SAFT	50.71	12,726	281,034.62	645,335.46
SAIA INC	78709Y105	SAIA	23.21	8,700	161,439.17	201,927.00
SAIC INC	78390X101	SAI	17.79	51,600	964,920.00	917,964.00
SALEM COMMUNICATIONS -CL A	794093104	SALM	11.95	24,300	282,390.36	290,385.00
SALIX PHARMACEUTICAL	795435106	SLXP	12.17	5,194	82,139.44	63,210.98
SANDERSON FARMS INC	800013104	SAFM	30.29	700	22,956.29	21,203.00
SANDY SPRING BANCORP INC	800363103	SASR	38.18	8,861	327,922.29	338,312.98
SANGAMO BIOSCIENCES INC	800677106	SGMO	6.60	17,200	101,459.36	113,520.00
SANTANDER BANCORP	802809103	SBP	17.85	15,620	312,467.86	278,817.01
SAPIENT CORP	803062108	SAPE	5.49	48,600	267,844.32	266,814.00
SAUER-DANFOSS INC	804137107	SHS	32.25	6,100	137,574.10	196,725.00
SAVIENT PHARMACEUTICALS INC	80517Q100	SVNT	11.21	63,509	242,813.00	711,935.89
SAVVIS INC	805423308	SVVS	35.71	9,000	245,160.00	321,390.00
SCANSOURCE INC	806037107	SCSC	30.40	15,300	339,514.87	465,120.00
SCHAWK INC	806373106	SGK	19.54	9,200	161,788.44	179,768.00
SCHNITZER STL INDS	806882106	SCHN	39.70	20,600	523,182.13	817,820.00
SCHOLASTIC CORP	807066105	SCHL	35.84	20,900	615,989.57	749,056.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
SCHOOL SPECIALTY INC.	807863105	SCHS	37.49	4,956	161,268.76	185,800.44
SCHULMAN (A.) INC.	808194104	SHLM	22.25	15,400	288,865.23	342,650.00
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	26.05	9,200	228,989.39	239,660.00
SCIELE PHARMA INC	808627103	SCRX	24.00	29,300	498,674.99	703,200.00
SEABOARD CORP	811543107	SEB	1,765.00	400	134,409.39	706,000.00
SEABRIGHT INSURANCE HOLDINGS	811656107	SEAB	18.01	9,500	132,942.05	171,095.00
SECURE COMPUTING CORP	813705100	SCUR	6.56	26,613	289,034.36	174,581.29
SELECT COMFORT CORP	81616X103	SCSS	17.39	32,050	511,848.96	557,349.50
SELECTIVE INSURANCE GROUP	816300107	SIGI	57.29	21,390	640,403.17	1,225,433.10
SEMTECH CORPORATION	816850101	SMTC	13.07	43,100	776,546.75	563,317.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	24.48	40,800	632,722.91	998,784.00
SENSIENT TECHNOLOGIES	81725T100	SXT	24.60	27,600	557,179.83	678,960.00
SEQUA CORP - CL A	817320104	SQA.A	115.06	4,000	285,106.75	460,240.03
SHENANDOAH TELECOMMU	82312B106	SHEN	47.01	4,570	128,855.22	214,835.70
SHILOH INDUSTRIES INC	824543102	SHLO	18.95	19,500	286,608.85	369,525.00
SHOE CARNIVAL INC	824889109	SCVL	31.60	12,900	249,623.56	407,640.00
SHORE BANCSHARES INC	825107105	SHBI	30.16	5,000	143,100.07	150,800.00
SHUFFLE MASTER INC	825549108	SHFL	26.20	9,186	155,887.86	240,673.20
SHUTTERFLY INC	82568P304	SFLY	14.40	1,600	23,840.00	23,040.00
SI INTERNATIONAL INC	78427V102	SINT	32.42	7,600	233,973.13	246,391.99
SIERRA BANCORP	82620P102	BSRR	29.34	3,600	84,922.32	105,624.00
SIGNATURE BANK	82669G104	SBNY	30.98	7,900	253,635.03	244,742.00
SILGAN HOLDINGS INC	827048109	SLGN	43.92	5,700	158,045.00	250,344.01
SILICON IMAGE INC	82705T102	SIMG	12.72	48,700	476,458.93	619,464.00
SILICON STORAGE TECH	827057100	SSTI	4.51	102,500	539,717.26	462,275.00
SIMMONS 1ST NATL COR	828730200	SFNC	31.55	16,800	440,077.98	530,040.00
SIMPSON MANUFACTURING CO	829073105	SSD	31.65	22,100	547,451.48	699,465.00
SIRENZA MICRODEVICES INC	82966T106	SMDI	7.86	14,800	117,105.00	116,328.00
SIRF TECHNOLOGY HOLDINGS	82967H101	SIRF	25.52	17,400	277,162.91	444,048.00
SIRNA THERAPEUTICS INC	829669100	RNAI	13.01	24,000	139,406.40	312,240.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	38.51	7,600	271,791.75	292,676.00
SITEL CORP	82980K107	SWW	4.22	34,900	107,956.17	147,278.00
SJW CORP	784305104	SJW	38.76	9,000	182,802.24	348,840.00
SKECHERS U S A INC	830566105	SKX	33.31	15,200	324,172.44	506,312.00
SKYLINE CORP.	830830105	SKY	40.22	4,100	125,951.45	164,902.00
SKYWEST INC	830879102	SKYW	25.51	38,000	693,368.95	969,380.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS	7.08	95,600	2,742,845.66	676,847.99
SMART & FINAL INC	831683107	SMF	18.90	8,300	122,574.17	156,869.99
SMITH & WESSON HOLDING	831756101	SWHC	10.34	17,400	236,923.62	179,916.00
SMITH (A.O.) CORP	831865209	AOS	37.56	12,200	449,680.60	458,232.01
SMITH MICRO SOFTWARE INC	832154108	SMSI	14.19	12,000	192,200.40	170,280.00
SMITHTOWN BANCORP INC	832449102	SMTB	27.12	4,600	111,113.46	124,752.00
SOHU.COM INC	83408W103	SOHU	24.00	15,400	365,664.89	369,600.02
SOMAXON PHARMACEUTICALS INC	834453102	SOMX	14.19	3,000	48,321.20	42,570.00
SONIC AUTOMOTIVE INC.	83545G102	SAH	29.04	26,900	609,204.18	781,176.00
SONIC CORP	835451105	SONC	23.95	41,500	862,610.70	993,925.00
SONICWALL INC	835470105	SNWL	8.42	56,900	429,168.76	479,098.00
SONOSIGHT INC.	83568G104	SONO	30.93	9,700	276,029.06	300,021.00
SONUS NETWORKS INC	835916107	SONS	6.59	150,500	762,732.34	991,795.00
SOTHEBY'S	835898107	BID	31.02	38,000	783,292.03	1,178,760.00
SOURCE INTERLINK COS INC	836151209	SORC	8.16	20,300	240,171.21	165,648.00
SOUTH JERSEY INDS IN	838518108	SJI	33.41	17,400	429,886.96	581,333.99
SOUTHWEST BANCORP IN	844767103	OKSB	27.86	8,400	172,686.06	234,024.00
SOUTHWEST GAS CORP	844895102	SWX	38.37	23,950	544,704.64	918,961.50
SPANISH BROADCASTING SYSTEM	846425882	SBSA	4.11	66,900	315,989.73	274,959.00
SPARTAN STORES INC	846822104	SPTN	20.93	12,500	172,914.57	261,625.00
SPARTECH CORP	847220209	SEH	26.22	19,100	443,109.31	500,801.99
SPEEDWAY MOTORSPORTS	847788106	TRK	38.40	14,800	455,706.17	568,320.00
SPHERION CORPORATION	848420105	SFN	7.43	61,700	595,720.41	458,431.00
SPSS INC.	78462K102	SPSS	30.07	11,500	237,578.21	345,805.00

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX	26.74	22,800	607,040.88	609,672.00
STAGE STORES INC	85254C305	SSI	30.39	24,200	563,281.32	735,438.01
STAKTEK HOLDINGS INC	85256P106	STAK	5.15	7,100	34,564.65	36,565.00
STANDARD MICROSYSTEMS CORP	853626109	SMSC	27.98	13,236	359,705.58	370,343.27
STANDARD PARKING CORP	853790103	STAN	38.41	3,000	81,223.50	115,230.00
STANDEX INTERNATIONAL CORP	854231107	SXI	30.13	7,400	195,471.83	222,962.00
STANLEY FURNITURE CO INC	854305208	STLY	21.45	17,100	362,297.83	366,795.00
STANLEY INC	854532108	SXE	16.91	3,700	62,160.00	62,567.00
STAR MARITIME ACQUISITION	85516E107	SEA	9.81	11,200	109,252.05	109,872.00
STARTEK INC	85569C107	SRT	13.54	23,000	506,720.10	311,419.99
STATE AUTO FINL CORP	855707105	STFC	34.73	8,600	247,677.65	298,678.00
STATE NATIONAL BANCSHARES INC	857124101	SNBI	38.49	6,300	239,263.57	242,487.00
STEAK N SHAKE COMPANY	857873103	SNS	17.60	16,800	273,508.16	295,680.00
STEEL TECHNOLOGIES INC	858147101	STTX	17.55	18,000	413,781.54	315,900.00
STEIN MART INC.	858375108	SMRT	13.26	15,600	235,531.42	206,856.00
STEINWAY MUSICAL INS	858495104	LVB	31.05	4,400	121,837.92	136,620.00
STEPAN CO	858586100	SCL	31.67	3,700	96,636.09	117,178.99
STERIS CORP	859152100	STE	25.17	40,300	927,295.47	1,014,351.00
STERLING BANCORP	859158107	STL	19.70	11,180	211,755.28	220,246.00
STERLING BANCSHARES INC	858907108	SBIB	13.02	18,639	194,769.67	242,679.78
STERLING FINL CORP	859317109	SLFI	23.67	15,206	255,078.48	359,926.02
STERLING FINL CORP W	859319105	STSA	33.81	24,764	585,104.97	837,270.84
STEWART ENTERPRISES INC. CL-A	860370105	STEI	6.25	98,200	528,043.00	613,750.00
STEWART INFO SVCS	860372101	STC	43.36	10,300	335,397.03	446,608.00
STILLWATER MINING COMPANY	86074Q102	SWC	12.49	24,929	254,760.14	311,363.20
STONE ENERGY CORP	861642106	SGY	35.35	20,800	867,352.96	735,280.01
STRATASYS INC	862685104	SSYS	31.41	6,000	170,934.51	188,460.00
STRAYER EDUCATION INC	863236105	STRA	106.05	8,600	811,667.52	912,030.00
STRIDE RITE CORP	863314100	SRR	15.08	36,400	452,479.87	548,912.00
SUFFOLK BANCORP	864739107	SUBK	38.13	6,100	194,442.82	232,593.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
SULPHCO INC	865378103	SUF	4.72	20,700	130,376.88	97,704.00
SUN BANCORP INC/NJ	86663B102	SNBC	21.07	21,110	380,538.15	444,787.70
SUN HEALTHCARE GROUP INC	866933401	SUNH	12.63	13,800	153,544.32	174,294.00
SUNRISE SENIOR LIVING INC	86768K106	SRZ	30.72	34,000	834,379.92	1,044,480.00
SUN-TIMES MEDIA GROUP INC	86688Q100	SVN	4.91	39,400	395,693.56	193,454.00
SUPERGEN INC	868059106	SUPG	5.08	29,500	183,857.54	149,860.00
SUPERIOR ESSEX INC	86815V105	SPSX	33.25	12,000	226,731.02	399,000.00
SUPERIOR INDUSTRIES INTL	868168105	SUP	19.27	28,900	753,251.70	556,903.00
SUPERTEX INC	868532102	SUPX	39.25	7,200	180,064.89	282,600.00
SURMODICS INC	868873100	SRDX	31.12	9,500	244,609.19	295,640.00
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	26.88	40,089	913,712.76	1,077,592.32
SUSSER HOLDINGS CORP	869233106	SUSS	18.00	4,500	82,350.00	81,000.00
SVB FINANCIAL GROUP	78486Q101	SIVB	46.62	21,213	698,882.98	988,950.06
SWIFT ENERGY COMPANY	870738101	SFY	44.81	21,900	486,180.23	981,339.00
SWS GROUP INC	78503N107	SWS	35.70	17,800	331,785.30	635,460.00
SYBASE INC.	871130100	SY	24.70	53,800	1,078,444.25	1,328,860.00
SYCAMORE NETWORKS INC	871206108	SCMR	3.76	162,271	671,371.52	610,138.97
SYKES ENTERPRISES	871237103	SYKE	17.64	27,475	177,654.18	484,659.00
SYMBION INC	871507109	SMBI	18.51	23,300	458,390.38	431,283.00
SYMMETRY MEDICAL INC	871546206	SMA	13.83	36,000	574,681.93	497,880.00
SYMS CORP	871551107	SYM	19.91	13,800	238,384.98	274,757.99
SYMYX TECHNOLOGIES INC.	87155S108	SMMX	21.59	20,121	451,598.06	434,412.39
SYNAPTICS INC	87157D109	SYNA	29.69	2,400	49,455.24	71,256.01
SYNCHRONOSS TECHNOLOGIES INC	87157B103	SNCR	13.72	4,900	46,452.00	67,228.00
SYNNEX CORP	87162W100	SNX	21.94	16,000	281,877.80	351,040.01
SYNTEL INC	87162H103	SYNT	26.80	5,000	88,491.68	134,000.00
SYSTEMAX INC	871851101	SYX	17.45	19,200	132,098.69	335,040.01
T-3 ENERGY SERVICES INC	87306E107	TTES	22.05	10,300	200,734.49	227,115.00
TAKE-TWO INTERACTIVE SOFTWARE	874054109	TTWO	17.76	42,600	454,022.28	756,576.00
TALBOTS INC	874161102	TLB	24.10	13,400	376,565.83	322,940.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q)						
COMMON STOCK						
TALX CORP	874918105	TALX	27.45	6,550	69,199.16	179,797.50
TANOX INC	87588Q109	TNOX	19.90	32,400	524,157.24	644,760.00
TASER INTERNATIONAL INC	87651B104	TASR	7.61	64,300	494,373.53	489,323.00
TAYLOR CAPITAL GROUP INC	876851106	TAYC	36.61	11,924	379,970.82	436,537.64
TECHNICAL OLYMPIC US	878483106	TOA	10.17	30,650	613,167.98	311,710.49
TECHNITROL INC.	878555101	TNL	23.89	30,700	533,549.72	733,423.00
TECHNOLOGY INVSTMT CAP CORP	878717305	TICC	16.14	11,600	172,792.12	187,224.00
TECHWELL INC	87874D101	TWLL	16.06	3,400	50,932.00	54,604.00
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	16.90	23,054	582,661.50	389,612.60
TEJON RANCH CO DEL	879080109	TRC	55.84	6,500	279,639.75	362,960.00
TEKELEC	879101103	TKLC	14.83	34,418	522,049.58	510,418.94
TELEDYNE TECHNOLOGIES INC	879360105	TDY	40.13	20,500	321,587.91	822,665.00
TELETECH HOLDINGS INC	879939106	TTEC	23.88	19,500	152,689.80	465,660.00
TELIK INC	87959M109	TELK	4.43	31,200	572,638.60	138,216.00
TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX	20.46	30,000	405,216.00	613,800.00
TENNANT COMPANY	880345103	TNC	29.00	17,800	368,892.08	516,200.00
TENNECO INC.	880349105	TEN	24.72	14,000	196,841.84	346,080.01
TERRA INDS INC	880915103	TRA	11.98	56,900	365,569.10	681,661.99
TESSERA TECHNOLOGIES INC	88164L100	TSRA	40.34	27,600	837,846.43	1,113,384.00
TETRA TECH INC.	88162G103	TTEK	18.09	34,200	573,001.22	618,678.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	19.88	13,800	259,650.00	274,344.00
TEXAS INDUSTRIES INC	882491103	TXI	64.23	13,800	522,854.63	886,374.00
TEXAS ROADHOUSE INC-CLASS A	882681109	TXRH	13.26	31,100	413,295.40	412,386.00
THE FINISH LINE-CL A	317923100	FINL	14.28	25,400	379,225.55	362,712.00
THE GEO GROUP INC	36159R103	GEO	37.52	600	16,908.00	22,512.00
THE KNOT INC	499184109	KNOT	26.24	10,500	222,165.48	275,520.00
THE MEN'S WEARHOUSE INC.	587118100	MW	38.26	28,500	863,376.15	1,090,410.00
THESTREET.COM INC	88368Q103	TSCM	8.90	10,900	139,709.66	97,010.00
THOMAS WEISEL PARTNERS GROUP	884481102	TWPG	21.10	4,000	65,187.20	84,400.00
THORATEC CORP	885175307	THOR	17.58	11,800	179,440.81	207,444.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
THQ INC	872443403	THQI	32.52	33,722	465,107.33	1,096,639.44
TIBCO SOFTWARE INC	88632Q103	TIBX	9.44	125,500	916,890.97	1,184,720.00
TIENS BIOTECH GROUP USA INC	88650T104	TBV	3.93	2,100	8,639.77	8,253.00
TIERONE CORP	88650R108	TONE	31.61	10,800	222,765.00	341,388.00
TIMBERLAND CO CL-A	887100105	TBL	31.58	36,900	963,013.60	1,165,302.00
TIME WARNER TELECOM CL A	887319101	TWTC	19.93	68,400	1,118,742.37	1,363,211.99
TIVO INC	888706108	TIVO	5.12	72,700	471,072.99	372,224.00
TOMPKINSTRUSTCO INC	890110109	TMP	45.45	3,598	139,309.40	163,529.09
TOO INC	901166108	TWB	39.93	20,000	440,895.96	798,600.00
TOOTSIE ROLL INDUSTRIES, INC.	890516107	TR	32.70	21,277	620,364.40	695,757.90
TOPPS INC	890786106	TOPP	8.90	20,600	189,952.60	183,340.00
TOWER GROUP INC	891777104	TWGP	31.07	10,000	223,041.77	310,700.00
TOWN SPORTS INTERNATIONAL HOLDINGS	89214A102	CLUB	16.48	5,300	69,536.00	87,344.00
TRADESTATION GROUP INC	89267P105	TRAD	13.75	15,300	203,367.39	210,375.00
TRANSACTION SYSTEMS ARCHITECTS	893416107	TSAI	32.57	28,042	657,404.07	913,327.94
TRANSMETA CORP	89376R109	TMTA	1.11	116,600	188,845.36	129,426.00
TRAVELZOO INC	89421Q106	TZOO	29.95	1,800	50,946.12	53,910.00
TREDEGAR CORPORATION	894650100	TG	22.61	33,600	572,055.73	759,696.00
TREEHOUSE FOODS INC	89469A104	THS	31.20	18,500	441,876.20	577,200.00
TREX COMPANY INC	89531P105	TWP	22.89	7,100	179,490.13	162,519.00
TRIAD GTY INC	895925105	TGIC	54.87	10,900	500,510.39	598,083.01
TRIARC COMPANIES, INC.-B	895927309	TRY.B	20.00	36,700	550,353.25	734,000.00
TRICO BANCSHARES	896095106	TCBK	27.21	8,211	145,246.24	223,421.31
TRICO MARINE SERVICES	896106200	TRMA	38.31	7,100	241,351.72	272,001.00
TRIDENT MICROSYSTEMS INC	895919108	TRID	18.18	34,100	503,757.00	619,938.00
TRIMERIS INC	896263100	TRMS	12.71	10,500	143,225.08	133,455.00
TRIQUENT SEMICONDUCTOR	89674K103	TQNT	4.50	83,300	408,520.04	374,850.00
TRIUMPH GROUP INC	896818101	TGI	52.43	14,100	510,625.98	739,263.00
TRIZETTO GROUP INC	896882107	TZIX	18.37	5,100	55,077.45	93,687.00
TRONOX INC - CL B	897051207	TRX.B	15.79	24,700	422,337.89	390,013.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
TRUBION PHARMACEUTICALS INC	89778N102	TRBN	18.01	2,800	51,240.00	50,428.00
TRUE RELIGION APPAREL	89784N104	TRLG	15.31	7,900	139,801.56	120,949.00
TRUMP ENTMT RESORTS INC	89816T103	TRMP	18.24	500	10,072.95	9,120.00
TRUSTCO BANK CORP. NY	898349105	TRST	11.12	44,700	473,255.26	497,064.00
TRUSTMARK CORP	898402102	TRMK	32.71	29,000	780,848.76	948,590.00
TTM TECHNOLOGIES	87305R109	TTMI	11.33	41,700	388,450.17	472,461.00
TUESDAY MORNING CORP	899035505	TUES	15.55	17,900	498,849.26	278,345.00
TUPPERWARE BRANDS CORP	899896104	TUP	22.61	20,500	357,590.67	463,505.00
TYLER TECHNOLOGIES I	902252105	TYL	14.06	38,900	385,655.55	546,934.00
U S B HLDG INC	902910108	UBH	24.10	7,038	140,795.86	169,615.80
U S CONCRETE INC	90333L102	RMIX	7.12	19,900	219,849.23	141,688.00
U S XPRESS ENTERPRIS	90338N103	XPRSA	16.47	5,500	96,031.48	90,585.00
UAP HOLDING CORP	903441103	UAPH	25.18	30,400	603,249.53	765,472.01
UCBH HOLDINGS INC	90262T308	UCBH	17.56	56,300	975,991.54	988,628.00
UIL HOLDINGS CORPORATION	902748102	UIL	42.19	14,667	371,334.47	618,800.73
ULTICOM INC.	903844108	ULCM	9.59	27,500	311,601.74	263,725.00
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	23.26	14,200	332,497.26	330,292.00
ULTRATECH INC	904034105	UTEK	12.48	14,280	291,945.05	178,214.40
UMB FINL CORP	902788108	UMBF	36.51	18,900	455,884.82	690,039.00
UMPQUA HLDGS CORP	904214103	UMPQ	29.43	23,323	533,190.15	686,395.88
UNDER ARMOUR INC. CL A	904311107	UA	50.45	4,800	188,245.25	242,160.00
UNIFIRST CORP	904708104	UNF	38.41	5,700	170,092.30	218,937.00
UNION BANKSHARES COR	905399101	UBSH	30.59	7,893	215,774.22	241,446.88
UNION DRILLING INC	90653P105	UDRL	14.08	8,000	117,339.20	112,640.00
UNISOURCE ENERGY CORP	909205106	UNS	36.53	20,900	507,815.64	763,477.00
UNITED BANKSHARES INC.	909907107	UBSI	38.65	22,200	735,255.21	858,030.00
UNITED CMNTY BKS BLA	90984P105	UCBI	32.32	10,133	255,706.41	327,498.56
UNITED CMNTY FINL CO	909839102	UCFC	12.24	16,200	187,658.41	198,288.00
UNITED FIRE & CAS CO	910331107	UFCS	35.25	2,482	72,281.04	87,490.50
UNITED NATURAL FOODS INC.	911163103	UNFI	35.92	15,500	361,440.22	556,760.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
UNITED ONLINE INC	911268100	UNTD	13.28	55,200	771,077.79	733,056.00
UNITED PANAM FINANCIAL CORP	911301109	UPFC	13.76	6,100	137,209.04	83,936.00
UNITED STATIONERS INC	913004107	USTR	46.69	23,360	856,590.59	1,090,678.40
UNITED SURGICAL PARTNERS	913016309	USPI	28.35	26,550	516,745.27	752,692.50
UNITED THERAPEUTICS CORP	91307C102	UTHR	54.37	14,100	497,521.14	766,617.00
UNIVERSAL AMERN FINL	913377107	UHCO	18.64	22,700	373,573.64	423,128.00
UNIVERSAL COMPRESSION HLDGS	913431102	UCO	62.11	18,000	729,990.94	1,117,980.00
UNIVERSAL CORP-VA	913456109	UVV	49.01	15,400	667,927.04	754,754.01
UNIVERSAL ELECTRONICS INC	913483103	UEIC	21.02	8,200	126,113.23	172,364.00
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	46.62	10,000	325,295.73	466,200.00
UNIVERSAL TECHNICAL INSTITUTE INC	913915104	UTI	22.21	13,700	465,449.27	304,277.00
UNIVERSAL TRUCKLOAD SERVICES INC	91388P105	UACL	23.75	3,500	67,776.91	83,125.00
UNIVEST CORP OF PENNSYLVANIA	915271100	UVSP	30.48	6,900	186,715.39	210,312.00
USA MOBILITY INC	90341G103	USMO	22.37	26,694	701,763.22	597,144.77
USA TRUCK INC	902925106	USAK	16.05	5,200	92,041.04	83,460.00
USANA HEALTH SCIENCES INC	90328M107	USNA	51.66	10,000	430,291.20	516,600.00
USEC INC.	90333E108	USU	12.72	74,600	697,008.76	948,912.00
USI HOLDINGS CORP	90333H101	USIH	15.36	5,100	71,642.46	78,336.00
UTSTARCOM, INC	918076100	UTSI	8.75	72,200	542,283.48	631,750.02
VAALCO ENERGY INC	91851C201	EGY	6.75	34,300	334,699.40	231,525.00
VAIL RESORTS INC	91879Q109	MTN	44.82	10,500	210,864.76	470,609.99
VALASSIS COMMUNICATIONS INC	918866104	VCI	14.50	28,600	782,284.93	414,700.00
VALEANT PHARMACEUTICALS	91911X104	VRX	17.24	39,900	678,926.94	687,876.00
VALLEY NATIONAL GASES	919792101	VLG	26.45	1,500	39,217.05	39,675.00
VALMONT INDUSTRIES	920253101	VMI	55.49	10,800	314,203.36	599,292.00
VALUE LINE INC	920437100	VALU	45.45	800	29,794.85	36,360.00
VALUECLICK, INC	92046N102	VCLK	23.63	57,200	716,617.77	1,351,636.00
VALUEVISION MEDIA INC	92047K107	VVTV	13.14	18,200	208,330.12	239,148.00
VARIAN INC.	922206107	VARI	44.79	18,400	639,977.72	824,136.00
VARIAN SEMICONDUCTOR EQUIPMENT	922207105	VSEA	45.52	34,200	684,951.60	1,556,784.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
VECTOR GROUP LTD	92240M108	VGR	17.75	4,572	78,617.53	81,153.00
VEECO INSTRUMENTS INC	922417100	VECO	18.73	2,900	49,282.50	54,317.00
VENOCO INC	92275P307	VQ	17.56	7,500	132,000.00	131,700.00
VENTANA MED SYS INC	92276H106	VMSI	43.03	17,200	322,790.10	740,116.00
VERASUN ENERGY CORP.	92336G106	VSE	19.75	10,900	174,945.00	215,275.00
VERINT SYS INC	92343X100	VRNT	34.28	7,900	266,718.62	270,812.00
VERITAS DGC INC.	92343P107	VT	85.63	24,000	348,792.83	2,055,120.00
VERTRUE INC	92534N101	VTRU	38.41	4,500	133,371.77	172,845.00
VIAD CORP	92552R406	VVI	40.60	19,000	566,782.20	771,399.99
VIASAT INC.	92552V100	VSAT	29.81	13,193	328,484.91	393,283.33
VIASYS HEALTHCARE INC	92553Q209	VAS	27.82	27,600	607,767.66	767,832.00
VICOR CORP	925815102	VICR	11.11	11,842	168,794.97	131,564.62
VIEWPOINT FINANCIAL GROUP	926727108	VPFG	16.94	6,900	120,060.00	116,886.00
VIGNETTE CORPORATION	926734401	VIGN	17.07	17,720	290,150.31	302,480.40
VILLAGE SUPER MARKET INC	927107409	VLGEA	85.49	3,700	241,882.90	316,313.00
VINEYARD NATL BANCORP CO	927426106	VNBC	23.02	5,400	148,974.54	124,308.00
VIRAGE LOGIC CORPORATION	92763R104	VIRL	9.29	15,570	148,804.43	144,645.29
VIRGINIA FINL CORP	927810101	VFGI	27.99	6,390	143,500.54	178,856.10
VIROPHARMA INC	928241108	VPHM	14.64	63,700	549,247.20	932,568.00
VISICU INC	92831L204	EICU	11.20	29,200	416,909.44	327,040.00
VISTACARE INC-CL A	92839Y109	VSTA	10.15	6,200	149,991.43	62,930.00
VISTEON CORP	92839U107	VC	8.48	106,800	853,378.96	905,664.00
VITAL IMAGES INC	92846N104	VTAL	34.80	7,900	145,854.30	274,920.00
VITAL SIGNS INC	928469105	VITL	49.92	8,198	304,389.89	409,244.16
VOLCANO CORP	928645100	VOLC	16.39	4,700	54,003.00	77,033.00
VOLT INFO. SCIENCES INC.	928703107	VOL	50.21	10,800	345,777.98	542,268.00
W HLDG CO INC	929251106	WHI	5.96	100,300	870,516.15	597,788.00
WABASH NATIONAL CORP	929566107	WNC	15.10	36,700	650,641.82	554,170.00
WABTEC	929740108	WAB	30.38	29,000	553,254.96	881,020.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	27.36	41,900	778,860.27	1,146,384.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
WARNACO GROUP INC/THE	934390402	WRNC	25.38	28,000	498,338.30	710,640.00
WARREN RESOURCES INC	93564A100	WRES	11.72	7,100	114,573.65	83,211.99
WASHINGTON GROUP INTERNATIONAL	938862208	WGII	59.79	17,308	728,549.53	1,034,845.32
WASHINGTON TR BANCORP	940610108	WASH	27.89	6,900	171,408.19	192,441.00
WASTE CONNECTIONS INC	941053100	WCN	41.55	26,650	645,167.71	1,107,307.50
WASTE INDUSTRIES USA INC	941057101	WWIN	30.52	4,400	61,509.00	134,288.00
WASTE SERVICES INC	941075202	WSII	9.85	16,354	153,209.18	161,086.90
WATSCO INC.	942622200	WSO	47.16	9,900	190,188.92	466,884.00
WATSON WYATT WORLDWIDE	942712100	WW	45.15	30,200	826,494.03	1,363,530.00
WATTS WATER TECHNOLOGIES INC.	942749102	WTS	41.11	17,300	416,946.54	711,203.00
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	14.99	26,700	322,267.28	400,233.00
WCI COMMUNITIES INC	92923C104	WCI	19.18	31,000	731,095.11	594,579.99
WD-40 CO	929236107	WDFC	34.87	10,000	285,480.04	348,700.00
WEBEX COMMUNICATIONS INC	94767L109	WEBX	34.89	25,000	510,144.59	872,250.00
WEBMETHODS	94768C108	WEBM	7.36	32,400	215,567.75	238,464.00
WEBSENSE INC	947684106	WBSN	22.83	26,622	332,222.96	607,780.26
WEIS MKTS INC	948849104	WMK	40.11	5,700	201,973.00	228,627.00
WERNER ENTERPRISES INC	950755108	WERN	17.48	44,300	707,287.30	774,364.00
WESBANCO INC	950810101	WSBC	33.53	20,800	584,413.56	697,424.00
WEST BANCORPORATION	95123P106	WTBA	17.78	10,437	163,445.97	185,569.86
WEST MARINE INC	954235107	WMAR	17.27	23,400	452,220.77	404,118.00
WEST PHARMACEUTICAL SERVICES	955306105	WST	51.23	25,000	586,789.33	1,280,750.00
WESTAMERICA BANCORPORATION	957090103	WABC	50.63	23,100	1,183,339.70	1,169,553.00
WESTAR ENERGY INC.	95709T100	WR	25.96	62,000	1,304,990.27	1,609,520.00
WESTERN REFINING INC	959319104	WNR	25.46	21,900	465,250.84	557,574.00
WESTMORELAND COAL CO	960878106	WLB	19.67	4,000	94,860.80	78,680.00
WESTWOOD ONE	961815107	WON	7.06	71,100	533,004.28	501,966.00
WEYCO GROUP INC	962149100	WEYS	24.85	13,200	270,623.90	328,019.99
WGL HOLDINGS, INC.	92924F106	WGL	32.58	36,600	991,718.52	1,192,428.00
W-H ENERGY SERVICES INC	92925E108	WHQ	48.69	17,600	321,937.25	856,944.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: COM						
QUANTITATIVE 2000 (Q) COMMON STOCK						
WHEELING-PITTSBURGH CORP	963142302	WPSC	18.73	19,400	357,463.11	363,361.99
WHITING PETROLEUM CORP	966387102	WLL	46.60	22,000	748,068.62	1,025,200.00
WILLIAMS SCOTSMAN INTL	96950G102	WLSC	19.62	3,700	89,752.53	72,594.00
WILLOW FINANCIAL BANCORP	97111W101	WFBC	14.92	8,900	136,731.49	132,788.00
WILSHIRE BANCORP INC	97186T108	WIBC	18.97	9,100	138,908.27	172,627.00
WIND RIVER SYSTEMS	973149107	WIND	10.25	44,900	439,950.40	460,225.01
WINNEBAGO INDUSTRIES	974637100	WGO	32.91	19,400	498,510.27	638,454.00
WINTHROP REALTY TRUST	976391102	FUR	6.85	69,500	417,602.15	476,075.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	48.02	15,300	695,087.26	734,706.01
WIRELESS FACILITIES	97653A103	WFII	2.85	34,000	74,545.00	96,900.00
WITNESS SYS INC	977424100	WITS	17.53	2,800	57,127.04	49,084.00
WMS INDUSTRIES INC	929297109	WMS	34.86	16,100	448,013.69	561,246.00
WOLVERINE WORLD WIDE	978097103	WWW	28.52	40,775	656,466.87	1,162,903.00
WOODWARD GOVERNOR CO.	980745103	WGOV	39.71	23,800	645,414.04	945,098.01
WORLD ACCEP CORP DEL	981419104	WRLD	46.95	10,913	249,439.33	512,365.34
WORLD FUEL SVCS CORP	981475106	INT	44.46	8,800	210,805.16	391,248.00
WORLD WRESTLING ENTM	98156Q108	WWE	16.30	12,800	166,684.62	208,639.99
WORTHINGTON INDS	981811102	WOR	17.72	43,200	745,106.16	765,504.00
WRIGHT EXPRESS CORP	98233Q105	WXS	31.17	24,000	460,486.21	748,080.00
WRIGHT MEDICAL GROUP INC	98235T107	WMGI	23.28	20,400	545,933.91	474,911.99
WSFS FINL CORP	929328102	WSFS	66.93	3,500	186,478.49	234,255.00
XENOPORT INC	98411C100	XNPT	24.55	12,000	207,663.28	294,600.00
X-RITE INC	983857103	XRIT	12.30	17,100	203,695.19	210,330.00
YANKEE CANDLE CO	984757104	YCC	34.28	24,200	659,364.65	829,576.00
YOUNG INNOVATIONS IN	987520103	YDNT	33.30	9,600	332,950.93	319,680.00
ZALE CORP.	988858106	ZLC	28.21	28,594	735,869.99	806,636.73
ZENITH NATIONAL INSURANCE CP	989390109	ZNT	46.91	27,050	944,317.44	1,268,915.50
ZHONE TECHNOLOGIES INC	98950P108	ZHNE	1.31	66,100	74,811.98	86,591.00
ZOLL MEDICAL CORP	989922109	ZOLL	58.24	12,100	346,701.03	704,703.99
ZORAN CORP	98975F101	ZRAN	14.58	41,786	704,862.95	609,239.88

Portfolio: QN2 QUANTITATIVE 2000 (Q)

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: REIT						
QUANTITATIVE 2000 (Q)						
REAL ESTATE INVESTMENT TRUST						
EXTRA SPACE STORAGE INC	30225T102	EXR	18.26	16,800	245,335.48	306,768.01
FELCOR LODGING TRUST	31430F101	FCH	21.84	36,900	498,951.90	805,896.00
FIELDSTONE INVESTMENT CORP	31659U300	FICC	4.38	63,800	859,671.79	279,444.01
FIRST INDUSTRIAL RE	32054K103	FR	46.89	26,800	907,529.94	1,256,652.00
FIRST POTOMAC REALTY TRUST	33610F109	FPO	29.11	3,900	109,664.38	113,528.99
GETTY RLTY CORP	374297109	GTY	30.90	19,800	544,932.72	611,820.00
GLIMCHER REALTY TRUST	379302102	GRT	26.71	21,800	523,217.74	582,277.99
HEALTHCARE RLTY TR	421946104	HR	39.54	20,500	660,298.33	810,570.00
HERSHA HOSPITALITY TRUST	427825104	HT	11.34	18,800	180,130.55	213,192.00
HIGHWOODS PROP INC.	431284108	HIW	40.76	32,200	882,150.26	1,312,472.00
HOME PROPERTIES OF NY INC.	437306103	HME	59.27	20,600	880,848.50	1,220,962.00
IMPAC MTG HLDGS INC	45254P102	IMH	8.80	78,000	920,099.83	686,399.99
INLAND REAL ESTATE CORP	457461200	IRC	18.72	40,300	635,194.72	754,416.00
INNKEEPERS USA TRUST	4576J0104	KPA	15.50	25,700	357,388.06	398,350.00
JER INVESTORS TRUST INC	46614H301	JRT	20.67	15,400	257,931.89	318,318.00
KKR FINANCIAL CORP	482476306	KFN	26.79	48,100	1,000,758.98	1,288,599.00
LASALLE HOTEL PROPERTIES	517942108	LHO	45.85	30,800	949,639.75	1,412,180.01
LEXINGTON CORP PPTYS	529043101	LXP	22.42	17,100	341,556.98	383,382.00
MAGUIRE PROPERTIES INC	559775101	MPG	40.00	22,600	649,319.53	904,000.01
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	15.30	46,800	520,139.88	716,040.00
MID-AMERICAN APARTMENT	59522J103	MAA	57.24	9,900	445,332.38	566,676.00
MILLS CORP.	601148109	MLS	20.00	15,500	414,541.30	310,000.00
MORTGAGEIT HOLDINGS INC	61915Q108	MHL	14.75	17,300	203,470.10	255,174.99
NATIONAL RETAIL PROPERTIES	637417106	NNN	22.95	34,500	643,130.37	791,775.00
NATIONWIDE HEALTH PP	638620104	NHP	30.22	50,400	1,002,428.75	1,523,088.00
NEWCASTLE INVESTMENT CORP	65105M108	NCT	31.32	37,200	939,233.49	1,165,104.01
NORTHSTAR REALTY FINANCE CORP	66704R100	NRF	16.57	34,900	452,731.44	578,293.00
NOVASTAR FINL INC	669947400	NFI	26.65	32,300	1,148,781.88	860,794.99
OMEGA HEALTHCARE INV	681936100	OHI	17.72	34,700	372,699.91	614,884.00
PARKWAY PROPERTY INC	70159Q104	PKY	51.01	8,500	392,704.82	433,585.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QN2						
Instrument: REIT						
QUANTITATIVE 2000 (Q)						
REAL ESTATE INVESTMENT TRUST						
PENNSYLVANIA RI	709102107	PEI	39.38	21,828	851,415.25	859,586.64
POST PROPERTIES,INC.	737464107	PPS	45.70	19,200	612,896.12	877,440.01
PS BUSINESS PARKS INC/CA	69360J107	PSB	70.71	9,500	403,367.65	671,745.00
RAIT INVT TR	749227104	RAS	34.48	41,600	1,249,087.10	1,434,368.00
RAMCO-GERSHENSON PPT	751452202	RPT	38.14	10,000	322,834.00	381,400.00
REALTY INCOME CORP	756109104	O	27.70	59,500	1,347,442.32	1,648,150.00
REDWOOD TR INC	758075402	RWT	58.08	17,600	883,941.14	1,022,207.99
SAUL CENTERS INC	804395101	BFS	55.19	6,500	220,205.49	358,735.00
SOVRAN SELF STORAGE	84610H108	SSS	57.28	12,000	453,137.05	687,360.00
SPIRIT FINANCE CORP	848568309	SFC	12.47	31,200	350,212.36	389,064.00
STRATEGIC HOTELS & RESORTS, INC	86272T106	BEE	21.79	28,200	541,344.60	614,478.00
SUN COMMUNITIES INC	866674104	SUI	32.36	10,800	352,917.32	349,488.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	26.73	33,800	919,159.05	903,474.00
TANGER FACTORY OUTLET	875465106	SKT	39.08	18,500	602,301.48	722,979.98
TARRAGON CORP	876287103	TARR	12.17	37,143	541,555.21	452,030.31
TRUSTREET PROPERTIES INC	898404108	TSY	16.85	15,900	243,113.85	267,914.99
UNIVERSAL HEALTH RLT	91359E105	UHT	38.98	7,000	226,547.59	272,860.00
URSTADT BIDDLE PPTYS	917286205	UBA	19.09	12,600	197,898.83	240,534.00
U-STORE-IT TRUST	91274F104	YSI	20.55	28,000	546,852.10	575,400.00
WASHINGTON RE INV	939653101	WRE	40.00	26,800	815,749.71	1,072,000.02
WINSTON HOTELS INC	97563A102	WXH	13.25	15,800	175,554.40	209,350.00
REAL ESTATE INVESTMENT TRUST TOTAL				1,861,771	41,237,465.89	50,481,530.93
QUANTITATIVE 2000 (Q) TOTAL				40,145,201	659,947,609.61	814,471,946.80

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
@ROAD INC	04648K105	ARDI	7.30	112,900	624,065.49	824,170.00
1ST SOURCE CORP	336901103	SRCE	32.13	5,280	116,293.93	169,646.39
3COM CORP.	885535104	COMS	4.11	273,700	1,154,875.64	1,124,907.00
99 CENTS ONLY STORES	65440K106	NDN	12.17	17,400	179,712.17	211,758.00
AAON INC	000360206	AAON	26.28	3,400	55,182.91	89,352.00
ABX AIR INC	00080S101	ABXA	6.93	103,100	684,854.47	714,482.99
ACA CAPITAL HOLDINGS INC	000833103	ACA	15.46	2,800	38,080.00	43,288.00
ACCREDITED HOME LENDERS HOLDING	00437P107	LEND	27.28	21,900	845,274.41	597,432.00
ACME PACKET INC	004764106	APKT	20.64	5,300	101,760.00	109,392.00
ACTEL CORPORATION	004934105	ACTL	18.16	36,000	636,909.37	653,760.00
ACTUANT CORP CL A	00508X203	ATU	47.65	700	31,901.32	33,355.02
ACTUATE CORPORATION	00508B102	ACTU	5.94	136,600	552,986.85	811,404.00
ACUITY BRANDS INC	00508Y102	AYI	52.04	6,700	167,123.40	348,668.00
ADAMS RESPIRATORY THERAPEUTICS	00635P107	ARXT	40.81	14,700	630,995.26	599,907.01
ADTRAN INC.	00738A106	ADTN	22.70	47,400	1,172,481.36	1,075,980.00
ADVANCE AMERICA CASH ADVANCE	00739W107	AEA	14.65	23,100	336,809.55	338,415.00
ADVANTA CORP	007942204	ADVNB	43.63	21,400	499,964.91	933,682.00
ADVENTRX PHARMACEUTICALS	00764X103	ANX	2.95	211,000	650,260.55	622,450.00
AEROFLEX INC	007768104	ARXX	11.72	30,600	412,416.02	358,632.00
AEROPOSTALE INC	007865108	ARO	30.87	39,900	964,507.97	1,231,713.00
AFFIRMATIVE INSURANCE HOLDINGS INC	008272106	AFFM	16.27	100	1,469.50	1,627.00
AFFYMETRIX INC	00826T108	AFFX	23.06	2,600	66,546.48	59,956.00
AFTERMARKET TECHNOLOGY	008318107	ATAC	21.28	37,200	777,754.09	791,616.00
AGILE SOFTWARE CORP.	00846X105	AGIL	6.15	26,700	244,142.36	164,205.00
AGILYSYS INC	00847J105	AGYS	16.74	18,900	267,074.41	316,386.00
AK STEEL HOLDING CORP	001547108	AKS	16.90	1,200	12,684.37	20,280.00
AKORN INC	009728106	AKN	6.25	15,900	63,345.30	99,375.00
ALABAMA NATL BANCORP	010317105	ALAB	68.73	600	40,722.00	41,238.00
ALASKA AIRGROUP INC	011659109	ALK	39.50	2,400	67,022.83	94,800.00
ALBANY INTL CL-A	012348108	AIN	32.91	24,000	766,473.60	789,840.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
ALBANY MOLECULAR RESEARCH	012423109	AMRI	10.56	64,100	721,360.73	676,896.00
ALEXION PHARMACEUTICALS INC	015351109	ALXN	40.39	1,500	64,935.00	60,585.00
ALFA CORP	015385107	ALFA	18.81	9,200	138,496.10	173,052.00
ALIGN TECHNOLOGY INC	016255101	ALGN	13.97	8,000	78,313.72	111,760.00
ALKERMES INC.	01642T108	ALKS	13.37	4,500	65,069.49	60,165.00
ALON USA ENERGY INC	020520102	ALJ	26.31	21,900	574,604.49	576,188.99
ALPHARMA, INC.-CL A	020813101	ALO	24.10	40,800	881,870.23	983,280.00
ALTUS PHARMACEUTICALS INC	02216N105	ALTU	18.85	29,700	556,069.32	559,845.00
AMBASSADORS GROUP IN	023177108	EPAX	30.35	1,800	51,879.96	54,630.00
AMCORE FINL INC	023912108	AMFI	32.67	25,500	742,827.67	833,085.00
AMEDISYS INC	023436108	AMED	32.87	24,266	641,421.15	797,623.42
AMERCO	023586100	UHAL	87.01	10,800	640,635.20	939,708.00
AMERICAN COMMERCIAL LINES INC	025195207	ACLI	65.51	3,300	198,785.07	216,183.00
AMERICAN GREETING CL A	026375105	AM	23.87	43,800	948,992.01	1,045,506.02
AMERICAN HOME MTG HL	02660R107	AHM	35.12	32,300	1,049,422.80	1,134,376.00
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	18.52	600	7,011.47	11,112.00
AMERICAN PHYSICIANS	028884104	ACAP	40.04	19,800	511,541.47	792,792.01
AMERICAN SCIENCE & ENGINEERING	029429107	ASEI	59.51	6,600	330,643.16	392,766.00
AMERICAN WOODMARK CORP.	030506109	AMWD	41.85	19,700	657,703.12	824,445.00
AMERIGROUP CORPORATION	03073T102	AGP	35.89	37,800	1,162,078.99	1,356,642.00
AMERON INTERNATIONAL CORP	030710107	AMN	76.37	11,200	560,149.05	855,344.00
AMPCO-PITTSBURGH CORP	032037103	AP	33.48	19,200	544,467.21	642,815.99
AMREP CORP	032159105	AXR	122.50	11,100	581,234.43	1,359,750.00
AMSURG CORP	03232P405	AMSG	23.00	34,500	778,953.10	793,499.99
AMTRUST FINANCIAL SERVICES	032359309	AFSI	8.55	10,300	88,580.00	88,065.00
ANALOGIC CORP.	032657207	ALOG	56.14	15,500	705,561.34	870,170.01
ANAREN INC.	032744104	ANEN	17.76	30,800	502,807.65	547,008.00
ANDERSONS INC/THE	034164103	ANDE	42.39	7,200	184,237.37	305,207.99
ANDREW CORP.	034425108	ANDW	10.23	117,400	1,040,597.63	1,201,002.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	54.30	4,100	160,879.84	222,630.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
ANSOFT CORP	036384105	ANST	27.80	26,900	504,579.29	747,819.99
ANSYS INC	03662Q105	ANSS	43.49	1,900	46,641.17	82,631.00
ANTHRACITE CAPITAL INC	037023108	AHR	12.73	62,200	746,534.07	791,806.00
APOLLO INVESTMENT CORP	03761U106	AINV	22.40	7,700	133,120.47	172,480.00
APPLEBEES INT'L. INC.	037899101	APPB	24.67	33,500	643,875.54	826,445.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	26.31	11,900	159,614.05	313,089.00
APPLIED MICRO CIRCUITS CORP	03822W109	AMCC	3.56	301,100	856,547.53	1,071,916.00
APRIA HEALTHCARE GP. INC.	037933108	AHG	26.65	42,900	921,259.45	1,143,285.00
APTAR GROUP INC.	038336103	ATR	59.04	4,100	203,360.00	242,064.00
AQUANTIVE INC	03839G105	AQNT	24.66	8,800	117,807.25	217,008.00
AQUILA INC	03840P102	ILA	4.70	135,800	631,335.63	638,260.00
ARCH CHEMICALS INC.	03937R102	ARJ	33.31	20,900	626,094.86	696,179.00
ARDEN GROUP INC	039762109	ARDNA	123.81	3,000	290,496.69	371,430.01
ARKANSAS BEST CORP	040790107	ABFS	36.00	21,700	761,499.21	781,200.00
ARRIS GROUP INC.	04269Q100	ARRS	12.51	86,900	912,045.12	1,087,119.00
ARROW INTL INC	042764100	ARRO	35.38	16,700	508,298.59	590,846.00
ARTHROCARE CORP	043136100	ARTC	39.92	16,700	641,951.69	666,664.01
ARVINMERITOR INC.	043353101	ARM	18.23	63,100	1,055,822.05	1,150,313.00
ASBURY AUTOMOTIVE GROUP	043436104	ABG	23.56	29,900	548,202.04	704,444.00
ASPEN TECHNOLOGY INC	045327103	AZPN	11.02	66,500	627,080.68	732,830.00
ASTA FUNDING INC	046220109	ASFI	30.44	17,900	492,358.65	544,876.01
ASYST TECHNOLOGIES INC	04648X107	ASYT	7.31	43,800	374,568.83	320,178.00
ATHEROS COMMUNICATIONS	04743P108	ATHR	21.32	41,000	692,604.04	874,120.00
ATLANTIC TELE-NETWORK	049079205	ATNI	29.30	29,700	608,588.81	870,210.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	44.50	15,900	779,752.62	707,550.00
ATMI INC	00207R101	ATMI	30.53	6,700	198,056.02	204,551.00
AUDIOVOX CORP	050757103	VOXX	14.09	42,200	552,414.26	594,597.99
AVATAR HLDGS INC	053494100	AVTR	80.85	10,800	577,157.57	873,180.01
AVENTINE RENEWABLE ENERGY	05356X403	AVR	23.56	12,100	258,819.00	285,076.00
AVID TECHNOLOGY INC.	05367P100	AVID	37.26	2,600	87,472.99	96,876.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
AVISTA CORP	05379B107	AVA	25.31	40,900	791,849.26	1,035,179.01
AVOCENT CORPORATION	053893103	AVCT	33.85	37,400	1,114,956.86	1,265,990.00
AXCELIS TECHNOLOGIES INC	054540109	ACLS	5.83	100,500	599,900.43	585,914.98
AZTAR CORP.	054802103	AZR	54.42	13,100	541,749.66	712,902.00
BALDWIN & LYONS INC	057755209	BWINB	25.54	24,200	618,622.21	618,068.00
BANDAG INC	059815100	BDG	50.43	16,700	626,781.27	842,181.00
BANK OF GRANITE CORP	062401104	GRAN	18.97	6,750	107,628.06	128,047.50
BANK OF THE OZARKS INC	063904106	OZRK	33.06	1,700	49,065.11	56,202.00
BANKFINANCIAL CORP	06643P104	BFIN	17.81	40,100	684,623.84	714,181.00
BANTA CORP	066821109	BN	36.40	20,200	829,039.65	735,280.00
BASIC ENERGY SERVICES INC	06985P100	BAS	24.65	26,300	744,086.92	648,295.00
BE AEROSPACE INC.	073302101	BEAV	25.68	6,900	100,816.80	177,192.00
BEARINGPOINT INC	074002106	BE	7.87	10,100	73,856.75	79,487.00
BEBE STORES INC	075571109	BEBE	19.79	20,600	515,284.28	407,674.00
BEL FUSE INC-CL B	077347300	BELFB	34.79	19,300	631,213.80	671,447.01
BELDEN CDT INC	077454106	BDC	39.09	23,000	616,308.43	899,070.00
BELO CORP	080555105	BLC	18.37	68,500	1,080,520.90	1,258,345.00
BENCHMARK ELECTRONICS INC	08160H101	BHE	24.36	44,600	932,787.28	1,086,456.00
BERRY PETROLEUM CO	085789105	BRY	31.01	32,300	699,342.79	1,001,623.00
BFC FINANCIAL CORP	055384200	BFF	6.39	6,500	39,977.13	41,534.99
BIG LOTS, INC.	089302103	BIG	22.92	32,600	560,322.01	747,192.00
BILL BARRETT CORP	06846N104	BBG	27.21	16,600	506,011.70	451,686.00
BIO RAD LABS INC	090572207	BIO	82.52	2,200	127,493.84	181,544.00
BIOMARIN PHARMACEUTI	09061G101	BMRN	16.39	2,300	39,376.00	37,697.00
BIOSITE INC.	090945106	BSTE	48.85	17,700	825,818.98	864,645.00
BISYS GROUP INC.	055472104	BSG	12.91	2,200	30,133.84	28,402.00
BLACK BOX CORPORATION	091826107	BBOX	41.99	20,100	828,585.29	843,999.00
BLUELINX HOLDINGS INC	09624H109	BXC	10.40	8,900	124,600.21	92,559.99
BLYTH INC.	09643P108	BTH	20.75	12,500	308,235.00	259,375.00
BOB EVANS FARMS	096761101	BOBE	34.22	30,300	889,362.26	1,036,866.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
BOIS D ARC ENERGY INC	09738U103	BDE	14.63	12,200	187,981.76	178,486.00
BOOKS-A-MILLION INC	098570104	BAMM	22.68	33,100	595,805.76	750,708.00
BORDERS GROUP INC	099709107	BGP	22.35	50,700	936,079.70	1,133,145.00
BORLAND SOFTWARE CORPORATION	099849101	BORL	5.44	72,800	554,417.28	396,032.00
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY	11.45	14,600	144,669.50	167,170.00
BOWNE & CO INC.	103043105	BNE	15.94	41,600	605,711.97	663,104.00
BRADLEY PHARMACEUTIC	104576103	BDY	20.58	38,400	392,011.18	790,272.00
BRADY CORPORATION	104674106	BRC	37.28	3,500	58,630.50	130,480.00
BRIGGS & STRATTON	109043109	BGG	26.95	38,800	1,217,854.55	1,045,660.00
BRIGHAM EXPLORATION CO	109178103	BEXP	7.31	82,000	668,483.24	599,420.00
BRIGHT HORIZON FAMIL	109195107	BFAM	38.66	3,300	139,061.67	127,578.00
BRISTOL WEST HOLDINGS INC	11037M105	BRW	15.83	41,000	690,454.40	649,030.00
BRISTOW GRP	110394103	BRS	36.09	24,200	771,390.03	873,378.00
BROCADE COMMUNICATIONS SYSTEMS	111621108	BRCD	8.21	195,400	1,097,260.61	1,604,233.99
BROWN SHOE COMPANY INC	115736100	BWS	47.74	16,400	463,737.71	782,936.00
BRUKER BIOSCIENCES CORP	116794108	BRKR	7.51	4,000	17,601.55	30,040.00
BUCKLE INC	118440106	BKE	50.85	17,000	614,727.15	864,450.00
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	51.76	23,900	958,218.32	1,237,063.99
BUFFALO WILD WINGS INC	119848109	BWLD	53.20	1,900	50,552.34	101,080.00
BUILDING MATERIALS HLDG. CORP.	120113105	BLG	24.69	14,200	305,067.37	350,598.00
CABOT MICROELECTRONICS	12709P103	CCMP	33.94	27,100	890,013.98	919,774.00
CACHE INC	127150308	CACH	25.24	8,000	130,307.24	201,920.00
CACI INTERNATIONAL INC._CL A	127190304	CAI	56.50	2,900	169,123.07	163,850.00
CADENCE PHARMACEUTICALS INC	12738T100	CADX	12.32	2,800	33,600.00	34,496.00
CALAMP CORP.	128126109	CAMP	8.44	27,100	241,145.60	228,724.00
CALGON CARBON CORP.	129603106	CCC	6.20	133,500	693,313.32	827,700.00
CALIFORNIA COASTAL COMM INC	129915203	CALC	21.45	19,800	657,101.74	424,710.01
CALIFORNIA WTR SVC G	130788102	CWT	40.40	700	27,244.00	28,280.00
CALLON PETROLEUM CORP	13123X102	CPE	15.03	45,900	641,907.43	689,876.99
CAMDEN NATL CORP	133034108	CAC	46.12	3,200	102,101.63	147,584.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
CANDELA CORP	136907102	CLZR	12.37	57,000	720,635.91	705,090.00
CAPELLA EDUCATION CO	139594105	CPLA	24.25	1,500	37,200.00	36,375.00
CAPITAL SOUTHWEST CORP	140501107	CSWC	126.24	5,400	494,872.62	681,696.00
CARACO PHARM LABS INC	14075T107	CPD	14.00	7,000	82,337.74	98,000.00
CARRIER ACCESS CORP	144460102	CACS	6.56	84,900	681,749.13	556,944.00
CARTERS INC	146229109	CRI	25.50	200	5,363.20	5,100.00
CASCADE CORP.	147195101	CAE	52.90	9,700	353,340.12	513,130.00
CASH AMERICAN INT'L. INC.	14754D100	CSH	46.90	25,000	727,819.64	1,172,500.00
CASS INFORMATION SYSTEMS	14808P109	CASS	36.18	5,600	185,845.48	202,608.00
CASTLE (A.M.) & CO.	148411101	CAS	25.45	21,500	480,335.58	547,175.00
CATALINA MARKETING CORP	148867104	POS	27.50	16,300	315,024.56	448,250.01
CATHAY GENERAL BANCORP	149150104	CATY	34.51	6,600	180,315.21	227,766.00
CATO CORP CL A	149205106	CTR	22.91	34,600	642,687.63	792,686.00
CAVCO INDUSTRIES INC	149568107	CVCO	35.04	19,500	783,842.13	683,280.00
CBIZ INC.	124805102	CBZ	6.97	90,100	524,084.78	627,997.00
CBRE REALTY FINANCE INC	12498B307	CBF	15.71	4,000	71,600.00	62,840.00
CBRL GROUP INC.	12489V106	CBRL	44.76	3,300	134,882.55	147,708.00
C-COR INC	125010108	CCBL	11.14	77,900	685,957.13	867,806.00
CEC ENTERTAINMENT, INC.	125137109	CEC	40.25	23,100	616,459.56	929,775.00
CELADON GROUP INC	150838100	CLDN	16.75	4,100	40,598.60	68,675.00
CELERA GENOMICS GROUP	038020202	CRA	13.99	67,200	808,032.51	940,128.01
CENTENE CORP	15135B101	CNC	24.57	43,900	725,273.89	1,078,623.00
CENTENNIAL BANK HOLDINGS	151345303	CBHI	9.46	75,200	770,501.56	711,392.00
CENTER FINANCIAL CORP	15146E102	CLFC	23.97	6,500	119,599.60	155,805.00
CENTRAL PACIFIC FINANCIAL CORP	154760102	CPF	38.76	25,800	887,919.95	1,000,008.00
CENTRAL PARKING CORP.	154785109	CPC	18.00	34,200	520,134.50	615,600.01
CERADYNE INC	156710105	CRDN	56.50	200	7,298.25	11,300.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	25.64	51,500	739,626.64	1,320,460.00
CH ENERGY GROUP INC	12541M102	CHG	52.80	16,100	729,611.37	850,080.00
CHAPARRAL STEEL CO	159423102	CHAP	44.27	33,100	469,388.46	1,465,337.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
CHARLOTTE RUSSE HOLDING INC	161048103	CHIC	30.75	15,900	440,334.60	488,925.00
CHARMING SHOPPES	161133103	CHRS	13.53	63,900	567,898.62	864,566.99
CHART INDUSTRIES INC	16115Q308	GTLS	16.21	5,000	61,550.00	81,050.00
CHATTEM INC	162456107	CHTT	50.08	21,300	724,913.95	1,066,704.00
CHECKPOINT SYSTEMS INC.	162825103	CKP	20.20	7,500	121,936.12	151,500.00
CHEMICAL FINL CORP	163731102	CHFC	33.30	27,000	822,367.57	899,100.00
CHEROKEE INC	16444H102	CHKE	42.91	15,900	618,747.15	682,269.00
CHILDREN'S PLACE	168905107	PLCE	63.52	900	43,850.62	57,168.00
CHIPOTLE MEXICAN CL B	169656204	CMG.B	52.00	6,600	373,330.98	343,200.00
CHIPOTLE MEXICAN GRILL- CL A	169656105	CMG	57.00	11,500	672,097.12	655,500.00
CHITTENDEN CORPORATION	170228100	CHZ	30.69	36,100	886,951.60	1,107,909.00
CHRISTOPHER & BANKS CORP	171046105	CBK	18.66	26,600	671,323.47	496,356.00
CIBER INC.	17163B102	CBR	6.78	94,900	753,252.55	643,422.00
CIRCOR INTERNATIONAL INC	17273K109	CIR	36.79	10,700	266,912.58	393,653.01
CIRRUS LOGIC INC	172755100	CRUS	6.88	106,000	771,370.90	729,279.99
CITADEL BROADCASTING CORP	17285T106	CDL	9.96	50,600	521,210.82	503,976.00
CITIZENS BKG CORP MI	174420109	CRBC	26.50	36,700	946,755.48	972,550.00
CITY HLDG CO	177835105	CHCO	40.89	20,100	697,151.57	821,889.00
CKE RESTARUANTS INC.	12561E105	CKR	18.40	58,100	820,783.13	1,069,040.00
CLARCOR INC.	179895107	CLC	33.81	17,600	245,316.36	595,056.00
CLECO CORP.	12561W105	CNL	25.23	42,500	888,946.28	1,072,275.00
CLEVELAND-CLIFFS INC	185896107	CLF	48.44	29,900	664,226.58	1,448,356.00
CMGI INC	125750109	CMGI	1.34	296,500	424,227.36	397,310.01
CNA SURETY CORP	12612L108	SUR	21.50	31,600	588,871.22	679,400.00
CNET NETWORKS INC	12613R104	CNET	9.09	6,800	65,906.28	61,812.00
COASTAL FINL CORP DE	19046E105	CFCP	16.75	900	11,568.60	15,075.00
COEUR D'ALENE MINES CORP.	192108108	CDE	4.95	2,600	12,188.02	12,870.00
COGNEX CORP.	192422103	CGNX	23.82	600	15,231.00	14,292.00
COHEN & STEERS INC	19247A100	CNS	40.17	21,100	690,560.04	847,587.00
COHERENT INC.	192479103	COHR	31.57	900	31,447.44	28,413.00

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Group: DOMESTIC EQUITIES - Internal						
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Instrument: COM COMMON STOCK						
COHU INC.	192576106	COHU	20.16	15,600	399,264.36	314,496.00
COLEY PHARMACEUTICAL GROUP	19388P106	COLY	9.69	43,000	511,650.08	416,670.00
COLUMBIA SPORTSWEAR CO	198516106	COLM	55.70	14,300	647,272.19	796,510.00
COLUMBUS MCKINNON CO	199333105	CMCO	21.02	9,100	197,848.64	191,282.00
COMBINATORX INC	20010A103	CRXX	8.66	90,700	731,976.46	785,462.00
COMFORT SYS USA INC	199908104	FIX	12.64	59,100	703,514.26	747,024.00
COMMERCE GROUP INC M	200641108	CGI	29.75	38,500	1,137,415.80	1,145,375.00
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI	21.80	3,200	62,532.24	69,760.00
COMMSCOPE INC.	203372107	CTV	30.48	7,400	137,036.04	225,552.00
COMMUNITY BANCORP	20343T100	CBON	30.19	19,700	606,521.60	594,743.00
COMMUNITY BANK SYSTEM INC	203607106	CBU	23.00	34,700	758,176.53	798,100.00
COMMUNITY BKS INC MI	203628102	CMTY	27.76	28,200	758,246.13	782,832.00
COMMUNITY TR BANCORP	204149108	CTBI	41.53	9,800	293,910.84	406,994.00
COMMVAULT SYSTEMS INC	204166102	CVLT	20.01	5,100	99,960.00	102,051.00
COMPASS DIVERSIFIED TR	20451Q104	CODI	17.15	38,600	604,117.32	661,990.00
COMPUTER PROGRAMS &	205306103	CPSI	33.99	8,700	240,917.94	295,713.00
COMSTOCK RESOURCES INC	205768203	CRK	31.06	8,600	232,041.14	267,116.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	16.04	3,700	54,454.85	59,348.00
CONEXANT SYSTEMS INC.	207142100	CNXT	2.04	128,100	221,907.63	261,324.00
CONMED CORPORATION	207410101	CNMD	23.12	35,200	749,185.39	813,824.00
CONNETICS CORP	208192104	CNCT	17.47	29,900	437,109.39	522,353.00
CONNS INC	208242107	CONN	23.27	22,200	553,128.68	516,594.00
CONSOLIDATED GRAPHICS INC.	209341106	CGX	59.07	10,900	526,121.40	643,863.01
COOPER TIRE & RUBBER	216831107	CTB	14.30	19,000	270,528.53	271,699.99
CORINTHIAN COLLEGES INC	218868107	COCO	13.63	77,600	969,024.33	1,057,688.00
CORUS BANKSHARES INC	220873103	CORS	23.07	38,200	817,911.81	881,274.00
CORVEL CORP	221006109	CRVL	47.57	24,300	398,321.39	1,155,950.97
COVANSYS CORP	22281W103	CVNS	22.95	37,900	552,255.90	869,805.00
COX RADIO INC	224051102	CXR	16.30	53,400	780,946.26	870,420.00
CREDENCE SYSTEMS CORP	225302108	CMOS	5.20	38,100	241,807.44	198,120.00

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
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CREDIT ACCEP CORP MI	225310101	CACC	33.33	21,100	573,920.31	703,263.00
CROSS COUNTRY INC	227483104	CCRN	21.82	2,700	46,414.62	58,914.00
CSS INDS INC	125906107	CSS	35.37	16,300	506,253.80	576,531.00
CT COMMUNICATIONS IN	126426402	CTCI	22.92	30,700	429,240.43	703,644.02
CTS CORP.	126501105	CTS	15.70	48,800	694,663.48	766,159.99
CUBIC CORP	229669106	CUB	21.70	5,100	107,157.05	110,670.00
CURTISS-WRIGHT CORP.	231561101	CW	37.08	1,100	17,709.92	40,788.00
CYMER INC	232572107	CYMI	43.95	3,300	114,666.04	145,035.00
CYPRESS BIOSCIENCE INC	232674507	CYPB	7.75	84,400	646,190.64	654,100.00
DAKTRONICS INC	234264109	DAKT	36.85	19,400	260,557.86	714,890.00
DARWIN PROF UNDERWRITERS	237502109	DR	23.45	2,100	37,078.44	49,245.00
DATASCOPE CORP	238113104	DSCP	36.44	19,900	628,721.62	725,156.00
DECKERS OUTDOOR CORP	243537107	DECK	59.95	15,300	536,558.26	917,235.01
DELEK US HLDGS INC	246647101	DK	16.39	32,100	590,962.77	526,119.00
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	40.46	29,300	713,583.98	1,185,478.00
DELTA & PINE LAND CO.	247357106	DLP	40.45	26,700	1,081,886.67	1,080,015.00
DELUXE CORP.	248019101	DLX	25.20	31,500	550,656.44	793,800.00
DENDRITE INTERNATIONAL INC.	248239105	DRTE	10.71	8,800	146,968.16	94,248.00
DEPOMED INC	249908104	DEPO	3.45	97,500	573,134.75	336,375.00
DEVRY INC.	251893103	DV	28.00	700	13,201.25	19,600.00
DIGENE CORP	253752109	DIGE	47.92	1,400	40,145.92	67,087.99
DIGI INTERNATIONAL INC	253798102	DGII	13.79	48,300	558,373.22	666,057.00
DIGITAL RIVER INC	25388B104	DRIV	55.79	7,600	337,574.93	424,004.00
DIGITAS INC	25388K104	DTAS	13.41	57,800	581,748.61	775,097.99
DIONEX CORP.	254546104	DNEX	56.71	9,100	304,252.19	516,061.00
DIRECT GENERAL CORP	25456W204	DRCT	20.64	43,400	751,882.00	895,776.00
DITECH NETWORKS	25500T108	DITC	6.92	71,700	616,201.59	496,163.99
DIVX INC	255413106	DIVX	23.07	3,700	104,710.00	85,359.00
DOLLAR THRIFTY AUTOM	256743105	DTG	45.61	3,400	89,139.34	155,074.00
DORAL FINANCIAL CORP.	25811P100	DRL	2.87	113,800	1,478,538.43	326,606.00

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Group: DOMESTIC EQUITIES - Internal						
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Instrument: COM COMMON STOCK						
DOVER DOWNS GAMING &	260095104	DDE	13.37	35,200	420,145.49	470,624.00
DOWNEY FINANCIAL CORP.	261018105	DSL	72.58	16,100	1,091,807.68	1,168,538.00
DRESS BARN INC.	261570105	DBRN	23.33	22,900	362,384.56	534,256.99
DSP GROUP INC.	23332B106	DSPG	21.70	14,400	318,469.49	312,480.00
DSW INC-CLASS A	23334L102	DSW	38.57	16,300	549,382.79	628,691.00
DTS INC	23335C101	DTSI	24.19	3,300	64,292.40	79,827.00
DUQUESNE LIGHT HOLDINGS INC	266233105	DQE	19.85	15,300	288,080.00	303,705.00
DYNAMEX INC	26784F103	DDMX	23.36	23,200	437,759.63	541,952.00
DYNAMIC MATERIALS CORP	267888105	BOOM	28.10	200	6,705.61	5,620.00
EARTHLINK INC	270321102	ELNK	7.10	120,100	1,007,153.80	852,710.00
ECHELON CORP	27874N105	ELON	8.00	55,000	511,762.93	439,999.99
EDGE PETROLEUM CORP	279862106	EPEX	18.24	38,200	745,317.83	696,768.00
EHEALTH INC	28238P109	EHTH	20.11	2,300	48,760.00	46,253.00
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO	20.14	15,900	328,388.25	320,226.00
ELECTRONICS FOR IMAGING	286082102	EFII	26.58	800	18,374.56	21,264.00
ELIZABETH ARDEN INC	28660G106	RDEN	19.05	5,700	92,016.81	108,585.00
EMC INS GROUP INC	268664109	EMCI	34.12	19,200	454,301.46	655,103.99
EMCOR GROUP INC	29084Q100	EME	56.85	21,600	630,757.00	1,227,960.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	11.16	2,000	20,200.00	22,320.00
EMULEX CORP	292475209	ELX	19.51	4,900	101,133.66	95,599.00
ENCORE ACQUISITION CO	29255W100	EAC	24.53	100	2,161.02	2,453.00
ENCORE WIRE CORP	292562105	WIRE	22.01	16,700	436,880.38	367,567.00
ENERGY CONVERSION DE	292659109	ENER	33.98	2,400	70,133.12	81,552.00
ENERGY PARTNERS LTD	29270U105	EPL	24.42	36,200	661,551.41	884,004.01
ENNIS BUSINESS FORMS	293389102	EBF	24.46	33,300	611,412.25	814,518.00
ENPRO INDUSTRIES INC	29355X107	NPO	33.21	25,400	544,426.97	843,534.00
ENTEGRIS INC	29362U104	ENTG	10.82	8,100	88,042.08	87,642.00
ENTERCOM COMMUNICATIONS CORP	293639100	ETM	28.18	30,800	963,476.86	867,944.00
ENZO BIOCHEM INC.	294100102	ENZ	14.27	10,300	128,102.13	146,981.00
ENZON PHARMACEUTICALS INC	293904108	ENZN	8.51	79,400	601,695.38	675,694.01

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
EQUINIX INC	29444U502	EQIX	75.62	2,800	148,553.87	211,736.00
ESCO TECHNOLOGIES INC	296315104	ESE	45.44	21,100	975,120.56	958,784.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	40.23	2,900	99,327.90	116,667.00
ETHAN ALLEN INTERIORS INC.	297602104	ETH	36.11	27,800	902,226.55	1,003,858.00
EXAR CORP	300645108	EXAR	13.00	50,900	746,981.13	661,700.00
EXCEL TECHNOLOGY INC	30067T103	XLTC	25.59	22,100	639,224.13	565,539.00
EXELIXIS INC	30161Q104	EXEL	9.00	4,000	38,880.00	36,000.00
EXLSERVICE HOLDINGS INC	302081104	EXLS	21.04	2,300	50,600.00	48,392.00
EXPLORATION CO	302133202	TXCO	13.34	6,300	67,144.14	84,042.00
EXPONENT INC	30214U102	EXPO	18.66	10,900	170,611.00	203,394.00
EXPRESSJET HOLDINGS INC	30218U108	XJT	8.10	96,800	748,375.30	784,080.00
EXTREME NETWORKS INC	30226D106	EXTR	4.19	50,000	266,196.28	209,500.00
EZCORP INC CL A	302301106	EZPW	16.25	51,900	659,986.59	843,375.00
F N B CORP VA	302930102	FNBP	41.55	8,000	214,285.97	332,400.00
FARMERS CAP BK CORP	309562106	FFKT	34.13	2,500	85,332.48	85,325.00
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	39.08	20,400	590,862.28	797,232.00
FEDERAL AGRIC MTG CO	313148306	AGM	27.13	23,200	566,844.85	629,416.00
FEDERAL SIGNAL CORP	313855108	FSS	16.04	6,000	93,621.60	96,240.00
FIBERTOWER CORP	31567R100	FTWR	5.88	28,800	313,517.98	169,344.00
FIRST BANCORP PR	318672102	FBP	9.53	74,000	757,970.49	705,220.00
FIRST CASH FINANCIAL SERVICES INC	31942D107	FCFS	25.87	15,900	216,737.25	411,333.00
FIRST CHARTER CORP	319439105	FCTR	24.60	1,300	31,278.00	31,980.00
FIRST CMNTY BANCSHAR	31983A103	FCBC	39.56	9,300	287,072.46	367,908.00
FIRST COMWLTH FINL C	319829107	FCF	13.43	28,700	382,464.20	385,441.00
FIRST CONSULTING GRO	31986R103	FCGI	13.76	59,600	527,364.41	820,096.00
FIRST FINANCIAL HOLDINGS INC	320239106	FFCH	39.18	4,800	165,726.96	188,064.00
FIRST FINL CORP IND	320218100	THFF	35.45	20,800	615,207.51	737,360.00
FIRST MERCHANTS CORP	320817109	FRME	27.19	29,200	702,814.97	793,947.99
FIRST MERCURY FINANCIAL CORP	320841109	FMR	23.52	4,500	99,450.00	105,840.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	38.68	6,600	174,553.18	255,288.00

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Group: DOMESTIC EQUITIES - Internal						
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FIRST NIAGARA FINL G	33582V108	FNFG	14.86	9,200	126,272.82	136,711.99
FIRST REGIONAL BANCORP/CAL	33615C101	FRGB	34.09	19,500	507,676.96	664,755.00
FIRST SOLAR INC	336433107	FSLR	29.80	8,800	255,200.00	262,240.00
FIRSTFED FINANCIAL CORP	337907109	FED	66.97	15,800	708,341.10	1,058,126.00
FIRSTMERIT CORPORATION	337915102	FMER	24.14	54,500	1,141,318.59	1,315,630.00
FLAGSTAR BANCORP INC	337930101	FBC	14.84	50,900	744,900.71	755,356.00
FLIR SYSTEMS INC	302445101	FLIR	31.83	7,200	173,800.63	229,176.00
FLORIDA EAST COAST I	340632108	FLA	59.60	5,200	203,333.19	309,920.00
FLOWERS INDUSTRIES INC.	343498101	FLO	26.99	1,500	21,701.64	40,485.00
FORMFACTOR INC	346375108	FORM	37.25	6,400	176,336.76	238,400.00
FOUNDRY NETWORKS INC	35063R100	FDRY	14.98	47,000	470,636.73	704,060.00
FOXHOLLOW TECHNOLOGIES INC	35166A103	FOXH	21.58	1,200	31,800.00	25,896.00
FPIC INS GROUP INC	302563101	FPIC	38.97	17,000	525,745.31	662,490.00
FRANKLIN BANK CORP	352451108	FBTX	20.54	35,200	685,191.00	723,008.00
FREIGHTCAR AMERICA INC	357023100	RAIL	55.45	14,600	825,858.34	809,570.00
FREMONT GENERAL CORP.	357288109	FMT	16.21	62,600	1,202,171.55	1,014,746.00
FTD GROUP INC	30267U108	FTD	17.89	24,300	340,000.80	434,727.00
FUEL SYSTEMS SOLUTIONS INC.	35952W103	FSYS	22.08	33,500	501,868.73	739,680.00
FULLER H B CO	359694106	FUL	25.82	28,100	471,785.83	725,542.00
FURNITURE BRANDS INTERNATIONAL INC.	360921100	FBN	16.23	44,800	1,042,799.72	727,104.00
GATEHOUSE MEDIA INC	367348109	GHS	18.56	6,300	123,480.00	116,928.00
GAYLORD ENTMT CO	367905106	GET	50.93	4,600	143,705.57	234,278.00
GB&T BANCSHARES INC	361462104	GBTB	22.17	29,200	626,654.22	647,364.00
GEHL COMPANY	368483103	GEHL	27.53	1,300	35,895.47	35,789.00
GENCORP INC	368682100	GY	14.02	5,900	94,525.67	82,718.00
GENERAL CABLE CORP	369300108	BGC	43.71	7,000	158,900.66	305,970.00
GENESEE & WYO INC	371559105	GWR	26.24	36,700	855,935.44	963,008.00
GENESIS HEALTHCARE CORP	37184D101	GHCI	47.23	15,600	483,003.85	736,788.00
GENESIS MICROCHIP INC.	37184C103	GNSS	10.14	56,900	704,992.33	576,966.00
GENITOPE CORP	37229P507	GTOP	3.52	19,500	147,981.63	68,640.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
GENLYTE GROUP INC	372302109	GLYT	78.11	17,000	634,536.33	1,327,870.01
GEOMET INC	37250U201	GMET	10.40	4,100	38,540.00	42,640.00
GEORGIA GULF CORP	373200203	GGC	19.31	31,600	837,429.42	610,196.00
GERON CORP	374163103	GERN	8.78	6,700	42,105.48	58,826.00
GEVITY HR INC	374393106	GVHR	23.69	32,600	757,906.64	772,293.99
GIANT INDUSTRIES INC	374508109	GI	74.95	8,300	390,078.41	622,085.00
GIBRALTAR INDUSTRIES INC	374689107	ROCK	23.51	11,500	220,001.53	270,365.00
GLACIER BANCORP INC	37637Q105	GBCI	24.44	1,500	35,550.00	36,660.00
GLOBAL IMAGING SYSTEMS INC	37934A100	GISX	21.95	100	2,115.00	2,195.00
GLOBALSTAR INC	378973408	GSAT	13.91	7,600	107,160.00	105,716.00
GOLD KIST INC	380614107	GKIS	21.02	42,100	644,594.24	884,941.99
GOLDEN TELECOM INC	38122G107	GLDN	46.84	25,500	668,849.82	1,194,420.00
GRACE W.R. & COMPANY	38388F108	GRA	19.80	27,100	263,239.69	536,580.00
GRAMERCY CAPITAL CORP	384871109	GKK	30.89	27,600	695,667.19	852,563.99
GRANITE CONSTRUCTION INC	387328107	GVA	50.32	23,200	870,130.30	1,167,424.00
GREAT ATL & PAC TEA	390064103	GAP	25.74	28,900	709,894.16	743,885.99
GREAT WOLF RESORTS INC	391523107	WOLF	13.96	54,800	774,231.23	765,008.00
GREATER BAY BANCORP	391648102	GBBK	26.33	37,900	924,159.51	997,907.00
GREIF INC	397624107	GEF	118.40	9,400	560,901.69	1,112,960.00
GREY WOLF INC	397888108	GW	6.86	154,000	991,845.93	1,056,440.00
GROUP 1 AUTOMOTIVE	398905109	GPI	51.72	20,100	788,530.71	1,039,572.00
GUESS INC	401617105	GES	63.43	11,400	347,762.05	723,102.00
GUITAR CENTER INC	402040109	GTRC	45.46	400	18,080.28	18,184.00
GYMBOREE CORP	403777105	GYMB	38.16	25,200	555,996.18	961,632.01
H&E EQUIPMENT SERVICES INC	404030108	HEES	24.77	25,900	712,882.09	641,543.00
HAEMONETICS CORP/MASS	405024100	HAE	45.02	21,500	821,712.97	967,930.00
HANCOCK HLDG CO	410120109	HBHC	52.84	1,300	33,720.69	68,692.00
HANMI FINL CORP	410495105	HAFC	22.53	25,500	417,190.33	574,515.00
HANOVER COMPRESSOR COMPANY	410768105	HC	18.89	12,200	192,968.49	230,458.00
HANSEN MEDICAL INC	411307101	HNSN	11.54	2,500	27,250.00	28,850.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
HARLAND JOHN H CO	412693103	JH	50.20	24,500	793,104.66	1,229,899.99
HARLEYSVILLE GROUP INC	412824104	HGIC	34.82	20,100	521,802.02	699,882.01
HARLEYSVILLE NATL CO	412850109	HNBC	19.31	11,800	249,562.25	227,858.00
HARMONIC INC.	413160102	HLIT	7.27	4,700	34,585.42	34,169.00
HARRIS INTERACTIVE INC	414549105	HPOL	5.04	27,900	136,756.01	140,616.00
HARVEST NATURAL RESO	41754V103	HNR	10.63	66,000	740,702.39	701,579.99
HAVERTY FURNITURE	419596101	HVT	14.80	39,700	636,141.02	587,559.99
HEADWATERS INC	42210P102	HW	23.96	37,700	1,040,985.30	903,292.00
HEALTHSPRING INC	42224N101	HS	20.35	32,400	602,971.55	659,340.00
HEALTHTRONICS INC	42222L107	HTRN	6.66	95,500	593,945.79	636,030.00
HEALTHWAYS INC.	422245100	HWAY	47.71	2,400	52,814.12	114,504.00
HEARTLAND EXPRESS INC.	422347104	HTLD	15.02	31,000	291,824.64	465,620.00
HECLA MINING CO.	422704106	HL	7.66	139,400	782,141.30	1,067,804.00
HEIDRICK & STRUGGLES INTL	422819102	HSII	42.36	21,300	769,298.80	902,268.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	21.40	8,400	165,589.01	179,760.00
HERCULES INCORPORATED	427056106	HPC	19.31	13,200	163,207.76	254,892.00
HERLEY INDS INC DEL	427398102	HRLY	16.19	46,900	603,633.25	759,310.99
HEXCEL CORP	428291108	HXL	17.41	1,200	20,237.31	20,892.00
HILB ROGAL & HOBBS CO	431294107	HRH	42.12	2,500	91,524.66	105,300.00
HI-TECH PHARMACAL CO INC	42840B101	HITK	12.17	36,200	615,721.64	440,554.00
HOLOGIC INC.	436440101	HOLX	47.28	9,300	166,850.84	439,704.00
HOME BANCSHARES INC	436893200	HOMB	24.04	4,600	101,568.00	110,584.00
HOOKER FURNITURE CORP	439038100	HOFT	15.68	39,400	620,523.95	617,792.00
HORACE MANN EDUCATORS	440327104	HMN	20.20	43,800	746,122.97	884,760.00
HORIZON FINANCIAL CORP	44041F105	HRZB	24.06	5,125	78,083.34	123,307.50
HOUSEVALUES INC	44183Y102	SOLD	5.63	28,400	246,623.40	159,891.99
HOUSTON EXPL CO	442120101	THX	51.78	20,800	1,117,644.84	1,077,024.00
HOUSTON WIRE & CABLE CO	44244K109	HWCC	20.90	3,400	63,920.00	71,060.00
HOVNANIAN ENTERPRISES-A	442487203	HOV	33.90	36,700	1,103,980.27	1,244,130.00
HUB GROUP INC	443320106	HUBG	27.55	1,500	25,617.18	41,325.00

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Group: DOMESTIC EQUITIES - Internal						
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Instrument: COM COMMON STOCK						
HUMAN GENOME SCIENCE	444903108	HGSI	12.44	8,800	104,108.64	109,472.00
HYPERION SOLUTIONS CORP.	44914M104	HYSL	35.94	9,000	274,227.55	323,460.00
ICOS CORPORATION	449295104	ICOS	33.79	5,600	135,324.73	189,224.00
ICU MEDICAL INC.	44930G107	ICUI	40.68	11,700	453,433.64	475,956.00
IDACORP, INC.	451107106	IDA	38.65	31,900	1,163,989.89	1,232,935.00
IDT CORP-CL B	448947309	IDT	13.08	53,400	707,859.84	698,472.00
IGATE CORP	45169U105	IGTE	6.88	25,300	116,182.87	174,064.00
IHS INC-CLASS A	451734107	IHS	39.48	19,300	619,478.30	761,964.00
IKON OFFICE SOLUTIONS INC.	451713101	IKN	16.37	81,500	901,449.83	1,334,155.00
ILLUMINA, INC.	452327109	ILMN	39.31	3,100	83,755.35	121,861.00
IMATION CORP	45245A107	IMN	46.43	26,400	963,443.71	1,225,752.00
IMMUCOR INC	452526106	BLUD	29.23	49,600	621,319.42	1,449,808.00
IMPERIAL SUGAR COMPANY	453096208	IPSU	24.21	21,000	498,261.92	508,410.00
INDEPENDENT BANK CORP/MA	453836108	INDB	36.03	7,100	197,234.48	255,813.00
INDEPENDENT BANK CORP/MI	453838104	IBCP	25.29	29,800	750,415.99	753,641.99
INDEVUS PHARMACEUTIC	454072109	IDEV	7.10	2,700	14,766.03	19,170.00
INFINITY PROPERTY & CASUALTY CORP	45665Q103	IPCC	48.39	20,600	684,700.53	996,834.00
INFOSPACE INC	45678T201	INSP	20.51	40,400	890,462.22	828,604.00
INFRASOURCE SERVICES INC	45684P102	IFS	21.77	9,000	159,480.00	195,930.00
INNERWORKINGS INC	45773Y105	INWK	15.96	4,200	49,350.00	67,032.00
INNOPHOS HOLDINGS INC	45774N108	IPHS	14.68	3,200	44,160.00	46,976.00
INNOSPEC INC.	45768S105	IOSP	46.55	22,000	592,156.07	1,024,100.00
INNOVATIVE SOLUTIONS & SUPPORT INC	45769N105	ISSC	17.03	1,400	20,848.38	23,842.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	18.87	38,600	698,041.74	728,382.00
INSTEEL INDUSTRIES	45774W108	IIIN	17.79	31,200	735,958.40	555,048.00
INTEGRA BK CORP	45814P105	IBNK	27.52	14,900	314,897.61	410,048.00
INTEGRAL SYS INC MD	45810H107	ISYS	23.17	19,000	541,986.67	440,230.00
INTEGRATED ELECTRICAL SV	45811E301	IESC	17.79	32,900	575,008.55	585,291.00
INTERDIGITAL COMM CORP	45866A105	IDCC	33.55	35,300	1,153,595.99	1,184,315.00
INTERMAC, INC	458786100	IN	24.27	1,400	38,030.44	33,978.00

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
INTERNATIONAL BANC SH	459044103	IBOC	30.91	1,900	52,480.60	58,729.00
INTERNATIONAL SECURITIES EXCHANGE	46031W204	ISE	46.79	4,200	171,529.30	196,518.00
INTERNET CAPITAL GROUP INC	46059C205	ICGE	10.26	69,300	564,889.79	711,018.00
INTERPOOL INC	46062R108	IPX	23.36	27,100	558,778.95	633,056.00
INTERVOICE INC.	461142101	INTV	7.66	20,500	200,290.59	157,030.00
INTERWOVEN INC	46114T508	IWOV	14.67	63,300	544,818.94	928,611.00
INTEVAC INC	461148108	IVAC	25.95	39,600	671,912.32	1,027,620.00
INVACARE CORP.	461203101	IVC	24.55	34,400	1,008,201.58	844,520.00
INVENTIV HEALTH INC	46122E105	VTIV	35.35	11,100	207,096.62	392,385.00
INVERNESS MED INNOVA	46126P106	IMA	38.70	2,300	89,746.00	89,010.00
INVESTTOOLS INC	46145P103	IEDU	13.79	66,800	530,880.34	921,172.00
IRWIN FINANCIAL CORP	464119106	IFC	22.63	34,100	666,906.73	771,683.00
ITC HOLDINGS CORP	465685105	ITC	39.90	1,500	53,310.00	59,850.00
ITLA CAPITAL CORPORATION	450565106	IMP	57.91	11,800	576,238.98	683,338.01
ITRON INC.	465741106	ITRI	51.84	1,100	35,324.67	57,024.00
J CREW GROUP INC	46612H402	JCG	38.55	8,700	261,609.00	335,385.00
J2 GLOBAL COMMUNICAT	46626E205	JCOM	27.25	38,800	707,139.72	1,057,300.00
JACK IN THE BOX INC.	466367109	JBX	61.04	25,300	756,722.24	1,544,312.00
JACKSON HEWITT TAX SERVICE INC	468202106	JTX	33.97	31,200	822,548.20	1,059,864.00
JAKKS PACIFIC INC.	47012E106	JAKK	21.84	39,800	753,702.12	869,232.00
JDA SOFTWARE GROUP INC	46612K108	JDAS	13.77	500	7,801.50	6,885.00
JETBLUE AIRWAYS CORP	477143101	JBLU	14.20	14,500	175,993.75	205,900.00
JO-ANN STORES INC	47758P307	JAS	24.60	23,000	387,572.68	565,800.00
JOURNAL COMMUNICATIONS INC	481130102	JRN	12.61	21,500	243,081.88	271,115.00
JOURNAL REGISTER CO	481138105	JRC	7.30	104,900	993,155.60	765,769.99
JUPITERMEDIA CORP	48207D101	JUPM	7.92	70,800	871,589.39	560,736.00
KADANT INC	48282T104	KAI	24.38	26,100	603,482.65	636,318.00
KBW INC	482423100	KBW	29.39	2,700	76,140.00	79,353.00
KEANE INC.	486665102	KEA	11.91	18,200	298,675.05	216,762.00
KELLWOOD CO.	488044108	KWD	32.52	27,800	792,736.45	904,056.01

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
KEMET CORP.	488360108	KEM	7.30	97,100	907,948.36	708,830.00
KENDLE INTERNATIONAL INC.	48880L107	KNDL	31.45	10,600	361,580.79	333,370.00
KENSEY NASH CORP	490057106	KNSY	31.80	21,700	636,934.09	690,060.00
KIMBALL INTL INC	494274103	KBALB	24.30	32,000	524,214.89	777,600.01
KINDRED HEALTHCARE I	494580103	KND	25.25	28,500	611,966.53	719,625.02
KNIGHT CAPITAL GROUP INC	499005106	NITE	19.17	69,700	820,770.31	1,336,149.00
KOMAG INC	500453204	KOMG	37.88	28,100	727,353.77	1,064,428.00
KOPIN CORP	500600101	KOPN	3.57	61,100	319,616.33	218,127.01
KORN/FERRY INTERNATIONAL	500643200	KFY	22.96	40,600	664,604.28	932,176.00
KRISPY KREME DOUGHNUTS INC	501014104	KKD	11.10	42,700	291,591.05	473,970.00
K-SWISS INC CL-A	482686102	KSWS	30.74	26,800	600,678.03	823,832.00
KYPHON INC	501577100	KYPH	40.40	4,700	124,631.44	189,880.00
L-1 IDENTITY SOLUTIONS INC	50212A106	ID	15.13	9,100	117,647.03	137,682.99
LABOR READY INC	505401208	LRW	18.33	53,300	978,977.77	976,989.00
LABRANCHE & CO., INC.	505447102	LAB	9.83	68,600	746,083.65	674,338.00
LACLEDE GROUP HLDG. CO.	505597104	LG	35.03	11,600	324,702.72	406,347.99
LAKELAND BANCORP INC	511637100	LBAI	14.90	13,000	182,119.60	193,700.00
LAKELAND FINL CORP	511656100	LKFN	25.53	4,000	64,953.08	102,120.00
LAKES ENTERTAINMENT INC	51206P109	LACO	10.79	9,200	111,205.00	99,268.00
LANCASTER COLONY CORP	513847103	LANC	44.31	20,900	818,325.06	926,078.99
LANDAMERICA FINANCIAL GROUP	514936103	LFG	63.11	14,900	718,704.04	940,339.00
LANDAUER INC	51476K103	LDR	52.47	8,000	378,605.07	419,760.01
LATTICE SEMICON. CORP.	518415104	LSCC	6.48	122,100	734,805.67	791,208.00
LAWSON PRODUCTS	520776105	LAWS	45.89	4,700	180,749.27	215,683.00
LA-Z-BOY INC.	505336107	LZB	11.87	58,700	922,197.18	696,769.00
LCA-VISION INC.	501803308	LCAV	34.36	18,200	720,415.19	625,352.00
LEAPFROG ENTERPRISES INC	52186N106	LF	9.48	55,900	450,252.14	529,932.00
LEAR CORP.	521865105	LEA	29.53	2,000	44,411.00	59,060.00
LEE ENTERPRISES	523768109	LEE	31.06	500	13,472.30	15,530.00
LEXICON GENETICS INC	528872104	LEXG	3.61	28,100	108,219.95	101,441.01

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Group: DOMESTIC EQUITIES - Internal						
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LHC GROUP INC	50187A107	LHCG	28.51	18,700	415,302.30	533,137.00
LIFE TIME FITNESS INC	53217R207	LTM	48.51	1,000	29,645.60	48,510.00
LITHIA MOTORS INC - CL A	536797103	LAD	28.76	27,000	692,968.49	776,520.00
LITTELFUSE INC	537008104	LFUS	31.88	9,500	290,378.78	302,860.00
LIVE NATION	538034109	LYV	22.40	46,700	857,613.26	1,046,080.00
LONE STAR TECHNOLOGIES INC	542312103	LSS	48.41	22,800	897,460.14	1,103,748.00
LONGS DRUG STORES INC	543162101	LDG	42.38	1,600	40,759.66	67,808.00
LONGVIEW FIBRE CO	543213102	LFB	21.95	52,200	885,444.96	1,145,790.00
LOOPNET INC	543524300	LOOP	14.98	900	11,394.00	13,482.00
LORAL SPACE & COMM	543881106	LORL	40.72	23,700	669,251.98	965,064.00
LSI LIGHTING SYS	50216C108	LYTS	19.85	900	11,989.50	17,865.01
LTC PROPERTIES INC	502175102	LTC	27.31	30,400	616,741.70	830,224.01
LUBYS INC.	549282101	LUB	10.89	10,700	121,208.10	116,523.00
LUFKIN INDUSTRIES INC	549764108	LUFK	58.08	13,700	524,265.21	795,696.00
LUMINENT MORTGAGE CAPITAL INC	550278303	LUM	9.71	65,100	592,911.27	632,121.00
LUMINEX CORP DEL	55027E102	LMNX	12.70	40,800	550,138.16	518,159.98
M&F WORLDWIDE CORP	552541104	MFW	25.26	38,100	594,103.06	962,405.99
MACROVISION CORP	555904101	MVSN	28.26	34,200	761,008.52	966,491.99
MADDEN STEVEN LTD	556269108	SHOO	35.09	9,900	123,704.81	347,391.00
MAF BANCORP INC	55261R108	MAFB	44.69	4,500	180,643.27	201,105.01
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	43.22	26,800	1,036,865.22	1,158,296.00
MAINSOURCE FINANCIAL	56062Y102	MSFG	16.94	1,785	32,035.21	30,237.90
MANHATTAN ASSOCIATES INC	562750109	MANH	30.08	31,400	786,549.37	944,512.00
MANNATECH INC	563771104	MTEX	14.73	35,000	451,742.83	515,549.99
MANNKIND CORP	56400P201	MNKD	16.49	9,400	178,926.18	155,006.00
MANTECH INTERNATIONAL CORP-A	564563104	MANT	36.83	18,900	625,316.62	696,087.00
MAPINFO CORP	565105103	MAPS	13.05	6,300	68,806.86	82,215.00
MARINER ENERGY INC.	56845T305	ME	19.60	56,200	1,032,550.48	1,101,520.00
MARTEK BIOSCIENCES CORP	572901106	MATK	23.34	36,900	818,932.50	861,246.00
MARTEN TRANSPORT LTD	573075108	MRTN	18.33	13,000	208,135.79	238,290.00

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Instrument: COM COMMON STOCK						
MARVEL ENTERPRISES I	57383T103	MVL	26.91	43,800	876,172.00	1,178,658.00
MATTSON TECHNOLOGY INC	577223100	MTSN	9.32	60,900	496,282.01	567,588.00
MAUI LD & PINEAPPLE	577345101	MLP	33.92	18,500	644,193.82	627,520.00
MAXYGEN INC	577776107	MAXY	10.77	72,700	606,448.01	782,978.98
MB FINL INC	55264U108	MBFI	37.61	25,200	836,837.88	947,772.00
MBT FINANCIAL CORP	578877102	MBTF	15.32	6,100	122,984.84	93,452.00
MCDATA CORPORATION-A	580031201	MCDTA	5.55	163,600	849,700.27	907,980.00
MCG CAPITAL CORP	58047P107	MCGC	20.32	54,800	870,086.53	1,113,535.99
MEADOWBROOK INS GROUP	58319P108	MIG	9.89	54,800	456,392.15	541,972.00
MEDAREX INC	583916101	MEDX	14.79	500	5,434.50	7,395.00
MEDCATH CORPORATION	58404W109	MDTH	27.36	2,100	63,791.91	57,456.00
MEDIA GENERAL INC - CL A	584404107	MEG	37.17	17,300	924,689.26	643,041.00
MEDICAL ACTION INDUSTRIES INC	58449L100	MDCI	32.24	22,400	494,993.05	722,176.00
MEDICINES COMPANY	584688105	MDCO	31.72	12,900	293,364.06	409,188.00
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	35.13	5,500	175,335.80	193,215.00
MENTOR CORP/MINN	587188103	MNT	48.87	4,400	145,071.89	215,028.00
MERCANTILE BANK CORP	587376104	MBWM	37.70	3,900	127,349.45	147,030.00
MERGE TECHNOLOGIES INC.	589981109	MRGE	6.56	20,500	145,834.95	134,480.00
MERIDIAN RESOURCE CO	58977Q109	TMR	3.09	198,600	803,956.59	613,674.00
MERITAGE HOMES CORP	59001A102	MTH	47.72	7,700	350,953.61	367,444.00
METABOLIX INC	591018809	MBLX	18.94	2,700	51,840.00	51,138.00
METAL MANAGEMENT INC	591097209	MM	37.85	27,500	686,339.15	1,040,875.00
METHODE ELECTRONICS CL-A	591520200	METH	10.83	68,000	694,551.26	736,440.00
MFA MORTGAGE INVESTMENTS INC	55272X102	MFA	7.69	101,300	690,977.14	778,997.00
MGI PHARMA INC	552880106	MOGN	18.41	1,900	39,968.18	34,979.00
MGP INGREDIENTS INC	55302G103	MGPI	22.61	7,600	168,952.13	171,836.00
MICREL INCORPORATED	594793101	MCRL	10.78	32,100	384,391.90	346,038.00
MICROS SYSTEMS INC.	594901100	MCRS	52.70	8,300	179,537.24	437,410.00
MICROSEMI CORP	595137100	MSCC	19.65	1,500	28,881.55	29,475.00
MICROSTRATEGY INC-CL A	594972408	MSTR	114.01	9,100	441,645.85	1,037,491.00

Group: DOMESTIC EQUITIES - Internal

Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
MIDLAND CO	597486109	MLAN	41.95	16,300	546,053.25	683,785.01
MID-STATE BANCSHARES	595440108	MDST	36.39	6,800	137,414.04	247,452.00
MILLER (HERMAN) INC	600544100	MLHR	36.36	11,800	332,195.24	429,048.00
MILLER INDUSTRIES INC	600551204	MLR	24.00	12,700	262,961.62	304,800.00
MINERALS TECHNOLOGIES INC	603158106	MTX	58.79	17,600	933,060.68	1,034,704.00
MKS INSTRUMENTS INC	55306N104	MKSI	22.58	39,300	768,084.36	887,394.00
MODINE MANUFACTURING CO	607828100	MOD	25.03	34,200	854,775.62	856,025.99
MOLECULAR DEVICES CORP	60851C107	MDCC	21.07	34,600	819,667.65	729,022.00
MOLINA HEALTHCARE INC	60855R100	MOH	32.51	19,100	699,233.62	620,941.00
MONARCH CASINO & RES	609027107	MCRI	23.88	22,700	606,509.20	542,076.01
MONRO MUFFLER BRAKE	610236101	MNRO	35.10	1,200	26,272.15	42,120.00
MOOG INC. CL A	615394202	MOG.A	38.19	100	3,527.50	3,819.00
MOSYS INC.	619718109	MOSY	9.25	9,100	71,147.44	84,175.00
MOVE, INC	62458M108	MOVE	5.51	40,300	211,923.61	222,053.00
MPS GROUP INC	553409103	MPS	14.18	73,900	736,133.78	1,047,902.00
MTS SYS CORP	553777103	MTSC	38.62	11,500	306,886.88	444,130.00
MUELLER INDUSTRIES INC.	624756102	MLI	31.70	29,300	962,458.11	928,810.00
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	20.29	13,100	353,662.02	265,799.00
NABI BIOPHARMACEUTIC	629519109	NABI	6.78	39,800	234,422.00	269,844.00
NACCO INDUSTRIES -CL A	629579103	NC	136.60	1,100	91,490.77	150,260.00
NASH FINCH CO.	631158102	NAFC	27.30	4,000	95,634.70	109,200.00
NATIONAL BEVERAGE CO	635017106	FIZ	14.03	19,100	256,199.51	267,973.01
NATIONAL FINANCIAL PARTNERS CORP	63607P208	NFP	43.97	2,400	86,630.79	105,527.98
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	33.00	27,400	692,681.70	904,199.99
NATIONAL HEALTHCARE	635906100	NHC	55.20	12,245	457,284.24	675,923.98
NATIONAL INTERSTATE CORP	63654U100	NATL	24.30	26,600	629,433.91	646,379.99
NATIONAL PENN BANCSH	637138108	NPBC	20.25	500	9,853.61	10,125.00
NATIONAL PRESTO INDS INC	637215104	NPK	59.87	11,300	531,386.86	676,530.98
NATIONAL WESTN LIFE	638522102	NWLIA	230.14	3,100	560,039.50	713,434.00
NAVISTAR INTL. CORP.	63934E108	NAV	33.43	5,200	127,956.95	173,836.00

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Group: DOMESTIC EQUITIES - Internal						
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Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
NBTY INC.	628782104	NTY	41.57	39,800	977,399.91	1,654,486.00
NEENAH PAPER INC	640079109	NP	35.32	20,800	712,986.01	734,656.00
NESS TECHNOLOGIES INC	64104X108	NSTC	14.26	50,100	582,924.57	714,425.99
NET 1 UEPS TECHNOLOGIES	64107N206	UEPS	29.56	1,100	30,078.95	32,516.00
NETGEAR INC	64111Q104	NTGR	26.25	21,400	370,715.78	561,750.00
NETRATINGS INC	64116M108	NTRT	17.51	43,300	584,990.75	758,183.00
NETSCOUT SYS INC	64115T104	NTCT	8.30	14,100	95,718.45	117,030.00
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX	10.42	62,600	1,156,821.57	652,292.00
NEWALLIANCE BANCSHARES INC	650203102	NAL	16.40	9,200	129,780.90	150,880.00
NEWMARKET CORP	651587107	NEU	59.05	8,800	238,142.67	519,640.01
NEWPORT CORP	651824104	NEWP	20.95	47,300	762,138.20	990,935.00
NICOR INC.	654086107	GAS	46.80	29,500	1,069,402.09	1,380,600.00
NJ RESOURCES CORP. COMMON	646025106	NJR	48.58	6,800	218,878.90	330,344.00
NN INC	629337106	NNBR	12.43	49,500	600,395.34	615,285.00
NORDSON CORP	655663102	NDSN	49.83	15,400	607,101.75	767,382.00
NORTH PITTSBURGH SYS	661562108	NPSI	24.14	25,000	627,258.11	603,500.00
NORTHSTAR NEUROSCIENCE	66704V101	NSTR	14.38	45,700	585,465.36	657,166.00
NORTHWESTERN CORP	668074305	NWEC	35.38	28,700	868,716.47	1,015,406.01
NOVEN PHARMACEUTICALS INC	670009109	NOVN	25.45	25,200	620,323.20	641,340.00
OCWEN FINANCIAL CORP	675746309	OCN	15.86	48,400	724,967.18	767,624.00
ODYSSEY HEALTHCARE INC	67611V101	ODSY	13.26	48,000	823,582.13	636,480.00
ODYSSEY HOLDINGS CORP	67612W108	ORH	37.30	20,300	689,779.61	757,190.00
OHIO CASUALTY CORP.	677240103	OCAS	29.81	44,900	844,242.82	1,338,469.00
OIL STS INTL INC	678026105	OIS	32.23	38,300	943,964.02	1,234,409.00
OLD NATL BANCORP IND	680033107	ONB	18.92	37,300	826,794.81	705,716.00
OLIN CORP	680665205	OLN	16.52	61,400	1,116,258.81	1,014,328.01
OLYMPIC STEEL INC	68162K106	ZEUS	22.23	23,900	784,005.95	531,297.00
OM GROUP, INC.	670872100	OMG	45.28	16,400	424,538.73	742,592.00
OMEGA FINL CORP	682092101	OMEF	31.92	22,100	662,464.68	705,432.00
OMNITURE INC	68212S109	OMTR	14.08	5,500	43,395.00	77,440.00

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Group: DOMESTIC EQUITIES - Internal						
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Instrument: COM COMMON STOCK						
OMNIVISION TECHNOLOGIES INC	682128103	OVTI	13.65	56,600	1,083,058.59	772,590.01
ONLINE RESOURCES CORP	68273G101	ORCC	10.21	10,600	108,484.64	108,226.00
OPTICAL COMMUNICATIO	68382T101	OCPI	1.64	6,200	13,365.83	10,168.00
OPTIUM CORP	68402T107	OPTM	24.94	2,400	59,760.00	59,856.00
ORASURE TECHNOLOGIES	68554V108	OSUR	8.26	72,700	659,195.77	600,502.00
ORBCOMM INC	68555P100	ORBC	8.82	3,700	29,600.00	32,634.00
ORBITAL SCIENCES CORP.	685564106	ORB	18.44	10,900	106,680.16	200,996.00
OREGON STEEL MILLS INC	686079104	OS	62.41	24,800	771,213.98	1,547,768.00
ORIENTAL FINL GROUP	68618W100	OFG	12.95	51,100	685,647.23	661,745.00
ORLEANS HOMEBUILDERS INC	686588104	OHB	18.80	26,800	461,395.07	503,840.00
OSI PHARMACEUTICALS INC	671040103	OSIP	34.98	9,100	307,497.29	318,318.00
OSI SYSTEMS INC	671044105	OSIS	20.93	31,800	552,250.82	665,573.97
OSIRIS THERAPEUTICS INC	68827R108	OSIR	25.32	1,400	14,014.00	35,448.00
OTTER TAIL CORP	689648103	OTTR	31.16	27,400	786,414.86	853,784.00
OWENS & MINOR INC.	690732102	OMI	31.27	4,000	85,003.59	125,080.00
P A M TRANSN SVCS IN	693149106	PTSI	22.02	22,800	618,099.81	502,056.00
PACIFIC CAP BANCORP	69404P101	PCBC	33.58	37,600	1,064,600.93	1,262,608.01
PACIFIC ETHANOL INC	69423U107	PEIX	15.39	29,700	614,751.10	457,082.99
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	19.58	62,300	1,193,907.24	1,219,834.00
PACKETEER INC	695210104	PKTR	13.60	71,700	775,741.73	975,120.00
PAIN THERAPEUTICS INC.	69562K100	PTIE	8.90	40,600	370,694.32	361,340.02
PALM INC	696643105	PALM	14.09	72,200	1,046,277.78	1,017,298.00
PALOMAR MEDICAL TECHNOLOGIES INC	697529303	PMTI	50.67	19,300	603,133.61	977,931.00
PAPA JOHN'S INTERNATIONAL	698813102	PZZA	29.01	23,900	598,961.01	693,339.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	22.37	36,200	890,364.05	809,794.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	18.02	14,900	249,034.14	268,498.00
PAREXEL INT'L CORP.	699462107	PRXL	28.97	26,300	644,640.75	761,911.01
PARK ELECTROCHEMICAL CORP.	700416209	PKE	25.65	23,800	584,329.58	610,470.00
PARK NATL CORP	700658107	PRK	99.00	3,600	423,866.58	356,400.00
PARKER DRILLING CO	701081101	PKD	8.17	57,500	435,519.61	469,775.00

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Group: DOMESTIC EQUITIES - Internal						
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Instrument: COM COMMON STOCK						
PARLUX FRAGRANCES INC	701645103	PARL	5.57	47,700	550,157.59	265,689.00
PAYLESS SHOESOURCE INC	704379106	PSS	32.82	47,000	838,114.64	1,542,540.00
PEGASYSTEMS INC	705573103	PEGA	9.87	26,300	205,933.11	259,580.98
PENN VA CORP	707882106	PVA	70.04	9,000	273,209.28	630,360.00
PEOPLES BANCORP INC	709789101	PEBO	29.70	5,800	158,388.26	172,260.00
PEOPLES ENERGY CORP	711030106	PGL	44.57	28,000	1,137,223.22	1,247,960.00
PEOPLESUPPORT INC	712714302	PSPT	21.05	37,500	510,068.82	789,375.01
PEP BOYS MM & J	713278109	PBY	14.86	7,600	98,062.80	112,936.00
PERFORMANCE FOOD GROUP COMPANY	713755106	PFGC	27.64	21,600	674,788.98	597,024.00
PERICOM SEMICONDUCTOR CORP	713831105	PSEM	11.47	14,000	205,348.86	160,580.00
PEROT SYSTEMS COPR. CL. A	714265105	PER	16.39	71,200	951,320.54	1,166,968.00
PERRIGO CO.	714290103	PRGO	17.30	31,700	456,061.80	548,409.99
PERRY ELLIS INTERNATIONAL	288853104	PERY	41.00	18,800	392,965.98	770,800.00
PETROHAWK ENERGY CORP	716495106	HAWK	11.50	31,900	218,297.29	366,850.00
PFF BANCORP INC	69331W104	PFB	34.51	6,500	213,026.34	224,315.00
PGT INC	69336V101	PGTI	12.65	4,100	57,646.00	51,865.00
PHARMANET DEVELOPMENT GROUP	717148100	PDGI	22.07	33,900	570,553.78	748,173.00
PHARMION CORP	71715B409	PHRM	25.74	23,400	564,891.06	602,316.00
PHH CORP	693320202	PHH	28.87	2,700	58,683.93	77,949.00
PHILLIPS-VAN HEUSEN	718592108	PVH	50.17	10,200	316,903.05	511,734.00
PHOENIX COMPANIES INC.	71902E109	PNX	15.89	8,600	97,115.17	136,654.00
PHOTRONICS INC.	719405102	PLAB	16.34	52,000	826,149.30	849,680.00
PHYSICIANS FORMULA HOLDINGS	719427106	FACE	18.69	3,000	59,100.00	56,070.00
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY	26.75	10,600	257,528.06	283,550.00
PINNACLE ENTERTAINMENT, INC.	723456109	PNK	33.14	1,200	24,264.74	39,767.99
PIONEER COMPANIES INC	723643300	PONR	28.66	25,000	666,847.92	716,500.00
PIONEER DRILLING COMPANY	723655106	PDC	13.28	56,600	861,751.52	751,648.00
PIPER JAFFRAY COMPANIES INC	724078100	PJC	65.15	16,100	775,105.52	1,048,915.00
PLANTRONICS INC.	727493108	PLT	21.20	16,900	629,737.89	358,280.00
PLEXUS CORP	729132100	PLXS	23.88	43,700	799,262.67	1,043,556.00

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Group: DOMESTIC EQUITIES - Internal						
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PLUG POWER INC	72919P103	PLUG	3.89	112,900	466,896.29	439,181.00
PNM RESOURCES INC	69349H107	PNM	31.10	45,700	1,257,297.37	1,421,270.00
POLARIS INDUSTRIES INC.	731068102	PII	46.83	3,400	147,190.42	159,222.00
POLYCOM INC.	73172K104	PLCM	30.91	55,400	1,022,867.22	1,712,414.00
POLYONE CORPORATION	73179P106	POL	7.50	97,600	820,750.11	731,999.99
PORTALPLAYER INC	736187204	PLAY	13.45	53,500	711,642.69	719,574.99
POTLATCH CORP.	737630103	PCH	43.82	29,100	963,859.29	1,275,162.00
POWERWAVE TECHNOLOGIES	739363109	PWAV	6.45	7,100	45,582.00	45,795.00
PRA INTERNATIONAL	69353C101	PRAI	25.27	26,300	598,658.49	664,601.00
PREFERRED BANK/LOS ANGELES	740367107	PFBC	60.09	10,000	526,170.56	600,900.00
PREMIERE GLOBAL SERVICES INC	740585104	PGI	9.44	87,200	706,909.71	823,167.99
PREMIERWEST BANCORP	740921101	PRWT	15.96	5,600	79,453.71	89,376.00
PREMIUM STANDARD FARMS INC	74060C105	PORK	18.57	32,400	508,158.74	601,667.99
PRESIDENTIAL LIFE	740884101	PLFE	21.95	30,800	627,551.56	676,060.00
PRICELINE.COM INC	741503403	PCLN	43.61	23,300	586,815.34	1,016,113.02
PRIMEENERGY CORP	74158E104	PNRG	64.50	2,300	172,828.07	148,350.00
PROASSURANCE CORP	74267C106	PRA	49.92	2,900	115,083.69	144,768.00
PROGRESS SOFTWARE	743312100	PRGS	27.93	4,300	104,137.94	120,099.00
PROQUEST COMPANY	74346P102	PQE	10.45	47,500	691,587.94	496,375.01
PROVIDENT BANKSHARES CORPORATION	743859100	PBKS	35.60	2,000	52,131.66	71,200.00
PSS WORLD MEDICAL INC.	69366A100	PSSI	19.53	1,600	32,308.96	31,248.00
PSYCHIATRIC SOLUTIONS INC	74439H108	PSYS	37.52	6,300	170,048.46	236,376.00
QAD INC	74727D108	QADI	8.39	36,600	317,677.96	307,074.01
QUALITY SYSTEMS INC	747582104	QSII	37.27	5,000	123,141.42	186,350.00
QUANEX CORP	747620102	NX	34.59	32,000	841,608.36	1,106,880.00
QUANTUM FUEL SYSTEMS TECH WW INC	74765E109	QTWW	1.60	134,000	288,806.35	214,400.00
QUEST SOFTWARE INC	74834T103	QSFT	14.65	28,100	360,751.93	411,665.00
QUICKSILVER INC	74838C106	ZQK	15.75	8,800	107,162.00	138,600.00
R & G FINANCIAL CORP CL-B	749136107	RGF	7.65	78,600	909,564.13	601,289.99
RADIO ONE INC CL-D	75040P405	ROIAK	6.74	30,900	411,170.63	208,266.00

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RAILAMERICA INC	750753105	RRA	16.08	62,100	649,578.41	998,568.00
RALCORP HOLDINGS	751028101	RAH	50.89	100	4,886.22	5,089.00
RASER TECHNOLOGIES INC	754055101	RZ	6.12	8,100	78,067.80	49,572.00
RC2 CORP	749388104	RCRC	44.00	23,600	784,996.61	1,038,400.00
RCN CORPORATION	749361200	RCNI	30.15	29,500	712,560.77	889,425.00
REALNETWORKS INC	75605L104	RNWK	10.94	90,200	683,876.15	986,788.01
REGAL BELOIT	758750103	RBC	52.51	23,900	899,452.05	1,254,989.00
REGENERON PHARMACEUTICAL	75886F107	REGN	20.07	2,600	55,952.00	52,182.00
REGIS CORP	758932107	RGS	39.54	32,200	1,177,006.74	1,273,188.00
REHABCARE GROUP INC	759148109	RHB	14.85	7,200	175,004.79	106,920.00
RENAISSANCE LEARNING INC	75968L105	RLRN	17.73	2,000	44,839.86	35,460.00
RENASANT CORP	75970E107	RNST	30.63	6,600	138,094.31	202,158.00
RENT-A-CENTER INC	76009N100	RCII	29.51	45,200	1,123,727.68	1,333,852.00
REPLIDYNE INC	76028W107	RDYN	5.74	2,000	18,820.00	11,480.00
REPUBLIC AIRWAYS HOLDINGS INC	760276105	RJET	16.78	18,600	289,726.34	312,108.00
REPUBLIC BANCORP INC	760282103	RBNC	13.46	45,500	507,667.38	612,430.00
REPUBLIC BANCORP KY	760281204	RBCAA	25.09	27,600	546,082.24	692,484.01
RESOURCE AMERICA INC	761195205	REXI	26.40	30,800	523,168.30	813,120.00
RESOURCES GLOBAL PROFESSIONALS	76122Q105	RECN	31.84	200	5,417.00	6,368.00
RF MICRO-DEVICES	749941100	RFMD	6.79	9,800	75,097.40	66,542.00
RLI CORP	749607107	RLI	56.42	18,900	715,128.27	1,066,338.00
ROBBINS & MYERS INC.	770196103	RBN	45.92	22,000	631,644.72	1,010,240.00
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI	60.46	11,500	432,429.08	695,290.00
ROGERS CORP.	775133101	ROG	59.15	3,600	162,145.28	212,940.00
ROMA FINANCIAL CORP	77581P109	ROMA	16.56	4,100	62,402.00	67,896.00
ROSETTA RESOURCES INC	777779307	ROSE	18.67	49,600	871,639.02	926,032.00
ROYAL BANCSHARES PA	780081105	RBPA	26.28	3,465	77,590.37	91,060.21
RUBY TUESDAY INC	781182100	RI	27.44	29,100	737,012.94	798,503.99
RUDDICK CORP.	781258108	RDK	27.75	33,400	835,717.77	926,850.00
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	16.92	38,500	651,409.01	651,419.98

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
RUSS BERRIE & CO INC	782233100	RUS	15.45	1,500	22,942.50	23,175.00
RYERSON TULL, INC.	78375P107	RYI	25.09	33,600	639,959.86	843,024.00
S & T BANCORP INC	783859101	STBA	34.67	700	22,874.53	24,269.00
S1 CORPORATION	78463B101	SONE	5.51	83,200	395,376.05	458,432.00
SAFETY INSURANCE GROUP INC	78648T100	SAFT	50.71	16,100	547,020.34	816,431.00
SAIA INC	78709Y105	SAIA	23.21	21,300	488,713.24	494,373.00
SAIC INC	78390X101	SAI	17.79	34,600	647,020.00	615,534.00
SALEM COMMUNICATIONS -CL A	794093104	SALM	11.95	1,100	12,444.59	13,145.00
SANGAMO BIOSCIENCES INC	800677106	SGMO	6.60	200	1,179.76	1,320.00
SANTANDER BANCORP	802809103	SBP	17.85	17,200	382,207.76	307,020.00
SAUER-DANFOSS INC	804137107	SHS	32.25	1,700	38,340.31	54,824.99
SAVIENT PHARMACEUTICALS INC	80517Q100	SVNT	11.21	99,600	441,258.61	1,116,516.00
SCHAWK INC	806373106	SGK	19.54	3,500	63,898.45	68,390.00
SCHNITZER STL INDS	806882106	SCHN	39.70	25,200	738,486.72	1,000,440.00
SCHULMAN (A.) INC.	808194104	SHLM	22.25	19,400	388,594.67	431,650.02
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	26.05	28,600	662,641.87	745,030.00
SCIELE PHARMA INC	808627103	SCRX	24.00	38,600	662,625.32	926,400.00
SEABOARD CORP	811543107	SEB	1,765.00	600	581,527.09	1,059,000.00
SELECT COMFORT CORP	81616X103	SCSS	17.39	30,900	570,829.39	537,351.01
SELECTIVE INSURANCE GROUP	816300107	SIGI	57.29	21,300	726,732.20	1,220,277.00
SEMTECH CORPORATION	816850101	SMTC	13.07	63,300	1,021,382.73	827,331.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	24.48	3,400	73,977.04	83,232.00
SENSIENT TECHNOLOGIES	81725T100	SXT	24.60	32,300	654,141.81	794,579.99
SHENANDOAH TELECOMMU	82312B106	SHEN	47.01	2,700	72,989.97	126,927.00
SHILOH INDUSTRIES INC	824543102	SHLO	18.95	7,700	110,393.69	145,915.00
SHOE CARNIVAL INC	824889109	SCVL	31.60	23,100	509,117.10	729,960.00
SHUTTERFLY INC	82568P304	SFLY	14.40	1,000	14,900.00	14,400.00
SILICON IMAGE INC	82705T102	SIMG	12.72	55,500	548,808.38	705,960.01
SILICON STORAGE TECH	827057100	SSTI	4.51	160,700	737,566.17	724,757.00
SIMMONS 1ST NATL COR	828730200	SFNC	31.55	13,100	343,275.28	413,305.02

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Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
SIMPSON MANUFACTURING CO	829073105	SSD	31.65	16,800	434,335.28	531,720.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	38.51	7,100	281,245.20	273,421.00
SJW CORP	784305104	SJW	38.76	3,000	60,934.07	116,280.00
SKECHERS U S A INC	830566105	SKX	33.31	26,100	531,674.46	869,391.00
SKYLINE CORP.	830830105	SKY	40.22	200	7,775.00	8,044.00
SKYWEST INC	830879102	SKYW	25.51	4,700	85,758.79	119,897.00
SONIC AUTOMOTIVE INC.	83545G102	SAH	29.04	34,100	760,839.02	990,264.00
SONIC CORP	835451105	SONC	23.95	5,000	104,246.25	119,750.00
SONICWALL INC	835470105	SNWL	8.42	73,100	605,363.97	615,502.00
SONUS NETWORKS INC	835916107	SONS	6.59	5,800	31,201.10	38,222.00
SOTHEBY'S	835898107	BID	31.02	20,100	446,271.86	623,502.01
SOUTHWEST BANCORP IN	844767103	OKSB	27.86	5,000	102,789.32	139,300.00
SOUTHWEST GAS CORP	844895102	SWX	38.37	500	16,794.50	19,185.00
SPANISH BROADCASTING SYSTEM	846425882	SBSA	4.11	139,900	588,455.98	574,989.00
SPEEDWAY MOTORSPORTS	847788106	TRK	38.40	20,000	672,224.95	768,000.00
SPHERION CORPORATION	848420105	SFN	7.43	90,800	825,709.70	674,644.00
SPSS INC.	78462K102	SPSS	30.07	14,700	354,103.44	442,029.01
STAGE STORES INC	85254C305	SSI	30.39	28,800	762,621.77	875,232.01
STAKTEK HOLDINGS INC	85256P106	STAK	5.15	61,200	297,992.94	315,180.00
STANDARD MICROSYSTEMS CORP	853626109	SMSC	27.98	1,900	51,716.50	53,162.00
STANDEX INTERNATIONAL CORP	854231107	SXI	30.13	5,100	123,257.77	153,663.00
STANLEY FURNITURE CO INC	854305208	STLY	21.45	29,200	667,759.15	626,340.00
STANLEY INC	854532108	SXE	16.91	2,500	42,000.00	42,275.00
STARTEK INC	85569C107	SRT	13.54	42,100	718,164.49	570,033.99
STATE AUTO FINL CORP	855707105	STFC	34.73	10,400	314,685.14	361,192.00
STEEL TECHNOLOGIES INC	858147101	STTX	17.55	12,000	283,178.91	210,600.00
STEIN MART INC.	858375108	SMRT	13.26	2,700	43,791.39	35,802.00
STERIS CORP	859152100	STE	25.17	48,100	1,100,530.81	1,210,677.01
STERLING FINL CORP	859317109	SLFI	23.67	10,500	176,136.00	248,535.00
STERLING FINL CORP W	859319105	STSA	33.81	8,100	266,226.75	273,861.00

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Group: DOMESTIC EQUITIES - Internal						
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Instrument: COM COMMON STOCK						
STEWART ENTERPRISES INC. CL-A	860370105	STEI	6.25	41,400	240,342.72	258,750.00
STILLWATER MINING COMPANY	86074Q102	SWC	12.49	58,600	661,191.40	731,914.01
STONE ENERGY CORP	861642106	SGY	35.35	23,600	1,016,769.45	834,259.99
STRAYER EDUCATION INC	863236105	STRA	106.05	900	90,532.97	95,445.00
SUFFOLK BANCORP	864739107	SUBK	38.13	4,400	140,253.84	167,772.00
SUN BANCORP INC/NJ	86663B102	SNBC	21.07	34,000	573,512.52	716,380.01
SUNRISE SENIOR LIVING INC	86768K106	SRZ	30.72	34,800	885,927.16	1,069,056.00
SUPERIOR INDUSTRIES INTL	868168105	SUP	19.27	39,900	883,636.02	768,873.00
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	26.88	41,900	970,799.15	1,126,272.00
SUSSER HOLDINGS CORP	869233106	SUSS	18.00	3,000	54,900.00	54,000.00
SVB FINANCIAL GROUP	78486Q101	SIVB	46.62	3,200	107,876.93	149,184.00
SWIFT ENERGY COMPANY	870738101	SFY	44.81	23,800	692,689.38	1,066,478.00
SWS GROUP INC	78503N107	SWS	35.70	25,800	548,566.83	921,060.00
SYBASE INC.	871130100	SY	24.70	14,900	312,793.64	368,030.00
SYCAMORE NETWORKS INC	871206108	SCMR	3.76	207,800	837,430.99	781,328.00
SYKES ENTERPRISES	871237103	SYKE	17.64	37,500	397,539.50	661,500.00
SYMBION INC	871507109	SMBI	18.51	35,500	670,865.41	657,105.00
SYMMETRY MEDICAL INC	871546206	SMA	13.83	47,700	750,673.83	659,691.00
SYMS CORP	871551107	SYM	19.91	25,600	456,318.12	509,696.01
SYNCHRONOSS TECHNOLOGIES INC	87157B103	SNCR	13.72	3,300	31,284.00	45,276.00
SYNNEX CORP	87162W100	SNX	21.94	26,700	492,986.82	585,797.98
SYSTEMAX INC	871851101	SYX	17.45	7,600	50,754.11	132,620.00
T-3 ENERGY SERVICES INC	87306E107	TTES	22.05	13,400	262,455.86	295,470.00
TAKE-TWO INTERACTIVE SOFTWARE	874054109	TTWO	17.76	57,100	608,905.65	1,014,096.00
TANOX INC	87588Q109	TNOX	19.90	53,100	774,104.89	1,056,690.00
TASER INTERNATIONAL INC	87651B104	TASR	7.61	95,600	734,587.65	727,516.00
TAYLOR CAPITAL GROUP INC	876851106	TAYC	36.61	19,700	584,476.08	721,217.00
TECHNICAL OLYMPIC US	878483106	TOA	10.17	24,900	249,383.46	253,233.00
TECHNITROL INC.	878555101	TNL	23.89	33,000	631,751.35	788,369.99
TECHWELL INC	87874D101	TWLL	16.06	2,300	34,454.00	36,938.00

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Group: DOMESTIC EQUITIES - Internal						
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Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: COM COMMON STOCK						
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	16.90	12,400	188,662.79	209,560.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	40.13	4,900	199,245.27	196,637.00
TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX	20.46	49,600	865,118.24	1,014,816.00
TENNANT COMPANY	880345103	TNC	29.00	26,500	608,488.08	768,500.00
TERRA INDS INC	880915103	TRA	11.98	103,600	777,748.92	1,241,127.98
TESSERA TECHNOLOGIES INC	88164L100	TSRA	40.34	3,700	129,686.48	149,258.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	19.88	600	11,220.00	11,928.00
TEXAS INDUSTRIES INC	882491103	TXI	64.23	19,000	1,000,275.90	1,220,370.00
THE FINISH LINE-CL A	317923100	FINL	14.28	37,200	497,791.26	531,216.00
THE MEN'S WEARHOUSE INC.	587118100	MW	38.26	32,300	1,036,393.59	1,235,798.00
THQ INC	872443403	THQI	32.52	2,300	31,676.32	74,796.00
TIBCO SOFTWARE INC	88632Q103	TIBX	9.44	141,800	1,013,421.39	1,338,591.99
TIENS BIOTECH GROUP USA INC	88650T104	TBV	3.93	2,900	12,076.58	11,397.00
TIMBERLAND CO CL-A	887100105	TBL	31.58	37,600	981,437.27	1,187,408.00
TIME WARNER TELECOM CL A	887319101	TWTC	19.93	29,500	554,906.02	587,935.00
TIVO INC	888706108	TIVO	5.12	97,600	650,275.20	499,712.01
TOMPKINSTRUSTCO INC	890110109	TMP	45.45	400	15,487.41	18,180.01
TOO INC	901166108	TWB	39.93	9,600	219,751.65	383,328.01
TOOTSIE ROLL INDUSTRIES, INC.	890516107	TR	32.70	29,400	867,910.16	961,380.00
TOWER GROUP INC	891777104	TWGP	31.07	10,300	262,461.40	320,021.01
TOWN SPORTS INTERNATIONAL HOLDINGS	89214A102	CLUB	16.48	3,600	47,232.00	59,328.00
TRANSACTION SYSTEMS ARCHITECTS	893416107	TSAI	32.57	18,200	440,995.40	592,774.00
TRAVELZOO INC	89421Q106	TZOO	29.95	19,200	552,821.62	575,040.00
TREDEGAR CORPORATION	894650100	TG	22.61	21,700	372,142.01	490,637.00
TRIAD GTY INC	895925105	TGIC	54.87	14,600	689,039.12	801,102.00
TRIDENT MICROSYSTEMS INC	895919108	TRID	18.18	700	16,418.50	12,726.00
TRIQUENT SEMICONDUCTOR	89674K103	TQNT	4.50	76,300	367,193.64	343,350.00
TRIUMPH GROUP INC	896818101	TGI	52.43	18,200	722,529.53	954,226.00
TRONOX INC - CL B	897051207	TRX.B	15.79	31,900	479,973.27	503,701.00
TRUBION PHARMACEUTICALS INC	89778N102	TRBN	18.01	1,900	34,770.00	34,219.00

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Group: DOMESTIC EQUITIES - Internal						
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Instrument: COM COMMON STOCK						
TRUE RELIGION APPAREL	89784N104	TRLG	15.31	4,200	88,696.02	64,302.00
TRUSTCO BANK CORP. NY	898349105	TRST	11.12	29,500	312,327.29	328,040.00
TRUSTMARK CORP	898402102	TRMK	32.71	18,900	504,603.57	618,219.00
TTM TECHNOLOGIES	87305R109	TTMI	11.33	59,700	666,794.12	676,401.00
TYLER TECHNOLOGIES I	902252105	TYL	14.06	28,300	298,225.66	397,898.00
U S B HLDG INC	902910108	UBH	24.10	2,900	58,014.78	69,890.00
UCBH HOLDINGS INC	90262T308	UCBH	17.56	27,200	471,526.98	477,632.00
UIL HOLDINGS CORPORATION	902748102	UIL	42.19	23,400	800,036.08	987,246.00
ULTICOM INC.	903844108	ULCM	9.59	37,400	408,412.37	358,665.99
ULTRATECH INC	904034105	UTEK	12.48	8,400	166,708.01	104,832.00
UMB FINL CORP	902788108	UMBF	36.51	300	6,681.51	10,953.00
UMPQUA HLDGS CORP	904214103	UMPQ	29.43	4,700	111,435.82	138,321.00
UNION BANKSHARES COR	905399101	UBSH	30.59	5,400	147,622.05	165,186.00
UNITED BANKSHARES INC.	909907107	UBSI	38.65	9,100	301,388.40	351,715.00
UNITED NATURAL FOODS INC.	911163103	UNFI	35.92	700	16,323.10	25,144.00
UNITED ONLINE INC	911268100	UNTD	13.28	61,600	869,808.09	818,048.00
UNITED PANAM FINANCIAL CORP	911301109	UPFC	13.76	1,000	15,741.00	13,760.00
UNITED STATIONERS INC	913004107	USTR	46.69	23,400	933,683.89	1,092,546.00
UNITED SURGICAL PARTNERS	913016309	USPI	28.35	10,400	254,942.69	294,840.00
UNITED THERAPEUTICS CORP	91307C102	UTHR	54.37	19,500	922,878.82	1,060,215.00
UNIVERSAL COMPRESSION HLDGS	913431102	UCO	62.11	11,500	520,673.71	714,265.00
UNIVERSAL CORP-VA	913456109	UVV	49.01	13,700	505,620.42	671,437.00
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	46.62	3,000	97,588.72	139,860.00
UNIVERSAL TECHNICAL INSTITUTE INC	913915104	UTI	22.21	18,500	477,603.23	410,885.00
UNIVEST CORP OF PENNSYLVANIA	915271100	UVSP	30.48	4,800	125,204.70	146,304.00
USA MOBILITY INC	90341G103	USMO	22.37	33,400	719,073.53	747,158.01
USANA HEALTH SCIENCES INC	90328M107	USNA	51.66	14,800	639,032.78	764,568.00
USEC INC.	90333E108	USU	12.72	86,800	876,680.82	1,104,096.00
UTSTARCOM, INC	918076100	UTSI	8.75	51,200	456,263.68	448,000.00
VAALCO ENERGY INC	91851C201	EGY	6.75	32,500	317,336.50	219,375.00

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VALASSIS COMMUNICATIONS INC	918866104	VCI	14.50	31,400	558,392.48	455,300.00
VALEANT PHARMACEUTICALS	91911X104	VRX	17.24	11,300	198,762.58	194,812.00
VALUECLICK, INC	92046N102	VCLK	23.63	10,300	152,340.92	243,389.00
VARIAN INC.	922206107	VARI	44.79	1,400	48,693.95	62,706.00
VARIAN SEMICONDUCTOR EQUIPMENT	922207105	VSEA	45.52	36,600	1,231,987.26	1,666,032.00
VENOCO INC	92275P307	VQ	17.56	5,000	88,000.00	87,800.00
VERASUN ENERGY CORP.	92336G106	VSE	19.75	7,300	117,165.00	144,175.00
VERITAS DGC INC.	92343P107	VTX	85.63	21,800	499,028.27	1,866,734.00
VIAD CORP	92552R406	VVI	40.60	23,100	690,922.75	937,860.00
VIASAT INC.	92552V100	VSAT	29.81	2,900	72,205.43	86,449.00
VIASYS HEALTHCARE INC	92553Q209	VAS	27.82	31,700	730,648.79	881,894.00
VIEWPOINT FINANCIAL GROUP	926727108	VPFG	16.94	4,700	81,780.00	79,618.00
VIGNETTE CORPORATION	926734401	VIGN	17.07	41,300	637,395.13	704,990.98
VILLAGE SUPER MARKET INC	927107409	VLGEA	85.49	100	6,535.69	8,549.00
VIRAGE LOGIC CORPORATION	92763R104	VIRL	9.29	60,700	570,527.96	563,903.01
VIRGINIA FINL CORP	927810101	VFGI	27.99	4,200	94,319.61	117,558.00
VIOPHARMA INC	928241108	VPHM	14.64	63,100	650,794.66	923,784.00
VISICU INC	92831L204	EICU	11.20	32,000	565,081.92	358,400.00
VISTEON CORP	92839U107	VC	8.48	73,300	607,044.61	621,584.00
VITAL SIGNS INC	928469105	VITL	49.92	12,100	537,746.10	604,032.00
VOLCANO CORP	928645100	VOLC	16.39	3,100	35,619.00	50,809.00
VOLT INFO. SCIENCES INC.	928703107	VOL	50.21	17,800	636,834.32	893,738.00
W HLDG CO INC	929251106	WHI	5.96	129,300	991,010.24	770,628.01
WABASH NATIONAL CORP	929566107	WNC	15.10	49,200	808,966.96	742,920.00
WABTEC	929740108	WAB	30.38	22,400	522,845.15	680,512.00
WADDELL & REED FINANCIAL-CL A	930059100	WDR	27.36	9,300	170,159.58	254,448.00
WASHINGTON GROUP INTERNATIONAL	938862208	WGII	59.79	2,800	114,281.89	167,412.00
WASHINGTON TR BANCORP	940610108	WASH	27.89	4,900	121,724.66	136,661.00
WASTE CONNECTIONS INC	941053100	WCN	41.55	4,500	116,134.18	186,975.00
WASTE SERVICES INC	941075202	WSII	9.85	146	1,751.39	1,438.10

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Instrument: COM COMMON STOCK						
WATSON WYATT WORLDWIDE	942712100	WW	45.15	29,300	1,162,329.22	1,322,895.00
WATTS WATER TECHNOLOGIES INC.	942749102	WTS	41.11	1,600	66,624.00	65,776.00
WEBEX COMMUNICATIONS INC	94767L109	WEBX	34.89	3,700	106,255.18	129,093.00
WEBMETHODS	94768C108	WEBM	7.36	21,800	145,042.51	160,448.00
WEBSense INC	947684106	WBSN	22.83	25,800	433,911.54	589,014.00
WEIS MKTS INC	948849104	WMK	40.11	6,300	223,233.31	252,693.00
WERNER ENTERPRISES INC	950755108	WERN	17.48	48,100	838,295.92	840,788.00
WESBANCO INC	950810101	WSBC	33.53	26,200	774,065.26	878,486.00
WEST BANCORPORATION	95123P106	WTBA	17.78	5,900	92,395.45	104,902.00
WEST MARINE INC	954235107	WMAR	17.27	38,200	543,415.14	659,714.00
WEST PHARMACEUTICAL SERVICES	955306105	WST	51.23	15,100	599,654.22	773,573.00
WESTAMERICA BANCORPORATION	957090103	WABC	50.63	23,100	1,162,529.09	1,169,553.00
WESTAR ENERGY INC.	95709T100	WR	25.96	56,400	1,187,289.41	1,464,144.00
WESTERN REFINING INC	959319104	WNR	25.46	31,700	664,811.45	807,082.00
WESTWOOD ONE	961815107	WON	7.06	100,500	751,988.07	709,530.00
WEYCO GROUP INC	962149100	WEYS	24.85	13,000	277,844.22	323,050.00
WGL HOLDINGS, INC.	92924F106	WGL	32.58	35,800	1,011,914.42	1,166,364.00
W-H ENERGY SERVICES INC	92925E108	WHQ	48.69	3,500	73,301.58	170,415.00
WHEELING-PITTSBURGH CORP	963142302	WPSC	18.73	34,000	638,831.54	636,820.01
WHITING PETROLEUM CORP	966387102	WLL	46.60	2,600	88,328.60	121,160.01
WILSHIRE BANCORP INC	97186T108	WIBC	18.97	5,800	88,534.93	110,026.00
WINNEBAGO INDUSTRIES	974637100	WGO	32.91	29,100	766,691.36	957,681.00
WINTHROP REALTY TRUST	976391102	FUR	6.85	96,600	576,870.36	661,710.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	48.02	800	36,218.89	38,416.00
WOLVERINE WORLD WIDE	978097103	WWW	28.52	40,800	751,186.73	1,163,616.01
WOODWARD GOVERNOR CO.	980745103	WGOV	39.71	25,000	643,527.74	992,750.00
WORLD ACCEP CORP DEL	981419104	WRLD	46.95	18,700	427,427.42	877,964.98
WORLD WRESTLING ENTM	98156Q108	WWE	16.30	7,800	100,485.94	127,140.00
WORTHINGTON INDS	981811102	WOR	17.72	200	3,449.56	3,544.00
WSFS FINL CORP	929328102	WSFS	66.93	10,600	580,722.14	709,458.00



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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2			QUANT 2000 OPTIMIZED (Q)			
Instrument: COM			COMMON STOCK			
X-RITE INC	983857103	XRIT	12.30	3,400	32,387.50	41,820.00
YOUNG INNOVATIONS IN	987520103	YDNT	33.30	9,000	313,795.63	299,700.00
ZALE CORP.	988858106	ZLC	28.21	1,000	25,219.20	28,210.00
ZENITH NATIONAL INSURANCE CP	989390109	ZNT	46.91	27,600	1,008,021.30	1,294,716.00
ZOLL MEDICAL CORP	989922109	ZOLL	58.24	18,200	543,297.50	1,059,968.01
ZORAN CORP	98975F101	ZRAN	14.58	51,500	902,243.59	750,870.00
ZYGO CORP	989855101	ZIGO	16.45	39,600	642,819.71	651,420.00
COMMON STOCK TOTAL				26,850,662	442,036,664.81	518,407,600.91
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
AGREE REALTY CORP	008492100	ADC	34.37	18,400	601,426.35	632,408.00
ALEXANDRIA REAL ESTATE	015271109	ARE	100.40	6,100	473,245.69	612,439.99
AMERICAN FINANCIAL REALTY TRUST	02607P305	AFR	11.44	5,800	62,814.60	66,352.00
ARBOR REALTY TRUST INC	038923108	ABR	30.09	25,100	622,475.71	755,259.00
BIOMED REALTY TRUST	09063H107	BMR	28.60	9,100	246,793.31	260,260.00
CAPITAL TRUST-CL A	14052H506	CT	49.94	16,200	502,295.27	809,028.01
CENTRACORE PROPERTIES TRUST	15235H107	CPV	32.33	20,500	550,272.55	662,765.01
CORPORATE OFFICE PROPERTY	22002T108	OFC	50.47	1,800	63,875.97	90,845.99
COUSINS PROPERTIES INC	222795106	CUZ	35.27	300	10,396.50	10,581.00
CRESCENT RE EQT. CO.	225756105	CEI	19.75	4,700	87,214.14	92,825.00
CRYSTAL RIVER CAPITAL INC	229393301	CRZ	25.53	13,600	312,058.72	347,208.00
DEERFIELD TRIARC CAPITAL CORP	244572301	DFR	16.93	59,500	787,260.68	1,007,335.00
DIAMONDROCK HOSPITALITY	252784301	DRH	18.01	2,200	37,158.00	39,622.00
DIGITAL REALTY TRUST INC	253868103	DLR	34.23	2,700	90,207.00	92,421.00
EDUCATION REALTY TRUST INC	28140H104	EDR	14.77	44,700	667,810.83	660,219.00
ENTERTAINMENT PPTYS	29380T105	EPR	58.44	20,900	809,080.95	1,221,395.99
EQUITY LIFESTYLE PROPERTIES INC	29472R108	ELS	54.43	18,900	818,029.32	1,028,726.99
EQUITY ONE INC	294752100	EQY	26.66	39,600	799,714.37	1,055,736.00
FELCOR LODGING TRUST	31430F101	FCH	21.84	49,000	769,829.58	1,070,159.99
FIELDSTONE INVESTMENT CORP	31659U300	FICC	4.38	78,100	896,389.41	342,077.99
FIRST INDUSTRIAL RE	32054K103	FR	46.89	24,500	883,112.89	1,148,805.00
Group: DOMESTIC EQUITIES - Internal	Portfolio: QZ2	QUANT 2000 OPTIMIZED (Q)				

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
FIRST POTOMAC REALTY TRUST	33610F109	FPO	29.11	300	8,493.00	8,733.00
GETTY RLTY CORP	374297109	GTY	30.90	25,100	681,411.02	775,590.00
HEALTHCARE RLTY TR	421946104	HR	39.54	5,800	199,019.71	229,332.00
HERSHA HOSPITALITY TRUST	427825104	HT	11.34	51,100	493,424.86	579,474.00
HIGHWOODS PROP INC.	431284108	HIW	40.76	7,800	199,960.44	317,928.00
HOME PROPERTIES OF NY INC.	437306103	HME	59.27	4,800	209,684.86	284,496.01
IMPAC MTG HLDGS INC	45254P102	IMH	8.80	85,200	970,188.81	749,760.00
JER INVESTORS TRUST INC	46614H301	JRT	20.67	17,700	308,154.92	365,859.01
KKR FINANCIAL CORP	482476306	KFN	26.79	11,100	238,824.78	297,369.00
LASALLE HOTEL PROPERTIES	517942108	LHO	45.85	27,700	934,565.19	1,270,044.99
MAGUIRE PROPERTIES INC	559775101	MPG	40.00	27,700	805,689.44	1,108,000.01
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	15.30	54,500	606,241.60	833,850.00
MID-AMERICAN APARTMENT	59522J103	MAA	57.24	400	17,993.22	22,896.00
NATIONWIDE HEALTH PP	638620104	NHP	30.22	14,300	326,208.16	432,146.00
NEWCASTLE INVESTMENT CORP	65105M108	NCT	31.32	36,100	903,941.36	1,130,652.01
NOVASTAR FINL INC	669947400	NFI	26.65	32,000	1,092,769.01	852,800.00
OMEGA HEALTHCARE INV	681936100	OHI	17.72	3,000	45,117.00	53,160.00
PARKWAY PROPERTYS INC	70159Q104	PKY	51.01	16,600	775,219.33	846,766.00
PENNSYLVANIA RI	709102107	PEI	39.38	2,700	104,518.94	106,326.00
POST PROPERTIES, INC.	737464107	PPS	45.70	6,500	214,499.59	297,050.00
PS BUSINESS PARKS INC/CA	69360J107	PSB	70.71	14,900	699,529.90	1,053,579.01
RAIT INVT TR	749227104	RAS	34.48	37,300	1,102,484.46	1,286,104.00
REALTY INCOME CORP	756109104	O	27.70	18,900	447,606.60	523,530.00
REDWOOD TR INC	758075402	RWT	58.08	17,700	872,272.73	1,028,015.99
SAUL CENTERS INC	804395101	BFS	55.19	6,400	238,227.55	353,216.00
STRATEGIC HOTELS & RESORTS, INC	86272T106	BEE	21.79	3,500	67,072.28	76,264.99
SUN COMMUNITIES INC	866674104	SUI	32.36	23,200	747,833.40	750,752.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	26.73	6,400	144,539.90	171,072.00
TARRAGON CORP	876287103	TARR	12.17	54,300	751,201.93	660,831.00
UNIVERSAL HEALTH RLT	91359E105	UHT	38.98	18,900	604,577.29	736,722.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - Internal						
Market: SMALL CAP						
Portfolio: QZ2 QUANT 2000 OPTIMIZED (Q)						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
URSTADT BIDDLE PPTYS	917286205	UBA	19.09	36,300	576,958.06	692,967.00
WASHINGTON RE INV	939653101	WRE	40.00	5,200	177,532.51	208,000.01
WINSTON HOTELS INC	97563A102	WXH	13.25	53,000	611,583.68	702,250.01
REAL ESTATE INVESTMENT TRUST TOTAL				1,188,100	26,268,807.37	30,812,007.00
QUANT 2000 OPTIMIZED (Q) TOTAL				28,038,762	468,305,472.18	549,219,607.91
SMALL CAP TOTAL				68,183,963	1,128,253,081.79	1,363,691,554.71
DOMESTIC EQUITIES - Internal TOTAL				748,523,691	19,796,456,883.14	26,396,848,145.70

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
ABBOTT LABORATORIES	002824100	ABT	48.71	21,700	1,027,638.22	1,057,007.00
ACCENTURE LTD - CL A	G1150G111	ACN	36.93	45,500	1,307,492.19	1,680,315.00
AGCO CORP.	001084102	AG	30.94	66,700	1,657,964.20	2,063,698.00
ALLTEL CORP	020039103	AT	60.48	29,700	1,685,323.27	1,796,256.00
ALTRIA GROUP INC	02209S103	MO	85.82	81,500	4,897,412.06	6,994,330.00
AMBAC FINANCIAL GROUP INC.	023139108	ABK	89.07	42,200	3,358,288.93	3,758,754.00
AMERICAN EAGLE OUTFITTERS	02553E106	AEOS	31.21	28,650	863,471.14	894,166.51
AMERICAN ELECTRIC POWER	025537101	AEP	42.58	78,600	2,882,869.60	3,346,788.00
AMERICAN INTL GROUP	026874107	AIG	71.66	65,700	3,882,428.02	4,708,062.00
AMERICREDIT CORP.	03060R101	ACF	25.17	172,800	3,673,318.45	4,349,376.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	54.50	114,900	4,772,378.63	6,262,050.00
AMERISOURCEBERGEN CORP	03073E105	ABC	44.96	128,300	4,121,142.84	5,768,368.00
AMGEN INC	031162100	AMGN	68.31	127,400	7,735,560.93	8,702,694.00
ANADARKO PETROLEUM CORP	032511107	APC	43.52	29,400	1,355,671.59	1,279,488.00
APACHE CORP.	037411105	APA	66.51	89,100	5,686,086.25	5,926,041.00
APPLERA CORP - APPLIED BIOSYSTEM	038020103	ABI	36.69	87,200	2,186,211.13	3,199,368.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	31.96	187,300	3,731,668.55	5,986,108.00
ASHLAND INC	044209104	ASH	69.18	80,200	4,870,212.41	5,548,236.00
AT&T INC	00206R102	T	35.75	169,900	5,337,856.62	6,073,925.00
ATMEL CORP	049513104	ATML	6.05	805,800	4,409,842.95	4,875,090.00
AUTOLIV, INC	052800109	ALV	60.30	57,400	3,065,202.79	3,461,220.00
AUTONATION INC	05329W102	AN	21.32	241,300	4,248,756.88	5,144,516.00
AVNET INC.	053807103	AVT	25.53	40,500	589,988.35	1,033,965.00
BANK OF AMERICA CORP.	060505104	BAC	53.39	394,200	14,333,064.17	21,046,338.00
BARD C. R. INC.	067383109	BCR	82.97	12,600	1,069,364.88	1,045,422.00
BECTON DICKINSON & COMPANY	075887109	BDX	70.15	75,700	4,482,424.34	5,310,355.00
BELLSOUTH	079860102	BLS	47.11	120,100	5,172,726.72	5,657,911.00
BERKLEY (WR) CORP	084423102	BER	34.51	118,125	2,855,517.30	4,076,493.75
BIG LOTS, INC.	089302103	BIG	22.92	132,600	2,136,084.55	3,039,192.00
BIOGEN IDEC INC	09062X103	BIIB	49.19	42,500	1,928,260.61	2,090,575.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
BOEING CO	097023105	BA	88.84	109,800	4,694,826.99	9,754,632.00
BRINKER INTERNATIONAL INC	109641100	EAT	30.16	62,850	1,706,171.90	1,895,556.01
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	73.81	49,700	2,470,634.58	3,668,357.00
CARDINAL HEALTH INC.	14149Y108	CAH	64.43	111,800	7,028,431.11	7,203,274.00
CAREMARK RX INC	141705103	CMX	57.11	49,199	2,269,827.29	2,809,754.89
CARNIVAL CORP	143658300	CCL	49.05	37,200	2,078,304.48	1,824,660.00
CATERPILLAR INC.	149123101	CAT	61.33	16,500	1,143,782.50	1,011,945.00
CBS CORP. CL. B	124857202	CBS	31.18	224,337	6,264,225.84	6,994,827.67
CELGENE CORP	151020104	CELG	57.53	91,100	4,748,933.17	5,240,983.00
CENTURYTEL, INC.	156700106	CTL	43.66	136,500	4,211,153.01	5,959,590.00
CHEVRONTXACO CORP	166764100	CVX	73.53	69,600	3,695,985.31	5,117,688.00
CHUBB CORP	171232101	CB	52.91	78,100	3,261,802.01	4,132,270.99
CIGNA CORP.	125509109	CI	131.57	15,300	1,715,581.59	2,013,021.00
CIRCUIT CITY STORES	172737108	CC	18.98	204,800	4,090,720.05	3,887,104.00
CISCO SYSTEMS	17275R102	CSCO	27.33	607,300	14,400,594.97	16,597,509.00
CITIGROUP INC.	172967101	C	55.70	296,300	10,437,500.75	16,503,910.00
CLEAR CHANNEL COMMUNICATIONS	184502102	CCU	35.54	154,000	4,760,370.28	5,473,160.02
COCA COLA CO.	191216100	KO	48.25	96,200	4,439,709.13	4,641,650.00
COLGATE PALMOLIVE	194162103	CL	65.24	76,800	4,122,118.03	5,010,432.00
COMCAST CORP - CL A	20030N101	CMCSA	42.33	106,900	3,609,699.89	4,525,077.00
COMPUTER SCIENCES	205363104	CSC	53.37	112,501	5,153,415.99	6,004,178.37
CONOCOPHILLIPS	20825C104	COP	71.95	64,034	1,703,814.32	4,607,246.31
CONVERGYS CORPORATION	212485106	CVG	23.78	73,400	1,265,126.12	1,745,452.00
COSTCO WHOLESALE CORP.	22160K105	COST	52.87	120,900	6,396,634.52	6,391,983.00
COUNTRYWIDE FINANCIAL CORP	222372104	CFC	42.45	176,300	6,581,634.93	7,483,935.00
CROWN CORK & SEAL INC.	228368106	CCK	20.92	44,500	846,336.60	930,940.00
CSX CORP.	126408103	CSX	34.43	177,000	3,953,106.64	6,094,110.00
DARDEN RESTAURANTS INC	237194105	DRI	40.17	96,400	3,278,114.00	3,872,388.00
DEAN FOODS CO	242370104	DF	42.28	41,600	1,557,252.00	1,758,848.00
DEVON ENERGY CORPORATION	25179M103	DVN	67.08	106,300	4,604,958.04	7,130,603.99

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
DILLARDS INC. CL-A	254067101	DDS	34.97	159,800	3,966,451.76	5,588,206.01
DISNEY (WALT) CO.	254687106	DIS	34.27	210,000	5,871,158.15	7,196,699.99
DUKE ENERGY CORPORATION	26441C105	DUK	33.21	51,600	1,526,685.76	1,713,636.00
EDISON INTERNATIONAL	281020107	EIX	45.48	110,600	1,988,007.76	5,030,088.00
ELECTRONIC DATA SYSTEMS	285661104	EDS	27.55	121,300	2,853,632.61	3,341,815.00
EMBARQ CORP	29078E105	EQ	52.56	83,140	3,415,755.68	4,369,838.42
EMERSON ELECTRIC CO	291011104	EMR	44.09	24,600	1,023,492.76	1,084,614.00
ENDO PHARMACEUTICALS	29264F205	ENDP	27.58	50,600	1,504,038.35	1,395,548.00
ENERGIZER HOLDINGS INC.	29266R108	ENR	70.99	35,000	1,663,294.50	2,484,650.00
ENTERGY CORP.	29364G103	ETR	92.32	35,300	2,201,575.32	3,258,896.00
ESTEE LAUDER CO.	518439104	EL	40.82	22,500	825,504.24	918,450.00
EXPEDIA INC	30212P105	EXPE	20.98	91,100	1,454,242.33	1,911,278.00
EXXON MOBIL CORPORATION	30231G102	XOM	76.63	471,100	20,534,499.51	36,100,393.00
FIRST DATA CORP	319963104	FDC	25.52	155,600	3,763,000.17	3,970,912.00
FIRST ENERGY CORP.	337932107	FE	60.30	21,500	1,054,707.91	1,296,450.00
FOREST LABORATORIES INC.	345838106	FRX	50.60	111,200	4,840,458.74	5,626,720.00
GENERAL ELECTRIC CO	369604103	GE	37.21	659,600	19,681,406.52	24,543,716.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	34.21	176,500	5,688,523.94	6,038,065.00
GLOBAL PAYMENTS INC	37940X102	GPN	46.30	20,600	759,027.83	953,779.99
GOOGLE INC - CL A	38259P508	GOOG	460.48	20,550	4,812,102.90	9,462,864.00
GRANITE CONSTRUCTION INC	387328107	GVA	50.32	29,000	1,470,642.20	1,459,280.00
HARLEY-DAVIDSON INC	412822108	HOG	70.47	13,100	909,687.58	923,157.00
HEWLETT-PACKARD CO	428236103	HPQ	41.19	319,400	7,126,538.84	13,156,086.00
HOLLY CORP	435758305	HOC	51.40	35,600	1,807,557.36	1,829,840.00
HUDSON CITY BANCORP INC	443683107	HCBK	13.88	75,600	898,377.48	1,049,328.00
HUMANA INC.	444859102	HUM	55.31	91,900	3,514,606.22	5,082,989.00
IDEARC INC	451663108	IAR	28.65	5,470	164,663.96	156,715.50
INGRAM MICRO INC CL A	457153104	IM	20.41	91,700	1,605,596.71	1,871,597.00
INTEL CORP.	458140100	INTC	20.25	115,600	2,989,872.81	2,340,900.01
INTL BUS MACH CORP	459200101	IBM	97.15	42,400	3,670,944.33	4,119,159.98

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
INTUIT INC.	461202103	INTU	30.51	70,600	2,461,661.96	2,154,006.00
JOHNSON & JOHNSON	478160104	JNJ	66.02	264,000	10,799,769.59	17,429,280.00
JONES APPAREL GROUP INC	480074103	JNY	33.43	78,300	2,414,388.43	2,617,569.00
JPMORGAN CHASE & CO.	46625H100	JPM	48.30	341,580	12,833,780.01	16,498,314.00
KRAFT FOODS INC - A	50075N104	KFT	35.70	129,900	4,143,400.24	4,637,430.00
KROGER CO.	501044101	KR	23.07	40,200	776,957.44	927,414.00
LEHMAN BROTHERS HOLDING	524908100	LEH	78.12	19,200	1,400,105.99	1,499,904.00
LEXMARK INTERNATIONAL INC.	529771107	LXK	73.20	82,400	4,835,975.04	6,031,679.99
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	97.98	45,930	3,556,600.14	4,500,221.40
LOCKHEED MARTIN CORPORATION	539830109	LMT	92.07	15,700	1,104,171.72	1,445,499.00
LOEWS CORP	540424108	LTR	41.47	164,800	2,889,305.79	6,834,256.00
LUBRIZOL CORP	549271104	LZ	50.13	45,000	1,573,619.08	2,255,850.00
MANPOWER INC	56418H100	MAN	74.93	75,998	4,882,965.92	5,694,530.14
MARATHON OIL CORP	565849106	MRO	92.50	69,800	5,114,973.60	6,456,500.00
MARRIOTT INT'L INC CL-A	571903202	MAR	47.72	142,500	5,007,786.20	6,800,099.99
MBIA INC.	55262C100	MBI	73.06	88,995	5,208,511.29	6,501,974.69
MCGRAW HILL INC	580645109	MHP	68.02	107,100	4,407,599.57	7,284,941.99
MCKESSON CORP	58155Q103	MCK	50.70	116,400	4,849,676.24	5,901,480.00
MEDTRONIC INC	585055106	MDT	53.51	55,100	2,908,973.29	2,948,400.99
MENTOR GRAPHICS CORP.	587200106	MENT	18.03	52,700	946,879.93	950,181.00
MERCK & CO INC	589331107	MRK	43.60	269,000	8,449,362.58	11,728,399.98
MERRILL LYNCH & CO. INC.	590188108	MER	93.10	122,000	6,469,684.68	11,358,200.00
METLIFE INC	59156R108	MET	59.01	22,100	582,193.22	1,304,121.00
MICRON TECHNOLOGY INC	595112103	MU	13.96	428,200	5,642,176.70	5,977,672.01
MICROSOFT CORP.	594918104	MSFT	29.86	623,000	18,392,796.52	18,602,780.00
MILLENNIUM PHARMACEUTICALS	599902103	MLNM	10.90	350,100	3,628,529.59	3,816,090.00
MONSANTO COMPANY	61166W101	MON	52.53	148,400	2,901,539.20	7,795,452.00
MOODY'S CORPORATION	615369105	MCO	69.06	55,900	3,872,631.02	3,860,454.00
MORGAN STANLEY DEAN WITTER &	617446448	MS	81.43	107,700	7,757,014.14	8,770,011.00
MOTOROLA INC	620076109	MOT	20.56	388,800	9,099,513.96	7,993,728.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
NATIONWIDE FINANCIAL SERVICE	638612101	NFS	54.20	27,600	844,526.15	1,495,920.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	45.15	14,300	537,867.33	645,645.00
NEWS CORP INC-CL A	65248E104	NWS.A	21.48	43,700	827,350.25	938,676.00
NEWS CORP-CLASS B	65248E203	NWS	22.26	137,400	2,724,477.12	3,058,524.00
NORFOLK SOUTHERN CORP.	655844108	NSC	50.29	71,600	2,609,520.66	3,600,764.00
NORTHEAST UTILITIES	664397106	NU	28.16	38,800	747,594.87	1,092,608.00
NORTHROP GRUMMAN CORP.	666807102	NOC	67.70	105,900	5,905,584.82	7,169,430.01
NUCOR CORP	670346105	NUE	54.66	105,298	3,172,431.60	5,755,588.68
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	48.83	18,200	385,227.22	888,706.00
OFFICE DEPOT INC	676220106	ODP	38.17	146,800	5,396,064.04	5,603,356.01
ORACLE SYS. CORP.	68389X105	ORCL	17.14	167,800	3,048,090.75	2,876,092.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	47.33	144,201	4,902,245.73	6,825,033.32
PARKER-HANNIFIN CORP.	701094104	PH	76.88	17,200	1,366,146.12	1,322,336.00
PAYLESS SHOESOURCE INC	704379106	PSS	32.82	74,300	1,793,065.72	2,438,526.00
PEPSICO INC.	713448108	PEP	62.55	33,500	1,572,289.26	2,095,425.00
PFIZER INC.	717081103	PFE	25.90	702,520	17,836,559.67	18,195,268.00
PHELPS DODGE CORP.	717265102	PD	119.72	26,300	2,489,576.41	3,148,636.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD	39.69	79,700	3,485,647.62	3,163,293.00
POLYCOM INC.	73172K104	PLCM	30.91	168,300	4,101,502.53	5,202,153.00
PRIME MONEY MARKET - 5GS	IT-GOL	IT-GOL	1.00	2,399,414	2,399,413.81	2,399,413.80
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	58.70	68,800	2,094,937.83	4,038,560.00
PROCTER & GAMBLE CO	742718109	PG	64.27	128,972	5,755,914.36	8,289,030.45
RADIAN GROUP INC.	750236101	RDN	53.91	76,600	4,211,440.20	4,129,506.00
RAYTHEON COMPANY	755111507	RTN	52.80	100,900	3,616,067.86	5,327,520.00
REGIONS FINANCIAL CORP.	7591EP100	RF	37.40	50,500	1,839,502.90	1,888,700.00
REPUBLIC SERVICES INC	760759100	RSG	40.67	126,200	3,401,298.12	5,132,554.00
REYNOLDS AMERICAN INC	761713106	RAI	65.47	90,000	5,354,626.93	5,892,299.99
SAFEWAY INC	786514208	SWY	34.56	205,300	5,409,243.05	7,095,168.01
SCHLUMBERGER	806857108	SLB	63.16	29,500	1,772,751.76	1,863,220.00
SOUTHERN COPPER CORP	84265V105	PCU	53.89	53,000	2,776,961.50	2,856,170.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
SPRINT NEXTEL CORP	852061100	S	18.89	184,800	2,972,741.42	3,490,872.00
SPX CORP.	784635104	SPW	61.16	15,600	902,180.03	954,096.00
STARBUCKS CORP.	855244109	SBUX	35.42	183,800	6,015,741.25	6,510,196.00
STEEL DYNAMICS INC	858119100	STLD	32.45	58,000	1,678,659.53	1,882,100.00
SUN MICROSYSTEMS INC.	866810104	SUNW	5.42	859,300	4,200,032.31	4,657,406.00
SUNOCO, INC.	86764P109	SUN	62.36	42,500	1,588,618.04	2,650,300.01
SUNTRUST BANKS INC.	867914103	STI	84.45	26,800	1,681,947.92	2,263,260.00
SUPER VALU STORES INC.	868536103	SVU	35.75	29,000	782,699.99	1,036,750.00
SWIFT TRANSPORTATION CO.	870756103	SWFT	26.27	57,700	1,461,996.70	1,515,779.00
SYMANTEC CORP	871503108	SYMC	20.85	341,100	7,022,359.91	7,111,935.00
SYNOPSYS INC.	871607107	SNPS	26.73	138,499	2,920,092.54	3,702,078.27
TECH DATA CORP	878237106	TECD	37.87	28,700	1,037,825.15	1,086,869.00
TEKTRONIX, INC.	879131100	TEK	29.17	30,100	786,631.87	878,016.99
TELEPHONE & DATA	879433100	TDS	54.33	22,600	757,602.10	1,227,858.00
TELEPHONE & DATA SYSTEMS-SPECIAL	879433860	TDS.S	49.60	41,600	1,334,147.01	2,063,360.00
TEREX CORP	880779103	TEX	64.58	84,200	3,685,157.09	5,437,636.00
TEXAS INSTRS INC	882508104	TXN	28.80	272,100	8,571,772.64	7,836,480.01
THE DIRECTV GROUP INC	25459L106	DTV	24.94	48,400	1,054,320.49	1,207,096.00
TIDEWATER INC	886423102	TDW	48.36	29,500	1,181,264.09	1,426,620.00
TIME WARNER INC.	887317105	TWX	21.78	528,100	9,493,219.96	11,502,018.01
TXU CORPORATION	873168108	TXU	54.21	122,000	6,622,781.08	6,613,619.99
TYSON FOODS INC. CL-A	902494103	TSN	16.45	283,400	4,011,583.77	4,661,929.99
UNIONBANCAL CORPORATION	908906100	UB	61.25	59,600	3,441,320.61	3,650,500.00
UNITED STATES STEEL CORP.	912909108	X	73.14	13,300	821,993.20	972,762.00
UNITED TECHNOLOGIES	913017109	UTX	62.52	79,000	4,894,404.03	4,939,080.00
UNIVISION COMMUNICATIONS	914906102	UVN	35.42	68,700	2,073,715.44	2,433,354.00
US BANCORP	902973304	USB	36.19	278,000	6,252,428.32	10,060,820.00
US CELLULAR CORP.	911684108	USM	69.59	40,400	1,398,203.94	2,811,436.00
UST INC.	902911106	UST	58.20	69,600	3,493,215.92	4,050,720.00
VALERO ENERGY CORP.	91913Y100	VLO	51.16	110,800	6,144,968.00	5,668,528.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5GS GOLDMAN SACHS - 1000						
Instrument: COM COMMON STOCK						
VERIGY LTD	Y93691106	VRGY	17.75	4,848	71,242.43	86,052.00
VERIZON COMMUNICATIONS	92343V104	VZ	37.24	109,400	4,356,851.77	4,074,056.00
WACHOVIA CORP.	929903102	WB	56.95	197,634	8,260,403.13	11,255,256.30
WAL MART STORES INC	931142103	WMT	46.18	53,200	2,146,671.78	2,456,776.00
WASHINGTON MUTUAL INC.	939322103	WM	45.49	93,000	3,556,065.36	4,230,570.00
WELLS FARGO COMPANY	949746101	WFC	35.56	166,200	3,361,015.25	5,910,072.00
WESTERN DIGITAL CORP	958102105	WDC	20.46	4,802	71,450.88	98,248.92
XCEL ENERGY INC	98389B100	XEL	23.06	67,500	1,320,572.96	1,556,550.00
YELLOW ROADWAY CORP	984249102	YRCW	37.73	42,400	1,732,030.21	1,599,752.00
ZIONS BANCORPORATION	989701107	ZION	82.44	10,700	822,936.90	882,108.00
COMMON STOCK TOTAL				25,617,647	724,674,383.13	916,194,346.35
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
ARCHSTONE COMMUNITIES	039583109	ASN	58.21	31,200	1,426,694.62	1,816,152.00
EQUITY OFFICE PROP	294741103	EOP	48.17	139,600	3,926,094.22	6,724,532.00
NEW CENTURY FINANCIAL CORP	6435EV108	NEW	31.59	109,200	4,626,084.98	3,449,628.00
PROLOGIS TRUST	743410102	PLD	60.77	65,900	2,691,569.30	4,004,743.01
SL GREEN RE CORP	78440X101	SLG	132.78	19,300	2,182,724.28	2,562,654.00
REAL ESTATE INVESTMENT TRUST TOTAL				365,200	14,853,167.40	18,557,709.01
GOLDMAN SACHS - 1000 TOTAL				25,982,847	739,527,550.53	934,752,055.36

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
3M COMPANY	88579Y101	MMM	77.93	13,500	912,982.57	1,052,055.00
ABBOTT LABORATORIES	002824100	ABT	48.71	15,400	670,923.17	750,134.00
ABERCROMBIE & FITCH CO	002896207	ANF	69.63	1,000	70,632.00	69,630.00
ACTIVISION INC	004930202	ATVI	17.24	5,300	92,462.84	91,372.00
ACXIOM CORP.	005125109	ACXM	25.65	6,100	147,753.90	156,465.00
ADESA INC	00686U104	KAR	27.75	3,300	81,566.60	91,575.00
ADOBE SYSTEMS INC.	00724F101	ADBE	41.12	8,518	205,830.63	350,260.16
AES CORP	00130H105	AES	22.04	16,400	344,487.04	361,456.00
AETNA INC.	00817Y108	AET	43.18	2,500	58,711.34	107,950.00
AFFILIATED MANAGERS GROUP	008252108	AMG	105.13	5,100	451,943.62	536,163.01
AFLAC INC	001055102	AFL	46.00	21,100	853,342.03	970,600.00
AGCO CORP.	001084102	AG	30.94	13,000	380,431.64	402,220.00
AGERE SYSTEMS INC	00845V308	AGR	19.17	26,400	322,966.80	506,088.00
AGILENT TECHNOLOGIES INC	00846U101	A	34.85	4,900	159,175.28	170,765.00
AIR PROD. & CHEM.	009158106	APD	70.28	4,100	277,701.69	288,148.00
AIRGAS INC	009363102	ARG	40.52	1,600	61,624.24	64,832.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	53.12	19,600	569,306.47	1,041,152.00
ALBEMARLE CORP	012653101	ALB	71.80	6,600	323,417.19	473,880.00
ALBERTO CULVER CL-B	013078100	ACV	21.45	8,100	270,046.36	173,745.00
ALCOA INC.	013817101	AA	30.01	18,200	534,081.18	546,181.99
ALLEGHENY ENERGY INC.	017361106	AYE	45.91	9,000	347,475.47	413,190.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	90.68	6,200	409,310.40	562,216.00
ALLERGAN PHARMACEUTICALS INC.	018490102	AGN	119.74	13,534	1,401,534.51	1,620,561.16
ALLIANCE DATA SYSTEM	018581108	ADS	62.47	13,900	707,626.47	868,333.00
ALLIANT ENERGY CORPORATION	018802108	LNT	37.77	18,500	688,269.77	698,745.00
ALLIED CAP CORP	01903Q108	ALD	32.68	16,000	447,741.52	522,880.00
ALLIED WASTE INDUSTRIES	019589308	AW	12.29	25,400	309,454.20	312,166.00
ALLSTATE CORP	020002101	ALL	65.11	2,100	118,623.40	136,731.00
ALLTEL CORP	020039103	AT	60.48	8,677	392,568.34	524,784.96
ALTRIA GROUP INC	02209S103	MO	85.82	21,100	1,269,125.50	1,810,802.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
AMBAC FINANCIAL GROUP INC.	023139108	ABK	89.07	12,200	989,269.84	1,086,654.00
AMERICAN CAPITAL STRATEGIES	024937104	ACAS	46.26	5,900	210,822.75	272,934.02
AMERICAN EAGLE OUTFITTERS	02553E106	AEOS	31.21	27,750	847,777.27	866,077.50
AMERICAN EXPRESS CO.	025816109	AXP	60.67	19,700	747,453.89	1,195,199.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	35.91	15,300	439,546.93	549,423.00
AMERICAN INTL GROUP	026874107	AIG	71.66	37,400	2,225,761.21	2,680,084.01
AMERICAN POWER CONVERSION	029066107	APCC	30.59	7,700	235,073.90	235,543.00
AMERICAN STANDARD COMPANIES	029712106	ASD	45.85	6,500	293,808.29	298,025.00
AMERICAN TOWER CORP	029912201	AMT	37.28	9,000	151,226.72	335,520.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	54.50	19,300	831,360.15	1,051,850.02
AMERISOURCEBERGEN CORP	03073E105	ABC	44.96	21,800	846,717.46	980,128.00
AMGEN INC	031162100	AMGN	68.31	4,829	319,493.01	329,868.99
AMPHENOL CORP-CL A	032095101	APH	62.08	10,400	608,877.71	645,632.00
AMR CORP.	001765106	AMR	30.23	11,300	218,205.00	341,599.00
AMYLIN PHARMACEUTICALS INC	032346108	AMLN	36.07	1,100	53,889.75	39,677.00
ANADARKO PETROLEUM CORP	032511107	APC	43.52	700	25,950.33	30,464.00
ANHEUSER-BUSCH	035229103	BUD	49.20	20,100	876,971.86	988,920.00
ANNALY CAPITAL MGT., INC	035710409	NLY	13.91	37,700	512,409.00	524,407.00
ANNTAYLOR STORES CORP	036115103	ANN	32.84	14,700	547,409.69	482,748.01
AON CORP	037389103	AOC	35.34	37,100	1,343,955.36	1,311,113.99
APPLE COMPUTER INC.	037833100	AAPL	84.84	8,700	385,511.45	738,108.00
APPLERA CORP - APPLIED BIOSYSTEM	038020103	ABI	36.69	28,600	807,808.56	1,049,334.00
APPLIED MATERIALS INC.	038222105	AMAT	18.45	18,600	322,969.16	343,170.00
ARAMARK CORP. - CL B	038521100	RMK	33.45	26,000	796,701.63	869,700.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	31.96	52,400	1,990,119.42	1,674,704.00
ARMOR HOLDINGS INC	042260109	AH	54.85	2,800	145,903.43	153,580.00
ASHLAND INC	044209104	ASH	69.18	2,600	168,576.07	179,868.00
ASSURANT INC	04621X108	AIZ	55.25	8,500	403,330.67	469,625.00
ASTORIA FINANCIAL CORP.	046265104	AF	30.16	2,300	59,249.40	69,368.00
AT&T INC	00206R102	T	35.75	98,600	2,773,818.62	3,524,949.99

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
ATMOS ENERGY CORP.	049560105	ATO	31.91	7,600	244,186.89	242,516.00
AUTOLIV, INC	052800109	ALV	60.30	17,200	961,867.41	1,037,160.00
AUTOMATIC DATA PROC.	053015103	ADP	49.25	19,300	813,700.57	950,525.00
AUTONATION INC	05329W102	AN	21.32	7,300	147,464.97	155,635.99
AUTOZONE INC	053332102	AZO	115.56	4,400	414,894.23	508,464.00
AVAYA INC	053499109	AV	13.98	15,900	183,125.34	222,282.00
AVERY DENNISON	053611109	AVY	67.93	5,100	310,765.92	346,443.00
AVON PRODUCTS	054303102	AVP	33.04	22,100	698,441.71	730,184.00
BAKER HUGHES CORP	057224107	BHI	74.66	10,400	619,554.84	776,464.00
BALL CORPORATION	058498106	BLL	43.60	1,800	71,543.16	78,480.00
BANK OF AMERICA CORP.	060505104	BAC	53.39	73,430	2,690,657.77	3,920,427.70
BANK OF HAWAII CORP	062540109	BOH	53.95	800	27,944.00	43,160.00
BANK OF NEW YORK CO, INC	064057102	BK	39.37	24,400	830,422.66	960,627.99
BARD C. R. INC.	067383109	BCR	82.97	7,100	572,942.60	589,087.00
BARR PHARMACEUTICALS INC.	068306109	BRL	50.12	13,900	689,744.09	696,668.00
BAXTER INTL	071813109	BAX	46.39	14,500	518,119.63	672,655.00
BB&T CORPORATION	054937107	BBT	43.93	20,300	821,559.45	891,779.01
BEA SYSTEMS INC	073325102	BEAS	12.58	61,500	850,288.25	773,670.00
BEAR STEARNS COMPANIES INC	073902108	BSC	162.78	8,400	859,939.08	1,367,352.00
BECTON DICKINSON & COMPANY	075887109	BDX	70.15	9,200	621,791.43	645,380.00
BELLSOUTH	079860102	BLS	47.11	58,100	2,088,271.44	2,737,091.00
BEMIS CO.	081437105	BMS	33.98	22,600	719,654.41	767,948.00
BERKLEY (WR) CORP	084423102	BER	34.51	28,237	798,179.30	974,458.87
BIOMET INC.	090613100	BMET	41.27	1,900	66,626.97	78,413.00
BLACKROCK INC	09247X101	BLK	151.90	3,100	401,837.59	470,890.00
BMC SOFTWARE	055921100	BMC	32.20	21,500	481,397.67	692,300.00
BOEING CO	097023105	BA	88.84	9,400	595,068.09	835,096.00
BORG WARNER INC.	099724106	BWA	59.02	1,500	92,646.92	88,530.00
BRINKER INTERNATIONAL INC	109641100	EAT	30.16	3,450	85,552.71	104,052.00
BRINKS COMPANY	109696104	BCO	63.92	7,400	396,484.97	473,008.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.32	39,000	960,355.22	1,026,480.00
BROADCOM CORP	111320107	BRCM	32.31	4,850	160,408.64	156,703.50
BROWN & BROWN INC	115236101	BRO	28.21	17,700	519,348.93	499,316.99
BROWN-FORMAN -CL B	115637209	BF.B	66.24	13,900	827,073.26	920,736.00
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	73.81	23,100	1,271,245.53	1,705,011.01
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	40.89	26,100	1,089,660.98	1,067,229.00
CABLEVISION SYSTEMS CORP	12686C109	CVC	28.48	28,700	762,418.42	817,376.00
CABOT CORP	127055101	CBT	43.57	700	25,087.76	30,499.00
CABOT OIL & GAS CORP.	127097103	COG	60.65	1,400	85,881.12	84,910.00
CADENCE DESIGN SYS INC	127387108	CDNS	17.91	1,700	28,907.96	30,447.00
CAMPBELL SOUP CO.	134429109	CPB	38.89	26,200	917,429.93	1,018,918.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	76.82	5,697	437,641.64	437,643.54
CAPITALSOURCE INC	14055X102	CSE	27.31	18,300	417,623.32	499,773.00
CARDINAL HEALTH INC.	14149Y108	CAH	64.43	23,600	1,462,167.03	1,520,548.00
CAREMARK RX INC	141705103	CMX	57.11	6,673	244,621.13	381,095.03
CARLISLE COS INC	142339100	CSL	78.50	6,900	563,751.82	541,650.00
CARMAX INC.	143130102	KMX	53.63	7,500	303,045.88	402,225.00
CARPENTER TECHNOLOGY	144285103	CRS	102.52	2,400	257,656.20	246,048.00
CATERPILLAR INC.	149123101	CAT	61.33	17,300	985,831.16	1,061,009.01
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG	33.20	28,500	712,949.49	946,200.00
CBOT HOLDINGS INC CL A	14984K106	BOT	151.47	1,000	154,610.62	151,470.00
CBS CORP. CL. B	124857202	CBS	31.18	10,250	282,197.14	319,595.00
CDW CORP	12512N105	CDWC	70.32	200	11,946.85	14,064.00
CELGENE CORP	151020104	CELG	57.53	14,700	436,386.67	845,691.01
CENTERPOINT ENERGY INC	15189T107	CNP	16.58	7,000	114,780.36	116,060.00
CENTURYTEL, INC.	156700106	CTL	43.66	19,300	711,842.48	842,638.00
CEPHALON INC	156708109	CEPH	70.41	9,600	540,476.27	675,936.01
CERIDIAN CORP	156779100	CEN	27.98	17,600	435,988.21	492,448.00
CHEVRONTXACO CORP	166764100	CVX	73.53	25,865	1,153,657.71	1,901,853.45
CHICAGO MERCANTILE EXCHANGE	167760107	CME	509.75	1,800	708,310.62	917,550.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
CHOICEPOINT INC.	170388102	CPS	39.38	1,800	76,661.96	70,884.01
CHUBB CORP	171232101	CB	52.91	12,200	483,303.86	645,502.00
CHURCH & DWIGHT INC	171340102	CHD	42.65	6,500	271,918.56	277,225.00
CIGNA CORP.	125509109	CI	131.57	1,400	117,706.61	184,198.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	45.31	2,900	136,723.75	131,399.00
CIRCUIT CITY STORES	172737108	CC	18.98	20,700	541,702.40	392,886.00
CISCO SYSTEMS	17275R102	CSCO	27.33	86,700	1,960,122.84	2,369,511.00
CIT GROUP INC	125581108	CIT	55.77	4,000	209,657.95	223,079.99
CITIGROUP INC.	172967101	C	55.70	97,700	3,475,369.69	5,441,890.00
CITIZENS COMMUNICATIONS CO	17453B101	CZN	14.37	37,100	485,833.72	533,127.00
CITRIX SYSTEMS INC	177376100	CTXS	27.05	10,000	274,554.98	270,500.00
CLAIRE'S STORES INC	179584107	CLE	33.14	4,200	129,633.31	139,188.00
CLEAR CHANNEL COMMUNICATIONS	184502102	CCU	35.54	10,400	318,136.90	369,616.00
CLOROX COMPANY	189054109	CLX	64.15	13,400	766,760.37	859,610.00
COCA COLA CO.	191216100	KO	48.25	30,300	1,386,206.41	1,461,975.00
COCA-COLA ENTERPRISE	191219104	CCE	20.42	32,800	670,792.98	669,776.00
COGNIZANT TECH SOLUTIONS CORP	192446102	CTSH	77.16	7,600	536,000.67	586,416.00
COLDWATER CREEK INC.	193068103	CWTR	24.52	3,600	86,921.88	88,272.00
COLGATE PALMOLIVE	194162103	CL	65.24	29,800	1,671,750.52	1,944,152.00
COLONIAL BANCGROUP INC.	195493309	CNB	25.74	14,800	372,004.80	380,952.00
COMCAST CORP - CL A	20030N101	CMCSA	42.33	42,065	1,437,020.43	1,780,611.45
COMERICA INC.	200340107	CMA	58.68	2,500	142,238.26	146,700.00
COMMERCE BANCORP INC	200519106	CBH	35.27	19,600	649,183.35	691,292.00
COMMERCE BANCSHARES	200525103	CBSH	48.41	6,339	269,853.05	306,870.99
COMMERCIAL METALS CO.	201723103	CMC	25.80	1,000	24,727.26	25,800.00
COMMUNITY HEALTH SYS	203668108	CYH	36.52	1,400	51,029.17	51,128.00
COMPASS BANCSHARES INC	20449H109	CBSS	59.65	7,700	437,027.66	459,305.00
COMPUTER SCIENCES	205363104	CSC	53.37	4,600	254,296.46	245,502.00
CONAGRA FOODS, INC.	205887102	CAG	27.00	27,900	695,918.12	753,300.00
CONOCOPHILLIPS	20825C104	COP	71.95	18,352	764,729.64	1,320,426.38

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
CONSECO INC	208464883	CNO	19.98	19,500	411,082.40	389,609.99
CONSTELLATION BRANDS INC-A	21036P108	STZ	29.02	3,000	83,136.75	87,060.00
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL	41.25	9,900	305,697.29	408,375.00
CONVERGYS CORPORATION	212485106	CVG	23.78	20,100	389,901.19	477,978.00
COOPER CAMERON CORP.	13342B105	CAM	53.05	12,300	504,496.76	652,515.00
COPART INC	217204106	CPRT	30.00	8,500	249,004.60	255,000.00
CORN PRODUCTS INT'L INC.	219023108	CPO	34.54	13,900	460,350.82	480,106.00
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD	87.70	7,100	642,136.75	622,670.02
CORRECTIONS CORP OF	22025Y407	CXW	45.23	13,000	550,270.34	587,990.00
COSTCO WHOLESALE CORP.	22160K105	COST	52.87	12,800	641,305.82	676,736.00
COUNTRYWIDE FINANCIAL CORP	222372104	CFC	42.45	3,500	106,607.64	148,575.00
COVANCE INC	222816100	CVD	58.91	5,300	318,249.51	312,223.00
COVANTA HOLDING CORP.	22282E102	CVA	22.04	11,400	237,452.20	251,256.00
CRANE CO	224399105	CR	36.64	8,800	351,009.32	322,432.00
CROWN CASTLE INTL CO	228227104	CCI	32.30	18,400	542,160.39	594,320.00
CSX CORP.	126408103	CSX	34.43	22,400	619,029.72	771,232.00
CULLEN/FROST BANKERS INC	229899109	CFR	55.82	8,200	452,097.04	457,723.99
CUMMINS INC.	231021106	CMI	118.18	7,600	802,356.16	898,168.01
CVS CORP.	126650100	CVS	30.91	5,300	164,218.33	163,823.00
CYTEC INDUSTRIES	232820100	CYT	56.51	4,500	254,600.38	254,294.99
DANAHER CORP	235851102	DHR	72.44	9,500	507,416.07	688,180.00
DARDEN RESTAURANTS INC	237194105	DRI	40.17	10,300	332,710.23	413,751.00
DAVITA INC.	23918K108	DVA	56.88	2,850	125,782.87	162,108.00
DEAN FOODS CO	242370104	DF	42.28	12,700	464,422.18	536,956.00
DEERE & CO.	244199105	DE	95.07	9,100	729,799.14	865,137.00
DEL MONTE FOODS CO	24522P103	DLM	11.03	32,100	347,065.80	354,063.00
DENTSPLY INTERNATIONAL INC.	249030107	XRAY	29.85	7,000	217,400.60	208,950.00
DIAMOND OFFSHORE DRILLING	25271C102	DO	79.94	1,000	39,138.12	79,940.00
DICKS SPORTING GOODS INC	253393102	DKS	48.99	4,700	238,892.05	230,253.00
DIEBOLD INC	253651103	DBD	46.60	10,000	434,611.67	466,000.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
DILLARDS INC. CL-A	254067101	DDS	34.97	11,900	370,890.45	416,143.00
DISCOVERY HOLDING CO-A	25468Y107	DISCA	16.09	17,100	246,043.26	275,139.00
DISNEY (WALT) CO.	254687106	DIS	34.27	44,390	1,278,885.13	1,521,245.30
DOLLAR TREE STORES INC	256747106	DLTR	30.10	18,600	505,493.92	559,860.00
DOMINION RESOURCES INC-VA	25746U109	D	83.84	3,700	259,151.76	310,208.00
DONALDSON CO INC	257651109	DCI	34.71	2,800	89,351.91	97,188.00
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	35.54	2,700	89,509.28	95,958.01
DOVER CORP.	260003108	DOV	49.02	18,800	897,241.44	921,576.00
DOW JONES & CO INC	260561105	DJ	38.00	6,300	245,767.77	239,400.00
DPL INC	233293109	DPL	27.78	1,400	30,841.38	38,892.00
DST SYSTEMS INC	233326107	DST	62.63	8,100	447,103.28	507,303.00
DUKE ENERGY CORPORATION	26441C105	DUK	33.21	4,192	113,249.60	139,216.32
DUN & BRADSTREET CORP	26483E100	DNB	82.79	1,700	107,418.52	140,743.00
E I DUPONT DE NEM.	263534109	DD	48.71	13,400	579,588.23	652,714.00
E*TRADE GROUP INC.	269246104	ETFC	22.42	2,700	66,708.85	60,534.01
EAST WEST BANCORP INC.	27579R104	EWBC	35.42	6,300	244,788.57	223,146.01
EASTMAN CHEMICAL CO.	277432100	EMN	59.31	2,600	149,676.97	154,206.00
EATON CORP.	278058102	ETN	75.14	6,000	428,951.82	450,840.00
EATON VANCE CORP.	278265103	EV	33.01	900	22,736.97	29,708.99
ECHOSTAR COMMUNICATIONS - A	278762109	DISH	38.03	10,100	351,221.05	384,103.00
ECOLAB INC	278865100	ECL	45.20	22,300	732,092.88	1,007,960.00
EDWARDS (A.G.) INC	281760108	AGE	63.29	2,700	111,914.08	170,883.00
EDWARDS LIFESCIENCES	28176E108	EW	47.04	3,600	163,057.20	169,344.00
ELECTRONIC DATA SYSTEMS	285661104	EDS	27.55	2,200	56,749.97	60,610.00
ELI LILLY & COMPANY	532457108	LLY	52.10	16,700	890,052.01	870,070.00
EMBARQ CORP	29078E105	EQ	52.56	1,782	61,965.37	93,661.92
EMDEON CORP.	290849108	HLTH	12.39	44,800	530,022.65	555,072.00
EMERSON ELECTRIC CO	291011104	EMR	44.09	32,000	1,274,343.88	1,410,879.99
ENDO PHARMACEUTICALS	29264F205	ENDP	27.58	2,900	83,428.12	79,982.00
ENERGEN CORP.	29265N108	EGN	46.94	1,800	85,055.97	84,492.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
ENERGIZER HOLDINGS INC.	29266R108	ENR	70.99	10,200	716,274.99	724,098.00
ENERGY EAST CORP.	29266M109	EAS	24.80	6,500	159,467.69	161,200.00
ENTERGY CORP.	29364G103	ETR	92.32	1,800	165,840.01	166,176.00
EQUIFAX INC	294429105	EFX	40.60	1,800	61,523.38	73,080.00
ERIE INDTY CO	29530P102	ERIE	57.98	1,700	86,517.38	98,566.00
ESTEE LAUDER CO.	518439104	EL	40.82	8,700	352,968.54	355,134.00
EXELON CORP	30161N101	EXC	61.89	7,900	273,026.92	488,931.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	40.50	21,100	898,434.17	854,549.99
EXPRESS SCRIPTS	302182100	ESRX	71.60	4,800	364,606.91	343,679.99
EXXON MOBIL CORPORATION	30231G102	XOM	76.63	110,200	4,676,342.10	8,444,626.00
FACTSET RESEARCH SYSTEMS INC.	303075105	FDS	56.48	1,600	68,633.34	90,368.00
FAMILY DOLLAR STORES	307000109	FDO	29.33	27,100	685,309.42	794,843.00
FASTENAL CO	311900104	FAST	35.88	6,400	273,746.37	229,632.01
FED. NATL. MTG. ASSN.	313586109	FNM	59.39	7,200	413,227.53	427,608.00
FEDERATED DEPARTMENT STORES	31410H101	FD	38.13	11,624	430,548.56	443,223.12
FEDEX CORPORATION	31428X106	FDX	108.62	10,600	1,152,560.12	1,151,371.99
FIDELITY NATIONAL FINANCIAL INC.	31620R105	FNF	23.88	5,875	101,457.92	140,295.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	40.09	16,614	610,872.02	666,055.25
FIFTH THIRD BANCORP	316773100	FITB	40.93	1,900	70,487.91	77,767.00
FIRST DATA CORP	319963104	FDC	25.52	19,900	464,833.98	507,847.99
FIRST ENERGY CORP.	337932107	FE	60.30	14,600	694,088.50	880,380.00
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN	41.78	3,900	155,656.65	162,942.00
FMC CORP.	302491303	FMC	76.55	1,400	100,167.98	107,170.00
FMC TECHNOLOGIES INC	30249U101	FTI	61.63	10,800	580,788.27	665,604.00
FOOT LOCKER INC	344849104	FL	21.93	33,400	817,580.86	732,462.00
FOREST CITY ENTERPRI	345550107	FCE.A	58.40	14,000	573,006.92	817,600.00
FOREST LABORATORIES INC.	345838106	FRX	50.60	24,800	1,074,849.80	1,254,880.01
FORTUNE BRANDS INC.	349631101	FO	85.39	600	35,197.70	51,234.00
FOUNDATION COAL HOLDINGS INC	35039W100	FCL	31.76	2,400	77,089.33	76,224.00
FPL GROUP INC.	302571104	FPL	54.42	1,800	98,602.70	97,956.00

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Group: DOMESTIC EQUITIES - External						
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Instrument: COM COMMON STOCK						
FRANKLIN RESOURCES INC	354613101	BEN	110.17	18,400	1,226,687.34	2,027,128.00
FREDDIE MAC	313400301	FRE	67.90	3,400	193,855.64	230,860.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	55.73	700	44,583.66	39,011.00
FRONTIER OIL CORP	35914P105	FTO	28.74	13,400	398,745.87	385,116.00
FULTON FINANCIAL CORP	360271100	FULT	16.70	2,801	47,086.48	46,776.70
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	29.55	4,300	115,002.69	127,064.99
GAMESTOP CORP.	36467W109	GME	55.11	3,100	155,459.69	170,841.00
GANNETT INC	364730101	GCI	60.46	1,100	76,573.77	66,506.00
GAP INC	364760108	GPS	19.50	8,200	160,457.87	159,900.00
GARDNER DENVER MACHINERY	365558105	GDI	37.31	9,200	309,487.82	343,252.00
GENENTECH INC.	368710406	DNA	81.13	1,100	92,945.35	89,243.00
GENERAL DYNAMICS CORP.	369550108	GD	74.35	13,100	787,785.17	973,985.00
GENERAL ELECTRIC CO	369604103	GE	37.21	238,700	7,243,446.54	8,882,026.99
GENERAL MILLS INC	370334104	GIS	57.60	16,700	847,211.07	961,920.00
GENERAL MOTORS CORP	370442105	GM	30.72	12,000	390,815.84	368,640.00
GENUINE PARTS CO	372460105	GPC	47.43	16,700	697,864.26	792,081.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	34.21	15,900	537,258.10	543,939.00
GILEAD SCIENCES INC.	375558103	GILD	64.93	9,800	566,732.71	636,313.98
GLOBAL PAYMENTS INC	37940X102	GPN	46.30	2,000	77,350.25	92,600.00
GOLDMAN SACHS GROUP INC	38141G104	GS	199.35	11,900	1,602,261.18	2,372,265.00
GOOGLE INC - CL A	38259P508	GOOG	460.48	4,700	1,800,130.35	2,164,256.01
GRACO INC.	384109104	GGG	39.62	3,700	152,001.67	146,594.00
GRAINGER W W INC	384802104	GWW	69.94	4,400	318,857.62	307,736.01
GREAT PLAINS ENERGY INC	391164100	GXP	31.80	8,700	277,134.72	276,660.00
HALLIBURTON COMPANY	406216101	HAL	31.05	2,100	22,946.35	65,205.00
HANSEN NATURAL CORP	411310105	HANS	33.68	9,800	327,195.20	330,064.01
HARLEY-DAVIDSON INC	412822108	HOG	70.47	10,400	563,703.30	732,888.00
HARMAN INTERNATIONAL	413086109	HAR	99.91	1,000	92,994.44	99,910.01
HARRAH'S ENTERTAINMENT INC.	413619107	HET	82.72	3,467	246,425.01	286,790.24
HARSCO CORP	415864107	HSC	76.10	3,000	227,307.96	228,300.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
HARTFORD FINL SERVICES	416515104	HIG	93.31	4,200	286,094.99	391,902.00
HASBRO INC	418056107	HAS	27.25	5,800	155,603.60	158,050.00
HAWAIIAN ELECTRIC INDS	419870100	HE	27.15	2,600	70,336.55	70,590.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	32.09	9,400	258,993.55	301,645.99
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	21.11	3,000	73,838.16	63,330.00
HEALTH NET INC	42222G108	HNT	48.66	1,100	47,669.28	53,526.00
HEINZ H. J. CO.	423074103	HNZ	45.01	24,400	1,043,921.28	1,098,244.00
HENRY SCHEIN INC	806407102	HSIC	48.98	8,400	372,373.94	411,432.00
HERSHEY FOODS CORP.	427866108	HSY	49.80	2,600	122,779.19	129,480.00
HESS CORP.	42809H107	HES	49.57	5,300	203,393.75	262,721.00
HEWLETT-PACKARD CO	428236103	HPQ	41.19	44,100	1,136,668.35	1,816,478.99
HILLENBRAND IND.	431573104	HB	56.93	13,100	735,299.37	745,783.00
HILTON HOTELS CORP.	432848109	HLT	34.90	11,500	318,606.02	401,350.00
HOLLY CORP	435758305	HOC	51.40	6,600	316,571.78	339,240.00
HONEYWELL INTERNATIONAL INC	438516106	HON	45.24	2,200	76,732.46	99,528.00
HORMEL FOODS CORP	440452100	HRL	37.34	11,900	405,535.31	444,346.00
HOSPIRA INC	441060100	HSP	33.58	1,890	73,260.04	63,466.19
HUBBELL INC	443510201	HUB.B	45.21	1,500	68,836.55	67,815.00
HUDSON CITY BANCORP INC	443683107	HCBK	13.88	58,100	777,609.43	806,428.01
HUMANA INC.	444859102	HUM	55.31	8,500	446,552.13	470,135.01
IAC/INTERACTIVE CORP	44919P300	IACI	37.16	7,700	217,949.78	286,132.02
IDEARC INC	451663108	IAR	28.65	2,650	76,121.54	75,922.50
IDEXX LABS INC.	45168D104	IDXX	79.30	6,100	444,073.61	483,730.00
ILLINOIS TOOL WORKS	452308109	ITW	46.19	1,300	66,258.30	60,047.00
IMCLONE SYSTEMS	45245W109	IMCL	26.76	6,600	230,953.19	176,616.01
IMS HEALTH INC.	449934108	RX	27.48	17,100	451,457.26	469,908.00
INDYMAC BANCORP INC	456607100	NDE	45.16	4,300	196,901.80	194,188.00
INGRAM MICRO INC CL A	457153104	IM	20.41	8,800	155,690.38	179,608.00
INTEGRATED DEVICE TECH INC	458118106	IDTI	15.48	35,200	539,765.41	544,896.00
INTEL CORP.	458140100	INTC	20.25	59,200	1,474,807.41	1,198,800.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE	107.90	2,500	239,549.86	269,750.00
INTERNATIONAL PAPER	460146103	IP	34.10	21,700	728,930.55	739,969.99
INTERNATL FLAVORS & FRAGRANCES	459506101	IFF	49.16	14,400	610,600.05	707,904.00
INTERPUBLIC GROUP	460690100	IPG	12.24	7,100	84,500.99	86,904.00
INTL BUS MACH CORP	459200101	IBM	97.15	18,900	1,567,368.83	1,836,135.00
INTL GAME TECHNOLOGY	459902102	IGT	46.20	34,500	1,317,192.75	1,593,900.00
INTUIT INC.	461202103	INTU	30.51	26,300	630,431.00	802,413.00
INVESTORS FINANCIAL SERVICES CORP	461915100	IFIN	42.67	4,400	194,691.77	187,747.99
INVITROGEN CORP	46185R100	IVGN	56.59	600	46,691.59	33,954.00
ITT CORP	450911102	ITT	56.82	3,700	170,567.37	210,234.00
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	66.37	5,200	335,517.37	345,124.01
J C PENNEY INC	708160106	JCP	77.36	7,600	522,686.55	587,936.00
JACOBS ENGINEERING GROUP	469814107	JEC	81.54	3,000	177,585.45	244,620.00
JARDEN CORP	471109108	JAH	34.79	2,500	88,294.12	86,975.00
JEFFRIES GROUP INC	472319102	JEF	26.82	15,000	430,386.59	402,300.00
JM SMUCKER CO	832696405	SJM	48.47	7,000	340,412.57	339,290.00
JOHNSON & JOHNSON	478160104	JNJ	66.02	49,900	2,518,479.53	3,294,397.99
JOHNSON CONTROLS	478366107	JCI	85.92	21,800	1,704,230.33	1,873,055.99
JONES APPAREL GROUP INC	480074103	JNY	33.43	19,400	614,578.28	648,542.00
JONES LANG LASALLE I	48020Q107	JLL	92.17	7,100	603,471.33	654,407.00
JPMORGAN CHASE & CO.	46625H100	JPM	48.30	46,312	1,693,564.29	2,236,869.60
KELLOGG CO.	487836108	K	50.06	16,000	685,212.53	800,960.00
KENNAMETAL INC	489170100	KMT	58.85	1,400	81,401.40	82,390.00
KEYCORP	493267108	KEY	38.03	11,700	350,248.61	444,951.00
KEYSPAN CORPORATION	49337W100	KSE	41.18	25,700	1,049,830.52	1,058,326.00
KIMBERLY-CLARK CORP	494368103	KMB	67.95	6,400	423,886.27	434,880.00
KINDER MORGAN INC.	49455P101	KMI	105.75	4,700	384,167.90	497,025.00
KING PHARMACEUTICALS	495582108	KG	15.92	28,700	443,086.96	456,903.99
KOHLS CORP	500255104	KSS	68.43	9,800	591,654.93	670,614.01
KRAFT FOODS INC - A	50075N104	KFT	35.70	12,700	436,179.47	453,390.00

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Group: DOMESTIC EQUITIES - External						
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Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
KROGER CO.	501044101	KR	23.07	35,700	717,713.54	823,599.00
LABORATORY CRP OF AMER HLDGS	50540R409	LH	73.47	17,600	974,316.01	1,293,072.00
LAIDLAW INTERNATIONAL INC	50730R102	LI	30.43	5,400	151,894.59	164,322.00
LAM RESEARCH CORP	512807108	LRCX	50.62	11,800	427,392.99	597,316.00
LAMAR ADVERTISING CO	512815101	LAMR	65.39	7,600	347,225.95	496,964.00
LAS VEGAS SANDS CORP	517834107	LVS	89.48	3,000	236,150.06	268,440.00
LEAP WIRELESS INTERNATIONAL INC	521863308	LEAP	59.47	3,300	165,791.20	196,251.00
LEGG MASON INC.	524901105	LM	95.05	2,950	245,608.77	280,397.50
LEGGETT & PLATT INC	524660107	LEG	23.90	10,700	261,494.65	255,730.00
LEHMAN BROTHERS HOLDING	524908100	LEH	78.12	23,136	1,038,446.56	1,807,384.32
LEUCADIA NATIONAL CORP	527288104	LUK	28.20	28,000	803,642.19	789,599.99
LEXMARK INTERNATIONAL INC.	529771107	LXK	73.20	9,400	610,456.65	688,080.00
LIBERTY GLOBAL INC	530555101	LBTYA	29.15	16,300	393,493.28	475,145.00
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	97.98	15,300	1,311,723.24	1,499,094.00
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	21.57	25,700	543,933.17	554,349.00
LIFEPOINT HOSPITALS INC.	53219L109	LPNT	33.70	2,200	76,148.71	74,140.00
LIMITED BRANDS INC.	532716107	LTD	28.94	14,700	393,610.22	425,418.00
LINCARE HOLDINGS INC.	532791100	LNCR	39.84	1,400	59,494.03	55,776.00
LINCOLN ELEC HLDGS I	533900106	LECO	60.42	1,300	76,710.72	78,546.00
LINCOLN NATIONAL CORP	534187109	LNC	66.40	4,300	221,934.68	285,519.99
LINEAR TECHNOLOGY CORP	535678106	LLTC	30.32	7,200	252,819.98	218,304.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	92.07	11,600	778,474.12	1,068,012.00
LOEWS CORP	540424108	LTR	41.47	69,500	1,758,950.65	2,882,165.00
LOEWS CORP - CAROLINA GROUP	540424207	CG	64.72	14,600	657,175.41	944,912.00
M&T BANK CORPORATION	55261F104	MTB	122.16	8,400	886,796.32	1,026,144.00
MANITOWOC COMPANY INC.	563571108	MTW	59.43	10,800	531,578.21	641,844.00
MANOR CARE INC.	564055101	HCR	46.92	14,300	675,995.82	670,956.00
MANPOWER INC	56418H100	MAN	74.93	13,000	790,418.52	974,090.00
MARATHON OIL CORP	565849106	MRO	92.50	14,560	945,126.26	1,346,800.01
MARKEL CORP	570535104	MKL	480.10	500	218,700.29	240,050.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
MARRIOTT INT'L INC CL-A	571903202	MAR	47.72	5,100	196,709.95	243,372.00
MARSH & MCLENNAN COS.	571748102	MMC	30.66	32,200	968,349.20	987,252.00
MARSHALL & ILSLEY CORP	571834100	MI	48.11	3,800	137,926.47	182,818.00
MASTERCARD INC-CLASS A	57636Q104	MA	98.49	1,700	78,519.57	167,433.00
MATTEL INC.	577081102	MAT	22.66	30,300	644,882.46	686,598.00
MCAFEE INC	579064106	MFE	28.38	2,900	82,443.25	82,302.00
McCORMICK & CO	579780206	MKC	38.56	21,400	779,323.97	825,184.00
MCDONALDS CORPORATION	580135101	MCD	44.33	16,100	545,896.15	713,713.01
MCGRAW HILL INC	580645109	MHP	68.02	14,000	565,505.82	952,280.00
MCKESSON CORP	58155Q103	MCK	50.70	12,500	615,255.89	633,750.01
MDU RESOURCES GROUP	552690109	MDU	25.64	10,750	243,394.71	275,630.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	53.44	38,321	1,988,949.85	2,047,874.24
MEDTRONIC INC	585055106	MDT	53.51	24,900	1,137,902.36	1,332,398.99
MELLON FINANCIAL CORP.	58551A108	MEL	42.15	27,100	975,925.91	1,142,265.00
MEMC ELECTR MATLS IN	552715104	WFR	39.14	500	9,161.10	19,570.00
MERCANTILE BANC.	587405101	MRBK	46.79	5,600	194,037.02	262,024.00
MERCK & CO INC	589331107	MRK	43.60	63,000	2,156,398.77	2,746,799.99
MEREDITH CORPORATION	589433101	MDP	56.35	1,900	102,434.32	107,065.00
MERRILL LYNCH & CO. INC.	590188108	MER	93.10	22,700	1,506,221.28	2,113,370.00
METLIFE INC	59156R108	MET	59.01	9,700	358,441.61	572,396.99
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	78.85	5,300	286,036.84	417,905.00
MGIC INVESTMENT CORP	552848103	MTG	62.54	1,200	79,181.44	75,048.00
MGM MIRAGE	552953101	MGM	57.35	1,500	84,200.48	86,025.00
MICRON TECHNOLOGY INC	595112103	MU	13.96	27,100	400,032.66	378,315.99
MICROSOFT CORP.	594918104	MSFT	29.86	143,300	4,323,531.10	4,278,938.00
MILLIPORE CORPORATION	601073109	MIL	66.60	500	32,031.75	33,300.01
MIRANT CORP NEW	60467R100	MIR	31.57	7,900	210,314.62	249,403.00
MOLEX INC	608554101	MOLX	31.63	27,600	961,076.25	872,988.00
MOLSON COORS BREWING CO	60871R209	TAP	76.44	4,500	306,272.61	343,980.00
MONEYGRAM INTERNATIONAL INC.	60935Y109	MGI	31.36	6,000	182,456.31	188,160.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
MONSANTO COMPANY	61166W101	MON	52.53	6,200	279,067.74	325,686.01
MOODY'S CORPORATION	615369105	MCO	69.06	9,400	466,620.45	649,164.00
MORGAN STANLEY DEAN WITTER &	617446448	MS	81.43	12,000	748,333.91	977,160.00
MOSAIC COMPANY	61945A107	MOS	21.36	3,900	89,287.15	83,304.00
MOTOROLA INC	620076109	MOT	20.56	2,500	49,828.52	51,400.01
MYLAN LABS	628530107	MYL	19.96	34,500	660,479.31	688,620.01
NATIONAL CITY CORP	635405103	NCC	36.56	17,700	611,892.56	647,112.00
NATIONAL FUEL & GAS	636180101	NFG	38.54	8,300	264,943.11	319,882.00
NATIONAL INSTRUMENTS CORP.	636518102	NATI	27.24	2,600	73,581.47	70,824.00
NATIONWIDE FINANCIAL SERVICE	638612101	NFS	54.20	4,700	218,115.85	254,740.00
NCR CORPORATION	62886E108	NCR	42.76	11,900	444,056.85	508,844.00
NETWORK APPLIANCE INC.	64120L104	NTAP	39.28	20,700	679,566.65	813,096.00
NEW YORK COMMUNITY BANCORP	649445103	NYB	16.10	49,800	830,978.98	801,780.00
NEWELL RUBBERMAID INC.	651229106	NWL	28.95	39,900	909,660.90	1,155,105.00
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	45.15	10,800	556,627.26	487,620.00
NEWS CORP INC-CL A	65248E104	NWS.A	21.48	92,900	1,590,326.84	1,995,492.00
NIKE INC. -CL B	654106103	NKE	99.03	2,500	135,279.75	247,575.00
NISOURCE INCORPORATED	65473P105	NI	24.10	9,800	236,506.02	236,180.00
NORFOLK SOUTHERN CORP.	655844108	NSC	50.29	7,700	368,346.07	387,233.01
NORTHEAST UTILITIES	664397106	NU	28.16	16,100	400,399.28	453,376.00
NORTHERN TRUST CORP	665859104	NTRS	60.69	14,800	765,440.71	898,211.98
NORTHROP GRUMMAN CORP.	666807102	NOC	67.70	10,306	593,567.02	697,716.20
NOVELLUS SYSTEMS INC.	670008101	NVLS	34.42	7,500	191,402.14	258,150.00
NRG ENERGY INC.	629377508	NRG	56.01	17,400	805,300.51	974,574.01
NSTAR CO.	67019E107	NST	34.36	8,500	292,390.49	292,060.00
NTL INC.	62941W101	NTLI	25.24	7,435	188,754.44	187,659.40
NUCOR CORP	670346105	NUE	54.66	12,600	657,493.82	688,716.00
NUTRI/SYSTEM INC	67069D108	NTRI	63.39	7,300	426,358.31	462,747.00
NUVEEN INVESTMENTS INC-CL A	67090F106	JNC	51.88	10,400	461,865.54	539,552.00
NVIDIA CORP	67066G104	NVDA	37.01	14,100	474,638.59	521,841.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	48.83	11,908	334,520.84	581,467.64
OCEANEERING INT'L. INC.	675232102	OII	39.70	6,300	240,315.42	250,110.00
OFFICE DEPOT INC	676220106	ODP	38.17	37,200	1,160,139.47	1,419,924.01
OFFICEMAX INC	67622P101	OMX	49.65	15,000	649,570.97	744,750.00
OGE ENERGY CORP	670837103	OGE	40.00	16,800	642,798.34	672,000.00
OLD REPUBLIC INT'L CORP.	680223104	ORI	23.28	26,000	563,802.30	605,280.00
OMNICARE INC.	681904108	OCR	38.63	5,200	278,827.07	200,876.00
OMNICOM GROUP	681919106	OMC	104.54	9,100	790,732.11	951,314.00
ONEOK INC.	682680103	OKE	43.12	16,300	672,196.25	702,856.00
ORACLE SYS. CORP.	68389X105	ORCL	17.14	83,141	1,182,302.64	1,425,036.73
OSHKOSH TRUCK CORPORATION	688239201	OSK	48.42	11,600	551,277.30	561,672.01
OVERSEAS SHIPHOLDING GROUP	690368105	OSG	56.30	4,300	258,751.46	242,090.00
PACCAR INC	693718108	PCAR	64.90	1,650	44,170.37	107,085.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	47.33	15,600	423,849.92	738,348.00
PACTIV CORPORATION	695257105	PTV	35.69	24,200	671,211.36	863,698.00
PARKER-HANNIFIN CORP.	701094104	PH	76.88	10,800	826,202.60	830,304.02
PAYCHEX INC	704326107	PAYX	39.54	5,800	220,495.22	229,332.02
PEDIATRIX MEDICAL GROUP INC.	705324101	PDX	48.90	1,700	75,776.44	83,130.00
PEOPLES BK BRIDGEPOR	710198102	PBCT	44.62	6,650	287,249.10	296,722.99
PEPCO HOLDINGS INC.	713291102	POM	26.01	3,000	76,984.54	78,030.00
PEPSI BOTTLING GROUP INC	713409100	PBG	30.91	24,100	742,754.58	744,931.00
PEPSICO INC.	713448108	PEP	62.55	38,900	1,733,162.84	2,433,195.00
PFIZER INC.	717081103	PFE	25.90	173,880	4,430,637.18	4,503,492.01
PHARMACEUTICAL PRODUCT	717124101	PPDI	32.22	5,600	164,641.05	180,432.00
PHELPS DODGE CORP.	717265102	PD	119.72	6,900	560,918.50	826,068.00
PHILADELPHIA CONS HLDG CO	717528103	PHLY	44.56	4,000	162,888.99	178,240.00
PITNEY-BOWES, INC.	724479100	PBI	46.19	1,200	53,413.90	55,428.00
PMI GROUP INC.	69344M101	PMI	47.17	8,600	387,853.30	405,662.00
PNC FINANCIAL SERVICES GROUP	693475105	PNC	74.04	13,000	864,967.80	962,520.01
POLO RALPH LAUREN CORP	731572103	RL	77.66	2,900	162,951.76	225,214.01

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Group: DOMESTIC EQUITIES - External						
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PPG INDUSTRIES INC.	693506107	PPG	64.21	9,600	642,968.62	616,416.00
PPL CORPORATION	69351T106	PPL	35.84	1,000	18,208.67	35,840.00
PRAXAIR INC.	74005P104	PX	59.33	2,100	54,039.47	124,593.00
PRECISION CASTPARTS CORP	740189105	PCP	78.28	8,900	297,079.93	696,692.00
PRIME MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	2,692,318	2,692,317.72	2,692,317.71
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	58.70	10,000	474,027.27	586,999.99
PROCTER & GAMBLE CO	742718109	PG	64.27	59,482	2,530,765.70	3,822,908.14
PROGRESSIVE CORP	743315103	PGR	24.22	37,400	858,656.96	905,828.00
PROTECTIVE LIFE CORP	743674103	PL	47.50	300	11,040.82	14,250.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	85.86	7,400	432,580.59	635,364.00
PUBLIC SVC ENTERPRISES	744573106	PEG	66.38	14,500	855,731.19	962,510.00
PUGET ENERGY INC	745310102	PSD	25.36	900	19,640.84	22,824.00
QLOGIC CORPORATION	747277101	QLGC	21.92	27,400	472,026.92	600,607.99
QUALCOMM INC	747525103	QCOM	37.79	8,300	287,363.66	313,656.99
QUEST DIAGNOSTICS INC	74834L100	DGX	53.00	9,600	515,362.88	508,800.00
RADIAN GROUP INC.	750236101	RDN	53.91	15,600	936,521.91	840,995.99
RAMBUS INC DEL	750917106	RMBS	18.93	12,500	243,772.73	236,625.00
RAYMOND JAMES FINANCIAL INC	754730109	RJF	30.31	11,700	343,491.87	354,627.00
RAYTHEON COMPANY	755111507	RTN	52.80	13,800	546,861.58	728,640.00
RED HAT INC	756577102	RHT	23.00	7,200	155,679.30	165,600.01
REGIONS FINANCIAL CORP.	7591EP100	RF	37.40	25,769	856,940.98	963,760.60
REINSURANCE GROUP AM	759351109	RGA	55.70	5,500	262,235.12	306,350.00
RELIANT RESOURCES INC	75952B105	RRI	14.21	27,600	357,946.20	392,196.00
REPUBLIC SERVICES INC	760759100	RSG	40.67	3,800	109,486.44	154,546.00
RESMED INC	761152107	RMD	49.22	3,500	132,455.86	172,270.00
REYNOLDS AMERICAN INC	761713106	RAI	65.47	23,400	1,266,804.47	1,531,998.00
ROBERT HALF INTL INC	770323103	RHI	37.12	4,700	179,617.09	174,464.01
ROCKWELL AUTOMATION INC	773903109	ROK	61.08	6,100	396,208.21	372,588.00
ROCKWELL COLLINS	774341101	COL	63.29	5,800	244,723.03	367,082.00
ROHM & HAAS CO	775371107	ROH	51.12	8,700	404,874.03	444,743.99

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
ROPER INDUSTRIES INC	776696106	ROP	50.24	800	26,723.26	40,192.00
ROSS STORES INC	778296103	ROST	29.30	22,800	584,058.90	668,040.00
RYDER SYS. INC.	783549108	R	51.06	13,500	706,814.65	689,310.00
SABRE HOLDINGS CORP.	785905100	TSG	31.89	13,300	319,278.40	424,137.00
SAFECO CORP.	786429100	SAF	62.55	6,100	291,495.12	381,555.01
SAFeway INC	786514208	SWY	34.56	34,100	831,939.87	1,178,496.01
SAKS INCORPORATED	79377W108	SKS	17.82	13,700	263,717.98	244,134.00
SALLY BEAUTY CO INC	79546E104	SBH	7.80	4,400	31,184.43	34,320.00
SCANA CORP	80589M102	SCG	40.62	800	30,409.60	32,496.00
SCHERING-PLOUGH	806605101	SGP	23.64	18,800	357,940.35	444,432.00
SCHWAB (CHARLES) CORP	808513105	SCHW	19.34	16,600	219,401.70	321,044.01
SCRIPPS CO. E.W. CL A	811054204	SSP	49.94	1,900	89,075.51	94,886.00
SEACOR SMIT INC.	811904101	CKH	99.14	800	77,098.13	79,312.00
SEALED AIR CORP.	81211K100	SEE	64.92	2,400	118,543.21	155,808.00
SEARS HOLDINGS CORP	812350106	SHLD	167.93	2,371	387,573.64	398,162.03
SEI INVESTMENTS CO	784117103	SEIC	59.56	3,800	172,379.52	226,328.00
SEMPRA ENERGY	816851109	SRE	56.04	8,200	303,607.69	459,528.00
SHERWIN-WILLIAMS CO	824348106	SHW	63.58	10,400	394,232.01	661,232.00
SIERRA HEALTH SERVICES	826322109	SIE	36.04	4,100	173,741.37	147,764.01
SIGMA-ALDRICH	826552101	SIAL	77.72	1,200	75,543.52	93,264.00
SLM CORP	78442P106	SLM	48.77	8,200	380,577.60	399,914.00
SMITH INTERNATIONAL INC	832110100	SII	41.07	1,200	45,943.76	49,284.00
SMURFIT-STONE CONTAINER	832727101	SSCC	10.56	12,400	142,254.08	130,944.00
SNAP-ON TOOLS CORP.	833034101	SNA	47.64	10,300	370,385.98	490,692.00
SONOCO PRODUCTS CO	835495102	SON	38.06	13,100	398,380.37	498,586.00
SOUTHERN CO	842587107	SO	36.86	2,500	72,124.53	92,150.00
SOUTHWEST AIRLINES	844741108	LUV	15.32	29,700	499,532.39	455,003.99
SPRINT NEXTEL CORP	852061100	S	18.89	5,956	101,090.42	112,508.84
SPX CORP.	784635104	SPW	61.16	2,900	131,893.38	177,364.00
ST PAUL TRAVELERS COS INC	792860108	STA	53.69	19,846	862,975.52	1,065,531.76

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
STANCORP FINANCIAL GROUP	852891100	SFG	45.05	5,100	247,827.01	229,755.01
STARBUCKS CORP.	855244109	SBUX	35.42	22,800	753,778.86	807,576.00
STATE STREET CORP	857477103	STT	67.44	15,600	895,973.96	1,052,064.00
STEEL DYNAMICS INC	858119100	STLD	32.45	9,400	268,900.09	305,030.00
STERICYCLE INC	858912108	SRCL	75.50	3,900	231,144.24	294,450.00
STRYKER CORP.	863667101	SYK	55.11	6,100	301,079.77	336,171.00
SUNOCO, INC.	86764P109	SUN	62.36	1,200	65,765.04	74,832.00
SUNTRUST BANKS INC.	867914103	STI	84.45	7,827	564,988.74	660,990.15
SUPER VALU STORES INC.	868536103	SVU	35.75	5,411	150,648.32	193,443.24
SUPERIOR ENERGY SVCS	868157108	SPN	32.68	4,900	144,142.87	160,132.00
SYMANTEC CORP	871503108	SYMC	20.85	15,963	304,930.47	332,828.55
SYMBOL TECHNOLOGIES INC	871508107	SBL	14.94	26,000	355,955.18	388,440.00
SYNOPSYS INC.	871607107	SNPS	26.73	20,000	381,694.46	534,600.00
SYNOVUS FINANCIAL CORP	87161C105	SNV	30.83	6,400	178,339.73	197,312.00
SYSCO CORP.	871829107	SY	36.76	15,800	535,031.91	580,808.00
T ROWE PRICE GROUP INC.	74144T108	TROW	43.77	18,500	504,051.80	809,745.00
TARGET CORP	87612E106	TGT	57.05	2,300	109,654.88	131,215.01
TCF FINANCIAL CORP	872275102	TCB	27.42	2,800	72,588.80	76,776.00
TD BANKNORTH INC	87235A101	BNK	32.28	3,223	92,907.23	104,038.44
TECH DATA CORP	878237106	TECD	37.87	7,200	264,617.42	272,664.00
TEKTRONIX, INC.	879131100	TEK	29.17	13,700	449,342.12	399,629.01
TELEPHONE & DATA	879433100	TDS	54.33	4,100	215,528.78	222,753.00
TEMPLE-INLAND INC.	879868107	TIN	46.03	2,800	95,834.60	128,884.00
TEREX CORP	880779103	TEX	64.58	4,400	182,972.44	284,151.99
TETRA TECHNOLOGIES INC.	88162F105	TTI	25.58	8,200	207,755.03	209,756.00
TEXAS INSTRS INC	882508104	TXN	28.80	2,400	75,300.61	69,120.00
TEXTRON INC.	883203101	TXT	93.77	5,600	483,921.05	525,112.00
THE DIRECTV GROUP INC	25459L106	DTV	24.94	44,600	771,677.42	1,112,324.00
THE FIRST MARBLEHEAD CORP	320771108	FMD	54.65	8,100	294,546.21	442,665.00
THE HANOVER INSURANCE GROUP	410867105	THG	48.80	2,100	84,217.98	102,480.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
THERMO ELECTRON CORP.	883556102	TMO	45.29	27,372	974,181.25	1,239,677.88
THOMAS & BETTS CORP.	884315102	TNB	47.28	9,500	463,663.95	449,160.00
THOR INDUSTRIES INC	885160101	THO	43.99	3,400	150,995.85	149,566.00
TIM HORTONS INC	88706M103	THI	28.96	7,854	172,878.75	227,451.85
TIME WARNER INC.	887317105	TWX	21.78	26,800	635,957.09	583,704.00
TITANIUM METALS CORP	888339207	TIE	29.51	5,100	159,864.33	150,501.00
TJX COS. INC.	872540109	TJX	28.52	26,100	718,038.12	744,372.00
TORCHMARK CORP	891027104	TMK	63.76	16,800	903,356.78	1,071,168.00
TORO CO	891092108	TTC	46.63	6,000	249,441.44	279,780.00
TRANSATLANTIC HOLDINGS INC	893521104	TRH	62.10	200	11,592.41	12,420.00
TRIAD HOSPITALS INC	89579K109	TRI	41.83	2,100	89,076.78	87,843.00
TRIBUNE CO	896047107	TRB	30.78	8,400	269,924.12	258,552.00
TRIMBLE NAVIGATION LTD	896239100	TRMB	50.73	3,700	176,968.31	187,701.00
TXU CORPORATION	873168108	TXU	54.21	1,000	17,385.30	54,210.00
UAL CORP	902549807	UAUA	44.00	2,600	80,733.95	114,400.00
UGI CORP	902681105	UGI	27.28	11,700	323,230.53	319,176.00
UNION PACIFIC CORP.	907818108	UNP	92.02	20,300	1,568,144.91	1,868,006.00
UNIONBANCAL CORPORATION	908906100	UB	61.25	1,500	103,359.82	91,875.00
UNITED PARCEL SERVICES INC	911312106	UPS	74.98	15,300	1,188,597.18	1,147,194.00
UNITED STATES STEEL CORP.	912909108	X	73.14	4,200	274,731.40	307,188.00
UNITED TECHNOLOGIES	913017109	UTX	62.52	21,400	944,355.85	1,337,928.00
UNITEDHEALTH GROUP INC	91324P102	UNH	53.73	11,092	349,924.53	595,973.16
UNIVERSAL HEALTH SERVICES CL B	913903100	UHS	55.43	6,300	353,541.26	349,209.00
UNIVISION COMMUNICATIONS	914906102	UVN	35.42	22,000	753,806.03	779,240.00
US AIRWAYS GROUP INC	90341W108	LCC	53.85	1,500	82,777.47	80,775.00
US BANCORP	902973304	USB	36.19	31,300	793,510.41	1,132,747.00
UST INC.	902911106	UST	58.20	20,100	1,090,006.33	1,169,820.00
V F CORP	918204108	VFC	82.08	8,100	568,702.23	664,848.00
VALERO ENERGY CORP.	91913Y100	VLO	51.16	8,604	334,480.59	440,180.64
VALLEY NATL BANCORP	919794107	VLY	26.51	21,200	540,049.82	562,012.00

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Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
VALSPAR CORP	920355104	VAL	27.64	11,300	298,368.95	312,332.00
VARIAN MEDICAL SYSTEMS	92220P105	VAR	47.57	7,400	346,149.66	352,017.99
VCA ANTECH INC	918194101	WOOF	32.19	18,300	545,070.21	589,077.01
VERIZON COMMUNICATIONS	92343V104	VZ	37.24	53,007	2,014,369.68	1,973,980.69
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	37.42	700	25,216.45	26,194.00
WACHOVIA CORP.	929903102	WB	56.95	41,429	1,994,203.58	2,359,381.54
WAL MART STORES INC	931142103	WMT	46.18	34,900	1,558,418.11	1,611,682.00
WALGREEN CO.	931422109	WAG	45.89	11,500	365,977.08	527,735.00
WARNER MUSIC GROUP CORP	934550104	WMG	22.95	3,200	76,155.50	73,440.00
WASHINGTON FEDERAL INC.	938824109	WFSL	23.53	2,300	51,904.72	54,119.01
WASHINGTON MUTUAL INC.	939322103	WM	45.49	6,700	280,629.92	304,783.00
WASHINGTON POST CL. B	939640108	WPO	745.60	200	147,861.01	149,120.00
WASTE MANAGEMENT INC.	94106L109	WMI	36.77	30,300	1,073,673.42	1,114,131.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	68.90	6,800	371,982.34	468,520.00
WELLPOINT INC.	94973V107	WLP	78.69	7,186	383,572.13	565,466.33
WELLS FARGO COMPANY	949746101	WFC	35.56	53,000	1,285,244.57	1,884,680.00
WENDY'S INTL	950590109	WEN	33.09	11,100	334,240.03	367,299.00
WESCO INTL INC	95082P105	WCC	58.81	1,200	80,575.99	70,572.00
WESTERN DIGITAL CORP	958102105	WDC	20.46	14,100	205,099.18	288,486.00
WESTERN UNION CO.	959802109	WU	22.42	20,600	402,495.28	461,852.00
WHIRLPOOL CORP	963320106	WHR	83.02	5,000	418,309.47	415,099.99
WHITNEY HOLDING CORP	966612103	WTNY	32.62	14,800	510,829.83	482,776.00
WILMINGTON TRUST CO, DELAWARE	971807102	WL	42.17	6,500	251,593.17	274,105.00
WINDSTREAM CORP.	97381W104	WIN	14.22	5,868	56,896.34	83,442.96
WYETH	983024100	WYE	50.92	25,200	1,064,042.61	1,283,184.00
WYNN RESORTS LTD	983134107	WYNN	93.85	5,900	444,505.78	553,714.99
XCEL ENERGY INC	98389B100	XEL	23.06	11,800	225,316.80	272,108.00
XTO ENERGY INC.	98385X106	XTO	47.05	1,533	36,783.34	72,127.65
YUM BRANDS, INC.	988498101	YUM	58.80	2,300	104,917.02	135,240.00
ZIMMER HOLDINGS INC	98956P102	ZMH	78.38	4,800	338,494.78	376,224.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: LARGE CAP						
Portfolio: 5IN INTECH - 1000						
Instrument: COM COMMON STOCK						
ZIONS BANCORPORATION	989701107	ZION	82.44	7,800	604,669.25	643,031.99
COMMON STOCK TOTAL				11,123,661	309,774,434.50	366,385,481.15
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
AMB PROPERTY CORP.	00163T109	AMB	58.61	300	14,523.57	17,583.00
APARTMENT INVT & MGMT	03748R101	AIV	56.02	3,900	189,657.43	218,478.00
ARCHSTONE COMMUNITIES	039583109	ASN	58.21	6,400	238,735.80	372,544.00
AVALONBAY COMMUNITIES	053484101	AVB	130.05	6,800	675,847.51	884,340.00
BOSTON PROPERTIES INC	101121101	BXP	111.88	3,300	248,708.14	369,204.00
BRANDYWINE REALTY	105368203	BDN	33.25	2,200	70,060.35	73,150.00
BRE PROPERTIES -CL A	05564E106	BRE	65.02	9,600	512,942.15	624,192.00
CAMDEN PROPERTY TRUST	133131102	CPT	73.85	6,600	444,838.20	487,410.00
DUKE RE CORPORATION	264411505	DRE	40.90	8,900	318,954.33	364,010.01
EQUITY OFFICE PROP	294741103	EOP	48.17	10,700	472,259.52	515,419.01
EQUITY RESIDENTIAL PROP	29476L107	EQR	50.75	15,800	681,345.74	801,850.00
ESSEX PROPERTY TRUST INC.	297178105	ESS	129.25	4,400	446,525.15	568,700.00
FEDERAL REALTY INV.	313747206	FRT	85.00	1,100	55,695.85	93,500.00
HOSPITALITY PROPERTIES	44106M102	HPT	47.53	1,600	77,191.86	76,048.00
HOST HOTELS & RESORTS INC	44107P104	HST	24.55	19,211	401,067.46	471,630.05
HRPT PROPERTIES TRUST	40426W101	HRP	12.35	16,100	199,243.68	198,835.00
ISTAR FINANCIAL INC	45031U101	SFI	47.82	6,000	272,822.42	286,920.00
KILROY RE CORP	49427F108	KRC	78.00	800	60,502.23	62,400.00
KIMCO REALTY CORP	49446R109	KIM	44.95	1,700	78,460.38	76,415.00
MACK-CALI RE CORP.	554489104	CLI	51.00	1,500	78,656.26	76,500.00
NEW CENTURY FINANCIAL CORP	6435EV108	NEW	31.59	6,700	256,358.30	211,653.00
PROLOGIS TRUST	743410102	PLD	60.77	3,835	183,212.68	233,052.95
PUBLIC STORAGE INC	74460D109	PSA	97.50	5,678	389,561.21	553,605.00
RECKSON ASSOCIATES RE	75621K106	RA	45.60	13,300	538,503.82	606,480.00
REGENCY CENTERS CORP	758849103	REG	78.17	300	16,790.65	23,451.00
SIMON PROP GROUP INC.	828806109	SPG	101.29	279	13,891.74	28,259.91
SL GREEN RE CORP	78440X101	SLG	132.78	7,800	828,616.68	1,035,684.00

Group: DOMESTIC EQUITIES - External

Portfolio: 5IN INTECH - 1000

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External Market: LARGE CAP Portfolio: 5IN INTECH - 1000 Instrument: REIT REAL ESTATE INVESTMENT TRUST						
UNITED DOMINION RE TRUST	910197102	UDR	31.79	13,500	418,725.84	429,165.00
VORNADO REALTY TRUST	929042109	VNO	121.50	3,200	280,787.26	388,800.00
REAL ESTATE INVESTMENT TRUST TOTAL				181,503	8,464,486.21	10,149,278.93
INTECH - 1000 TOTAL				11,305,164	318,238,920.71	376,534,760.08
LARGE CAP TOTAL				37,288,011	1,057,766,471.24	1,311,286,815.44

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Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6CH CHARTWELL - 2000 VALUE						
Instrument: COM COMMON STOCK						
AAR CORPORATION	000361105	AIR	29.19	46,950	688,598.66	1,370,470.49
ACCO BRANDS CORP	00081T108	ABD	26.47	79,450	1,677,356.11	2,103,041.50
ADVANTA CORP	007942204	ADVNB	43.63	48,450	1,276,636.32	2,113,873.50
ALABAMA NATL BANCORP	010317105	ALAB	68.73	14,950	988,367.65	1,027,513.50
ALASKA COMMUNICATION	01167P101	ALSK	15.19	98,100	817,765.86	1,490,139.00
AMERICAN COMMERCIAL LINES INC	025195207	ACLI	65.51	15,325	411,782.50	1,003,940.76
ANIXTER INTERNATIONAL INC.	035290105	AXE	54.30	34,075	1,307,062.97	1,850,272.50
APOGEE ENTERPRISES INC.	037598109	APOG	19.31	122,375	1,808,574.44	2,363,061.25
ARGONAUT GROUP INC	040157109	AGII	34.86	36,325	1,244,863.60	1,266,289.50
BASIC ENERGY SERVICES INC	06985P100	BAS	24.65	43,800	1,154,834.97	1,079,670.00
BENCHMARK ELECTRONICS INC	08160H101	BHE	24.36	67,500	1,443,142.15	1,644,300.00
CEC ENTERTAINMENT, INC.	125137109	CEC	40.25	37,100	1,290,635.22	1,493,275.00
CENTRAL PACIFIC FINANCIAL CORP	154760102	CPF	38.76	23,150	840,901.20	897,294.00
CLECO CORP.	12561W105	CNL	25.23	42,502	1,027,952.68	1,072,325.46
CRANE CO	224399105	CR	36.64	28,575	846,596.00	1,046,988.00
CROWN CORK & SEAL INC.	228368106	CCK	20.92	44,272	489,293.68	926,170.24
CULLEN/FROST BANKERS INC	229899109	CFR	55.82	21,125	772,493.40	1,179,197.50
DYNEGY INC	26816Q101	DYN	7.24	130,820	661,074.16	947,136.79
EL PASO ELECTRIC COMPANY	283677854	EE	24.37	53,450	1,066,338.41	1,302,576.50
ELECTRONICS FOR IMAGING	286082102	EFII	26.58	79,625	1,925,186.69	2,116,432.50
EMULEX CORP	292475209	ELX	19.51	109,325	1,926,627.63	2,132,930.75
ENPRO INDUSTRIES INC	29355X107	NPO	33.21	43,250	1,259,814.11	1,436,332.50
FAIRCHILD SEMICONDUCTOR CORP	303726103	FCS	16.81	60,400	1,091,478.10	1,015,324.00
FIRST MIDWEST BANCORP INC.	320867104	FMBI	38.68	33,333	1,057,915.60	1,289,320.44
GATX CORP	361448103	GMT	43.33	38,950	1,260,378.41	1,687,703.50
GENTIVA HEALTH SERVICES	37247A102	GTIV	19.06	62,350	1,068,841.12	1,188,390.99
GLOBAL IMAGING SYSTEMS INC	37934A100	GISX	21.95	58,225	1,086,721.18	1,278,038.75
GRIFFON CORPORATION	398433102	GFF	25.50	67,200	1,570,762.57	1,713,599.99
HERCULES INCORPORATED	427056106	HPC	19.31	106,900	1,454,895.01	2,064,239.00
HOT TOPIC INC	441339108	HOTT	13.34	67,575	1,011,324.08	901,450.50

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6CH CHARTWELL - 2000 VALUE						
Instrument: COM COMMON STOCK						
HUB INTERNATIONAL LIMITED	44332P101	HBG	31.39	39,100	1,028,053.10	1,227,349.00
HUTCHINSON TECH.	448407106	HTCH	23.57	42,700	1,306,183.35	1,006,439.00
KADANT INC	48282T104	KAI	24.38	37,175	724,234.32	906,326.50
KENNAMETAL INC	489170100	KMT	58.85	29,750	1,799,457.19	1,750,787.50
KNOLL INC	498904200	KNL	22.00	99,075	1,921,645.65	2,179,650.00
MASTEC INC	576323109	MTZ	11.54	98,078	1,171,095.23	1,131,820.12
MATTHEWS INTL CORP	577128101	MATW	39.35	11,700	464,014.04	460,395.00
OXFORD INDUSTRIES INC.	691497309	OXM	49.65	26,500	1,031,083.84	1,315,725.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	18.02	105,960	1,613,393.63	1,909,399.21
PEROT SYSTEMS COPR. CL. A	714265105	PER	16.39	115,800	1,626,543.98	1,897,962.00
PLACER SIERRA BANCSHARES	726079106	PLSB	23.77	40,150	1,109,642.14	954,365.50
PNM RESOURCES INC	69349H107	PNM	31.10	42,550	962,295.64	1,323,305.00
PRIME MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	1,130,715	1,130,714.80	1,130,714.81
PROGRESS SOFTWARE	743312100	PRGS	27.93	79,775	1,888,071.09	2,228,115.75
RC2 CORP	749388104	RCRC	44.00	36,000	1,248,527.44	1,584,000.00
RLI CORP	749607107	RLI	56.42	22,800	850,589.58	1,286,376.00
SEACOR SMIT INC.	811904101	CKH	99.14	6,850	368,422.84	679,109.00
SENSIENT TECHNOLOGIES	81725T100	SXT	24.60	58,150	1,219,105.61	1,430,490.00
SIGNATURE BANK	82669G104	SBNY	30.98	50,550	1,374,872.54	1,566,039.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS	7.08	105,925	590,432.99	749,949.00
SONIC AUTOMOTIVE INC.	83545G102	SAH	29.04	32,625	904,230.27	947,430.00
STEIN MART INC.	858375108	SMRT	13.26	98,200	1,590,799.94	1,302,132.00
STERLING FINL CORP W	859319105	STSA	33.81	28,162	724,696.33	952,157.22
SYMMETRY MEDICAL INC	871546206	SMA	13.83	64,150	1,092,015.40	887,194.50
TAL INTERNATIONAL GROUP	874083108	TAL	26.69	19,975	498,416.68	533,132.75
TEXAS INDUSTRIES INC	882491103	TXI	64.23	17,150	1,044,500.47	1,101,544.50
TODCO	88889T107	THE	34.17	34,400	1,347,729.52	1,175,448.00
TRIAD GTY INC	895925105	TGIC	54.87	16,250	795,411.97	891,637.50
UNITED BANKSHARES INC.	909907107	UBSI	38.65	32,575	1,084,452.91	1,259,023.75
UNITED FIRE & CAS CO	910331107	UFCS	35.25	45,943	1,486,963.13	1,619,490.75

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6CH CHARTWELL - 2000 VALUE						
Instrument: COM COMMON STOCK						
WABTEC	929740108	WAB	30.38	27,625	923,783.12	839,247.50
WADDELL & REED FINANCIAL-CL A	930059100	WDR	27.36	70,200	1,567,477.98	1,920,672.00
W-H ENERGY SERVICES INC	92925E108	WHQ	48.69	23,925	439,140.95	1,164,908.25
COMMON STOCK TOTAL				4,405,910	71,456,212.15	84,313,634.52
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	28.47	39,850	1,170,811.87	1,134,529.50
BIOMED REALTY TRUST	09063H107	BMR	28.60	27,625	426,955.49	790,075.00
CEDAR SHOPPING CENTERS INC	150602209	CDR	15.91	52,450	621,786.08	834,479.50
FIRST POTOMAC REALTY TRUST	33610F109	FPO	29.11	30,700	571,562.83	893,677.00
HERSHA HOSPITALITY TRUST	427825104	HT	11.34	145,975	1,474,252.94	1,655,356.50
HOME PROPERTIES OF NY INC.	437306103	HME	59.27	14,850	626,677.46	880,159.50
MID-AMERICAN APARTMENT	59522J103	MAA	57.24	28,040	1,492,328.57	1,605,009.60
REAL ESTATE INVESTMENT TRUST TOTAL				339,490	6,384,375.24	7,793,286.60
CHARTWELL - 2000 VALUE TOTAL				4,745,400	77,840,587.39	92,106,921.12

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6DG DAVID J. GREENE - 2000 VALUE						
Instrument: COM COMMON STOCK						
ACCELRY'S INC	00430U103	ACCL	6.01	136,300	1,028,453.11	819,163.00
ADESA INC	00686U104	KAR	27.75	62,100	1,091,494.43	1,723,275.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	35.56	23,700	754,033.02	842,772.00
ALLETE, INC.	018522300	ALE	46.54	18,800	640,352.00	874,952.00
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC	4.38	98,900	591,080.60	433,182.00
ARM HOLDINGS PLC - ADR	042068106	ARMHY	7.30	29,200	212,470.10	213,160.00
ARRIS GROUP INC.	04269Q100	ARRS	12.51	57,000	439,125.55	713,070.00
ARVINMERITOR INC.	043353101	ARM	18.23	60,800	1,078,370.87	1,108,383.99
AVANEX CORP	05348W109	AVNX	1.89	230,900	291,570.07	436,401.02
BEARINGPOINT INC	074002106	BE	7.87	87,000	732,469.37	684,690.00
BROCADE COMMUNICATIONS SYSTEMS	111621108	BRCD	8.21	292,600	1,451,292.31	2,402,246.01
CAMBREX CORP.	132011107	CBM	22.72	80,500	1,575,457.34	1,828,959.99
CELERA GENOMICS GROUP	038020202	CRA	13.99	80,000	1,040,434.63	1,119,200.00
CENTERPOINT ENERGY INC	15189T107	CNP	16.58	114,400	1,338,551.32	1,896,752.00
CHEMED CORP	16359R103	CHE	36.98	16,800	587,391.00	621,264.00
CMS ENERGY CORP	125896100	CMS	16.70	108,100	962,448.40	1,805,270.00
COMMUNITY HEALTH SYS	203668108	CYH	36.52	55,700	1,577,616.41	2,034,164.00
COMVERSE TECHNOLOGY INC.	205862402	CMVT	21.11	8,500	179,420.49	179,435.00
CONSTAR INTL INC	21036U107	CNST	7.00	70,300	379,751.82	492,100.00
COOPER COMPANIES INC.	216648402	COO	44.50	57,700	2,776,021.08	2,567,650.01
CORINTHIAN COLLEGES INC	218868107	COCO	13.63	89,300	1,106,246.09	1,217,159.02
CRANE CO	224399105	CR	36.64	13,100	478,206.65	479,984.00
CROWN CORK & SEAL INC.	228368106	CCK	20.92	43,400	345,096.28	907,928.00
CUBIC CORP	229669106	CUB	21.70	44,000	878,927.73	954,800.00
CYTEC INDUSTRIES	232820100	CYT	56.51	48,700	1,919,342.15	2,752,037.00
DANA CORP	235811106	DCNAQ	1.39	283,300	396,450.02	393,787.00
DANAOS CORP	Y1968P105	DAC	24.00	22,000	462,687.07	528,000.00
DELUXE CORP.	248019101	DLX	25.20	63,500	1,058,192.34	1,600,200.00
DISCOVERY LABORATORIES INC	254668106	DSCO	2.36	83,900	210,715.87	198,004.00
DRESSER-RAND GROUP INC	261608103	DRC	24.47	41,600	944,121.03	1,017,952.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6DG DAVID J. GREENE - 2000 VALUE						
Instrument: COM COMMON STOCK						
EARTHLINK INC	270321102	ELNK	7.10	180,400	1,653,765.93	1,280,840.00
FIRST AMERICAN CORP.	318522307	FAF	40.68	48,800	1,142,634.94	1,985,184.00
FLIR SYSTEMS INC	302445101	FLIR	31.83	31,100	745,505.96	989,913.02
FLOWSERVE CORP.	34354P105	FLS	50.47	23,600	779,803.67	1,191,092.01
FOUNDRY NETWORKS INC	35063R100	FDRY	14.98	85,500	926,896.45	1,280,790.01
GLOBAL INDUSTRIES LTD.	379336100	GLBL	13.04	111,100	1,355,392.91	1,448,744.00
HEALTH NET INC	42222G108	HNT	48.66	19,300	807,334.40	939,138.00
HERCULES INCORPORATED	427056106	HPC	19.31	86,400	1,016,226.56	1,668,384.01
HUBBELL INC	443510201	HUB.B	45.21	26,300	1,182,444.52	1,189,023.00
IKANOS COMMUNICATIONS INC	45173E105	IKAN	8.69	85,500	716,962.97	742,995.00
INPUT/OUTPUT INC.	457652105	IO	13.63	113,300	849,633.18	1,544,279.00
JO-ANN STORES INC	47758P307	JAS	24.60	33,800	652,891.43	831,480.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	28.98	40,800	592,692.70	1,182,384.00
KEYNOTE SYSTEMS INC	493308100	KEYN	10.60	87,500	892,609.09	927,500.00
LEAPFROG ENTERPRISES INC	52186N106	LF	9.48	84,600	1,364,929.12	802,008.01
MAXWELL TECHNOLOGIES INC	577767106	MXWL	13.95	21,600	160,667.72	301,320.00
MERCURY COMPUTER SYSTEMS INC	589378108	MRCY	13.36	24,500	295,890.41	327,320.00
MILACRON, INC.	598709103	MZ	0.80	220,848	592,190.86	176,678.40
MOLSON COORS BREWING CO	60871R209	TAP	76.44	30,500	1,873,626.63	2,331,420.00
MYRIAD GENETICS INC	62855J104	MYGN	31.30	52,300	849,157.57	1,636,990.00
NAVISTAR INTL. CORP.	63934E108	NAV	33.43	80,000	2,175,368.20	2,674,400.00
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX	10.42	35,000	510,118.06	364,700.00
ORCKIT COMMUNICATIONS LTD	M7531S206	ORCT	9.69	71,700	1,182,111.96	694,773.00
ORMAT TECHNOLOGIES INC	686688102	ORA	36.82	22,800	680,842.90	839,496.00
PALL CORPORATION	696429307	PLL	34.55	73,000	1,807,504.51	2,522,150.00
PATHMARK STORES INC	70322A101	PTMK	11.15	67,500	721,756.06	752,625.00
PHARMACOEPIA DRUG DISCOVERY INC	7171EP101	PCOP	4.26	71,900	425,214.17	306,294.00
PIER 1 IMPORTS INC/DEL	720279108	PIR	5.95	156,100	1,986,636.67	928,795.00
POWERDSINE LTD	M41415106	PDSN	10.97	77,300	553,913.03	847,981.00
PRIME MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	2,334,849	2,334,848.66	2,334,848.58

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6DG DAVID J. GREENE - 2000 VALUE						
Instrument: COM COMMON STOCK						
PROQUEST COMPANY	74346P102	PQE	10.45	42,600	939,521.41	445,170.02
QUANTUM CORP	747906204	QTM	2.32	437,800	2,944,275.52	1,015,696.00
QUICKSILVER INC	74838C106	ZQK	15.75	113,300	1,487,712.80	1,784,475.00
RADIOSHACK CORP	750438103	RSH	16.78	68,900	1,538,873.76	1,156,142.02
RADWARE LTD	M81873107	RDWR	15.89	32,300	509,857.98	513,247.00
ROBBINS & MYERS INC.	770196103	RBN	45.92	20,600	436,355.60	945,952.00
RYDER SYS. INC.	783549108	R	51.06	22,500	752,567.21	1,148,850.00
SCHOLASTIC CORP	807066105	SCHL	35.84	37,400	1,063,391.87	1,340,416.00
SEACHANGE INTERNATIONAL	811699107	SEAC	10.22	122,500	897,105.30	1,251,950.00
SEAGATE TECHNOLOGY	G7945J104	STX	26.50	77,004	1,306,872.72	2,040,605.99
SKYWORKS SOLUTIONS INC	83088M102	SWKS	7.08	364,900	1,923,664.31	2,583,492.01
SOLETRON CORP	834182107	SLR	3.22	442,000	1,663,348.43	1,423,240.00
SOUTHERN UNION COMPANY	844030106	SUG	27.95	68,800	1,705,837.95	1,922,960.00
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	16.90	74,200	2,181,009.86	1,253,980.00
TEKELEC	879101103	TKLC	14.83	126,500	1,654,932.69	1,875,995.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	40.13	30,900	577,379.47	1,240,017.00
TIBCO SOFTWARE INC	88632Q103	TIBX	9.44	266,500	1,856,420.86	2,515,760.01
ULTRATECH INC	904034105	UTEK	12.48	76,400	1,289,014.48	953,472.00
UNISYS CORP.	909214108	UIS	7.84	198,600	1,792,240.67	1,557,024.01
UTSTARCOM, INC	918076100	UTSI	8.75	118,400	1,457,797.96	1,036,000.01
VERINT SYS INC	92343X100	VRNT	34.28	23,300	790,423.94	798,724.00
VISTEON CORP	92839U107	VC	8.48	104,300	601,619.75	884,464.00
WAVECOM SA-ADR	943531103	WVCM	14.58	51,500	603,756.09	750,864.85
ZORAN CORP	98975F101	ZRAN	14.58	76,700	1,161,642.11	1,118,286.00
COMMON STOCK TOTAL				9,817,901	88,492,983.13	99,446,269.00
Instrument: WARRANT WARRANT						
DIME BANCORP-WT	25429Q110	DIMEZ	0.14	431,800	115,334.87	61,747.40
WARRANT TOTAL				431,800	115,334.87	61,747.40
DAVID J. GREENE - 2000 VALUE TOTAL				10,249,701	88,608,318.00	99,508,016.40

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6EA EAGLE ASSET - 2000 CORE						
Instrument: COM COMMON STOCK						
AAON INC	000360206	AAON	26.28	10,670	216,046.84	280,407.58
ACETO CORP	004446100	ACET	8.64	2,250	17,043.06	19,440.01
ACTUANT CORP CL A	00508X203	ATU	47.65	8,545	376,719.68	407,169.25
AFFILIATED MANAGERS GROUP	008252108	AMG	105.13	13,920	720,993.53	1,463,409.60
ALEXION PHARMACEUTICALS INC	015351109	ALXN	40.39	3,170	140,261.72	128,036.30
ALLIANCE ATLANTIS COMMUN	01853E204	AACB	43.40	15,325	466,639.23	665,105.01
ALLIED WORLD ASSURANCE HOLD	G0219G203	AWH	43.63	28,100	1,149,372.12	1,226,003.00
AMBASSADORS GROUP IN	023177108	EPAX	30.35	39,970	1,040,659.92	1,213,089.50
AMERICAN REPROGRAPHICS CO	029263100	ARP	33.31	35,195	806,251.64	1,172,345.45
AMERICAN SAFETY INS HOLDINGS	G02995101	ASI	18.55	15,395	246,793.70	285,577.25
AMETEK INC.	031100100	AME	31.84	14,467	225,973.21	460,629.28
ANSYS INC	03662Q105	ANSS	43.49	36,865	1,298,218.66	1,603,258.85
APOGEE ENTERPRISES INC.	037598109	APOG	19.31	40,175	689,936.20	775,779.25
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	67.61	23,615	1,198,674.44	1,596,610.17
ARROW INTL INC	042764100	ARRO	35.38	25,790	916,451.88	912,450.20
ASTRAL MEDIA INC	046346201	AAIAF	34.00	12,285	414,709.66	417,690.00
BALCHEM CORP	057665200	BCPC	25.68	21,900	366,146.93	562,392.00
BIO RAD LABS INC	090572207	BIO	82.52	6,715	486,631.82	554,121.80
BLACKBAUD INC	09227Q100	BLKB	26.00	50,115	667,926.79	1,302,990.01
BRIGHT HORIZON FAMIL	109195107	BFAM	38.66	6,985	245,174.58	270,040.10
CAPELLA EDUCATION CO	139594105	CPLA	24.25	25,565	624,775.74	619,951.25
CNA SURETY CORP	12612L108	SUR	21.50	22,500	275,807.23	483,750.00
COGNEX CORP.	192422103	CGNX	23.82	45,680	1,306,215.36	1,088,097.60
COLUMBUS MCKINNON CO	199333105	CMCO	21.02	39,015	758,664.34	820,095.30
COMMSCOPE INC.	203372107	CTV	30.48	31,520	985,646.07	960,729.59
CONSOLIDATED GRAPHICS INC.	209341106	CGX	59.07	18,385	1,091,185.47	1,086,001.95
CORUS ENTERTAINMENT INC-B SHARES	220874101	CJR	35.96	12,995	409,598.71	467,300.20
CRA INTERNATIONAL INC	12618T105	CRAI	52.40	8,590	445,785.41	450,116.00
CUBISTS PHARMACEUTICALS	229678107	CBST	18.11	8,985	199,692.14	162,718.35
CYTYC CORPORATION	232946103	CYTC	28.30	32,330	838,358.20	914,939.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6EA EAGLE ASSET - 2000 CORE						
Instrument: COM COMMON STOCK						
DIODES INC	254543101	DIOD	35.48	20,400	819,122.37	723,792.00
DIONEX CORP.	254546104	DNEX	56.71	4,320	204,779.07	244,987.20
DOLBY LABORATORIES INC-CL A	25659T107	DLB	31.02	52,535	968,059.42	1,629,635.70
DRIL-QUIP INC	262037104	DRQ	39.16	22,865	542,111.13	895,393.40
EAGLE TEST SYS INC	270006109	EGLT	14.58	42,650	612,727.53	621,837.00
EDWARDS LIFESCIENCES	28176E108	EW	47.04	19,745	796,157.52	928,804.79
ELECTRO RENT CORP	285218103	ELRC	16.70	13,150	221,368.23	219,605.00
ENTEGRIS INC	29362U104	ENTG	10.82	123,196	1,260,151.80	1,332,980.72
ENTRAVISION COMMUNIC	29382R107	EVC	8.22	141,845	1,012,907.53	1,165,965.90
ESCO TECHNOLOGIES INC	296315104	ESE	45.44	19,415	622,955.94	882,217.60
EURONET WORLDWIDE IN	298736109	EEFT	29.69	12,245	432,841.04	363,554.06
FIRST MERCURY FINANCIAL CORP	320841109	FMR	23.52	8,045	175,592.71	189,218.40
FIRSTSERVICE CORPORATION	33761N109	FSRV	23.10	18,250	435,920.31	421,575.00
FLOWERS INDUSTRIES INC.	343498101	FLO	26.99	33,660	912,876.35	908,483.40
FMC TECHNOLOGIES INC	30249U101	FTI	61.63	60	2,008.39	3,697.81
FORMFACTOR INC	346375108	FORM	37.25	12,155	453,503.42	452,773.75
FORWARD AIR CORPORATION	349853101	FWRD	28.93	17,470	464,842.21	505,407.11
GENERAL CABLE CORP	369300108	BGC	43.71	26,540	974,669.15	1,160,063.40
GENERAL COMMUNICATION	369385109	GNCMA	15.73	104,150	1,382,909.59	1,638,279.50
GLOBAL SOURCES LIMITED	G39300101	GSOL	17.78	13,520	227,535.27	240,385.60
GRACO INC.	384109104	GGG	39.62	26,120	1,032,629.77	1,034,874.40
GRAMERCY CAPITAL CORP	384871109	GKK	30.89	43,340	1,135,758.14	1,338,772.58
GREIF INC	397624107	GEF	118.40	5,000	400,197.24	592,000.01
HARLEYSVILLE GROUP INC	412824104	HGIC	34.82	26,520	786,357.03	923,426.41
HERCULES INCORPORATED	427056106	HPC	19.31	28,325	542,989.27	546,955.75
HOUSTON WIRE & CABLE CO	44244K109	HWCC	20.90	11,570	273,780.79	241,813.00
HUB INTERNATIONAL LIMITED	44332P101	HBG	31.39	46,640	1,369,622.92	1,464,029.60
ICON PLC - ADR	45103T107	ICLR	37.70	32,645	873,846.76	1,230,716.52
IHS INC-CLASS A	451734107	IHS	39.48	30,595	1,070,314.63	1,207,890.60
IMMUCOR INC	452526106	BLUD	29.23	10,980	239,768.46	320,945.40

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6EA EAGLE ASSET - 2000 CORE						
Instrument: COM COMMON STOCK						
INDEPENDENCE HLDG CO	453440307	IHC	21.83	15,800	336,086.49	344,914.00
INNOPHOS HOLDINGS INC	45774N108	IPHS	14.68	615	8,811.61	9,028.20
JAMES RIVER GROUP INC	470359100	JRVR	32.32	7,600	227,467.04	245,632.00
K&F INDUSTRIES HOLDINGS INC	482241106	KFI	22.71	40,010	909,951.49	908,627.10
LANDSTAR SYSTEM INC.	515098101	LSTR	38.18	18,930	861,566.25	722,747.40
LHC GROUP INC	50187A107	LHCG	28.51	21,585	502,179.52	615,388.35
LUFKIN INDUSTRIES INC	549764108	LUFK	58.08	8,815	515,999.22	511,975.20
MARINER ENERGY INC.	56845T305	ME	19.60	48,440	871,058.42	949,424.00
MARLIN BUSINESS SERVICES INC	571157106	MRLN	24.03	7,695	177,130.39	184,910.85
MERIDIAN BIOSCIENCE INC	589584101	VIVO	24.53	21,465	315,315.07	526,536.46
MICROS SYSTEMS INC.	594901100	MCRS	52.70	27,985	1,257,258.94	1,474,809.50
MIDLAND CO	597486109	MLAN	41.95	7,655	315,177.90	321,127.25
MONARCH CASINO & RES	609027107	MCRI	23.88	19,182	530,929.20	458,066.14
MORNINGSTAR INC	617700109	MORN	45.05	15,360	624,378.62	691,968.00
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	39.15	31,665	1,370,293.02	1,239,684.75
NATCO GROUP INC	63227W203	NTG	31.88	29,790	945,045.19	949,705.20
NATIONAL INSTRUMENTS CORP.	636518102	NATI	27.24	31,795	921,099.48	866,095.80
NATIONAL WESTN LIFE	638522102	NWLIA	230.14	1,105	243,566.46	254,304.70
NEUSTAR INC-CLASS A	64126X201	NSR	32.44	28,815	865,362.09	934,758.61
OCEANEERING INT'L. INC.	675232102	OII	39.70	10,910	432,051.45	433,127.00
ON SEMICONDUCTOR COR	682189105	ONNN	7.57	85,425	575,797.16	646,667.25
ORBOTECH LTD	2661784	ORBK	25.44	43,425	1,040,446.21	1,104,732.00
ORTHOFIX INTERNATIONAL N.V.	N6748L102	OFIX	50.00	29,155	1,206,454.73	1,457,750.00
PICO HOLDINGS INC	693366205	PICO	34.77	14,070	453,101.88	489,213.90
PRIME MONEY MARKET - 6EA	IT-EAG	IT-EAG	1.00	1,205,502	1,205,501.94	1,205,501.94
PRIMUS GUARANTY LTD	G72457107	PRS	11.55	71,025	892,774.03	820,338.76
PROGRESS SOFTWARE	743312100	PRGS	27.93	42,830	1,154,085.24	1,196,241.90
QIAGEN N.V.	N72482107	QGEN	15.13	8,390	101,599.62	126,940.71
RAM HOLDINGS LTD	G7368R104	RAMR	14.29	86,660	1,151,636.25	1,238,371.40
RC2 CORP	749388104	RCRC	44.00	28,725	1,083,239.26	1,263,900.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6EA EAGLE ASSET - 2000 CORE						
Instrument: COM COMMON STOCK						
REDDY ICE HOLDINGS INC	75734R105	FRZ	25.82	31,255	737,202.53	807,004.10
RLI CORP	749607107	RLI	56.42	10,730	461,931.70	605,386.60
ROCKWOOD HOLDINGS INC	774415103	ROC	25.26	49,535	1,148,311.94	1,251,254.10
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI	60.46	19,470	862,413.79	1,177,156.20
SCHAWK INC	806373106	SGK	19.54	10,745	241,511.57	209,957.28
SCHOOL SPECIALTY INC.	807863105	SCHS	37.49	16,865	645,821.91	632,268.85
SECURITY CAPITAL ASSURANCE	G8018D107	SCA	27.83	42,195	1,016,719.54	1,174,286.85
SELECTIVE INSURANCE GROUP	816300107	SIGI	57.29	20,855	1,082,883.45	1,194,782.95
SOTHEBY'S	835898107	BID	31.02	27,940	797,921.00	866,698.80
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	33.47	30,975	901,772.52	1,036,733.25
STANCORP FINANCIAL GROUP	852891100	SFG	45.05	15,620	695,733.32	703,681.00
STEELCASE INC	858155203	SCS	18.16	67,515	1,064,581.89	1,226,072.40
SUPERIOR ENERGY SVCS	868157108	SPN	32.68	9,435	272,098.71	308,335.81
TECHNE CORPORATION	878377100	TECH	55.45	8,205	410,297.00	454,967.25
TELEDYNE TECHNOLOGIES INC	879360105	TDY	40.13	27,255	700,871.00	1,093,743.16
TIME WARNER TELECOM CL A	887319101	TWTC	19.93	68,800	1,169,908.99	1,371,184.01
UAP HOLDING CORP	903441103	UAPH	25.18	57,740	1,311,327.68	1,453,893.20
VAIL RESORTS INC	91879Q109	MTN	44.82	40,585	1,300,312.77	1,819,019.69
VARIAN INC.	922206107	VARI	44.79	20,390	884,233.55	913,268.10
WASTE CONNECTIONS INC	941053100	WCN	41.55	25,377	783,825.06	1,054,414.35
WILEY JOHN & SONS IN	968223206	JW.A	38.47	33,825	1,176,879.68	1,301,247.73
WORLD WRESTLING ENTM	98156Q108	WWE	16.30	20	348.78	325.99
WRIGHT EXPRESS CORP	98233Q105	WXS	31.17	38,855	1,021,960.72	1,211,110.35
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA	34.79	16,940	597,459.15	589,342.60
COMMON STOCK TOTAL				4,326,519	79,256,350.69	90,448,948.45
Instrument: ICOM INTERNATIONAL COMMON STOCKS						
ECTEL	M29925100	ECTX	4.89	1	0.00	4.89
INTERNATIONAL COMMON STOCKS TOTAL				1	0.00	4.89
Instrument: REIT REAL ESTATE INVESTMENT TRUST						

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: DOMESTIC EQUITIES - External</div> <div>Market: SMALL CAP</div> <div>Portfolio: 6EA</div> <div>Instrument: REIT</div> <div>EAGLE ASSET - 2000 CORE</div> <div>REAL ESTATE INVESTMENT TRUST</div> </div>						
KKR FINANCIAL CORP	482476306	KFN	26.79	65,620	1,445,865.84	1,757,959.80
REAL ESTATE INVESTMENT TRUST TOTAL				65,620	1,445,865.84	1,757,959.80
EAGLE ASSET - 2000 CORE TOTAL				4,392,140	80,702,216.53	92,206,913.14

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
3COM CORP.	885535104	COMS	4.11	135,500	448,235.93	556,905.00
ADTRAN INC.	00738A106	ADTN	22.70	26,400	587,150.34	599,280.00
ALLEGHENY ENERGY INC.	017361106	AYE	45.91	29,100	393,111.27	1,335,981.00
ALPHARMA, INC.-CL A	020813101	ALO	24.10	40,000	796,873.83	964,000.00
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	18.52	60,700	1,080,669.64	1,124,164.00
AMERIGROUP CORPORATION	03073T102	AGP	35.89	37,300	1,130,866.68	1,338,697.00
ANDREW CORP.	034425108	ANDW	10.23	92,100	998,571.92	942,183.00
AQUANTIVE INC	03839G105	AQNT	24.66	48,500	674,308.82	1,196,010.00
ATHEROS COMMUNICATIONS	04743P108	ATHR	21.32	52,400	1,030,158.29	1,117,168.00
AXCELIS TECHNOLOGIES INC	054540109	ACLS	5.83	80,200	595,002.66	467,566.00
BALLY TECHNOLOGIES INC.	05874B107	BYI	18.68	30,900	351,869.98	577,212.00
BANNER CORP	06652V109	BANR	44.34	16,700	389,330.18	740,478.00
BLOCKBUSTER INC.	093679108	BBI	5.29	98,500	505,181.73	521,065.00
BOWNE & CO INC.	103043105	BNE	15.94	38,900	552,709.61	620,066.00
BROCADE COMMUNICATIONS SYSTEMS	111621108	BRCD	8.21	159,600	845,204.22	1,310,316.00
BROOKS AUTOMATION INC	114340102	BRKS	14.40	61,800	912,578.48	889,920.00
CALLAWAY GOLF COMPANY	131193104	ELY	14.41	46,900	597,393.23	675,829.00
CAREER EDUCATION CORP	141665109	CECO	24.78	27,400	669,624.12	678,972.00
CATALINA MARKETING CORP	148867104	POS	27.50	31,200	805,216.18	858,000.00
CATO CORP CL A	149205106	CTR	22.91	21,750	444,580.74	498,292.50
CEC ENTERTAINMENT, INC.	125137109	CEC	40.25	18,300	698,723.29	736,575.00
CERADYNE INC	156710105	CRDN	56.50	22,200	1,108,122.18	1,254,300.00
CHATTEM INC	162456107	CHTT	50.08	12,000	447,464.33	600,960.00
CHEMED CORP	16359R103	CHE	36.98	19,000	671,364.28	702,620.00
CHIQUITA BRANDS	170032809	CQB	15.97	51,400	919,094.34	820,858.00
CHURCH & DWIGHT INC	171340102	CHD	42.65	29,600	907,090.25	1,262,440.00
CITY HLDG CO	177835105	CHCO	40.89	14,200	432,777.75	580,638.00
CMGI INC	125750109	CMGI	1.34	371,500	549,026.62	497,810.00
COMMERCIAL METALS CO.	201723103	CMC	25.80	27,200	337,031.89	701,760.00
CONVERGYS CORPORATION	212485106	CVG	23.78	40,200	590,908.51	955,956.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
CROCS INC	227046109	CROX	43.20	17,500	804,732.78	756,000.00
CSK AUTO CORP	125965103	CAO	17.15	36,800	561,439.24	631,120.00
DADE BEHRING HOLDINGS INC	23342J206	DADE	39.81	32,000	787,375.14	1,273,920.00
DAKTRONICS INC	234264109	DAKT	36.85	23,200	844,454.46	854,920.00
DEL MONTE FOODS CO	24522P103	DLM	11.03	47,300	516,304.58	521,719.00
DRESS BARN INC.	261570105	DBRN	23.33	45,400	777,414.04	1,059,182.00
DSW INC-CLASS A	23334L102	DSW	38.57	21,800	825,904.41	840,826.00
DYCOM INDUSTRIES INC.	267475101	DY	21.12	25,700	540,559.18	542,784.00
EDGEWATER TECHNOLOGIN INC.	280358102	EDGW	6.11	31,700	160,428.51	193,687.00
ENTERCOM COMMUNICATIONS CORP	293639100	ETM	28.18	17,400	593,675.92	490,332.00
ESPEED INC	296643109	ESPD	8.73	62,600	567,286.61	546,498.00
EXTREME NETWORKS INC	30226D106	EXTR	4.19	164,200	722,488.30	687,998.00
FAIR ISAAC INC.	303250104	FIC	40.65	18,000	651,957.56	731,700.00
FURNITURE BRANDS INTERNATIONAL INC.	360921100	FBN	16.23	28,400	484,564.68	460,932.00
GATX CORP	361448103	GMT	43.33	35,300	881,441.99	1,529,549.00
GENERAL CABLE CORP	369300108	BGC	43.71	6,700	44,923.79	292,857.00
GEN-PROBE INC	36866T103	GPRO	52.37	30,900	868,883.47	1,618,233.00
GREAT AMERN FINL RES	389915109	GFR	23.05	34,000	549,348.24	783,700.00
GRIFFON CORPORATION	398433102	GFF	25.50	19,000	339,497.95	484,500.00
GUESS INC	401617105	GES	63.43	17,600	1,133,939.52	1,116,368.00
HEALTH NET INC	42222G108	HNT	48.66	25,100	736,799.97	1,221,366.00
HERCULES INCORPORATED	427056106	HPC	19.31	38,000	488,321.90	733,780.00
HOT TOPIC INC	441339108	HOTT	13.34	49,100	707,071.03	654,994.00
HUDSON HIGHLAND GROUP INC	443792106	HHGP	16.68	34,900	455,055.69	582,132.01
ILLUMINA, INC.	452327109	ILMN	39.31	27,100	990,467.85	1,065,301.00
INTEGRATED DEVICE TECH INC	458118106	IDTI	15.48	71,900	1,110,828.93	1,113,012.00
INTERMUNE INC	45884X103	ITMN	30.75	23,400	261,212.93	719,550.00
INTERNATIONAL COAL GROUP INC	45928H106	ICO	5.45	86,900	597,360.14	473,605.00
INTUITIVE SURGICAL INC	46120E602	ISRG	95.90	19,200	430,552.34	1,841,280.00
INVESTMENT TECHNOLOGY GROUP INC	46145F105	ITG	42.88	10,800	181,480.42	463,104.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
J CREW GROUP INC	46612H402	JCG	38.55	19,400	762,100.66	747,870.00
JACK IN THE BOX INC.	466367109	JBX	61.04	19,000	959,962.29	1,159,760.00
K2 INC.	482732104	KTO	13.19	45,600	615,069.66	601,464.00
KNBT BANCORP INC	482921103	KNBT	16.73	29,400	498,959.64	491,862.00
KYPHON INC	501577100	KYPH	40.40	34,400	954,762.58	1,389,760.00
LEAP WIRELESS INTERNATIONAL INC	521863308	LEAP	59.47	21,300	772,771.29	1,266,711.00
LITTELFUSE INC	537008104	LFUS	31.88	7,600	240,237.34	242,288.00
LONGVIEW FIBRE CO	543213102	LFB	21.95	26,157	211,320.18	574,146.15
MEDICINES COMPANY	584688105	MDCO	31.72	35,300	889,384.52	1,119,716.00
MERCANTILE BANK CORP	587376104	MBWM	37.70	9,166	287,339.91	345,558.20
MICROSTRATEGY INC-CL A	594972408	MSTR	114.01	11,700	752,187.57	1,333,917.00
MIDWEST BANC HOLDING	598251106	MBHI	23.75	23,800	542,524.28	565,250.00
MSC.SOFTWARE CORP	553531104	MSCS	15.23	23,600	361,051.60	359,428.00
MTS SYS CORP	553777103	MTSC	38.62	20,300	651,113.72	783,986.00
NAUTILUS INC	63910B102	NLS	14.00	35,200	601,384.34	492,799.99
NBTY INC.	628782104	NTY	41.57	34,800	1,018,027.80	1,446,636.00
NETFLIX.COM INC	64110L106	NFLX	25.86	40,700	1,109,644.17	1,052,502.00
NETGEAR INC	64111Q104	NTGR	26.25	41,900	956,391.08	1,099,875.00
NEUSTAR INC-CLASS A	64126X201	NSR	32.44	35,300	982,307.87	1,145,132.00
NEWALLIANCE BANCSHARES INC	650203102	NAL	16.40	57,300	791,116.45	939,720.00
NEWPARK RESOURCES INC.	651718504	NR	7.21	99,600	578,716.80	718,116.00
NUTRI/SYSTEM INC	67069D108	NTRI	63.39	20,100	1,224,316.29	1,274,139.00
NVIDIA CORP	67066G104	NVDA	37.01	63,800	472,475.13	2,361,238.00
OAKLEY INC.	673662102	OO	20.06	32,200	463,941.51	645,931.99
OCEANEERING INT'L. INC.	675232102	OII	39.70	28,000	1,101,348.84	1,111,600.00
OFFICEMAX INC	67622P101	OMX	49.65	29,600	1,128,984.66	1,469,640.00
OHIO CASUALTY CORP.	677240103	OCAS	29.81	34,300	690,900.99	1,022,483.00
ON SEMICONDUCTOR COR	682189105	ONNN	7.57	125,700	773,826.79	951,549.00
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	19.58	31,200	614,935.99	610,896.00
PARK NATL CORP	700658107	PRK	99.00	5,250	591,539.12	519,750.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
PARKER DRILLING CO	701081101	PKD	8.17	102,200	267,895.42	834,974.00
PARTNERS TRUST FINL	70213F102	PRTR	11.64	46,200	485,130.80	537,768.00
PEP BOYS MM & J	713278109	PBY	14.86	32,700	639,931.34	485,922.00
PER-SE TECHNOLOGIES	713569309	PSTI	27.78	30,900	447,739.62	858,402.00
PHARMION CORP	71715B409	PHRM	25.74	27,700	523,802.58	712,998.01
PINNACLE ENTERTAINMENT, INC.	723456109	PNK	33.14	33,400	817,199.30	1,106,876.00
PLACER SIERRA BANCSHARES	726079106	PLSB	23.77	24,100	478,885.00	572,857.00
POLYCOM INC.	73172K104	PLCM	30.91	19,700	342,849.85	608,927.00
POWER ONE INC.	739308104	PWER	7.28	76,300	412,265.36	555,464.00
PRESIDENTIAL LIFE	740884101	PLFE	21.95	15,700	245,611.57	344,615.00
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	13.02	50,700	598,981.68	660,114.00
PRICELINE.COM INC	741503403	PCLN	43.61	42,100	1,002,283.12	1,835,981.00
PRIME MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	2,289,715	2,289,715.21	2,289,715.15
PROVIDENT NEW YORK BANCORP	744028101	PBNY	14.98	35,400	441,779.88	530,292.00
REALNETWORKS INC	75605L104	RNWK	10.94	106,000	756,184.15	1,159,640.00
RF MICRO-DEVICES	749941100	RFMD	6.79	92,500	859,367.57	628,075.00
S1 CORPORATION	78463B101	SONE	5.51	114,112	530,572.51	628,757.12
SCIELE PHARMA INC	808627103	SCRX	24.00	20,900	255,167.23	501,600.00
SEACOR SMIT INC.	811904101	CKH	99.14	6,000	330,413.80	594,840.00
SELECTICA INC	816288104	SLTC	1.77	29,700	123,372.52	52,569.00
SERVICE CORP INTERNATIONAL	817565104	SCI	10.25	74,900	367,531.45	767,725.00
SIGMATEL INC	82661W107	SGTL	4.38	102,000	783,706.40	446,760.00
SKECHERS U S A INC	830566105	SKX	33.31	27,600	847,724.34	919,356.00
SONICWALL INC	835470105	SNWL	8.42	55,900	330,542.85	470,678.00
SOUTHERN UNION COMPANY	844030106	SUG	27.95	20,557	358,608.84	574,568.15
SPARTECH CORP	847220209	SEH	26.22	23,200	429,284.09	608,304.00
STEAK N SHAKE COMPANY	857873103	SNS	17.60	18,500	296,992.34	325,600.00
STERIS CORP	859152100	STE	25.17	24,500	641,732.00	616,665.00
SYNAPTICS INC	87157D109	SYNA	29.69	20,300	335,165.80	602,707.00
TESORO CORP	881609101	TSO	65.77	9,500	216,962.07	624,815.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FC FULLER THALER - 2000 CORE						
Instrument: COM COMMON STOCK						
THE BANCORP INC	05969A105	TBBK	29.60	24,470	396,287.26	724,312.00
THE FINISH LINE-CL A	317923100	FINL	14.28	49,700	576,967.21	709,716.00
THE MEN'S WEARHOUSE INC.	587118100	MW	38.26	30,000	867,880.03	1,147,800.00
THOMAS & BETTS CORP.	884315102	TNB	47.28	24,800	625,003.89	1,172,544.00
THQ INC	872443403	THQI	32.52	50,400	933,392.06	1,639,008.00
TIBCO SOFTWARE INC	88632Q103	TIBX	9.44	133,600	1,050,689.07	1,261,184.00
USI HOLDINGS CORP	90333H101	USIH	15.36	59,500	815,917.16	913,920.00
VALASSIS COMMUNICATIONS INC	918866104	VCI	14.50	25,100	760,200.09	363,950.00
VALUECLICK, INC	92046N102	VCLK	23.63	59,400	1,054,214.74	1,403,622.00
VIOPHARMA INC	928241108	VPHM	14.64	54,300	513,688.12	794,952.00
WARNACO GROUP INC/THE	934390402	WRNC	25.38	46,500	1,112,904.78	1,180,170.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	68.90	19,600	1,020,023.56	1,350,440.00
WESTWOOD ONE	961815107	WON	7.06	79,000	1,007,963.13	557,740.00
WMS INDUSTRIES INC	929297109	WMS	34.86	16,400	373,399.12	571,704.00
YANKEE CANDLE CO	984757104	YCC	34.28	24,789	629,994.88	849,766.92
ZALE CORP.	988858106	ZLC	28.21	20,200	571,579.16	569,842.00
ZORAN CORP	98975F101	ZRAN	14.58	46,200	563,063.94	673,596.00
COMMON STOCK TOTAL				8,221,966	90,015,222.82	114,596,526.19
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
AMERICAN FINANCIAL REALTY TRUST	02607P305	AFR	11.44	71,300	866,959.16	815,672.00
CAPITAL LEASE FUNDING INC	140288101	LSE	11.60	42,600	487,088.92	494,160.00
CRESCENT RE EQT. CO.	225756105	CEI	19.75	26,000	498,099.58	513,500.00
INLAND REAL ESTATE CORP	457461200	IRC	18.72	36,000	454,867.44	673,920.00
KITE REALTY GROUP TRUST	49803T102	KRG	18.62	40,600	563,952.74	755,972.00
NEW YORK MORTGAGE TRUST INC	649604105	NTR	3.05	44,900	411,327.25	136,945.00
REAL ESTATE INVESTMENT TRUST TOTAL				261,400	3,282,295.09	3,390,169.00
FULLER THALER - 2000 CORE TOTAL				8,483,366	93,297,517.91	117,986,695.19

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FT FULLER & THALER - 2000 MICROCAP						
Instrument: COM COMMON STOCK						
ACTUATE CORPORATION	00508B102	ACTU	5.94	124,100	445,465.98	737,154.00
AFC ENTERPRISES	00104Q107	AFCE	17.67	38,800	690,045.11	685,596.00
ALBANY MOLECULAR RESEARCH	012423109	AMRI	10.56	60,700	557,067.17	640,992.00
ARCTIC CAT INC.	039670104	ACAT	17.59	36,500	659,922.54	642,035.00
ART TECHNOLOGY GROUP INC	04289L107	ARTG	2.33	350,700	982,270.47	817,131.00
ASIAINFO HLDGS INC	04518A104	ASIA	7.68	145,800	656,421.41	1,119,744.00
AWARE INC.	05453N100	AWRE	5.33	28,500	153,431.68	151,905.00
BOSTON BEER INC	100557107	SAM	35.98	19,800	630,116.16	712,404.00
BRUKER BIOSCIENCES CORP	116794108	BRKR	7.51	155,800	730,011.85	1,170,058.00
BUCA INC.	117769109	BUCA	4.81	152,600	872,034.75	734,006.00
BUFFALO WILD WINGS INC	119848109	BWLD	53.20	20,300	1,012,614.75	1,079,960.00
CALAMP CORP.	128126109	CAMP	8.44	100,200	613,603.06	845,688.00
CAPTARIS INC.	14071N104	CAPA	7.77	115,100	603,528.10	894,327.00
CARAUSTAR INDUSTRIES INC.	140909102	CSAR	8.09	117,100	916,728.17	947,339.00
CASUAL MALE RETAIL GROUP INC	148711104	CMRG	13.05	91,900	473,890.59	1,199,295.00
CENTILLIUM COMMUNICATIONS INC	152319109	CTLM	2.14	203,767	595,005.45	436,061.38
CHARLOTTE RUSSE HOLDING INC	161048103	CHIC	30.75	50,200	528,462.16	1,543,650.00
CHOLESTECH CORP	170393102	CTEC	18.42	41,400	629,973.75	762,588.00
COHU INC.	192576106	COHU	20.16	52,000	1,064,377.12	1,048,320.00
CREDENCE SYSTEMS CORP	225302108	CMOS	5.20	250,700	652,834.10	1,303,640.00
CROWN MEDIA HLDGS IN	228411104	CRWN	3.63	92,700	666,154.07	336,501.00
DECKERS OUTDOOR CORP	243537107	DECK	59.95	25,900	943,541.65	1,552,705.00
DELIA*S INC	246911101	DLIA	10.49	77,500	569,535.96	812,975.00
DESIGN WITHIN REACH INC	250557105	DWRI	4.93	114,700	689,867.08	565,471.00
DIAMOND MANAGEMENT & TECHNOLOGY	25269L106	DTPI	12.44	81,933	260,724.16	1,019,246.52
DISTRIBUTED ENERGY SYSTEMS CORP	25475V104	DESC	3.60	157,000	585,923.99	565,200.00
DITECH NETWORKS	25500T108	DITC	6.92	103,000	1,164,483.14	712,760.00
DOV PHARMACEUTICAL INC	259858108	DOVP	0.27	310,300	676,732.08	83,781.00
EZCORP INC CL A	302301106	EZPW	16.25	69,600	879,097.38	1,131,000.00
FARO TECHNOLOGIES INC	311642102	FARO	24.04	50,300	1,060,983.29	1,209,212.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FT FULLER & THALER - 2000 MICROCAP						
Instrument: COM COMMON STOCK						
FUEL SYSTEMS SOLUTIONS INC.	35952W103	FSYS	22.08	53,900	996,811.06	1,190,112.00
GRAY TELEVISION INC	389375106	GTN	7.33	96,000	768,686.91	703,680.00
GREAT WOLF RESORTS INC	391523107	WOLF	13.96	91,400	1,129,293.19	1,275,944.01
GTX INC.	40052B108	GTXI	17.84	69,100	868,952.23	1,232,744.00
HARMONIC INC.	413160102	HLIT	7.27	173,400	1,395,834.74	1,260,618.00
HEMISPHERX BIOPHARMA INC	42366C103	HEB	2.20	146,300	347,342.47	321,860.00
HOUSEVALUES INC	44183Y102	SOLD	5.63	153,900	956,290.50	866,457.00
HOUSTON WIRE & CABLE CO	44244K109	HWCC	20.90	58,900	1,303,608.16	1,231,010.00
HYPERCOM CORP	44913M105	HYC	6.35	126,900	990,565.53	805,815.00
INTEVAC INC	461148108	IVAC	25.95	52,764	737,383.04	1,369,225.80
IOMEGA CORP.	462030305	IOM	3.53	132,700	325,848.72	468,431.00
LCC INTERNATIONAL- CLASS A	501810105	LCCI	4.22	217,500	717,892.47	917,850.00
LEAPFROG ENTERPRISES INC	52186N106	LF	9.48	168,800	1,242,613.14	1,600,224.00
LOCAL.COM CORP	53954R105	LOCM	4.05	74,900	358,650.71	303,345.00
MDU COMMUNICATIONS INC	582828109	MDTV	0.79	224,500	556,760.00	177,355.00
MULTIMEDIA GAMES, INC.	625453105	MGAM	9.60	85,100	687,003.19	816,960.00
NAPSTER INC	630797108	NAPS	3.63	177,900	658,892.40	645,777.01
NEOSE TECHNOLOGIES I	640522108	NTEC	2.23	125,900	807,019.00	280,757.00
NEUROMETRIX INC	641255104	NURO	14.91	44,200	1,352,307.59	659,022.00
NEW FRONTIER MEDIA INC	644398109	NOOF	9.61	80,700	625,570.84	775,527.00
NEWPORT CORP	651824104	NEWP	20.95	68,700	1,249,005.92	1,439,265.00
NVE CORP	629445206	NVEC	30.72	34,600	1,299,349.88	1,062,912.00
OXIGENE INC	691828107	OXGN	4.80	80,100	343,186.97	384,480.00
PALATIN TECHNOLOGIES INC	696077304	PTN	2.04	145,700	352,509.66	297,228.00
PARLUX FRAGRANCES INC	701645103	PARL	5.57	147,100	944,893.40	819,347.00
PETROQUEST ENERGY INC	716748108	PQ	12.74	86,400	750,673.80	1,100,736.00
PICO HOLDINGS INC	693366205	PICO	34.77	29,200	377,901.26	1,015,284.00
PRIME MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	900,360	900,360.49	900,360.49
RADYNE COMSTREAM INC	750611402	RADN	10.74	86,000	816,621.60	923,640.00
REDBACK NETWORKS	757209507	RBAK	24.94	78,800	327,916.58	1,965,272.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6FT FULLER & THALER - 2000 MICROCAP						
Instrument: COM COMMON STOCK						
REVLON INC - CL A	761525500	REV	1.28	575,900	690,520.68	737,152.00
SAFEGUARD SCIENTIFIC	786449108	SFE	2.42	270,300	346,460.18	654,126.00
SEACHANGE INTERNATIONAL	811699107	SEAC	10.22	141,300	944,303.43	1,444,086.00
SHARPER IMAGE CORP	820013100	SHRP	9.25	57,500	800,202.32	531,875.00
SIMPLETECH INC	828823104	STEC	12.68	132,900	602,853.93	1,685,172.00
STANDARD MICROSYSTEMS CORP	853626109	SMSC	27.98	46,800	1,174,026.72	1,309,463.99
TECHWELL INC	87874D101	TWLL	16.06	75,000	1,339,542.01	1,204,500.00
TERCICA INC	88078L105	TRCA	5.00	136,600	917,076.33	683,000.00
TOPPS INC	890786106	TOPP	8.90	113,700	838,216.78	1,011,929.98
TRANSWITCH CORP	894065101	TXCC	1.40	378,900	487,230.39	530,460.00
VALUEVISION MEDIA INC	92047K107	VVTV	13.14	74,500	675,738.50	978,930.00
VIGNETTE CORPORATION	926734401	VIGN	17.07	59,600	1,009,536.60	1,017,372.00
WEBSIDESTORY INC	947685103	WSSI	12.66	82,500	833,459.78	1,044,450.00
WILD OATS MARKETS INC.	96808B107	OATS	14.38	78,000	1,337,527.19	1,121,640.00
ZHONE TECHNOLOGIES INC	98950P108	ZHNE	1.31	486,500	682,185.65	637,315.00
ZOLL MEDICAL CORP	989922109	ZOLL	58.24	19,200	978,804.90	1,118,208.00
ZYGO CORP	989855101	ZIGO	16.45	59,700	1,018,809.06	982,065.00
COMMON STOCK TOTAL				10,039,524	59,831,087.07	68,963,728.18
Instrument: RIGHT RIGHT						
REVLON INC-RIGHTS	761525138	REV-R	0.05	575,900	0.00	28,795.00
RIGHT TOTAL				575,900	0.00	28,795.00
FULLER & THALER - 2000 MICROCAP TOTAL				10,615,424	59,831,087.07	68,992,523.18

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
AAR CORPORATION	000361105	AIR	29.19	90,100	1,438,172.58	2,630,019.01
ABAXIS INC	002567105	ABAX	19.25	54,700	999,202.04	1,052,975.01
ALABAMA NATL BANCORP	010317105	ALAB	68.73	38,430	2,472,197.37	2,641,293.90
AMCOL INTERNATIONAL CORP.	02341W103	ACO	27.74	95,156	2,137,226.97	2,639,627.42
AMEDISYS INC	023436108	AMED	32.87	51,599	1,540,313.27	1,696,059.10
AMETEK INC.	031100100	AME	31.84	39,150	584,286.70	1,246,536.00
ANADIGICS INC	032515108	ANAD	8.86	188,700	1,507,768.21	1,671,882.00
ANAREN INC.	032744104	ANEN	17.76	93,109	1,692,835.49	1,653,615.85
ANIXTER INTERNATIONAL INC.	035290105	AXE	54.30	153,935	6,517,742.38	8,358,670.55
APTAR GROUP INC.	038336103	ATR	59.04	20,709	1,208,035.18	1,222,659.36
ARRIS GROUP INC.	04269Q100	ARRS	12.51	47,400	411,287.86	592,974.00
ARROW INTL INC	042764100	ARRO	35.38	31,583	1,025,953.00	1,117,406.54
ATMI INC	00207R101	ATMI	30.53	10,930	299,247.83	333,692.93
AVISTA CORP	05379B107	AVA	25.31	182,900	3,655,693.53	4,629,199.01
BALDOR ELECTRIC	057741100	BEZ	33.42	72,300	1,939,644.78	2,416,265.99
BENIHANA INC	082047200	BNHNA	30.70	17,000	328,514.24	521,899.99
BLACK BOX CORPORATION	091826107	BBOX	41.99	362	15,287.22	15,200.35
BLACK HILLS CORP	092113109	BKH	36.94	136,374	4,767,799.23	5,037,655.56
BRADY CORPORATION	104674106	BRC	37.28	71,100	2,676,513.96	2,650,608.00
BRISTOW GRP	110394103	BRS	36.09	23,908	851,849.42	862,839.72
BRONCO DRILLING CO INC	112211107	BRNC	17.19	47,900	873,799.12	823,401.00
CARLISLE COS INC	142339100	CSL	78.50	55,100	3,408,236.54	4,325,350.00
CARPENTER TECHNOLOGY	144285103	CRS	102.52	8,100	529,840.25	830,411.98
CASEY'S GENERAL STORES INC.	147528103	CASY	23.55	48,000	760,906.35	1,130,400.00
C-COR INC	125010108	CCBL	11.14	63,681	418,844.68	709,406.34
CHEESECAKE FACTORY (THE)	163072101	CAKE	24.60	56,000	1,328,323.04	1,377,600.00
CLARCOR INC.	179895107	CLC	33.81	59,500	1,723,514.70	2,011,695.00
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI	21.80	70,800	1,250,944.51	1,543,440.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	38.07	80,900	2,368,933.92	3,079,863.03
CONMED CORPORATION	207410101	CNMD	23.12	44,000	895,125.16	1,017,280.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
COURIER CORP	222660102	CRRC	38.97	8,825	302,541.43	343,910.24
CULLEN/FROST BANKERS INC	229899109	CFR	55.82	62,000	2,350,598.27	3,460,840.00
CURTISS-WRIGHT CORP.	231561101	CW	37.08	163,682	5,044,529.97	6,069,328.56
ETHAN ALLEN INTERIORS INC.	297602104	ETH	36.11	79,400	2,903,777.42	2,867,134.00
FINANCIAL FEDERAL CORP.	317492106	FIF	29.41	141,850	3,827,876.01	4,171,808.50
FIRST MIDWEST BANCORP INC.	320867104	FMBI	38.68	55,100	1,970,020.23	2,131,268.00
FLIR SYSTEMS INC	302445101	FLIR	31.83	101,900	2,649,632.64	3,243,477.00
FOSSIL INC.	349882100	FOSL	22.58	17,907	402,942.44	404,340.06
FRONTIER AIRLINES HOLDINGS INC	359059102	FRNT	7.40	98,000	939,654.08	725,200.02
FRONTIER FINL CORP W	35907K105	FTBK	29.23	2,850	63,805.84	83,305.53
FULLER H B CO	359694106	FUL	25.82	104,300	2,230,907.22	2,693,026.00
GATX CORP	361448103	GMT	43.33	89,100	3,468,869.24	3,860,703.02
GENESEE & WYO INC	371559105	GWR	26.24	54,025	1,082,380.36	1,417,616.01
GENLYTE GROUP INC	372302109	GLYT	78.11	10,200	428,259.92	796,721.99
GREATBATCH INC.	39153L106	GB	26.92	41,100	918,834.21	1,106,412.00
HANOVER COMPRESSOR COMPANY	410768105	HC	18.89	165,300	2,955,334.54	3,122,517.01
HEARTLAND EXPRESS INC.	422347104	HTLD	15.02	160,396	2,366,968.47	2,409,147.89
HENRY (JACK) & ASSOCIATES	426281101	JKHY	21.40	74,200	1,559,367.08	1,587,880.00
HEXCEL CORP	428291108	HXL	17.41	303,165	4,611,741.81	5,278,102.64
HUB INTERNATIONAL LIMITED	44332P101	HBG	31.39	90,700	1,980,535.61	2,847,073.01
ICU MEDICAL INC.	44930G107	ICUI	40.68	3,400	135,630.37	138,311.98
IDACORP, INC.	451107106	IDA	38.65	55,300	1,661,037.46	2,137,345.02
IDEX CORPORATION	45167R104	IEX	47.41	25,300	778,229.83	1,199,473.00
II VI INC	902104108	IIVI	27.94	24,864	484,616.48	694,700.16
INFRASOURCE SERVICES INC	45684P102	IFS	21.77	87,000	1,594,140.17	1,893,990.00
INTERLINE BRANDS INC	458743101	IBI	22.47	39,419	761,762.06	885,744.90
INTERMAC, INC	458786100	IN	24.27	70,200	1,573,466.55	1,703,754.00
INVACARE CORP.	461203101	IVC	24.55	68,400	1,591,505.04	1,679,220.00
IPC HOLDINGS LTD	G4933P101	IPCR	31.45	66,200	2,062,114.60	2,081,990.00
KAYDON CORP	486587108	KDN	39.74	14,400	567,395.36	572,256.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
KENSEY NASH CORP	490057106	KNSY	31.80	45,000	1,184,152.15	1,431,000.00
KIRBY CORP.	497266106	KEX	34.13	50,700	1,061,181.28	1,730,390.99
KNBT BANCORP INC	482921103	KNBT	16.73	34,560	573,992.73	578,188.80
KNIGHT TRANSPORTATION INC	499064103	KNX	17.05	55,100	983,649.70	939,455.01
LSI LIGHTING SYS	50216C108	LYTS	19.85	92,560	1,346,112.95	1,837,316.00
MACROVISION CORP	555904101	MVSN	28.26	106,300	2,352,988.78	3,004,038.02
MAX RE CAPITAL LTD	G6052F103	MXRE	24.82	51,100	1,241,168.25	1,268,302.00
MCCORMICK & SCHMICKS SEAFOOD	579793100	MSSR	24.04	2,993	44,700.45	71,951.69
MERIT MED SYS INC	589889104	MMSI	15.84	7,155	85,896.08	113,335.21
MOOG INC. CL A	615394202	MOG.A	38.19	53,162	1,104,813.78	2,030,256.77
NAVIGATORS GROUP INC	638904102	NAVX	48.18	32,600	1,267,534.89	1,570,668.00
NCI BUILDING SYS INC	628852105	NCS	51.75	60,449	2,628,051.23	3,128,235.77
NICOR INC.	654086107	GAS	46.80	55,200	2,266,860.71	2,583,360.02
NORDSON CORP	655663102	NDSN	49.83	38,000	1,701,477.21	1,893,540.00
OIL STS INTL INC	678026105	OIS	32.23	66,000	2,193,093.53	2,127,180.00
ORBOTECH LTD	2661784	ORBK	25.44	41,005	1,020,176.06	1,043,167.20
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	19.58	59,200	1,340,422.85	1,159,135.98
PANTRY INC/THE	698657103	PTRY	46.84	17,200	821,829.80	805,648.00
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY	26.75	136,400	3,305,095.57	3,648,699.96
PLEXUS CORP	729132100	PLXS	23.88	201,500	4,563,312.17	4,811,820.00
PNM RESOURCES INC	69349H107	PNM	31.10	254,800	6,412,596.70	7,924,280.05
PRIME MONEY MARKET - 6LA	IT-LOR	IT-LOR	1.00	11,055,507	11,055,506.98	11,055,506.90
PROVIDENT BANKSHARES CORPORATION	743859100	PBKS	35.60	30,900	1,017,720.17	1,100,040.00
QUANEX CORP	747620102	NX	34.59	163,700	3,184,034.78	5,662,383.00
QUICKSILVER INC	74838C106	ZQK	15.75	97,000	1,461,773.17	1,527,750.00
RADIATION THERAPY SERVICES INC	750323206	RTSX	31.52	39,200	1,047,799.32	1,235,583.99
RARE HOSPITALITY INTL INC.	753820109	RARE	32.93	68,936	2,037,125.12	2,270,062.48
RLI CORP	749607107	RLI	56.42	26,902	1,444,354.85	1,517,810.84
ROGERS CORP.	775133101	ROG	59.15	82,800	3,588,433.69	4,897,619.98
RUBY TUESDAY INC	781182100	RI	27.44	195,400	5,324,835.76	5,361,776.01

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LA LORD, ABBETT - 2000 VALUE						
Instrument: COM COMMON STOCK						
RUDDICK CORP.	781258108	RDK	27.75	61,500	1,455,007.17	1,706,625.03
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	16.92	76,400	1,402,799.41	1,292,688.00
SALIX PHARMACEUTICAL	795435106	SLXP	12.17	116,500	1,582,656.77	1,417,805.00
SCANSOURCE INC	806037107	SCSC	30.40	83,700	2,156,614.23	2,544,480.02
SELECTIVE INSURANCE GROUP	816300107	SIGI	57.29	25,079	1,095,510.61	1,436,775.90
SHAW GROUP	820280105	SGR	33.50	192,300	4,105,009.58	6,442,049.98
SIERRA HEALTH SERVICES	826322109	SIE	36.04	30,600	1,049,442.22	1,102,824.00
SIGNATURE BANK	82669G104	SBNY	30.98	30,333	752,691.04	939,716.32
STERLING FINL CORP	859317109	SLFI	23.67	13,317	304,133.19	315,213.39
SUPERIOR ENERGY SVCS	868157108	SPN	32.68	43,802	1,001,491.30	1,431,449.36
SUSSER HOLDINGS CORP	869233106	SUSS	18.00	44,710	796,235.98	804,780.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	40.13	17,210	544,903.04	690,637.28
TRINITY INDUSTRIES	896522109	TRN	35.20	129,370	2,629,775.65	4,553,824.00
UNITED CMNTY BKS BLA	90984P105	UCBI	32.32	24,300	636,048.29	785,376.00
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	46.62	35,800	1,371,039.84	1,668,996.00
URS CORPORATION	903236107	URS	42.85	80,000	2,437,054.46	3,428,000.00
WABTEC	929740108	WAB	30.38	15,700	272,029.64	476,966.00
WASTE CONNECTIONS INC	941053100	WCN	41.55	83,800	3,197,158.39	3,481,890.00
WEBSTER FINANCIAL CORPORATION	947890109	WBS	48.72	27,400	978,273.82	1,334,928.00
WERNER ENTERPRISES INC	950755108	WERN	17.48	154,200	2,860,508.25	2,695,416.00
WEST COAST BANCORP O	952145100	WCBO	34.64	17,200	563,817.60	595,808.00
WILLIAMS SCOTSMAN INTL	96950G102	WLSC	19.62	144,226	3,164,188.85	2,829,714.14
WOODWARD GOVERNOR CO.	980745103	WGOV	39.71	17,000	290,526.39	675,070.00
COMMON STOCK TOTAL				18,917,685	205,204,120.67	242,426,059.27
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
DIAMONDROCK HOSPITALITY	252784301	DRH	18.01	112,600	1,262,331.90	2,027,925.96
NATIONWIDE HEALTH PP	638620104	NHP	30.22	25,800	510,166.44	779,676.00
REAL ESTATE INVESTMENT TRUST TOTAL				138,400	1,772,498.34	2,807,601.96
LORD, ABBETT - 2000 VALUE TOTAL				19,056,085	206,976,619.01	245,233,661.23

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LC LORD, ABBETT - 2000 CORE						
Instrument: COM COMMON STOCK						
ACTUANT CORP CL A	00508X203	ATU	47.65	105,500	4,466,006.30	5,027,075.00
AIRTRAN HLDGS INC	00949P108	AAI	11.74	82,900	1,120,764.10	973,246.00
ALBEMARLE CORP	012653101	ALB	71.80	25,800	1,351,521.62	1,852,440.02
AMEDISYS INC	023436108	AMED	32.87	189,554	4,989,461.18	6,230,639.96
AVID TECHNOLOGY INC.	05367P100	AVID	37.26	34,645	1,493,096.30	1,290,872.72
BEACON ROOFING SUPPLY INC	073685109	BECN	18.82	292,801	5,208,308.49	5,510,514.81
BROOKLINE BANCORP IN	11373M107	BRKL	13.17	167,046	2,487,303.73	2,199,995.82
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	51.76	62,700	2,708,349.77	3,245,352.00
CACI INTERNATIONAL INC._CL A	127190304	CAI	56.50	65,500	3,767,561.79	3,700,750.00
CARPENTER TECHNOLOGY	144285103	CRS	102.52	39,900	3,727,824.29	4,090,548.01
CLARCOR INC.	179895107	CLC	33.81	84,000	2,395,555.47	2,840,040.00
COMMERCIAL METALS CO.	201723103	CMC	25.80	111,300	1,665,822.97	2,871,539.99
COMSTOCK RESOURCES INC	205768203	CRK	31.06	48,100	1,365,431.24	1,493,986.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	38.07	78,139	2,246,567.07	2,974,751.73
CURTISS-WRIGHT CORP.	231561101	CW	37.08	105,200	3,511,585.82	3,900,816.00
ENERSYS	29275Y102	ENS	16.00	78,900	1,282,125.00	1,262,400.00
ENTRAVISION COMMUNIC	29382R107	EVC	8.22	411,500	3,273,417.31	3,382,530.01
EPICOR SOFTWARE CORPORATION	29426L108	EPIC	13.51	219,495	2,552,700.44	2,965,377.46
EXCO RESOURCES INC	269279402	XCO	16.91	275,600	3,488,301.73	4,660,396.00
FIRST ACCEPTANCE CORP	318457108	FAC	10.72	58,100	538,866.63	622,832.00
FLOW INTL CORP	343468104	FLOW	11.02	98,861	1,105,691.42	1,089,448.22
FOSTER WHEELER LTD	G36535139	FWLT	55.14	22,934	944,580.82	1,264,580.76
FOUNDRY NETWORKS INC	35063R100	FDRY	14.98	186,900	2,751,642.83	2,799,762.03
GENLYTE GROUP INC	372302109	GLYT	78.11	45,480	2,084,542.30	3,552,442.80
GRACO INC.	384109104	GGG	39.62	95,100	3,727,866.14	3,767,862.00
HARRIS INTERACTIVE INC	414549105	HPOL	5.04	193,217	963,396.64	973,813.67
HCC INSURANCE HOLDINGS INC.	404132102	HCC	32.09	76,950	1,684,081.30	2,469,325.50
HEXCEL CORP	428291108	HXL	17.41	212,500	3,281,734.97	3,699,624.99
HILB ROGAL & HOBBS CO	431294107	HRH	42.12	147,800	4,978,332.94	6,225,336.00
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	20.77	137,745	3,038,773.26	2,860,963.65

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LC LORD, ABBETT - 2000 CORE						
Instrument: COM COMMON STOCK						
ICON PLC - ADR	45103T107	ICLR	37.70	77,534	1,369,974.09	2,923,031.80
INVESTORS FINANCIAL SERVICES CORP	461915100	IFIN	42.67	81,492	3,318,181.29	3,477,263.64
J & J SNACK FOODS CORP	466032109	JJSF	41.40	119,218	2,399,423.37	4,935,625.21
JONES LANG LASALLE I	48020Q107	JLL	92.17	9,600	555,017.58	884,832.00
KENSEY NASH CORP	490057106	KNSY	31.80	48,260	1,475,467.66	1,534,668.00
KFORCE INC	493732101	KFRC	12.17	74,620	1,020,815.24	908,125.40
KOMAG INC	500453204	KOMG	37.88	47,878	1,594,523.87	1,813,618.65
KYPHON INC	501577100	KYPH	40.40	92,878	3,497,068.61	3,752,271.20
LCA-VISION INC.	501803308	LCAV	34.36	136,101	5,228,000.69	4,676,430.34
LIONBRIDGE TECHNOLOGIES	536252109	LIOX	6.44	190,841	1,274,003.96	1,229,016.03
LOJACK CORP	539451104	LOJN	17.08	54,377	948,203.88	928,759.16
MEASUREMENT SPECIALITIES INC	583421102	MEAS	21.64	175,000	3,840,059.65	3,787,000.00
MENTOR CORP/MINN	587188103	MNT	48.87	57,700	2,481,215.63	2,819,799.00
NCI BUILDING SYS INC	628852105	NCS	51.75	37,300	1,945,501.20	1,930,275.00
OHIO CASUALTY CORP.	677240103	OCAS	29.81	175,255	3,161,311.04	5,224,351.55
OPTION CARE INC	683948103	OPTN	14.25	230,079	2,502,797.16	3,278,625.75
OPTIONSPRESS HOLDINGS INC	684010101	OXPS	22.69	105,500	2,620,585.76	2,393,795.00
PERKIN ELMER INC	714046109	PKI	22.23	89,900	1,757,356.79	1,998,477.00
POWER INTEGRATIONS INC	739276103	POWI	23.45	144,700	2,241,180.27	3,393,215.00
PRIME MONEY MARKET - 6LC	IT-LOR6	IT-LOR6	1.00	10,038,400	10,038,399.67	10,038,399.62
PRIVATEBANCORP INC	742962103	PVTB	41.63	31,100	951,625.56	1,294,693.00
RADISYS CORPORATION	750459109	RSYS	16.67	137,202	2,254,459.85	2,287,157.34
RELIANCE STEEL & ALUMINUM	759509102	RS	39.38	13,500	535,934.42	531,630.00
REPUBLIC AIRWAYS HOLDINGS INC	760276105	RJET	16.78	18,705	234,362.67	313,869.90
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	16.92	95,100	1,338,408.48	1,609,092.00
SCANSOURCE INC	806037107	SCSC	30.40	73,707	2,213,523.46	2,240,692.80
SELECT COMFORT CORP	81616X103	SCSS	17.39	355,210	4,103,808.44	6,177,101.90
SPECTRALINK CORP	847580107	SLNK	8.60	158,945	1,760,912.29	1,366,927.00
STRATASYS INC	862685104	SSYS	31.41	114,200	2,592,118.33	3,587,022.00
STRAYER EDUCATION INC	863236105	STRA	106.05	34,864	3,180,678.88	3,697,327.20

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6LC LORD, ABBETT - 2000 CORE						
Instrument: COM COMMON STOCK						
SYMMETRY MEDICAL INC	871546206	SMA	13.83	146,600	2,855,339.08	2,027,477.99
TALX CORP	874918105	TALX	27.45	141,235	3,097,905.31	3,876,900.75
UNITED RENTALS INCORPORATED	911363109	URI	25.43	44,600	1,039,501.40	1,134,178.00
UNITED SURGICAL PARTNERS	913016309	USPI	28.35	180,463	5,264,394.28	5,116,126.05
UNIVERSAL ELECTRONICS INC	913483103	UEIC	21.02	115,485	1,797,314.33	2,427,494.69
USANA HEALTH SCIENCES INC	90328M107	USNA	51.66	83,155	3,378,797.77	4,295,787.30
USI HOLDINGS CORP	90333H101	USIH	15.36	314,972	4,160,859.90	4,837,969.92
WABASH NATIONAL CORP	929566107	WNC	15.10	111,300	2,438,512.88	1,680,630.01
WATSCO INC.	942622200	WSO	47.16	89,164	4,044,039.70	4,204,974.24
WEBEX COMMUNICATIONS INC	94767L109	WEBX	34.89	30,363	729,149.99	1,059,365.07
WEBSense INC	947684106	WBSN	22.83	177,600	3,367,376.59	4,054,608.00
WILLIAMS SCOTSMAN INTL	96950G102	WLSC	19.62	136,770	3,245,744.88	2,683,427.40
X-RITE INC	983857103	XRIT	12.30	165,753	2,254,797.61	2,038,761.90
COMMON STOCK TOTAL				18,510,793	188,309,867.38	214,270,056.96
LORD, ABBETT - 2000 CORE TOTAL				18,510,793	188,309,867.38	214,270,056.96

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6MA M.A. WEATHERBIE - 2000 GROWTH						
Instrument: COM COMMON STOCK						
AFFILIATED MANAGERS GROUP	008252108	AMG	105.13	57,560	2,908,049.02	6,051,282.80
AMERICAN REPROGRAPHICS CO	029263100	ARP	33.31	124,856	2,186,856.46	4,158,953.35
ATWOOD OCEANICS	050095108	ATW	48.97	37,285	1,510,381.43	1,825,846.45
AUXILIUM PHARMACEUTICALS	05334D107	AUXL	14.69	56,729	850,993.04	833,349.01
AVOCENT CORPORATION	053893103	AVCT	33.85	54,322	1,746,680.55	1,838,799.70
BRIGHT HORIZON FAMIL	109195107	BFAM	38.66	19,252	524,202.54	744,282.32
BROWN & BROWN INC	115236101	BRO	28.21	104,080	2,072,156.16	2,936,096.80
CAPELLA EDUCATION CO	139594105	CPLA	24.25	32,878	819,861.14	797,291.50
CARBO CERAMICS, INC.	140781105	CRR	37.37	55,252	2,469,995.83	2,064,767.23
COGNEX CORP.	192422103	CGNX	23.82	54,122	1,344,142.43	1,289,186.03
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD	87.70	46,433	2,447,464.14	4,072,174.10
CRA INTERNATIONAL INC	12618T105	CRAI	52.40	31,284	1,463,265.84	1,639,281.60
DAKTRONICS INC	234264109	DAKT	36.85	43,659	890,872.30	1,608,834.16
DOLLAR TREE STORES INC	256747106	DLTR	30.10	88,915	2,151,625.78	2,676,341.50
ENZON PHARMACEUTICALS INC	293904108	ENZN	8.51	151,315	1,526,674.74	1,287,690.65
FASTENAL CO	311900104	FAST	35.88	196,546	4,279,999.04	7,052,070.48
FINANCIAL FEDERAL CORP.	317492106	FIF	29.41	160,949	3,383,656.60	4,733,510.09
FLIR SYSTEMS INC	302445101	FLIR	31.83	83,547	2,239,842.00	2,659,301.03
FORMFACTOR INC	346375108	FORM	37.25	44,686	1,632,081.07	1,664,553.50
GATX CORP	361448103	GMT	43.33	61,825	2,567,983.29	2,678,877.25
GFI GROUP INC	361652209	GFIG	62.26	33,703	1,898,655.20	2,098,348.78
GOLAR LNG LTD	G9456A100	GLNG	12.80	67,340	949,549.01	861,951.99
GUITAR CENTER INC	402040109	GTRC	45.46	52,279	2,685,134.14	2,376,603.34
HITTITE MICROWAVE CORP	43365Y104	HITT	32.32	64,257	2,104,269.29	2,076,786.24
HYDRIL	448774109	HYDL	75.19	32,856	1,973,138.80	2,470,442.65
IHS INC-CLASS A	451734107	IHS	39.48	65,938	1,371,203.84	2,603,232.23
INTERLINE BRANDS INC	458743101	IBI	22.47	65,866	1,641,423.52	1,480,009.02
INTRALASE CORP	461169104	ILSE	22.38	72,584	1,435,890.01	1,624,429.92
KEYSTONE AUTOMOTIVE	49338N109	KEYS	33.99	26,353	861,984.03	895,738.47
LIFE TIME FITNESS INC	53217R207	LTM	48.51	57,473	1,874,031.30	2,788,015.23

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6MA M.A. WEATHERBIE - 2000 GROWTH						
Instrument: COM COMMON STOCK						
LINCARE HOLDINGS INC.	532791100	LNCR	39.84	113,398	3,945,857.71	4,517,776.32
LKQ CORP	501889208	LKQX	22.99	169,812	2,571,306.21	3,903,977.88
MARTEK BIOSCIENCES CORP	572901106	MATK	23.34	104,846	3,520,618.34	2,447,105.64
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	32.70	123,973	3,326,623.46	4,053,917.10
NATIONAL INSTRUMENTS CORP.	636518102	NATI	27.24	114,890	2,793,725.27	3,129,603.60
NEUSTAR INC-CLASS A	64126X201	NSR	32.44	123,646	3,499,072.84	4,011,076.24
NIGHTHAWK RADIOLOGY HOLDINGS	65411N105	NHWK	25.50	86,646	1,815,211.43	2,209,473.00
OPTIONSXPRESS HOLDINGS INC	684010101	OXPS	22.69	67,772	1,718,193.78	1,537,746.68
P.F.CHANGS CHINA BISTRO INC	69333Y108	PFCB	38.38	42,659	2,100,194.33	1,637,252.42
PATTERSON-UTI ENERGY INC	703481101	PTEN	23.23	107,161	2,686,289.67	2,489,350.03
POLYCOM INC.	73172K104	PLCM	30.91	102,276	1,516,381.10	3,161,351.16
POLYMEDICA CORP	731738100	PLMD	40.41	72,492	1,800,892.72	2,929,401.72
PRIME MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	4,608,042	4,608,042.41	4,608,042.52
PSS WORLD MEDICAL INC.	69366A100	PSSI	19.53	65,799	1,096,044.68	1,285,054.46
RESMED INC	761152107	RMD	49.22	163,012	3,318,445.96	8,023,450.64
RESOURCES GLOBAL PROFESSIONALS	76122Q105	RECN	31.84	104,863	2,823,434.96	3,338,837.92
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX	26.74	60,077	1,520,485.15	1,606,458.97
STERICYCLE INC	858912108	SRCL	75.50	55,924	3,110,120.02	4,222,262.00
SURMODICS INC	868873100	SRDX	31.12	53,943	2,063,104.63	1,678,706.16
TEXAS ROADHOUSE INC-CLASS A	882681109	TXRH	13.26	118,873	1,628,496.28	1,576,255.98
THOR INDUSTRIES INC	885160101	THO	43.99	113,283	4,060,266.04	4,983,319.17
TRANSDIGM GROUP INC	893641100	TDG	26.51	76,331	1,921,531.18	2,023,534.81
UTI WORLDWIDE INC	G87210103	UTIW	29.90	178,862	2,535,443.76	5,347,973.80
VCA ANTECH INC	918194101	WOOF	32.19	126,517	2,750,108.82	4,072,582.23
VISTAPRINT LTD	G93762204	VPRT	33.11	62,672	1,621,583.71	2,075,069.92
WABTEC	929740108	WAB	30.38	84,223	2,685,950.62	2,558,694.74
WASTE CONNECTIONS INC	941053100	WCN	41.55	88,811	3,192,565.03	3,690,097.05
WEBEX COMMUNICATIONS INC	94767L109	WEBX	34.89	60,386	1,299,310.86	2,106,867.54
WESTWOOD ONE	961815107	WON	7.06	52,470	1,536,001.03	370,438.20
WILLIAMS SCOTSMAN INTL	96950G102	WLSC	19.62	64,137	1,564,638.00	1,258,367.94

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
<div> <div>Group: DOMESTIC EQUITIES - External</div> <div>Market: SMALL CAP</div> <div>Portfolio: 6MA</div> <div>Instrument: COM</div> <div>M.A. WEATHERBIE - 2000 GROWTH COMMON STOCK</div> </div>						
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA	34.79	69,311	2,226,440.24	2,411,329.69
COMMON STOCK TOTAL				9,481,251	132,668,442.78	165,153,422.95
M.A. WEATHERBIE - 2000 GROWTH TOTAL				9,481,251	132,668,442.78	165,153,422.95

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6NC						
Instrument: COM						
NEXT CENTURY - 2000 GROWTH COMMON STOCK						
ABAXIS INC	002567105	ABAX	19.25	39,645	881,169.14	763,166.25
ACME PACKET INC	004764106	APKT	20.64	52,315	910,719.78	1,079,781.60
ADMINISTAFF INC	007094105	ASF	42.77	28,125	1,357,834.33	1,202,906.25
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	MDRX	26.99	68,775	1,657,596.11	1,856,237.25
AQUANTIVE INC	03839G105	AQNT	24.66	93,415	2,022,020.19	2,303,613.90
BJ'S RESTAURANTS INC	09180C106	BJRI	20.21	58,920	447,590.08	1,190,773.20
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	51.76	53,200	1,387,048.35	2,753,632.00
CARRIZO OIL & GAS INC	144577103	CRZO	29.02	32,925	652,964.56	955,483.50
CHICAGO BRIDGE & IRON COMPANY	167250109	CBI	27.34	74,807	1,530,054.32	2,045,223.38
COLDWATER CREEK INC.	193068103	CWTR	24.52	55,907	1,104,037.97	1,370,839.64
CONCUR TECHNOLOGIES INC	206708109	CNQR	16.04	56,210	814,973.40	901,608.40
CONOR MEDSYSTEMS INC	208264101	CONR	31.33	59,760	1,608,642.03	1,872,280.80
COSTAR GROUP INC	22160N109	CSGP	53.56	16,600	683,296.00	889,096.01
DIGENE CORP	253752109	DIGE	47.92	52,275	2,264,498.06	2,505,018.00
DRIL-QUIP INC	262037104	DRQ	39.16	56,375	1,689,921.15	2,207,645.00
DYNAMIC MATERIALS CORP	267888105	BOOM	28.10	45,763	1,526,995.25	1,285,940.31
EQUINIX INC	29444U502	EQIX	75.62	39,190	1,501,128.62	2,963,547.79
ESSEX CORP	296744105	KEYW	23.91	55,480	1,202,523.55	1,326,526.79
FIRST SOLAR INC	336433107	FSLR	29.80	29,635	731,614.64	883,123.00
HEALTH EXTRAS INC	422211102	HLEX	24.10	36,565	702,401.99	881,216.52
HEALTHWAYS INC.	422245100	HWAY	47.71	39,128	1,349,843.60	1,866,796.89
HERCULES OFFSHORE INC	427093109	HERO	28.90	31,624	1,043,592.00	913,933.60
HITTITE MICROWAVE CORP	43365Y104	HITT	32.32	46,745	1,421,019.99	1,510,798.38
HOLOGIC INC.	436440101	HOLX	47.28	68,200	1,691,946.45	3,224,496.00
HYDRIL	448774109	HYDL	75.19	17,925	1,175,321.91	1,347,780.75
ILLUMINA, INC.	452327109	ILMN	39.31	41,930	1,025,845.99	1,648,268.29
KENEXA CORP	488879107	KNXA	33.26	25,325	694,255.02	842,309.50
LAUREATE EDUCATION INC	518613104	LAUR	48.63	17,655	778,909.80	858,562.65
MANITOWOC COMPANY INC.	563571108	MTW	59.43	56,575	2,084,024.78	3,362,252.25
NEUSTAR INC-CLASS A	64126X201	NSR	32.44	51,330	1,624,355.12	1,665,145.20

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES - External						
Market: SMALL CAP						
Portfolio: 6NC						
Instrument: COM						
NEXT CENTURY - 2000 GROWTH COMMON STOCK						
NUANCE COMMUNICATIONS	67020Y100	NUAN	11.46	102,985	1,110,098.36	1,180,208.10
NUTRI/SYSTEM INC	67069D108	NTRI	63.39	18,640	474,669.75	1,181,589.61
NUVASIVE INC	670704105	NUVA	23.10	53,335	1,025,176.04	1,232,038.50
OCEANEERING INT'L. INC.	675232102	OII	39.70	41,505	1,320,291.81	1,647,748.50
OPTIUM CORP	68402T107	OPTM	24.94	3,520	89,065.27	87,788.80
PEETS COFFEE & TEA I	705560100	PEET	26.24	25,065	600,652.84	657,705.60
PENWEST PHARMACEUTIC	709754105	PPCO	16.62	66,105	1,421,020.29	1,098,665.10
PRIME MONEY MARKET - 6NC	IT-NEX	IT-NEX	1.00	3,195,432	3,195,432.41	3,195,432.27
PROVIDENCE SERVICE CORP	743815102	PRSC	25.13	28,075	888,986.03	705,524.75
QUALITY SYSTEMS INC	747582104	QSII	37.27	35,255	1,428,874.23	1,313,953.85
RACKABLE SYSTEMS INC	750077109	RACK	30.97	47,675	1,157,384.10	1,476,494.75
RTI INTERNATIONAL METALS	74973W107	RTI	78.22	29,695	1,325,331.97	2,322,742.89
SIRF TECHNOLOGY HOLDINGS	82967H101	SIRF	25.52	37,060	1,063,609.26	945,771.20
SPECTRANETICS CORP	84760C107	SPNC	11.29	60,235	803,189.82	680,053.15
STEREOTAXIS INC	85916J102	STXS	10.32	77,970	834,132.97	804,650.40
TETRA TECHNOLOGIES INC.	88162F105	TTI	25.58	40,920	1,123,142.24	1,046,733.60
TRIDENT MICROSYSTEMS INC	895919108	TRID	18.18	85,949	821,747.96	1,562,552.82
UTI WORLDWIDE INC	G87210103	UTIW	29.90	43,380	337,450.99	1,297,062.00
VENTANA MED SYS INC	92276H106	VMSI	43.03	24,205	697,706.84	1,041,541.15
VISTAPRINT LTD	G93762204	VPRT	33.11	26,935	834,519.97	891,817.85
VOLCANO CORP	928645100	VOLC	16.39	54,020	899,364.03	885,387.80
ZOLTEK COMPANIES INC	98975W104	ZOLT	19.67	41,015	1,021,726.69	806,765.05
COMMON STOCK TOTAL				5,541,300	60,039,718.05	74,540,230.84
NEXT CENTURY - 2000 GROWTH TOTAL				5,541,300	60,039,718.05	74,540,230.84
SMALL CAP TOTAL				91,075,460	988,274,374.12	1,169,998,441.01
DOMESTIC EQUITIES - External TOTAL				128,363,471	2,046,040,845.36	2,481,285,256.45
DOMESTIC EQUITIES TOTAL				876,887,161.34	21,842,497,728.50	28,878,133,402.15

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: CALL			CALL OPTION			
BGC FEB @45 CALL	BGC+BI	BGC+BI	2.15	-1,500	-303,350.54	-322,500.00
GT FEB @ 20 CALL	GT+BD	GT+BD	1.80	-2,000	-264,546.69	-360,000.00
GT FEB @ 22.50 CALL	GT+BX	GT+BX	0.60	-334	-21,041.33	-20,040.00
GT JAN @ 20 CALL	GT+AD	GT+AD	1.35	-2,500	-186,994.07	-337,500.00
STR JAN @90 CALL	STR+AR	STR+AR	0.10	-1,000	-66,462.33	-10,000.00
CALL OPTION TOTAL				-7,334	-842,394.96	-1,050,040.00
Instrument: COM			COMMON STOCK			
@ROAD INC	04648K105	ARDI	7.30	184,100	1,017,395.60	1,343,930.00
1ST SOURCE CORP	336901103	SRCE	32.13	12,870	283,466.47	413,513.10
21ST CENTY INS GROUP	90130N103	TW	17.65	19,500	281,132.99	344,175.00
24/7 REAL MEDIA INC	901314203	TFSM	9.05	28,900	253,689.98	261,545.00
3COM CORP.	885535104	COMS	4.11	688,500	2,698,609.36	2,829,735.00
3M COMPANY	88579Y101	MMM	77.93	1,935,600	116,877,549.08	150,841,308.00
99 CENTS ONLY STORES	65440K106	NDN	12.17	770,600	11,126,881.22	9,378,202.00
AAI CORP	910671106	UIC	50.75	5,600	176,909.41	284,200.00
AAON INC	000360206	AAON	26.28	19,670	362,119.24	516,927.58
AAR CORPORATION	000361105	AIR	29.19	146,050	2,267,693.51	4,263,199.50
AARON RENTS INC	002535201	RNT	28.78	26,100	267,888.43	751,158.00
ABAXIS INC	002567105	ABAX	19.25	106,345	2,064,511.27	2,047,141.26
ABBOTT LABORATORIES	002824100	ABT	48.71	3,250,686	110,685,216.80	158,340,915.04
ABERCROMBIE & FITCH CO	002896207	ANF	69.63	50,400	2,530,894.60	3,509,352.00
ABINGTON COMMUNITY BANCORP INC	00350R106	ABBC	19.18	4,200	63,891.24	80,556.00
ABIOMED INC	003654100	ABMD	14.10	13,900	179,583.83	195,990.00
ABM INDUSTRIES INC.	000957100	ABM	22.71	26,100	449,625.49	592,731.01
ABX AIR INC	00080S101	ABXA	6.93	637,800	4,088,739.32	4,419,953.99
AC MOORE ARTS & CRAFTS INC	00086T103	ACMR	21.67	9,300	177,009.69	201,531.00
ACA CAPITAL HOLDINGS INC	000833103	ACA	15.46	6,900	93,840.00	106,674.00
ACACIA RES - ACACIA	003881307	ACTG	13.38	16,600	186,164.02	222,108.00
ACCELRY'S INC	00430U103	ACCL	6.01	136,300	1,028,453.11	819,163.00
ACCENTURE LTD - CL A	G1150G111	ACN	36.93	45,500	1,307,492.19	1,680,315.00
ACCO BRANDS CORP	00081T108	ABD	26.47	92,650	1,966,378.03	2,452,445.50

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ACCREDITED HOME LENDERS HOLDING	00437P107	LEND	27.28	38,650	1,419,271.80	1,054,372.00
ACCURIDE CORP	004398103	ACW	11.26	13,500	157,126.17	152,010.00
ACETO CORP	004446100	ACET	8.64	2,250	17,043.06	19,440.01
ACME PACKET INC	004764106	APKT	20.64	65,615	1,166,079.78	1,354,293.60
ACTEL CORPORATION	004934105	ACTL	18.16	63,900	1,217,588.48	1,160,424.00
ACTIVISION INC	004930202	ATVI	17.24	5,300	92,462.84	91,372.00
ACTUANT CORP CL A	00508X203	ATU	47.65	680,995	31,703,701.90	32,449,411.77
ACTUATE CORPORATION	00508B102	ACTU	5.94	294,300	1,134,376.80	1,748,142.00
ACUITY BRANDS INC	00508Y102	AYI	52.04	33,500	614,760.92	1,743,340.00
ACXIOM CORP.	005125109	ACXM	25.65	6,100	147,753.90	156,465.00
ADAMS RESPIRATORY THERAPEUTICS	00635P107	ARXT	40.81	32,800	1,355,256.46	1,338,568.00
ADAPTEC INC	00651F108	ADPT	4.66	1,200	15,179.21	5,592.00
ADESA INC	00686U104	KAR	27.75	65,400	1,173,061.03	1,814,850.00
ADEZA BIOMEDICAL CORP	006864102	ADZA	14.91	9,000	174,358.24	134,190.00
ADMINISTAFF INC	007094105	ASF	42.77	41,725	1,598,795.06	1,784,578.25
ADOBE SYSTEMS INC.	00724F101	ADBE	41.12	1,179,600	30,752,489.36	48,505,152.00
ADOLOR CORP	00724X102	ADLR	7.52	26,996	336,570.21	203,009.92
ADTRAN INC.	00738A106	ADTN	22.70	120,900	2,979,149.96	2,744,430.00
ADVANCE AMERICA CASH ADVANCE	00739W107	AEA	14.65	63,500	942,283.42	930,275.00
ADVANCE AUTO PARTS INC	00751Y106	AAP	35.56	323,700	9,988,291.98	11,510,772.00
ADVANCED ANALOGIC TECHNOLOGIES INC	00752J108	AATI	5.39	21,900	119,757.96	118,041.00
ADVANCED ENERGY INDUSTRIES	007973100	AEIS	18.87	21,000	367,531.50	396,270.00
ADVANCED MAGNETICS INC	00753P103	AMAG	59.72	4,800	145,026.72	286,656.00
ADVANCED MICRO DEVICES INC.	007903107	AMD	20.35	598,100	14,406,518.00	12,171,335.00
ADVANTA CORP	007942204	ADVNB	43.63	87,008	2,039,042.95	3,796,159.04
ADVENT SOFTWARE INC	007974108	ADVS	35.29	3,700	91,563.46	130,573.00
ADVENTRX PHARMACEUTICALS	00764X103	ANX	2.95	321,700	991,911.30	949,015.00
ADVISORY BOARD CO/THE	00762W107	ABCO	53.54	11,100	487,086.16	594,294.00
ADVO INC.	007585102	AD	32.60	8,150	243,766.94	265,690.00
AEP INDS INC	001031103	AEPI	53.31	3,900	130,311.87	207,909.00
AEROFLEX INC	007768104	ARXX	11.72	75,439	1,016,740.26	884,145.08
AEROPOSTALE INC	007865108	ARO	30.87	78,450	1,852,854.85	2,421,751.50

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AES CORP	00130H105	AES	22.04	1,593,000	29,722,411.34	35,109,720.00
AETNA INC.	00817Y108	AET	43.18	1,737,100	46,026,163.34	75,007,978.00
AFC ENTERPRISES	00104Q107	AFCE	17.67	38,800	690,045.11	685,596.00
AFFILIATED COMPUTER SERVICES	008190100	ACS	48.84	250,000	13,454,473.70	12,210,000.00
AFFILIATED MANAGERS GROUP	008252108	AMG	105.13	276,580	16,595,309.00	29,076,855.41
AFFIRMATIVE INSURANCE HOLDINGS INC	008272106	AFFM	16.27	4,600	65,480.88	74,842.00
AFFYMETRIX INC	00826T108	AFFX	23.06	28,300	724,332.84	652,598.00
AFLAC INC	001055102	AFL	46.00	923,600	31,982,733.33	42,485,600.00
AFTERMARKET TECHNOLOGY	008318107	ATAC	21.28	64,300	1,290,315.06	1,368,304.00
AGCO CORP.	001084102	AG	30.94	343,000	8,105,937.89	10,612,420.01
AGERE SYSTEMS INC	00845V308	AGR	19.17	26,400	322,966.80	506,088.00
AGILE SOFTWARE CORP.	00846X105	AGIL	6.15	60,677	566,580.76	373,163.55
AGILENT TECHNOLOGIES INC	00846U101	A	34.85	1,511,000	48,713,792.67	52,658,350.00
AGILYSYS INC	00847J105	AGYS	16.74	51,000	730,675.38	853,740.00
AIR METHODS CORP	009128307	AIRM	27.92	6,200	162,283.14	173,104.00
AIR PROD. & CHEM.	009158106	APD	70.28	4,100	277,701.69	288,148.00
AIRGAS INC	009363102	ARG	40.52	2,300	84,319.69	93,196.00
AIRTRAN HLDGS INC	00949P108	AAI	11.74	106,200	1,412,561.84	1,246,788.00
AK STEEL HOLDING CORP	001547108	AKS	16.90	66,800	706,096.58	1,128,920.00
AKAMAI TECHNOLOGIES	00971T101	AKAM	53.12	519,600	25,081,488.93	27,601,152.00
AKORN INC	009728106	AKN	6.25	42,400	168,986.31	265,000.00
ALABAMA NATL BANCORP	010317105	ALAB	68.73	63,759	4,102,040.65	4,382,156.07
ALASKA AIRGROUP INC	011659109	ALK	39.50	18,100	505,463.87	714,950.00
ALASKA COMMUNICATION	01167P101	ALSK	15.19	123,100	1,118,991.85	1,869,889.00
ALBANY INTL CL-A	012348108	AIN	32.91	40,000	1,166,992.53	1,316,400.00
ALBANY MOLECULAR RESEARCH	012423109	AMRI	10.56	162,287	1,726,437.20	1,713,750.72
ALBEMARLE CORP	012653101	ALB	71.80	32,400	1,674,938.81	2,326,320.02
ALBERTO CULVER CL-B	013078100	ACV	21.45	328,100	12,718,343.20	7,037,745.00
ALCOA INC.	013817101	AA	30.01	2,331,900	64,852,511.67	69,980,318.99
ALEXION PHARMACEUTICALS INC	015351109	ALXN	40.39	16,772	558,078.09	677,421.08
ALFA CORP	015385107	ALFA	18.81	28,646	431,234.72	538,831.26
ALICO INC	016230104	ALCO	50.63	2,300	102,953.36	116,449.00

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
ALIGN TECHNOLOGY INC	016255101	ALGN	13.97	41,200	403,315.66	575,564.00
ALKERMES INC.	01642T108	ALKS	13.37	41,830	586,931.92	559,267.10
ALLEGHENY ENERGY INC.	017361106	AYE	45.91	438,100	16,988,746.47	20,113,171.00
ALLEGHENY TECHNOLOGIES INC	01741R102	ATI	90.68	6,200	409,310.40	562,216.00
ALLERGAN PHARMACEUTICALS INC.	018490102	AGN	119.74	333,734	24,906,856.43	39,961,309.16
ALLETE, INC.	018522300	ALE	46.54	33,800	1,347,774.70	1,573,052.00
ALLIANCE ATLANTIS COMMUN	01853E204	AACB	43.40	15,325	466,639.23	665,105.01
ALLIANCE DATA SYSTEM	018581108	ADS	62.47	13,900	707,626.47	868,333.00
ALLIANCE IMAGING INC	018606202	AIQ	6.65	9,100	59,156.37	60,515.00
ALLIANCE ONE INTERNATIONAL	018772103	AOI	7.06	56,600	234,431.54	399,596.00
ALLIANCE SEMICONDUCTOR CORP	01877H100	ALSC	4.38	98,900	591,080.60	433,182.00
ALLIANT ENERGY CORPORATION	018802108	LNT	37.77	18,500	688,269.77	698,745.00
ALLIED CAP CORP	01903Q108	ALD	32.68	266,900	7,647,534.26	8,722,291.99
ALLIED WASTE INDUSTRIES	019589308	AW	12.29	25,400	309,454.20	312,166.00
ALLIED WORLD ASSURANCE HOLD	G0219G203	AWH	43.63	28,100	1,149,372.12	1,226,003.00
ALLIS CHALMERS ENERGY	019645506	ALY	23.04	11,300	162,206.98	260,352.00
ALLSCRIPTS HEALTHCARE SOLUTIONS	01988P108	MDRX	26.99	82,875	1,917,777.32	2,236,796.26
ALLSTATE CORP	020002101	ALL	65.11	1,668,300	65,723,036.74	108,623,013.00
ALLTEL CORP	020039103	AT	60.48	462,777	22,118,909.99	27,988,752.96
ALON USA ENERGY INC	020520102	ALJ	26.31	35,700	874,741.35	939,267.00
ALPHA NATURAL RESOURCES INC	02076X102	ANR	14.23	30,800	587,947.65	438,284.00
ALPHARMA, INC.-CL A	020813101	ALO	24.10	116,700	2,410,160.36	2,812,470.00
ALTIRIS INC	02148M100	ATRS	25.38	14,000	353,653.34	355,320.00
ALTRIA GROUP INC	02209S103	MO	85.82	4,037,100	157,854,351.26	346,463,922.00
ALTUS PHARMACEUTICALS INC	02216N105	ALTU	18.85	34,100	641,348.88	642,785.00
AMBAC FINANCIAL GROUP INC.	023139108	ABK	89.07	103,000	8,187,382.17	9,174,210.00
AMBASSADORS GROUP IN	023177108	EPAX	30.35	54,070	1,306,960.14	1,641,024.50
AMBASSADORS INTERNATIONAL INC	023178106	AMIE	45.62	4,300	99,954.79	196,166.00
AMCOL INTERNATIONAL CORP.	02341W103	ACO	27.74	108,256	2,355,789.33	3,003,021.42
AMCORE FINL INC	023912108	AMFI	32.67	46,701	1,339,691.96	1,525,721.67
AMEDISYS INC	023436108	AMED	32.87	280,619	7,566,694.06	9,223,946.49
AMERCO	023586100	UHAL	87.01	19,600	946,426.45	1,705,396.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
AMEREN CORP.	023608102	AEE	53.73	74,500	3,495,296.87	4,002,885.00
AMERICAN AXLE & MFG HOLDINGS	024061103	AXL	18.99	1,625,900	38,054,783.42	30,875,841.00
AMERICAN CAPITAL STRATEGIES	024937104	ACAS	46.26	200,800	8,604,446.44	9,289,008.02
AMERICAN COMMERCIAL LINES INC	025195207	ACLI	65.51	31,625	1,393,660.27	2,071,753.76
AMERICAN EAGLE OUTFITTERS	02553E106	AEOS	31.21	319,950	7,526,891.74	9,985,639.50
AMERICAN ECOLOGY CORP	025533407	ECOL	18.51	9,300	166,282.76	172,143.00
AMERICAN ELECTRIC POWER	025537101	AEP	42.58	78,600	2,882,869.60	3,346,788.00
AMERICAN EQUITY INVESTMENT LIFE	025676206	AEL	13.03	733,200	7,942,573.30	9,553,595.99
AMERICAN EXPRESS CO.	025816109	AXP	60.67	1,524,200	52,118,749.24	92,473,214.00
AMERICAN FINANCIAL GROUP INC.	025932104	AFG	35.91	1,035,300	20,447,607.94	37,177,623.00
AMERICAN GREETING CL A	026375105	AM	23.87	84,700	1,844,918.73	2,021,789.02
AMERICAN HOME MTG HL	02660R107	AHM	35.12	67,395	2,138,555.31	2,366,912.40
AMERICAN INTL GROUP	026874107	AIG	71.66	4,687,900	225,895,814.51	335,934,914.01
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	18.52	86,700	1,384,500.22	1,605,684.00
AMERICAN ORIENTAL BIOENG	028731107	AOB	11.67	63,100	366,004.40	736,377.00
AMERICAN PHYSICIANS	028884104	ACAP	40.04	32,400	782,781.09	1,297,296.01
AMERICAN POWER CONVERSION	029066107	APCC	30.59	7,700	235,073.90	235,543.00
AMERICAN RAILCAR INDUSTRIES	02916P103	ARII	34.04	5,400	157,806.36	183,816.00
AMERICAN REPROGRAPHICS CO	029263100	ARP	33.31	166,051	3,200,076.30	5,531,158.80
AMERICAN SAFETY INS HOLDINGS	G02995101	ASI	18.55	15,395	246,793.70	285,577.25
AMERICAN SCIENCE & ENGINEERING	029429107	ASEI	59.51	12,000	606,030.62	714,120.00
AMERICAN STANDARD COMPANIES	029712106	ASD	45.85	62,000	2,795,323.60	2,842,700.00
AMERICAN STATES WATER CO.	029899101	AWR	38.62	10,000	319,879.60	386,200.00
AMERICAN SUPERCONDUCTOR CORP.	030111108	AMSC	9.81	19,600	221,962.77	192,276.00
AMERICAN TOWER CORP	029912201	AMT	37.28	9,000	151,226.72	335,520.00
AMERICAN WOODMARK CORP.	030506109	AMWD	41.85	32,900	1,093,356.82	1,376,865.00
AMERICANWEST BANCORP	03058P109	AWBC	24.22	6,710	114,499.87	162,516.20
AMERICAS CAR-MART INC	03062T105	CRMT	11.86	5,500	118,162.51	65,230.00
AMERICREDIT CORP.	03060R101	ACF	25.17	1,086,400	30,281,468.32	27,344,688.00
AMERIGROUP CORPORATION	03073T102	AGP	35.89	113,500	3,484,762.00	4,073,515.00
AMERIPRISE FINANCIAL INC	03076C106	AMP	54.50	264,600	10,035,322.41	14,420,700.03
AMERISOURCEBERGEN CORP	03073E105	ABC	44.96	629,600	22,209,336.77	28,306,816.00

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AMERISTAR CASINOS IN	03070Q101	ASCA	30.74	1,300	28,805.53	39,962.00
AMERON INTERNATIONAL CORP	030710107	AMN	76.37	19,800	972,908.78	1,512,126.00
AMETEK INC.	031100100	AME	31.84	53,617	810,259.91	1,707,165.28
AMGEN INC	031162100	AMGN	68.31	2,330,529	97,543,965.19	159,198,435.99
AMIS HOLDINGS INC	031538101	AMIS	10.57	26,000	255,582.60	274,820.00
AMKOR TECHNOLOGY INC	031652100	AMKR	9.34	61,000	365,308.97	569,740.02
AMN HEALTHCARE SERVICES INC	001744101	AHS	27.54	6,600	115,822.21	181,764.00
AMPCO-PITTSBURGH CORP	032037103	AP	33.48	30,700	871,284.53	1,027,835.99
AMPHENOL CORP-CL A	032095101	APH	62.08	410,400	16,288,686.97	25,477,632.00
AMR CORP.	001765106	AMR	30.23	3,177,374	45,914,564.21	96,052,016.02
AMREP CORP	032159105	AXR	122.50	16,700	877,426.42	2,045,750.00
AMSURG CORP	03232P405	AMSG	23.00	62,275	1,405,863.48	1,432,324.99
AMTRUST FINANCIAL SERVICES	032359309	AFSI	8.55	25,600	220,160.00	218,880.00
AMYLIN PHARMACEUTICALS INC	032346108	AMLN	36.07	1,100	53,889.75	39,677.00
ANADARKO PETROLEUM CORP	032511107	APC	43.52	713,600	19,010,781.75	31,055,872.00
ANADIGICS INC	032515108	ANAD	8.86	188,700	1,507,768.21	1,671,882.00
ANADYS PHARMACEUTICALS	03252Q408	ANDS	4.92	17,000	49,629.80	83,640.00
ANALOG DEVICES	032654105	ADI	32.87	1,244,100	51,130,722.29	40,893,567.00
ANALOGIC CORP.	032657207	ALOG	56.14	23,800	1,086,681.08	1,336,132.01
ANAREN INC.	032744104	ANEN	17.76	143,509	2,451,190.88	2,548,719.85
ANCHOR BANCORP WISCONSIN INC.	032839102	ABCW	28.82	11,600	305,955.36	334,312.00
ANDERSONS INC/THE	034164103	ANDE	42.39	15,600	369,949.89	661,283.99
ANDREW CORP.	034425108	ANDW	10.23	304,700	2,882,470.19	3,117,081.00
ANHEUSER-BUSCH	035229103	BUD	49.20	1,639,600	65,386,791.97	80,668,320.00
ANIXTER INTERNATIONAL INC.	035290105	AXE	54.30	211,910	8,509,954.90	11,506,713.05
ANNALY CAPITAL MGT., INC	035710409	NLY	13.91	592,800	7,944,498.17	8,245,848.00
ANNTAYLOR STORES CORP	036115103	ANN	32.84	189,700	6,521,277.56	6,229,748.01
ANSOFT CORP	036384105	ANST	27.80	44,600	791,789.33	1,239,879.99
ANSYS INC	03662Q105	ANSS	43.49	51,665	1,635,180.00	2,246,910.85
ANTHRACITE CAPITAL INC	037023108	AHR	12.73	119,700	1,432,453.20	1,523,781.01
ANWORTH MORTGAGE ASS	037347101	ANH	9.51	27,000	256,776.94	256,770.00
AON CORP	037389103	AOC	35.34	37,100	1,343,955.36	1,311,113.99

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APACHE CORP.	037411105	APA	66.51	563,500	23,843,100.84	37,478,385.00
APOGEE ENTERPRISES INC.	037598109	APOG	19.31	179,350	2,722,114.86	3,463,248.50
APOLLO INVESTMENT CORP	03761U106	AINV	22.40	41,400	678,571.65	927,360.00
APPLE COMPUTER INC.	037833100	AAPL	84.84	1,124,500	34,608,322.70	95,402,580.00
APPLEBEES INT'L. INC.	037899101	APPB	24.67	877,800	22,972,817.54	21,655,326.00
APPLERA CORP - APPLIED BIOSYSTEM	038020103	ABI	36.69	336,700	8,943,149.31	12,353,523.00
APPLIED INDUSTRIAL TECH INC.	03820C105	AIT	26.31	38,600	517,739.71	1,015,566.00
APPLIED MATERIALS INC.	038222105	AMAT	18.45	1,785,800	35,334,326.24	32,948,010.00
APPLIED MICRO CIRCUITS CORP	03822W109	AMCC	3.56	548,800	1,623,994.26	1,953,728.00
APRIA HEALTHCARE GP. INC.	037933108	AHG	26.65	79,700	1,779,684.34	2,124,005.00
APTAR GROUP INC.	038336103	ATR	59.04	45,709	2,448,035.18	2,698,659.36
AQUANTIVE INC	03839G105	AQNT	24.66	183,215	3,249,219.88	4,518,081.90
AQUILA INC	03840P102	ILA	4.70	358,700	1,793,057.76	1,685,890.00
ARAMARK CORP. - CL B	038521100	RMK	33.45	26,000	796,701.63	869,700.00
ARBITRON INC	03875Q108	ARB	43.44	17,900	620,963.77	777,576.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	67.61	23,615	1,198,674.44	1,596,610.17
ARCH CHEMICALS INC.	03937R102	ARJ	33.31	35,200	1,001,853.86	1,172,512.00
ARCHER DANIELS MIDLAND CO	039483102	ADM	31.96	1,701,900	49,102,539.80	54,392,724.00
ARCTIC CAT INC.	039670104	ACAT	17.59	44,120	816,919.55	776,070.80
ARDEN GROUP INC	039762109	ARDNA	123.81	5,900	561,742.25	730,479.01
ARENA PHARMACEUTICALS INC	040047102	ARNA	12.91	10,700	136,624.09	138,137.00
ARENA RESOURCES INC	040049108	ARD	42.71	7,000	238,607.82	298,970.00
ARES CAPITAL CORP	04010L103	ARCC	19.11	29,200	473,745.69	558,012.00
ARGONAUT GROUP INC	040157109	AGII	34.86	54,925	1,591,415.29	1,914,685.51
ARIBA INC	04033V203	ARBA	7.74	44,500	379,061.61	344,429.99
ARKANSAS BEST CORP	040790107	ABFS	36.00	42,500	1,347,516.74	1,530,000.00
ARM HOLDINGS PLC - ADR	042068106	ARMHY	7.30	29,200	212,470.10	213,160.00
ARMOR HOLDINGS INC	042260109	AH	54.85	2,800	145,903.43	153,580.00
ARRAY BIOPHARMA INC	04269X105	ARRY	12.92	23,300	164,442.31	301,036.00
ARRIS GROUP INC.	04269Q100	ARRS	12.51	797,171	9,033,316.13	9,972,609.21
ARROW FINL CORP	042744102	AROW	24.77	6,369	163,278.50	157,760.13
ARROW INTL INC	042764100	ARRO	35.38	91,576	2,970,411.80	3,239,958.88

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ART TECHNOLOGY GROUP INC	04289L107	ARTG	2.33	417,100	1,180,102.63	971,843.00
ARTHROCARE CORP	043136100	ARTC	39.92	32,300	1,212,684.22	1,289,416.01
ARVINMERITOR INC.	043353101	ARM	18.23	183,200	3,140,701.76	3,339,735.99
ASBURY AUTOMOTIVE GROUP	043436104	ABG	23.56	47,600	821,567.90	1,121,456.00
ASHLAND INC	044209104	ASH	69.18	209,500	12,760,275.82	14,493,209.99
ASIAINFO HLDGS INC	04518A104	ASIA	7.68	145,800	656,421.41	1,119,744.00
ASPEN TECHNOLOGY INC	045327103	AZPN	11.02	116,000	991,693.94	1,278,320.00
ASSET ACCEPTANCE CAPITAL CORP	04543P100	AACC	16.82	10,000	165,871.00	168,200.00
ASSURANT INC	04621X108	AIZ	55.25	162,700	8,976,406.73	8,989,175.00
ASTA FUNDING INC	046220109	ASFI	30.44	30,300	743,919.32	922,332.01
ASTEC INDUSTRIES INC	046224101	ASTE	35.10	10,130	172,313.44	355,563.00
ASTORIA FINANCIAL CORP.	046265104	AF	30.16	2,300	59,249.40	69,368.00
ASTRAL MEDIA INC	046346201	AAIAF	34.00	12,285	414,709.66	417,690.00
ASV INC	001963107	ASVI	16.27	12,500	190,418.75	203,375.00
ASYST TECHNOLOGIES INC	04648X107	ASYT	7.31	72,700	682,771.80	531,437.00
AT&T INC	00206R102	T	35.75	7,118,861	226,410,089.34	254,499,280.74
ATHEROS COMMUNICATIONS	04743P108	ATHR	21.32	124,300	2,184,354.85	2,650,076.00
ATLANTIC TELE-NETWORK	049079205	ATNI	29.30	46,100	932,806.24	1,350,730.00
ATLAS AIR WORLDWIDE HLDG	049164205	AAWW	44.50	27,800	1,363,210.81	1,237,100.00
ATLAS AMERICA INC	049167109	ATLS	50.97	10,355	193,194.92	527,794.35
ATMEL CORP	049513104	ATML	6.05	1,428,000	7,426,759.99	8,639,400.00
ATMI INC	00207R101	ATMI	30.53	38,530	968,815.75	1,176,320.92
ATMOS ENERGY CORP.	049560105	ATO	31.91	7,600	244,186.89	242,516.00
ATP OIL & GAS CORPORATION	00208J108	ATPG	39.57	3,700	135,503.97	146,409.00
ATWOOD OCEANICS	050095108	ATW	48.97	53,385	1,881,626.70	2,614,263.45
AUDIBLE INC	05069A302	ADBL	7.93	14,600	152,315.96	115,778.00
AUDIOVOX CORP	050757103	VOXX	14.09	65,800	866,070.12	927,121.99
AUTODESK INC.	052769106	ADSK	40.46	575,000	13,594,505.29	23,264,500.00
AUTOLIV, INC	052800109	ALV	60.30	74,600	4,027,070.20	4,498,380.00
AUTOMATIC DATA PROC.	053015103	ADP	49.25	647,900	23,389,614.38	31,909,075.00
AUTONATION INC	05329W102	AN	21.32	248,600	4,396,221.85	5,300,151.99
AUTOZONE INC	053332102	AZO	115.56	77,800	8,721,526.14	8,990,568.00

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AUXILIUM PHARMACEUTICALS	05334D107	AUXL	14.69	72,129	977,019.20	1,059,575.01
AVANEX CORP	05348W109	AVNX	1.89	230,900	291,570.07	436,401.02
AVATAR HLDGS INC	053494100	AVTR	80.85	17,971	926,613.66	1,452,955.36
AVAYA INC	053499109	AV	13.98	644,500	7,688,335.34	9,010,110.00
AVENTINE RENEWABLE ENERGY	05356X403	AVR	23.56	30,100	643,839.00	709,156.00
AVERY DENNISON	053611109	AVY	67.93	5,100	310,765.92	346,443.00
AVI BIOPHARMA INC	002346104	AVII	3.18	29,900	112,101.08	95,082.00
AVID TECHNOLOGY INC.	05367P100	AVID	37.26	1,648,945	71,026,751.36	61,439,690.72
AVIS BUDGET GROUP, INC	053774105	CAR	21.69	109,090	6,757,664.59	2,366,162.10
AVISTA CORP	05379B107	AVA	25.31	262,900	5,149,104.69	6,653,999.02
AVNET INC.	053807103	AVT	25.53	171,300	2,891,142.47	4,373,289.00
AVOCENT CORPORATION	053893103	AVCT	33.85	128,822	3,980,918.90	4,360,624.70
AVON PRODUCTS	054303102	AVP	33.04	1,566,022	46,276,480.99	51,741,366.88
AWARE INC.	05453N100	AWRE	5.33	28,500	153,431.68	151,905.00
AXCELIS TECHNOLOGIES INC	054540109	ACLS	5.83	240,900	1,571,491.23	1,404,446.98
AZTAR CORP.	054802103	AZR	54.42	34,700	1,194,647.62	1,888,373.99
BADGER METER INC	056525108	BMI	27.70	8,300	168,722.45	229,910.00
BAKER (MICHAEL) CORP	057149106	BKR	22.65	300,000	6,414,278.46	6,795,000.00
BAKER HUGHES CORP	057224107	BHI	74.66	464,200	17,009,819.55	34,657,172.00
BALCHEM CORP	057665200	BCPC	25.68	28,800	502,660.62	739,584.00
BALDOR ELECTRIC	057741100	BEZ	33.42	91,450	2,369,471.16	3,056,258.99
BALDWIN & LYONS INC	057755209	BWINB	25.54	37,400	962,173.05	955,196.01
BALL CORPORATION	058498106	BLL	43.60	81,800	3,202,330.86	3,566,480.00
BALLY TECHNOLOGIES INC.	05874B107	BYI	18.68	44,500	561,180.73	831,260.00
BANCFIRST CORP	05945F103	BANF	54.00	4,200	145,991.56	226,800.00
BANCTRUST FINANCIAL GROUP INC	05978R107	BTFG	25.52	5,800	115,297.39	148,016.00
BANDAG INC	059815100	BDG	50.43	23,400	886,650.65	1,180,062.00
BANK MUTUAL CORP	063750103	BKMU	12.11	36,227	430,185.60	438,708.97
BANK OF AMERICA CORP.	060505104	BAC	53.39	8,158,057	244,117,872.89	435,558,663.23
BANK OF GRANITE CORP	062401104	GRAN	18.97	16,375	261,097.71	310,633.75
BANK OF HAWAII CORP	062540109	BOH	53.95	110,800	5,356,078.60	5,977,660.00
BANK OF NEW YORK CO, INC	064057102	BK	39.37	2,412,100	76,205,165.03	94,964,376.99

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BANK OF THE OZARKS INC	063904106	OZRK	33.06	8,800	253,984.11	290,928.00
BANKATLANTIC BANCORP INC	065908501	BBX	13.81	7,100	80,536.75	98,051.00
BANKFINANCIAL CORP	06643P104	BFIN	17.81	67,600	1,141,024.84	1,203,956.00
BANKUNITED FINANCIAL CORP-A	06652B103	BKUNA	27.96	18,678	474,593.63	522,236.87
BANNER CORP	06652V109	BANR	44.34	16,700	389,330.18	740,478.00
BANTA CORP	066821109	BN	36.40	38,900	1,548,933.77	1,415,960.00
BARD C. R. INC.	067383109	BCR	82.97	382,600	19,743,920.31	31,744,322.00
BARNES GROUP INC.	067806109	B	21.75	323,500	4,585,400.27	7,036,125.00
BARR PHARMACEUTICALS INC.	068306109	BRL	50.12	354,900	15,021,727.57	17,787,588.00
BARRETT BUSINESS SERVICE	068463108	BBSI	23.42	4,200	77,054.46	98,364.00
BASIC ENERGY SERVICES INC	06985P100	BAS	24.65	85,300	2,306,629.87	2,102,645.00
BAUSCH & LOMB INC	071707103	BOL	52.06	436,000	30,848,461.62	22,698,160.00
BAXTER INTL	071813109	BAX	46.39	938,600	27,208,052.60	43,541,654.01
BB&T CORPORATION	054937107	BBT	43.93	616,300	21,149,341.60	27,074,059.01
BE AEROSPACE INC.	073302101	BEAV	25.68	38,700	559,742.23	993,816.01
BEA SYSTEMS INC	073325102	BEAS	12.58	2,849,200	28,041,220.68	35,842,936.00
BEACON ROOFING SUPPLY INC	073685109	BECN	18.82	304,551	5,462,982.40	5,731,649.82
BEAR STEARNS COMPANIES INC	073902108	BSC	162.78	208,710	24,747,177.37	33,973,813.79
BEARINGPOINT INC	074002106	BE	7.87	207,100	1,628,914.61	1,629,877.00
BEBE STORES INC	075571109	BEBE	19.79	34,700	732,662.57	686,713.00
BECKMAN COULTER INC.	075811109	BEC	59.80	163,000	9,740,672.99	9,747,400.00
BECTON DICKINSON & COMPANY	075887109	BDX	70.15	534,900	25,544,001.34	37,523,234.99
BED BATH & BEYOND INC	075896100	BBBY	38.10	714,200	24,979,855.93	27,211,020.00
BEL FUSE INC-CL B	077347300	BELFB	34.79	31,700	1,041,750.16	1,102,843.01
BELDEN CDT INC	077454106	BDC	39.09	48,400	1,222,500.02	1,891,956.00
BELLSOUTH	079860102	BLS	47.11	3,241,600	106,106,137.22	152,711,776.00
BELO CORP	080555105	BLC	18.37	135,700	2,131,443.57	2,492,809.00
BEMIS CO.	081437105	BMS	33.98	22,600	719,654.41	767,948.00
BENCHMARK ELECTRONICS INC	08160H101	BHE	24.36	157,850	3,270,023.40	3,845,226.00
BENIHANA INC	082047200	BNHNA	30.70	17,000	328,514.24	521,899.99
BENTLEY PHARMACEUTIC	082657107	BNT	10.17	11,500	134,036.09	116,954.99
BERKLEY (WR) CORP	084423102	BER	34.51	1,040,062	26,435,025.50	35,892,539.62

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BERKSHIRE HILLS BANC	084680107	BHLB	33.46	5,100	182,938.53	170,646.00
BERRY PETROLEUM CO	085789105	BRY	31.01	59,900	1,091,544.78	1,857,499.00
BEST BUY COMPANY INC	086516101	BBY	49.19	626,800	18,041,946.63	30,832,292.00
BFC FINANCIAL CORP	055384200	BFF	6.39	6,500	39,977.13	41,534.99
BIG 5 SPORTING GOODS CORP	08915P101	BGFV	24.42	13,527	321,191.08	330,329.34
BIG LOTS, INC.	089302103	BIG	22.92	232,700	3,606,235.73	5,333,484.00
BILL BARRETT CORP	06846N104	BBG	27.21	33,600	1,036,729.31	914,255.99
BIO RAD LABS INC	090572207	BIO	82.52	20,015	1,257,390.06	1,651,637.80
BIOENVISION INC	09059N100	BIVN	4.64	21,500	154,909.65	99,760.00
BIOGEN IDEC INC	09062X103	BIIB	49.19	417,500	19,302,010.61	20,536,825.00
BIOMARIN PHARMACEUTI	09061G101	BMRN	16.39	35,500	324,096.72	581,845.00
BIOMET INC.	090613100	BMET	41.27	786,900	25,144,823.02	32,475,363.00
BIO-REFERENCE LABS I	09057G602	BRLI	22.49	6,200	105,491.70	139,438.00
BIOSITE INC.	090945106	BSTE	48.85	32,819	1,544,173.79	1,603,208.15
BISYS GROUP INC.	055472104	BSG	12.91	46,600	638,289.52	601,606.00
BJ SERVICES CO	055482103	BJS	29.32	261,000	7,154,348.50	7,652,520.00
BJ'S RESTAURANTS INC	09180C106	BJRI	20.21	58,920	447,590.08	1,190,773.20
BLACK BOX CORPORATION	091826107	BBOX	41.99	35,996	1,528,337.31	1,511,472.02
BLACK HILLS CORP	092113109	BKH	36.94	156,174	5,416,667.70	5,769,067.56
BLACKBAUD INC	09227Q100	BLKB	26.00	76,135	1,173,371.38	1,979,510.02
BLACKBOARD INC	091935502	BBBB	30.04	5,400	121,938.30	162,216.00
BLACKROCK INC	09247X101	BLK	151.90	3,100	401,837.59	470,890.00
BLOCKBUSTER INC.	093679108	BBI	5.29	131,900	795,964.89	697,751.00
BLUE NILE INC	09578R103	NILE	36.89	7,900	253,893.87	291,431.00
BLUEGREEN CORP	096231105	BXG	12.83	12,500	164,646.41	160,375.00
BLUELINX HOLDINGS INC	09624H109	BXC	10.40	35,300	536,096.88	367,119.99
BLYTH INC.	09643P108	BTH	20.75	27,900	687,980.52	578,925.00
BMC SOFTWARE	055921100	BMC	32.20	299,000	7,111,000.71	9,627,800.01
BOB EVANS FARMS	096761101	BOBE	34.22	59,268	1,731,968.65	2,028,150.96
BOEING CO	097023105	BA	88.84	1,550,800	67,798,089.67	137,773,072.00
BOIS D ARC ENERGY INC	09738U103	BDE	14.63	22,200	346,070.61	324,786.00
BOOKS-A-MILLION INC	098570104	BAMM	22.68	53,400	934,498.86	1,211,112.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BORDERS GROUP INC	099709107	BGP	22.35	99,400	1,835,049.18	2,221,590.00
BORG WARNER INC.	099724106	BWA	59.02	1,500	92,646.92	88,530.00
BORLAND SOFTWARE CORPORATION	099849101	BORL	5.44	154,200	1,214,482.97	838,848.00
BOSTON BEER INC	100557107	SAM	35.98	25,350	752,582.47	912,093.00
BOSTON PRIVATE FINL HOLDING	101119105	BPFH	28.21	10,054	242,882.46	283,623.34
BOSTON SCIENTIFIC CORP.	101137107	BSX	17.18	2,973,507	58,864,107.43	51,084,850.26
BOTTOMLINE TECHNOLOGIES INC	101388106	EPAY	11.45	26,800	265,362.88	306,860.00
BOWATER INC.	102183100	BOW	22.50	1,233,300	37,252,257.23	27,749,250.00
BOWNE & CO INC.	103043105	BNE	15.94	98,300	1,431,319.12	1,566,902.00
BRADLEY PHARMACEUTIC	104576103	BDY	20.58	61,500	627,781.39	1,265,670.00
BRADY CORPORATION	104674106	BRC	37.28	92,700	3,038,347.89	3,455,856.00
BRIGGS & STRATTON	109043109	BGG	26.95	76,400	2,485,151.47	2,058,980.00
BRIGHAM EXPLORATION CO	109178103	BEXP	7.31	109,100	893,407.67	797,520.99
BRIGHT HORIZON FAMIL	109195107	BFAM	38.66	45,037	1,184,194.92	1,741,130.42
BRIGHTPOINT INC.	109473405	CELL	13.45	29,950	257,061.03	402,827.50
BRINKER INTERNATIONAL INC	109641100	EAT	30.16	66,300	1,791,724.61	1,999,608.01
BRINKS COMPANY	109696104	BCO	63.92	7,400	396,484.97	473,008.00
BRISTOL WEST HOLDINGS INC	11037M105	BRW	15.83	64,400	1,118,493.82	1,019,452.00
BRISTOL-MYERS SQUIBB	110122108	BMJ	26.32	4,642,100	129,055,631.11	122,180,071.99
BRISTOW GRP	110394103	BRS	36.09	494,408	15,091,016.25	17,843,184.73
BROADCOM CORP	111320107	BRCM	32.31	841,450	27,121,101.91	27,187,249.52
BROADWING CORP	11161E101	BWNG	15.62	45,500	324,636.61	710,709.99
BROCADE COMMUNICATIONS SYSTEMS	111621108	BRCD	8.21	825,300	4,366,691.97	6,775,713.00
BRONCO DRILLING CO INC	112211107	BRNC	17.19	47,900	873,799.12	823,401.00
BROOKFIELD HOMES CORP	112723101	BHS	37.55	7,300	213,129.10	274,115.00
BROOKLINE BANCORP IN	11373M107	BRKL	13.17	181,562	2,698,608.70	2,391,171.54
BROOKS AUTOMATION INC	114340102	BRKS	14.40	83,309	1,253,158.01	1,199,649.60
BROWN & BROWN INC	115236101	BRO	28.21	121,780	2,591,505.09	3,435,413.79
BROWN SHOE COMPANY INC	115736100	BWS	47.74	38,950	1,016,884.80	1,859,473.00
BROWN-FORMAN -CL B	115637209	BF.B	66.24	383,900	24,786,858.59	25,429,536.00
BRUKER BIOSCIENCES CORP	116794108	BRKR	7.51	185,100	878,541.57	1,390,101.00
BRUSH ENGINEERED MATERIALS	117421107	BW	33.77	11,600	161,712.07	391,732.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
BUCA INC.	117769109	BUCA	4.81	152,600	872,034.75	734,006.00
BUCKLE INC	118440106	BKE	50.85	28,100	944,568.57	1,428,885.00
BUCYRUS INTERNATIONAL INC-A	118759109	BUCY	51.76	163,400	5,924,503.21	8,457,584.00
BUFFALO WILD WINGS INC	119848109	BWLD	53.20	26,600	1,182,393.36	1,415,120.00
BUILD-A-BEAR WORKSHOP INC	120076104	BBW	28.02	8,800	211,002.14	246,575.99
BUILDERS FIRSTSOURCE INC	12008R107	BLDR	17.83	9,000	177,189.30	160,470.00
BUILDING MATERIALS HLDG. CORP.	120113105	BLG	24.69	40,064	756,263.67	989,180.17
BURLINGTON NORTHERN SANTA FE	12189T104	BNI	73.81	742,000	38,661,591.27	54,767,020.01
C.H.ROBINSON WORLDWIDE INC	12541W209	CHRW	40.89	26,100	1,089,660.98	1,067,229.00
CABELAS INC	126804301	CAB	24.13	19,100	373,523.83	460,883.00
CABLEVISION SYSTEMS CORP	12686C109	CVC	28.48	324,500	9,042,483.22	9,241,760.00
CABOT CORP	127055101	CBT	43.57	700	25,087.76	30,499.00
CABOT MICROELECTRONICS	12709P103	CCMP	33.94	41,578	1,447,280.04	1,411,157.32
CABOT OIL & GAS CORP.	127097103	COG	60.65	1,400	85,881.12	84,910.00
CACHE INC	127150308	CACH	25.24	15,300	249,212.60	386,172.01
CACI INTERNATIONAL INC._CL A	127190304	CAI	56.50	86,600	4,998,077.92	4,892,900.00
CADENCE DESIGN SYS INC	127387108	CDNS	17.91	1,592,100	21,883,082.81	28,514,511.00
CADENCE FINANCIAL CORP	12738A101	CADE	21.67	5,700	127,830.63	123,519.00
CADENCE PHARMACEUTICALS INC	12738T100	CADX	12.32	6,900	82,800.00	85,008.00
CALAMOS ASSET MANAGEMENT-A	12811R104	CLMS	26.83	13,800	359,075.90	370,254.00
CALAMP CORP.	128126109	CAMP	8.44	141,200	978,399.59	1,191,728.00
CALGON CARBON CORP.	129603106	CCC	6.20	208,600	1,071,585.09	1,293,320.00
CALIFORNIA COASTAL COMM INC	129915203	CALC	21.45	32,800	1,113,024.77	703,560.00
CALIFORNIA PIZZA KITCHEN INC	13054D109	CPKI	33.31	11,800	354,976.42	393,058.00
CALIFORNIA WTR SVC G	130788102	CWT	40.40	12,100	398,007.08	488,840.00
CALLAWAY GOLF COMPANY	131193104	ELY	14.41	592,000	7,623,560.96	8,530,720.00
CALLON PETROLEUM CORP	13123X102	CPE	15.03	71,600	1,047,358.71	1,076,147.99
CAMBREX CORP.	132011107	CBM	22.72	82,100	1,608,835.42	1,865,311.99
CAMDEN NATL CORP	133034108	CAC	46.12	7,100	226,537.99	327,452.00
CAMPBELL SOUP CO.	134429109	CPB	38.89	419,900	13,449,777.96	16,329,911.00
CANDELA CORP	136907102	CLZR	12.37	92,300	1,108,588.02	1,141,751.00
CAPELLA EDUCATION CO	139594105	CPLA	24.25	62,243	1,538,876.88	1,509,392.75

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CAPITAL CITY BK GROU	139674105	CCBG	35.30	7,800	240,285.24	275,340.00
CAPITAL CORP OF THE WEST	140065202	CCOW	32.09	5,700	127,518.67	182,913.00
CAPITAL ONE FINANCIAL CORP.	14040H105	COF	76.82	536,297	34,775,001.10	41,198,335.54
CAPITAL SENIOR LIVING CORP	140475104	CSU	10.64	13,000	133,612.70	138,320.00
CAPITAL SOUTHWEST CORP	140501107	CSWC	126.24	8,800	783,472.13	1,110,912.00
CAPITALSOURCE INC	14055X102	CSE	27.31	18,300	417,623.32	499,773.00
CAPITOL BANCORP LTD	14056D105	CBC	46.20	1,300	41,527.50	60,060.00
CAPTARIS INC.	14071N104	CAPA	7.77	115,100	603,528.10	894,327.00
CARACO PHARM LABS INC	14075T107	CPD	14.00	12,800	150,560.45	179,200.00
CARAUSTAR INDUSTRIES INC.	140909102	CSAR	8.09	134,400	1,069,861.09	1,087,296.00
CARBO CERAMICS, INC.	140781105	CRR	37.37	317,252	12,389,186.14	11,855,707.23
CARDINAL FINANCIAL CORP	14149F109	CFNL	10.25	14,500	158,434.25	148,625.00
CARDINAL HEALTH INC.	14149Y108	CAH	64.43	1,428,300	78,071,730.19	92,025,369.00
CAREER EDUCATION CORP	141665109	CECO	24.78	27,400	669,624.12	678,972.00
CAREMARK RX INC	141705103	CMX	57.11	1,044,174	36,251,865.85	59,632,777.14
CARLISLE COS INC	142339100	CSL	78.50	62,000	3,971,988.36	4,867,000.00
CARMAX INC.	143130102	KMX	53.63	7,500	303,045.88	402,225.00
CARMIKE CINEMAS INC	143436400	CKEC	20.39	7,300	128,522.34	148,847.00
CARNIVAL CORP	143658300	CCL	49.05	164,200	7,974,437.50	8,054,010.01
CARPENTER TECHNOLOGY	144285103	CRS	102.52	50,400	4,515,320.74	5,167,007.99
CARRIER ACCESS CORP	144460102	CACS	6.56	127,200	1,023,641.98	834,432.00
CARRIZO OIL & GAS INC	144577103	CRZO	29.02	34,225	692,932.67	993,209.50
CARTERS INC	146229109	CRI	25.50	17,700	453,479.36	451,350.00
CASCADE BANCORP	147154108	CACB	31.03	6,625	114,261.89	205,573.75
CASCADE CORP.	147195101	CAE	52.90	17,200	605,293.93	909,880.00
CASCADE NATURAL GAS CORP.	147339105	CGC	25.92	6,800	148,707.54	176,256.00
CASEY'S GENERAL STORES INC.	147528103	CASY	23.55	78,000	1,257,581.77	1,836,900.00
CASH AMERICAN INT'L. INC.	14754D100	CSH	46.90	48,100	1,302,198.96	2,255,890.00
CASS INFORMATION SYSTEMS	14808P109	CASS	36.18	15,350	505,904.94	555,363.00
CASTLE (A.M.) & CO.	148411101	CAS	25.45	35,500	692,866.53	903,475.01
CASTLE BRANDS INC	148435100	ROX	6.23	1,106,160	8,507,647.97	6,891,376.80
CASUAL MALE RETAIL GROUP INC	148711104	CMRG	13.05	110,200	654,656.16	1,438,110.00

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CATALINA MARKETING CORP	148867104	POS	27.50	75,000	1,651,723.87	2,062,500.01
CATERPILLAR INC.	149123101	CAT	61.33	1,071,100	40,136,554.67	65,690,563.01
CATHAY GENERAL BANCORP	149150104	CATY	34.51	37,286	1,021,473.42	1,286,739.86
CATO CORP CL A	149205106	CTR	22.91	83,600	1,482,143.77	1,915,276.00
CAVCO INDUSTRIES INC	149568107	CVCO	35.04	29,800	1,214,425.10	1,044,192.00
CB RICHARD ELLIS GROUP INC-A	12497T101	CBG	33.20	963,500	15,349,422.17	31,988,200.00
CBEYOND INC	149847105	CBEY	30.59	9,800	271,010.18	299,782.00
CBIZ INC.	124805102	CBZ	6.97	150,353	779,499.36	1,047,960.41
CBOT HOLDINGS INC CL A	14984K106	BOT	151.47	1,000	154,610.62	151,470.00
CBRE REALTY FINANCE INC	12498B307	CBF	15.71	9,900	177,210.00	155,529.00
CBRL GROUP INC.	12489V106	CBRL	44.76	21,800	762,276.75	975,768.00
CBS CORP. CL. B	124857202	CBS	31.18	1,469,837	42,518,630.92	45,829,517.67
C-COR INC	125010108	CCBL	11.14	192,881	1,555,404.01	2,148,694.34
CDI CORP.	125071100	CDI	24.90	7,600	167,032.76	189,240.00
CDW CORP	12512N105	CDWC	70.32	200	11,946.85	14,064.00
CEC ENTERTAINMENT, INC.	125137109	CEC	40.25	98,450	3,069,396.39	3,962,612.50
CELADON GROUP INC	150838100	CLDN	16.75	467,800	6,061,477.04	7,835,650.00
CELANESE CORP-SERIES A	150870103	CE	25.88	357,400	7,265,328.46	9,249,512.00
CELERA GENOMICS GROUP	038020202	CRA	13.99	208,200	2,562,220.78	2,912,718.01
CELGENE CORP	151020104	CELG	57.53	1,098,200	22,742,854.98	63,179,446.01
CENTENE CORP	15135B101	CNC	24.57	83,600	1,389,027.05	2,054,052.00
CENTENNIAL BANK HOLDINGS	151345303	CBHI	9.46	135,400	1,399,329.76	1,280,884.00
CENTER FINANCIAL CORP	15146E102	CLFC	23.97	13,784	238,490.63	330,402.48
CENTERPOINT ENERGY INC	15189T107	CNP	16.58	632,200	9,654,184.72	10,481,876.00
CENTEX CORP	152312104	CTX	56.27	166,200	10,190,276.25	9,352,074.00
CENTILLIUM COMMUNICATIONS INC	152319109	CTLM	2.14	203,767	595,005.45	436,061.38
CENTRAL EUROPEAN DISTRIBUTION CORP	153435102	CEDC	29.70	6,250	168,513.23	185,625.00
CENTRAL GARDEN & PET	153527106	CENT	48.42	12,800	521,355.70	619,776.00
CENTRAL PACIFIC FINANCIAL CORP	154760102	CPF	38.76	73,767	2,527,789.87	2,859,208.92
CENTRAL PARKING CORP.	154785109	CPC	18.00	52,400	804,059.20	943,200.01
CENTURY ALUMINUM COMPANY	156431108	CENX	44.65	4,300	97,047.82	191,995.00
CENTURYTEL, INC.	156700106	CTL	43.66	484,400	17,106,391.85	21,148,904.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CENVEO INC	15670S105	CVO	21.20	16,000	216,280.99	339,200.00
CEPHALON INC	156708109	CEPH	70.41	9,600	540,476.27	675,936.01
CERADYNE INC	156710105	CRDN	56.50	38,175	1,722,256.66	2,156,887.49
CERIDIAN CORP	156779100	CEN	27.98	17,600	435,988.21	492,448.00
CF INDUSTRIES HOLDINGS INC	125269100	CF	25.64	84,300	1,219,110.20	2,161,452.00
CH ENERGY GROUP INC	12541M102	CHG	52.80	25,500	1,153,986.90	1,346,400.01
CHAMPION ENTERPRISES INC.	158496109	CHB	9.36	73,200	593,244.78	685,152.00
CHAPARRAL STEEL CO	159423102	CHAP	44.27	67,300	725,078.81	2,979,371.00
CHARLES RIVER LABORATORIES	159864107	CRL	43.25	292,900	13,316,098.67	12,667,925.00
CHARLOTTE RUSSE HOLDING INC	161048103	CHIC	30.75	83,800	1,360,909.15	2,576,850.01
CHARMING SHOPPES	161133103	CHRS	13.53	156,600	1,305,317.01	2,118,797.98
CHART INDUSTRIES INC	16115Q308	GTLS	16.21	12,500	153,875.00	202,625.00
CHARTER COMMUNICATIONS	16117M107	CHTR	3.06	2,025,300	4,069,002.38	6,197,418.00
CHARTERMAC	160908109	CHC	21.47	15,900	320,626.60	341,373.00
CHATTEM INC	162456107	CHTT	50.08	43,767	1,535,403.38	2,191,851.36
CHECKPOINT SYSTEMS INC.	162825103	CKP	20.20	30,900	502,887.98	624,180.00
CHEESECAKE FACTORY (THE)	163072101	CAKE	24.60	56,000	1,328,323.04	1,377,600.00
CHEMED CORP	16359R103	CHE	36.98	51,400	1,704,466.96	1,900,772.00
CHEMICAL FINL CORP	163731102	CHFC	33.30	49,920	1,524,618.30	1,662,336.00
CHEROKEE INC	16444H102	CHKE	42.91	131,598	4,474,756.71	5,646,870.17
CHESAPEAKE CORP	165159104	CSK	17.02	11,800	171,164.90	200,836.00
CHEVRONTEXACO CORP	166764100	CVX	73.53	4,501,348	175,420,651.92	330,984,118.44
CHICAGO BRIDGE & IRON COMPANY	167250109	CBI	27.34	74,807	1,530,054.32	2,045,223.38
CHICAGO MERCANTILE EXCHANGE	167760107	CME	509.75	39,600	9,971,298.36	20,186,100.00
CHICO'S FAS INC	168615102	CHS	20.69	1,925,000	49,516,301.20	39,828,250.00
CHILDREN'S PLACE	168905107	PLCE	63.52	14,450	644,615.06	917,864.00
CHINA BAK BATTERY INC	16936Y100	CBAK	6.52	16,100	112,841.68	104,972.00
CHIPOTLE MEXICAN CL B	169656204	CMG.B	52.00	16,500	933,327.45	858,000.00
CHIPOTLE MEXICAN GRILL- CL A	169656105	CMG	57.00	16,200	931,227.90	923,400.00
CHIQUITA BRANDS	170032809	CQB	15.97	76,500	1,401,523.21	1,221,705.00
CHITTENDEN CORPORATION	170228100	CHZ	30.69	64,024	1,557,488.34	1,964,896.56
CHOICEPOINT INC.	170388102	CPS	39.38	1,800	76,661.96	70,884.01

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
CHOLESTECH CORP	170393102	CTEC	18.42	41,400	629,973.75	762,588.00
CHORDIANT SOFTWARE I	170404107	CHRD	3.31	47,300	143,285.89	156,563.00
CHRISTOPHER & BANKS CORP	171046105	CBK	18.66	48,350	1,130,026.20	902,211.00
CHUBB CORP	171232101	CB	52.91	1,330,700	46,118,352.35	70,407,336.98
CHURCH & DWIGHT INC	171340102	CHD	42.65	36,100	1,179,008.81	1,539,665.00
CHURCHILL DOWNS INC	171484108	CHDN	42.74	10,100	409,564.31	431,674.00
CIBER INC.	17163B102	CBR	6.78	159,000	1,339,961.54	1,078,020.00
CIGNA CORP.	125509109	CI	131.57	157,000	12,707,776.15	20,656,490.00
CINCINNATI BELL INC	171871106	CBB	4.57	84,000	509,577.23	383,880.00
CINCINNATI FINANCIAL CORP.	172062101	CINF	45.31	256,645	10,718,490.55	11,628,584.95
CINTAS CORP	172908105	CTAS	39.71	177,700	7,210,626.58	7,056,467.00
CIRCOR INTERNATIONAL INC	17273K109	CIR	36.79	20,200	503,891.05	743,158.02
CIRCUIT CITY STORES	172737108	CC	18.98	975,500	24,029,977.42	18,514,989.99
CIRRUS LOGIC INC	172755100	CRUS	6.88	185,900	1,318,584.85	1,278,991.99
CISCO SYSTEMS	17275R102	CSCO	27.33	12,917,300	265,309,868.44	353,029,808.99
CIT GROUP INC	125581108	CIT	55.77	529,000	25,983,196.73	29,502,329.99
CITADEL BROADCASTING CORP	17285T106	CDL	9.96	772,600	9,641,967.21	7,695,096.00
CITIGROUP INC.	172967101	C	55.70	10,048,600	272,810,609.08	559,707,020.00
CITIZENS BKG CORP MI	174420109	CRBC	26.50	70,861	1,855,668.61	1,877,816.50
CITIZENS COMMUNICATIONS CO	17453B101	CZN	14.37	225,000	3,001,647.85	3,233,250.00
CITIZENS FIRST BANCO	17461R106	CTZN	30.74	5,000	133,523.00	153,700.00
CITRIX SYSTEMS INC	177376100	CTXS	27.05	1,425,400	41,064,149.14	38,557,070.00
CITY BK LYNNWOOD WAS	17770A109	CTBK	35.80	7,650	164,203.43	273,870.00
CITY HLDG CO	177835105	CHCO	40.89	50,800	1,689,116.50	2,077,212.00
CITY NATIONAL CORP	178566105	CYN	71.20	320,700	23,501,987.50	22,833,840.00
CKE RESTARUANTS INC.	12561E105	CKR	18.40	111,300	1,488,958.67	2,047,920.00
CKX INC	12562M106	CKXE	11.73	5,600	75,976.32	65,688.00
CLAIRE'S STORES INC	179584107	CLE	33.14	4,200	129,633.31	139,188.00
CLARCOR INC.	179895107	CLC	33.81	192,000	4,795,084.02	6,491,520.00
CLARK INC	181457102	CLK	16.63	10,500	157,283.54	174,615.00
CLAYTON WILLIAMS ENERGY INC	969490101	CWEI	36.31	3,200	97,158.08	116,192.00
CLEAN HARBORS INC	184496107	CLHB	48.41	2,300	80,624.34	111,343.00

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Instrument: COM			COMMON STOCK			
CLEAR CHANNEL COMMUNICATIONS	184502102	CCU	35.54	785,500	34,463,364.29	27,916,670.02
CLECO CORP.	12561W105	CNL	25.23	128,002	2,781,967.23	3,229,490.45
CLEVELAND-CLIFFS INC	185896107	CLF	48.44	60,800	1,141,583.52	2,945,152.00
CLOROX COMPANY	189054109	CLX	64.15	64,400	3,288,543.94	4,131,260.00
CMGI INC	125750109	CMGI	1.34	1,139,700	1,634,758.08	1,527,198.00
CMS ENERGY CORP	125896100	CMS	16.70	108,100	962,448.40	1,805,270.00
CNA SURETY CORP	12612L108	SUR	21.50	74,000	1,220,097.96	1,591,000.00
CNET NETWORKS INC	12613R104	CNET	9.09	848,500	7,731,724.57	7,712,864.99
COACH INC	189754104	COH	42.96	959,300	22,479,019.53	41,211,528.00
COASTAL FINL CORP DE	19046E105	CFCP	16.75	10,910	136,820.36	182,742.50
COCA COLA CO.	191216100	KO	48.25	3,522,900	161,040,145.47	169,979,925.01
COCA-COLA ENTERPRISE	191219104	CCE	20.42	178,800	3,936,977.38	3,651,096.00
COEUR D'ALENE MINES CORP.	192108108	CDE	4.95	1,568,300	7,532,629.32	7,763,085.00
COGENT COMMUNICATIONS GROUP	19239V302	CCOI	16.22	12,500	108,577.50	202,750.00
COGENT INC	19239Y108	COGT	11.01	4,100	85,092.96	45,141.00
COGNEX CORP.	192422103	CGNX	23.82	128,302	3,393,204.45	3,056,153.63
COGNIZANT TECH SOLUTIONS CORP	192446102	CTSH	77.16	7,600	536,000.67	586,416.00
COHEN & STEERS INC	19247A100	CNS	40.17	35,400	1,087,951.93	1,422,018.00
COHERENT INC.	192479103	COHR	31.57	19,400	529,625.23	612,458.00
COHU INC.	192576106	COHU	20.16	81,000	1,806,599.33	1,632,960.00
COINSTAR INC	19259P300	CSTR	30.57	6,200	145,711.20	189,533.99
COLDWATER CREEK INC.	193068103	CWTR	24.52	59,507	1,190,959.85	1,459,111.64
COLEY PHARMACEUTICAL GROUP	19388P106	COLY	9.69	53,700	644,418.69	520,353.00
COLGATE PALMOLIVE	194162103	CL	65.24	1,092,000	49,787,037.11	71,242,080.00
COLONIAL BANCGROUP INC.	195493309	CNB	25.74	14,800	372,004.80	380,952.00
COLUMBIA BANCORP/OR	197231103	CBBO	26.45	5,900	145,206.26	156,055.00
COLUMBIA BANKING SYSTEM INC	197236102	COLB	35.12	9,529	219,078.10	334,658.48
COLUMBIA SPORTSWEAR CO	198516106	COLM	55.70	25,800	1,167,739.48	1,437,060.00
COLUMBUS MCKINNON CO	199333105	CMCO	21.02	68,715	1,404,406.02	1,444,389.30
COMBINATORX INC	20010A103	CRXX	8.66	140,100	1,133,569.15	1,213,266.00
COMCAST CORP - CL A	20030N101	CMCSA	42.33	5,340,765	160,151,640.64	226,074,582.44
COMERICA INC.	200340107	CMA	58.68	2,500	142,238.26	146,700.00

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COMFORT SYS USA INC	199908104	FIX	12.64	102,000	1,145,293.46	1,289,280.00
COMMERCE BANCORP INC	200519106	CBH	35.27	19,600	649,183.35	691,292.00
COMMERCE BANCSHARES	200525103	CBSH	48.41	6,339	269,853.05	306,870.99
COMMERCE GROUP INC M	200641108	CGI	29.75	77,800	2,298,575.60	2,314,550.00
COMMERCIAL METALS CO.	201723103	CMC	25.80	139,500	2,027,582.12	3,599,099.99
COMMERCIAL VEHICLE GROUP INC	202608105	CVGI	21.80	99,300	1,801,144.90	2,164,740.00
COMMONWEALTH TELEPHONE	203349105	CTCO	41.86	12,800	554,092.54	535,808.00
COMMSCOPE INC.	203372107	CTV	30.48	73,620	1,670,825.01	2,243,937.59
COMMUNITY BANCORP	20343T100	CBON	30.19	24,800	766,830.43	748,712.00
COMMUNITY BANK SYSTEM INC	203607106	CBU	23.00	63,100	1,410,446.88	1,451,300.00
COMMUNITY BKS INC MI	203628102	CMTY	27.76	51,469	1,361,184.77	1,428,779.44
COMMUNITY HEALTH SYS	203668108	CYH	36.52	57,100	1,628,645.58	2,085,292.00
COMMUNITY TR BANCORP	204149108	CTBI	41.53	18,785	563,379.08	780,141.05
COMMVault SYSTEMS INC	204166102	CVLT	20.01	12,700	248,920.00	254,127.00
COMPASS BANCSHARES INC	20449H109	CBSS	59.65	7,700	437,027.66	459,305.00
COMPASS DIVERSIFIED TR	20451Q104	CODI	17.15	60,400	934,553.43	1,035,860.00
COMPASS MINERALS INTERNATIONAL INC	20451N101	CMP	31.56	8,300	213,250.29	261,948.00
COMPLETE PRODUCTION SERVICES	20453E109	CPX	21.20	15,500	319,735.40	328,600.00
COMPUCREDIT CORP	20478N100	CCRT	39.81	2,206	50,750.08	87,820.86
COMPUTER PROGRAMS &	205306103	CPSI	33.99	21,100	620,445.60	717,189.00
COMPUTER SCIENCES	205363104	CSC	53.37	182,601	8,237,173.17	9,745,415.37
COMPUWARE CORP	205638109	CPWR	8.33	957,000	8,135,391.87	7,971,810.00
COMPX INTERNATIONAL	20563P101	CIX	20.16	1,000	15,551.59	20,160.00
COMSTOCK RESOURCES INC	205768203	CRK	31.06	89,250	2,319,490.02	2,772,105.00
COMSYS IT PARTNERS INC	20581E104	CITP	20.21	9,800	170,769.90	198,058.00
COMTECH GROUP INC	205821200	COGO	18.19	8,700	96,810.99	158,253.00
COMTECH TELECOMMUNICATIONS	205826209	CMTL	38.07	172,639	4,992,912.21	6,572,366.76
COMVERSE TECHNOLOGY INC.	205862402	CMVT	21.11	8,500	179,420.49	179,435.00
CONAGRA FOODS, INC.	205887102	CAG	27.00	104,900	2,415,860.00	2,832,300.00
CONCEPTUS INC	206016107	CPTS	21.29	13,600	243,392.40	289,544.00
CONCUR TECHNOLOGIES INC	206708109	CNQR	16.04	92,310	1,346,137.37	1,480,652.40
CONEXANT SYSTEMS INC.	207142100	CNXT	2.04	414,700	774,542.65	845,988.01

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Instrument: COM			COMMON STOCK			
CONMED CORPORATION	207410101	CNMD	23.12	96,037	2,003,775.11	2,220,375.44
CONNETICS CORP	208192104	CNCT	17.47	50,300	792,235.60	878,741.00
CONNS INC	208242107	CONN	23.27	36,700	868,778.83	854,009.00
CONOCOPHILLIPS	20825C104	COP	71.95	2,673,728	71,420,916.98	192,374,729.58
CONOR MEDSYSTEMS INC	208264101	CONR	31.33	64,460	1,714,761.68	2,019,531.79
CONSECO INC	208464883	CNO	19.98	19,500	411,082.40	389,609.99
CONSOL ENERGY INC.	20854P109	CNX	32.13	100,000	3,007,782.00	3,213,000.00
CONSOLIDATED GRAPHICS INC.	209341106	CGX	59.07	35,985	1,920,743.53	2,125,633.96
CONSOLIDATED-TOMOKA LAND CO	210226106	CTO	72.40	3,400	135,574.53	246,160.00
CONSTAR INTL INC	21036U107	CNST	7.00	70,300	379,751.82	492,100.00
CONSTELLATION BRANDS INC-A	21036P108	STZ	29.02	603,000	12,926,994.34	17,499,060.00
CONSTELLATION ENERGY GROUP INC	210371100	CEG	68.87	342,100	13,317,478.84	23,560,427.00
CONTINENTAL AIRLINES INC - CLASS B	210795308	CAL	41.25	224,700	5,652,505.12	9,268,874.98
CONVERGYS CORPORATION	212485106	CVG	23.78	133,700	2,245,935.82	3,179,386.00
COOPER CAMERON CORP.	13342B105	CAM	53.05	12,300	504,496.76	652,515.00
COOPER COMPANIES INC.	216648402	COO	44.50	114,400	5,763,162.18	5,090,800.01
COOPER TIRE & RUBBER	216831107	CTB	14.30	55,600	963,012.52	795,079.99
COPART INC	217204106	CPRT	30.00	8,500	249,004.60	255,000.00
CORE-MARK HOLDING COMPANY, INC.	218681104	CORE	33.45	5,900	211,177.52	197,355.00
CORINTHIAN COLLEGES INC	218868107	COCO	13.63	218,400	2,751,759.62	2,976,792.02
CORN PRODUCTS INT'L INC.	219023108	CPO	34.54	13,900	460,350.82	480,106.00
CORNELL COMPANIES IN	219141108	CRN	18.33	6,800	118,923.16	124,644.00
CORNING INC	219350105	GLW	18.71	2,008,900	32,346,551.87	37,586,519.01
CORPORATE EXECUTIVE BOARD CO	21988R102	EXBD	87.70	268,533	19,803,010.91	23,550,344.12
CORRECTIONS CORP OF	22025Y407	CXW	45.23	13,000	550,270.34	587,990.00
CORUS BANKSHARES INC	220873103	CORS	23.07	72,500	1,453,038.88	1,672,575.00
CORUS ENTERTAINMENT INC-B SHARES	220874101	CJR	35.96	12,995	409,598.71	467,300.20
CORVEL CORP	221006109	CRVL	47.57	38,400	631,647.82	1,826,687.98
COSTAR GROUP INC	22160N109	CSGP	53.56	19,000	787,725.47	1,017,640.01
COSTCO WHOLESALE CORP.	22160K105	COST	52.87	647,600	27,005,165.22	34,238,612.00
COTHERIX INC	22163T103	CTRX	13.49	11,500	80,596.60	155,135.00
COUNTRYWIDE FINANCIAL CORP	222372104	CFC	42.45	1,262,800	29,180,974.49	53,605,860.00

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COURIER CORP	222660102	CRRC	38.97	14,800	445,279.73	576,755.99
COVANCE INC	222816100	CVD	58.91	5,300	318,249.51	312,223.00
COVANSYS CORP	22281W103	CVNS	22.95	71,883	1,061,044.52	1,649,714.85
COVANTA HOLDING CORP.	22282E102	CVA	22.04	911,400	15,159,364.90	20,087,255.98
COVENTRY HEALTH CARE INC.	222862104	CVH	50.05	608,500	24,207,014.10	30,455,425.00
COX RADIO INC	224051102	CXR	16.30	416,800	6,411,269.93	6,793,839.99
CRA INTERNATIONAL INC	12618T105	CRAI	52.40	46,574	2,205,676.33	2,440,477.60
CRANE CO	224399105	CR	36.64	50,475	1,675,811.97	1,849,404.00
CRAWFORD & CO	224633107	CRD.B	7.30	13,900	95,053.63	101,470.00
CREDENCE SYSTEMS CORP	225302108	CMOS	5.20	288,800	894,641.54	1,501,760.00
CREDIT ACCEP CORP MI	225310101	CACC	33.33	34,000	925,460.11	1,133,220.00
CROCS INC	227046109	CROX	43.20	23,400	1,005,916.29	1,010,880.00
CROSS COUNTRY INC	227483104	CCRN	21.82	21,900	349,250.72	477,858.00
CROSSTEX ENERGY INC	22765Y104	XTXI	31.69	8,400	194,734.55	266,196.00
CROWN CASTLE INTL CO	228227104	CCI	32.30	155,400	2,810,554.31	5,019,420.00
CROWN CORK & SEAL INC.	228368106	CCK	20.92	132,172	1,680,726.56	2,765,038.24
CROWN MEDIA HLDGS IN	228411104	CRWN	3.63	92,700	666,154.07	336,501.00
CSG SYSTEMS INTL. INC.	126349109	CSGS	26.73	28,400	395,568.24	759,132.00
CSK AUTO CORP	125965103	CAO	17.15	62,900	964,731.25	1,078,735.00
CSS INDS INC	125906107	CSS	35.37	28,007	887,244.06	990,607.59
CSX CORP.	126408103	CSX	34.43	199,400	4,572,136.36	6,865,342.00
CT COMMUNICATIONS IN	126426402	CTCI	22.92	53,190	716,777.20	1,219,114.82
CTS CORP.	126501105	CTS	15.70	1,910,600	24,140,946.57	29,996,419.99
CUBIC CORP	229669106	CUB	21.70	68,600	1,380,929.53	1,488,620.01
CUBISTS PHARMACEUTICALS	229678107	CBST	18.11	26,482	513,694.46	479,589.00
CULLEN/FROST BANKERS INC	229899109	CFR	55.82	91,325	3,575,188.71	5,097,761.49
CUMMINS INC.	231021106	CMI	118.18	76,700	6,707,497.98	9,064,406.00
CUMULUS MEDIA INC. CL. A	231082108	CMLS	10.39	20,400	328,308.03	211,956.00
CURTISS-WRIGHT CORP.	231561101	CW	37.08	296,082	8,994,033.78	10,978,720.56
CV THERAPEUTICS INC	126667104	CVTX	13.96	5,600	88,771.99	78,176.00
CVB FINL CORP	126600105	CVBF	14.46	36,362	495,407.68	525,794.52
CVS CORP.	126650100	CVS	30.91	1,047,900	18,765,945.86	32,390,589.00

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CYBERSOURCE CORP	23251J106	CYBS	11.02	18,200	193,102.00	200,564.00
CYMER INC	232572107	CYMI	43.95	18,500	617,311.80	813,075.00
CYPRESS BIOSCIENCE INC	232674507	CYPB	7.75	133,100	1,117,002.11	1,031,525.00
CYTEC INDUSTRIES	232820100	CYT	56.51	53,200	2,173,942.53	3,006,331.99
CYTYC CORPORATION	232946103	CYTC	28.30	32,330	838,358.20	914,939.00
D&E COMMUNICATIONS INC	232860106	DECC	12.65	35,602	388,142.64	450,365.30
D.R. HORTON INC.	23331A109	DHI	26.49	184,867	5,473,318.16	4,897,126.83
DADE BEHRING HOLDINGS INC	23342J206	DADE	39.81	32,000	787,375.14	1,273,920.00
DAKTRONICS INC	234264109	DAKT	36.85	118,659	2,491,897.85	4,372,584.16
DANA CORP	235811106	DCNAQ	1.39	283,300	396,450.02	393,787.00
DANAHER CORP	235851102	DHR	72.44	411,400	20,266,046.54	29,801,816.00
DANAOS CORP	Y1968P105	DAC	24.00	372,000	7,750,479.47	8,928,000.00
DARDEN RESTAURANTS INC	237194105	DRI	40.17	696,400	24,957,148.56	27,974,388.00
DARWIN PROF UNDERWRITERS	237502109	DR	23.45	5,200	104,925.35	121,940.00
DATASCOPE CORP	238113104	DSCP	36.44	34,200	1,089,336.42	1,246,248.01
DAVITA INC.	23918K108	DVA	56.88	472,850	19,742,578.23	26,895,708.00
DAWSON GEOPHYSICAL CO	239359102	DWSN	36.43	4,500	138,437.10	163,935.00
DEALERTRACK HOLDINGS INC	242309102	TRAK	29.42	6,400	149,221.12	188,288.00
DEAN FOODS CO	242370104	DF	42.28	330,200	9,092,922.50	13,960,856.00
DEB SHOPS INC	242728103	DEBS	26.40	2,993	83,033.69	79,015.19
DECKERS OUTDOOR CORP	243537107	DECK	59.95	52,100	1,834,627.67	3,123,395.00
DECODE GENETICS INC	243586104	DCGN	4.53	36,700	303,925.20	166,251.01
DEERE & CO.	244199105	DE	95.07	306,300	16,852,541.27	29,119,941.00
DEL MONTE FOODS CO	24522P103	DLM	11.03	79,400	863,370.38	875,782.00
DELEK US HLDGS INC	246647101	DK	16.39	48,300	888,412.85	791,637.00
DELIA*S INC	246911101	DLIA	10.49	77,500	569,535.96	812,975.00
DELL INC	24702R101	DELL	25.09	2,779,557	71,097,019.97	69,739,085.13
DELPHI FINANCIAL GROUP CL-A	247131105	DFG	40.46	59,200	1,350,920.08	2,395,232.00
DELTA & PINE LAND CO.	247357106	DLP	40.45	48,000	1,638,857.21	1,941,600.00
DELTA PETROLEUM CORP	247907207	DPTR	23.16	31,500	636,524.47	729,540.00
DELUXE CORP.	248019101	DLX	25.20	125,600	2,143,724.93	3,165,120.00
DENDRITE INTERNATIONAL INC.	248239105	DRTE	10.71	31,000	517,728.76	332,010.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
DENTSPLY INTERNATIONAL INC.	249030107	XRAY	29.85	7,000	217,400.60	208,950.00
DEPOMED INC	249908104	DEPO	3.45	119,400	701,817.56	411,930.00
DESIGN WITHIN REACH INC	250557105	DWRI	4.93	114,700	689,867.08	565,471.00
DEVON ENERGY CORPORATION	25179M103	DVN	67.08	787,800	25,902,133.18	52,845,623.99
DEVRY INC.	251893103	DV	28.00	37,100	749,030.00	1,038,799.99
DIAMOND FOODS INC	252603105	DMND	19.01	9,300	135,550.29	176,793.00
DIAMOND MANAGEMENT & TECHNOLOGY	25269L106	DTP1	12.44	99,333	456,486.34	1,235,702.52
DIAMOND OFFSHORE DRILLING	25271C102	DO	79.94	342,700	18,842,474.36	27,395,438.00
DICKS SPORTING GOODS INC	253393102	DKS	48.99	4,700	238,892.05	230,253.00
DIEBOLD INC	253651103	DBD	46.60	10,000	434,611.67	466,000.00
DIGENE CORP	253752109	DIGE	47.92	64,175	2,608,069.85	3,075,266.00
DIGI INTERNATIONAL INC	253798102	DGII	13.79	63,100	721,359.52	870,149.00
DIGITAL INSIGHT	25385P106	DGIN	38.49	8,600	242,833.25	331,013.99
DIGITAL RIVER INC	25388B104	DRIV	55.79	31,200	1,185,730.97	1,740,648.00
DIGITAS INC	25388K104	DTAS	13.41	111,672	1,106,713.65	1,497,521.50
DILLARDS INC. CL-A	254067101	DDS	34.97	428,800	11,941,300.71	14,995,136.01
DIME COMMUNITY BANCSHARES	253922108	DCOM	14.01	14,874	239,498.01	208,384.74
DIODES INC	254543101	DIOD	35.48	32,225	1,040,100.13	1,143,343.00
DIONEX CORP.	254546104	DNEX	56.71	25,320	896,774.56	1,435,897.20
DIRECT GENERAL CORP	25456W204	DRCT	20.64	67,600	1,196,049.00	1,395,263.99
DISCOVERY HOLDING CO-A	25468Y107	DISCA	16.09	392,100	5,542,292.54	6,308,888.99
DISCOVERY LABORATORIES INC	254668106	DSCO	2.36	83,900	210,715.87	198,004.00
DISNEY (WALT) CO.	254687106	DIS	34.27	4,380,290	118,794,090.47	150,112,538.30
DISTRIBUTED ENERGY SYSTEMS CORP	25475V104	DESC	3.60	157,000	585,923.99	565,200.00
DITECH NETWORKS	25500T108	DITC	6.92	219,600	2,162,918.30	1,519,632.00
DIVERSA CORP	255064107	DVSA	10.88	18,200	180,144.18	198,016.00
DIVX INC	255413106	DIVX	23.07	9,100	257,530.00	209,937.00
DJO, INC.	23325G104	DJO	42.82	6,300	160,530.18	269,766.00
DOBSON COMMUNICATIONS CORP	256069105	DCEL	8.71	42,900	286,868.12	373,659.01
DOLBY LABORATORIES INC-CL A	25659T107	DLB	31.02	52,535	968,059.42	1,629,635.70
DOLLAR THRIFTY AUTOM	256743105	DTG	45.61	18,100	474,535.90	825,541.00
DOLLAR TREE STORES INC	256747106	DLTR	30.10	357,615	9,817,952.74	10,764,211.50

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
DOMINION RESOURCES INC-VA	25746U109	D	83.84	1,099,800	70,307,151.35	92,207,232.00
DOMINO'S PIZZA INC	25754A201	DPZ	28.00	22,600	424,704.68	632,800.00
DONALDSON CO INC	257651109	DCI	34.71	2,800	89,351.91	97,188.00
DONEGAL GROUP INC	257701201	DGICA	19.59	7,733	114,113.72	151,489.47
DONNELLEY (R.R.) & SONS CO.	257867101	RRD	35.54	2,700	89,509.28	95,958.01
DORAL FINANCIAL CORP.	25811P100	DRL	2.87	202,700	3,145,309.76	581,749.00
DOV PHARMACEUTICAL INC	259858108	DOVP	0.27	310,300	676,732.08	83,781.00
DOVER CORP.	260003108	DOV	49.02	1,214,500	46,529,929.85	59,534,790.00
DOVER DOWNS GAMING &	260095104	DDE	13.37	61,150	724,489.60	817,575.51
DOW CHEMICAL CO	260543103	DOW	39.94	1,752,800	60,370,053.68	70,006,832.00
DOW JONES & CO INC	260561105	DJ	38.00	6,300	245,767.77	239,400.00
DOWNEY FINANCIAL CORP.	261018105	DSL	72.58	31,800	2,156,509.03	2,308,044.00
DPL INC	233293109	DPL	27.78	1,400	30,841.38	38,892.00
DRESS BARN INC.	261570105	DBRN	23.33	95,700	1,433,231.40	2,232,680.99
DRESSER-RAND GROUP INC	261608103	DRC	24.47	41,600	944,121.03	1,017,952.00
DREW INDS INC	26168L205	DW	26.01	11,000	324,478.27	286,109.99
DRIL-QUIP INC	262037104	DRQ	39.16	92,440	2,382,225.77	3,619,950.38
DRUGSTORE COM INC	262241102	DSCM	3.66	47,800	171,602.00	174,948.00
DSP GROUP INC.	23332B106	DSPG	21.70	32,500	715,052.39	705,250.00
DST SYSTEMS INC	233326107	DST	62.63	308,100	15,271,627.40	19,296,303.00
DSW INC-CLASS A	23334L102	DSW	38.57	47,800	1,723,144.72	1,843,646.00
DTS INC	23335C101	DTSI	24.19	13,800	268,859.13	333,822.00
DUKE ENERGY CORPORATION	26441C105	DUK	33.21	2,682,380	67,708,281.97	89,081,839.80
DUN & BRADSTREET CORP	26483E100	DNB	82.79	286,700	16,536,866.01	23,735,893.00
DUQUESNE LIGHT HOLDINGS INC	266233105	DQE	19.85	62,200	1,171,148.77	1,234,669.99
DXP ENTERPRISES INC NEW	233377407	DXPE	35.04	1,000	23,576.00	35,040.00
DYCOM INDUSTRIES INC.	267475101	DY	21.12	35,900	727,179.07	758,208.00
DYNAMEX INC	26784F103	DDMX	23.36	29,800	560,694.77	696,127.99
DYNAMIC MATERIALS CORP	267888105	BOOM	28.10	52,963	1,771,323.21	1,488,260.31
DYNEGY INC	26816Q101	DYN	7.24	130,820	661,074.16	947,136.79
E I DUPONT DE NEM.	263534109	DD	48.71	1,362,200	65,217,484.76	66,352,762.00
E*TRADE GROUP INC.	269246104	ETFC	22.42	1,427,500	29,595,283.30	32,004,550.01

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
EAGLE TEST SYS INC	270006109	EGLT	14.58	47,050	685,871.37	685,989.00
EARTHLINK INC	270321102	ELNK	7.10	402,260	3,535,120.94	2,856,046.00
EAST WEST BANCORP INC.	27579R104	EWBC	35.42	871,077	31,051,496.91	30,853,547.35
EASTMAN CHEMICAL CO.	277432100	EMN	59.31	2,600	149,676.97	154,206.00
EATON CORP.	278058102	ETN	75.14	60,300	2,980,059.95	4,530,942.00
EATON VANCE CORP.	278265103	EV	33.01	900	22,736.97	29,708.99
EBAY INC	278642103	EBAY	30.07	1,284,100	36,421,122.63	38,612,887.00
ECHELON CORP	27874N105	ELON	8.00	78,100	757,511.10	624,799.99
ECHOSTAR COMMUNICATIONS - A	278762109	DISH	38.03	610,100	23,137,421.20	23,202,103.00
ECLIPSYS CORP	278856109	ECLP	20.56	10,023	134,995.71	206,072.89
ECOLAB INC	278865100	ECL	45.20	22,300	732,092.88	1,007,960.00
EDGAR ONLINE INC	279765101	EDGR	3.50	2,740,128	9,352,852.39	9,590,448.00
EDGE PETROLEUM CORP	279862106	EPEX	18.24	59,800	1,181,939.71	1,090,752.00
EDGEWATER TECHNOLOGIN INC.	280358102	EDGW	6.11	31,700	160,428.51	193,687.00
EDISON INTERNATIONAL	281020107	EIX	45.48	262,600	8,354,482.56	11,943,048.00
EDO CORP	281347104	EDO	23.74	9,900	303,008.76	235,026.00
EDWARDS (A.G.) INC	281760108	AGE	63.29	88,400	3,791,451.57	5,594,836.00
EDWARDS LIFESCIENCES	28176E108	EW	47.04	23,345	959,214.72	1,098,148.79
EFUNDS CORP	28224R101	EFD	27.50	27,700	488,152.87	761,750.00
EGL, INC.	268484102	EAGL	29.78	10,400	352,806.48	309,712.00
EHEALTH INC	28238P109	EHTH	20.11	5,700	120,840.00	114,627.00
EL PASO CORP	28336L109	EP	15.28	2,220,000	35,257,541.17	33,921,600.00
EL PASO ELECTRIC COMPANY	283677854	EE	24.37	82,350	1,463,735.16	2,006,869.50
ELECTRO RENT CORP	285218103	ELRC	16.70	24,550	366,130.25	409,985.00
ELECTRO SCIENTIFIC INDS INC.	285229100	ESIO	20.14	33,226	686,228.18	669,171.64
ELECTRONIC ARTS, INC	285512109	ERTS	50.36	804,000	35,693,915.06	40,489,440.00
ELECTRONIC DATA SYSTEMS	285661104	EDS	27.55	441,400	11,128,864.70	12,160,570.00
ELECTRONICS FOR IMAGING	286082102	EFII	26.58	114,925	2,722,841.82	3,054,706.50
ELI LILLY & COMPANY	532457108	LLY	52.10	1,303,700	64,131,994.43	67,922,770.00
ELIZABETH ARDEN INC	28660G106	RDEN	19.05	21,200	442,070.49	403,860.00
ELKCORP	287456107	ELK	41.09	12,200	352,740.40	501,298.00
EMAGEON INC	29076V109	EMAG	15.36	12,500	196,342.50	192,000.00

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
EMBARQ CORP	29078E105	EQ	52.56	815,591	35,249,590.48	42,867,462.98
EMC CORP	268648102	EMC	13.20	5,006,400	64,224,460.31	66,084,480.00
EMC INS GROUP INC	268664109	EMCI	34.12	29,700	658,977.39	1,013,363.99
EMCOR GROUP INC	29084Q100	EME	56.85	44,400	1,126,297.80	2,524,140.00
EMDEON CORP.	290849108	HLTH	12.39	44,800	530,022.65	555,072.00
EMERGENT BIOSOLUTIONS INC	29089Q105	EBS	11.16	5,000	50,500.00	55,800.00
EMERSON ELECTRIC CO	291011104	EMR	44.09	1,793,000	47,154,648.26	79,053,369.99
EMMIS COMMUNICATIONS	291525103	EMMS	8.24	725,000	10,112,010.76	5,974,000.00
EMPIRE DIST ELEC CO	291641108	EDE	24.69	4,400	96,185.66	108,636.00
EMS TECHNOLOGIES INC	26873N108	ELMG	20.03	9,000	161,697.60	180,270.00
EMULEX CORP	292475209	ELX	19.51	164,525	3,065,929.30	3,209,882.75
ENBRIDGE ENERGY MANAGEMENT	29250X103	EEQ	48.50	155,000	6,694,188.08	7,517,514.66
ENCORE ACQUISITION CO	29255W100	EAC	24.53	31,550	681,804.77	773,921.50
ENCORE WIRE CORP	292562105	WIRE	22.01	33,950	825,520.90	747,239.50
ENCYSIVE PHARMACEUTICALS INC	29256X107	ENCY	4.21	35,300	237,283.07	148,613.00
ENDO PHARMACEUTICALS	29264F205	ENDP	27.58	1,331,700	33,608,317.55	36,728,286.00
ENERGEN CORP.	29265N108	EGN	46.94	1,800	85,055.97	84,492.00
ENERGIZER HOLDINGS INC.	29266R108	ENR	70.99	456,500	30,434,653.82	32,406,935.01
ENERGY CONVERSION DE	292659109	ENER	33.98	17,800	488,113.69	604,844.00
ENERGY EAST CORP.	29266M109	EAS	24.80	334,700	8,034,119.57	8,300,560.00
ENERGY PARTNERS LTD	29270U105	EPL	24.42	59,050	1,067,260.89	1,442,001.01
ENERGYSOUTH INC	292970100	ENSI	40.10	4,150	94,659.22	166,415.00
ENERSYS	29275Y102	ENS	16.00	106,700	1,694,858.33	1,707,200.00
ENNIS BUSINESS FORMS	293389102	EBF	24.46	58,600	1,056,487.54	1,433,355.99
ENPRO INDUSTRIES INC	29355X107	NPO	33.21	87,750	2,042,703.02	2,914,177.49
ENSTAR GROUP INC	29358R107	ESGR	95.90	2,000	176,831.53	191,800.01
ENTEGRIS INC	29362U104	ENTG	10.82	213,338	2,222,510.22	2,308,317.16
ENTERCOM COMMUNICATIONS CORP	293639100	ETM	28.18	317,200	9,242,260.29	8,938,696.00
ENTERGY CORP.	29364G103	ETR	92.32	249,300	14,708,757.33	23,015,376.00
ENTRAVISION COMMUNIC	29382R107	EVC	8.22	593,295	4,610,667.36	4,876,884.91
ENZO BIOCHEM INC.	294100102	ENZ	14.27	26,639	369,636.17	380,138.53
ENZON PHARMACEUTICALS INC	293904108	ENZN	8.51	256,815	2,337,978.19	2,185,495.66

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
EOG RESOURCES INC	26875P101	EOG	62.45	264,600	15,961,360.53	16,524,270.00
EPICOR SOFTWARE CORPORATION	29426L108	EPIC	13.51	228,059	2,653,125.52	3,081,077.10
EPIQ SYSTEMS INC	26882D109	EPIQ	16.97	525,000	8,089,788.57	8,909,250.00
EQUIFAX INC	294429105	EFX	40.60	213,400	7,977,073.32	8,664,040.00
EQUINIX INC	29444U502	EQIX	75.62	53,890	2,254,255.92	4,075,161.79
ERESearch TECHNOLOGY	29481V108	ERES	6.73	29,400	245,066.64	197,862.00
ERIE INDTY CO	29530P102	ERIE	57.98	1,700	86,517.38	98,566.00
ESCO TECHNOLOGIES INC	296315104	ESE	45.44	55,915	1,983,365.44	2,540,777.60
ESPEED INC	296643109	ESPD	8.73	62,600	567,286.61	546,498.00
ESSEX CORP	296744105	KEYW	23.91	66,980	1,404,698.15	1,601,491.79
ESTEE LAUDER CO.	518439104	EL	40.82	400,300	15,684,591.75	16,340,246.00
ESTERLINE TECHNOLOGIES CORP	297425100	ESL	40.23	18,100	583,211.66	728,163.00
ETHAN ALLEN INTERIORS INC.	297602104	ETH	36.11	132,800	4,575,996.54	4,795,408.00
EURONET WORLDWIDE IN	298736109	EEFT	29.69	20,845	662,559.36	618,888.06
EV3 INC	26928A200	EVVV	17.23	9,800	169,505.70	168,854.00
EVERGREEN ENERGY INC.	30024B104	EEE	9.89	492,300	5,136,009.75	4,868,847.00
EVERGREEN SOLAR INC	30033R108	ESLR	7.57	3,400	46,421.81	25,738.01
EXAR CORP	300645108	EXAR	13.00	84,500	1,282,062.11	1,098,500.00
EXCEL TECHNOLOGY INC	30067T103	XLTC	25.59	36,100	1,034,343.52	923,799.00
EXCO RESOURCES INC	269279402	XCO	16.91	306,600	3,877,419.17	5,184,606.00
EXELIXIS INC	30161Q104	EXEL	9.00	26,081	243,718.10	234,729.00
EXELON CORP	30161N101	EXC	61.89	927,100	32,013,912.38	57,378,219.00
EXLSERVICE HOLDINGS INC	302081104	EXLS	21.04	5,700	125,400.00	119,928.00
EXPEDIA INC	30212P105	EXPE	20.98	91,100	1,454,242.33	1,911,278.00
EXPEDITORS INT'L. WASH INC.	302130109	EXPD	40.50	496,100	25,108,870.65	20,092,049.99
EXPLORATION CO	302133202	TXCO	13.34	36,800	379,083.46	490,912.00
EXPONENT INC	30214U102	EXPO	18.66	32,900	518,604.25	613,914.00
EXPRESS SCRIPTS	302182100	ESRX	71.60	461,700	27,145,297.67	33,057,719.99
EXPRESSJET HOLDINGS INC	30218U108	XJT	8.10	164,400	1,347,349.79	1,331,639.99
EXTREME NETWORKS INC	30226D106	EXTR	4.19	285,300	1,367,215.66	1,195,406.99
EXXON MOBIL CORPORATION	30231G102	XOM	76.63	10,355,100	293,527,008.05	793,511,312.99
EZCORP INC CL A	302301106	EZPW	16.25	160,500	2,029,059.01	2,608,125.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
F N B CORP VA	302930102	FNBP	41.55	19,179	519,116.10	796,887.45
FACTSET RESEARCH SYSTEMS INC.	303075105	FDS	56.48	1,600	68,633.34	90,368.00
FAIR ISAAC INC.	303250104	FIC	40.65	18,000	651,957.56	731,700.00
FAIRCHILD SEMICONDUTOR CORP	303726103	FCS	16.81	60,400	1,091,478.10	1,015,324.00
FALCONSTOR SOFTWARE	306137100	FALC	8.65	22,100	160,004.00	191,165.00
FAMILY DOLLAR STORES	307000109	FDO	29.33	27,100	685,309.42	794,843.00
FARMER BROS CO	307675108	FARM	21.35	4,000	80,848.56	85,400.00
FARMERS CAP BK CORP	309562106	FFKT	34.13	6,500	221,864.46	221,845.00
FARO TECHNOLOGIES INC	311642102	FARO	24.04	50,300	1,060,983.29	1,209,212.00
FASTENAL CO	311900104	FAST	35.88	202,946	4,553,745.41	7,281,702.49
FBL FINANCIAL GROUP INC.-CL A	30239F106	FFG	39.08	34,600	967,079.05	1,352,168.00
FED. NATL. MTG. ASSN.	313586109	FNM	59.39	1,395,000	68,622,375.92	82,849,050.00
FEDERAL AGRIC MTG CO	313148306	AGM	27.13	37,500	878,142.03	1,017,375.00
FEDERAL SIGNAL CORP	313855108	FSS	16.04	34,800	564,701.66	558,192.01
FEDERATED DEPARTMENT STORES	31410H101	FD	38.13	807,724	26,939,718.95	30,798,516.12
FEDERATED INVESTORS INC.-CL B	314211103	FII	33.78	268,100	7,774,341.21	9,056,418.00
FEDEX CORPORATION	31428X106	FDX	108.62	481,500	28,645,687.01	52,300,529.99
FERRO CORP	315405100	FOE	20.69	8,500	173,264.78	175,864.99
FIBERTOWER CORP	31567R100	FTWR	5.88	67,000	729,241.89	393,960.00
FIDELITY BANKSHARES	31604Q107	FFFL	39.67	15,000	394,291.06	595,050.00
FIDELITY NATIONAL FINANCIAL INC.	31620R105	FNF	23.88	5,875	101,457.92	140,295.00
FIDELITY NATIONAL INFORMATION	31620M106	FIS	40.09	34,612	1,201,429.75	1,387,595.07
FIFTH THIRD BANCORP	316773100	FITB	40.93	1,322,600	61,259,949.02	54,134,018.00
FINANCIAL FEDERAL CORP.	317492106	FIF	29.41	318,949	7,545,092.83	9,380,290.09
FINISAR CORPORATION	31787A101	FNSR	3.23	51,900	237,146.39	167,637.00
FIRST ACCEPTANCE CORP	318457108	FAC	10.72	68,100	639,676.82	730,032.00
FIRST AMERICAN CORP.	318522307	FAF	40.68	48,800	1,142,634.94	1,985,184.00
FIRST BANCORP N C	318910106	FBNC	21.84	7,100	151,981.89	155,064.00
FIRST BANCORP PR	318672102	FBP	9.53	138,100	1,478,525.13	1,316,093.00
FIRST BUSEY CORP	319383105	BUSE	23.05	9,050	173,726.84	208,602.50
FIRST CASH FINANCIAL SERVICES INC	31942D107	FCFS	25.87	32,500	401,608.42	840,775.00
FIRST CHARTER CORP	319439105	FCTR	24.60	9,291	203,348.18	228,558.60

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FIRST CMNTY BANCORP	31983B101	FCBP	52.27	8,347	375,845.82	436,297.70
FIRST CMNTY BANCSHAR	31983A103	FCBC	39.56	22,532	694,785.93	891,365.92
FIRST COMWLTH FINL C	319829107	FCF	13.43	70,800	943,500.54	950,844.00
FIRST CONSULTING GRO	31986R103	FCGI	13.76	93,100	823,699.31	1,281,056.00
FIRST DATA CORP	319963104	FDC	25.52	1,360,400	25,170,849.79	34,717,407.99
FIRST ENERGY CORP.	337932107	FE	60.30	576,000	21,369,016.63	34,732,799.99
FIRST FINANCIAL HOLDINGS INC	320239106	FFCH	39.18	18,000	591,270.78	705,240.00
FIRST FINL BANCORP O	320209109	FFBC	16.61	888	15,184.61	14,749.68
FIRST FINL BANKSHARE	32020R109	FFIN	41.86	12,400	314,961.78	519,064.00
FIRST FINL CORP IND	320218100	THFF	35.45	36,300	1,072,755.92	1,286,835.00
FIRST HORIZON NATIONAL CORPORATION	320517105	FHN	41.78	638,900	25,749,010.05	26,693,242.00
FIRST IND CORP	32054R108	FINB	25.36	7,575	150,675.14	192,102.00
FIRST MERCHANTS CORP	320817109	FRME	27.19	49,453	1,191,346.19	1,344,627.06
FIRST MERCURY FINANCIAL CORP	320841109	FMR	23.52	344,245	6,477,642.71	8,096,642.40
FIRST MIDWEST BANCORP INC.	320867104	FMBI	38.68	116,833	3,769,071.96	4,519,100.44
FIRST NIAGARA FINL G	33582V108	FNFG	14.86	75,642	1,035,791.56	1,124,040.12
FIRST REGIONAL BANCORP/CAL	33615C101	FRGB	34.09	31,800	784,847.64	1,084,061.99
FIRST REPUBLIC BANK	336158100	FRC	39.08	15,200	362,477.23	594,016.00
FIRST SOLAR INC	336433107	FSLR	29.80	51,535	1,366,714.64	1,535,743.00
FIRST SOUTH BANCORP	33646W100	FSBK	31.89	4,900	107,541.61	156,261.00
FIRSTFED FINANCIAL CORP	337907109	FED	66.97	29,500	1,246,027.99	1,975,615.00
FIRSTMERIT CORPORATION	337915102	FMER	24.14	111,600	2,336,886.25	2,694,024.00
FIRSTSERVICE CORPORATION	33761N109	FSRV	23.10	18,250	435,920.31	421,575.00
FLAGSTAR BANCORP INC	337930101	FBC	14.84	1,839,380	34,450,718.56	27,296,399.20
FLANDERS CORP	338494107	FLDR	9.90	7,600	71,167.57	75,240.00
FLIR SYSTEMS INC	302445101	FLIR	31.83	262,847	6,671,151.28	8,366,420.05
FLORIDA EAST COAST I	340632108	FLA	59.60	20,900	761,273.51	1,245,640.00
FLOW INTL CORP	343468104	FLOW	11.02	120,961	1,416,693.44	1,332,990.22
FLOWERS INDUSTRIES INC.	343498101	FLO	26.99	65,960	1,380,184.95	1,780,260.40
FLOWSERVE CORP.	34354P105	FLS	50.47	23,600	779,803.67	1,191,092.01
FLUOR CORP	343412102	FLR	81.65	235,000	20,556,406.12	19,187,750.00
FLUSHING FINL CORP	343873105	FFIC	17.07	11,450	186,566.43	195,451.50

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FMC CORP.	302491303	FMC	76.55	1,400	100,167.98	107,170.00
FMC TECHNOLOGIES INC	30249U101	FTI	61.63	446,807	25,999,459.15	27,536,715.42
FNB CORP	302520101	FNB	18.27	34,300	574,382.13	626,661.00
FOOT LOCKER INC	344849104	FL	21.93	33,400	817,580.86	732,462.00
FORD MOTOR COMPANY	345370860	F	7.51	3,138,800	37,860,787.04	23,572,388.00
FOREST CITY ENTERPRI	345550107	FCE.A	58.40	14,000	573,006.92	817,600.00
FOREST LABORATORIES INC.	345838106	FRX	50.60	484,700	18,570,132.76	24,525,820.01
FORMFACTOR INC	346375108	FORM	37.25	90,641	2,967,520.63	3,376,377.25
FORRESTER RESEARCH INC	346563109	FORR	27.11	8,300	154,626.24	225,013.00
FORTUNE BRANDS INC.	349631101	FO	85.39	347,600	17,416,955.10	29,681,564.00
FORWARD AIR CORPORATION	349853101	FWRD	28.93	27,170	759,287.76	786,028.11
FOSSIL INC.	349882100	FOSL	22.58	43,707	962,359.62	986,904.06
FOSTER L B CO	350060109	FSTR	25.91	6,100	148,017.11	158,051.00
FOSTER WHEELER LTD	G36535139	FWLT	55.14	22,934	944,580.82	1,264,580.76
FOUNDATION COAL HOLDINGS INC	35039W100	FCL	31.76	2,400	77,089.33	76,224.00
FOUNDRY NETWORKS INC	35063R100	FDRY	14.98	406,300	4,994,244.87	6,086,374.04
FOXHOLLOW TECHNOLOGIES INC	35166A103	FOXH	21.58	5,100	151,482.96	110,058.00
FPIC INS GROUP INC	302563101	FPIC	38.97	28,400	812,828.48	1,106,748.00
FPL GROUP INC.	302571104	FPL	54.42	565,500	22,860,480.36	30,774,509.99
FRANKLIN BANK CORP	352451108	FBTX	20.54	61,700	1,187,197.83	1,267,318.00
FRANKLIN ELEC INC	353514102	FELE	51.39	13,500	474,058.98	693,765.00
FRANKLIN RESOURCES INC	354613101	BEN	110.17	253,600	13,098,605.44	27,939,112.00
FRANKLIN STREET PPTYS CO	35471R106	FSP	21.05	19,300	377,260.09	406,265.00
FREDDIE MAC	313400301	FRE	67.90	1,513,000	80,082,156.37	102,732,700.00
FRED'S INC	356108100	FRED	12.04	23,800	450,568.35	286,552.00
FREEPORT MCMORAN CLASS B	35671D857	FCX	55.73	688,927	38,554,892.15	38,393,901.71
FREIGHTCAR AMERICA INC	357023100	RAIL	55.45	27,100	1,555,809.89	1,502,695.00
FREMONT GENERAL CORP.	357288109	FMT	16.21	116,800	2,308,326.59	1,893,328.00
FRIEDMAN BILLINGS RAMSEY -A	358434108	FBR	8.00	1,687,600	27,565,366.96	13,500,800.00
FRONTIER AIRLINES HOLDINGS INC	359059102	FRNT	7.40	119,600	1,120,554.08	885,040.02
FRONTIER FINL CORP W	35907K105	FTBK	29.23	14,950	254,348.82	436,988.53
FRONTIER OIL CORP	35914P105	FTO	28.74	713,400	20,227,071.67	20,503,116.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
FTD GROUP INC	30267U108	FTD	17.89	48,100	629,966.32	860,509.00
FTI CONSULTING INC	302941109	FCN	27.89	23,800	569,752.00	663,782.00
FUEL SYSTEMS SOLUTIONS INC.	35952W103	FSYS	22.08	94,100	1,641,628.31	2,077,728.00
FUELCELL ENERGY INC	35952H106	FCEL	6.46	31,700	311,469.84	204,782.00
FULLER H B CO	359694106	FUL	25.82	167,500	3,224,558.12	4,324,850.00
FULTON FINANCIAL CORP	360271100	FULT	16.70	2,801	47,086.48	46,776.70
FURNITURE BRANDS INTERNATIONAL INC.	360921100	FBN	16.23	110,900	2,490,440.49	1,799,907.00
G & K SERV. CL-A	361268105	GKSR	38.89	12,730	457,513.47	495,069.70
GALLAGHER (ARTHUR) J & CO.	363576109	AJG	29.55	334,300	9,645,508.78	9,878,564.99
GAMESTOP CORP.	36467W109	GME	55.11	303,100	13,177,525.61	16,703,841.00
GANNETT INC	364730101	GCI	60.46	465,600	33,329,699.96	28,150,176.00
GAP INC	364760108	GPS	19.50	1,523,500	29,321,953.80	29,708,250.00
GARDNER DENVER MACHINERY	365558105	GDI	37.31	153,488	5,444,267.34	5,726,637.28
GARTNER INC-CL A	366651107	IT	19.79	16,500	228,852.37	326,535.00
GATEHOUSE MEDIA INC	367348109	GHS	18.56	15,700	307,720.00	291,392.00
GATEWAY INC.	367626108	GTW	2.01	168,900	523,012.94	339,488.99
GATX CORP	361448103	GMT	43.33	225,175	8,178,672.93	9,756,832.77
GAYLORD ENTMT CO	367905106	GET	50.93	28,900	887,940.41	1,471,877.00
GB&T BANCSHARES INC	361462104	GBTB	22.17	48,400	1,042,347.00	1,073,028.00
GEHL COMPANY	368483103	GEHL	27.53	7,600	247,663.22	209,228.00
GEMSTAR-TV GUIDE INTL INC	36866W106	GMST	4.01	4,147,900	19,304,620.59	16,633,079.00
GENCORP INC	368682100	GY	14.02	38,900	627,023.82	545,378.00
GENENTECH INC.	368710406	DNA	81.13	663,100	30,526,050.72	53,797,303.00
GENERAL CABLE CORP	369300108	BGC	43.71	342,490	5,471,837.90	14,970,237.89
GENERAL COMMUNICATION	369385109	GNCMA	15.73	2,586,618	26,816,199.80	40,687,501.15
GENERAL DYNAMICS CORP.	369550108	GD	74.35	872,900	41,760,210.56	64,900,115.00
GENERAL ELECTRIC CO	369604103	GE	37.21	18,598,500	445,659,510.35	692,050,184.99
GENERAL MILLS INC	370334104	GIS	57.60	558,600	25,889,540.83	32,175,360.00
GENERAL MOTORS CORP	370442105	GM	30.72	817,100	34,476,954.09	25,101,312.00
GENESCO INC.	371532102	GCO	37.30	13,900	377,182.74	518,470.00
GENESEE & WYO INC	371559105	GWR	26.24	123,350	2,588,046.49	3,236,704.01
GENESIS HEALTHCARE CORP	37184D101	GHCI	47.23	32,000	865,512.09	1,511,360.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GENESIS MICROCHIP INC.	37184C103	GNSS	10.14	94,800	1,211,532.02	961,272.01
GENITOPE CORP	37229P507	GTOP	3.52	35,200	276,466.31	123,904.01
GENLYTE GROUP INC	372302109	GLYT	78.11	90,272	3,612,972.28	7,051,145.92
GENOMIC HEALTH INC	37244C101	GHDX	18.60	22,200	298,808.30	412,920.00
GEN-PROBE INC	36866T103	GPRO	52.37	30,900	868,883.47	1,618,233.00
GENTA INC	37245M207	GNTA	0.44	91,600	76,229.52	40,533.00
GENTIVA HEALTH SERVICES	37247A102	GTIV	19.06	78,386	1,295,860.60	1,494,037.15
GENUINE PARTS CO	372460105	GPC	47.43	16,700	697,864.26	792,081.00
GENWORTH FINANCIAL INC-CL A	37247D106	GNW	34.21	689,700	23,539,579.92	23,594,637.00
GENZYME CORP. GEN. DIV.	372917104	GENZ	61.58	377,900	16,816,087.84	23,271,082.00
GEOMET INC	37250U201	GMET	10.40	10,200	95,880.00	106,080.00
GEORGIA GULF CORP	373200203	GGC	19.31	59,800	1,637,404.05	1,154,738.01
GERBER SCIENTIFIC	373730100	GRB	12.56	13,500	175,598.55	169,560.00
GERDAU AMERISTEEL CORP	37373P105	GNA	8.92	600,000	3,097,259.23	5,352,000.00
GERON CORP	374163103	GERN	8.78	46,100	352,599.38	404,758.00
GEVITY HR INC	374393106	GVHR	23.69	57,150	1,292,120.08	1,353,883.50
GFI GROUP INC	361652209	GFIG	62.26	35,403	1,976,465.50	2,204,190.78
GIANT INDUSTRIES INC	374508109	GI	74.95	21,700	883,247.75	1,626,415.00
GIBRALTAR INDUSTRIES INC	374689107	ROCK	23.51	335,900	7,684,948.93	7,897,009.00
GILEAD SCIENCES INC.	375558103	GILD	64.93	732,900	15,790,957.85	47,587,196.98
GLACIER BANCORP INC	37637Q105	GBCI	24.44	19,396	306,294.51	474,038.24
GLADSTONE CAPITAL CO	376535100	GLAD	23.86	136,700	3,001,203.27	3,261,662.01
GLADSTONE INVESTMENT CORP	376546107	GAIN	15.31	232,800	3,392,027.18	3,564,168.00
GLATFELTER	377316104	GLT	15.50	26,500	422,387.72	410,750.00
GLAXOSMITHKLINE PLC-ADR	37733W105	GSK	52.76	514,700	25,427,610.38	27,155,572.00
GLOBAL CASH ACCESS INC	378967103	GCA	16.23	100	1,577.00	1,623.00
GLOBAL IMAGING SYSTEMS INC	37934A100	GISX	21.95	89,125	1,566,836.63	1,956,293.75
GLOBAL INDUSTRIES LTD.	379336100	GLBL	13.04	111,100	1,355,392.91	1,448,744.00
GLOBAL PAYMENTS INC	37940X102	GPN	46.30	437,600	15,823,294.25	20,260,879.99
GLOBAL SANTAFE CORP.	G3930E101	GSF	58.78	73,088	3,014,586.59	4,296,112.64
GLOBAL SOURCES LIMITED	G39300101	GSOL	17.78	13,520	227,535.27	240,385.60
GLOBALSTAR INC	378973408	GSAT	13.91	19,000	267,900.00	264,290.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GMX RESOURCES INC	38011M108	GMXR	35.50	4,800	148,386.24	170,400.00
GOLAR LNG LTD	G9456A100	GLNG	12.80	67,340	949,549.01	861,951.99
GOLD KIST INC	380614107	GKIS	21.02	72,500	1,142,043.88	1,523,950.00
GOLDEN TELECOM INC	38122G107	GLDN	46.84	46,300	1,239,487.34	2,168,692.01
GOLDMAN SACHS GROUP INC	38141G104	GS	199.35	599,300	52,741,883.73	119,470,455.00
GOODMAN GLOBAL INC	38239A100	GGL	17.20	14,000	212,476.60	240,800.00
GOODRICH PETROLEUM CORP	382410405	GDP	36.18	7,400	209,183.94	267,732.00
GOODYEAR T & R	382550101	GT	20.99	2,194,700	29,130,368.89	46,066,753.01
GOOGLE INC - CL A	38259P508	GOOG	460.48	347,350	116,781,002.21	159,947,728.01
GORMAN RUPP CO	383082104	GRC	36.97	6,750	113,345.32	249,547.50
GRACE W.R. & COMPANY	38388F108	GRA	19.80	67,600	602,136.37	1,338,480.01
GRACO INC.	384109104	GGG	39.62	124,920	4,912,497.58	4,949,330.40
GRAFTECH INTERNATIONAL LTD	384313102	GTI	6.92	7,600	47,190.54	52,592.01
GRAINGER W W INC	384802104	GWV	69.94	33,600	1,768,097.12	2,349,984.01
GRAMERCY CAPITAL CORP	384871109	GKK	30.89	94,040	2,405,556.86	2,904,895.58
GRANITE CONSTRUCTION INC	387328107	GVA	50.32	76,900	3,061,517.04	3,869,608.00
GRANT PRIDECO INC.	38821G101	GRP	39.77	490,000	14,306,787.56	19,487,300.00
GRAY TELEVISION INC	389375106	GTN	7.33	96,000	768,686.91	703,680.00
GREAT AMERN FINL RES	389915109	GFR	23.05	34,000	549,348.24	783,700.00
GREAT ATL & PAC TEA	390064103	GAP	25.74	50,800	1,295,314.46	1,307,591.98
GREAT PLAINS ENERGY INC	391164100	GXP	31.80	8,700	277,134.72	276,660.00
GREAT SOUTHN BANCORP	390905107	GSBC	29.51	6,200	150,831.35	182,962.00
GREAT WOLF RESORTS INC	391523107	WOLF	13.96	178,600	2,492,334.03	2,493,256.01
GREATBATCH INC.	39153L106	GB	26.92	54,100	1,325,315.73	1,456,372.00
GREATER BAY BANCORP	391648102	GBBK	26.33	76,506	1,896,950.82	2,014,402.98
GREENBRIER COS INC	393657101	GBX	30.00	258,100	7,518,432.98	7,743,000.00
GREENE COUNTY BANCSHARES INC	394361208	GCBS	39.73	5,200	189,384.00	206,596.00
GREENHILL & CO INC	395259104	GHL	73.80	10,500	577,873.90	774,900.00
GREIF INC	397624107	GEF	118.40	24,200	1,481,378.79	2,865,280.01
GREY WOLF INC	397888108	GW	6.86	297,500	1,833,131.45	2,040,850.00
GRIFFON CORPORATION	398433102	GFF	25.50	103,900	2,274,838.02	2,649,449.99
GROUP 1 AUTOMOTIVE	398905109	GPI	51.72	39,000	1,364,302.33	2,017,080.00

Group: DOMESTIC EQUITIES

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
GSI COMMERCE INC	36238G102	GSIC	18.75	2,800	41,521.09	52,500.00
GTX INC.	40052B108	GTXI	17.84	69,100	868,952.23	1,232,744.00
GUESS INC	401617105	GES	63.43	41,500	1,829,378.55	2,632,345.00
GUITAR CENTER INC	402040109	GTRC	45.46	70,079	3,433,463.58	3,185,791.34
GULFMARK OFFSHORE INC	402629109	GMRK	37.41	9,500	150,607.95	355,395.00
GULFPORT ENERGY CORP	402635304	GPOR	13.59	7,700	84,990.29	104,643.00
GYMBOREE CORP	403777105	GYMB	38.16	49,800	971,854.47	1,900,368.01
H & R BLOCK INC.	093671105	HRB	23.04	214,400	5,121,308.87	4,939,776.00
H&E EQUIPMENT SERVICES INC	404030108	HEES	24.77	32,800	912,191.19	812,456.00
HAEMONETICS CORP/MASS	405024100	HAE	45.02	42,300	1,518,464.52	1,904,346.00
HAIN CELESTIAL GROUP	405217100	HAIN	31.21	18,500	397,514.04	577,385.00
HALLIBURTON COMPANY	406216101	HAL	31.05	2,400,900	52,148,725.09	74,547,945.00
HANA BIOSCIENCES INC	40963P105	HNAB	6.37	17,100	155,064.51	108,927.00
HANCOCK HLDG CO	410120109	HBHC	52.84	11,700	309,077.16	618,228.00
HANESBRANDS INC	410345102	HBI	23.62	241,400	5,650,090.73	5,701,868.00
HANMI FINL CORP	410495105	HAFC	22.53	49,778	814,388.25	1,121,498.34
HANOVER COMPRESSOR COMPANY	410768105	HC	18.89	3,238,500	44,342,783.79	61,175,264.96
HANSEN MEDICAL INC	411307101	HNSN	11.54	6,200	67,580.00	71,548.00
HANSEN NATURAL CORP	411310105	HANS	33.68	9,800	327,195.20	330,064.01
HARLAND JOHN H CO	412693103	JH	50.20	46,200	1,478,822.12	2,319,239.99
HARLEY-DAVIDSON INC	412822108	HOG	70.47	69,100	3,449,793.83	4,869,477.00
HARLEYSVILLE GROUP INC	412824104	HGIC	34.82	60,820	1,627,059.62	2,117,752.42
HARLEYSVILLE NATL CO	412850109	HNBC	19.31	29,025	613,859.69	560,472.75
HARMAN INTERNATIONAL	413086109	HAR	99.91	76,000	6,237,828.84	7,593,160.01
HARMONIC INC.	413160102	HLIT	7.27	222,500	1,716,289.56	1,617,575.00
HARRAH'S ENTERTAINMENT INC.	413619107	HET	82.72	153,467	9,553,187.68	12,694,790.24
HARRIS & HARRIS GROUP INC	413833104	TINY	12.09	12,400	157,165.04	149,916.00
HARRIS INTERACTIVE INC	414549105	HPOL	5.04	253,517	1,246,542.17	1,277,725.67
HARSCO CORP	415864107	HSC	76.10	3,000	227,307.96	228,300.00
HARTFORD FINL SERVICES	416515104	HIG	93.31	420,300	21,279,072.11	39,218,192.99
HARTMARX CORP.	417119104	HMX	7.06	18,900	125,056.53	133,434.00
HARVEST NATURAL RESO	41754V103	HNR	10.63	106,600	1,154,012.34	1,133,157.99

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HASBRO INC	418056107	HAS	27.25	301,800	5,843,740.05	8,224,050.00
HAVERTY FURNITURE	419596101	HVT	14.80	66,700	1,063,486.16	987,159.98
HAWAIIAN ELECTRIC INDS	419870100	HE	27.15	2,600	70,336.55	70,590.00
HCC INSURANCE HOLDINGS INC.	404132102	HCC	32.09	86,350	1,943,074.85	2,770,971.49
HEADWATERS INC	42210P102	HW	23.96	71,637	2,043,073.36	1,716,422.52
HEALTH MGMT ASSOCIATES CL A	421933102	HMA	21.11	1,107,551	23,075,936.49	23,380,401.61
HEALTH NET INC	42222G108	HNT	48.66	289,400	8,497,219.44	14,082,204.00
HEALTHCARE SVCS GRP	421906108	HCSG	28.96	16,300	240,738.90	472,048.01
HEALTH EXTRAS INC	422211102	HLEX	24.10	42,165	862,295.59	1,016,176.51
HEALTHSPRING INC	42224N101	HS	20.35	54,600	1,015,768.88	1,111,110.00
HEALTHTRONICS INC	42222L107	HTRN	6.66	152,500	979,286.65	1,015,650.00
HEALTHWAYS INC.	422245100	HWAY	47.71	62,117	1,858,779.50	2,963,602.08
HEARTLAND EXPRESS INC.	422347104	HTLD	15.02	227,628	2,945,203.99	3,418,972.53
HEARTLAND FINANCIAL USA INC	42234Q102	HTLF	28.85	8,600	182,983.28	248,109.99
HECLA MINING CO.	422704106	HL	7.66	250,600	1,478,516.70	1,919,596.00
HEICO CORP	422806109	HEI	38.83	12,300	198,951.29	477,609.00
HEIDRICK & STRUGGLES INTL	422819102	HSII	42.36	37,900	1,367,844.46	1,605,444.00
HEINZ H. J. CO.	423074103	HNZ	45.01	123,300	4,587,236.99	5,549,733.00
HEMISPHERX BIOPHARMA INC	42366C103	HEB	2.20	146,300	347,342.47	321,860.00
HENRY (JACK) & ASSOCIATES	426281101	JKHY	21.40	130,100	2,619,139.22	2,784,140.00
HENRY SCHEIN INC	806407102	HSIC	48.98	8,400	372,373.94	411,432.00
HERCULES INCORPORATED	427056106	HPC	19.31	321,325	4,248,729.85	6,204,785.76
HERCULES OFFSHORE INC	427093109	HERO	28.90	43,724	1,377,027.08	1,263,623.60
HERITAGE COMMERCE CORP	426927109	HTBK	26.64	7,100	131,680.87	189,144.00
HERLEY INDS INC DEL	427398102	HRLY	16.19	71,600	1,002,648.41	1,159,203.99
HERSHEY FOODS CORP.	427866108	HSY	49.80	33,600	1,732,494.64	1,673,280.00
HESS CORP.	42809H107	HES	49.57	245,300	11,315,922.15	12,159,521.00
HEWITT ASSOCIATES INC	42822Q100	HEW	25.75	575,000	14,820,898.21	14,806,250.00
HEWLETT-PACKARD CO	428236103	HPQ	41.19	5,935,600	136,485,378.63	244,487,364.00
HEXCEL CORP	428291108	HXL	17.41	550,865	8,487,104.31	9,590,559.63
HIBBETT SPORTING GOO	428565105	HIBB	30.53	7,525	116,706.80	229,738.25
HIGHLAND HOSPITALITY CORP	430141101	HIH	14.25	35,600	490,532.95	507,300.01

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HILB ROGAL & HOBBS CO	431294107	HRH	42.12	171,900	5,685,347.89	7,240,428.00
HILLENBRAND IND.	431573104	HB	56.93	105,800	5,868,099.84	6,023,194.00
HILTON HOTELS CORP.	432848109	HLT	34.90	72,500	1,676,441.78	2,530,250.00
HI-TECH PHARMACAL CO INC	42840B101	HITK	12.17	59,200	1,002,548.00	720,464.00
HITTITE MICROWAVE CORP	43365Y104	HITT	32.32	118,702	3,750,875.94	3,836,448.63
HOLLY CORP	435758305	HOC	51.40	197,800	7,599,943.54	10,166,920.00
HOLOGIC INC.	436440101	HOLX	47.28	108,900	2,281,085.68	5,148,792.00
HOME BANCSHARES INC	436893200	HOMB	24.04	11,400	251,712.00	274,056.00
HOME DEPOT INC.	437076102	HD	40.16	4,319,700	123,987,376.80	173,479,152.00
HONEYWELL INTERNATIONAL INC	438516106	HON	45.24	1,413,100	55,179,976.22	63,928,644.00
HOOKER FURNITURE CORP	439038100	HOFT	15.68	60,000	985,285.71	940,800.00
HORACE MANN EDUCATORS	440327104	HMN	20.20	80,400	1,377,770.17	1,624,080.00
HORIZON FINANCIAL CORP	44041F105	HRZB	24.06	12,483	186,631.79	300,340.98
HORIZON HEALTH CORP	44041Y104	HORC	19.57	8,900	176,344.77	174,173.01
HORMEL FOODS CORP	440452100	HRL	37.34	11,900	405,535.31	444,346.00
HORNBECK OFFSHORE SERVICES INC	440543106	HOS	35.70	5,500	167,227.20	196,350.01
HOSPIRA INC	441060100	HSP	33.58	1,890	73,260.04	63,466.19
HOT TOPIC INC	441339108	HOTT	13.34	116,675	1,718,395.11	1,556,444.50
HOUSEVALUES INC	44183Y102	SOLD	5.63	190,900	1,279,382.56	1,074,766.99
HOUSTON EXPL CO	442120101	THX	51.78	38,200	1,932,506.14	1,977,996.00
HOUSTON WIRE & CABLE CO	44244K109	HWCC	20.90	78,970	1,737,188.95	1,650,473.00
HOVNANIAN ENTERPRISES-A	442487203	HOV	33.90	73,000	2,195,775.29	2,474,700.00
HUB GROUP INC	443320106	HUBG	27.55	25,400	433,784.24	699,770.00
HUB INTERNATIONAL LIMITED	44332P101	HBG	31.39	176,440	4,378,211.63	5,538,451.61
HUBBELL INC	443510201	HUB.B	45.21	27,800	1,251,281.07	1,256,838.00
HUDSON CITY BANCORP INC	443683107	HCBK	13.88	133,700	1,675,986.91	1,855,756.01
HUDSON HIGHLAND GROUP INC	443792106	HHGP	16.68	34,900	455,055.69	582,132.01
HUMAN GENOME SCIENCE	444903108	HGSI	12.44	61,000	723,729.57	758,840.00
HUMANA INC.	444859102	HUM	55.31	286,400	9,446,038.89	15,840,784.01
HUNT (JB) TRANSPRT SVCS INC	445658107	JBHT	20.77	137,745	3,038,773.26	2,860,963.65
HURON CONSULTING GROUP INC	447462102	HURN	45.34	10,400	357,974.24	471,536.00
HUTCHINSON TECH.	448407106	HTCH	23.57	58,000	1,695,788.39	1,367,059.99

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
HYDRIL	448774109	HYDL	75.19	60,738	3,448,074.72	4,566,890.23
HYPERCOM CORP	44913M105	HYC	6.35	158,900	1,230,776.02	1,009,015.00
HYPERION SOLUTIONS CORP.	44914M104	HYSL	35.94	44,400	1,251,069.31	1,595,736.00
I2 TECHNOLOGIES INC	465754208	ITWO	22.82	8,400	106,406.16	191,688.00
IAC/INTERACTIVE CORP	44919P300	IACI	37.16	258,600	8,606,968.98	9,609,576.02
IBERIABANK CORP	450828108	IBKC	59.05	5,806	317,757.98	342,844.30
ICON PLC - ADR	45103T107	ICLR	37.70	110,179	2,243,820.85	4,153,748.32
ICONIX BRAND GROUP INC	451055107	ICON	19.39	28,500	488,458.27	552,615.00
ICOS CORPORATION	449295104	ICOS	33.79	44,500	1,058,667.31	1,503,655.00
ICT GROUP INC	44929Y101	ICTG	31.59	4,000	98,100.00	126,360.00
ICU MEDICAL INC.	44930G107	ICUI	40.68	28,500	1,112,142.55	1,159,379.99
IDACORP, INC.	451107106	IDA	38.65	117,500	3,941,898.72	4,541,375.03
IDEARC INC	451663108	IAR	28.65	236,869	6,878,965.67	6,786,296.85
IDEX CORPORATION	45167R104	IEX	47.41	25,300	778,229.83	1,199,473.00
IDEXX LABS INC.	45168D104	IDXX	79.30	6,100	444,073.61	483,730.00
IDT CORP-CL B	448947309	IDT	13.08	96,600	1,272,248.03	1,263,528.00
I-FLOW CORP	449520303	IFLO	14.95	13,900	168,024.59	207,805.00
IGATE CORP	45169U105	IGTE	6.88	38,400	180,148.52	264,192.02
IHOP CORP.	449623107	IHP	52.70	11,000	332,297.07	579,700.00
IHS INC-CLASS A	451734107	IHS	39.48	135,933	3,536,319.19	5,366,634.84
II VI INC	902104108	IIVI	27.94	26,964	519,785.17	753,374.16
IKANOS COMMUNICATIONS INC	45173E105	IKAN	8.69	85,500	716,962.97	742,995.00
IKON OFFICE SOLUTIONS INC.	451713101	IKN	16.37	162,200	1,736,711.00	2,655,214.00
ILLINOIS TOOL WORKS	452308109	ITW	46.19	1,370,800	48,097,379.18	63,317,252.00
ILLUMINA, INC.	452327109	ILMN	39.31	99,530	2,432,091.74	3,912,524.29
IMATION CORP	45245A107	IMN	46.43	52,100	1,856,312.00	2,419,003.00
IMCLONE SYSTEMS	45245W109	IMCL	26.76	860,200	30,768,481.74	23,018,952.01
IMMUCOR INC	452526106	BLUD	29.23	101,005	1,229,904.95	2,952,376.15
IMPERIAL SUGAR COMPANY	453096208	IPSU	24.21	35,000	891,178.80	847,350.00
IMS HEALTH INC.	449934108	RX	27.48	297,300	7,663,336.01	8,169,804.00
INCYTE CORP	45337C102	INCY	5.84	49,900	208,791.58	291,416.00
INDEPENDENCE HLDG CO	453440307	IHC	21.83	15,800	336,086.49	344,914.00

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
INDEPENDENT BANK CORP/MA	453836108	INDB	36.03	23,550	685,577.84	848,506.50
INDEPENDENT BANK CORP/MI	453838104	IBCP	25.29	53,508	1,349,316.09	1,353,217.30
INDEVUS PHARMACEUTIC	454072109	IDEV	7.10	32,600	178,945.68	231,460.00
INDYMAC BANCORP INC	456607100	NDE	45.16	4,300	196,901.80	194,188.00
INFINITY PROPERTY & CASUALTY CORP	45665Q103	IPCC	48.39	38,000	1,204,857.18	1,838,820.00
INFORMATICA CORP.	45666Q102	INFA	12.21	51,400	377,261.43	627,594.00
INFOSPACE INC	45678T201	INSP	20.51	70,280	1,555,644.91	1,441,442.80
INFOUSA INC	456818301	IUSA	11.91	20,000	181,818.77	238,200.00
INFRASOURCE SERVICES INC	45684P102	IFS	21.77	111,900	2,035,160.09	2,436,063.00
INGLES MKTS INC	457030104	IMKTA	29.79	7,000	84,053.85	208,530.00
INGRAM MICRO INC CL A	457153104	IM	20.41	474,200	9,577,105.16	9,678,422.00
INNERWORKINGS INC	45773Y105	INWK	15.96	10,500	123,375.00	167,580.00
INNOPHOS HOLDINGS INC	45774N108	IPHS	14.68	8,615	119,211.61	126,468.20
INNOSPEC INC.	45768S105	IOSP	46.55	36,800	955,165.25	1,713,040.00
INNOVATIVE SOLUTIONS & SUPPORT INC	45769N105	ISSC	17.03	2,208,550	34,230,407.89	37,611,606.50
INPUT/OUTPUT INC.	457652105	IO	13.63	155,300	1,192,240.19	2,116,739.00
INSIGHT ENTERPRISES INC.	45765U103	NSIT	18.87	1,655,100	32,545,255.74	31,231,737.00
INSITUFORM TECHNOLOGIES CL A	457667103	INSU	25.86	16,250	284,578.18	420,225.00
INSPIRE PHARMACEUTICALS INC	457733103	ISPH	6.35	175,000	905,478.16	1,111,250.01
INSTEEL INDUSTRIES	45774W108	IIIN	17.79	50,700	1,201,520.83	901,953.00
INTEGRA BK CORP	45814P105	IBNK	27.52	25,300	533,137.05	696,256.00
INTEGRA LIFESCIENCES HOLDINGS	457985208	IART	42.59	11,300	375,098.19	481,267.00
INTEGRAL SYS INC MD	45810H107	ISYS	23.17	33,300	886,151.66	771,561.00
INTEGRATED ALARM SERVICES GROUP	45890M109	IASG	3.25	3,000,000	11,626,709.65	9,750,000.00
INTEGRATED DEVICE TECH INC	458118106	IDTI	15.48	107,100	1,650,594.34	1,657,908.00
INTEGRATED ELECTRICAL SV	45811E301	IESC	17.79	42,000	734,024.47	747,180.00
INTEL CORP.	458140100	INTC	20.25	8,860,200	190,241,102.48	179,419,050.01
INTER PARFUMS INC	458334109	IPAR	19.19	2,800	56,920.89	53,732.00
INTERACTIVE DATA CORP	45840J107	IDC	24.04	21,400	428,566.44	514,456.00
INTERCONTINENTAL EXCHANGE INC	45865V100	ICE	107.90	48,700	4,227,511.92	5,254,730.00
INTERDIGITAL COMM CORP	45866A105	IDCC	33.55	71,800	2,058,700.34	2,408,890.00
INTERFACE INC	458665106	IFSIA	14.22	28,500	379,926.40	405,270.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
INTERLINE BRANDS INC	458743101	IBI	22.47	108,885	2,487,016.26	2,446,645.92
INTERMAC, INC	458786100	IN	24.27	101,700	2,199,650.02	2,468,259.00
INTERMUNE INC	45884X103	ITMN	30.75	38,900	520,236.53	1,196,175.00
INTERNAP NETWORK SERVICES CORP	45885A300	INAP	19.87	18,190	190,940.43	361,435.30
INTERNATIONAL BANC SH	459044103	IBOC	30.91	29,700	816,271.70	918,027.00
INTERNATIONAL COAL GROUP INC	45928H106	ICO	5.45	154,600	1,084,021.59	842,570.00
INTERNATIONAL PAPER	460146103	IP	34.10	578,900	21,478,165.48	19,740,489.99
INTERNATIONAL SECURITIES EXCHANGE	46031W204	ISE	46.79	26,900	1,109,177.77	1,258,651.00
INTERNATL FLAVORS & FRAGRANCES	459506101	IFF	49.16	188,700	8,620,752.17	9,276,492.00
INTERNET CAPITAL GROUP INC	46059C205	ICGE	10.26	113,600	905,042.07	1,165,536.00
INTERPOOL INC	46062R108	IPX	23.36	43,400	875,028.93	1,013,824.01
INTERPUBLIC GROUP	460690100	IPG	12.24	2,207,100	19,782,310.95	27,014,904.00
INTERSIL HOLDINGS CORP	46069S109	ISIL	23.92	650,000	17,982,715.07	15,548,000.01
INTER-TEL INC.	458372109	INTL	22.16	12,600	272,327.61	279,216.00
INTERVEST BANCSHARES	460927106	IBCA	34.41	8,500	371,915.02	292,485.00
INTERVOICE INC.	461142101	INTV	7.66	43,500	425,006.88	333,210.01
INTERWOVEN INC	46114T508	IWOV	14.67	88,775	764,366.91	1,302,329.25
INTEVAC INC	461148108	IVAC	25.95	116,964	1,797,175.35	3,035,215.80
INTL BUS MACH CORP	459200101	IBM	97.15	3,219,500	245,284,221.85	312,774,424.99
INTL GAME TECHNOLOGY	459902102	IGT	46.20	34,500	1,317,192.75	1,593,900.00
INTRALASE CORP	461169104	ILSE	22.38	85,384	1,645,193.05	1,910,893.92
INTUIT INC.	461202103	INTU	30.51	1,327,100	37,083,620.40	40,489,820.99
INTUITIVE SURGICAL INC	46120E602	ISRG	95.90	19,200	430,552.34	1,841,280.00
INVACARE CORP.	461203101	IVC	24.55	131,000	3,529,471.66	3,216,050.00
INVENTIV HEALTH INC	46122E105	VTIV	35.35	28,500	531,734.57	1,007,475.00
INVERNESS MED INNOVA	46126P106	IMA	38.70	22,200	731,317.75	859,140.00
INVESTMENT TECHNOLOGY GROUP INC	46145F105	ITG	42.88	10,800	181,480.42	463,104.00
INVESTTOOLS INC	46145P103	IEDU	13.79	113,900	905,033.80	1,570,681.00
INVESTORS BANCORP INC	46146P102	ISBC	15.73	11,400	134,163.30	179,322.00
INVESTORS FINANCIAL SERVICES CORP	461915100	IFIN	42.67	85,892	3,512,873.06	3,665,011.63
INVITROGEN CORP	46185R100	IVGN	56.59	600	46,691.59	33,954.00
IOMEGA CORP.	462030305	IOM	3.53	132,700	325,848.72	468,431.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
IOWA TELECOMMUNICATIONS SERVICES	462594201	IWA	19.71	18,700	296,041.31	368,576.99
IPASS INC	46261V108	IPAS	5.88	1,325,000	7,612,401.38	7,791,000.00
IPC HOLDINGS LTD	G4933P101	IPCR	31.45	66,200	2,062,114.60	2,081,990.00
IPCS INC	44980Y305	IPCS	55.36	4,200	203,884.20	232,512.00
IPG PHOTONICS CORP	44980X109	IPGP	24.00	16,000	344,300.00	384,000.00
IRWIN FINANCIAL CORP	464119106	IFC	22.63	58,400	1,146,648.51	1,321,592.00
ISIS PHARMACEUTICALS INC	464330109	ISIS	11.12	43,500	326,284.80	483,720.00
ITC HOLDINGS CORP	465685105	ITC	39.90	3,800	135,052.00	151,620.00
ITLA CAPITAL CORPORATION	450565106	IMP	57.91	19,000	912,974.73	1,100,290.00
ITRON INC.	465741106	ITRI	51.84	10,736	344,768.80	556,554.24
ITT CORP	450911102	ITT	56.82	3,700	170,567.37	210,234.00
ITT EDUCATIONAL SERVICES INC	45068B109	ESI	66.37	117,700	8,072,391.60	7,811,749.01
IXIA	45071R109	XXIA	9.60	25,600	229,240.32	245,760.00
IXYS CORP	46600W106	IXYS	8.90	16,200	190,428.09	144,180.00
J & J SNACK FOODS CORP	466032109	JJSF	41.40	127,418	2,498,248.66	5,275,105.21
J C PENNEY INC	708160106	JCP	77.36	175,900	12,294,941.51	13,607,624.00
J CREW GROUP INC	46612H402	JCG	38.55	41,000	1,411,612.66	1,580,550.00
J2 GLOBAL COMMUNICAT	46626E205	JCOM	27.25	75,800	1,259,368.76	2,065,550.00
JABIL CIRCUIT INC	466313103	JBL	24.55	103,500	2,339,711.65	2,540,925.00
JACK IN THE BOX INC.	466367109	JBX	61.04	67,800	2,332,601.27	4,138,512.00
JACKSON HEWITT TAX SERVICE INC	468202106	JTX	33.97	59,200	1,481,059.32	2,011,024.00
JACOBS ENGINEERING GROUP	469814107	JEC	81.54	303,757	17,189,640.47	24,768,345.78
JACUZZI BRANDS INC	469865109	JJZ	12.43	46,300	358,541.37	575,509.00
JAKKS PACIFIC INC.	47012E106	JAKK	21.84	67,839	1,267,079.54	1,481,603.76
JAMES RIVER COAL CO	470355207	JRCC	9.28	9,900	106,351.74	91,872.00
JAMES RIVER GROUP INC	470359100	JRVR	32.32	13,000	363,898.04	420,160.00
JANUS CAPITAL GROUP INC	47102X105	JNS	21.59	155,000	2,585,491.40	3,346,450.00
JARDEN CORP	471109108	JAH	34.79	2,500	88,294.12	86,975.00
JDA SOFTWARE GROUP INC	46612K108	JDAS	13.77	17,967	295,151.87	247,405.59
JDS UNIPHASE CORP	46612J507	JDSU	16.66	428,512	10,506,175.18	7,139,009.92
JEFFRIES GROUP INC	472319102	JEF	26.82	15,000	430,386.59	402,300.00
JETBLUE AIRWAYS CORP	477143101	JBLU	14.20	1,660,300	20,799,801.35	23,576,260.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
JM SMUCKER CO	832696405	SJM	48.47	7,000	340,412.57	339,290.00
JO-ANN STORES INC	47758P307	JAS	24.60	83,400	1,456,973.84	2,051,640.00
JOHNSON & JOHNSON	478160104	JNJ	66.02	5,888,000	223,305,006.27	388,725,759.99
JOHNSON CONTROLS	478366107	JCI	85.92	234,400	19,184,202.33	20,139,647.99
JONES APPAREL GROUP INC	480074103	JNY	33.43	332,800	11,328,842.13	11,125,504.00
JONES LANG LASALLE I	48020Q107	JLL	92.17	106,200	6,929,616.15	9,788,454.00
JOS. A. BANK CLOTHIERS INC.	480838101	JOSB	29.35	10,766	298,505.09	315,982.10
JOURNAL COMMUNICATIONS INC	481130102	JRN	12.61	65,900	880,620.15	830,999.00
JOURNAL REGISTER CO	481138105	JRC	7.30	164,400	1,785,600.73	1,200,120.00
JOY GLOBAL INC	481165108	JOYG	48.34	425,000	12,000,708.31	20,544,500.00
JPMORGAN CHASE & CO.	46625H100	JPM	48.30	7,662,010	263,687,210.05	370,075,082.98
JUNIPER NETWORKS INC	48203R104	JNPR	18.94	1,400,000	25,785,438.87	26,516,000.00
JUPITERMEDIA CORP	48207D101	JUPM	7.92	108,000	1,401,492.11	855,360.00
K V PHARMACEUTICAL C	482740206	KV.A	23.78	23,100	450,703.14	549,317.99
K&F INDUSTRIES HOLDINGS INC	482241106	KFI	22.71	51,210	1,096,179.49	1,162,979.10
K2 INC.	482732104	KTO	13.19	73,650	950,378.27	971,443.50
KADANT INC	48282T104	KAI	24.38	79,375	1,685,163.92	1,935,162.50
KANBAY INTERNATIONAL INC	48369P207	KBAY	28.77	5,300	110,960.80	152,481.00
KANSAS CITY LIFE INS	484836101	KCLI	50.08	2,400	109,712.68	120,192.00
KANSAS CITY SOUTHERN INDS	485170302	KSU	28.98	40,800	592,692.70	1,182,384.00
KAYDON CORP	486587108	KDN	39.74	31,200	1,013,721.29	1,239,888.00
KB HOME	48666K109	KBH	51.28	15,200	515,780.98	779,456.00
KBW INC	482423100	KBW	29.39	6,800	191,760.00	199,852.00
KEANE INC.	486665102	KEA	11.91	57,800	969,424.45	688,398.00
KELLOGG CO.	487836108	K	50.06	499,400	19,654,418.50	24,999,964.00
KELLWOOD CO.	488044108	KWD	32.52	49,900	1,426,626.78	1,622,748.01
KELLY SERVICES INC CL-A	488152208	KELYA	28.94	12,100	317,109.60	350,174.00
KEMET CORP.	488360108	KEM	7.30	173,200	1,723,455.30	1,264,360.00
KENDLE INTERNATIONAL INC.	48880L107	KNDL	31.45	24,500	866,199.79	770,525.00
KENEXA CORP	488879107	KNXA	33.26	34,625	915,029.62	1,151,627.50
KENNAMETAL INC	489170100	KMT	58.85	157,450	9,532,750.97	9,265,932.50
KENNETH COLE PRODUCTIONS	193294105	KCP	23.99	5,500	130,914.26	131,945.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
KENSEY NASH CORP	490057106	KNSY	31.80	121,860	3,494,764.71	3,875,148.00
KERYX BIOPHARMACEUTICALS INC	492515101	KERX	13.30	25,700	310,484.98	341,810.00
KEYCORP	493267108	KEY	38.03	71,800	2,032,366.45	2,730,554.00
KEYNOTE SYSTEMS INC	493308100	KEYN	10.60	87,500	892,609.09	927,500.00
KEYSPAN CORPORATION	49337W100	KSE	41.18	25,700	1,049,830.52	1,058,326.00
KEYSTONE AUTOMOTIVE	49338N109	KEYS	33.99	35,953	1,140,093.79	1,222,042.47
KFORCE INC	493732101	KFRC	12.17	91,920	1,159,438.42	1,118,666.40
KIMBALL INTL INC	494274103	KBALB	24.30	58,500	912,252.28	1,421,550.00
KIMBERLY-CLARK CORP	494368103	KMB	67.95	507,800	26,795,933.70	34,505,010.00
KINDER MORGAN INC.	49455P101	KMI	105.75	4,700	384,167.90	497,025.00
KINDER MORGAN MANAGEMENT LLC	49455U100	KMR	45.68	1,000,000	42,920,649.21	45,680,013.26
KINDRED HEALTHCARE I	494580103	KND	25.25	53,100	1,094,821.80	1,340,775.01
KING PHARMACEUTICALS	495582108	KG	15.92	1,564,213	24,174,949.97	24,902,270.96
KIRBY CORP.	497266106	KEX	34.13	50,700	1,061,181.28	1,730,390.99
KLA-TENCOR CORP.	482480100	KLAC	49.75	116,000	5,443,195.90	5,771,000.00
KNBT BANCORP INC	482921103	KNBT	16.73	81,260	1,358,095.66	1,359,479.80
KNIGHT CAPITAL GROUP INC	499005106	NITE	19.17	143,500	1,576,621.94	2,750,895.02
KNIGHT TRANSPORTATION INC	499064103	KNX	17.05	89,275	1,518,775.93	1,522,138.76
KNOLL INC	498904200	KNL	22.00	102,075	1,978,375.65	2,245,650.00
KOHL'S CORP	500255104	KSS	68.43	413,000	20,311,794.40	28,261,590.01
KOMAG INC	500453204	KOMG	37.88	100,478	2,755,183.05	3,806,106.65
KOPIN CORP	500600101	KOPN	3.57	101,900	533,042.61	363,783.01
KORN/FERRY INTERNATIONAL	500643200	KFY	22.96	75,500	1,154,641.83	1,733,479.99
KRAFT FOODS INC - A	50075N104	KFT	35.70	582,100	18,332,336.15	20,780,970.00
KRISPY KREME DOUGHNUTS INC	501014104	KKD	11.10	75,500	480,053.15	838,050.00
KROGER CO.	501044101	KR	23.07	528,400	10,632,059.52	12,190,188.00
KRONOS INC.	501052104	KRON	36.74	10,200	345,999.53	374,748.00
K-SWISS INC CL-A	482686102	KSWS	30.74	48,900	1,025,292.83	1,503,186.00
KYPHON INC	501577100	KYPH	40.40	158,378	5,234,511.48	6,398,471.20
L-1 IDENTITY SOLUTIONS INC	50212A106	ID	15.13	47,672	595,153.94	721,277.34
LABOR READY INC	505401208	LRW	18.33	98,600	1,679,533.93	1,807,338.00
LABORATORY CRP OF AMER HLDGS	50540R409	LH	73.47	567,200	25,778,017.76	41,672,184.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
LABRANCHE & CO., INC.	505447102	LAB	9.83	119,800	1,249,046.81	1,177,634.00
LACLEDE GROUP HLDG. CO.	505597104	LG	35.03	28,700	823,537.00	1,005,360.98
LADISH INC	505754200	LDSH	37.08	8,400	314,685.00	311,472.00
LAIDLAW INTERNATIONAL INC	50730R102	LI	30.43	5,400	151,894.59	164,322.00
LAKELAND BANCORP INC	511637100	LBAI	14.90	24,365	343,840.52	363,038.50
LAKELAND FINL CORP	511656100	LKFN	25.53	11,200	181,868.62	285,936.00
LAKES ENTERTAINMENT INC	51206P109	LACO	10.79	45,100	464,907.15	486,629.00
LAM RESEARCH CORP	512807108	LRCX	50.62	98,200	2,372,239.34	4,970,884.00
LAMAR ADVERTISING CO	512815101	LAMR	65.39	7,600	347,225.95	496,964.00
LAMSON & SESSIONS CO	513696104	LMS	24.26	8,300	235,340.69	201,358.00
LANCASTER COLONY CORP	513847103	LANC	44.31	40,100	1,571,694.08	1,776,830.99
LANCE INC	514606102	LNCE	20.08	4,200	56,602.59	84,336.00
LANDAMERICA FINANCIAL GROUP	514936103	LFG	63.11	28,700	1,322,624.32	1,811,257.00
LANDAUER INC	51476K103	LDR	52.47	17,800	862,490.56	933,966.01
LANDRY'S RESTAURANTS INC.	51508L103	LNK	30.09	9,800	242,875.24	294,882.00
LANDSTAR SYSTEM INC.	515098101	LSTR	38.18	18,930	861,566.25	722,747.40
LAS VEGAS SANDS CORP	517834107	LVS	89.48	154,500	12,023,683.31	13,824,660.00
LATTICE SEMICON. CORP.	518415104	LSCC	6.48	220,000	1,331,660.21	1,425,600.00
LAUREATE EDUCATION INC	518613104	LAUR	48.63	17,655	778,909.80	858,562.65
LAWSON PRODUCTS	520776105	LAWS	45.89	7,400	284,262.73	339,585.99
LAWSON SOFTWARE	52078P102	LWSN	7.39	33,300	215,690.96	246,087.00
LAYNE CHRISTENSEN COMPANY	521050104	LAYN	32.83	7,100	204,852.75	233,093.00
LAZARD LTD CL. A	G54050102	LAZ	47.34	560,000	22,363,453.71	26,510,400.00
LA-Z-BOY INC.	505336107	LZB	11.87	104,900	1,722,034.06	1,245,163.01
LCA-VISION INC.	501803308	LCAV	34.36	168,951	6,415,611.28	5,805,156.34
LCC INTERNATIONAL- CLASS A	501810105	LCCI	4.22	217,500	717,892.47	917,850.00
LEAP WIRELESS INTERNATIONAL INC	521863308	LEAP	59.47	24,600	938,562.49	1,462,962.00
LEAPFROG ENTERPRISES INC	52186N106	LF	9.48	329,600	3,353,569.14	3,124,608.01
LEAR CORP.	521865105	LEA	29.53	27,300	606,210.15	806,169.00
LECG CORP	523234102	XPRT	18.48	14,500	280,764.03	267,960.00
LEE ENTERPRISES	523768109	LEE	31.06	27,300	721,874.81	847,938.00
LEGG MASON INC.	524901105	LM	95.05	318,950	24,069,936.27	30,316,197.50

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
LEGGETT & PLATT INC	524660107	LEG	23.90	110,700	2,175,544.65	2,645,730.00
LEHMAN BROTHERS HOLDING	524908100	LEH	78.12	975,436	35,613,194.73	76,201,060.32
LEUCADIA NATIONAL CORP	527288104	LUK	28.20	28,000	803,642.19	789,599.99
LEVEL 3 COMMUNICATIO	52729N100	LVL	5.60	1,503,000	5,290,789.82	8,416,800.00
LEVITT CORP-CL A	52742P108	LEV	12.24	9,700	245,401.31	118,728.00
LEXICON GENETICS INC	528872104	LEXG	3.61	66,600	265,267.70	240,426.01
LEXMARK INTERNATIONAL INC.	529771107	LXK	73.20	481,700	28,297,535.46	35,260,439.99
LHC GROUP INC	50187A107	LHCG	28.51	57,685	1,270,268.32	1,644,599.35
LIBERTY GLOBAL INC	530555101	LBTYA	29.15	74,240	1,517,262.16	2,164,096.00
LIBERTY GLOBAL INC-SERIES C	530555309	LBTYK	28.00	2,000,000	41,818,074.43	56,000,000.00
LIBERTY MEDIA HOLD-CAP SER A	53071M302	LCAPA	97.98	304,715	21,398,662.24	29,855,975.71
LIBERTY MEDIA-INTERACTIVE A	53071M104	LINTA	21.57	1,678,125	33,327,028.28	36,197,156.26
LIFE TIME FITNESS INC	53217R207	LTM	48.51	70,273	2,313,695.97	3,408,943.23
LIFECELL CORPORATION	531927101	LIFC	24.14	20,000	526,007.24	482,800.00
LIFEPOINT HOSPITALS INC.	53219L109	LPNT	33.70	2,200	76,148.71	74,140.00
LIGHTBRIDGE INC	532226107	LTBG	13.54	16,200	209,747.88	219,348.00
LIMITED BRANDS INC.	532716107	LTD	28.94	14,700	393,610.22	425,418.00
LINCARE HOLDINGS INC.	532791100	LNCR	39.84	114,798	4,005,351.74	4,573,552.32
LINCOLN EDUCATIONAL SERVICES	533535100	LINC	13.49	2,700	45,911.88	36,423.00
LINCOLN ELEC HLDGS I	533900106	LECO	60.42	1,300	76,710.72	78,546.00
LINCOLN NATIONAL CORP	534187109	LNC	66.40	416,400	20,403,645.26	27,648,959.99
LINDSAY MANUFACTURING CO.	535555106	LNN	32.65	6,900	203,338.17	225,285.00
LINEAR TECHNOLOGY CORP	535678106	LLTC	30.32	7,200	252,819.98	218,304.00
LIONBRIDGE TECHNOLOGIES	536252109	LIOX	6.44	190,841	1,274,003.96	1,229,016.03
LITHIA MOTORS INC - CL A	536797103	LAD	28.76	44,800	1,121,802.17	1,288,448.00
LITTELFUSE INC	537008104	LFUS	31.88	30,450	935,982.83	970,746.00
LIVE NATION	538034109	LYV	22.40	84,700	1,516,031.65	1,897,280.00
LIZ CLAIBORNE	539320101	LIZ	43.46	189,700	7,418,015.25	8,244,361.99
LKQ CORP	501889208	LKQX	22.99	182,712	2,757,361.19	4,200,548.88
LMI AEROSPACE INC	502079106	LMIA	15.48	425,000	6,984,138.96	6,579,000.00
LOCAL.COM CORP	53954R105	LOCM	4.05	74,900	358,650.71	303,345.00
LOCKHEED MARTIN CORPORATION	539830109	LMT	92.07	630,900	34,695,544.11	58,086,963.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
LODGENET ENTMT CORP	540211109	LNET	25.03	9,900	183,043.08	247,797.00
LODGIAN INC	54021P403	LGN	13.60	12,200	128,595.32	165,920.00
LOEWS CORP	540424108	LTR	41.47	802,800	20,382,964.43	33,292,116.00
LOEWS CORP - CAROLINA GROUP	540424207	CG	64.72	14,600	657,175.41	944,912.00
LOJACK CORP	539451104	LOJN	17.08	92,855	1,625,962.98	1,585,963.40
LONE STAR TECHNOLOGIES INC	542312103	LSS	48.41	45,700	1,658,276.47	2,212,337.00
LONGS DRUG STORES INC	543162101	LDG	42.38	20,600	468,078.58	873,028.00
LONGVIEW FIBRE CO	543213102	LFB	21.95	131,605	1,843,370.06	2,888,729.75
LOOPNET INC	543524300	LOOP	14.98	2,200	27,852.00	32,956.00
LORAL SPACE & COMM	543881106	LORL	40.72	37,900	1,070,933.54	1,543,288.00
LOUISIANA PACIFIC	546347105	LPX	21.53	346,988	8,317,120.85	7,470,651.64
LOWE'S COS	548661107	LOW	31.15	2,323,900	32,804,045.25	72,389,485.00
LSI LIGHTING SYS	50216C108	LYTS	19.85	105,385	1,516,963.40	2,091,892.26
LSI LOGIC CORP	502161102	LSI	9.00	3,731,000	33,739,583.97	33,579,000.00
LTC PROPERTIES INC	502175102	LTC	27.31	56,800	1,108,112.18	1,551,208.00
LTX CORP	502392103	LTXX	5.60	36,800	252,087.36	206,080.00
LUBRIZOL CORP	549271104	LZ	50.13	45,000	1,573,619.08	2,255,850.00
LUBYS INC.	549282101	LUB	10.89	23,500	266,204.71	255,915.00
LUFKIN INDUSTRIES INC	549764108	LUFK	58.08	35,015	1,374,319.54	2,033,671.21
LUMINENT MORTGAGE CAPITAL INC	550278303	LUM	9.71	88,500	806,031.45	859,335.00
LUMINEX CORP DEL	55027E102	LMNX	12.70	72,300	883,728.51	918,209.98
LYONDELL CHEMICAL COMPANY	552078107	LYO	25.57	745,300	18,255,757.79	19,057,320.99
M&F WORLDWIDE CORP	552541104	MFW	25.26	60,900	943,874.43	1,538,334.00
M&T BANK CORPORATION	55261F104	MTB	122.16	8,400	886,796.32	1,026,144.00
M/I HOMES INC	55305B101	MHO	38.19	12,600	556,533.51	481,194.00
MACATAWA BK CORP	554225102	MCBC	21.26	8,687	149,087.09	184,685.62
MACDERMID INC.	554273102	MRD	34.10	16,500	513,962.71	562,650.01
MACROVISION CORP	555904101	MVSN	28.26	618,700	13,769,044.69	17,484,462.01
MADDEN STEVEN LTD	556269108	SHOO	35.09	27,600	344,874.02	968,484.00
MAF BANCORP INC	55261R108	MAFB	44.69	24,602	932,544.48	1,099,463.39
MAGELLAN HEALTH SERVICES INC	559079207	MGLN	43.22	54,200	2,017,595.76	2,342,524.00
MAIDENFORM BRANDS INC	560305104	MFB	18.12	8,700	166,880.79	157,644.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MAINSOURCE FINANCIAL	56062Y102	MSFG	16.94	436,235	7,309,644.29	7,389,820.90
MANHATTAN ASSOCIATES INC	562750109	MANH	30.08	55,733	1,484,154.38	1,676,448.64
MANITOWOC COMPANY INC.	563571108	MTW	59.43	67,375	2,615,602.99	4,004,096.25
MANNATECH INC	563771104	MTEX	14.73	56,200	752,361.84	827,826.00
MANNKIND CORP	56400P201	MNKD	16.49	34,300	668,045.61	565,607.00
MANOR CARE INC.	564055101	HCR	46.92	14,300	675,995.82	670,956.00
MANPOWER INC	56418H100	MAN	74.93	533,098	29,592,469.87	39,945,033.15
MANTECH INTERNATIONAL CORP-A	564563104	MANT	36.83	35,700	1,053,395.39	1,314,831.00
MAPINFO CORP	565105103	MAPS	13.05	669,000	8,884,053.89	8,730,450.00
MARATHON OIL CORP	565849106	MRO	92.50	785,260	43,213,242.37	72,636,550.02
MARCUS CORPORATION	566330106	MCS	25.58	12,800	240,479.46	327,424.00
MARINE PRODS CORP	568427108	MPX	11.74	7,300	77,316.54	85,702.00
MARINEMAX INC	567908108	HZO	25.93	9,800	216,907.19	254,114.00
MARINER ENERGY INC.	56845T305	ME	19.60	159,240	2,906,556.84	3,121,104.00
MARKEL CORP	570535104	MKL	480.10	19,200	8,454,202.96	9,217,920.00
MARLIN BUSINESS SERVICES INC	571157106	MRLN	24.03	14,795	332,930.42	355,523.85
MARRIOTT INT'L INC CL-A	571903202	MAR	47.72	576,800	14,957,139.68	27,524,895.99
MARSH & MCLENNAN COS.	571748102	MMC	30.66	2,368,700	75,835,732.68	72,624,342.01
MARSHALL & ILSLEY CORP	571834100	MI	48.11	3,800	137,926.47	182,818.00
MARTEK BIOSCIENCES CORP	572901106	MATK	23.34	170,846	5,189,480.76	3,987,545.64
MARTEN TRANSPORT LTD	573075108	MRTN	18.33	22,150	354,631.36	406,009.50
MARVEL ENTERPRISES I	57383T103	MVL	26.91	76,600	1,552,805.20	2,061,306.00
MASCO CORP.	574599106	MAS	29.87	237,300	6,916,001.45	7,088,151.00
MASSEY ENERGY CO	576206106	MEE	23.23	70,000	2,459,219.22	1,626,100.00
MASTEC INC	576323109	MTZ	11.54	122,078	1,446,858.47	1,408,780.12
MASTERCARD INC-CLASS A	57636Q104	MA	98.49	108,700	4,402,803.55	10,705,863.00
MATRIA HEALTHCARE IN	576817209	MATR	28.73	12,500	278,107.65	359,125.00
MATRIX SERVICE CO	576853105	MTRX	16.10	12,400	107,291.21	199,640.00
MATTEL INC.	577081102	MAT	22.66	1,007,900	19,948,888.60	22,839,013.99
MATTHEWS INTL CORP	577128101	MATW	39.35	30,850	966,870.91	1,213,947.50
MATTSON TECHNOLOGY INC	577223100	MTSN	9.32	92,200	741,418.37	859,304.00
MAUI LD & PINEAPPLE	577345101	MLP	33.92	29,000	994,594.83	983,680.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MAX RE CAPITAL LTD	G6052F103	MXRE	24.82	51,100	1,241,168.25	1,268,302.00
MAXIMUS INC	577933104	MMS	30.78	12,800	413,331.56	393,984.00
MAXWELL TECHNOLOGIES INC	577767106	MXWL	13.95	21,600	160,667.72	301,320.00
MAXYGEN INC	577776107	MAXY	10.77	115,460	1,009,045.02	1,243,504.19
MB FINL INC	55264U108	MBFI	37.61	48,800	1,603,113.25	1,835,368.00
MBIA INC.	55262C100	MBI	73.06	658,795	37,600,055.22	48,131,562.69
MBT FINANCIAL CORP	578877102	MBTF	15.32	14,900	300,405.59	228,268.00
MCAFEE INC	579064106	MFE	28.38	278,100	6,482,483.20	7,892,478.01
McCORMICK & CO	579780206	MKC	38.56	21,400	779,323.97	825,184.00
MCCORMICK & SCHMICKS SEAFOOD	579793100	MSSR	24.04	10,093	185,551.77	242,635.68
MCDATA CORPORATION-A	580031201	MCDTA	5.55	255,700	1,276,342.35	1,419,135.00
MCDONALDS CORPORATION	580135101	MCD	44.33	1,837,236	55,985,534.37	81,444,671.89
MCG CAPITAL CORP	58047P107	MCGC	20.32	101,400	1,621,072.34	2,060,447.99
MCGRATH RENTCORP	580589109	MGRC	30.63	288,100	7,391,020.66	8,824,503.00
MCGRAW HILL INC	580645109	MHP	68.02	684,800	27,679,327.09	46,580,096.01
MCKESSON CORP	58155Q103	MCK	50.70	860,600	41,621,451.59	43,632,420.03
MCMORAN EXPLORATION CO	582411104	MMR	14.22	14,500	257,314.10	206,190.00
MDU COMMUNICATIONS INC	582828109	MDTV	0.79	224,500	556,760.00	177,355.00
MDU RESOURCES GROUP	552690109	MDU	25.64	10,750	243,394.71	275,630.00
MEADOWBROOK INS GROUP	58319P108	MIG	9.89	88,200	734,463.08	872,298.00
MEADWESTVACO	583334107	MWV	30.06	525,401	14,477,387.17	15,793,554.06
MEASUREMENT SPECIALITIES INC	583421102	MEAS	21.64	175,000	3,840,059.65	3,787,000.00
MEDALLION FINANCIAL CORP	583928106	TAXI	12.37	8,800	114,025.12	108,856.00
MEDAREX INC	583916101	MEDX	14.79	73,600	715,516.91	1,088,543.99
MEDCATH CORPORATION	58404W109	MDTH	27.36	6,800	153,059.00	186,048.00
MEDCO HEALTH SOLUTIONS INC	58405U102	MHS	53.44	504,321	23,045,791.90	26,950,914.24
MEDIA GENERAL INC - CL A	584404107	MEG	37.17	32,800	1,827,739.28	1,219,176.00
MEDIACOM COMMUNICATIONS CORP	58446K105	MCCC	8.04	1,058,000	7,045,772.35	8,506,320.00
MEDICAL ACTION INDUSTRIES INC	58449L100	MDCI	32.24	36,200	799,902.94	1,167,088.00
MEDICINES COMPANY	584688105	MDCO	31.72	78,100	1,858,635.91	2,477,332.00
MEDICIS PHARMACEUTICAL CORP	584690309	MRX	35.13	38,100	1,134,203.62	1,338,453.00
MEDIFAST INC	58470H101	MED	12.58	6,900	123,278.16	86,802.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MEDIMMUNE INC	584699102	MEDI	32.37	138,000	4,226,973.00	4,467,060.00
MEDTRONIC INC	585055106	MDT	53.51	1,962,100	63,704,939.93	104,991,970.98
MELLON FINANCIAL CORP.	58551A108	MEL	42.15	478,100	16,503,855.91	20,151,915.00
MEMC ELECTR MATLS IN	552715104	WFR	39.14	500	9,161.10	19,570.00
MENTOR CORP/MINN	587188103	MNT	48.87	83,800	3,103,047.07	4,095,306.00
MENTOR GRAPHICS CORP.	587200106	MENT	18.03	100,564	1,476,655.31	1,813,168.93
MERCANTILE BANC.	587405101	MRBK	46.79	5,600	194,037.02	262,024.00
MERCANTILE BANK CORP	587376104	MBWM	37.70	17,840	565,043.52	672,568.00
MERCK & CO INC	589331107	MRK	43.60	4,723,177	195,984,473.74	205,930,517.17
MERCURY COMPUTER SYSTEMS INC	589378108	MRCY	13.36	37,000	444,517.91	494,320.00
MEREDITH CORPORATION	589433101	MDP	56.35	1,900	102,434.32	107,065.00
MERGE TECHNOLOGIES INC.	589981109	MRGE	6.56	36,000	409,613.99	236,160.00
MERIDIAN BIOSCIENCE INC	589584101	VIVO	24.53	34,015	476,109.87	834,387.96
MERIDIAN RESOURCE CO	58977Q109	TMR	3.09	312,600	1,407,410.13	965,934.00
MERIT MED SYS INC	589889104	MMSI	15.84	23,433	326,341.11	371,178.73
MERITAGE HOMES CORP	59001A102	MTH	47.72	25,800	1,205,602.17	1,231,176.00
MERRILL LYNCH & CO. INC.	590188108	MER	93.10	2,251,400	109,220,553.56	209,605,339.99
MESA AIR GROUP INC	590479101	MESA	8.57	21,500	178,789.90	184,255.00
METABASIS THERAPEUTICS	59101M105	MBRX	7.52	12,300	93,829.32	92,496.00
METABOLIX INC	591018809	MBLX	18.94	6,800	130,560.00	128,792.00
METAL MANAGEMENT INC	591097209	MM	37.85	51,200	1,186,217.19	1,937,920.00
METHODE ELECTRONICS CL-A	591520200	METH	10.83	110,945	1,166,397.02	1,201,534.34
METLIFE INC	59156R108	MET	59.01	891,400	35,102,080.00	52,601,513.99
METTLER-TOLEDO INTERNATIONAL	592688105	MTD	78.85	96,800	7,316,060.73	7,632,680.00
MFA MORTGAGE INVESTMENTS INC	55272X102	MFA	7.69	148,700	1,010,434.18	1,143,503.00
MGE ENERGY INC	55277P104	MGEE	36.58	12,148	416,645.67	444,373.84
MGI PHARMA INC	552880106	MOGN	18.41	31,000	652,112.41	570,710.00
MGIC INVESTMENT CORP	552848103	MTG	62.54	138,900	8,838,945.87	8,686,806.00
MGM MIRAGE	552953101	MGM	57.35	551,500	21,344,192.69	31,628,525.00
MGP INGREDIENTS INC	55302G103	MGPI	22.61	13,300	301,279.34	300,713.00
MICREL INCORPORATED	594793101	MCRL	10.78	75,510	913,858.10	813,997.80
MICROCHIP TECHNOLOGY INC.	595017104	MCHP	32.70	313,973	10,070,072.97	10,266,917.10

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MICRON TECHNOLOGY INC	595112103	MU	13.96	1,810,335	26,567,321.50	25,272,276.60
MICROS SYSTEMS INC.	594901100	MCRS	52.70	59,485	1,938,635.22	3,134,859.50
MICROSEMI CORP	595137100	MSCC	19.65	27,700	533,346.24	544,305.01
MICROSOFT CORP.	594918104	MSFT	29.86	18,756,300	477,947,093.77	560,063,118.02
MICROSTRATEGY INC-CL A	594972408	MSTR	114.01	28,800	1,582,093.51	3,283,488.00
MICROTUNE INC	59514P109	TUNE	4.70	31,500	152,906.62	148,050.00
MIDDLEBY CORP	596278101	MIDD	104.67	4,000	219,779.57	418,680.00
MIDLAND CO	597486109	MLAN	41.95	33,815	1,160,047.03	1,418,539.26
MID-STATE BANCSHARES	595440108	MDST	36.39	20,100	406,179.72	731,439.00
MIDWEST BANC HOLDING	598251106	MBHI	23.75	23,800	542,524.28	565,250.00
MILACRON, INC.	598709103	MZ	0.80	220,848	592,190.86	176,678.40
MILLENNIUM PHARMACEUTICALS	599902103	MLNM	10.90	1,012,400	10,293,689.34	11,035,159.99
MILLER (HERMAN) INC	600544100	MLHR	36.36	51,500	1,355,057.80	1,872,540.00
MILLER INDUSTRIES INC	600551204	MLR	24.00	32,400	668,183.18	777,600.00
MILLIPORE CORPORATION	601073109	MIL	66.60	500	32,031.75	33,300.01
MINE SAFETY APPLIANCES CO	602720104	MSA	36.65	18,400	488,988.01	674,360.00
MINERALS TECHNOLOGIES INC	603158106	MTX	58.79	204,500	11,121,649.53	12,022,555.00
MINRAD INTERNATIONAL INC	60443P103	BUF	5.46	616,000	2,002,180.00	3,363,360.00
MIPS TECHNOLOGIES IN	604567107	MIPS	8.30	25,900	197,212.46	214,970.00
MIRANT CORP NEW	60467R100	MIR	31.57	7,900	210,314.62	249,403.00
MKS INSTRUMENTS INC	55306N104	MKSI	22.58	70,600	1,359,583.24	1,594,148.00
MOBILE MINI INC.	60740F105	MINI	26.94	10,400	135,228.79	280,176.00
MODINE MANUFACTURING CO	607828100	MOD	25.03	54,200	1,382,844.06	1,356,625.99
MOHAWK INDUSTRIES INC.	608190104	MHK	74.86	30,500	1,987,561.73	2,283,230.00
MOLECULAR DEVICES CORP	60851C107	MDCC	21.07	57,004	1,287,687.80	1,201,074.28
MOLEX INC	608554101	MOLX	31.63	265,200	8,967,420.00	8,388,276.00
MOLINA HEALTHCARE INC	60855R100	MOH	32.51	32,800	1,181,706.84	1,066,328.00
MOLSON COORS BREWING CO	60871R209	TAP	76.44	144,400	10,009,415.94	11,037,936.00
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	15.73	12,900	176,873.19	202,917.00
MONACO COACH CORPORATION	60886R103	MNC	14.16	378,656	6,638,479.54	5,361,768.96
MONARCH CASINO & RES	609027107	MCRI	23.88	48,082	1,295,108.06	1,148,198.14
MONEYGRAM INTERNATIONAL INC.	60935Y109	MGI	31.36	6,000	182,456.31	188,160.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
MONRO MUFFLER BRAKE	610236101	MNRO	35.10	8,262	182,000.40	289,996.20
MONSANTO COMPANY	61166W101	MON	52.53	744,800	22,540,877.12	39,124,344.01
MOODY'S CORPORATION	615369105	MCO	69.06	481,400	22,933,315.73	33,245,484.01
MOOG INC. CL A	615394202	MOG.A	38.19	75,262	1,590,894.83	2,874,255.77
MORGAN STANLEY DEAN WITTER &	617446448	MS	81.43	2,689,600	130,904,732.61	219,014,127.99
MORNINGSTAR INC	617700109	MORN	45.05	15,460	628,424.35	696,473.00
MOSAIC COMPANY	61945A107	MOS	21.36	3,900	89,287.15	83,304.00
MOSYS INC.	619718109	MOSY	9.25	22,500	176,013.78	208,125.00
MOTOROLA INC	620076109	MOT	20.56	4,961,800	90,334,380.51	102,014,608.00
MOVADO GROUP INC	624580106	MOV	29.00	10,500	168,232.15	304,500.00
MOVE, INC	62458M108	MOVE	5.51	100,000	525,865.03	551,000.00
MPS GROUP INC	553409103	MPS	14.18	135,400	1,211,069.73	1,919,972.00
MRV COMMUNICATIONS I	553477100	MRVC	3.54	74,500	209,292.85	263,730.00
MSC INDUSTRIAL DIRECT CO-A	553530106	MSM	39.15	31,665	1,370,293.02	1,239,684.75
MSC.SOFTWARE CORP	553531104	MSCS	15.23	23,600	361,051.60	359,428.00
MTS SYS CORP	553777103	MTSC	38.62	42,700	1,248,352.09	1,649,074.00
MUELLER INDUSTRIES INC.	624756102	MLI	31.70	57,600	1,828,315.81	1,825,920.00
MUELLER WTR PRODS INC	624758108	MWA	14.87	54,900	827,699.88	816,363.00
MULTI-FINELINE ELECTRONIX INC	62541B101	MFLX	20.29	18,100	456,285.02	367,249.00
MULTIMEDIA GAMES, INC.	625453105	MGAM	9.60	101,300	864,976.82	972,480.00
MURPHY OIL CORP	626717102	MUR	50.85	650,000	32,880,175.35	33,052,500.00
MWI VETERINARY SUPPLY INC	55402X105	MWIV	32.30	3,300	114,413.64	106,590.00
MYLAN LABS	628530107	MYL	19.96	184,700	3,130,511.99	3,686,612.01
MYRIAD GENETICS INC	62855J104	MYGN	31.30	75,800	1,233,756.38	2,372,540.00
NABI BIOPHARMACEUTIC	629519109	NABI	6.78	75,700	439,489.98	513,246.00
NABORS INDUSTRIES LTD.	G6359F103	NBR	29.78	995,500	31,476,673.95	29,645,990.00
NACCO INDUSTRIES -CL A	629579103	NC	136.60	4,400	404,113.77	601,040.00
NAPSTER INC	630797108	NAPS	3.63	177,900	658,892.40	645,777.01
NARA BANCORP INC	63080P105	NARA	20.92	462,700	8,846,311.07	9,679,684.00
NASB FINL INC	628968109	NASB	41.35	2,399	95,322.83	99,198.65
NASDAQ STOCK MARKET INC	631103108	NDAQ	30.79	50,000	1,547,605.00	1,539,500.00
NASH FINCH CO.	631158102	NAFC	27.30	22,500	588,022.13	614,250.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NASTECH PHARMACEUTIC	631728409	NSTK	15.13	12,900	200,654.34	195,177.00
NATCO GROUP INC	63227W203	NTG	31.88	38,490	1,294,714.72	1,227,061.20
NATIONAL BEVERAGE CO	635017106	FIZ	14.03	24,000	319,933.35	336,720.01
NATIONAL CITY CORP	635405103	NCC	36.56	1,150,100	38,666,791.66	42,047,656.00
NATIONAL FINANCIAL PARTNERS CORP	63607P208	NFP	43.97	17,200	620,854.08	756,283.99
NATIONAL FUEL & GAS	636180101	NFG	38.54	8,300	264,943.11	319,882.00
NATIONAL HEALTH INVESTORS INC	63633D104	NHI	33.00	41,400	1,037,092.71	1,366,200.00
NATIONAL HEALTHCARE	635906100	NHC	55.20	20,145	714,432.88	1,112,003.98
NATIONAL INSTRUMENTS CORP.	636518102	NATI	27.24	149,285	3,788,406.22	4,066,523.40
NATIONAL INTERSTATE CORP	63654U100	NATL	24.30	44,400	1,007,195.33	1,078,920.00
NATIONAL PENN BANCSH	637138108	NPBC	20.25	29,158	574,623.62	590,449.49
NATIONAL PRESTO INDS INC	637215104	NPK	59.87	17,900	805,781.48	1,071,672.96
NATIONAL SEMICONDUCTOR CORP.	637640103	NSM	22.70	166,200	2,351,524.87	3,772,740.00
NATIONAL WESTN LIFE	638522102	NWLIA	230.14	6,511	1,147,713.04	1,498,441.54
NATIONWIDE FINANCIAL SERVICE	638612101	NFS	54.20	180,200	7,579,535.94	9,766,840.00
NAUTILUS INC	63910B102	NLS	14.00	35,200	601,384.34	492,799.99
NAVARRE CORP	639208107	NAVR	3.98	925,000	6,889,041.58	3,681,500.00
NAVIGANT CONSULTING	63935N107	NCI	19.76	25,400	425,949.88	501,904.00
NAVIGATORS GROUP INC	638904102	NAVG	48.18	34,000	1,331,442.39	1,638,120.00
NAVISTAR INTL. CORP.	63934E108	NAV	33.43	122,300	3,216,296.12	4,088,489.00
NAVTEQ CORP	63936L100	NVT	34.97	400,000	12,994,605.77	13,988,000.00
NBT BANCORP INC	628778102	NBTB	25.51	20,500	417,599.30	522,955.00
NBTY INC.	628782104	NTY	41.57	115,600	3,059,298.37	4,805,492.00
NCI BUILDING SYS INC	628852105	NCS	51.75	109,949	4,862,988.07	5,689,860.77
NCR CORPORATION	62886E108	NCR	42.76	11,900	444,056.85	508,844.00
NEENAH PAPER INC	640079109	NP	35.32	36,100	1,237,362.27	1,275,052.00
NEKTAR THERAPEUTICS	640268108	NKTR	15.21	144,900	2,637,238.17	2,203,929.00
NEOSE TECHNOLOGIES I	640522108	NTEC	2.23	125,900	807,019.00	280,757.00
NEOWARE INC.	64065P102	NWRE	13.21	900,000	15,348,388.16	11,889,000.00
NESS TECHNOLOGIES INC	64104X108	NSTC	14.26	81,800	990,882.27	1,166,467.99
NET 1 UEPS TECHNOLOGIES	64107N206	UEPS	29.56	28,600	743,010.46	845,416.00
NETBANK INC	640933107	NTBK	4.64	27,600	167,151.12	128,064.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NETFLIX.COM INC	64110L106	NFLX	25.86	54,300	1,380,058.45	1,404,198.00
NETGEAR INC	64111Q104	NTGR	26.25	83,100	1,621,967.22	2,181,375.00
NETRATINGS INC	64116M108	NTRT	17.51	63,300	855,219.79	1,108,383.00
NETSCOUT SYS INC	64115T104	NTCT	8.30	58,066	426,115.01	481,947.79
NETWORK APPLIANCE INC.	64120L104	NTAP	39.28	20,700	679,566.65	813,096.00
NEUROCRINE BIOSCIENCES INC	64125C109	NBIX	10.42	139,300	2,858,079.37	1,451,506.00
NEUROMETRIX INC	641255104	NURO	14.91	44,200	1,352,307.59	659,022.00
NEUSTAR INC-CLASS A	64126X201	NSR	32.44	239,091	6,971,097.92	7,756,112.05
NEW FRONTIER MEDIA INC	644398109	NOOF	9.61	80,700	625,570.84	775,527.00
NEW RIVER PHARMACEUTICALS	648468205	NRPH	54.71	9,500	225,437.99	519,745.01
NEW YORK & CO	649295102	NWY	13.08	12,800	222,013.57	167,423.99
NEW YORK COMMUNITY BANCORP	649445103	NYB	16.10	1,649,800	29,336,377.97	26,561,780.00
NEWALLIANCE BANCSHARES INC	650203102	NAL	16.40	111,400	1,551,655.53	1,826,960.00
NEWELL RUBBERMAID INC.	651229106	NWL	28.95	39,900	909,660.90	1,155,105.00
NEWFIELD EXPLORATION COMPANY	651290108	NFX	45.95	63,000	2,558,833.02	2,894,850.00
NEWKIRK REALTY TRUST INC	651497109	NKT	18.04	11,600	192,917.28	209,264.00
NEWMARKET CORP	651587107	NEU	59.05	19,100	410,525.48	1,127,855.01
NEWMONT MNG. CORP. HLDG CO	651639106	NEM	45.15	1,014,200	39,256,064.40	45,791,130.00
NEWPARK RESOURCES INC.	651718504	NR	7.21	152,900	927,439.42	1,102,409.00
NEWPORT CORP	651824104	NEWP	20.95	152,400	2,593,755.03	3,192,780.00
NEWS CORP INC-CL A	65248E104	NWS.A	21.48	3,192,380	54,926,688.01	68,572,322.40
NEWS CORP-CLASS B	65248E203	NWS	22.26	137,400	2,724,477.12	3,058,524.00
NGP CAPITAL RESOURCES CO	62912R107	NGPC	16.75	10,350	154,035.13	173,362.50
NIC INC	62914B100	EGOV	4.97	1,622,800	9,277,947.95	8,065,315.99
NICOR INC.	654086107	GAS	46.80	116,700	4,445,425.99	5,461,560.02
NIGHTHAWK RADIOLOGY HOLDINGS	65411N105	NHWK	25.50	86,646	1,815,211.43	2,209,473.00
NII HOLDINGS INC	62913F201	NIHD	64.44	470,000	15,796,606.14	30,286,800.00
NIKE INC. -CL B	654106103	NKE	99.03	212,900	14,129,272.63	21,083,487.00
NISOURCE INCORPORATED	65473P105	NI	24.10	364,800	8,720,255.78	8,791,680.00
NJ RESOURCES CORP. COMMON	646025106	NJR	48.58	28,000	978,879.53	1,360,240.00
NN INC	629337106	NNBR	12.43	78,400	951,688.61	974,512.00
NOKIA CORP - ADR	654902204	NOK	20.32	1,750,000	34,442,172.50	35,560,000.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
NORDSON CORP	655663102	NDSN	49.83	70,900	2,924,072.97	3,532,947.00
NORDSTROM INC	655664100	JWN	49.34	733,900	18,786,791.57	36,210,626.00
NORFOLK SOUTHERN CORP.	655844108	NSC	50.29	1,374,300	58,636,738.55	69,113,547.00
NORTEL NETWORKS CORP.	656568508	NT	26.73	1,700,000	61,134,318.81	45,441,000.00
NORTH PITTSBURGH SYS	661562108	NPSI	24.14	43,200	1,052,408.53	1,042,848.00
NORTHEAST UTILITIES	664397106	NU	28.16	54,900	1,147,994.15	1,545,984.00
NORTHERN EMPIRE BANCSHARES	665112108	NREB	29.54	5,510	160,802.79	162,765.40
NORTHERN TRUST CORP	665859104	NTRS	60.69	249,800	11,532,851.61	15,160,361.98
NORTHFIELD LABORATORIES INC	666135108	NFLD	4.07	15,100	143,091.88	61,457.00
NORTHROP GRUMMAN CORP.	666807102	NOC	67.70	613,206	29,032,958.04	41,514,046.21
NORTHSTAR NEUROSCIENCE	66704V101	NSTR	14.38	67,643	851,919.01	972,706.34
NORTHWEST BANCORP IN	667328108	NWSB	27.46	11,100	241,881.98	304,806.02
NORTHWEST NATURAL GAS CO.	667655104	NWN	42.44	16,400	487,543.07	696,016.00
NORTHWESTERN CORP	668074305	NWEC	35.38	49,900	1,481,009.68	1,765,462.02
NOVAVAX INC	670002104	NVAX	4.10	36,600	144,709.08	150,060.00
NOVELLUS SYSTEMS INC.	670008101	NVLS	34.42	778,100	20,010,425.29	26,782,202.00
NOVEN PHARMACEUTICALS INC	670009109	NOVN	25.45	48,600	1,114,294.15	1,236,870.00
NRG ENERGY INC.	629377508	NRG	56.01	17,400	805,300.51	974,574.01
NSTAR CO.	67019E107	NST	34.36	8,500	292,390.49	292,060.00
NTL INC.	62941W101	NTLI	25.24	7,435	188,754.44	187,659.40
NU SKIN ENTERPRISES	67018T105	NUS	18.23	17,100	295,117.04	311,733.00
NUANCE COMMUNICATIONS	67020Y100	NUAN	11.46	177,801	1,572,019.10	2,037,599.46
NUCOR CORP	670346105	NUE	54.66	751,898	29,089,204.19	41,098,744.68
NUTRI/SYSTEM INC	67069D108	NTRI	63.39	46,040	2,125,344.35	2,918,475.61
NUVASIVE INC	670704105	NUVA	23.10	58,035	1,114,229.44	1,340,608.50
NUVEEN INVESTMENTS INC-CL A	67090F106	JNC	51.88	460,400	20,707,662.88	23,885,552.00
NUVELO INC	67072M301	NUVO	4.00	30,900	531,056.04	123,600.00
NVE CORP	629445206	NVEC	30.72	34,600	1,299,349.88	1,062,912.00
NVIDIA CORP	67066G104	NVDA	37.01	977,900	27,161,967.39	36,192,079.00
NXSTAGE MEDICAL INC	67072V103	NXTM	8.38	7,200	69,040.94	60,336.00
NYMAGIC INC	629484106	NYM	36.60	3,500	101,654.35	128,100.00
NYMEX HOLDINGS INC	62948N104	NMX	124.01	17,600	1,698,288.00	2,182,576.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
OAKLEY INC.	673662102	OO	20.06	47,000	648,163.74	942,819.99
OCCIDENTAL PETROLEUM CORP.	674599105	OXY	48.83	1,530,808	35,600,762.12	74,749,354.64
OCEANEERING INT'L. INC.	675232102	OII	39.70	86,715	3,094,007.52	3,442,585.50
OCEANFIRST FINL CORP	675234108	OCFC	22.93	5,200	119,605.83	119,236.00
O'CHARLEYS INC	670823103	CHUX	21.28	13,810	252,522.78	293,876.80
OCWEN FINANCIAL CORP	675746309	OCN	15.86	83,100	1,200,230.68	1,317,966.00
ODYSSEY HEALTHCARE INC	67611V101	ODSY	13.26	83,800	1,451,389.07	1,111,188.00
ODYSSEY HOLDINGS CORP	67612W108	ORH	37.30	34,200	1,162,383.87	1,275,660.00
OFFICE DEPOT INC	676220106	ODP	38.17	184,000	6,556,203.51	7,023,280.02
OFFICEMAX INC	67622P101	OMX	49.65	44,600	1,778,555.63	2,214,390.00
OGE ENERGY CORP	670837103	OGE	40.00	219,000	8,349,380.77	8,760,000.00
OHIO CASUALTY CORP.	677240103	OCAS	29.81	300,355	5,395,674.87	8,953,582.55
OIL STS INTL INC	678026105	OIS	32.23	640,500	17,624,267.86	20,643,315.00
OLD DOMINION FREIGHT LINE	679580100	ODFL	24.07	16,750	228,924.47	403,172.50
OLD NATL BANCORP IND	680033107	ONB	18.92	477,385	9,254,372.57	9,032,124.20
OLD REPUBLIC INT'L CORP.	680223104	ORI	23.28	574,875	11,943,736.04	13,383,090.01
OLD SECOND BANCORP I	680277100	OSBC	29.30	8,100	201,818.18	237,330.00
OLIN CORP	680665205	OLN	16.52	118,700	2,189,305.08	1,960,924.00
OLYMPIC STEEL INC	68162K106	ZEUS	22.23	37,900	1,256,802.45	842,517.00
OM GROUP, INC.	670872100	OMG	45.28	33,900	770,375.27	1,534,992.00
OMEGA FINL CORP	682092101	OMEF	31.92	37,000	1,114,729.15	1,181,040.01
OMNICARE INC.	681904108	OCR	38.63	1,383,300	53,866,157.53	53,436,879.00
OMNICELL INC	68213N109	OMCL	18.63	16,200	289,722.42	301,806.00
OMNICOM GROUP	681919106	OMC	104.54	296,100	22,967,748.72	30,954,294.01
OMNITURE INC	68212S109	OMTR	14.08	13,700	108,093.00	192,896.00
OMNIVISION TECHNOLOGIES INC	682128103	OVTI	13.65	102,100	1,969,679.45	1,393,665.00
ON SEMICONDUCTOR COR	682189105	ONNN	7.57	252,025	1,574,212.00	1,907,829.25
ONEOK INC.	682680103	OKE	43.12	210,600	8,792,390.96	9,081,072.00
ONLINE RESOURCES CORP	68273G101	ORCC	10.21	24,000	244,605.86	245,040.00
ONYX PHARMACEUTICALS	683399109	ONXX	10.58	6,600	142,628.87	69,828.00
OPEN SOLUTIONS INC	68371P102	OPEN	37.64	12,100	246,031.39	455,444.00
OPENWAVE SYS INC	683718308	OPWV	9.23	24,033	290,263.65	221,824.60

Group: DOMESTIC EQUITIES

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
OPLINK COMMUNICATION	68375Q403	OPLK	20.56	9,779	131,132.08	201,056.24
OPNET TECHNOLOGIES INC.	683757108	OPNT	14.45	7,700	99,771.98	111,265.00
OPSWARE INC	68383A101	OPSW	8.82	48,800	333,545.36	430,415.99
OPTICAL COMMUNICATIO	68382T101	OCPI	1.64	121,902	241,479.97	199,919.28
OPTION CARE INC	683948103	OPTN	14.25	245,659	2,628,319.01	3,500,640.75
OPTIONSPRESS HOLDINGS INC	684010101	OXPS	22.69	185,672	4,608,556.27	4,212,897.68
OPTIUM CORP	68402T107	OPTM	24.94	9,520	238,465.27	237,428.80
ORACLE SYS. CORP.	68389X105	ORCL	17.14	6,363,441	69,451,952.76	109,069,378.74
ORASURE TECHNOLOGIES	68554V108	OSUR	8.26	1,398,277	11,874,100.00	11,549,768.03
ORBCOMM INC	68555P100	ORBC	8.82	9,200	73,600.00	81,144.00
ORBITAL SCIENCES CORP.	685564106	ORB	18.44	46,500	462,827.55	857,460.00
ORBOTECH LTD	2661784	ORBK	25.44	84,430	2,060,622.27	2,147,899.20
ORCKIT COMMUNICATIONS LTD	M7531S206	ORCT	9.69	71,700	1,182,111.96	694,773.00
OREGON STEEL MILLS INC	686079104	OS	62.41	50,700	1,402,576.87	3,164,187.00
ORIENTAL FINL GROUP	68618W100	OFG	12.95	84,263	1,163,044.53	1,091,205.85
ORLEANS HOMEBUILDERS INC	686588104	OHB	18.80	43,100	782,182.19	810,280.00
ORMAT TECHNOLOGIES INC	686688102	ORA	36.82	22,800	680,842.90	839,496.00
ORTHOFIX INTERNATIONAL N.V.	N6748L102	OFIX	50.00	29,155	1,206,454.73	1,457,750.00
OSHKOSH TRUCK CORPORATION	688239201	OSK	48.42	11,600	551,277.30	561,672.01
OSI PHARMACEUTICALS INC	671040103	OSIP	34.98	60,213	2,013,590.96	2,106,250.74
OSI SYSTEMS INC	671044105	OSIS	20.93	40,600	704,966.94	849,757.97
OSIRIS THERAPEUTICS INC	68827R108	OSIR	25.32	3,500	35,035.00	88,620.00
OTTER TAIL CORP	689648103	OTTR	31.16	54,579	1,573,501.23	1,700,681.64
OVERSEAS SHIPHOLDING GROUP	690368105	OSG	56.30	132,000	6,646,231.67	7,431,599.99
OWENS & MINOR INC.	690732102	OMI	31.27	34,700	709,757.38	1,085,069.00
OXFORD INDUSTRIES INC.	691497309	OXM	49.65	35,500	1,405,956.86	1,762,575.00
OXIGENE INC	691828107	OXGN	4.80	80,100	343,186.97	384,480.00
OYO GEOSPACE CORP	671074102	OYOG	58.09	2,300	131,326.55	133,607.00
P A M TRANSN SVCS IN	693149106	PTSI	22.02	36,200	955,235.99	797,123.99
P.F.CHANGS CHINA BISTRO INC	69333Y108	PFCB	38.38	58,459	2,686,826.05	2,243,656.41
PACCAR INC	693718108	PCAR	64.90	118,350	3,624,694.75	7,680,915.00
PACER INTERNATIONAL INC	69373H106	PACR	29.77	22,336	450,598.30	664,942.72

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PACIFIC CAP BANCORP	69404P101	PCBC	33.58	74,533	2,119,658.56	2,502,818.15
PACIFIC ETHANOL INC	69423U107	PEIX	15.39	44,800	925,039.37	689,472.00
PACIFIC GAS & ELEC. CO.	69331C108	PCG	47.33	1,150,401	34,805,859.43	54,448,479.32
PACIFIC SUNWEAR OF CALIFORNIA INC.	694873100	PSUN	19.58	1,034,500	21,554,956.93	20,255,509.98
PACKAGING CORP OF AMERICA	695156109	PKG	22.10	545,000	11,284,897.92	12,044,500.00
PACKETEER INC	695210104	PKTR	13.60	115,000	1,271,187.04	1,564,000.00
PACTIV CORPORATION	695257105	PTV	35.69	1,030,600	27,719,783.55	36,782,114.00
PAIN THERAPEUTICS INC.	69562K100	PTIE	8.90	61,800	564,806.75	550,020.02
PALATIN TECHNOLOGIES INC	696077304	PTN	2.04	145,700	352,509.66	297,228.00
PALL CORPORATION	696429307	PLL	34.55	73,000	1,807,504.51	2,522,150.00
PALM INC	696643105	PALM	14.09	140,772	1,930,553.19	1,983,477.48
PALOMAR MEDICAL TECHNOLOGIES INC	697529303	PMTI	50.67	35,200	1,015,270.71	1,783,584.00
PANTRY INC/THE	698657103	PTRY	46.84	30,700	1,411,160.99	1,437,988.00
PAPA JOHN'S INTERNATIONAL	698813102	PZZA	29.01	44,100	981,802.82	1,279,341.00
PAR PHARMACEUTICAL COS INC	69888P106	PRX	22.37	57,100	1,674,254.31	1,277,327.00
PARALLEL PETROLEUM CORP	699157103	PLLL	17.57	6,800	154,424.19	119,476.00
PARAMETRIC TECHNOLOGY CORP	699173209	PMTC	18.02	187,520	2,722,267.55	3,379,110.41
PAREXEL INT'L CORP.	699462107	PRXL	28.97	49,300	1,150,071.93	1,428,221.01
PARK ELECTROCHEMICAL CORP.	700416209	PKE	25.65	42,000	1,016,661.46	1,077,300.00
PARK NATL CORP	700658107	PRK	99.00	15,910	1,846,655.16	1,575,090.00
PARKER DRILLING CO	701081101	PKD	8.17	224,200	1,225,271.23	1,831,714.00
PARKER-HANNIFIN CORP.	701094104	PH	76.88	132,700	7,911,491.57	10,201,976.02
PARLUX FRAGRANCES INC	701645103	PARL	5.57	601,900	4,439,560.98	3,352,583.01
PARTNERS TRUST FINL	70213F102	PRTR	11.64	73,061	796,138.84	850,430.03
PATHMARK STORES INC	70322A101	PTMK	11.15	68,200	728,841.46	760,430.00
PATTERSON-UTI ENERGY INC	703481101	PTEN	23.23	107,161	2,686,289.67	2,489,350.03
PAXAR CORP.	704227107	PXR	23.06	24,450	398,806.64	563,817.01
PAYCHEX INC	704326107	PAYX	39.54	785,800	26,773,088.18	31,070,532.02
PAYLESS SHOESOURCE INC	704379106	PSS	32.82	169,500	3,367,088.45	5,562,990.00
PDL BIOPHARMA INC.	69329Y104	PDLI	20.14	131,000	2,346,268.80	2,638,340.00
PEABODY ENERGY CORP	704549104	BTU	40.41	288,700	8,815,649.72	11,666,367.00
PEDIATRIX MEDICAL GROUP INC.	705324101	PDX	48.90	1,700	75,776.44	83,130.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PEETS COFFEE & TEA I	705560100	PEET	26.24	25,065	600,652.84	657,705.60
PEGASYSTEMS INC	705573103	PEGA	9.87	34,900	273,272.45	344,462.99
PENN VA CORP	707882106	PVA	70.04	20,400	553,458.24	1,428,816.00
PENNFED FINL SVCS IN	708167101	PFSB	19.32	5,700	97,994.51	110,123.99
PENTAIR INC.	709631105	PNR	31.40	35,000	1,105,764.63	1,099,000.00
PENWEST PHARMACEUTIC	709754105	PPCO	16.62	66,105	1,421,020.29	1,098,665.10
PEOPLES BANCORP INC	709789101	PEBO	29.70	20,500	576,709.88	608,850.00
PEOPLES BK BRIDGEPOR	710198102	PBCT	44.62	6,650	287,249.10	296,722.99
PEOPLES ENERGY CORP	711030106	PGL	44.57	50,900	2,025,408.87	2,268,613.00
PEOPLESUPPORT INC	712714302	PSPT	21.05	62,800	870,119.68	1,321,940.01
PEP BOYS MM & J	713278109	PBY	14.86	72,700	1,243,780.57	1,080,322.00
PEPCO HOLDINGS INC.	713291102	POM	26.01	719,400	15,979,743.64	18,711,594.00
PEPSI BOTTLING GROUP INC	713409100	PBG	30.91	721,400	22,051,901.97	22,298,473.99
PEPSICO INC.	713448108	PEP	62.55	2,751,520	94,435,805.08	172,107,576.00
PERFICIENT INC	71375U101	PRFT	16.41	11,000	137,508.90	180,510.00
PERFORMANCE FOOD GROUP COMPANY	713755106	PFGC	27.64	42,200	1,331,261.62	1,166,407.99
PERICOM SEMICONDUCTOR CORP	713831105	PSEM	11.47	50,000	659,316.84	573,500.00
PERKIN ELMER INC	714046109	PKI	22.23	89,900	1,757,356.79	1,998,477.00
PEROT SYSTEMS COPR. CL. A	714265105	PER	16.39	252,900	3,420,477.45	4,145,031.00
PERRIGO CO.	714290103	PRGO	17.30	91,300	1,332,623.92	1,579,489.98
PERRY ELLIS INTERNATIONAL	288853104	PERY	41.00	30,400	615,521.77	1,246,399.99
PER-SE TECHNOLOGIES	713569309	PSTI	27.78	37,589	560,656.53	1,044,222.42
PETMED EXPRESS INC	716382106	PETS	13.35	11,200	122,839.36	149,520.00
PETROHAWK ENERGY CORP	716495106	HAWK	11.50	92,130	549,784.54	1,059,494.99
PETROLEUM DEVELOPMENT CORP	716578109	PETD	43.05	8,600	162,594.04	370,230.00
PETROQUEST ENERGY INC	716748108	PQ	12.74	110,800	913,561.53	1,411,592.00
PETSMART INC	716768106	PETM	28.86	530,300	13,819,353.43	15,304,458.00
PFF BANCORP INC	69331W104	PFB	34.51	21,110	597,695.34	728,506.10
PFIZER INC.	717081103	PFE	25.90	15,614,296	351,399,782.27	404,410,266.42
PGT INC	69336V101	PGTI	12.65	10,200	143,412.00	129,030.00
PHARMACEUTICAL PRODUCT	717124101	PPDI	32.22	5,600	164,641.05	180,432.00
PHARMACOEPIA DRUG DISCOVERY INC	7171EP101	PCOP	4.26	71,900	425,214.17	306,294.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PHARMANET DEVELOPMENT GROUP	717148100	PDGI	22.07	55,700	989,752.05	1,229,299.00
PHARMION CORP	71715B409	PHRM	25.74	65,570	1,492,873.36	1,687,771.81
PHASE FORWARD INC	71721R406	PFWD	14.98	20,200	203,158.77	302,596.00
HELPS DODGE CORP.	717265102	PD	119.72	300,500	22,380,658.85	35,975,860.00
PHH CORP	693320202	PHH	28.87	23,400	509,145.93	675,557.99
PHILADELPHIA CONS HLDG CO	717528103	PHLY	44.56	84,441	3,672,378.56	3,762,690.96
PHILLIPS-VAN HEUSEN	718592108	PVH	50.17	43,100	1,264,300.55	2,162,327.00
PHOENIX COMPANIES INC.	71902E109	PNX	15.89	75,900	849,923.74	1,206,051.00
PHOTON DYNAMICS INC	719364101	PHTN	11.69	310,200	3,533,295.35	3,626,238.00
PHOTRONICS INC.	719405102	PLAB	16.34	91,200	1,490,888.03	1,490,208.00
PHYSICIANS FORMULA HOLDINGS	719427106	FACE	18.69	7,500	147,750.00	140,175.00
PICO HOLDINGS INC	693366205	PICO	34.77	43,270	831,003.14	1,504,497.90
PIEDMONT NATURAL GAS CO INC NORTH	720186105	PNY	26.75	192,500	4,668,050.68	5,149,374.96
PIER 1 IMPORTS INC/DEL	720279108	PIR	5.95	208,000	2,662,289.38	1,237,600.00
PIKE ELECTRIC CORP	721283109	PEC	16.33	9,300	140,673.66	151,869.00
PILGRIMS PRIDE CORP	721467108	PPC	29.43	13,200	340,491.36	388,476.00
PINNACLE ENTERTAINMENT, INC.	723456109	PNK	33.14	52,500	1,205,208.73	1,739,850.01
PINNACLE FINANCIAL PARTNERS INC	72346Q104	PNFP	33.18	700	25,380.53	23,226.00
PINNACLE WEST CAPITAL CORP	723484101	PNW	50.69	275,000	10,982,147.93	13,939,750.00
PIONEER COMPANIES INC	723643300	PONR	28.66	40,900	1,082,228.76	1,172,194.00
PIONEER DRILLING COMPANY	723655106	PDC	13.28	95,700	1,475,069.15	1,270,896.00
PIONEER NATURAL RESOURCES CO.	723787107	PXD	39.69	504,700	21,784,218.20	20,031,543.00
PIPER JAFFRAY COMPANIES INC	724078100	PJC	65.15	30,900	1,395,562.31	2,013,134.99
PITNEY-BOWES, INC.	724479100	PBI	46.19	476,200	19,897,043.88	21,995,678.00
PLACER SIERRA BANCSHARES	726079106	PLSB	23.77	71,250	1,753,077.65	1,693,612.50
PLANTRONICS INC.	727493108	PLT	21.20	44,900	1,673,090.60	951,880.00
PLAYTEX PRODUCTS INC	72813P100	PYX	14.39	10,500	128,257.95	151,095.00
PLEXUS CORP	729132100	PLXS	23.88	282,700	5,996,289.23	6,750,876.00
PLUG POWER INC	72919P103	PLUG	3.89	156,000	645,287.66	606,840.00
PLX TECHNOLOGY INC	693417107	PLXT	13.04	14,900	125,794.40	194,296.00
PMC-SIERRA INC	69344F106	PMCS	6.71	4,500,000	31,060,816.78	30,195,000.00
PMI GROUP INC.	69344M101	PMI	47.17	192,800	7,892,224.93	9,094,375.98

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PNC FINANCIAL SERVICES GROUP	693475105	PNC	74.04	490,952	28,484,106.19	36,350,086.09
PNM RESOURCES INC	69349H107	PNM	31.10	388,350	9,788,292.61	12,077,685.05
POGO PRODUCING CO	730448107	PPP	48.44	130,900	6,444,351.52	6,340,796.00
POLARIS INDUSTRIES INC.	731068102	PII	46.83	26,700	1,155,877.71	1,250,361.00
POLO RALPH LAUREN CORP	731572103	RL	77.66	2,900	162,951.76	225,214.01
POLYCOM INC.	73172K104	PLCM	30.91	517,876	10,267,999.34	16,007,547.16
POLYMEDICA CORP	731738100	PLMD	40.41	86,192	2,140,754.91	3,483,018.72
POLYONE CORPORATION	73179P106	POL	7.50	179,300	1,501,094.06	1,344,749.99
POOL CORP.	73278L105	POOL	39.17	51,087	2,042,980.04	2,001,077.79
POPULAR INC	733174106	BPOP	17.95	750,000	15,321,253.72	13,462,500.00
PORTALPLAYER INC	736187204	PLAY	13.45	85,300	1,309,905.88	1,147,285.00
PORTFOLIO RECOVERY ASSOCIATES INC	73640Q105	PRAA	46.69	9,500	299,862.16	443,555.00
PORTLAND GEN ELEC CO	736508847	POR	27.25	16,000	399,529.06	436,000.01
POTLATCH CORP.	737630103	PCH	43.82	60,279	1,936,971.37	2,641,425.78
POWELL INDS INC	739128106	POWL	31.57	4,600	100,984.80	145,222.00
POWER INTEGRATIONS INC	739276103	POWI	23.45	144,700	2,241,180.27	3,393,215.00
POWER ONE INC.	739308104	PWER	7.28	76,300	412,265.36	555,464.00
POWERDSINE LTD	M41415106	PDSN	10.97	77,300	553,913.03	847,981.00
POWERWAVE TECHNOLOGIES	739363109	PWAV	6.45	43,700	326,589.72	281,865.00
POZEN INC	73941U102	POZN	16.99	15,000	125,564.65	254,850.01
PPG INDUSTRIES INC.	693506107	PPG	64.21	359,600	22,772,543.70	23,089,915.99
PPL CORPORATION	69351T106	PPL	35.84	770,800	16,856,922.23	27,625,472.00
PRA INTERNATIONAL	69353C101	PRAI	25.27	44,900	1,027,382.78	1,134,623.00
PRAXAIR INC.	74005P104	PX	59.33	354,500	16,437,115.47	21,032,485.00
PRECISION CASTPARTS CORP	740189105	PCP	78.28	433,900	16,960,949.65	33,965,692.00
PREFERRED BANK/LOS ANGELES	740367107	PFBC	60.09	12,500	656,690.74	751,125.00
PREMIERE GLOBAL SERVICES INC	740585104	PGI	9.44	130,300	1,070,645.75	1,230,031.99
PREMIERWEST BANCORP	740921101	PRWT	15.96	14,105	200,124.05	225,115.80
PREMIUM STANDARD FARMS INC	74060C105	PORK	18.57	53,800	831,467.77	999,066.00
PRE-PAID LEGAL SVCS	740065107	PPD	39.13	6,000	222,422.44	234,780.00
PRESIDENTIAL LIFE	740884101	PLFE	21.95	68,461	1,249,057.70	1,502,718.95
PRESTIGE BRANDS HOLDINGS INC	74112D101	PBH	13.02	70,500	797,435.10	917,910.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PRICELINE.COM INC	741503403	PCLN	43.61	84,887	2,034,064.23	3,701,922.10
PRICESMART INC	741511109	PSMT	17.91	4,700	47,084.13	84,177.00
PRIME MONEY MARKET - 5GS	IT-GOL	IT-GOL	1.00	2,399,414	2,399,413.81	2,399,413.80
PRIME MONEY MARKET - 5IN	IT-INT	IT-INT	1.00	2,692,318	2,692,317.72	2,692,317.71
PRIME MONEY MARKET - 6CH	IT-CIP	IT-CIP	1.00	1,130,715	1,130,714.80	1,130,714.81
PRIME MONEY MARKET - 6DG	IT-DAV	IT-DAV	1.00	2,334,849	2,334,848.66	2,334,848.58
PRIME MONEY MARKET - 6EA	IT-EAG	IT-EAG	1.00	1,205,502	1,205,501.94	1,205,501.94
PRIME MONEY MARKET - 6FC	IT-FUL6	IT-FUL6	1.00	2,289,715	2,289,715.21	2,289,715.15
PRIME MONEY MARKET - 6FT	IT-FUL	IT-FUL	1.00	900,360	900,360.49	900,360.49
PRIME MONEY MARKET - 6LA	IT-LOR	IT-LOR	1.00	11,055,507	11,055,506.98	11,055,506.90
PRIME MONEY MARKET - 6LC	IT-LOR6	IT-LOR6	1.00	10,038,400	10,038,399.67	10,038,399.62
PRIME MONEY MARKET - 6MA	IT-MAW	IT-MAW	1.00	4,608,042	4,608,042.41	4,608,042.52
PRIME MONEY MARKET - 6NC	IT-NEX	IT-NEX	1.00	3,195,432	3,195,432.41	3,195,432.27
PRIMEDIA INC	74157K101	PRM	1.69	118,400	197,136.00	200,096.00
PRIMEENERGY CORP	74158E104	PNRG	64.50	5,300	403,165.49	341,850.00
PRIMUS GUARANTY LTD	G72457107	PRS	11.55	71,025	892,774.03	820,338.76
PRINCIPAL FINANCIAL GROUP	74251V102	PFG	58.70	429,900	20,851,229.09	25,235,129.98
PRIVATE MEDIA GROUP	74266R104	PRVT	4.03	15,000	66,736.50	60,450.00
PRIVATEBANCORP INC	742962103	PVTB	41.63	35,100	1,057,787.80	1,461,213.00
PROASSURANCE CORP	74267C106	PRA	49.92	22,700	809,540.78	1,133,184.00
PROCTER & GAMBLE CO	742718109	PG	64.27	5,934,749	202,000,082.82	381,426,318.24
PROGENICS PHARMACEUT	743187106	PGNX	25.74	13,300	307,760.83	342,342.00
PROGRESS SOFTWARE	743312100	PRGS	27.93	151,457	3,673,184.41	4,230,194.01
PROGRESSIVE CORP	743315103	PGR	24.22	1,105,200	24,156,167.07	26,767,944.00
PROQUEST COMPANY	74346P102	PQE	10.45	122,300	2,192,792.72	1,278,035.03
PROSPERITY BANCSHARE	743606105	PRSP	34.51	6,440	183,677.52	222,244.39
PROTECTIVE LIFE CORP	743674103	PL	47.50	300	11,040.82	14,250.00
PROVIDENCE SERVICE CORP	743815102	PRSC	25.13	28,075	888,986.03	705,524.75
PROVIDENT BANKSHARES CORPORATION	743859100	PBKS	35.60	52,552	1,582,097.55	1,870,851.20
PROVIDENT FINANCIAL SERVICES	74386T105	PFS	18.13	40,409	713,811.98	732,615.17
PROVIDENT NEW YORK BANCORP	744028101	PBNY	14.98	60,700	778,497.58	909,286.00
PRUDENTIAL FINANCIAL INC	744320102	PRU	85.86	827,300	34,176,009.82	71,031,978.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
PSS WORLD MEDICAL INC.	69366A100	PSSI	19.53	107,799	1,478,473.07	2,105,314.45
PSYCHIATRIC SOLUTIONS INC	74439H108	PSYS	37.52	37,900	989,368.67	1,422,008.00
PUBLIC SVC ENTERPRISES	744573106	PEG	66.38	383,200	22,582,529.36	25,436,816.00
PUGET ENERGY INC	745310102	PSD	25.36	900	19,640.84	22,824.00
PULTE HOMES, INC.	745867101	PHM	33.12	110,000	2,707,251.91	3,643,200.00
PW EAGLE INC	69366Y108	PWEI	34.50	14,000	423,400.00	483,000.00
QAD INC	74727D108	QADI	8.39	70,983	631,028.13	595,547.39
QIAGEN N.V.	N72482107	QGEN	15.13	8,390	101,599.62	126,940.71
QLOGIC CORPORATION	747277101	QLGC	21.92	977,400	17,602,784.36	21,424,607.99
QUALCOMM INC	747525103	QCOM	37.79	2,405,400	55,833,819.18	90,900,065.99
QUALITY DISTRIBUTION INC	74756M102	QLTY	13.32	5,100	67,714.23	67,932.00
QUALITY SYSTEMS INC	747582104	QSII	37.27	49,995	1,737,926.46	1,863,313.65
QUANEX CORP	747620102	NX	34.59	225,600	4,640,084.40	7,803,504.00
QUANTUM CORP	747906204	QTM	2.32	437,800	2,944,275.52	1,015,696.00
QUANTUM FUEL SYSTEMS TECH WW INC	74765E109	QTWW	1.60	306,400	665,485.75	490,240.00
QUEST DIAGNOSTICS INC	74834L100	DGX	53.00	112,200	5,189,411.82	5,946,600.00
QUEST RESOURCE CORP	748349305	QRCP	10.10	11,700	158,586.62	118,170.00
QUEST SOFTWARE INC	74834T103	QSFT	14.65	68,150	873,008.59	998,397.50
QUESTAR CORP	748356102	STR	83.05	432,700	31,430,740.50	35,935,735.01
QUICKSILVER INC	74838C106	ZQK	15.75	289,700	3,918,565.39	4,562,775.00
QUIDEL CORP	74838J101	QDEL	13.62	17,900	170,015.99	243,798.00
QWEST COMMUNICATIONS INTL.	749121109	Q	8.37	5,844,142	45,409,850.45	48,915,468.53
R & G FINANCIAL CORP CL-B	749136107	RGF	7.65	127,850	1,690,720.02	978,052.50
RACKABLE SYSTEMS INC	750077109	RACK	30.97	53,175	1,370,815.45	1,646,829.75
RADIAN GROUP INC.	750236101	RDN	53.91	92,200	5,147,962.11	4,970,501.99
RADIANT SYSTEMS INC	75025N102	RADS	10.44	15,600	195,636.48	162,864.00
RADIATION THERAPY SERVICES INC	750323206	RTSX	31.52	46,500	1,244,659.75	1,465,679.99
RADIO ONE INC CL-D	75040P405	ROIAK	6.74	1,176,500	12,599,485.67	7,929,610.00
RADIOSHACK CORP	750438103	RSH	16.78	68,900	1,538,873.76	1,156,142.02
RADISYS CORPORATION	750459109	RSYS	16.67	149,802	2,518,803.86	2,497,199.34
RADVISION LTD	M81869105	RVSN	20.08	350,000	6,801,387.10	7,028,000.00
RADWARE LTD	M81873107	RDWR	15.89	32,300	509,857.98	513,247.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
RADYNE COMSTREAM INC	750611402	RADN	10.74	96,700	938,362.99	1,038,558.00
RAILAMERICA INC	750753105	RRA	16.08	85,300	895,299.99	1,371,624.00
RALCORP HOLDINGS	751028101	RAH	50.89	15,900	640,210.59	809,151.00
RAM HOLDINGS LTD	G7368R104	RAMR	14.29	86,660	1,151,636.25	1,238,371.40
RAMBUS INC DEL	750917106	RMBS	18.93	12,500	243,772.73	236,625.00
RARE HOSPITALITY INTL INC.	753820109	RARE	32.93	89,136	2,477,715.66	2,935,248.48
RASER TECHNOLOGIES INC	754055101	RZ	6.12	8,100	78,067.80	49,572.00
RAVEN INDUSTRIES INC	754212108	RAVN	26.80	9,600	136,654.21	257,280.00
RAYMOND JAMES FINANCIAL INC	754730109	RJF	30.31	11,700	343,491.87	354,627.00
RAYTHEON COMPANY	755111507	RTN	52.80	891,300	33,961,513.59	47,060,640.00
RC2 CORP	749388104	RCRC	44.00	173,125	6,135,587.03	7,617,500.00
RCN CORPORATION	749361200	RCNI	30.15	46,900	1,126,528.22	1,414,034.99
READERS DIGEST ASSOCIATION	755267101	RDA	16.70	34,000	552,295.41	567,800.00
REALNETWORKS INC	75605L104	RNWK	10.94	278,500	2,010,444.17	3,046,790.01
REALOGY CORP	75605E100	H	30.32	234,825	7,639,543.34	7,119,894.00
RED HAT INC	756577102	RHT	23.00	7,200	155,679.30	165,600.01
RED ROBIN GOURMET BURGERS	75689M101	RRGB	35.85	9,900	422,360.40	354,915.01
REDBACK NETWORKS	757209507	RBAK	24.94	116,400	761,755.98	2,903,016.01
REDDY ICE HOLDINGS INC	75734R105	FRZ	25.82	31,255	737,202.53	807,004.10
REGAL BELOIT	758750103	RBC	52.51	46,700	1,713,135.31	2,452,216.98
REGAL ENTERTAINMENT GROUP	758766109	RGC	21.32	367,900	7,536,126.70	7,843,628.00
REGENERON PHARMACEUTICAL	75886F107	REGN	20.07	14,500	267,413.28	291,015.00
REGIONS FINANCIAL CORP.	7591EP100	RF	37.40	874,569	30,405,554.21	32,708,880.60
REGIS CORP	758932107	RGS	39.54	59,500	2,215,226.01	2,352,630.00
REHABCARE GROUP INC	759148109	RHB	14.85	17,300	422,352.06	256,905.00
REINSURANCE GROUP AM	759351109	RGA	55.70	137,900	7,094,745.37	7,681,030.00
RELIANCE STEEL & ALUMINUM	759509102	RS	39.38	13,500	535,934.42	531,630.00
RELIANT RESOURCES INC	75952B105	RRI	14.21	27,600	357,946.20	392,196.00
RENAISSANCE LEARNING INC	75968L105	RLRN	17.73	6,700	149,419.54	118,791.00
RENASANT CORP	75970E107	RNST	30.63	24,600	560,759.03	753,498.00
RENOVIS INC	759885106	RNVS	3.16	13,000	203,149.31	41,080.00
RENT-A-CENTER INC	76009N100	RCII	29.51	93,600	2,326,833.10	2,762,136.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
RENTECH INC	760112102	RTK	3.77	17,100	79,497.90	64,467.00
REPLIDYNE INC	76028W107	RDYN	5.74	5,000	47,050.00	28,700.00
REPUBLIC AIRWAYS HOLDINGS INC	760276105	RJET	16.78	73,005	1,085,714.43	1,225,023.90
REPUBLIC BANCORP INC	760282103	RBNC	13.46	89,996	1,004,132.60	1,211,346.16
REPUBLIC BANCORP KY	760281204	RBCAA	25.09	42,913	843,819.26	1,076,687.18
REPUBLIC SERVICES INC	760759100	RSG	40.67	898,700	32,083,106.62	36,550,129.00
RES-CARE INC	760943100	RSCR	18.15	13,200	177,888.47	239,580.00
RESMED INC	761152107	RMD	49.22	166,512	3,450,901.82	8,195,720.64
RESOURCE AMERICA INC	761195205	REXI	26.40	40,208	659,414.95	1,061,491.20
RESOURCES GLOBAL PROFESSIONALS	76122Q105	RECN	31.84	133,863	3,383,775.91	4,262,197.92
REVLON INC - CL A	761525500	REV	1.28	575,900	690,520.68	737,152.00
REWARDS NETWORK INC	761557107	IRN	6.95	3,350,000	19,480,886.22	23,282,500.00
REYNOLDS AMERICAN INC	761713106	RAI	65.47	733,700	32,088,619.58	48,035,338.99
RF MICRO-DEVICES	749941100	RFMD	6.79	176,600	1,423,423.24	1,199,114.00
RITE AID CORP.	767754104	RAD	5.44	2,175,700	9,909,859.30	11,835,808.00
RIVIERA HOLDINGS CORP	769627100	RIV	24.16	6,500	133,899.35	157,040.00
RLI CORP	749607107	RLI	56.42	92,632	3,911,396.63	5,226,297.45
ROBBINS & MYERS INC.	770196103	RBN	45.92	56,900	1,441,503.00	2,612,848.00
ROBERT HALF INTL INC	770323103	RHI	37.12	67,100	1,569,022.80	2,490,752.01
ROCK-TENN COMPANY CL A	772739207	RKT	27.11	19,000	294,839.70	515,090.00
ROCKWELL AUTOMATION INC	773903109	ROK	61.08	165,039	6,808,162.14	10,080,582.12
ROCKWELL COLLINS	774341101	COL	63.29	726,880	26,996,402.69	46,004,235.20
ROCKWOOD HOLDINGS INC	774415103	ROC	25.26	55,535	1,286,998.94	1,402,814.10
ROFIN-SINAR TECHNOLOGIES INC	775043102	RSTI	60.46	40,149	1,558,642.21	2,427,408.54
ROGERS CORP.	775133101	ROG	59.15	96,800	4,220,784.54	5,725,719.97
ROHM & HAAS CO	775371107	ROH	51.12	491,800	22,631,930.64	25,140,815.99
ROLLINS INC	775711104	ROL	22.11	17,600	299,860.09	389,136.00
ROMA FINANCIAL CORP	77581P109	ROMA	16.56	10,100	153,722.00	167,256.00
ROPER INDUSTRIES INC	776696106	ROP	50.24	800	26,723.26	40,192.00
ROSETTA RESOURCES INC	777779307	ROSE	18.67	90,400	1,598,900.08	1,687,768.00
ROSS STORES INC	778296103	ROST	29.30	654,538	16,493,598.61	19,177,963.40
ROYAL BANCSHARES PA	780081105	RBPA	26.28	16,002	370,761.14	420,532.57

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Instrument: COM			COMMON STOCK			
ROYAL GOLD INC	780287108	RGLD	35.98	11,600	317,592.88	417,368.00
RPC INC	749660106	RES	16.88	19,087	163,918.52	322,188.56
RPM INTERNATIONAL INC.	749685103	RPM	20.89	75,000	1,422,220.00	1,566,750.00
RTI INTERNATIONAL METALS	74973W107	RTI	78.22	43,295	1,742,926.62	3,386,534.89
RUBY TUESDAY INC	781182100	RI	27.44	259,700	6,973,049.17	7,126,168.00
RUDDICK CORP.	781258108	RDK	27.75	128,200	2,855,473.13	3,557,550.03
RUDOLPH TECHNOLOGIES INC	781270103	RTEC	15.92	14,600	258,319.79	232,431.99
RUSH ENTERPRISES INC - CL A	781846209	RUSHA	16.92	235,000	3,789,216.83	3,976,199.99
RUSS BERRIE & CO INC	782233100	RUS	15.45	460,000	10,701,268.26	7,107,000.00
RUTH'S CHRIS STEAK HOUSE INC	783332109	RUTH	18.28	10,400	198,404.96	190,112.00
RYDER SYS. INC.	783549108	R	51.06	183,900	8,299,722.56	9,389,934.00
RYERSON TULL, INC.	78375P107	RYI	25.09	59,300	992,227.71	1,487,837.00
RYLAND GROUP INC	783764103	RYL	54.62	170,100	7,368,308.74	9,290,862.00
S & T BANCORP INC	783859101	STBA	34.67	16,242	510,123.16	563,110.14
S Y BANCORP INC	785060104	SYBT	28.00	7,315	160,189.14	204,820.00
S1 CORPORATION	78463B101	SONE	5.51	239,712	1,126,403.04	1,320,813.12
SABRE HOLDINGS CORP.	785905100	TSG	31.89	421,900	9,991,885.45	13,454,390.99
SAFECO CORP.	786429100	SAF	62.55	203,800	10,265,061.21	12,747,690.01
SAFEGUARD SCIENTIFIC	786449108	SFE	2.42	270,300	346,460.18	654,126.00
SAFENET INC	78645R107	SFNT	23.94	15,575	290,203.64	372,865.50
SAFETY INSURANCE GROUP INC	78648T100	SAFT	50.71	28,826	828,054.96	1,461,766.46
SAFEWAY INC	786514208	SWY	34.56	561,000	16,221,709.25	19,388,160.02
SAIA INC	78709Y105	SAIA	23.21	30,000	650,152.41	696,300.00
SAIC INC	78390X101	SAI	17.79	86,200	1,611,940.00	1,533,498.00
SAKS INCORPORATED	79377W108	SKS	17.82	394,400	6,418,946.74	7,028,208.00
SALEM COMMUNICATIONS -CL A	794093104	SALM	11.95	25,400	294,834.95	303,530.00
SALESFORCE.COM INC	79466L302	CRM	36.45	120,900	3,219,614.14	4,406,805.00
SALIX PHARMACEUTICAL	795435106	SLXP	12.17	121,694	1,664,796.21	1,481,015.98
SALLY BEAUTY CO INC	79546E104	SBH	7.80	254,400	1,579,064.48	1,984,320.00
SANDERSON FARMS INC	800013104	SAFM	30.29	700	22,956.29	21,203.00
SANDISK CORP	80004C101	SNDK	43.03	475,000	24,284,313.83	20,439,250.00
SANDY SPRING BANCORP INC	800363103	SASR	38.18	8,861	327,922.29	338,312.98

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SANGAMO BIOSCIENCES INC	800677106	SGMO	6.60	17,400	102,639.12	114,840.00
SANTANDER BANCORP	802809103	SBP	17.85	32,820	694,675.62	585,837.01
SAPIENT CORP	803062108	SAPE	5.49	48,600	267,844.32	266,814.00
SARA LEE CORP.	803111103	SLE	17.03	1,746,200	29,428,923.38	29,737,785.99
SAUER-DANFOSS INC	804137107	SHS	32.25	7,800	175,914.41	251,549.99
SAVIENT PHARMACEUTICALS INC	80517Q100	SVNT	11.21	163,109	684,071.61	1,828,451.89
SAVVIS INC	805423308	SVVS	35.71	9,000	245,160.00	321,390.00
SCANA CORP	80589M102	SCG	40.62	97,800	4,053,527.60	3,972,636.00
SCANSOURCE INC	806037107	SCSC	30.40	172,707	4,709,652.56	5,250,292.82
SCHAWK INC	806373106	SGK	19.54	23,445	467,198.46	458,115.28
SCHERING-PLOUGH	806605101	SGP	23.64	2,955,800	59,636,775.74	69,875,112.00
SCHLUMBERGER	806857108	SLB	63.16	29,500	1,772,751.76	1,863,220.00
SCHNITZER STL INDS	806882106	SCHN	39.70	45,800	1,261,668.85	1,818,260.00
SCHOLASTIC CORP	807066105	SCHL	35.84	58,300	1,679,381.44	2,089,472.00
SCHOOL SPECIALTY INC.	807863105	SCHS	37.49	21,821	807,090.67	818,069.29
SCHULMAN (A.) INC.	808194104	SHLM	22.25	34,800	677,459.90	774,300.02
SCHWAB (CHARLES) CORP	808513105	SCHW	19.34	1,319,900	18,353,261.67	25,526,866.01
SCHWEITZER-MAIDUIT INTL INC	808541106	SWM	26.05	37,800	891,631.26	984,690.00
SCIELE PHARMA INC	808627103	SCRX	24.00	88,800	1,416,467.54	2,131,200.00
SCRIPPS CO. E.W. CL A	811054204	SSP	49.94	1,900	89,075.51	94,886.00
SEABOARD CORP	811543107	SEB	1,765.00	1,000	715,936.48	1,765,000.00
SEABRIGHT INSURANCE HOLDINGS	811656107	SEAB	18.01	9,500	132,942.05	171,095.00
SEACHANGE INTERNATIONAL	811699107	SEAC	10.22	263,800	1,841,408.73	2,696,036.00
SEACOR SMIT INC.	811904101	CKH	99.14	96,350	8,408,773.53	9,552,139.00
SEAGATE TECHNOLOGY	G7945J104	STX	26.50	77,004	1,306,872.72	2,040,605.99
SEALED AIR CORP.	81211K100	SEE	64.92	2,400	118,543.21	155,808.00
SEARS HOLDINGS CORP	812350106	SHLD	167.93	183,411	25,488,990.31	30,800,209.24
SECURE COMPUTING CORP	813705100	SCUR	6.56	26,613	289,034.36	174,581.29
SECURITY CAPITAL ASSURANCE	G8018D107	SCA	27.83	42,195	1,016,719.54	1,174,286.85
SEI INVESTMENTS CO	784117103	SEIC	59.56	140,800	6,733,659.92	8,386,048.00
SELECT COMFORT CORP	81616X103	SCSS	17.39	418,160	5,186,486.79	7,271,802.41
SELECTICA INC	816288104	SLTC	1.77	29,700	123,372.52	52,569.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SELECTIVE INSURANCE GROUP	816300107	SIGI	57.29	88,624	3,545,529.43	5,077,268.95
SEMPRA ENERGY	816851109	SRE	56.04	94,600	3,676,742.33	5,301,384.00
SEMTECH CORPORATION	816850101	SMTC	13.07	106,400	1,797,929.48	1,390,648.00
SENIOR HOUSING PROP TRUST	81721M109	SNH	24.48	44,200	706,699.95	1,082,016.00
SENSIENT TECHNOLOGIES	81725T100	SXT	24.60	118,050	2,430,427.25	2,904,029.99
SEQUA CORP - CL A	817320104	SQA.A	115.06	4,000	285,106.75	460,240.03
SERVICE CORP INTERNATIONAL	817565104	SCI	10.25	74,900	367,531.45	767,725.00
SERVICEMASTER COMPANY	81760N109	SVM	13.11	1,430,000	17,286,966.42	18,747,300.00
SHARPER IMAGE CORP	820013100	SHRP	9.25	57,500	800,202.32	531,875.00
SHAW GROUP	820280105	SGR	33.50	192,300	4,105,009.58	6,442,049.98
SHENANDOAH TELECOMMU	82312B106	SHEN	47.01	7,270	201,845.19	341,762.70
SHERWIN-WILLIAMS CO	824348106	SHW	63.58	149,900	7,418,097.60	9,530,642.00
SHILOH INDUSTRIES INC	824543102	SHLO	18.95	27,200	397,002.54	515,440.00
SHOE CARNIVAL INC	824889109	SCVL	31.60	36,000	758,740.66	1,137,600.00
SHORE BANCSHARES INC	825107105	SHBI	30.16	5,000	143,100.07	150,800.00
SHUFFLE MASTER INC	825549108	SHFL	26.20	9,186	155,887.86	240,673.20
SHUTTERFLY INC	82568P304	SFLY	14.40	2,600	38,740.00	37,440.00
SI INTERNATIONAL INC	78427V102	SINT	32.42	7,600	233,973.13	246,391.99
SIERRA BANCORP	82620P102	BSRR	29.34	3,600	84,922.32	105,624.00
SIERRA HEALTH SERVICES	826322109	SIE	36.04	34,700	1,223,183.59	1,250,588.01
SIGMA-ALDRICH	826552101	SIAL	77.72	1,200	75,543.52	93,264.00
SIGMATEL INC	82661W107	SGTL	4.38	102,000	783,706.40	446,760.00
SIGNATURE BANK	82669G104	SBNY	30.98	88,783	2,381,198.61	2,750,497.32
SILGAN HOLDINGS INC	827048109	SLGN	43.92	5,700	158,045.00	250,344.01
SILICON IMAGE INC	82705T102	SIMG	12.72	104,200	1,025,267.31	1,325,424.01
SILICON STORAGE TECH	827057100	SSTI	4.51	263,200	1,277,283.43	1,187,032.00
SIMMONS 1ST NATL COR	828730200	SFNC	31.55	29,900	783,353.26	943,345.02
SIMPLETECH INC	828823104	STEC	12.68	132,900	602,853.93	1,685,172.00
SIMPSON MANUFACTURING CO	829073105	SSD	31.65	38,900	981,786.76	1,231,185.00
SIRENZA MICRODEVICES INC	82966T106	SMDI	7.86	14,800	117,105.00	116,328.00
SIRF TECHNOLOGY HOLDINGS	82967H101	SIRF	25.52	54,460	1,340,772.17	1,389,819.20
SIRIUS SATELLITE RADIO INC.	82966U103	SIRI	3.54	1,050,000	5,256,720.00	3,717,000.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SIRNA THERAPEUTICS INC	829669100	RNAI	13.01	24,000	139,406.40	312,240.00
SIRONA DENTAL SYSTEMS INC.	82966C103	SIRO	38.51	14,700	553,036.95	566,097.00
SITEL CORP	82980K107	SWW	4.22	34,900	107,956.17	147,278.00
SJW CORP	784305104	SJW	38.76	12,000	243,736.31	465,120.00
SKECHERS U S A INC	830566105	SKX	33.31	68,900	1,703,571.24	2,295,059.00
SKYLINE CORP.	830830105	SKY	40.22	4,300	133,726.45	172,946.00
SKYWEST INC	830879102	SKYW	25.51	42,700	779,127.74	1,089,277.00
SKYWORKS SOLUTIONS INC	83088M102	SWKS	7.08	566,425	5,256,942.96	4,010,289.00
SLM CORP	78442P106	SLM	48.77	1,074,300	44,147,174.14	52,393,611.00
SMART & FINAL INC	831683107	SMF	18.90	8,300	122,574.17	156,869.99
SMITH & WESSON HOLDING	831756101	SWHC	10.34	17,400	236,923.62	179,916.00
SMITH (A.O.) CORP	831865209	AOS	37.56	12,200	449,680.60	458,232.01
SMITH INTERNATIONAL INC	832110100	SII	41.07	641,200	26,818,462.69	26,334,084.00
SMITH MICRO SOFTWARE INC	832154108	SMSI	14.19	12,000	192,200.40	170,280.00
SMITHTOWN BANCORP INC	832449102	SMTB	27.12	4,600	111,113.46	124,752.00
SMURFIT-STONE CONTAINER	832727101	SSCC	10.56	2,862,400	37,954,396.57	30,226,944.00
SNAP-ON TOOLS CORP.	833034101	SNA	47.64	173,300	6,933,357.33	8,256,012.00
SOHU.COM INC	83408W103	SOHU	24.00	15,400	365,664.89	369,600.02
SOLETRON CORP	834182107	SLR	3.22	442,000	1,663,348.43	1,423,240.00
SOMAXON PHARMACEUTICALS INC	834453102	SOMX	14.19	3,000	48,321.20	42,570.00
SONIC AUTOMOTIVE INC.	83545G102	SAH	29.04	93,625	2,274,273.47	2,718,870.00
SONIC CORP	835451105	SONC	23.95	46,500	966,856.95	1,113,675.00
SONICWALL INC	835470105	SNWL	8.42	185,900	1,365,075.58	1,565,278.00
SONOCO PRODUCTS CO	835495102	SON	38.06	13,100	398,380.37	498,586.00
SONOSIGHT INC.	83568G104	SONO	30.93	9,700	276,029.06	300,021.00
SONUS NETWORKS INC	835916107	SONS	6.59	156,300	793,933.44	1,030,017.00
SOTHEBY'S	835898107	BID	31.02	86,040	2,027,484.89	2,668,960.81
SOURCE INTERLINK COS INC	836151209	SORC	8.16	20,300	240,171.21	165,648.00
SOUTH FINANCIAL GROUP, INC	837841105	TSFG	26.59	225,000	6,027,601.55	5,982,750.00
SOUTH JERSEY INDS IN	838518108	SJI	33.41	17,400	429,886.96	581,333.99
SOUTHERN CO	842587107	SO	36.86	811,800	22,866,926.08	29,922,948.00
SOUTHERN COPPER CORP	84265V105	PCU	53.89	99,200	5,413,196.89	5,345,888.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SOUTHERN UNION COMPANY	844030106	SUG	27.95	89,357	2,064,446.79	2,497,528.15
SOUTHWEST AIRLINES	844741108	LUV	15.32	429,700	7,119,532.39	6,583,003.99
SOUTHWEST BANCORP IN	844767103	OKSB	27.86	13,400	275,475.38	373,324.00
SOUTHWEST GAS CORP	844895102	SWX	38.37	24,450	561,499.14	938,146.50
SPANISH BROADCASTING SYSTEM	846425882	SBSA	4.11	206,800	904,445.71	849,948.00
SPARTAN STORES INC	846822104	SPTN	20.93	12,500	172,914.57	261,625.00
SPARTECH CORP	847220209	SEH	26.22	42,300	872,393.40	1,109,105.99
SPECTRALINK CORP	847580107	SLNK	8.60	583,945	5,190,028.45	5,021,927.00
SPECTRANETICS CORP	84760C107	SPNC	11.29	60,235	803,189.82	680,053.15
SPEEDWAY MOTORSPORTS	847788106	TRK	38.40	34,800	1,127,931.12	1,336,320.00
SPHERION CORPORATION	848420105	SFN	7.43	152,500	1,421,430.11	1,133,075.00
SPIRIT AEROSYSTEMS HOLD-CL A	848574109	SPR	33.47	30,975	901,772.52	1,036,733.25
SPRINT NEXTEL CORP	852061100	S	18.89	8,320,237	160,822,142.38	157,169,276.93
SPSS INC.	78462K102	SPSS	30.07	26,200	591,681.65	787,834.01
SPX CORP.	784635104	SPW	61.16	150,300	7,315,814.81	9,192,348.00
SRA INTERNATIONAL INC - CLASS A	78464R105	SRX	26.74	82,877	2,127,526.03	2,216,130.97
ST JUDE MED. INC.	790849103	STJ	36.56	1,219,300	33,724,551.38	44,577,608.00
ST PAUL TRAVELERS COS INC	792860108	STA	53.69	1,559,946	58,891,517.28	83,753,500.76
STAGE STORES INC	85254C305	SSI	30.39	53,000	1,325,903.09	1,610,670.02
STAKTEK HOLDINGS INC	85256P106	STAK	5.15	68,300	332,557.59	351,745.00
STANCORP FINANCIAL GROUP	852891100	SFG	45.05	20,720	943,560.33	933,436.01
STANDARD MICROSYSTEMS CORP	853626109	SMSC	27.98	61,936	1,585,448.80	1,732,969.26
STANDARD PARKING CORP	853790103	STAN	38.41	3,000	81,223.50	115,230.00
STANDEX INTERNATIONAL CORP	854231107	SXI	30.13	12,500	318,729.60	376,625.00
STANLEY FURNITURE CO INC	854305208	STLY	21.45	46,300	1,030,056.98	993,135.00
STANLEY INC	854532108	SXE	16.91	6,200	104,160.00	104,842.00
STANLEY WORKS	854616109	SWK	50.29	385,000	17,732,008.17	19,361,650.00
STAPLES INC	855030102	SPLS	26.70	995,550	13,924,542.00	26,581,185.00
STAR MARITIME ACQUISITION	85516E107	SEA	9.81	11,200	109,252.05	109,872.00
STARBUCKS CORP.	855244109	SBUX	35.42	1,573,600	36,236,818.09	55,736,912.00
STARTEK INC	85569C107	SRT	13.54	65,100	1,224,884.59	881,453.98
STARWOOD RESORTS	85590A401	HOT	62.50	64,100	0.00	4,006,250.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
STATE AUTO FINL CORP	855707105	STFC	34.73	19,000	562,362.79	659,870.00
STATE NATIONAL BANCSHARES INC	857124101	SNBI	38.49	6,300	239,263.57	242,487.00
STATE STREET CORP	857477103	STT	67.44	598,100	30,352,989.18	40,335,864.00
STATION CASINOS INC	857689103	STN	81.67	150,000	7,946,490.02	12,250,500.01
STEAK N SHAKE COMPANY	857873103	SNS	17.60	35,300	570,500.50	621,280.00
STEEL DYNAMICS INC	858119100	STLD	32.45	164,400	4,249,304.75	5,334,780.00
STEEL TECHNOLOGIES INC	858147101	STTX	17.55	30,000	696,960.45	526,500.00
STEELCASE INC	858155203	SCS	18.16	67,515	1,064,581.89	1,226,072.40
STEIN MART INC.	858375108	SMRT	13.26	116,500	1,870,122.75	1,544,790.00
STEINWAY MUSICAL INS	858495104	LVB	31.05	4,400	121,837.92	136,620.00
STEPAN CO	858586100	SCL	31.67	3,700	96,636.09	117,178.99
STEREOTAXIS INC	85916J102	STXS	10.32	77,970	834,132.97	804,650.40
STERICYCLE INC	858912108	SRCL	75.50	59,824	3,341,264.26	4,516,712.00
STERIS CORP	859152100	STE	25.17	112,900	2,669,558.28	2,841,693.01
STERLING BANCORP	859158107	STL	19.70	11,180	211,755.28	220,246.00
STERLING BANCSHARES INC	858907108	SBIB	13.02	18,639	194,769.67	242,679.78
STERLING FINL CORP	859317109	SLFI	23.67	39,023	735,347.67	923,674.41
STERLING FINL CORP W	859319105	STSA	33.81	61,026	1,576,028.05	2,063,289.06
STEWART ENTERPRISES INC. CL-A	860370105	STEI	6.25	139,600	768,385.72	872,500.00
STEWART INFO SVCS	860372101	STC	43.36	10,300	335,397.03	446,608.00
STILLWATER MINING COMPANY	86074Q102	SWC	12.49	83,529	915,951.54	1,043,277.21
STONE ENERGY CORP	861642106	SGY	35.35	44,400	1,884,122.41	1,569,540.00
STRATASYS INC	862685104	SSYS	31.41	120,200	2,763,052.84	3,775,482.00
STRATEX NETWORKS INC	86279T109	STXN	4.83	226,100	964,705.56	1,092,063.00
STRAYER EDUCATION INC	863236105	STRA	106.05	44,364	4,082,879.37	4,704,802.20
STRIDE RITE CORP	863314100	SRR	15.08	36,400	452,479.87	548,912.00
STRYKER CORP.	863667101	SYK	55.11	474,600	15,069,057.80	26,155,206.00
SUFFOLK BANCORP	864739107	SUBK	38.13	10,500	334,696.66	400,365.00
SULPHCO INC	865378103	SUF	4.72	1,570,700	11,409,933.76	7,413,704.00
SUN BANCORP INC/NJ	86663B102	SNBC	21.07	55,110	954,050.67	1,161,167.71
SUN HEALTHCARE GROUP INC	866933401	SUNH	12.63	13,800	153,544.32	174,294.00
SUN MICROSYSTEMS INC.	866810104	SUNW	5.42	11,286,700	61,435,002.12	61,173,914.00

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SUNOCO, INC.	86764P109	SUN	62.36	520,900	29,355,538.54	32,483,324.01
SUNRISE SENIOR LIVING INC	86768K106	SRZ	30.72	68,800	1,720,307.08	2,113,536.00
SUN-TIMES MEDIA GROUP INC	86688Q100	SVN	4.91	39,400	395,693.56	193,454.00
SUNTRUST BANKS INC.	867914103	STI	84.45	431,227	27,778,997.57	36,417,120.15
SUPER VALU STORES INC.	868536103	SVU	35.75	416,921	12,436,626.40	14,904,925.74
SUPERGEN INC	868059106	SUPG	5.08	29,500	183,857.54	149,860.00
SUPERIOR ENERGY SVCS	868157108	SPN	32.68	58,137	1,417,732.88	1,899,917.17
SUPERIOR ESSEX INC	86815V105	SPSX	33.25	12,000	226,731.02	399,000.00
SUPERIOR INDUSTRIES INTL	868168105	SUP	19.27	68,800	1,636,887.72	1,325,776.00
SUPERTEX INC	868532102	SUPX	39.25	7,200	180,064.89	282,600.00
SURMODICS INC	868873100	SRDX	31.12	63,443	2,307,713.82	1,974,346.16
SUSQUEHANNA BANCSHARES INC.	869099101	SUSQ	26.88	81,989	1,884,511.91	2,203,864.32
SUSSER HOLDINGS CORP	869233106	SUSS	18.00	52,210	933,485.98	939,780.00
SVB FINANCIAL GROUP	78486Q101	SIVB	46.62	24,413	806,759.91	1,138,134.06
SWIFT ENERGY COMPANY	870738101	SFY	44.81	45,700	1,178,869.61	2,047,817.00
SWIFT TRANSPORTATION CO.	870756103	SWFT	26.27	57,700	1,461,996.70	1,515,779.00
SWS GROUP INC	78503N107	SWS	35.70	43,600	880,352.13	1,556,520.00
SYBASE INC.	871130100	SY	24.70	68,700	1,391,237.89	1,696,890.00
SYCAMORE NETWORKS INC	871206108	SCMR	3.76	370,071	1,508,802.51	1,391,466.97
SYKES ENTERPRISES	871237103	SYKE	17.64	64,975	575,193.68	1,146,159.00
SYMANTEC CORP	871503108	SYMC	20.85	2,004,915	35,634,164.04	41,802,477.75
SYMBION INC	871507109	SMBI	18.51	58,800	1,129,255.79	1,088,388.00
SYMBOL TECHNOLOGIES INC	871508107	SBL	14.94	26,000	355,955.18	388,440.00
SYMMETRY MEDICAL INC	871546206	SMA	13.83	294,450	5,272,710.24	4,072,243.49
SYMS CORP	871551107	SYM	19.91	39,400	694,703.10	784,454.00
SYMYX TECHNOLOGIES INC.	87155S108	SMMX	21.59	20,121	451,598.06	434,412.39
SYNAPTICS INC	87157D109	SYNA	29.69	22,700	384,621.04	673,963.01
SYNCHRONOSS TECHNOLOGIES INC	87157B103	SNCR	13.72	8,200	77,736.00	112,504.00
SYNERON MEDICAL LTD	M87245102	ELOS	27.13	500,000	12,714,158.68	13,565,000.00
SYNNEX CORP	87162W100	SNX	21.94	42,700	774,864.62	936,837.99
SYNOPSYS INC.	871607107	SNPS	26.73	504,899	11,130,228.54	13,495,950.27
SYNOVUS FINANCIAL CORP	87161C105	SNV	30.83	386,400	10,266,283.43	11,912,712.00

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
SYNTEL INC	87162H103	SYNT	26.80	5,000	88,491.68	134,000.00
SYSCO CORP.	871829107	SYX	36.76	690,400	17,214,501.04	25,379,104.00
SYSTEMAX INC	871851101	SYX	17.45	26,800	182,852.80	467,660.01
T ROWE PRICE GROUP INC.	74144T108	TROW	43.77	18,500	504,051.80	809,745.00
T.G.C. INDUSTRIES INC.	872417308	TGE	8.40	900,000	6,967,188.74	7,559,999.99
T-3 ENERGY SERVICES INC	87306E107	TTES	22.05	23,700	463,190.35	522,585.00
TAKE-TWO INTERACTIVE SOFTWARE	874054109	TTWO	17.76	99,700	1,062,927.93	1,770,672.00
TAL INTERNATIONAL GROUP	874083108	TAL	26.69	19,975	498,416.68	533,132.75
TALBOTS INC	874161102	TLB	24.10	13,400	376,565.83	322,940.00
TALX CORP	874918105	TALX	27.45	147,785	3,167,104.47	4,056,698.25
TANOX INC	87588Q109	TNOX	19.90	85,500	1,298,262.13	1,701,450.00
TARGET CORP	87612E106	TGT	57.05	1,468,600	51,865,276.70	83,783,630.01
TARO PHARMACEUTICAL INDUS	M8737E108	TAROF	10.00	300,000	5,596,070.00	3,000,000.00
TASER INTERNATIONAL INC	87651B104	TASR	7.61	159,900	1,228,961.18	1,216,839.00
TAYLOR CAPITAL GROUP INC	876851106	TAYC	36.61	241,624	8,562,377.65	8,845,854.64
TCF FINANCIAL CORP	872275102	TCB	27.42	447,800	12,539,120.08	12,278,676.00
TD BANKNORTH INC	87235A101	BNK	32.28	3,223	92,907.23	104,038.44
TECH DATA CORP	878237106	TECD	37.87	35,900	1,302,442.57	1,359,533.00
TECHNE CORPORATION	878377100	TECH	55.45	8,205	410,297.00	454,967.25
TECHNICAL OLYMPIC US	878483106	TOA	10.17	55,550	862,551.44	564,943.49
TECHNITROL INC.	878555101	TNL	23.89	63,700	1,165,301.07	1,521,792.99
TECHNOLOGY INVSTMT CAP CORP	878717305	TICC	16.14	11,600	172,792.12	187,224.00
TECHWELL INC	87874D101	TWLL	16.06	80,700	1,424,928.01	1,296,042.00
TECO ENERGY	872375100	TE	17.23	171,400	2,611,793.77	2,953,222.00
TECUMSEH PRODUCTS CO CL-A	878895200	TECUA	16.90	109,654	2,952,334.15	1,853,152.60
TEJON RANCH CO DEL	879080109	TRC	55.84	6,500	279,639.75	362,960.00
TEKELEC	879101103	TKLC	14.83	160,918	2,176,982.27	2,386,413.94
TEKTRONIX, INC.	879131100	TEK	29.17	279,300	8,407,367.37	8,147,181.00
TELEDYNE TECHNOLOGIES INC	879360105	TDY	40.13	100,765	2,343,986.69	4,043,699.44
TELEPHONE & DATA	879433100	TDS	54.33	26,700	973,130.88	1,450,611.00
TELEPHONE & DATA SYSTEMS-SPECIAL	879433860	TDS.S	49.60	41,600	1,334,147.01	2,063,360.00
TELETECH HOLDINGS INC	879939106	TTEC	23.88	19,500	152,689.80	465,660.00

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TELIK INC	87959M109	TELK	4.43	31,200	572,638.60	138,216.00
TELLABS INC.	879664100	TLAB	10.26	729,199	7,568,024.35	7,481,581.75
TEMPLE-INLAND INC.	879868107	TIN	46.03	2,800	95,834.60	128,884.00
TEMPUR-PEDIC INTERNATIONAL INC	88023U101	TPX	20.46	679,600	8,188,604.29	13,904,616.00
TENET HEALTHCARE CORP	88033G100	THC	6.97	1,385,600	11,339,138.15	9,657,632.00
TENNANT COMPANY	880345103	TNC	29.00	44,300	977,380.16	1,284,700.00
TENNECO INC.	880349105	TEN	24.72	14,000	196,841.84	346,080.01
TERCICA INC	88078L105	TRCA	5.00	136,600	917,076.33	683,000.00
TEREX CORP	880779103	TEX	64.58	243,300	8,158,851.33	15,712,313.98
TERRA INDS INC	880915103	TRA	11.98	160,500	1,143,318.02	1,922,789.97
TESORO CORP	881609101	TSO	65.77	405,300	18,670,680.19	26,656,581.00
TESSERA TECHNOLOGIES INC	88164L100	TSRA	40.34	31,300	967,532.91	1,262,642.00
TETRA TECH INC.	88162G103	TTEK	18.09	34,200	573,001.22	618,678.00
TETRA TECHNOLOGIES INC.	88162F105	TTI	25.58	49,120	1,330,897.27	1,256,489.60
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	31.08	1,365,000	44,129,414.92	42,424,200.00
TEXAS CAPITAL BANCSHARES	88224Q107	TCBI	19.88	14,400	270,870.00	286,272.00
TEXAS INDUSTRIES INC	882491103	TXI	64.23	49,950	2,567,631.00	3,208,288.50
TEXAS INSTRS INC	882508104	TXN	28.80	2,448,300	69,177,420.57	70,511,040.01
TEXAS ROADHOUSE INC-CLASS A	882681109	TXRH	13.26	149,973	2,041,791.68	1,988,641.98
TEXTRON INC.	883203101	TXT	93.77	82,200	5,805,504.57	7,707,894.00
THE BANCORP INC	05969A105	TBBK	29.60	24,470	396,287.26	724,312.00
THE DIRECTV GROUP INC	25459L106	DTV	24.94	1,112,900	18,444,654.83	27,755,726.00
THE FINISH LINE-CL A	317923100	FINL	14.28	112,300	1,453,984.02	1,603,644.00
THE FIRST MARBLEHEAD CORP	320771108	FMD	54.65	178,200	6,806,740.60	9,738,630.01
THE GEO GROUP INC	36159R103	GEO	37.52	600	16,908.00	22,512.00
THE HANOVER INSURANCE GROUP	410867105	THG	48.80	164,800	7,811,845.65	8,042,240.00
THE KNOT INC	499184109	KNOT	26.24	10,500	222,165.48	275,520.00
THE MEN'S WEARHOUSE INC.	587118100	MW	38.26	90,800	2,767,649.77	3,474,008.00
THERMO ELECTRON CORP.	883556102	TMO	45.29	218,372	7,833,344.96	9,890,067.87
THESTREET.COM INC	88368Q103	TSCM	8.90	10,900	139,709.66	97,010.00
THOMAS & BETTS CORP.	884315102	TNB	47.28	34,300	1,088,667.84	1,621,704.00
THOMAS WEISEL PARTNERS GROUP	884481102	TWPG	21.10	4,000	65,187.20	84,400.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
THOR INDUSTRIES INC	885160101	THO	43.99	116,683	4,211,261.89	5,132,885.17
THORATEC CORP	885175307	THOR	17.58	11,800	179,440.81	207,444.00
THQ INC	872443403	THQI	32.52	86,422	1,430,175.71	2,810,443.44
TIBCO SOFTWARE INC	88632Q103	TIBX	9.44	667,400	4,837,422.29	6,300,256.00
TIDEWATER INC	886423102	TDW	48.36	87,400	4,236,755.79	4,226,664.00
TIENS BIOTECH GROUP USA INC	88650T104	TBV	3.93	5,000	20,716.35	19,650.00
TIERONE CORP	88650R108	TONE	31.61	10,800	222,765.00	341,388.00
TIM HORTONS INC	88706M103	THI	28.96	7,854	172,878.75	227,451.85
TIMBERLAND CO CL-A	887100105	TBL	31.58	74,500	1,944,450.87	2,352,710.00
TIME WARNER INC.	887317105	TWX	21.78	5,905,500	169,448,640.33	128,621,790.01
TIME WARNER TELECOM CL A	887319101	TWTC	19.93	166,700	2,843,557.38	3,322,331.00
TITANIUM METALS CORP	888339207	TIE	29.51	5,100	159,864.33	150,501.00
TIVO INC	888706108	TIVO	5.12	170,300	1,121,348.19	871,936.01
TJX COS. INC.	872540109	TJX	28.52	1,407,100	39,373,292.08	40,130,492.00
TODCO	88889T107	THE	34.17	34,400	1,347,729.52	1,175,448.00
TOMPKINSTRUSTCO INC	890110109	TMP	45.45	3,998	154,796.81	181,709.10
TOO INC	901166108	TWB	39.93	29,600	660,647.61	1,181,928.01
TOOTSIE ROLL INDUSTRIES, INC.	890516107	TR	32.70	50,677	1,488,274.56	1,657,137.90
TOPPS INC	890786106	TOPP	8.90	134,300	1,028,169.38	1,195,269.98
TORCHMARK CORP	891027104	TMK	63.76	16,800	903,356.78	1,071,168.00
TORO CO	891092108	TTC	46.63	6,000	249,441.44	279,780.00
TORTOISE ENERGY CAPITAL CORP	89147U100	TYT	27.57	1,222,400	29,178,966.28	33,701,568.00
TORTOISE ENERGY INFRASTRUCTURE	89147L100	TYG	34.79	760,000	21,754,153.79	26,440,400.00
TORTOISE NORTH AMERICAN ENERGY	89147T103	TYN	22.27	345,000	8,219,941.32	7,683,150.00
TOWER GROUP INC	891777104	TWGP	31.07	20,300	485,503.17	630,721.01
TOWN SPORTS INTERNATIONAL HOLDINGS	89214A102	CLUB	16.48	8,900	116,768.00	146,672.00
TRADESTATION GROUP INC	89267P105	TRAD	13.75	15,300	203,367.39	210,375.00
TRANSACTION SYSTEMS ARCHITECTS	893416107	TSAI	32.57	46,242	1,098,399.47	1,506,101.94
TRANSATLANTIC HOLDINGS INC	893521104	TRH	62.10	200	11,592.41	12,420.00
TRANSDIGM GROUP INC	893641100	TDG	26.51	76,331	1,921,531.18	2,023,534.81
TRANSMETA CORP	89376R109	TMTA	1.11	116,600	188,845.36	129,426.00
TRANSOCEAN SEDCO FOREX INC.	G90078109	RIG	80.89	55,253	3,025,527.61	4,469,415.17

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
TRANSWITCH CORP	894065101	TXCC	1.40	378,900	487,230.39	530,460.00
TRAVELZOO INC	89421Q106	TZOO	29.95	21,000	603,767.74	628,950.00
TREDEGAR CORPORATION	894650100	TG	22.61	55,300	944,197.74	1,250,333.00
TREEHOUSE FOODS INC	89469A104	THS	31.20	18,500	441,876.20	577,200.00
TREX COMPANY INC	89531P105	TWP	22.89	7,100	179,490.13	162,519.00
TRIAD GTY INC	895925105	TGIC	54.87	41,750	1,984,961.48	2,290,822.51
TRIAD HOSPITALS INC	89579K109	TRI	41.83	2,100	89,076.78	87,843.00
TRIARC COMPANIES, INC.-B	895927309	TRY.B	20.00	36,700	550,353.25	734,000.00
TRIBUNE CO	896047107	TRB	30.78	8,400	269,924.12	258,552.00
TRICO BANCSHARES	896095106	TCBK	27.21	8,211	145,246.24	223,421.31
TRICO MARINE SERVICES	896106200	TRMA	38.31	7,100	241,351.72	272,001.00
TRIDENT MICROSYSTEMS INC	895919108	TRID	18.18	120,749	1,341,923.46	2,195,216.82
TRIMBLE NAVIGATION LTD	896239100	TRMB	50.73	3,700	176,968.31	187,701.00
TRIMERIS INC	896263100	TRMS	12.71	10,500	143,225.08	133,455.00
TRINITY INDUSTRIES	896522109	TRN	35.20	129,370	2,629,775.65	4,553,824.00
TRIQUENT SEMICONDUCTOR	89674K103	TQNT	4.50	159,600	775,713.68	718,200.00
TRIUMPH GROUP INC	896818101	TGI	52.43	32,300	1,233,155.51	1,693,489.00
TRIZETTO GROUP INC	896882107	TZIX	18.37	5,100	55,077.45	93,687.00
TRONOX INC - CL B	897051207	TRX.B	15.79	56,600	902,311.16	893,714.00
TRUBION PHARMACEUTICALS INC	89778N102	TRBN	18.01	4,700	86,010.00	84,647.00
TRUE RELIGION APPAREL	89784N104	TRLG	15.31	12,100	228,497.58	185,251.00
TRUMP ENMT RESORTS INC	89816T103	TRMP	18.24	500	10,072.95	9,120.00
TRUSTCO BANK CORP. NY	898349105	TRST	11.12	74,200	785,582.55	825,104.00
TRUSTMARK CORP	898402102	TRMK	32.71	47,900	1,285,452.33	1,566,809.00
TTM TECHNOLOGIES	87305R109	TTMI	11.33	101,400	1,055,244.29	1,148,862.00
TUESDAY MORNING CORP	899035505	TUES	15.55	17,900	498,849.26	278,345.00
TUPPERWARE BRANDS CORP	899896104	TUP	22.61	20,500	357,590.67	463,505.00
TXU CORPORATION	873168108	TXU	54.21	1,540,900	51,274,503.81	83,532,189.00
TYCO INTERNATIONAL LTD	902124106	TYC	30.40	3,145,000	95,380,271.20	95,608,000.00
TYLER TECHNOLOGIES I	902252105	TYL	14.06	67,200	683,881.21	944,832.00
TYSON FOODS INC. CL-A	902494103	TSN	16.45	283,400	4,011,583.77	4,661,929.99
U S B HLDG INC	902910108	UBH	24.10	9,938	198,810.64	239,505.80

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
U S CONCRETE INC	90333L102	RMIX	7.12	19,900	219,849.23	141,688.00
U S XPRESS ENTERPRIS	90338N103	XPRSA	16.47	5,500	96,031.48	90,585.00
UAL CORP	902549807	UAUA	44.00	223,900	6,840,384.20	9,851,600.00
UAP HOLDING CORP	903441103	UAPH	25.18	88,140	1,914,577.21	2,219,365.21
UCBH HOLDINGS INC	90262T308	UCBH	17.56	83,500	1,447,518.52	1,466,260.00
UGI CORP	902681105	UGI	27.28	302,200	8,196,706.52	8,244,016.00
UIL HOLDINGS CORPORATION	902748102	UIL	42.19	38,067	1,171,370.55	1,606,046.73
ULTICOM INC.	903844108	ULCM	9.59	64,900	720,014.11	622,390.99
ULTIMATE SOFTWARE GROUP INC	90385D107	ULTI	23.26	14,200	332,497.26	330,292.00
ULTRATECH INC	904034105	UTEK	12.48	99,080	1,747,667.54	1,236,518.40
UMB FINL CORP	902788108	UMBF	36.51	19,200	462,566.33	700,992.00
UMPQUA HLDGS CORP	904214103	UMPQ	29.43	28,023	644,625.97	824,716.88
UNDER ARMOUR INC. CL A	904311107	UA	50.45	4,800	188,245.25	242,160.00
UNIFIRST CORP	904708104	UNF	38.41	5,700	170,092.30	218,937.00
UNION BANKSHARES COR	905399101	UBSH	30.59	13,293	363,396.27	406,632.88
UNION DRILLING INC	90653P105	UDRL	14.08	8,000	117,339.20	112,640.00
UNION PACIFIC CORP.	907818108	UNP	92.02	313,600	17,658,721.19	28,857,472.00
UNIONBANCAL CORPORATION	908906100	UB	61.25	61,100	3,544,680.43	3,742,375.00
UNISOURCE ENERGY CORP	909205106	UNS	36.53	20,900	507,815.64	763,477.00
UNISYS CORP.	909214108	UIS	7.84	198,600	1,792,240.67	1,557,024.01
UNITED BANKSHARES INC.	909907107	UBSI	38.65	63,875	2,121,096.52	2,468,768.75
UNITED CMNTY BKS BLA	90984P105	UCBI	32.32	34,433	891,754.70	1,112,874.56
UNITED CMNTY FINL CO	909839102	UCFC	12.24	16,200	187,658.41	198,288.00
UNITED FIRE & CAS CO	910331107	UFCS	35.25	48,425	1,559,244.17	1,706,981.25
UNITED NATURAL FOODS INC.	911163103	UNFI	35.92	16,200	377,763.32	581,904.00
UNITED ONLINE INC	911268100	UNTD	13.28	116,800	1,640,885.88	1,551,104.00
UNITED PANAM FINANCIAL CORP	911301109	UPFC	13.76	7,100	152,950.04	97,696.00
UNITED PARCEL SERVICES INC	911312106	UPS	74.98	792,900	53,760,556.77	59,451,642.00
UNITED RENTALS INCORPORATED	911363109	URI	25.43	375,800	9,780,871.09	9,556,593.99
UNITED STATES STEEL CORP.	912909108	X	73.14	199,300	10,538,867.13	14,576,802.00
UNITED STATIONERS INC	913004107	USTR	46.69	46,760	1,790,274.48	2,183,224.40
UNITED SURGICAL PARTNERS	913016309	USPI	28.35	217,413	6,036,082.24	6,163,658.55

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
UNITED TECHNOLOGIES	913017109	UTX	62.52	1,619,100	60,618,160.09	101,226,132.01
UNITED THERAPEUTICS CORP	91307C102	UTHR	54.37	33,600	1,420,399.96	1,826,832.00
UNITEDHEALTH GROUP INC	91324P102	UNH	53.73	2,053,172	46,423,186.68	110,316,931.54
UNITRIN INC.	913275103	UTR	50.11	72,946	3,470,863.40	3,655,324.06
UNIVERSAL AMERN FINL	913377107	UHCO	18.64	22,700	373,573.64	423,128.00
UNIVERSAL COMPRESSION HLDGS	913431102	UCO	62.11	29,500	1,250,664.65	1,832,245.00
UNIVERSAL CORP-VA	913456109	UVV	49.01	29,100	1,173,547.46	1,426,191.01
UNIVERSAL ELECTRONICS INC	913483103	UEIC	21.02	123,685	1,923,427.56	2,599,858.69
UNIVERSAL FOREST PRODUCTS	913543104	UFPI	46.62	48,800	1,793,924.29	2,275,056.00
UNIVERSAL HEALTH SERVICES CL B	913903100	UHS	55.43	6,300	353,541.26	349,209.00
UNIVERSAL TECHNICAL INSTITUTE INC	913915104	UTI	22.21	32,200	943,052.50	715,162.00
UNIVERSAL TRUCKLOAD SERVICES INC	91388P105	UACL	23.75	3,500	67,776.91	83,125.00
UNIVEST CORP OF PENNSYLVANIA	915271100	UVSP	30.48	11,700	311,920.09	356,616.00
UNIVISION COMMUNICATIONS	914906102	UVN	35.42	90,700	2,827,521.47	3,212,594.00
URS CORPORATION	903236107	URS	42.85	80,000	2,437,054.46	3,428,000.00
US AIRWAYS GROUP INC	90341W108	LCC	53.85	478,800	20,495,483.46	25,783,380.00
US BANCORP	902973304	USB	36.19	3,440,200	83,929,611.59	124,500,838.00
US CELLULAR CORP.	911684108	USM	69.59	40,400	1,398,203.94	2,811,436.00
USA MOBILITY INC	90341G103	USMO	22.37	60,094	1,420,836.75	1,344,302.78
USA TRUCK INC	902925106	USAK	16.05	5,200	92,041.04	83,460.00
USANA HEALTH SCIENCES INC	90328M107	USNA	51.66	107,955	4,448,121.75	5,576,955.30
USEC INC.	90333E108	USU	12.72	161,400	1,573,689.58	2,053,008.00
USI HOLDINGS CORP	90333H101	USIH	15.36	379,572	5,048,419.52	5,830,225.92
UST INC.	902911106	UST	58.20	823,900	37,410,707.50	47,950,980.00
UTI WORLDWIDE INC	G87210103	UTIW	29.90	222,242	2,872,894.75	6,645,035.80
UTSTARCOM, INC	918076100	UTSI	8.75	241,800	2,456,345.12	2,115,750.03
V F CORP	918204108	VFC	82.08	116,500	8,886,879.74	9,562,320.00
VAALCO ENERGY INC	91851C201	EGY	6.75	66,800	652,035.90	450,900.00
VAIL RESORTS INC	91879Q109	MTN	44.82	51,085	1,511,177.53	2,289,629.68
VALASSIS COMMUNICATIONS INC	918866104	VCI	14.50	85,100	2,100,877.50	1,233,950.00
VALEANT PHARMACEUTICALS	91911X104	VRX	17.24	51,200	877,689.52	882,688.00
VALERO ENERGY CORP.	91913Y100	VLO	51.16	1,085,392	46,502,797.82	55,528,654.72

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
VALLEY NATIONAL GASES	919792101	VLG	26.45	1,500	39,217.05	39,675.00
VALLEY NATL BANCORP	919794107	VLV	26.51	21,200	540,049.82	562,012.00
VALMONT INDUSTRIES	920253101	VMI	55.49	10,800	314,203.36	599,292.00
VALSPAR CORP	920355104	VAL	27.64	61,300	1,751,678.95	1,694,332.00
VALUE LINE INC	920437100	VALU	45.45	800	29,794.85	36,360.00
VALUECLICK, INC	92046N102	VCLK	23.63	126,900	1,923,173.43	2,998,647.00
VALUEVISION MEDIA INC	92047K107	VVTV	13.14	92,700	884,068.62	1,218,078.00
VARIAN INC.	922206107	VARI	44.79	40,190	1,572,905.22	1,800,110.10
VARIAN MEDICAL SYSTEMS	92220P105	VAR	47.57	7,400	346,149.66	352,017.99
VARIAN SEMICONDUCTOR EQUIPMENT	922207105	VSEA	45.52	70,800	1,916,938.86	3,222,816.00
VCA ANTECH INC	918194101	WOOF	32.19	144,817	3,295,179.03	4,661,659.24
VECTOR GROUP LTD	92240M108	VGR	17.75	4,572	78,617.53	81,153.00
VEECO INSTRUMENTS INC	922417100	VECO	18.73	2,900	49,282.50	54,317.00
VENOCO INC	92275P307	VQ	17.56	12,500	220,000.00	219,500.00
VENTANA MED SYS INC	92276H106	VMSI	43.03	41,405	1,020,496.94	1,781,657.15
VERASUN ENERGY CORP.	92336G106	VSE	19.75	18,200	292,110.00	359,450.00
VERIGY LTD	Y93691106	VRGY	17.75	45,032	651,622.26	799,318.00
VERINT SYS INC	92343X100	VRNT	34.28	31,200	1,057,142.56	1,069,536.00
VERITAS DGC INC.	92343P107	VTG	85.63	45,800	847,821.10	3,921,854.00
VERIZON COMMUNICATIONS	92343V104	VZ	37.24	5,996,707	227,962,301.36	223,317,368.68
VERTEX PHARMAREUTICALS INC	92532F100	VRTX	37.42	700	25,216.45	26,194.00
VERTRUE INC	92534N101	VTRU	38.41	4,500	133,371.77	172,845.00
VIACOM INC. CL B	92553P201	VIA.B	41.03	1,333,900	60,739,283.50	54,729,917.00
VIAD CORP	92552R406	VVI	40.60	42,100	1,257,704.95	1,709,259.99
VIASAT INC.	92552V100	VSAT	29.81	16,093	400,690.34	479,732.33
VIASYS HEALTHCARE INC	92553Q209	VAS	27.82	59,300	1,338,416.45	1,649,726.00
VICOR CORP	925815102	VICR	11.11	11,842	168,794.97	131,564.62
VIEWPOINT FINANCIAL GROUP	926727108	VPFG	16.94	11,600	201,840.00	196,504.00
VIGNETTE CORPORATION	926734401	VIGN	17.07	118,620	1,937,082.04	2,024,843.38
VILLAGE SUPER MARKET INC	927107409	VLGEA	85.49	3,800	248,418.59	324,862.00
VINEYARD NATL BANCORP CO	927426106	VNBC	23.02	5,400	148,974.54	124,308.00
VIRAGE LOGIC CORPORATION	92763R104	VIRL	9.29	76,270	719,332.39	708,548.30

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
VIRGINIA FINL CORP	927810101	VFGI	27.99	10,590	237,820.15	296,414.10
VIOPHARMA INC	928241108	VPHM	14.64	181,100	1,713,729.98	2,651,304.00
VISHAY INTERTECHNOLOGY INC.	928298108	VSH	13.54	3,000,000	39,104,704.60	40,620,000.00
VISICU INC	92831L204	EICU	11.20	61,200	981,991.36	685,440.00
VISTACARE INC-CL A	92839Y109	VSTA	10.15	6,200	149,991.43	62,930.00
VISTAPRINT LTD	G93762204	VPRT	33.11	89,607	2,456,103.68	2,966,887.77
VISTEON CORP	92839U107	VC	8.48	284,400	2,062,043.32	2,411,712.00
VITAL IMAGES INC	92846N104	VTAL	34.80	7,900	145,854.30	274,920.00
VITAL SIGNS INC	928469105	VITL	49.92	20,298	842,135.99	1,013,276.16
VODAFONE GROUP PLC-ADR	92857W209	VOD	27.78	1,574,562	41,998,583.70	43,741,332.38
VOLCANO CORP	928645100	VOLC	16.39	61,820	988,986.03	1,013,229.80
VOLT INFO. SCIENCES INC.	928703107	VOL	50.21	28,600	982,612.30	1,436,006.00
W HLDG CO INC	929251106	WHI	5.96	229,600	1,861,526.39	1,368,416.01
WABASH NATIONAL CORP	929566107	WNC	15.10	197,200	3,898,121.66	2,977,720.01
WABTEC	929740108	WAB	30.38	178,948	4,957,863.49	5,436,440.24
WACHOVIA CORP.	929903102	WB	56.95	3,868,855	162,434,208.93	220,331,292.24
WADDELL & REED FINANCIAL-CL A	930059100	WDR	27.36	121,400	2,516,497.83	3,321,504.00
WAL MART STORES INC	931142103	WMT	46.18	4,915,100	168,872,564.98	226,979,318.00
WALGREEN CO.	931422109	WAG	45.89	1,232,000	27,667,370.69	56,536,480.00
WARNACO GROUP INC/THE	934390402	WRNC	25.38	74,500	1,611,243.08	1,890,810.00
WARNER MUSIC GROUP CORP	934550104	WMG	22.95	3,200	76,155.50	73,440.00
WARREN RESOURCES INC	93564A100	WRES	11.72	7,100	114,573.65	83,211.99
WASHINGTON FEDERAL INC.	938824109	WFSL	23.53	2,300	51,904.72	54,119.01
WASHINGTON GROUP INTERNATIONAL	938862208	WGII	59.79	20,108	842,831.42	1,202,257.32
WASHINGTON MUTUAL INC.	939322103	WM	45.49	1,147,500	37,544,577.01	52,199,775.00
WASHINGTON POST CL. B	939640108	WPO	745.60	5,231	3,892,167.08	3,900,233.60
WASHINGTON TR BANCORP	940610108	WASH	27.89	11,800	293,132.85	329,102.00
WASTE CONNECTIONS INC	941053100	WCN	41.55	229,138	7,934,850.37	9,520,683.90
WASTE INDUSTRIES USA INC	941057101	WWIN	30.52	4,400	61,509.00	134,288.00
WASTE MANAGEMENT INC.	94106L109	WMI	36.77	1,111,100	38,382,909.93	40,855,147.00
WASTE SERVICES INC	941075202	WSII	9.85	16,500	154,960.57	162,525.00
WATERS CORPORATION	941848103	WAT	48.97	660,700	30,546,670.66	32,354,479.00

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WATSCO INC.	942622200	WSO	47.16	99,064	4,234,228.62	4,671,858.24
WATSON PHARMACEUTICALS INC.	942683103	WPI	26.03	128,000	3,316,789.32	3,331,840.00
WATSON WYATT WORLDWIDE	942712100	WW	45.15	59,500	1,988,823.25	2,686,425.00
WATTS WATER TECHNOLOGIES INC.	942749102	WTS	41.11	18,900	483,570.54	776,979.00
WAUSAU-MOSINEE PAPER CORP.	943315101	WPP	14.99	701,700	10,003,834.27	10,518,483.00
WAVECOM SA-ADR	943531103	WVCM	14.58	51,500	603,756.09	750,864.85
WCI COMMUNITIES INC	92923C104	WCI	19.18	31,000	731,095.11	594,579.99
WD-40 CO	929236107	WDFC	34.87	10,000	285,480.04	348,700.00
WEBEX COMMUNICATIONS INC	94767L109	WEBX	34.89	119,449	2,644,860.62	4,167,575.61
WEBMETHODS	94768C108	WEBM	7.36	54,200	360,610.26	398,912.00
WEBSense INC	947684106	WBSN	22.83	230,022	4,133,511.09	5,251,402.26
WEBSIDESTORY INC	947685103	WSSI	12.66	82,500	833,459.78	1,044,450.00
WEBSTER FINANCIAL CORPORATION	947890109	WBS	48.72	27,400	978,273.82	1,334,928.00
WEIS MKTS INC	948849104	WMK	40.11	12,000	425,206.31	481,320.00
WELLCARE HEALTH PLANS INC	94946T106	WCG	68.90	117,900	6,713,426.93	8,123,310.00
WELLPOINT INC.	94973V107	WLP	78.69	983,186	54,114,397.52	77,366,906.33
WELLS FARGO COMPANY	949746101	WFC	35.56	4,946,400	83,370,636.63	175,893,984.00
WENDY'S INTL	950590109	WEN	33.09	11,100	334,240.03	367,299.00
WERNER ENTERPRISES INC	950755108	WERN	17.48	1,746,600	31,658,320.36	30,530,568.00
WESBANCO INC	950810101	WSBC	33.53	47,000	1,358,478.82	1,575,910.00
WESCO FINL CORP	950817106	WSC	460.00	15,300	7,420,806.00	7,038,000.00
WESCO INTL INC	95082P105	WCC	58.81	117,900	7,338,691.40	6,933,699.00
WEST BANCORPORATION	95123P106	WTBA	17.78	16,337	255,841.42	290,471.86
WEST COAST BANCORP O	952145100	WCBO	34.64	17,200	563,817.60	595,808.00
WEST MARINE INC	954235107	WMAR	17.27	61,600	995,635.91	1,063,832.00
WEST PHARMACEUTICAL SERVICES	955306105	WST	51.23	40,100	1,186,443.55	2,054,323.00
WESTAMERICA BANCORPORATION	957090103	WABC	50.63	46,200	2,345,868.79	2,339,106.00
WESTAR ENERGY INC.	95709T100	WR	25.96	118,400	2,492,279.68	3,073,664.00
WESTERN DIGITAL CORP	958102105	WDC	20.46	18,902	276,550.06	386,734.92
WESTERN REFINING INC	959319104	WNR	25.46	53,600	1,130,062.29	1,364,656.00
WESTERN UNION CO.	959802109	WU	22.42	1,247,500	18,694,684.09	27,968,950.00
WESTLAKE CHEMICAL CORP.	960413102	WLK	31.38	228,800	7,586,007.89	7,179,744.00

Group: DOMESTIC EQUITIES

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Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WESTMORELAND COAL CO	960878106	WLB	19.67	4,000	94,860.80	78,680.00
WESTWOOD ONE	961815107	WON	7.06	1,203,070	15,249,624.21	8,493,674.20
WEYCO GROUP INC	962149100	WEYS	24.85	26,200	548,468.12	651,069.99
WEYERHAEUSER CO.	962166104	WY	70.65	268,500	15,623,238.86	18,969,525.00
WGL HOLDINGS, INC.	92924F106	WGL	32.58	72,400	2,003,632.94	2,358,792.00
W-H ENERGY SERVICES INC	92925E108	WHQ	48.69	45,025	834,379.78	2,192,267.25
WHEELING-PITTSBURGH CORP	963142302	WPSC	18.73	53,400	996,294.65	1,000,182.00
WHIRLPOOL CORP	963320106	WHR	83.02	5,000	418,309.47	415,099.99
WHITING PETROLEUM CORP	966387102	WLL	46.60	24,600	836,397.22	1,146,360.01
WHITNEY HOLDING CORP	966612103	WTNY	32.62	14,800	510,829.83	482,776.00
WILD OATS MARKETS INC.	96808B107	OATS	14.38	78,000	1,337,527.19	1,121,640.00
WILEY JOHN & SONS IN	968223206	JW.A	38.47	33,825	1,176,879.68	1,301,247.73
WILLIAMS SCOTSMAN INTL	96950G102	WLSC	19.62	348,833	8,064,324.26	6,844,103.48
WILLIAMS-SONOMA INC	969904101	WSM	31.44	300,000	10,638,470.95	9,432,000.00
WILLOW FINANCIAL BANCORP	97111W101	WFBC	14.92	8,900	136,731.49	132,788.00
WILMINGTON TRUST CO, DELAWARE	971807102	WL	42.17	6,500	251,593.17	274,105.00
WILSHIRE BANCORP INC	97186T108	WIBC	18.97	14,900	227,443.20	282,653.00
WIND RIVER SYSTEMS	973149107	WIND	10.25	44,900	439,950.40	460,225.01
WINDSTREAM CORP.	97381W104	WIN	14.22	489,666	5,073,422.76	6,963,050.53
WINNEBAGO INDUSTRIES	974637100	WGO	32.91	48,500	1,265,201.63	1,596,135.00
WINTHROP REALTY TRUST	976391102	FUR	6.85	166,100	994,472.51	1,137,785.00
WINTRUST FINANCIAL CORP	97650W108	WTFC	48.02	16,100	731,306.15	773,122.01
WIRELESS FACILITIES	97653A103	WFII	2.85	34,000	74,545.00	96,900.00
WITNESS SYS INC	977424100	WITS	17.53	2,800	57,127.04	49,084.00
WMS INDUSTRIES INC	929297109	WMS	34.86	32,500	821,412.81	1,132,950.00
WOLVERINE WORLD WIDE	978097103	WWW	28.52	81,575	1,407,653.60	2,326,519.01
WOODWARD GOVERNOR CO.	980745103	WGOV	39.71	65,800	1,579,468.17	2,612,918.01
WORLD ACCEP CORP DEL	981419104	WRLD	46.95	29,613	676,866.75	1,390,330.32
WORLD FUEL SVCS CORP	981475106	INT	44.46	8,800	210,805.16	391,248.00
WORLD WRESTLING ENTM	98156Q108	WWE	16.30	20,620	267,519.34	336,105.98
WORTHINGTON INDS	981811102	WOR	17.72	43,400	748,555.72	769,048.00
WRIGHT EXPRESS CORP	98233Q105	WXS	31.17	62,855	1,482,446.93	1,959,190.35

Group: DOMESTIC EQUITIES

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: COM			COMMON STOCK			
WRIGHT MEDICAL GROUP INC	98235T107	WMGI	23.28	20,400	545,933.91	474,911.99
WSFS FINL CORP	929328102	WSFS	66.93	14,100	767,200.63	943,713.00
WYETH	983024100	WYE	50.92	2,268,300	87,475,560.95	115,501,836.01
WYNDHAM WORLDWIDE CORP	98310W108	WYN	32.02	493,280	12,624,759.71	15,794,825.60
WYNN RESORTS LTD	983134107	WYNN	93.85	5,900	444,505.78	553,714.99
XCEL ENERGY INC	98389B100	XEL	23.06	79,300	1,545,889.76	1,828,658.00
XENOPORT INC	98411C100	XNPT	24.55	12,000	207,663.28	294,600.00
XERIUM TECHNOLOGIES INC	98416J100	XRM	9.79	750,000	7,624,880.35	7,342,500.00
XEROX CORP	984121103	XRX	16.95	1,968,700	27,698,021.31	33,369,464.99
XL CAPITAL LTD - CLASS A	G98255105	XL	72.02	220,000	15,393,903.40	15,844,400.00
XM SATELLITE RADIO HOLD-CL A	983759101	XMSR	14.45	4,685,000	77,915,432.57	67,698,250.00
X-RITE INC	983857103	XRIT	12.30	1,086,253	12,123,215.26	13,360,911.90
XTO ENERGY INC.	98385X106	XTO	47.05	398,633	17,616,400.34	18,755,682.65
YAHOO INC	984332106	YHOO	25.54	1,761,400	56,237,662.05	44,986,156.00
YANKEE CANDLE CO	984757104	YCC	34.28	48,989	1,289,359.53	1,679,342.92
YELLOW ROADWAY CORP	984249102	YRCW	37.73	42,400	1,732,030.21	1,599,752.00
YOUNG INNOVATIONS IN	987520103	YDNT	33.30	18,600	646,746.56	619,380.00
YUM BRANDS, INC.	988498101	YUM	58.80	123,600	4,175,970.25	7,267,680.00
ZALE CORP.	988858106	ZLC	28.21	49,794	1,332,668.35	1,404,688.73
ZEBRA TECHNOLOGIES CORP CL-A	989207105	ZBRA	34.79	86,251	2,823,899.39	3,000,672.29
ZENITH NATIONAL INSURANCE CP	989390109	ZNT	46.91	54,650	1,952,338.74	2,563,631.50
ZHONE TECHNOLOGIES INC	98950P108	ZHNE	1.31	552,600	756,997.63	723,906.00
ZIMMER HOLDINGS INC	98956P102	ZMH	78.38	350,400	16,667,950.40	27,464,352.00
ZIONS BANCORPORATION	989701107	ZION	82.44	18,500	1,427,606.15	1,525,139.99
ZOLL MEDICAL CORP	989922109	ZOLL	58.24	49,500	1,868,803.43	2,882,880.00
ZOLTEK COMPANIES INC	98975W104	ZOLT	19.67	41,015	1,021,726.69	806,765.05
ZORAN CORP	98975F101	ZRAN	14.58	966,186	12,142,310.90	14,086,991.88
ZUMIEZ INC	989817101	ZUMZ	29.54	8,600	222,533.94	254,044.00
ZYGO CORP	989855101	ZIGO	16.45	125,700	2,084,660.33	2,067,765.00
ZYMOGENETICS INC	98985T109	ZGEN	15.57	22,410	409,572.09	348,923.69
COMMON STOCK TOTAL				867,990,101	21,643,863,401.59	28,614,718,913.90

Group: DOMESTIC EQUITIES

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: ICOM			INTERNATIONAL COMMON STOCKS			
ECTEL	M29925100	ECTX	4.89	1	0.00	4.89
INTERNATIONAL COMMON STOCKS TOTAL				1	0.00	4.89
Instrument: PUT			PUT OPTION			
BGC FEB @35 PUT	BGC+NG	BGC+NG	0.25	-1,500	-161,514.90	-37,500.00
CNX JAN @35 PUT	CNX+MG	CNX+MG	3.20	-2,500	-317,490.01	-800,000.00
EEE JAN @ 10 PUT	EEE+MB	EEE+MB	0.90	-2,000	-433,986.49	-180,000.00
EEE JAN @ 7.50 PUT	EEE+MU	EEE+MU	0.10	-1,000	-62,997.99	-10,000.00
ELOS FEB @ 25 PUT	QOE+NE	QOE+NE	0.90	-1,000	-72,997.69	-90,000.00
GMXR FEB @ 30 PUT	GUH+NF	GUH+NF	1.20	-31	-3,731.88	-3,720.00
GMXR FEB @ 35 PUT	GUH+NG	GUH+NG	2.95	-160	-46,773.55	-47,200.00
GMXR JAN @ 35 PUT	GUH+MG	GUH+MG	1.55	-730	-120,156.64	-113,150.00
JOYG @ 45 PUT	JQY+NI	JQY+NI	1.05	-1,250	-146,245.39	-131,250.00
PNRA FEB @50 PUT	UPA+NJ	UPA+NJ	0.70	-250	-22,624.29	-17,500.00
PNRA FEB @55 PUT	UPA+NK	UPA+NK	2.20	-250	-59,873.14	-55,000.00
PNRA JAN @ 50 PUT	UPA+MJ	UPA+MJ	0.25	-1,000	-46,498.54	-25,000.00
PNRA JAN @ 55 PUT	UPA+MK	UPA+MK	0.88	-1,000	-149,690.30	-88,000.00
SLM JAN @50 PUT	SLM+MJ	SLM+MJ	1.55	-1,500	-212,993.31	-232,500.00
SNDK JAN @42.50 PUT	SWQ+MV	SWQ+MV	1.20	-2,500	-324,989.78	-300,000.00
STR JAN @75 PUT	STR+MO	STR+MO	0.15	-1,000	-111,293.65	-15,000.00
SVR MAR @12.5 PUT	SVR+OV	SVR+OV	0.40	-1,095	-42,978.19	-43,800.00
PUT OPTION TOTAL				-18,766	-2,336,835.74	-2,189,620.00
Instrument: REIT			REAL ESTATE INVESTMENT TRUST			
ACADIA RLTY TR	004239109	AKR	25.02	18,900	285,873.84	472,878.00
AGREE REALTY CORP	008492100	ADC	34.37	23,000	740,566.69	790,510.00
ALEXANDERS INC	014752109	ALX	419.65	1,200	372,527.62	503,580.00
ALEXANDRIA REAL ESTATE	015271109	ARE	100.40	23,500	1,691,269.17	2,359,399.99
AMB PROPERTY CORP.	00163T109	AMB	58.61	300	14,523.57	17,583.00
AMERICAN CAMPUS COMMUNITIES INC	024835100	ACC	28.47	41,550	1,214,460.39	1,182,928.50
AMERICAN FINANCIAL REALTY TRUST	02607P305	AFR	11.44	154,300	1,723,224.56	1,765,192.00
APARTMENT INVT & MGMT	03748R101	AIV	56.02	57,100	2,696,352.02	3,198,742.01
ARBOR REALTY TRUST INC	038923108	ABR	30.09	43,700	1,088,745.09	1,314,933.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
ARCHSTONE COMMUNITIES	039583109	ASN	58.21	37,600	1,665,430.42	2,188,696.00
ASHFORD HOSPITALITY TRUST INC	044103109	AHT	12.45	10,400	121,196.03	129,480.00
AVALONBAY COMMUNITIES	053484101	AVB	130.05	6,800	675,847.51	884,340.00
BIOMED REALTY TRUST	09063H107	BMR	28.60	65,525	1,402,573.28	1,874,015.00
BOSTON PROPERTIES INC	101121101	BXP	111.88	92,900	9,652,649.97	10,393,652.00
BRANDYWINE REALTY	105368203	BDN	33.25	2,200	70,060.35	73,150.00
BRE PROPERTIES -CL A	05564E106	BRE	65.02	9,600	512,942.15	624,192.00
CAMDEN PROPERTY TRUST	133131102	CPT	73.85	6,600	444,838.20	487,410.00
CAPITAL LEASE FUNDING INC	140288101	LSE	11.60	42,600	487,088.92	494,160.00
CAPITAL TRUST-CL A	14052H506	CT	49.94	29,400	893,889.61	1,468,236.01
CEDAR SHOPPING CENTERS INC	150602209	CDR	15.91	72,950	947,958.64	1,160,634.50
CENTRACORE PROPERTIES TRUST	15235H107	CPV	32.33	27,100	727,433.47	876,143.01
CORPORATE OFFICE PROPERTY	22002T108	OFC	50.47	21,700	619,582.03	1,095,199.00
COUSINS PROPERTIES INC	222795106	CUZ	35.27	23,200	724,641.60	818,264.00
CRESCENT RE EQT. CO.	225756105	CEI	19.75	67,500	1,268,181.88	1,333,125.00
CRYSTAL RIVER CAPITAL INC	229393301	CRZ	25.53	18,100	415,018.72	462,093.00
DCT INDUSTRIAL TRUST INC	233153105	DCT	11.80	525,000	6,355,981.00	6,195,000.00
DEERFIELD TRIARC CAPITAL CORP	244572301	DFR	16.93	113,400	1,505,232.78	1,919,862.00
DIAMONDROCK HOSPITALITY	252784301	DRH	18.01	156,300	1,879,830.02	2,814,962.95
DIGITAL REALTY TRUST INC	253868103	DLR	34.23	17,800	429,442.79	609,294.00
DOUGLAS EMMETT INC	25960P109	DEI	26.59	920,000	127,236.90	24,462,800.00
DUKE RE CORPORATION	264411505	DRE	40.90	8,900	318,954.33	364,010.01
EASTGROUP PROPERTY INC	277276101	EGP	53.56	8,000	288,309.16	428,480.00
EDUCATION REALTY TRUST INC	28140H104	EDR	14.77	60,500	917,879.01	893,585.00
ENTERTAINMENT PPTYS	29380T105	EPR	58.44	42,800	1,628,240.63	2,501,231.99
EQUITY INNS INC	294703103	ENN	15.96	13,300	160,061.65	212,267.99
EQUITY LIFESTYLE PROPERTIES INC	29472R108	ELS	54.43	30,500	1,316,133.69	1,660,114.99
EQUITY OFFICE PROP	294741103	EOP	48.17	636,900	23,359,583.95	30,679,473.01
EQUITY ONE INC	294752100	EQY	26.66	71,700	1,466,919.31	1,911,522.00
EQUITY RESIDENTIAL PROP	29476L107	EQR	50.75	15,800	681,345.74	801,850.00
ESSEX PROPERTY TRUST INC.	297178105	ESS	129.25	4,400	446,525.15	568,700.00
EXTRA SPACE STORAGE INC	30225T102	EXR	18.26	16,800	245,335.48	306,768.01

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT REAL ESTATE INVESTMENT TRUST						
FEDERAL REALTY INV.	313747206	FRT	85.00	1,100	55,695.85	93,500.00
FELCOR LODGING TRUST	31430F101	FCH	21.84	85,900	1,268,781.48	1,876,055.99
FIELDSTONE INVESTMENT CORP	31659U300	FICC	4.38	141,900	1,756,061.20	621,522.00
FIRST INDUSTRIAL RE	32054K103	FR	46.89	51,300	1,790,642.83	2,405,457.00
FIRST POTOMAC REALTY TRUST	33610F109	FPO	29.11	34,900	689,720.21	1,015,938.99
GENERAL GROWTH PROP	370021107	GGP	52.23	300,000	15,844,058.80	15,669,000.00
GETTY RLTY CORP	374297109	GTY	30.90	44,900	1,226,343.74	1,387,410.00
GLIMCHER REALTY TRUST	379302102	GRT	26.71	21,800	523,217.74	582,277.99
HEALTH CARE REIT INC	42217K106	HCN	43.02	194,000	7,641,972.29	8,345,880.00
HEALTHCARE RLTY TR	421946104	HR	39.54	26,300	859,318.04	1,039,902.00
HERSHA HOSPITALITY TRUST	427825104	HT	11.34	215,875	2,147,808.35	2,448,022.50
HIGHWOODS PROP INC.	431284108	HIW	40.76	40,000	1,082,110.70	1,630,400.00
HOME PROPERTIES OF NY INC.	437306103	HME	59.27	40,250	1,717,210.82	2,385,617.51
HOSPITALITY PROPERTIES	44106M102	HPT	47.53	1,600	77,191.86	76,048.00
HOST HOTELS & RESORTS INC	44107P104	HST	24.55	307,436	5,792,616.26	7,547,553.80
HRPT PROPERTIES TRUST	40426W101	HRP	12.35	16,100	199,243.68	198,835.00
IMPAC MTG HLDGS INC	45254P102	IMH	8.80	163,200	1,890,288.64	1,436,159.99
INLAND REAL ESTATE CORP	457461200	IRC	18.72	76,300	1,090,062.16	1,428,336.00
INNKEEPERS USA TRUST	4576J0104	KPA	15.50	25,700	357,388.06	398,350.00
ISTAR FINANCIAL INC	45031U101	SFI	47.82	187,900	8,459,937.66	8,985,378.00
JER INVESTORS TRUST INC	46614H301	JRT	20.67	33,100	566,086.81	684,177.01
KILROY RE CORP	49427F108	KRC	78.00	800	60,502.23	62,400.00
KIMCO REALTY CORP	49446R109	KIM	44.95	1,700	78,460.38	76,415.00
KITE REALTY GROUP TRUST	49803T102	KRG	18.62	40,600	563,952.74	755,972.00
KKR FINANCIAL CORP	482476306	KFN	26.79	124,820	2,685,449.60	3,343,927.80
LASALLE HOTEL PROPERTIES	517942108	LHO	45.85	58,500	1,884,204.94	2,682,225.00
LEXINGTON CORP PPTYS	529043101	LXP	22.42	17,100	341,556.98	383,382.00
MACK-CALI RE CORP.	554489104	CLI	51.00	1,500	78,656.26	76,500.00
MAGUIRE PROPERTIES INC	559775101	MPG	40.00	50,300	1,455,008.97	2,012,000.02
MEDICAL PROPERTIES TRUST INC	58463J304	MPW	15.30	101,300	1,126,381.48	1,549,890.00
MID-AMERICAN APARTMENT	59522J103	MAA	57.24	38,340	1,955,654.17	2,194,581.60
MILLS CORP.	601148109	MLS	20.00	15,500	414,541.30	310,000.00

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
MORTGAGEIT HOLDINGS INC	61915Q108	MHL	14.75	17,300	203,470.10	255,174.99
NATIONAL RETAIL PROPERTIES	637417106	NNN	22.95	34,500	643,130.37	791,775.00
NATIONWIDE HEALTH PP	638620104	NHP	30.22	90,500	1,838,803.35	2,734,910.00
NEW CENTURY FINANCIAL CORP	6435EV108	NEW	31.59	115,900	4,882,443.28	3,661,281.00
NEW YORK MORTGAGE TRUST INC	649604105	NTR	3.05	44,900	411,327.25	136,945.00
NEWCASTLE INVESTMENT CORP	65105M108	NCT	31.32	73,300	1,843,174.85	2,295,756.02
NORTHSTAR REALTY FINANCE CORP	66704R100	NRF	16.57	34,900	452,731.44	578,293.00
NOVASTAR FINL INC	669947400	NFI	26.65	64,300	2,241,550.89	1,713,594.99
OMEGA HEALTHCARE INV	681936100	OHI	17.72	37,700	417,816.91	668,044.00
PARKWAY PROPERTYS INC	70159Q104	PKY	51.01	25,100	1,167,924.15	1,280,351.00
PENNSYLVANIA RI	709102107	PEI	39.38	24,528	955,934.19	965,912.64
POST PROPERTIES,INC.	737464107	PPS	45.70	25,700	827,395.71	1,174,490.01
PROLOGIS TRUST	743410102	PLD	60.77	69,735	2,874,781.98	4,237,795.96
PS BUSINESS PARKS INC/CA	69360J107	PSB	70.71	24,400	1,102,897.55	1,725,324.01
PUBLIC STORAGE INC	74460D109	PSA	97.50	5,678	389,561.21	553,605.00
RAIT INVT TR	749227104	RAS	34.48	78,900	2,351,571.56	2,720,472.00
RAMCO-GERSHENSON PPT	751452202	RPT	38.14	10,000	322,834.00	381,400.00
REALTY INCOME CORP	756109104	O	27.70	78,400	1,795,048.92	2,171,680.00
RECKSON ASSOCIATES RE	75621K106	RA	45.60	13,300	538,503.82	606,480.00
REDWOOD TR INC	758075402	RWT	58.08	35,300	1,756,213.87	2,050,223.98
REGENCY CENTERS CORP	758849103	REG	78.17	300	16,790.65	23,451.00
SAUL CENTERS INC	804395101	BFS	55.19	12,900	458,433.04	711,951.00
SIMON PROP GROUP INC.	828806109	SPG	101.29	241,179	17,872,214.02	24,429,020.91
SL GREEN RE CORP	78440X101	SLG	132.78	27,100	3,011,340.96	3,598,338.00
SOVRAN SELF STORAGE	84610H108	SSS	57.28	12,000	453,137.05	687,360.00
SPIRIT FINANCE CORP	848568309	SFC	12.47	31,200	350,212.36	389,064.00
STRATEGIC HOTELS & RESORTS, INC	86272T106	BEE	21.79	31,700	608,416.88	690,742.99
SUN COMMUNITIES INC	866674104	SUI	32.36	34,000	1,100,750.72	1,100,240.00
SUNSTONE HOTEL INVESTORS INC	867892101	SHO	26.73	40,200	1,063,698.95	1,074,546.00
TANGER FACTORY OUTLET	875465106	SKT	39.08	18,500	602,301.48	722,979.98
TARRAGON CORP	876287103	TARR	12.17	91,443	1,292,757.14	1,112,861.31
TRUSTREET PROPERTIES INC	898404108	TSY	16.85	15,900	243,113.85	267,914.99

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: DOMESTIC EQUITIES						
Instrument: REIT						
REAL ESTATE INVESTMENT TRUST						
UNITED DOMINION RE TRUST	910197102	UDR	31.79	13,500	418,725.84	429,165.00
UNIVERSAL HEALTH RLT	91359E105	UHT	38.98	25,900	831,124.88	1,009,582.00
URSTADT BIDDLE PPTYS	917286205	UBA	19.09	48,900	774,856.89	933,501.00
U-STORE-IT TRUST	91274F104	YSI	20.55	28,000	546,852.10	575,400.00
VENTAS INC.	92276F100	VTR	42.32	225,000	5,711,159.42	9,522,000.01
VORNADO REALTY TRUST	929042109	VNO	121.50	3,200	280,787.26	388,800.00
WASHINGTON RE INV	939653101	WRE	40.00	32,000	993,282.22	1,280,000.03
WINSTON HOTELS INC	97563A102	WXH	13.25	68,800	787,138.08	911,600.01
REAL ESTATE INVESTMENT TRUST TOTAL				7,905,909	201,698,222.74	266,563,600.00
Instrument: RIGHT						
RIGHT						
REVLON INC-RIGHTS	761525138	REV-R	0.05	575,900	0.00	28,795.00
RIGHT TOTAL				575,900	0.00	28,795.00
Instrument: WARRANT						
WARRANT						
DIME BANCORP-WT	25429Q110	DIMEZ	0.14	431,800	115,334.87	61,747.40
TIMCO AVIATION SERVICES INC.	887151116	TMASW	0.00	9,550	0.00	0.96
WARRANT TOTAL				441,350	115,334.87	61,748.36
DOMESTIC EQUITIES TOTAL				876,887,161	21,842,497,728.50	28,878,133,402.15

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: INTERNAL EAFE						
Portfolio: EQS EQUITY SWAPS						
Instrument: CPES COMMERCIAL PAPER - EQUITY SWAPS						
FNMA DISCOUNT NOTES	313588AY1	5.228		6,000,000	5,981,530.58	
FNMA DISCOUNT NOTES	313588BV6	5.236		5,000,000	4,969,407.27	
COMMERCIAL PAPER - EQUITY SWAPS TOTAL				11,000,000	10,950,937.85	
Instrument: FRBES FLOATING RATE CORPORATE BOND						
ABBEEY NATL TREASURY SERV	002799AG9	3.483	Q	40,000,000	40,003,126.33	
ABN AMRO BANK NV	00080QAC9	4.540	Q	40,000,000	40,013,176.02	
ALLSTATE LIFE GLOB FD TR	02003MAB0	4.832	Q	25,000,000	25,008,180.15	
ALLSTATE LIFE GLOB FD TR	02003MAN4	5.437	Q	5,000,000	5,002,035.08	
AMERICAN EXPRESS BK FSB	02580EBA0	5.393	M	15,000,000	15,002,186.43	
AMERICAN EXPRESS BK FSB	02580EBA0	5.393	M	5,000,000	5,000,728.83	
AMERICAN EXPRESS CREDIT	0258M0CD9	5.370	M	15,000,000	15,005,555.60	
AMERICAN EXPRESS CREDIT ACCOUN	02582JDL1	5.396	M	20,000,000	20,006,947.93	
AMERICAN HONDA FINANCE	02666QWE9	3.417	Q	20,000,000	20,000,210.21	
AMERICAN HONDA FINANCE	02666QWS8	3.496	Q	20,000,000	20,003,614.29	
AMEX CREDIT ACCT MT (EXPECTED	02582JBN9	5.516	M	13,640,000	13,679,300.98	
ASIF GLOBAL FING XXXII	00210CAA7	5.396	Q	40,000,000	40,031,629.41	
BANK OF AMERICA CREDIT CARD TR (EXP	05522RAH1	5.379	M	22,125,000	22,122,427.15	
BANK OF NEW YORK	06420AFA9	4.377	Q	40,000,000	39,994,779.56	
BANK OF NOVA SCOTIA	06416LNS3	2.906	Q	40,000,000	39,997,811.03	
BANK ONE ISSUANCE TRUST (EXPECTED	06423RBF2	4.230	M	25,000,000	25,059,759.24	
BARCLAYS BANK PLC NY	0673P1EK6	5.351	M	25,000,000	24,999,897.42	
BELLSOUTH CORP	079860AH5	4.042	Q	39,450,000	39,475,839.94	
BNP PARIBAS SA	05567LCN5	4.923	Q	40,000,000	40,000,000.00	
BRANCH BANKING & TRUST	10513QBG5	4.364	Q	35,000,000	35,000,000.00	
CANADIAN IMP BK COMM NY	13606U5S9	5.411	Q	4,000,000	4,002,105.28	
CANADIAN IMP BK COMM NY	13606UY57	5.183	Q	14,750,000	14,752,410.98	
CANADIAN IMP BK COMM NY	13606VJG8	5.308	Q	21,250,000	21,251,605.98	
CAPITAL ONE MASTER TRUST	14040KCG1	5.502	M	11,000,000	11,051,086.97	
CATERPILLAR FIN SERV CRP	14912LZ87	3.294	Q	30,300,000	30,301,983.51	
CHASE CREDIT CARD MASTER	16151RCX9	4.701	M	28,350,000	28,419,605.77	

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: INTERNAL EAFE						
Portfolio: EQS EQUITY SWAPS						
Instrument: FRBES FLOATING RATE CORPORATE BOND						
CHASE ISSUANCE TRUST	161571AK0	5.396	M	29,665,000	29,690,104.72	
CHASE ISSUANCE TRUST	161571AM6	5.399	M	9,735,000	9,742,924.26	
CHASE ISSUANCE TRUST (EXPECTED	161571AU8	5.404	M	21,650,000	21,671,718.68	
CITIBANK CREDIT CARD ISSUANCE	17305EBZ7	5.132	Q	75,000,000	75,054,659.85	
CITIGROUP INC	172967CL3	4.484	Q	13,000,000	13,004,071.79	
CITIGROUP INC	172967CR0	4.289	Q	26,585,000	26,600,303.21	
FANNIE MAE	31359MZU0	5.005	Q	100,000,000	99,983,880.26	
FEDERAL HOME LOAN BANK	3133XGX74	5.247	M	100,000,000	99,970,451.24	
FORTIS BANK NY	34956E7D8	5.370	M	12,500,000	12,498,005.46	
FORTIS BANK NY	34956E7D8	5.365	M	27,500,000	27,496,688.30	
FREDDIE MAC	3128X4YB1	4.503	Q	50,000,000	49,989,552.37	
GOLDMAN SACHS GROUP INC	38141EJN0	4.783	Q	40,000,000	40,017,429.66	
HSBC FINANCE CORP	40429JAC1	3.817	Q	10,000,000	10,000,726.94	
HSBC FINANCE CORP	40429JAM9	5.519	Q	30,000,000	30,016,700.71	
IBM CORP	45920QEU4	3.522	Q	40,000,000	40,002,237.36	
JACKSON NATL LIFE FUND	46849LEZ0	4.694	Q	25,000,000	25,018,265.70	
JACKSON NATL LIFE FUND	46849LEZ0	5.538	Q	15,000,000	15,015,572.14	
KEY BANK NA	49306BNX7	3.080	Q	40,000,000	40,000,000.00	
LEHMAN BROTHERS HOLDINGS	52517PF97	5.098	Q	20,000,000	19,999,716.54	
LEHMAN BROTHERS HOLDINGS	52517PZQ7	3.167	M	3,000,000	3,000,349.88	
MBNA CREDIT CARD MASTER NOTE T	55264TAM3	5.497	M	5,000,000	5,020,339.64	
MBNA CREDIT CARD MASTER NOTE T	55264TAV3	5.474	M	9,500,000	9,546,036.87	
MBNA CREDIT CARD MASTER NOTE T	55264TCJ8	5.443	M	7,000,000	7,019,712.89	
MBNA CREDIT CARD MASTER NOTE T	55264TCJ8	5.443	M	3,245,000	3,254,142.98	
MET LIFE GLOB FUNDING I	59217EAK0	4.517	Q	15,000,000	15,003,317.98	
MONUMENTAL GLOBAL FDG II	615322AZ7	4.527	Q	35,250,000	35,257,031.53	
NATL CITY BK CLEVELAND	63534XDU1	3.387	Q	40,000,000	40,000,000.00	
PACCAR FINANCIAL CORP	69371RZB5	5.445	Q	16,800,000	16,812,626.90	
ROYAL BANK OF CANADA NY	78009HRX9	5.010	Q	30,000,000	29,985,638.92	
SLM CORP	78442FAW8	3.783	Q	27,995,000	28,025,126.20	

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: INTERNAL EAFE						
Portfolio: EQS EQUITY SWAPS						
Instrument: FRBES FLOATING RATE CORPORATE BOND						
SOCIETE GENERALE NY	8336P0QH8	5.365	M	40,000,000	39,995,690.99	
SUNTRUST BANK	86787AQD0	4.409	M	40,000,000	39,995,849.66	
TOYOTA MOTOR CREDIT CORP	89233PVP8	5.504	Q	40,000,000	40,012,538.18	
US BANK NA	90331HKH5	3.410	Q	38,000,000	38,011,925.11	
VODAFONE GROUP PLC	92857WAJ9	4.594	Q	40,000,000	40,000,000.00	
WACHOVIA BANK NA	92976EFJ0	4.060	Q	40,000,000	40,000,000.00	
WAL-MART STORES	931142CC5	4.528	Q	40,000,000	39,995,093.12	
WELLS FARGO COMPANY	949746JF9	5.509	Q	10,000,000	10,008,219.78	
WELLS FARGO COMPANY	949746JP7	5.412	Q	7,500,000	7,505,858.22	
WESTPAC BANKING	961214BB8	4.834	Q	15,000,000	15,005,211.68	
FLOATING RATE CORPORATE BOND TOTAL				1,823,790,000	1,824,413,723.81	
Instrument: INTF INTERNATIONAL FUNDS						
EQUITY SWAP - LIQUIDITY RESERVES	IL-EQS			1,022,815	102,281,534.16	
INTERNATIONAL FUNDS TOTAL				1,022,815	102,281,534.16	
EQUITY SWAPS TOTAL				1,835,812,815	1,937,646,195.82	2,149,568,584.10

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As Of 12/31/2006

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal Market: INTERNAL EAFE Portfolio: EQS-QUAN QUANTITATIVE SWAP Instrument: INTF INTERNATIONAL FUNDS						
EQS-QUAN	IL-EQSQUAN			0	14.40	
INTERNATIONAL FUNDS TOTAL				0	14.40	
QUANTITATIVE SWAP TOTAL				0	14.40	0.00

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
<div> Group: INTERNATIONAL - Internal Market: INTERNAL EAFE Portfolio: I-EAFE INTERNAL EAFE INDEX Instrument: INTF INTERNATIONAL FUNDS </div>					
EAFE INDEX - LQR	IL-EAFE		3,307,261	330,726,122.09	
INTERNAL EAFE - EQUITIES	IE-EAFE		5,189,770	518,976,976.37	
INTERNATIONAL FUNDS TOTAL			8,497,031	849,703,098.46	
INTERNAL EAFE INDEX TOTAL			8,497,031	849,703,098.46	1,626,221,343.91

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-EAFEVAL			EAFE VALUE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
77TH BANK Y50	6804165	8341_JP	1,900,000	10,055,739.42	
ABN AMRO HLDGS NV	5250769	AABA_NA	825,000	16,567,994.47	
AGGREKO PLC	0147899	AGK_LN	2,400,000	6,934,833.84	
AGNICO-EAGLE MINES LTD.	2009834	AEM	500,000	15,330,980.00	
AIR NEW ZEALAND	6426484	AIR_NZ	7,870,000	8,257,456.33	
AISIN SEIKI	6010702	7259_JP	640,000	7,506,065.16	
ALCAN ALUMINIUM LTD	2013200	AL_CN	300,000	9,369,405.14	
AMADA CO Y50	6022105	6113_JP	1,450,000	5,572,844.34	
ARUZE CORP	6126892	6425_JP	625,000	13,037,326.33	
ASAHI BREWERIES Y5	6054409	2502_JP	600,000	3,947,920.74	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	1,400,000	11,688,655.86	
BEKAERT SA NPV	5827431	BEKB_BB	50,000	1,964,349.64	
BENDIGO MINING NL	6091310	BDG_AU	21,800,000	12,687,933.16	
BENETTON GROUP S.P.A.	7128563	BEN_IM	825,000	10,357,048.00	
BNP PARIBAS	7309681	BNP_FP	164,887	9,519,120.28	
BOSKALIS WESTMINSTER	4113766	BOKA_NA	165,000	3,924,758.83	
BRITISH AEROSPACE	0263494	BA/_LN	3,850,000	15,573,309.14	
CARREFOUR EUR 2.5	5641567	CA_FP	255,000	12,189,781.88	
CASIO COMPUTER CO	6178967	6952_JP	410,000	2,501,431.91	
CENTRAL FUND CANADA CL A	2183471	CEF	3,100,000	17,114,000.00	
CENTRAL GOLD TRUST	2898128	GTU-U_CN	450,000	7,261,904.78	
CHEUNG KONG(HLDGS)	6190273	1_HK	1,551,700	14,899,624.02	
CHUGAI PHARMACEUTI	6196408	4519_JP	555,000	7,101,274.01	
CITIZEN WATCH CO J	6197304	7762_JP	1,755,500	12,867,618.56	
COMPUTACENTER PLC	B164905	CCC_LN	2,333,333	10,031,600.09	
DAI NIPPON PRINTNG	6250906	7912_JP	729,000	8,600,836.91	
DAIICHI SANKYO	B0J7D91	4568_JP	660,000	12,851,818.59	
DAIMLERCHRYSLER AG	5529027	DCX_GY	265,000	14,383,993.23	
DEUTSCHE POST AG	4617859	DPW_GY	750,000	18,409,986.76	
DS SMITH PLC	0822011	SMDS_LN	5,125,000	13,714,981.79	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-EAFEVAL			EAFE VALUE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
ELECTROCOMPONENTS	0309644	ECM_LN	3,685,000	16,599,054.81	
ENEL SPA	7144569	ENEL_IM	1,525,000	11,274,007.35	
ENI SPA	7145056	ENI_IM	960,000	12,293,307.15	
EXEDY CORPORATION	6250412	7278_JP	500,000	2,721,982.05	
FAIRFAX HOLDINGS LTD (JOHN)	6467074	FXJ_AU	4,720,115	8,302,799.17	
FIAT SPA DI RISP I	5748521	F_IM	1,000,000	9,288,287.11	
FLUGHAFEN WIEN AG	4359690	FLU_AV	120,000	3,957,190.94	
FORTIS	7266139	FORB_BB	650,000	17,067,765.76	
FOSTERS BREWING GR	6349268	FGL_AU	2,700,000	9,371,884.67	
FRASER + NEAVE LTD	B17NLV6	FNN_SP	3,922,500	3,975,712.01	
FUJI HEAVY INDUSTRIES LTD	6356406	7270_JP	2,400,000	12,882,685.20	
GEA GROUP	4557104	G1A_GY	1,160,000	14,182,273.49	
GLAXOSMITHKLINE	0925288	GSK_LN	900,000	20,355,309.82	
HASEKO CORP Y50	6414401	1808_JP	4,150,000	14,168,700.38	
HEIDELBERGER DRUCKMASCHINEN	5367227	HDD_GY	460,000	10,409,779.63	
HONG KONG ELECTRIC HKD1	6435327	6_HK	3,464,500	13,751,025.61	
IMPERIAL CHEM INDS	0459497	ICI_LN	1,638,423	5,283,262.37	
INTESA SANPAOLOA SPA	4076836	ISP_IM	2,878,599	9,051,752.65	
J S GROUP CORPORATION	6900212	5938_JP	724,200	10,069,280.78	
KINROSS GOLD CORP	B03Z841	K_CN	2,450,000	16,068,760.23	
KONINKLIJKE DSM NV	B0HZL93	DSM_NA	360,000	7,517,121.01	
MARUI CO Y50	6569527	8252_JP	2,038,200	27,681,541.19	
MATSUSHITA ELC IND	6572707	6752_JP	718,000	12,121,972.80	
MCGUIGAN SIMEON WINES	6130677	MGW_AU	7,175,210	15,733,836.04	
MICHELIN (CGDE)	4588364	ML_FP	255,000	9,442,492.22	
MINISTOP CO	6583851	9946_JP	195,000	2,688,582.60	
MITSUBISHI HVY IND	6597067	7011_JP	2,667,200	9,973,931.57	
NATL AUSTRALIA BK	6624608	NAB_AU	600,000	13,393,520.76	
NEWMONT MINING CORP - CHESS	6509772	NEM_AU	4,000,000	5,152,186.37	
NIPPON EXPRESS CO	6642127	9062_JP	4,500,000	23,153,205.54	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-EAFEVAL			EAFE VALUE		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
NIPPON PAINT CO LTD	6640507	4612_JP	2,650,000	6,718,049.43	
NIPPON TEL+TEL CP	6641373	9432_JP	900	4,941,977.71	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	674,500	4,828,118.16	
NORTHERN FOODS	0646608	NFDS_LN	7,300,000	12,191,038.49	
NOVARTIS AG CHF 20	7103065	NOVN_VX	290,000	11,027,937.73	
NTT DOCOMO INC	6129277	9437_JP	8,695	21,859,350.75	
OCE NV NLG1	5446751	OCE_NA	1,065,000	10,269,219.24	
OMRON CORP Y50	6659428	6645_JP	530,000	7,934,668.60	
PHILIPS ELECTRONICS	5986622	PHIA_NA	453,699	13,639,477.64	
PRAKTIKER BAU-UND HEIMWERK	B0P7049	PRA_GY	595,000	16,404,582.03	
PROSPERITY REIT	B0PVB7	808_HK	35,937	11,355.89	
RENTOKIL INITIAL O	B082RF1	RTO_LN	7,000,000	20,422,796.03	
REPSOL - YPF, SA	5669354	REP_SM	545,000	8,671,907.46	
RIO TINTO PLC	0718875	RIO_LN	200,000	3,603,929.90	
ROCHE HLDGS AG GEN	7110388	ROG_VX	80,000	7,285,433.68	
ROLL-ROYCE GROUP B SHS ENT	B035090	RR/BE_LN	112,302,000	0.00	
ROLLS-ROYCE GROUP PLC	3283648	RR/_LN	3,060,000	4,761,719.82	
ROYAL BK SCOT GBP	0754783	RBS_LN	600,000	19,826,691.29	
SCHNEIDER ELECTRIC	4834108	SU_FP	115,000	6,097,843.24	
SCOT POWER PLC 0.5	B125RK8	SPW_LN	675,000	5,627,965.74	
SEKISUI HOUSE Y50	6793906	1928_JP	1,150,000	10,183,893.86	
SEVEN & I HOLDINGS CO.	B0FS5D6	3382_JP	520,000	18,331,037.22	
SIEMENS AG DEM 5.0	5727973	SIE_GY	155,000	9,076,800.55	
SINGAPORE AIRLINES	6811734	SIA_SP	660,000	5,099,769.40	
SINGAPORE TELECOMM	B02PY22	ST_SP	4,275,000	6,843,349.31	
SONY CORP JPY50	6821506	6758_JP	455,000	15,992,440.01	
ST. IVES PLC	0768900	SIV_LN	5,213,741	23,045,954.65	
SUMITOMO OSAKA CMT	6858548	5232_JP	5,250,000	13,945,166.51	
SUMITOMO TRUST+BKG JPY 50.0	6859002	8403_JP	2,400,000	13,998,143.91	
SUN HUNG KAI PROPE	6859927	16_HK	1,519,300	10,949,591.52	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-EAFEVAL EAFE VALUE					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
SWISS REINSURANCE	7189816	RUKN_VX	289,999	23,439,269.75	
SYNGENTA CHF	4356646	SYNN_VX	94,000	5,180,551.53	
TAKEDA PHARMACEUTICAL COMPANY	6870445	4502_JP	227,400	9,342,286.37	
TELECOM CORP OF NEW ZEALAND	6881436	TEL_NZ	7,050,000	18,397,272.24	
TELEFONICA SA	5732524	TEF_SM	785,200	8,467,402.26	
TOKYO GAS CO Y50	6895448	9531_JP	2,076,000	5,688,772.18	
TOTAL SA	B15C557	FP_FP	338,800	9,322,095.43	
TOTO Y50	6897466	5332_JP	965,000	7,600,404.42	
UBS AG-REG	B18YFJ4	UBSN_VX	500,000	11,787,100.33	
UNICREDITO ITALIAN	4232445	UC_IM	2,200,000	9,772,698.94	
UPM-KYMMENE CORP F	5051252	UPM1V_FH	625,000	9,154,395.23	
UTD UTILITIES ORD	0646233	UU/_LN	1,594,444	9,423,639.45	
VALEO FRF20	4937579	FR_FP	305,000	12,934,803.33	
VODAFONE GROUP	B16GWD5	VOD_LN	7,218,750	24,222,412.21	
WEIR GROUP	0946580	WEIR_LN	1,000,000	3,782,042.72	
WESDOME GOLD MINES LTD	B0Y90N5	WDO_CN	2,500,000	4,802,414.16	
INTERNATIONAL COMMON STOCKS TOTAL			313,369,732	1,149,065,574.81	
Instrument: INTF INTERNATIONAL FUNDS					
EAFE VALUE	IL-EAFEVAL		2,012,853	201,285,291.81	
INTERNATIONAL FUNDS TOTAL			2,012,853	201,285,291.81	
EAFE VALUE TOTAL			315,382,585	1,350,350,866.62	2,033,550,297.16

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-LAZAR TRANSITION ACCOUNT					
Instrument: CTRY COUNTRY FUNDS - CLOSED END					
ISRAEL FUND	0457242	ISR_LN	571,389	0.00	
COUNTRY FUNDS - CLOSED END TOTAL			571,389	0.00	
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
ADVANTECH CO LTD	6202673	2395_TT	1	0.00	
BRASIL TELECOM	2880385	BRTO4_BZ	1,921,077	0.00	
CIA VALE DO RIO DO	B011X91	VALE_BZ	83,300	0.00	
TELECOM ASIA RTS	94F1516	94F1516	535,516	0.00	
YULON MOTOR COMPANY	6988597	2201_TT	1	0.00	
INTERNATIONAL COMMON STOCKS TOTAL			2,539,895	0.00	
Instrument: INTF INTERNATIONAL FUNDS					
LAZARD FRERES - LQR	IL-LAZ		5,510	551,035.10	
INTERNATIONAL FUNDS TOTAL			5,510	551,035.10	
TRANSITION ACCOUNT TOTAL			3,116,794	551,035.10	586,131.16

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN			INTERNAL EAFE TOPDOWN		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
A P MOLLER MAERSK A/S	4253048	MAERSKB_DC	529	2,525,067.97	
AEGON NV	5927375	AGN_NA	18,523	715,133.42	
ALLIANZ AG NPV(REG	5231485	ALV_GY	9,500	2,586,325.08	
ALLIED IRISH BANKS	4020684	ALBK_ID	497,464	5,023,169.33	
ASSIC GENERALI SPA	4056719	G_IM	22,275	572,623.94	
ASTRAZENECA GBP 0.	0989529	AZN_LN	65,334	2,428,919.26	
BARCLAYS PLC ORD G	3134865	BARC_LN	256,040	1,614,543.87	
BAYER AG COM NPV	5069211	BAY_GY	25,500	1,062,326.04	
BNP PARIBAS	7309681	BNP_FP	24,624	885,754.62	
BOEHLER-UDDEHOLM A	4121305	BUD_AV	23,600	246,123.69	
BP AMOCO	0798059	BP/_LN	742,115	5,507,129.66	
BT GROUP	3091357	BT/A_LN	200,304	1,608,236.05	
CANON INC JPY50	6172323	7751_JP	97,500	1,728,924.45	
CAPITALAND LIMITED	6309303	CAPL_SP	631,469	762,836.51	
CAPITALCOMMERCIAL TRUST	B011YD2	CCT_SP	126,293	133,354.28	
CARLSBERG A/S	4169219	CARLB_DC	7,400	295,775.97	
CARREFOUR EUR 2.5	5641567	CA_FP	16,848	964,330.49	
CHARTERED SEMICONDUCTOR	6180917	CSM_SP	301,834	755,413.30	
CHEUNG KONG(HLDGS)	6190273	1_HK	62,000	682,926.32	
CIA VALE DO RIO DO	B011X91	VALE_BZ	8,684	0.00	
CITY DEVELOPMENTS	6197928	CIT_SP	407,300	1,742,989.59	
CREDIT SUISSE GROUP	7171589	CSGN_VX	20,883	949,566.60	
CRH	4182249	CRH_ID	250,583	3,371,008.76	
DAIMLERCHRYSLER AG	5529027	DCX_GY	25,500	1,770,876.93	
DANISCO A/S	4155586	DCO_DC	14,200	601,763.75	
DANSKE BANK	4588825	DANSKE_DC	126,000	1,414,017.79	
DBS GROUP HOLDINGS	6175203	DBS_SP	491,359	3,736,406.99	
DELHAIZE-LE LION N	4262118	DELB_BB	20,589	1,197,999.10	
DEN NORSKE BANK NO	4263304	DNBNOR_NO	187,000	811,223.34	
DEUTSCHE BANK AG O	5750355	DBK_GY	10,500	665,174.76	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN INTERNAL EAFE TOPDOWN					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
DEUTSCHE TELEKOM D	5842359	DTE_GY	63,300	2,908,340.22	
DIAGEO ORD GBP 28.	0237400	DGE_LN	84,362	846,695.96	
E.ON AG	4942904	EOA_GY	22,400	1,205,422.74	
EAST JAPAN RAILWAY	6298542	9020_JP	309	1,679,776.91	
ENI SPA	7145056	ENI_IM	64,500	747,769.60	
ERSTE BANK DER OESTER SPARK	5289837	EBS_AV	66,300	888,892.20	
FLUGHAFEN WIEN AG	4359690	FLU_AV	7,601	293,646.79	
FORTIS	7266139	FORB_BB	234,987	6,743,752.72	
GKN ORSH 0.5GBP	3064650	GKN_LN	42,431	453,733.72	
GLAXOSMITHKLINE	0925288	GSK_LN	230,279	5,296,791.48	
GPE BRUX LAMBERT	7097328	GBL_BB	41,656	1,924,668.73	
GROUP DANONE ORD	B018SX1	BN_FP	11,662	747,235.07	
HANG SENG BANK HK	6408374	11_HK	33,800	421,926.71	
HAW PAW CORP LTD S	6415523	HPAR_SP	17,159	33,668.22	
HITACHI Y50	6429104	6501_JP	380,000	3,640,545.01	
HONDA MOTOR CO COM	6435145	7267_JP	185,200	3,134,644.60	
HONG KONG ELECTRIC HKD1	6435327	6_HK	122,000	390,526.60	
HSBC HOLDINGS ORD	0540528	HSBA_LN	330,611	3,298,820.82	
HUTCHISON TELECOMMUNICATIONS	B032D70	2332_HK	906	670.06	
HUTCHISON WHAMPOA	6448068	13_HK	68,000	655,574.26	
INBEV	4755317	INB_BB	61,459	2,048,156.02	
INDEPENDENT NEWS & MEDIA	4699103	INWS_ID	266,112	1,021,733.98	
ING GROEP NV NLG1	7154182	INGA_NA	35,265	1,164,320.52	
IRISH LIFE & PERMANENT	4455253	IPM_ID	133,281	1,261,382.00	
KBC GROUP	4497749	KBC_BB	98,033	4,816,648.34	
KEPPEL CORP ORD SG	6490263	KEP_SP	268,100	592,651.92	
KERRY GROUP PLC-A	4519579	KYG_ID	74,102	932,857.58	
LANXESS	B05M8B7	LXS_GY	2,550	49,345.75	
LLOYDS TSB GROUP O	0870612	LLOY_LN	179,923	1,950,096.13	
L"OREAL FRF10	4057808	OR_FP	9,268	447,798.63	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN INTERNAL EAFE TOPDOWN					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
MATSUSHITA ELC IND	6572707	6752_JP	233,000	4,870,895.67	
MAYR-MELNHOF KARTO	4563640	MMK_AV	6,200	296,865.14	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	434	6,402,421.75	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	536	5,364,704.60	
MUNCHENER RUCKVS	5294121	MUV2_GY	3,100	650,776.30	
NESTLE SA CHF	7123870	NESN_VX	10,718	1,887,967.69	
NIPPON TEL+TEL CP	6641373	9432_JP	267	2,530,596.42	
NOKIA(AB)OY EUR0.2	5902941	NOK1V_FH	1,183,976	16,472,410.26	
NOMURA HOLDINGS, INC.	6643108	8604_JP	221,000	4,149,560.04	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	319,900	2,426,565.74	
NORSKE SKOGINDUSTRIER ASA	7070396	NSG_NO	26,435	400,663.30	
NOVARTIS AG CHF 20	7103065	NOVN_VX	76,799	2,812,071.77	
NOVO NORDISK A/S-B	7077524	NOVOB_DC	118,285	2,833,243.79	
NOVOZYMES A/S-B	4658535	NZYM_B_DC	15,000	175,584.54	
OEST ELEKTRIZITATS	4661607	VER_AV	139,000	1,869,506.67	
OMV AG AUSH100	4651459	OMV_AV	185,000	1,585,124.25	
ORKLA ASA NWKR 6.2	5459715	ORK_NO	52,600	952,173.87	
OVERSEAS CHINESE BANKING CORP	B0F9V20	OCBC_SP	844,920	2,866,072.25	
PHILIPS ELECTRONICS	5986622	PHIA_NA	29,037	983,978.14	
ROCHE HLDGS AG GEN	7110388	ROG_VX	22,050	2,067,390.63	
ROYAL BK SCOT GBP	0754783	RBS_LN	64,455	983,361.38	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	67,030	2,032,768.04	
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	62,063	1,770,024.78	
SAMPO-LEONIA INSURANCE COMPANY	5226038	SAMAS_FH	85,250	558,810.28	
SANOFI-AVENTIS	5671735	SAN_FP	21,437	1,027,437.05	
SAP AG	4846288	SAP_GY	32,400	1,048,448.22	
SIEMENS AG DEM 5.0	5727973	SIE_GY	18,300	983,600.85	
SINGAPORE AIRLINES	6811734	SIA_SP	473,300	3,565,994.70	
SINGAPORE PRESS HO	B012899	SPH_SP	753,100	2,279,492.05	
SINGAPORE TECH ENG	6043214	STE_SP	1,012,800	1,345,856.07	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN INTERNAL EAFE TOPDOWN					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
SINGAPORE TELECOMM	B02PY22	ST_SP	2,367,937	3,091,122.22	
SOLVAY SA NPV	4821100	SOLB_BB	27,431	1,629,349.22	
SONY CORP JPY50	6821506	6758_JP	74,100	3,435,310.77	
STORA ENSO OY J-R	5072673	STERV_FH	84,800	1,018,910.48	
STOREBRAND ASA NOK	4852832	STB_NO	66,600	474,394.54	
SUEZ EUR	7118047	SZE_FP	93,240	5,349,834.99	
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP	488	6,252,504.09	
SUN HUNG KAI PROPE	6859927	16_HK	68,000	636,214.67	
SWISS REINSURANCE	7189816	RUKN_VX	5,502	500,455.81	
SWISSCOM AG CHF25(	5533976	SCMN_VX	1,673	570,682.49	
TAKEDA PHARMACEUTICAL COMPANY	6870445	4502_JP	96,000	3,510,375.03	
TELECOM ITALIA SPA	7634394	TIT_IM	11,073	22,082.92	
TELENOR ASA	4732495	TEL_NO	421,098	1,798,238.68	
TELIASONERA	5978384	TLSN_SS	463,148	7,932,289.27	
TESCO PLC	0884709	TSCO_LN	310,301	869,078.54	
TIETOENATOR CORP OYJ	5479702	TIE1V_FH	46,010	1,366,746.04	
TOKYO ELEC POWER Y	6895404	9501_JP	116,500	2,746,241.65	
TOMRA SYSTEMS ASA	4730875	TOM_NO	42,750	673,127.39	
TOTAL SA	B15C557	FP_FP	69,824	1,688,951.89	
TOYOTA MOTOR CORP	6900643	7203_JP	287,700	8,454,596.09	
UBS AG-REG	B18YFJ4	UBSN_VX	95,546	2,224,757.63	
UCB ORD BEF	5596991	UCB_BB	47,388	1,813,543.28	
UNICREDITO ITALIAN	4232445	UC_IM	122,000	543,558.29	
UNILEVER NV CERT.	B12T3J1	UNA_NA	32,898	640,093.17	
UOL GROUP	6916781	UOB_SP	419,726	2,722,798.16	
UPM-KYMMENE CORP F	5051252	UPM1V_FH	133,960	1,812,224.32	
UTD O/S LAND SG 1	6916844	UOL_SP	41,972	42,891.68	
VESTAS WIND SYSTEMS A/S	5964651	VWS_DC	20,000	619,920.48	
VIVENDI UNIVERSAL EUR	4834777	VIV_FP	11,615	481,942.91	
VODAFONE GROUP	B16GWD5	VOD_LN	2,056,705	7,997,857.34	

Monthly Market

As Of 12/31/2006

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-PAN INTERNAL EAFE TOPDOWN					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
WIENERBERGER BAUST	5699373	WIE_AV	53,700	1,152,275.00	
YARA INTERNATIONAL ASA	7751259	YAR_NO	63,980	283,841.40	
ZURICH FINANCIAL SERVICES CHF10	5983816	ZURN_VX	3,287	1,579,272.57	
INTERNATIONAL COMMON STOCKS TOTAL			21,662,650	247,087,884.40	
Instrument: INTF INTERNATIONAL FUNDS					
PANAGORA - LQR	IL-PAN		3	291.86	
INTERNATIONAL FUNDS TOTAL			3	291.86	
Instrument: INTL WARRANT INTERNATIONAL WARRANT					
SUEZ LYONNAISE DES EAUX STRIP	5519299	LYSV_BB	78,000	0.00	
INTERNATIONAL WARRANT TOTAL			78,000	0.00	
INTERNAL EAFE TOPDOWN TOTAL			21,740,653	247,088,176.26	423,607,796.20

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
3 I GROUP	B16PV02	III_LN	308,460	4,960,755.06	
ABB LIMITED CHF2.50	7108899	ABBN_VX	58,091	604,121.05	
ACCOR FRF100	5852842	AC_FP	6,332	265,815.67	
ACERGY	5258246	ACY_NO	114,700	948,599.97	
ACERINOX SA	B01ZVZ5	ACX_SM	56,681	1,588,138.88	
ACOM CO Y50	6049784	8572_JP	7,520	563,939.51	
ACS ACTIVIDADES	B01FLQ6	AAD_LN	66,624	3,734,482.17	
ADIDAS AG	4031976	ADS_GY	42,174	1,702,379.27	
AGFA GEVAERT NV	5689051	AGFB_BB	48,577	958,661.86	
AGNICO-EAGLE MINES	2009823	AEM_CN	6,400	277,757.28	
AIFUL CORP JPY 50	6019419	8515_JP	148,500	5,596,695.83	
AIR FRANCE	4916039	AF_FP	84,007	2,119,271.93	
AIR LIQUIDE	4011406	AI_FP	23,903	4,744,621.86	
ALCAN ALUMINIUM LTD	2013200	AL_CN	11,300	427,450.00	
ALCATEL EUR 2.0	5975006	ALU_FP	64,904	869,234.92	
ALFRESA HOLDINGS	6687214	2784_JP	6,600	430,791.60	
ALLGREEN PROPERTIES	6153629	AG_SP	580,000	502,843.21	
ALLIANCE BOOTS PLC	B0P7Y25	AB/_LN	40,713	574,298.90	
ALLIANZ AG NPV(REG	5231485	ALV_GY	65,212	7,888,033.48	
ALLIED IRISH BANKS	4020684	ALBK_ID	43,631	744,032.34	
ALPS ELECTRIC CO Y	6021500	6770_JP	29,600	442,872.34	
ALSTOM RGPT	B0DJ8Q5	ALO_FP	14,814	1,822,665.74	
ALUMINA LTD	6954985	AWC_AU	15,658	70,263.44	
AMADA CO Y50	6022105	6113_JP	74,000	284,407.23	
AMCOR ORD NPV	6066608	AMC_AU	13,390	78,396.70	
AMP ORD AUD3	6709958	AMP_AU	30,425	166,214.39	
ARISTOCRAT LEISURE LIMITED	6253983	ALL_AU	4,646	40,515.79	
ASAHI BREWERIES Y5	6054409	2502_JP	82,000	1,073,434.80	
ASAHI GLASS CO JPY	6055208	5201_JP	42,100	440,742.59	
ASAHI KASEI CORPORATION	6054603	3407_JP	97,000	649,770.76	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
ASSIC GENERALI SPA	4056719	G_IM	136,001	5,548,588.44	
ASTRAZENECA GBP 0.	0989529	AZN_LN	72,824	2,878,060.14	
AUSTRALIA + NEW ZEALAND BANK GROUP	6065586	ANZ_AU	38,150	612,299.24	
AXA EUR 2.29	7088429	CS_FP	278,297	7,678,710.79	
BANCA MONTE DEI PASCHI SIENA	7128541	BMPS_IM	225,982	1,347,670.97	
BANCHE POPOLARI UNITE	7622225	BPU_IM	171,697	4,736,139.30	
BANCO BILBAO - BBVA	5501906	BBVA_SM	430,472	10,496,148.07	
BANCO BPI SA	5721759	BPIN_PL	148,724	1,104,983.20	
BANCO COMERCIAL PORTUGUES	5812493	BCP_PL	520,775	1,598,499.80	
BANCO ESPIRITO SANTO	4058061	BESNN_PL	81,106	1,245,895.79	
BANCO POPOLARE DI VERONA	7378261	BPVN_IM	101,927	2,805,269.51	
BANCO POPULAR	B0BV6K3	POP_SM	294,660	5,296,955.71	
BANK OF IRELAND	3070732	BKIR_ID	49,134	701,709.99	
BANK OF MONTREAL	2076009	BMO_CN	23,100	1,088,789.37	
BANK OF NOVA SCOTIA	2076281	BNS_CN	46,200	1,585,051.82	
BARCLAYS PLC ORD G	3134865	BARC_LN	449,067	2,851,957.82	
BARRICK GOLD CORP	2024644	ABX_CN	21,811	439,029.60	
BASF AG DEM ORD SH	5086577	BAS_GY	101,825	5,183,857.00	
BAYER AG COM NPV	5069211	BAY_GY	114,516	3,019,975.09	
BCA POP DI MILANO	4072168	BPM_IM	118,141	1,552,640.98	
BCE INC	B188TH2	BCE_CN	10,065	238,660.41	
BCO SANTANDER CENTAL HISP	5705946	SAN_SM	643,249	11,980,083.31	
BEKAERT SA NPV	5827431	BEKB_BB	17,592	1,667,115.08	
BG GROUP ORD	0876289	BG/_LN	244,245	931,118.32	
BHP LIMITED	6144690	BHP_AU	65,722	836,260.96	
BHP STEEL LTD	6533232	BSL_AU	10,716	70,800.73	
BIC FRF 25.0	5298781	BB_FP	9,578	561,201.37	
BILLITON PLC	0056650	BLT_LN	180,584	875,245.02	
BNP PARIBAS	7309681	BNP_FP	167,269	13,313,376.01	
BOEHLER-UDDEHOLM A	4121305	BUD_AV	14,962	598,481.48	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
BORAL LIMITED	6218670	BLD_AU	10,310	55,564.32	
BOUYGUES	4002121	EN_FP	99	3,680.86	
BP AMOCO	0798059	BP/_LN	980,470	7,108,750.37	
BRAMBLES INDS LTD	B1FJ0C0	BXB_AU	24,987	144,632.33	
BRIDGESTONE CORP J	6132101	5108_JP	27,900	429,230.75	
BRISA AUTO ESTRADAS	5803925	BRISA_PL	81,157	857,243.12	
BRIT AMER TOBACCO	0287580	BATS_LN	120,879	1,037,081.99	
BRITISH AEROSPACE	0263494	BA/_LN	382,390	1,913,921.65	
BRITISH LAND CO OR	0136701	BLND_LN	104,829	2,695,732.12	
BRITISH SKY BROADC	0141192	BSY_LN	182,037	1,831,630.09	
BROOKFIELD ASSET MANAGEMENT	2092599	BAM/LV/A_CN	23,600	844,152.28	
BT GROUP	3091357	BT/A_LN	662,354	3,570,320.78	
BURBERRY GROUP	3174300	BRBY_LN	213,832	1,780,619.77	
CAMECO CORP	2166160	CCO_CN	9,000	132,685.80	
CAN IMPERIAL BK OF COMMERCE	2170525	CM_CN	10,100	850,979.57	
CANADIAN NATL RAILWAY CO	2180632	CNR_CN	15,900	384,627.10	
CANADIAN NATURAL RESOURCES	2171573	CNQ_CN	16,100	336,761.43	
CANADIAN PACIFIC RAILWAY LTD	2793115	CP_CN	7,200	207,001.97	
CANON INC JPY50	6172323	7751_JP	139,200	4,941,424.47	
CANON MARKETING JAPAN INC	6172453	8060_JP	44,000	915,826.54	
CAP GEMINI FRF 40.	4163437	CAP_FP	12,743	762,211.18	
CAPITALAND LIMITED	6309303	CAPL_SP	587,000	1,121,482.36	
CAPITALIA SPA	7154609	CAP_IM	280,094	2,400,141.39	
CAPITAMALL TRUST	6420129	CT_SP	253,000	389,105.02	
CARREFOUR EUR 2.5	5641567	CA_FP	37,842	2,218,296.46	
CASINO GUICH-PERR	4178419	CO_FP	15,585	1,433,921.45	
CATHAY PACIFIC AIR	6179755	293_HK	62,000	113,089.49	
CENTRICA 5.55P	B033F22	CNA_LN	325,733	1,644,669.00	
CGU ORD 25P(SICOVA	0216238	AV/_LN	197,997	2,185,523.32	
CHEUNG KONG(HLDGS)	6190273	1_HK	65,000	679,104.16	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
CHUBU ELECTRIC POWER CO INC	6195609	9502_JP	73,600	1,478,737.97	
CI FINANCIAL INCOME FUND	B16TVF9	CIX-U_CN	30,900	699,960.05	
CIE DE ST. GOBAIN	7380482	SGO_FP	68,912	4,505,850.05	
CITY DEVELOPMENTS	6197928	CIT_SP	86,100	329,810.15	
CMB NPV	B04M8H4	CMB_BB	16,205	515,687.76	
CNP ASSURANCES	5543986	CNP_FP	39,350	3,398,391.86	
COFINIMMO	4177988	COFIT_BB	9,266	1,487,750.41	
COLES GROUP LTD	6209908	CGJ_AU	16,490	127,082.70	
COMMENWEALTH BK OF AUSTRALIS AUD	6215035	CBA_AU	22,745	580,699.14	
COMMERZBANK AG ORD NPV	4325538	CBK_GY	90,893	2,111,767.54	
COMPAGNIE FIN RICHEMONT	7151116	CFR_VX	20,869	812,831.83	
COMPASS GROUP	0533153	CPG_LN	390,755	2,075,430.45	
COMPUTERSHARE LIMITED	6180412	CPU_AU	11,959	54,054.99	
COMSYS HOLDINGS CORP	6687247	1721_JP	32,000	401,681.01	
CONTINENTAL AG NPV	4598589	CON_GY	30,132	2,209,508.91	
CREDIT AGRICOLE	7262610	ACA_FP	237,430	8,793,152.80	
CREDIT SUISSE GROUP	7171589	CSGN_VX	50,045	2,513,639.21	
CRH	4182249	CRH_ID	28,748	687,342.65	
CYCLE + CARRIAGE S	6242260	JCNC_SP	68,000	520,324.44	
DAI NIPPON PRINTNG	6250906	7912_JP	26,400	339,150.31	
DAIMLERCHRYSLER AG	5529027	DCX_GY	77,809	3,141,997.55	
DAIWA HOUSE INDS J	6251363	1925_JP	139,000	1,618,151.68	
DAIWA SECURITIES G	6251448	8601_JP	130,800	983,038.25	
DBS GROUP HOLDINGS	6175203	DBS_SP	502,600	4,932,684.63	
DCC PLC	4189477	DCC_ID	7,792	142,399.64	
DDI CORPORATION	6248990	9433_JP	417	2,555,736.38	
DELHAIZE-LE LION N	4262118	DELB_BB	28,870	1,029,478.66	
DEN NORSKE BANK NO	4263304	DNBNOR_NO	488,160	2,994,759.16	
DENSO CORP Y50	6640381	6902_JP	21,300	371,370.32	
DET NORSKE OLJESELSKAP ASA	B15GGN4	DNO_NO	412,000	702,846.23	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
DEUTSCHE BANK AG O	5750355	DBK_GY	96,253	7,025,757.50	
DEUTSCHE BOERSE AG	7021963	DB1_GY	15,397	1,158,158.14	
DEUTSCHE LUFTHANSA	5287488	LHA_GY	206,720	3,496,865.84	
DEUTSCHE TELEKOM D	5842359	DTE_GY	426,144	7,052,343.98	
DEXIA	7147610	DEXB_BB	343,546	5,749,986.57	
DIAGEO ORD GBP 28.	0237400	DGE_LN	251,383	2,564,255.02	
D'IETEREN TRADING	4247494	DIE_BB	2,679	819,050.28	
DIXONS GROUP ORD	0047245	DSGI_LN	499,646	1,878,885.80	
DOUGLAS HLDG AG DE	4596680	DOU_GY	2,766	107,671.34	
E*TRADE SECURITIES CO LTD	B03KLX6	8701_JP	1,379	1,333,545.00	
E.ON AG	4942904	EOA_GY	128,795	8,852,278.32	
EAST JAPAN RAILWAY	6298542	9020_JP	247	1,205,556.60	
EDP-ENERGIAS DE PORTUGAL SA	4103596	EDP_PL	719,085	2,831,083.97	
EISAI CO JPY50	6307200	4523_JP	6,300	164,089.53	
ELECTRIC POWER DEVELOPMENT C	B02Q328	9513_JP	142,800	4,113,328.01	
ELPIDA MEMORY INC	B035F62	6665_JP	47,600	1,433,979.06	
EMI GROUP PLC	0044473	EMI_LN	390,379	1,895,782.73	
ENBRIDGE INC	2466149	ENB_CN	11,000	241,128.15	
ENCANA CORP	2793193	ECA_CN	38,100	1,282,118.19	
ENDESA SA	5271782	ELE_SM	157,929	7,566,038.86	
ENEL SPA	7144569	ENEL_IM	865,263	8,098,822.99	
ENI SPA	7145056	ENI_IM	324,383	10,051,239.63	
ERSTE BANK DER OESTER SPARK	5289837	EBS_AV	21,601	1,184,299.93	
EURONAV SA	B04M8J6	EURN_BB	11,386	322,644.70	
EUROPEAN AERONAUTIC DEFENCE	4012250	EAD_FP	20,303	584,397.74	
EXPERIAN GROUP	B19NLV4	EXP_N_LN	57,193	371,621.96	
FIAT SPA DI RISP I	5748521	F_IM	88,191	1,287,303.13	
FLUGHAFEN WIEN AG	4359690	FLU_AV	4,526	442,597.40	
FOMENTO DE CONSTRUC Y CONTRA	5787115	FCC_SM	30,806	3,163,162.56	
FONDIARIA-SAI SPA	5975987	FSA_IM	12,252	518,688.82	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
FORTIS	7266139	FORB_BB	555,067	13,145,236.91	
FOSTERS BREWING GR	6349268	FGL_AU	34,483	144,474.28	
FRANCE TELECOM FRF	5176177	FTE_FP	187,963	5,030,309.78	
FRASER + NEAVE LTD	B17NLV6	FNN_SP	837,000	1,539,725.35	
FRESENIUS MEDICAL CARE AG & CO	5129074	FME_GY	15,383	1,678,293.73	
FRIENDS PRO PLC	3055977	FP/_LN	547,584	1,882,469.05	
FRONTLINE LTD	5561052	FRO_NO	68,700	2,016,287.85	
FUJI ELECTRIC HOLDINGS CO LT	6356365	6504_JP	330,000	1,519,527.91	
FUJIFILM HOLDINGS CORP	6356525	4901_JP	118,800	4,857,681.60	
FUJIKURA JPY50	6356707	5803_JP	151,000	1,733,234.70	
FUJITSU NEW JPY50	6356945	6702_JP	188,997	1,161,160.70	
GALLAHER GROUP ORD	0383369	GLH_LN	57,825	907,924.76	
GAS NATURAL SDG-E	5650422	GAS_SM	27,837	1,170,165.40	
GECINA ORD FRF 100	7742468	GFC_FP	18,668	2,561,626.00	
GENERAL PROPERTY GROUP	6365866	GPT_AU	114,265	330,857.92	
GIVAUDAN	5980613	GIVN_VX	1,098	889,777.97	
GKN ORSH 0.5GBP	3064650	GKN_LN	346,039	1,885,798.10	
GLAXOSMITHKLINE	0925288	GSK_LN	268,974	5,935,396.18	
GOLDEN OCEAN GROUP LTD	B05MT81	GDOCF	94,800	50,079.81	
GPE BRUX LAMBERT	7097328	GBL_BB	46,912	3,177,750.69	
GREAT-WEST LIFE CO	2384951	GWO_CN	9,200	186,917.83	
GROUP DANONE ORD	B018SX1	BN_FP	33,933	3,710,728.40	
GUNZE Y50	6398709	3002_JP	137,000	795,519.57	
HAKUHODO DY HOLDINGS INC	B05LZ02	2433_JP	24,600	1,543,384.94	
HANKYU DEPT STORES	6408705	8242_JP	53,000	432,250.43	
HANSON ORD GBP2	3351608	HNS_LN	156,937	1,997,562.46	
HBOS PLC	3058750	HBOS_LN	260,131	3,221,827.04	
HENDERSON LAND DEVELOPMENT	6420538	12_HK	56,000	290,880.71	
HENKEL KGAA-VORZUG	5076705	HEN3_GY	11,914	1,499,410.81	
HOKKAIDO ELECTRIC POWER	6431325	9509_JP	132,400	2,831,256.76	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
HOLCIM LTD-B	7110753	HOLN_VX	16,851	1,268,598.00	
HOME RETAIL GROUP	B19NKB7	HOME_LN	57,193	234,491.31	
HONDA MOTOR CO COM	6435145	7267_JP	142,220	3,191,348.72	
HONG KONG ELECTRIC HKD1	6435327	6_HK	22,000	98,777.90	
HOPEWELL HLDGS HKD	6140290	54_HK	45,000	134,262.11	
HSBC HOLDINGS ORD	0540528	HSBA_LN	673,395	7,040,894.60	
HUSKY ENERGY INC	2623836	HSE_CN	21,300	1,287,302.98	
HUTCHISON WHAMPOA	6448068	13_HK	51,000	468,346.86	
HYPO REAL ESTATE	7681248	HRX_GY	28,691	601,460.75	
IBERDROLA SA	4424640	IBE_SM	57,458	2,600,972.31	
IGM FINANCIAL INC	2469375	IGM_CN	4,800	130,886.01	
IMMOFINANZ AG	5679911	IIA_AV	285,841	2,869,209.08	
IMPERIAL CHEM INDS	0459497	ICI_LN	291,079	1,852,207.27	
IMPERIAL OIL LTD	2454241	IMO_CN	14,400	263,803.92	
INBEV	4755317	INB_BB	86,669	2,371,479.24	
INDEX CORP	6335900	4835_JP	2,462	1,839,357.60	
INDITEX	7111314	ITX_SM	986	50,367.63	
INPEX HOLDINGS INC	B10RB15	1605_JP	72	591,065.22	
INSURANCE AUSTRALIA GROUP	6271026	IAQ_AU	25,534	116,666.28	
INTERCONTINENTAL HOTELS GROUP	B128LQ1	IHG_LN	110,112	1,695,400.66	
INTESA SANPAOLO SPA	4076847	ISPR_IM	334,020	2,021,177.33	
INTESA SANPAOLOA SPA	4076836	ISP_IM	499,028	2,181,068.44	
IRISH LIFE & PERMANENT	4455253	IPM_ID	16,157	258,331.44	
ITOCHU CORP Y50	6467803	8001_JP	213,600	1,067,420.60	
ITOCHU TECHNO-SCIENCE CORP	6200194	4739_JP	11,100	535,954.52	
J S GROUP CORPORATION	6900212	5938_JP	80,800	1,481,919.91	
JAMES HARDIE INDUSTRIES NV	6412977	JHX_AU	6,074	29,785.05	
JFE HOLDINGS INC	6543792	5411_JP	173,400	6,329,549.97	
JOYO BANK Y50	6479767	8333_JP	173,000	960,432.78	
KANSAI ELEC POWER	6483489	9503_JP	350,100	9,014,642.38	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
KBC GROUP	4497749	KBC_BB	88,240	5,916,143.11	
KEIO ELECTRIC RAILWAY CO LTD	6487362	9008_JP	149,000	841,692.01	
KEPPEL CORP ORD SG	6490263	KEP_SP	181,800	1,302,499.86	
KEPPEL LAND LIMITED	6853468	KPLD_SP	99,000	237,263.49	
KERRY GROUP PLC-A	4519579	KYG_ID	15,008	320,057.03	
KINGFISHER PLC	3319521	KGF_LN	428,343	1,914,556.39	
KINGSPAN GROUP	4491235	KSP_ID	8,610	59,214.30	
KIRIN BREWERY CO C	6493745	2503_JP	99,500	866,424.77	
KLEPIERRE	7582556	LI_FP	7,581	737,961.31	
KOBE STEEL	6496023	5406_JP	178,600	440,739.37	
KOMATSU Y50	6496584	6301_JP	95,100	527,191.92	
K-REIT ASIA	B12RQH4	KREIT_SP	80,000	50,193.63	
KUBOTA CORP Y50	6497509	6326_JP	139,000	718,484.45	
KYUSHU ELECTRIC POWER	6499806	9508_JP	420,300	10,015,726.53	
LAFARGE FF25(REGD)	4502706	LG_FP	52,843	6,112,320.82	
LAND SECURITIES GP	3180943	LAND_LN	39,714	574,626.48	
LEGAL + GENERAL OR	0560399	LGEN_LN	827,224	1,954,780.62	
LINDE AG	5740817	LIN_GY	25,835	1,658,599.77	
LLOYDS TSB GROUP O	0870612	LLOY_LN	392,394	3,436,244.38	
LOBLAW COMPANIES LTD	2521800	L_CN	3,600	183,788.52	
LVMH MOET-HENNESSY	4061412	MC_FP	23,299	1,619,262.50	
MACQUARIE BANK LIMITED	6551353	MBL_AU	3,090	109,626.18	
MACQUARIE INFRASTRUCTURE GRP	6456942	MIG_AU	53,386	166,498.87	
MAGNA INTERNATIONAL INC-CL A	2554475	MG/A_CN	3,400	247,123.37	
MANULIFE FINANCIAL CORP	2492519	MFC_CN	132,200	3,907,541.07	
MARKS+ SPENCER ORD	3127489	MKS_LN	285,681	1,579,742.70	
MARUBENI CORP JPY5	6569464	8002_JP	246,600	1,036,735.46	
MATSUSHITA ELC IND	6572707	6752_JP	176,400	2,363,018.31	
MAYNE PHARMA LTD	B0PPC70	MYP_AU	9,649	0.00	
MEINL EUROPEAN LAND LTD	7515864	MEL_AV	59,074	1,419,130.63	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
METRO AG NPV	5041413	MEO_GY	23,218	965,733.32	
MICHELIN (CGDE)	4588364	ML_FP	16,181	1,123,873.39	
MILLEA HOLDINGS INC	6513126	8766_JP	68,000	1,784,090.33	
MITSUBISHI CORP Y5	6596785	8058_JP	134,400	1,804,381.18	
MITSUBISHI ELEC CP	6597045	6503_JP	302,200	1,764,975.24	
MITSUBISHI ESTATE	6596729	8802_JP	83,000	2,126,626.92	
MITSUBISHI HVY IND	6597067	7011_JP	369,000	1,663,939.85	
MITSUBISHI MATERLS	6597089	5711_JP	18,000	86,647.16	
MITSUBISHI UFJ FINANCIAL CORP	6335171	8306_JP	640	5,275,453.13	
MITSUMI + CO JPY50	6597302	8031_JP	225,500	2,007,749.67	
MITSUMI FUDOSAN CO	6597603	8801_JP	88,000	990,591.75	
MITSUMI MARINE AND	6870122	8752_JP	78,000	535,757.94	
MITTAL STEEL CO NV	5295254	MT_NA	91,651	2,685,660.53	
MIZUHO FINANCIAL GROUP	6591014	8411_JP	712	2,914,886.08	
MOBISTAR	5541979	MOBB_BB	2,731	206,779.79	
MUNCENER RUCKVS	5294121	MUV2_GY	43,326	5,509,979.95	
NATIONAL BANK OF CANADA	2077303	NA_CN	6,100	217,646.30	
NATIONAL GRID GROU	B08SNH3	NG/_LN	411,606	3,701,570.66	
NATL AUSTRALIA BK	6624608	NAB_AU	24,784	549,565.49	
NEPTUNE ORIENT LNS	6628859	NOL_SP	1,351,000	2,067,256.42	
NESTLE SA CHF	7123870	NESN_VX	9,664	2,725,887.62	
NEW WORLD DEVEL CO	6633767	17_HK	96,000	142,874.77	
NEWCREST MINING LIMITED	6637101	NCM_AU	8,721	108,637.60	
NEXEN INC	2172219	NXY_CN	10,100	214,613.90	
NEXT PLC	3208986	NXT_LN	30,200	388,135.24	
NIKKO CORDIAL CORP	6640284	8603_JP	37,000	332,170.14	
NIKON CORP Y50	6642321	7731_JP	32,200	414,683.79	
NINTENDO CO LTD	6639550	7974_JP	11,100	1,123,480.36	
NIPPON KAYAKU CO. LTD.	6640422	4272_JP	212,000	1,727,180.88	
NIPPON SHEET GLASS	6641447	5202_JP	225,000	964,537.08	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
NIPPON SHOKUBAI CO	6470588	4114_JP	71,000	768,891.65	
NIPPON STEEL CORP	6642569	5401_JP	977,700	4,102,265.70	
NIPPON TEL+TEL CP	6641373	9432_JP	551	2,331,232.72	
NISSAN MOTOR CO Y5	6642860	7201_JP	146,500	1,429,039.14	
NISSHO IWAI-NICHIMEN	6594143	2768_JP	186,300	630,179.25	
NOBLE GROUP LTD	B01CLC3	NOBL_SP	408,000	298,361.55	
NOMURA HOLDINGS, INC.	6643108	8604_JP	195,339	2,904,128.92	
NORSK HYDRO AS NOK	B11HK39	NHY_NO	459,150	5,090,829.10	
NOVARTIS AG CHF 20	7103065	NOVN_VX	56,539	2,890,843.59	
NSK Y50	6641544	6471_JP	352,000	3,147,370.37	
NTT DOCOMO INC	6129277	9437_JP	541	1,106,416.22	
NTT URBAN DEVELOPMENT CORP	B031SG1	8933_JP	305	332,963.47	
OCEAN RIG ASA	B11YJL1	OCR_NO	151,400	1,142,023.78	
OLAM INTERNATIONAL LTD	B05Q3L4	OLAM_SP	199,000	208,017.81	
OMEGA PHARMA SA	5955279	OME_BB	9,023	493,079.77	
OMV AG AUSH100	4651459	OMV_AV	17,860	939,314.18	
ORICA LIMITED NPV	6458001	ORI_AU	3,789	58,864.91	
ORIX CORP Y50	6661144	8591_JP	8,900	1,197,106.39	
ORKLA ASA NWKR 6.2	5459715	ORK_NO	141,560	3,653,934.98	
OSAKA GAS CO Y50	6661768	9532_JP	575,000	1,825,796.72	
OVERSEAS CHINESE BANKING CORP	B0F9V20	OCBC_SP	959,200	3,818,406.82	
PACIFIC BRANDS	B00G290	PBG_AU	47,647	121,235.63	
PAN FISH ASA	B02L486	PAN_NO	1,530,000	1,285,750.12	
PARKWAY HLDGS SG 0	6811143	PWAY_SP	276,000	400,835.46	
PEARSON ORD 25P	0677608	PSON_LN	70,263	1,073,212.13	
PERSIMMON	0682538	PSN_LN	81,564	1,933,982.88	
PETRO-CANADA	2684316	PCA_CN	29,300	1,123,920.87	
PETROLEUM GEO SVS	B09YC62	PGS_NO	106,980	1,153,326.18	
PEUGEOT SA FF35	7103526	UG_FP	20,630	1,148,812.08	
PORTUGAL TELECOM	5817186	PTC_PL	243,660	3,058,902.26	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
POTASH CORP OF SASKATCHEWAN	2696980	POT_CN	3,000	206,125.90	
POWER CORP OF CANADA	2697701	POW_CN	10,300	221,019.69	
POWER FINANCIAL CORP	2697864	PWF_CN	8,600	193,586.66	
PPR	5505072	PP_FP	27,976	3,161,520.53	
PREMIER FARNELL	0331841	PFL_LN	565,940	1,926,117.96	
PROMISE 8574	6703295	8574_JP	73,150	2,485,853.41	
PROSAFE ASA	B1L9DW5	PRS_NO	143,250	1,179,564.35	
PRUDENTIAL CORP GB	0709954	PRU_LN	128,920	1,448,076.72	
QBE INS GROUP A 1	6715740	QBE_AU	15,412	175,059.02	
RADEX-HERAKLITH OR	4719915	RHI_AV	6,028	185,544.68	
RECKITT BENCKISER PLC	0727871	RB/_LN	46,254	856,429.71	
RENAULT SA	4712798	RNO_FP	54,686	4,762,258.22	
RENTOKIL INITIAL O	B082RF1	RTO_LN	674,230	1,978,622.25	
REPSOL - YPF, SA	5669354	REP_SM	18,745	692,220.60	
RESEARCH IN MOTION	2117265	RIM_CN	4,700	378,547.36	
RESONA HOLDINGS INC	6421553	8308_JP	808	1,572,897.46	
REUTERS GROUP ORD	0236913	RTR_LN	251,529	2,211,747.38	
RIETER HOLDING	5996159	RIEN_SW	3,393	1,293,829.46	
RINKER GROUP LTD	6599386	RIN_AU	14,543	111,100.08	
RIO TINTO LIMITED	6220103	RIO_AU	4,328	133,732.08	
RIO TINTO PLC	0718875	RIO_LN	79,193	1,293,361.69	
ROCHE HLDGS AG GEN	7110388	ROG_VX	16,511	2,214,881.38	
RODAMCO EUROPE	5727360	RCEA_NA	719	56,716.22	
RODAMCO EUROPE	5727360	RCEA_NA	2,047	160,701.58	
RODAMCO EUROPE	5727360	RCEA_NA	3,056	264,744.57	
RODAMCO EUROPE	5727360	RCEA_NA	11,459	1,113,647.21	
ROYAL + SUN ALLIAN	0661689	RSA_LN	739,440	1,864,276.32	
ROYAL BANK OF CANADA	2754383	RY_CN	117,300	4,281,585.42	
ROYAL BK SCOT GBP	0754783	RBS_LN	198,639	3,768,064.69	
ROYAL DUTCH SHELL PLC - A SHS	B03MLX2	RDSA_LN	340,051	9,918,010.75	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
ROYAL DUTCH SHELL PLC - B SHS	B03MM40	RDSB_LN	184,157	4,427,168.36	
RWE AG	4768962	RWE_GY	71,498	2,257,718.50	
RYANAIR HOLDINGS	3113864	RYA_ID	11,464	92,255.78	
SABMILLER PLC	0483548	SAB_LN	98,449	1,372,040.14	
SAINSBURY(J) GBP0.	B019KW7	SBRY_LN	275,467	1,622,705.59	
SAN PAOLO-IMI SPA	5556575	SPI_IM	185,972	3,502,261.63	
SANOFI-AVENTIS	5671735	SAN_FP	50,770	4,032,293.66	
SAP AG	4846288	SAP_GY	67,252	2,478,803.27	
SCHNEIDER ELECTRIC	4834108	SU_FP	36,156	2,595,895.12	
SCOR	4797364	SCO_FP	7,737	16,040.47	
SCOT + NEWCASTLE O	0783969	SCTN_LN	321,295	3,393,584.80	
SCOT POWER PLC 0.5	B125RK8	SPW_LN	399,703	4,086,901.92	
SCOTTISH SOUTHERN	0790873	SSE_LN	62,507	606,986.14	
SEADRILL LTD	B09RMQ1	SDRL_NO	270,100	4,058,898.78	
SEMBCORP INDUSTRIE	B08X163	SCI_SP	541,620	902,978.33	
SHAW COMMUNICATIONS INC-B	2801836	SJR/NV/B_CN	7,600	134,253.88	
SHELL CANADA LTD	2802806	SHC_CN	9,500	180,950.97	
SHIN-ETSU CHEMICAL	6804585	4063_JP	40,900	1,542,064.53	
SHINKO SECURITIES CO LTD	6631501	8606_JP	131,000	658,399.51	
SHIP FINANCE INTL LTD	B019MJ8	SFL	4,875	54,742.80	
SHIZUOKA BANK Y50	6805328	8355_JP	65,000	723,749.11	
SIEMENS AG DEM 5.0	5727973	SIE_GY	121,286	8,372,149.56	
SINGAPORE AIRLINES	6811734	SIA_SP	349,600	2,544,882.07	
SINGAPORE LAND	6811295	SL_SP	25,000	114,469.23	
SINGAPORE TELECOMM	B02PY22	ST_SP	2,545,955	3,991,095.20	
SMC CORP Y50	6763965	6273_JP	7,700	913,616.20	
SMRT CORPORATION LTD	6274456	MRT_SP	10,500	6,743.64	
SNAM RETE GAS	7251470	SRG_IM	460,969	2,612,079.45	
SOCIETE GENERALE	5966516	GLE_FP	62,535	7,049,034.20	
SODEXHO ALLIANCE	7062713	SW_FP	31,027	1,866,805.02	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
SOFTBANK AM CORP	6770620	9984_JP	41,900	767,380.83	
SOFTBANK INVESTMENT CORP	6309466	8473_JP	1,203	614,739.54	
SOLOMON SYSTECH (INTL) LTD	B00G568	2878_HK	312,000	86,651.15	
SOLVAY SA NPV	4821100	SOLB_BB	26,553	1,927,716.59	
SOMPO JAPAN INSURANCE	6986063	8755_JP	91,000	859,340.00	
STATOIL ASA	7133608	STL_NO	354,480	4,230,830.23	
STMICROELECTRONICS NV	5962332	STM_FP	960	19,451.07	
STOCKLAND TRUST GR	6850856	SGP_AU	27,632	127,341.94	
SUEZ EUR	7118047	SZE_FP	144,629	5,795,684.29	
SUMITOMO CHEMICAL	6858560	4005_JP	157,000	730,100.18	
SUMITOMO CORP Y50	6858946	8053_JP	202,700	1,778,775.84	
SUMITOMO METAL IND	6858827	5405_JP	426,200	806,240.78	
SUMITOMO METAL MNG	6858849	5713_JP	44,000	643,704.00	
SUMITOMO MITSUI FINANCIAL	6563024	8316_JP	375	3,070,606.80	
SUMITOMO REALTY & DEVELOPMENT	6858902	8830_JP	43,000	1,287,167.36	
SUMITOMO TRUST+BKG JPY 50.0	6859002	8403_JP	155,000	973,621.27	
SUN HUNG KAI PROPE	6859927	16_HK	58,000	592,048.65	
SUN LIFE FINANCIAL SVSC CAN	2566124	SLF_CN	18,900	573,328.43	
SUNCOR ENERGY INC	2861142	SU_CN	12,700	381,260.89	
SUNCORP-METWAY LIMITED	6585084	SUN_AU	8,136	109,330.96	
SUNTEC REIT	B04PZ72	SUN_SP	1,553,000	1,154,225.70	
SWIRE PACIFIC 'A'H	6867748	19_HK	26,000	242,180.94	
SWISS REINSURANCE	7189816	RUKN_VX	10,592	772,387.24	
SWISSCOM AG CHF25(	5533976	SCMN_VX	7,385	2,743,523.90	
SYDNEY ROADS GROUP	B181DN5	SRG_AU	17,795	27,976.47	
SYMBION HEALTH COMMON	6574606	SYB_AU	9,649	32,773.28	
TABCORP HLDGS NPV	6873262	TAH_AU	9,081	120,827.75	
TAIYO NIPPON SANSEI CORPORATION	6640541	4091_JP	79,000	682,235.66	
TAIYO YUDEN CO Y50	6870564	6976_JP	265,000	4,472,047.75	
TAKEDA PHARMACEUTICAL COMPANY	6870445	4502_JP	81,747	3,490,501.64	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
TALISMAN ENERGY INC	2068299	TLM_CN	28,500	246,900.50	
TANABE SEIYAKU CO LTD	6870984	4508_JP	80,000	998,850.12	
TANDBERG ASA	7283440	TAA_NO	62,600	780,855.65	
TDK CORP JPY50 (6762)	6869302	6762_JP	6,600	472,211.03	
TECK COMINCO LTD-CL B	2879327	TEK/SV/B_CN	30,700	1,559,526.69	
TELECOM ITALIA - RNC	7634402	TITR_IM	310,570	812,560.06	
TELECOM ITALIA SPA	7634394	TIT_IM	767,253	2,147,864.42	
TELEFONICA SA	5732524	TEF_SM	436,658	9,062,312.07	
TELEKOM AUSTRIA	4635088	TKA_AV	32,610	631,700.08	
TELENOR ASA	4732495	TEL_NO	726,700	5,580,554.53	
TELSTRA CORP NPV	6087289	TLS_AU	31,119	119,128.89	
TELUS CORPORATION -NON VOTE	2381134	T/A_CN	4,000	152,553.62	
TESCO PLC	0884709	TSCO_LN	587,778	1,654,169.73	
THOMSON CORP	2889371	TOC_CN	19,100	745,229.67	
THYSSENKRUPP AG	5636927	TKA_GY	87,906	1,793,347.55	
TOHO TITANIUM CO LTD	6894627	5727_JP	9,900	629,370.62	
TOHOKU ELECTRIC PO	6895266	9506_JP	122,200	2,206,517.82	
TOKYO ELEC POWER Y	6895404	9501_JP	311,200	7,446,604.15	
TOKYO GAS CO Y50	6895448	9531_JP	383,000	1,996,187.79	
TOKYO SEIMITSU CO LTD	6894304	7729_JP	11,400	561,759.75	
TOLL HOLDINGS LIMITED	6693749	TOL_AU	3,340	35,302.72	
TOSHIBA CORP	6897217	6502_JP	844,000	5,854,441.62	
TOTAL SA	B15C557	FP_FP	140,253	7,155,793.95	
TOYO SEIKAN KAISHA	6900267	5901_JP	38,800	789,306.27	
TOYOTA INDUSTRIES CORP	6900546	6201_JP	55,200	1,634,898.39	
TOYOTA MOTOR CORP	6900643	7203_JP	271,276	8,894,548.71	
TRANSCANADA CORP	2665184	TRP_CN	14,200	316,119.67	
TRANSURBAN GROUP	6200882	TCL_AU	24,140	130,486.61	
TUI AG	5666292	TUI1_GY	62,314	1,386,521.60	
UBS AG-REG	B18YFJ4	UBSN_VX	74,497	3,631,372.24	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EAFE					
Portfolio: I-QUAN			EAFE QUANTITATIVE PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
UCB ORD BEF	5596991	UCB_BB	35,089	1,248,249.00	
UNIBAIL SA EUR	7076242	UL_FP	49,644	8,183,742.11	
UNICREDITO ITALIAN	4232445	UC_IM	931,543	7,221,884.68	
UNIDEN CORP Y50	6911515	6815_JP	442,000	3,978,715.00	
UNILEVER ORD 1.4P	B10RZP7	ULVR_LN	93,871	1,685,816.68	
UNION MINIERE NPV	4005001	UMI_BB	17,304	1,755,714.90	
UOL GROUP	6916781	UOB_SP	531,200	4,745,873.38	
UTD O/S LAND SG 1	6916844	UOL_SP	929,420	1,599,489.88	
UTD UTILITIES ORD	0646233	UU/_LN	155,315	1,704,229.60	
VENTURE MFG SGD0.2	6927374	VMS_SP	39,500	379,159.28	
VINCI GTM	B08J473	DG_FP	31,308	3,801,535.43	
VIVENDI ENVIRONNEM EUR	4031879	VIE_FP	1,506	53,933.87	
VIVENDI UNIVERSAL EUR	4834777	VIV_FP	130,693	3,944,669.21	
VODAFONE GROUP	B16GWD5	VOD_LN	3,216,597	8,976,320.39	
VOEST-ALPINE	4943402	VOE_AV	73,338	1,711,198.63	
VOLKSWAGEN AG	5497102	VOW_GY	42,800	2,550,470.97	
VOLKSWAGEN AG NON	5497168	VOW3_GY	43,846	1,833,333.90	
WANT WANT HOLDINGS LTD	6526469	WANT_SP	26,000	38,073.04	
WERELDHAVE	4948623	WHA_NA	3,333	319,555.74	
WERELDHAVE	4948623	WHA_NA	1,911	179,667.16	
WESFARMERS LTD	6948836	WES_AU	8,711	256,828.62	
WESTFIELD GROUP	B01BTX7	WDC_AU	39,074	480,753.13	
WESTPAC BANKING CO	6076146	WBC_AU	43,624	635,884.37	
WING TAI HOLDINGS	6972385	WINGT_SP	294,000	303,827.97	
WOODSIDE PETROLEUM LIMITED	6979728	WPL_AU	7,295	112,903.34	
WOOLWORTHS LIMITED	6981239	WOW_AU	16,169	187,174.40	
WPP GROUP	B0J6N10	WPP_LN	158,409	1,744,729.63	
YARA INTERNATIONAL ASA	7751259	YAR_NO	158,700	3,356,216.68	
ZURICH FINANCIAL SERVICES CHF10	5983816	ZURN_VX	4,560	916,400.69	
INTERNATIONAL COMMON STOCKS TOTAL			71,606,339	874,912,251.54	

Monthly Market

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal Market: INTERNAL EAFE Portfolio: I-QUAN EAFE QUANTITATIVE PORTFOLIO Instrument: INTF INTERNATIONAL FUNDS					
EAFE QUANTITATIVE - LIQUIDITY	IL-QUAN		119,438	11,943,783.15	
INTERNATIONAL FUNDS TOTAL			119,438	11,943,783.15	
Instrument: INTL WARRANT INTERNATIONAL WARRANT					
SUEZ LYONNAISE DES EAUX STRIP	5519299	LYSV_BB	116,828	0.00	
INTERNATIONAL WARRANT TOTAL			116,828	0.00	
EAFE QUANTITATIVE PORTFOLIO TOTAL			71,842,605	886,856,034.69	1,238,893,745.80
INTERNAL EAFE TOTAL			2,256,392,484	5,272,195,421.35	7,472,427,898.33

Monthly Market

As Of 12/31/2006

DESCRIPTION	IDENTIFIER	YIELD	F	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal						
Market: INTERNAL EMERGING						
Portfolio: EQS-E EMERGING SWAP						
Instrument: CPES COMMERCIAL PAPER - EQUITY SWAPS						
CHEVRON FUNDING	1667X1PD2	5.297		15,600,000	15,503,452.86	
CHEVRON FUNDING	1667X1PP5	5.301		10,600,000	10,519,818.38	
FNMA DISCOUNT NOTES	313588AE5	5.231		7,200,000	7,195,916.45	
NESTLES CAPITAL CORP	64105HPN6	5.278		4,900,000	4,863,330.61	
COMMERCIAL PAPER - EQUITY SWAPS TOTAL				38,300,000	38,082,518.30	
Instrument: INTF INTERNATIONAL FUNDS						
EQS-E	IL-EQSE			503,471	50,347,083.08	
INTERNATIONAL FUNDS TOTAL				503,471	50,347,083.08	
EMERGING SWAP TOTAL				38,803,471	88,429,601.38	92,725,540.09

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: COM			COMMON STOCK		
AMERICA MOVIL S.A.B. DE C.V.	2722670	AMX	340,000	1,658,289.56	
ARACRUZ CELULOSE SA ADR	2058579	ARA	16,000	397,736.20	
ASUR ADR	2639361	ASR	7,000	108,095.44	
CEMEX ADR	151290889	CX	296,160	3,153,285.58	
CHECK POINT SOFTWARE TECH	M22465104	CHKP	112,000	2,015,888.00	
CHINA MOBILE LIMITED	2111375	CHL	640,000	10,256,563.86	
CIA TELECOM CHILE-ADR	2213635	CTC	160,000	1,825,943.81	
CIA VALE DO RIO DOCE - ADR	2857334	RIO	240,000	963,764.00	
COCA-COLA FEMSA-ADR	2193317	KOF	12,000	286,170.00	
COMPANHIA BRASILEIRE ADR	2228532	CBD	24,000	488,202.36	
COMPANIA DE MINAS ADR	2210476	BVN	50,000	547,224.57	
COPEL ADR	2209656	ELP	81,000	471,669.04	
EMPRESAS NACIONAL ADR	2311131	EOC	134,000	1,436,023.27	
FOMENTO ECONOMICO MEX SP ADR	2246039	FMX	46,000	1,605,080.59	
LUKOIL HLDGS SPND-ADR	2537432	LUKOY	320,000	4,190,988.35	
MOBILE TELESYSTEMS ADR	2603225	MBT	70,000	2,564,162.40	
PETROLEO BRASILEIRO ADR	2616580	PBR	150,000	3,426,770.12	
POSCO-ADR	2692795	PKX	43,000	949,881.31	
SILICONWARE PRECISION-ADR	2577502	SPIL	153,461	826,070.00	
SOUTHERN COPPER CORP	84265V105	PCU	15,000	315,000.00	
TAIWAN SEMICONDUCTOR ADR	874039100	TSM	70,000	614,600.00	
TELE NORTE LESTE PART ADR	2297930	TNE	77,000	1,109,765.06	
TELEFONOS DE MEXICO ADR	2881612	TMX	480,000	7,549,742.43	
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	112,000	3,159,713.40	
UNIBANCO - SPONSORED ADR	2000815	UBB	44,000	991,545.23	
VALE R DOCE-ADR	2933900	RIO/P	180,000	889,873.22	
VIVO PARTICIPACOES	2297974	VIV	362,415	819,621.76	
VOTORANTIM CELULOSE - ADR	2696560	VCP	112,500	612,096.68	
COMMON STOCK TOTAL			4,347,536	53,233,766.24	

Instrument: CTRY

COUNTRY FUNDS - CLOSED END

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: CTRY			COUNTRY FUNDS - CLOSED END		
FIRST ISRAEL FUND INC.	2349789	930783	219,950	2,949,088.20	
FLEMING CZECH & SLOVAK	4241838	FLECSLI_OS	346,800	1,098,188.45	
KOREA FUND	2496414	000945788	101,474	3,474,538.67	
TAIWAN OPPROTUNITIES FUND	0875361	334233	200,000	2,874,000.00	
COUNTRY FUNDS - CLOSED END TOTAL			868,224	10,395,815.32	
Instrument: ICOM					
INTERNATIONAL COMMON STOCKS					
ACER INCORPORATED	6005850	738344	1,428,846	2,088,738.50	
ADVANCED INFO SERVICE	6412591	6412568	1,600,000	1,547,525.06	
AGORA SA	5618312	AGO_PW	70,000	893,887.38	
AGRO INDUSTRIAL MACHINERY PCL	B0SZ2M2	432474	12,498	0.00	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	480,000	739,782.19	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	168,000	3,611,109.00	
AKSIGORTA	B03MND6	AKGRT_TI	960,000	809,861.43	
ALFA SA DE CV SER'	2043423	ALFAA_MM	440,000	576,903.16	
ALLAHABAD BANK	6708289	ALBK_IN	640,000	1,005,307.10	
ANGLO AMERICAN ORD	0490151	AAL_LN	70,000	772,522.21	
ANGLO PLATINUM LTD	6761000	AMS_SJ	50,000	1,718,287.58	
AU OPTRONICS CORP	6288190	2409_TT	1,060,952	1,779,968.22	
AYALA CORPORATION	B09JBT3	AC_PM	352,000	1,404,648.60	
BANCO BRADESCO SA	B00FM53	BBDC4_BZ	216,000	1,773,686.17	
BANCO BRADESCO SA NPV	B1FJB38	BBDC10_BZ	4,809	121,965.78	
BANCO ITAU SA PREF	B037HR3	ITAU4_BZ	210,000	1,672,771.53	
BANGKOK EXPRESSWAY	6113311	BECL/F_TB	3,500,000	1,210,084.62	
BANK LEUMI LE-ISRAEL	6076425	LUMI_IT	256,000	841,538.56	
BANK PEKAO SA ORD	5473113	PEO_PW	50,000	976,612.17	
BARLOWORLD LIMITED	6079123	BAW_SJ	300,000	1,865,899.13	
BEC WORLD PCL-FOREIGN	6728351	6728328	3,000,000	1,605,923.20	
BENQ CORP	6054465	2352_TT	1,386,000	1,274,486.67	
BHARAT PETROLEUM CORP LTD	6099723	BPCL_IN	40,000	381,251.91	
BK HAPOALIM BM ILS	6075808	POLI_IT	800,000	2,051,593.49	
Group: INTERNATIONAL - Internal			Portfolio: I-ACT INTERNAL EMERGING		

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Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
BRASIL TELECOM PART SA	2292645	BRTP3_BZ	20,000,000	197,264.31	
BRASIL TELECOM PARTICIPACOES S/A	2292656	BRTP4_BZ	100,000,000	1,475,657.56	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ	56,000	335,513.32	
BYC CO LTD	6070568	001460_KS	472	24,023.53	
CASA ANGLO BRAS S.A.	2177214	CABR4_BZ	44,161,119	0.00	
CATHAY LIFE INSURANCE CO	6425663	738338	2,519,326	3,270,439.51	
CHEIL COMMUNICATIONS INC	6093231	030000_KS	15,354	1,214,613.09	
CHEIL JEDANG CORP	6189516	001040_KS	1,719	72,035.58	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK	3,000,000	1,318,731.43	
CHINA MOTOR	6191328	2204_TT	410,060	461,787.10	
CHINA PETROLEUM	6291819	386_HK	6,400,000	2,601,858.17	
CHINA RESOURCES ENTERPRISES	6972459	291_HK	1,600,000	1,355,029.72	
CHINA TELECOM CORP	6559335	728_HK	5,200,000	1,941,480.66	
CHINA TRAVEL INTL	6197285	308_HK	960,000	216,061.14	
CHINATRUST FINANCIAL HOLDING CO.	6527666	2891_TT	3,778,562	1,650,239.33	
CHUNGHWA TELECOM	6287841	2412_TT	1,920,400	3,430,451.25	
CIA SIDERURGICA NA	B019KX8	CSNA3_BZ	80,000	2,244,570.84	
CIPLA LIMITED	B011108	CIPLA_IN	307,500	347,990.40	
CJ CORP 3RD PREF	6212810	001049_KS	520	18,245.65	
CJ CORP-2ND PFD	6149424	001047_KS	869	31,233.68	
CJ CORP-PFD	6186153	001045_KS	5,037	123,241.17	
CNOOC LTD	B00G0S5	883_HK	4,000,000	1,632,356.94	
COFCO INTERNATIONAL LTD.	6105738	506_HK	3,162,000	1,285,202.08	
COMMERCIAL INTERNATIONAL BANK	6243898	CMIB_EY	579,000	1,943,918.81	
COMPAL ELECTRONICS	6225744	2324_TT	3,997,097	2,454,488.60	
CONCESSOES RODOVIARIA	2840970	CCRO3_BZ	50,000	365,820.77	
CONTROLADORA COMER	2222459	COMERUBC_MM	480,000	793,330.82	
CRESUD S.A.C.I.F.y A.	2233387	CRES_AR	100,000	125,092.09	
DAE DUCK ELECTRNC	6149383	008060_KS	5,318	23,993.21	
DAELIM INDUSTRIAL	6249584	000210_KS	12,000	682,034.45	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
DAEWOO SHIPBUILDING & MARINE	6211732	042660_KS	100,000	782,000.00	
DAISHIN SECURITIES CO LTD-PF	6248503	003545_KS	11,293	63,007.72	
DATANG INTERNATIONAL POWER	6080716	991_HK	2,400,000	797,924.63	
DELTA ELECTRONICS INC	6260734	2308_TT	462,333	432,075.21	
DENWAY MOTORS LTD	6263766	203_HK	3,200,000	1,007,626.60	
DHANA SIAM FINANCE	6268716	DS/F_TB	98,200	0.00	
DONGKUK STEEL MILL	6276117	001230_KS	15,423	146,423.61	
DR REDDY'S LABORATORIES	6410959	DRRD_IN	24,000	276,114.82	
ECI TELECOM ORD IL	2310150	ECIL	140,000	1,377,285.08	
EDGARS CONSOLIDATED STORES	B0BP746	ECO_SJ	210,000	1,076,621.87	
EMBOTELLADORA ANDINA-PREF B	2311454	ANDINAB_CI	160,000	376,869.89	
EMBOTELLADORAS ARCA SA	2823885	ARCA*_MM	576,000	1,191,110.50	
EMPRESA ICA S.A.B. DE C.V.	B0MT4R9	ICA*_MM	31,900	81,377.55	
FINANCE ONE THB10(	6336925	FIN1/F_TB	13,800	0.00	
FISKARAGUNG PERK I	6342535	FISK_IJ	301,500	0.00	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	96,000	167,563.34	
FORMOSA PLASTICS CORP	6348544	738298	1,436,896	1,775,082.27	
GAZPROM-\$ US	4364928	GAZP_RU	800,000	7,292,769.28	
GIGABYTE TECHNOLOGY CO.	6129181	2376_TT	1,063,125	1,768,623.94	
GOLD FIELDS LIMITE	6280215	GFI_SJ	240,000	2,796,133.53	
GPO IND BIMBO SER'	2392471	BIMBOA_MM	495,000	1,215,600.72	
GRUMA SA	2392545	GRUMAB_MM	113,200	278,077.85	
GRUPO MEXICO SAB DE CV	2643674	GMEXICOB_MM	300,000	360,174.42	
GUJARAT AMBUJA CEMENT GDR	B10SSC8	GJAD_LI	525,000	102,350.20	
HAINAN MEILAN INTL AIRPORT	6560508	357_HK	2,600,000	1,279,123.24	
HANA FINANCIAL GROUP	B0RNRF5	086790_KS	636	27,663.56	
HANKOOK TIRE MANFT	6107422	000240_KS	49,601	352,858.80	
HANKUK ELECTRIC GLASS	6409162	009720_KS	2,098	38,988.96	
HARMONY GOLD MINING CO	6410562	HAR_SJ	180,000	1,595,295.35	
HINDALCO INDUSTRIES LIMITED	B0GWF48	HNDL_IN	200,000	326,343.14	

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Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
HINDUSTAN LEVER	6261674	HLVR_IN	464,000	1,319,080.24	
HON HAI PRECISION INDUSTRY CO	6438564	738553	934,276	3,615,579.50	
HONG LEONG BANK	6436892	HLBK_MK	700,000	1,011,308.72	
HYUNDAI DEVELOPM	6402428	012630_KS	24,000	1,149,860.26	
HYUNDAI ENG + CONS	6450988	000720_KS	769	36,706.52	
HYUNDAI MARINE AND FIRE INS. CO	B01LXY6	001450_KS	320,000	696,235.00	
HYUNDAI MOTOR CO K	6451055	005380_KS	88,000	1,956,384.03	
HYUNDAI MOTOR CO LTD-PFD	6451022	005385_KS	25,384	612,129.98	
HYUNDAI MOTOR LTD	6148272	005387_KS	28,746	627,060.42	
HYUNDAI PRECISION	6449544	012330_KS	5,658	233,780.16	
ICL-ISRAEL CHEM OR	6455530	CHIM_IT	250,000	278,177.01	
IDB HOLDING CORP O	6456726	IDBH_IT	80,000	1,892,549.13	
IJM CORP BERHAD	6455217	IJM_MK	320,000	392,045.77	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	192,000	1,200,021.04	
INFOSYS TECHNOLOGIES LTD	6205122	INFO_IN	127,947	954,510.02	
INTERFLEX CO LTD	6582955	051370_KS	9,840	72,979.33	
INVERSIONES AGUAS METROPOL	B0LD0L8	IAM_CI	120,563	118,032.29	
IOI CORPORATION BERHAD	6464514	IOI_MK	440,000	603,234.86	
IRSA -B	2458577	IRSA_AR	208,800	231,272.50	
JIANGSU EXPRESSWAY	6005504	177_HK	1,200,000	657,587.55	
KASIKORNBANK	6888794	KBANK/F_TB	1,600,000	816,002.07	
KGHM POLSKA MIEDZ	5263251	KGH_PW	80,000	296,963.46	
KIMBERLY CLARK DE MEXICO S.A.B.	2491914	KIMBERA_MM	790,000	2,233,573.48	
KOMERCNI BANKA	4519449	KOMB_CP	15,000	791,148.44	
KOOKMIN BANK KRW50	6419365	060000_KS	159,613	4,921,965.43	
KOREA ELEC POWER K	6495730	015760_KS	100,000	2,728,620.82	
KOREA INVESTMENT HOLDINGS CO	6654586	071050_KS	12,986	272,267.11	
KOREA REINSURANCE	B01T146	003690_KS	3,224	32,477.89	
KOREA TELECOM CORPORATION	6505316	030200_KS	72,000	2,801,606.68	
L.G.PHILIPS LCD CO LTD ADR	B01VZS4	LPL	4,052	45,986.98	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING

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Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
LAND + HOUSES THBH	6581930	LH/F_TB	2,000,000	489,783.90	
LG CHEM LTD	6346913	051910_KS	18,053	695,256.94	
LG CHEM LTD-PREFERRED	6346924	051915_KS	2,844	36,989.53	
LG ELECTRONICS PFD	6520966	066575_KS	6,400	162,015.01	
LG ELECTRONICS/NEW	6520739	066570_KS	36,000	2,373,709.71	
LG ENGINEERING & CONSTRUCT	6537096	006360_KS	572	38,666.01	
LIBERTY GROUP LTD	6515047	LGL_SJ	253,886	2,274,404.00	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	1,600,000	2,000,524.12	
MAGYAR TELECOMMUNICATIONS	4577469	MTEL_HB	550,000	2,209,133.10	
MAHANAGAR TELEPHONE NIGAM	6117807	ZMTNL_IN	120,000	370,955.82	
MALAKOFF BERHAD	6555924	MAL_MK	500,000	758,765.97	
MALAYAN BANKING BERHAD	6556325	MAY_MK	700,000	1,652,058.00	
MEGA FINANCIAL HOLDING	6444066	2886_TT	4,000,000	2,726,451.54	
MIGROS TRL1000	B03MWC8	MIGRS_TI	80,500	291,535.94	
MISC BERHAD	6558031	MISF_MK	540,000	1,120,606.81	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	48,000	762,380.87	
MTN GROUP LIMITED	6563206	MTN_SJ	600,000	656,743.47	
MURRAY & ROBERTS HOLDINGS	B0N3K50	MUR_SJ	70,000	172,477.38	
NAN YA PLASTICS CORP	6621580	738419	1,528,529	1,364,231.38	
NEDBANK GROUP LTD	6628008	NED_SJ	360,000	6,809,644.27	
NEXEN TIRE CORPORATION	6984959	002350_KS	6,608	61,279.03	
NHN CORP	6560393	035420_KS	2,864	107,052.68	
NIEN HSING TEXTILE CO LTD	6591928	1451_TT	3,775,000	2,907,237.41	
NONG SHIM CO KRW50	6638115	004370_KS	1,077	207,757.65	
OIL & NATURAL GAS CORP LTD	6139362	ONGC_IN	120,000	1,476,892.64	
OLD MUTUAL	6155131	OML_SJ	1,440,000	2,571,681.63	
ORASCOM CONSTRUCTIONS INDUS	B03BN88	ORCI_EY	32,000	1,012,029.31	
ORBIS PLN2	5349173	ORB_PW	550,000	3,153,578.87	
OTP BANK	7320154	OTP_HB	80,000	520,280.01	
PETROCHINA CO	6226576	857_HK	7,000,000	3,600,317.22	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
PETROL BRASILEIROS	2684532	PETR4_BZ	720,000	3,356,817.58	
PHOENIXTEC POWER	6685508	2411_TT	400,000	363,058.13	
PICC PROPERTY & CASUALTY	6706250	2328_HK	4,000,000	1,497,223.46	
POLSKI KON-GDR	5811906	POKD_LI	40,000	361,200.00	
POSCO	6693233	005490_KS	16,712	2,295,625.90	
PT BANK CENTRAL ASIA	B01C1P6	BBCA_IJ	14,400,000	1,932,572.00	
PT TELEKOMUNIKASI	B02ZK79	TLKM_IJ	8,000,000	1,540,136.68	
PTT PCL	6420389	PTT_TB	200,000	1,131,916.29	
PUBLIC BANK BHD	B012W53	PBKF_MK	1,218,750	1,029,956.93	
PUSAN BANK	6075552	005280_KS	80,000	1,005,965.10	
RATCHABURI ELEC GEN HODG-FOR	6294249	6294238	400,000	371,451.30	
REALTEK SEMICONDUCTOR	6051422	2379_TT	656,822	903,538.65	
RELAINACE COMMUNICAITONS LTD	B0WNLY7	RCVL_IN	300,000	974,069.90	
RELIANCE CAPITAL LIMITED	6101082	RCFT_IN	15,000	162,344.98	
RELIANCE ENERGY LTD	6099853	RELE_IN	22,500	290,191.66	
RELIANCE INDUSTRIES	6099626	RIL_IN	300,000	2,124,413.97	
RELIANCE NATURAL RESOURCES	B0WNLT2	RNR_IN	300,000	54,114.99	
S P SETIA BERHAD GROUP	6868774	SPSB_MK	960,000	1,002,065.84	
S1 CORPORATION	6180230	012750_KS	5,457	147,660.66	
SABESP CIA SANEAM COM NPV	2158543	SBSP3_BZ	5,000,000	428,481.12	
SAMPO CORP	6771924	1604_TT	1,404,900	907,271.10	
SAMSUNG CLIMATE CONTROL CO	6223317	006660_KS	8,282	31,020.96	
SAMSUNG CO KSWN500	6771601	000830_KS	71,073	953,503.80	
SAMSUNG ELEC MECH	6771689	009150_KS	60,000	2,235,376.98	
SAMSUNG ELECTRONIC	6771720	005930_KS	41,872	15,679,723.98	
SAMSUNG ELECTRONICS-PFD	6773812	005935_KS	14,286	2,900,823.40	
SAMSUNG FINE CHEMICALS	6496432	004000_KS	6,262	69,980.18	
SAMSUNG FIRE & MARINE INS-PF	6155261	000815_KS	9,211	254,692.92	
SAMSUNG FIRE + MAR	6155250	000810_KS	24,254	1,262,249.77	
SAMSUNG HEAVY INDUSTRIES	6772217	010140_KS	240,000	766,231.43	

Group: INTERNATIONAL - Internal

Portfolio: I-ACT INTERNAL EMERGING

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
SAMSUNG SDI CO LTD	6771645	006400_KS	3,094	147,958.10	
SAMSUNG SDI CO LTD-PFD	6776059	006405_KS	506	14,995.75	
SAMSUNG SECS CO KS	6408448	016360_KS	2,760	54,852.64	
SAMSUNG TECHWIN CO LTD	6772671	12450_KS	1,275	44,714.19	
SAMWOO EMC CO LTD	B06NTB6	026250_KS	1,904	6,381.54	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	864,000	1,230,134.85	
SAPPI ZARI(SICOVAM	6777007	SAP_SJ	50,000	623,103.47	
SASOL NPV	6777450	SOL_SJ	257,000	2,877,913.89	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	140,000	1,535,570.24	
SHINSEGAE DEPT STR	6805049	004170_KS	8,672	1,241,599.61	
SIAM CEMENT CO THB	6609906	SCC/F_TB	464,000	463,710.63	
SIAM COMMERCIAL BK	6889935	6889924	2,000,000	938,880.29	
SIME DARBY BERHAD	6808769	SDY_MK	880,000	1,259,607.24	
SINOPAC HOLDINGS	6525875	2890_TT	6,478,354	2,877,881.55	
SINOTRANS LTD	6579010	598_HK	2,400,000	758,505.76	
SK CORPORATION ORD	6988371	003600_KS	6,922	198,549.70	
SK TELECOM CO LTD	6224871	017670_KS	28,505	4,497,632.06	
SM PRIME HLDGS ORD	6818843	SMPH_PM	4,000,000	503,950.78	
S-OIL CORPORATION	6406055	010950_KS	13,485	415,153.56	
S-OIL CORPORATION PFD	6406066	010955_KS	2,693	81,642.34	
SPAR GROUP LTD	B038WK4	SPP_SJ	128,000	421,453.81	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	600,692	1,755,858.30	
SUNGSHIN CEMENT CO LTD	6860695	004980_KS	4,070	42,987.83	
SUNPLUS TECHNOLOGY CO	6084503	2401_TT	881,556	1,001,844.70	
SURGUTNEFTGAS PREFERRED	5005884	SNGSP_RU	3,000,000	1,214,330.00	
T IS BANKASI SER C	B03MYS8	ISCTR_TI	340,032	350,738.28	
T.GARANTI BANASI T	B03MYP5	GARAN_TI	1,021,850	536,613.33	
TAEGU DEPARTMENT STORE CO	6249294	006370_KS	9,397	81,496.78	
TAIWAN MOBILE CO. LTD	6290496	3045_TT	3,300,000	2,520,792.50	
TAIWAN SEMICONDUCTOR	6889106	279330	7,621,057	10,243,388.91	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-ACT			INTERNAL EMERGING		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
TELEFONICA O2 CZECH REPUBLIC	5272569	SPTT_CP	256,000	5,524,842.30	
TELEFONOS DE MEXIC	2881689	TELMEXL_MM	1,600,000	763,681.74	
TELEKOMUNIKAYA POL	5552551	TPS_PW	500,000	2,191,357.41	
TELKOM SOUTH AFRICA LTD	6588577	TKG_SJ	140,000	962,760.98	
TENAGA NASIONAL BERHAD	6904612	TNB_MK	875,000	2,194,755.09	
TENARIS SA	2172402	TS_AF	164,000	309,766.37	
TEVA PHARMA IND IL	6882172	TEVA_IT	192,000	6,085,252.67	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	67,200	833,230.99	
TISCO FINANCE PUB CO.	6892858	6892869	2,000,000	1,513,142.44	
TUPRAS-TURKIYE PETROL RAFINE	B03MYT9	TUPRS_TI	40,000	330,840.86	
TV AZTECA S.A. CPO	2096911	TVAZTCPO_MM	187,200	70,043.17	
UNIBANCO-UNITS	B02PG48	UBBR11_BZ	100,000	185,105.68	
UNIFIED ENERGY SYSTEMS	4889335	EESR_RU	7,000,000	796,442.45	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	5,980,960	2,496,987.27	
UNITED MICROELECTRONICS	6916628	738504	8,000,140	5,341,090.48	
WHITE MARTINS SA C	2961428	WHMT3_BZ	60,546	0.00	
YANG MING MARINE TRANSPORT	6987583	2609_TT	1,000,000	1,030,660.52	
YTL CORPORATION BERHAD	6436126	YTL_MK	100,000	131,350.39	
YUHAN CORPORATION	6988337	000100_KS	928	63,408.75	
ZENTIVA	B01JPG6	ZEN_CP	8,000	358,849.14	
INTERNATIONAL COMMON STOCKS TOTAL			371,839,833	279,689,222.85	
Instrument: INTF					
INTERNATIONAL FUNDS					
INTERNAL ACTIVE - LIQUIDITY RESERVES	IL-ACT		264,268	26,426,830.96	
INTERNATIONAL FUNDS TOTAL			264,268	26,426,830.96	
INTERNAL EMERGING TOTAL			377,319,861	369,745,635.37	796,172,590.38

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-EMO			EMERGING MARKETS OPPORTUNITY PORTFOLIO		
Instrument: COM			COMMON STOCK		
CHECK POINT SOFTWARE TECH	M22465104	CHKP	64,000	2,451,270.17	
COMPANIA DE MINAS ADR	2210476	BVN	40,000	946,400.00	
CRESUD S.A. ADR	2226893	CRESY	20,000	256,567.57	
PETROLEO BRASILEIRO S.A.-ADR	2683410	PBR.A	37,500	871,129.84	
TELEMIG CELULAR - ADR	2297996	TMB	24,000	472,015.60	
TEVA PHARMACEUTICAL INDUSTRIES ADR	881624209	TEVA	15,000	477,262.50	
UNIBANCO - SPONSORED ADR	2000815	UBB	23,000	375,838.86	
URALSVYAZINFORM ADR	5779145	URSI_RU	24,700,000	848,294.33	
VOTORANTIM CELULOSE - ADR	2696560	VCP	87,500	551,556.90	
COMMON STOCK TOTAL			25,011,000	7,250,335.77	
Instrument: ICOM					
INTERNATIONAL COMMON STOCKS					
ACER INCORPORATED	6005850	738344	612,000	1,141,598.00	
AGORA SA	5618312	AGO_PW	140,000	1,470,736.84	
AKBANK T.A.S. B	B03MN70	AKBNK_TI	171,111	281,651.65	
AKF SISTEMA REG S SPONS GDR	B05N809	SSA_LI	35,200	797,873.50	
ALLAHABAD BANK	6708289	ALBK_IN	600,000	1,028,158.73	
ASPEN PHARMACARE HOLDINGS	B09C0Z1	APN_SJ	85,000	330,418.05	
BARLOWORLD LIMITED	6079123	BAW_SJ	58,000	591,343.69	
BEIJING ENTERPRISES HOLDINGS	6081690	392_HK	500,000	864,844.55	
BK HAPOALIM BM ILS	6075808	POLI_IT	228,000	502,636.16	
BRASKEM SA-PREF A	B0774N4	BRKM5_BZ	100,000	904,480.74	
CEMEX SA PTG CERTS	2406457	CEMEXCP_MM	320,000	350,304.40	
CEMIG CIA ENERG MG	2192712	CMIG4_BZ	22,000,000	595,899.61	
CHINA COSCO HOLDINGS	B0B8Z18	1919_HK	3,300,000	1,488,737.90	
CHINA PETROLEUM	6291819	386_HK	3,700,000	1,516,222.62	
CHINA TELECOM CORP	6559335	728_HK	2,900,000	1,037,867.75	
CHINATRUST FINANCIAL HOLDING CO.	6527666	2891_TT	2,887,375	1,950,313.89	
CIA CERVECERIAS UNIDAS S.A.	2196189	CERVEZ_CI	250,000	1,233,869.41	
CIA SANEAMENTO MINAS GERAIS	B0YBZJ2	CSMG3_BZ	140,000	1,388,669.04	
COCA-COLA ICECEK URETIM AS	CCOLA_TI	CCOLA_TI	150,000	710,113.18	

Group: INTERNATIONAL - Internal

Portfolio: I-EMO EMERGING MARKETS OPPORTUNITY PORTFOLIO

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-EMO			EMERGING MARKETS OPPORTUNITY PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
COFCO INTERNATIONAL LTD.	6105738	506_HK	2,662,000	993,719.67	
COMPANHIA BRASILEIRA DE	2667771	PCAR4_BZ	30,000,000	793,430.26	
CONSORCIO ARA S.A.	2209731	ARA*_MM	260,000	780,524.99	
CONTROLADORA COMER	2222459	COMERUBC_MM	235,000	316,266.89	
CREDICORP LTD	2232878	BAP	11,000	108,231.89	
DAEWOO SHIPBUILDING & MARINE	6211732	042660_KS	27,000	261,305.08	
DAISHIN SECURITIES	6251200	003540_KS	49,000	792,535.87	
DENWAY MOTORS LTD	6263766	203_HK	3,600,000	1,309,108.94	
EMBOTELLADORAS ARCA SA	2823885	ARCA*_MM	455,000	986,289.11	
EMPRESA ELEC COLBUN MACHICUR	2309255	COLBUN_CI	7,000,000	976,912.39	
EMPRESA ICA S.A.B. DE C.V.	B0MT4R9	ICA*_MM	166,666	438,750.79	
FAR EASTERN DEPARTMENT STORE	6331373	2903_TT	2,511,600	1,190,180.93	
FORD OTOMOTIV SAN	B03MSR5	FROTO_TI	60,000	137,598.95	
FORMOSA CHEM & FIBRE	6348715	1326_TT	937,300	1,437,787.62	
GAMUDA BERHAD	6359881	GAM_MK	500,000	471,975.03	
GIANT MANUFACTURING	6372167	9921_TT	785,000	1,084,779.85	
GOLD FIELDS LIMITE	6280215	GFI_SJ	60,000	932,087.34	
GPO FIN BANORTE SE	2421041	GFNORTEO_MM	380,000	408,151.60	
GPO IND BIMBO SER'	2392471	BIMBOA_MM	270,000	573,722.61	
GRENDENE	B03L0B0	GRND3_BZ	170,000	1,460,200.82	
GUANGDONG ELECTRIC POWER-B	6393210	200539_CH	1,999,904	931,092.53	
GUJARAT AMBUJA CEMENTS LTD	B09QQ11	YGAMB_IN	230,000	130,025.86	
HAINAN MEILAN INTL AIRPORT	6560508	357_HK	2,396,000	1,231,854.32	
HINDUSTAN PETROLEUM CORP	6100476	HPCL_IN	59,000	367,778.45	
HURRIYET GAZETECILIK	B03MTH2	HURGZ_TI	122,382	135,435.44	
HYUNDAI MOTOR CO K	6451055	005380_KS	27,000	2,262,404.26	
IMPALA PLATINUM HL	B1FFT76	IMP_SJ	72,000	1,101,708.37	
IOI CORPORATION BERHAD	6464514	IOI_MK	353,180	269,486.21	
KASIKORNBANK	6888794	KBANK/F_TB	591,000	800,905.60	
KOMERCNI BANKA	4519449	KOMB_CP	8,000	668,590.41	

DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-EMO EMERGING MARKETS OPPORTUNITY PORTFOLIO					
Instrument: ICOM INTERNATIONAL COMMON STOCKS					
KOOKMIN BANK KRW50	6419365	060000_KS	23,000	806,980.51	
KOREA ELEC POWER K	6495730	015760_KS	25,000	598,199.24	
LG ELECTRONICS/NEW	6520739	066570_KS	26,000	1,650,665.32	
LION DIVERSIFIED HOLDINGS	6192859	LDHB_MK	468,000	591,945.24	
LITE-ON TECHNOLOGY CORP	6519481	2301_TT	1,533,313	1,205,727.85	
LUKOIL-US\$	4560588	LKOH_RU	30,000	499,800.00	
MALAKOFF BERHAD	6555924	MAL_MK	464,505	383,641.93	
MASSMART HOLDINGS LTD	6268181	MSM_SJ	100,000	869,886.42	
MIGROS TRL1000	B03MWC8	MIGRS_TI	36,645	105,280.84	
MOL MAGYAR OLAJ-EX GAZIPARI	4742494	MOL_HB	14,000	290,559.55	
NIEN HSING TEXTILE CO LTD	6591928	1451_TT	1,870,400	1,551,870.61	
OAO GAZPROM-GDR	5140989	OGZD_LI	30,000	804,906.84	
ORASCOM TELECOM	B0WXR61	ORAT_EY	13,000	501,894.59	
ORBIS PLN2	5349173	ORB_PW	61,000	386,179.94	
PETROCHINA CO	6226576	857_HK	2,200,000	536,124.78	
PHOENIXTEC POWER	6685508	2411_TT	1,469,000	1,172,583.72	
PICC PROPERTY & CASUALTY	6706250	2328_HK	2,000,000	739,761.56	
POLYUS GOLD	B14XJY8	PLZL_RU	14,972	794,878.62	
POSCO	6693233	005490_KS	9,000	1,061,601.31	
PT BANK CENTRAL ASIA	B01C1P6	BBCA_IJ	1,908,000	293,857.10	
PT RAMAYANA LESTARI SENTOSA	B03CPL8	RALS_IJ	1,787,500	15,663.01	
PT TELEKOMUNIKASI	B02ZK79	TLKM_IJ	1,700,000	199,513.23	
RATCHABURI ELEC GEN HODG-FOR	6294249	6294238	800,000	786,226.26	
RELAINACE COMMUNICAITONS LTD	B0WNLY7	RCVL_IN	54,000	175,332.58	
RELIANCE INDUSTRIES	6099626	RIL_IN	54,000	471,648.54	
RESORTS WORLD BERHAD	6731962	RNB_MK	450,000	1,044,457.86	
SAMSUNG ELECTRONIC	6771720	005930_KS	6,700	1,784,018.39	
SANLAM LTD ORD ZAR	B0L6750	SLM_SJ	400,000	659,504.49	
SAPPI ZARI(SICOVAM	6777007	SAP_SJ	80,000	1,206,930.29	
SHINHAN FINANCIAL GROUP LTD	6397502	055550_KS	25,000	462,758.44	

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DESCRIPTION	IDENTIFIER	TICKER	PAR/ SHARES	BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - Internal					
Market: INTERNAL EMERGING					
Portfolio: I-EMO			EMERGING MARKETS OPPORTUNITY PORTFOLIO		
Instrument: ICOM			INTERNATIONAL COMMON STOCKS		
SIAM COMMERCIAL BK	6889935	6889924	532,700	489,862.73	
SINOTRANS LTD	6579010	598_HK	2,000,000	643,712.08	
STANDARD BANK GROUP	B030GJ7	SBK_SJ	150,000	794,678.01	
STATE BK OF INDIA GDR	5131091	SBID_LI	16,000	221,929.50	
SUNPLUS TECHNOLOGY CO	6084503	2401_TT	881,556	1,006,821.64	
TAIWAN SEMICONDUCTOR	6889106	279330	1,074,141	1,502,432.12	
TCL INTL HLDGS	6193788	1070_HK	3,000,000	559,207.39	
TELEFONOS DE MEXIC	2881689	TELMEXL_MM	900,000	662,648.33	
TELKOM SOUTH AFRICA LTD	6588577	TKG_SJ	85,000	903,334.03	
TEVA PHARMA IND IL	6882172	TEVA_IT	31,000	309,458.52	
TIGER BRANDS LIMITED	B0J4PP2	TBS_SJ	40,001	500,167.31	
UNI-PRESIDENT ENTERPRISES	6700393	1216_TT	2,200,000	1,242,510.81	
UNITED MICROELECTRONICS	6916628	738504	1,515,775	1,590,809.82	
YANG MING MARINE TRANSPORT	6987583	2609_TT	2,050,000	2,009,770.00	
INTERNATIONAL COMMON STOCKS TOTAL			126,303,925	75,628,323.14	
Instrument: INTF					
INTERNATIONAL FUNDS					
EMERG.MARKETS OPPORUNITY -	IL-EMO		12,050	1,205,004.68	
INTERNATIONAL FUNDS TOTAL			12,050	1,205,004.68	
EMERGING MARKETS OPPORTUNITY PORTFOLIO TOTAL			151,326,975	84,083,663.59	144,356,948.39
INTERNAL EMERGING TOTAL			567,450,307	542,258,900.34	1,033,255,078.86
INTERNATIONAL - Internal TOTAL			2,823,842,790	5,814,454,321.69	8,505,682,977.19

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<p>Group: INTERNATIONAL - External</p> <p>Market: EXTERNAL EAFE</p> <p>Portfolio: I-ARROW ARROWSTREET CAPITAL L.P.</p> <p>Instrument: INTF INTERNATIONAL FUNDS</p>				
ARROWSTREET CAPITAL - EQUITIES	IE-ARROW		1,395,919,317.28	
ARROWSTREET CAPITAL - LIQUIDITY	IL-ARROW		29,970,474.89	
INTERNATIONAL FUNDS TOTAL			1,425,889,792.17	
ARROWSTREET CAPITAL L.P. TOTAL			1,425,889,792.17	1,692,415,664.78

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EAFE</div> <div>Portfolio: I-BERNS SANFORD BERNSTEIN EAFE</div> <div>Instrument: INTF INTERNATIONAL FUNDS</div> </div>				
BERNSTEIN - EQUITIES	IE-BER		977,114,186.32	
BERNSTEIN - LIQUIDITY	IL-BER		52,905,979.93	
INTERNATIONAL FUNDS TOTAL			1,030,020,166.25	
SANFORD BERNSTEIN EAFE TOTAL			1,030,020,166.25	1,539,788,351.53

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External Market: EXTERNAL EAFE Portfolio: I-BERNS2 ALLIANCE BERNSTEIN STYLE BLEND Instrument: INTF INTERNATIONAL FUNDS				
BERNSTEIN (2) - EQUITIES	IE-BERNS2		1,696,413,038.50	
BERNSTEIN (2) - LIQUIDITY	IL-BERNS2		34,855,918.87	
INTERNATIONAL FUNDS TOTAL			1,731,268,957.37	
ALLIANCE BERNSTEIN STYLE BLEND TOTAL			1,731,268,957.37	2,046,520,326.99

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EAFE</div> <div>Portfolio: I-MARVIN MARVIN & PALMER_EAFE</div> <div>Instrument: INTF INTERNATIONAL FUNDS</div> </div>				
MARVIN & PALMER - EQUITIES	IE-MARV		1,284,329,615.69	
MARVIN & PALMER - LIQUIDITY	IL-MARV		51,009,739.81	
INTERNATIONAL FUNDS TOTAL			1,335,339,355.50	
MARVIN & PALMER_EAFE TOTAL			1,335,339,355.50	1,612,603,400.01
EXTERNAL EAFE TOTAL			5,522,518,271.29	6,891,327,743.31

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EMERGING</div> <div>Portfolio: I-BABS COLONIAL FIRST STATE</div> <div>Instrument: INTF INTERNATIONAL FUNDS</div> </div>				
BABSON STEWART - EQUITIES	IE-BAB		594,756,406.25	
BABSON STEWART - LIQUIDITY	IL-BAB		27,650,779.17	
INTERNATIONAL FUNDS TOTAL			622,407,185.42	
COLONIAL FIRST STATE TOTAL			622,407,185.42	866,172,757.76

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External Market: EXTERNAL EMERGING Portfolio: I-GEN GENESIS Instrument: INTF INTERNATIONAL FUNDS				
GENESIS - EQUITIES	IE-GEN		254,981,058.39	
GENESIS - FIXED INCOME	IF-GEN		29,459,374.34	
GENESIS - LIQUIDITY	IL-GEN		156,834,892.69	
INTERNATIONAL FUNDS TOTAL			441,275,325.42	
GENESIS TOTAL			441,275,325.42	781,415,970.54

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: INTERNATIONAL - External</div> <div>Market: EXTERNAL EMERGING</div> <div>Portfolio: I-MARVEM MARVIN & PALMER EMERGING</div> <div>Instrument: INTF INTERNATIONAL FUNDS</div> </div>				
MARVIN EMERGING - EQUITIES	IE-MARVEM		515,441,800.09	
MARVIN EMERGING - LIQUIDITY	IL-MARVEM		30,735,478.20	
INTERNATIONAL FUNDS TOTAL			546,177,278.29	
MARVIN & PALMER EMERGING TOTAL			546,177,278.29	790,873,875.54

Monthly Market

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DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: INTERNATIONAL - External				
Market: EXTERNAL EMERGING				
Portfolio: I-SANF BERNSTEIN EMERGING MARKETS				
Instrument: INTF INTERNATIONAL FUNDS				
BERNSTEIN EMERGING - EQUITIES	IE-SAN		495,552,951.34	
BERNSTEIN EMERGING - LIQUIDITY	IL-SAN		28,498,983.45	
INTERNATIONAL FUNDS TOTAL			524,051,934.79	
BERNSTEIN EMERGING MARKETS TOTAL			524,051,934.79	832,464,304.65
EXTERNAL EMERGING TOTAL			2,133,911,723.92	3,270,926,908.49
INTERNATIONAL - External TOTAL			7,656,429,995.21	10,162,254,651.80
INTERNATIONAL TOTAL			13,470,884,316.90	18,667,937,628.99

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE				
Portfolio: RE-EAST REAL ESTATE EAST REGION				
Instrument: A APARTMENT				
RELATED - E. 39TH ST - SONOMA	REAST2		0.01	
RELATED - LYRIC - WEST 94TH ST	RSYMPH		1.00	42,100,000.00
RELATED - STRATHMORE NEW	REAST1		1.00	35,600,000.00
RELATED - TRIBECA PARK NEW	RBATTR		1.00	28,600,000.00
RELATED - UNION SQUARE APARTMENT	RUNION		1.00	47,600,000.00
RELATED - WEST 89TH STREET	RWEST1		1.00	35,800,000.00
RELATED-WESTPORT-56TH & 10TH	RFIFTY		1.00	45,300,000.00
APARTMENT TOTAL			6.01	235,000,000.00
Instrument: I INDUSTRIAL				
ARUNDEL CROSSING I	RARUN1		14,807,438.00	15,000,000.00
ARUNDEL CROSSING II	RARUN2		24,085,359.00	24,800,000.00
ARUNDEL CROSSING III	RARUN3		11,161,580.00	11,000,000.00
ARUNDEL CROSSING IV	RARUN4		10,760,357.00	9,800,000.00
ARUNDEL CROSSING V	RARUN5		9,857,355.00	10,500,000.00
DORSEY WOODS JESSUP,	RDWOOD		8,295,271.00	8,400,000.00
WIP02 FLEET ARLINGTON	RFLEET		14,618,275.66	34,800,000.00
WIP02 RENAISSANCE	RWIP02		189,851.31	45,000,000.00
INDUSTRIAL TOTAL			93,775,486.97	159,300,000.00
Instrument: O OFFICE				
101 HUDSON STREET JERSEY	RHUD01		1.00	800,000.00
590 MADISON AVENUE NEW	RMADAV		137,855,008.00	775,000,000.00
BALLSTON STATION	RBALST		12,982,289.96	45,400,000.00
MORRIS CORPORATE CENTER I & II	RMORCC		60,310,346.25	69,100,000.01
WESTGATE CORPORATE CENTER	RWSTCC		36,127,553.98	26,000,000.00
OFFICE TOTAL			247,275,199.19	916,300,000.01
Instrument: R RETAIL				
NESHAMINY MALL	RNESH1		18,962,370.25	52,800,000.00
UNION SQUARE RETAIL NEW	RUNSQ2		63,510,694.99	126,800,000.00
RETAIL TOTAL			82,473,065.24	179,600,000.00

DESCRIPTION	IDENTIFIER	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE			
REAL ESTATE EAST REGION TOTAL		423,523,757.41	1,490,200,000.01

DESCRIPTION			IDENTIFIER		BOOK VALUE	MARKET VALUE
			Group: REAL ESTATE			
			Portfolio: RE-MIDWEST			
			Instrument: A	REAL ESTATE MIDWEST REGION APARTMENT		
ARBORS OF ANDERSON I			RANBR1		19,795,548.07	27,600,000.00
PARK GLEN	MINNEAPOLIS		RPKGNW		15,712,000.00	31,100,000.00
APARTMENT TOTAL					35,507,548.07	58,700,000.00
			Instrument: I	INDUSTRIAL		
CAROL POINT	CAROL		RCAROL		12,428,504.97	14,900,000.00
ENTERPRISE	AURORA, IL		RENTPR		6,995,995.00	6,950,000.00
MELROSE BUSINESS CENTER			RMROSE		22,204,191.00	24,000,000.00
SOUTHFIELD	CHICAGO, IL		RTCBDV		13,862,794.49	17,500,000.49
INDUSTRIAL TOTAL					55,491,485.46	63,350,000.49
			Instrument: O	OFFICE		
77 W. WACKER	CHICAGO, IL		RDONBD		81,595,979.50	120,000,000.00
ATRIUM II	CINCINNATI OH		RATRM2		23,038,103.98	56,000,000.00
HUNTINGTON BANK CENTER			RHUNT2		48,932,998.15	28,300,000.00
MERIDIAN CROSSINGS			RMERCR		8,998,143.98	17,000,000.00
MERIDIAN CROSSINGS PHASE II			RMERC2		12,961,603.62	18,800,000.00
OFFICE TOTAL					175,526,829.23	240,100,000.00
			Instrument: R	RETAIL		
EXETER GRAND AVENUE	ST.		RGRNAV		21,576,053.09	21,576,053.09
EXETER HIGHLAND CROSSING	ST.		RHCRSG		4,940,896.91	4,940,896.91
MACEDONIA COMMONS			RMACDN		524,000.03	10,024,950.00
OLENTANGY PLAZA			ROPL01		15,818,833.15	30,000,000.00
VILLAGE CROSSING			RVLCR1		37,893,105.51	38,400,000.00
RETAIL TOTAL					80,752,888.69	104,941,900.00
REAL ESTATE MIDWEST REGION TOTAL					347,278,751.45	467,091,900.49

DESCRIPTION			IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE						
			Portfolio: RE-SOUTH	REAL ESTATE SOUTH REGION		
			Instrument: A	APARTMENT		
AUTUMN RIDGE	ATLANTA,	RAUTUM			6,878,730.24	9,100,000.00
BRIDGEWATER	ATLANTA,	RBRIDG			41,157,771.50	46,800,000.00
HOMES OF PRAIRIE SPRINGS		RHMPRS			32,665,931.97	42,100,000.00
WATERS PARK	AUSTN, TX	RWATPK			29,191,791.00	39,700,000.00
WYNFIELD TRACE	ATLANTA,	RTRACE			9,689,312.58	14,800,000.00
APARTMENT TOTAL					119,583,537.29	152,500,000.00
Instrument: I						
				INDUSTRIAL		
15200 TRINITY	FORT	RMATTE			18,101,084.71	27,800,000.00
ALLIANCE AIRLINES	ATLANTA,	RALLNC			4,477,000.00	4,100,000.00
QUADRANT BUSINESS CTR		RQBC01			12,830,523.77	27,100,000.00
QUAKER OATS BUILDING		RQOATS			16,952,685.00	18,190,000.00
REGENCY 1	DALLAS TX	RREGNC			16,207,374.36	19,000,000.00
REGENCY 2	DALLAS, TX	RREGN2			15,526,783.10	20,800,000.00
TRADE CENTER I	ATLANTA	RTDCNT			13,769,358.00	14,500,000.00
TRADE CENTER II	ATLANTA,	RTDCN2			12,013,354.50	15,000,000.00
INDUSTRIAL TOTAL					109,878,163.44	146,490,000.00
Instrument: O						
				OFFICE		
ARBORETUM	AUSTIN,TX	RARBTM			41,576,571.20	41,500,000.00
GALLERIA 100	ATLANTA, GA	RGAL10			34,080,824.95	31,500,000.00
GALLERIA 400	ATLANTA, GA	RGALPK			26,198,116.52	43,999,999.96
GALLERIA 600	ATLANTA, GA	RGAL60			74,538,452.59	96,470,625.61
SOUTHPARK ONE	AUSTIN	RSPK01			10,408,643.00	17,000,000.00
OFFICE TOTAL					186,802,608.26	230,470,625.57
Instrument: R						
				RETAIL		
K MART #74	GREENBELT	RMEM04			4,900,000.00	7,000,000.00
KROGER #02	COVINGTON	RKR002			2,252,581.00	2,000,000.00
KROGER #03	LOUISVILLE	RKR003			1,959,115.00	2,100,000.00
KROGER #09		RKR009			1,351,062.00	1,140,000.00
KROGER #13		RKR013			2,545,346.34	1,800,000.00

DESCRIPTION			IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE						
			Portfolio: RE-SOUTH	REAL ESTATE SOUTH REGION		
			Instrument: R	RETAIL		
KROGER #16	LANETT AL	RKR016			2,360,976.00	2,000,000.00
KROGER #22	WINCHESTER	RKR022			1,839,030.00	1,900,000.00
LAKELAND PLAZA	CUMMINS,	RLAKPL			23,173,747.15	44,500,000.41
LONGS DRUGS #02	GRASS	RLD002			1,100,000.00	4,000,000.00
LONGS DRUGS #13	SALINAS	RLD013			900,000.00	2,520,000.00
LONGS DRUGS #20		RLD020			1,450,000.00	2,500,000.00
LUCKY #10	ARROYO	RLS010			1,400,000.00	1,800,000.00
LUCKY #11	ATASCADERO	RLS011			1,750,000.00	2,000,000.00
PALLADIUM AT CITYPLACE	WEST	RPALPR			1,000.00	1,000.00
PRESTON VILLAGE CENTER		RPRSTV			46,681,714.97	54,800,000.00
SAFEWAY #09		RSAF09			2,115,013.00	4,100,000.00
SUPER X #01	WINCHESTER	RSPX01			639,058.80	700,000.00
TG&Y #03	LUCEDALE MS	RTGY03			67,742.00	700,000.00
TG&Y #29	HAZARD KY	RTGY29			2,000,000.00	1,000,000.00
RETAIL TOTAL					98,486,386.26	136,561,000.41
Instrument: X OTHER						
EAGLES LANDING LAND		REAGLE			710,188.78	710,188.78
GALLERIA LAND	ATLANTA	RGALD1			1,787,097.95	14,500,000.00
OTHER TOTAL					2,497,286.73	15,210,188.78
REAL ESTATE SOUTH REGION TOTAL					517,247,981.98	681,231,814.76

DESCRIPTION			IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE						
			Portfolio: RE-WEST	REAL ESTATE WEST REGION		
			Instrument: A	APARTMENT		
BOULDERS AT FOUNTAINGROVE			RBFGRV		28,018,205.15	30,900,000.15
CHARTER APARTMENTS			RCHART		31,433,300.00	89,500,000.00
COURTYARD AT 65TH ST.			RCTYRD		92,026,750.00	96,600,000.00
ELLIOTT BAY PLAZA SEATTLE			RELBAY		19,587,164.88	38,100,000.00
HEIGHTS AT BEAR CREEK			RHBCRK		29,581,086.92	28,300,000.00
M STREET SEATTLE, WA			RMSTRE		76,059,110.00	76,059,110.00
OVERLOOK APARTMENTS SAN			ROVRLK		23,534,580.00	66,600,000.00
OVERLOOK AT FOUNTAINGROVE			ROFGRV		19,509,027.50	18,299,999.50
RELATED - THE PARAMOUNT SAN			RMISSN		1.00	57,500,000.00
APARTMENT TOTAL					319,749,225.45	501,859,109.65
				Instrument: I	INDUSTRIAL	
FLEMING BUSINESS PARK SAN			RFLMNG		45,943,997.27	49,600,000.00
HORIZON DISTRIBUTION CENTER			RHORIZ		18,009,261.00	25,530,000.00
THOROUGHNBRED PHASE 1			RTHORO		1.00	17,200,000.00
THOROUGHNBRED PHASE 2			RTHOR2		1.00	20,400,000.00
THOROUGHNBRED PHASE III			RTHOR3		1.00	14,400,000.31
INDUSTRIAL TOTAL					63,953,261.27	127,130,000.31
				Instrument: O	OFFICE	
2030 MAIN STREET IRVINE, CA			RMAINS		35,848,635.62	81,999,999.99
44 MONTGOMERY SAN			RMON44		25,738,268.20	121,200,000.00
900 E. HAMILTON AVE.			RHMLTN		87,179,191.99	78,500,000.00
OAKLAND CITY CENTER			ROAKCC		21,670,393.61	76,499,999.61
ONE CALIFORNIA SAN			RONECA		1.00	78,300,000.00
OFFICE TOTAL					170,436,490.42	436,499,999.60
				Instrument: R	RETAIL	
ANAHEIM HILLS ANAHEIM			RANAHL		52,321,063.81	94,200,000.00
CLAIREMONT SQ. SHOP. CTR. SAN			RCMSQ1		52,686,112.41	97,000,000.00
RETAIL TOTAL					105,007,176.22	191,200,000.00
REAL ESTATE WEST REGION TOTAL					659,146,153.36	1,256,689,109.56

DESCRIPTION		IDENTIFIER		BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
			Portfolio: RE-NATURAL	REAL ESTATE NATURAL	
			Instrument: T	TIMBER	
TIMBER-BASCOM GULF (FLORIDA)		RTMBR4		177,710,830.21	204,941,311.00
TIMBER-BASCOM PACIFIC (N.W.)		RTMBR2		46,458,916.28	180,738,925.00
TIMBERLAND - FOREST SYSTEM		RTMBR5		2,000,196.00	2,000,196.00
TIMBERLAND-SOUTHERN	MISC	RTMBR3		32,992,650.52	167,270,767.00
TIMBER TOTAL				259,162,593.01	554,951,199.00
REAL ESTATE NATURAL TOTAL				259,162,593.01	554,951,199.00

DESCRIPTION		IDENTIFIER				BOOK VALUE	MARKET VALUE
				Group: REAL ESTATE			
				Portfolio: RE-OTHER		REAL ESTATE OTHER	
				Instrument: I		INDUSTRIAL	
PROLOGIS PORTFOLIO	MISC	RPRLOG				75,137,388.40	140,000,000.00
INDUSTRIAL TOTAL						75,137,388.40	140,000,000.00
REAL ESTATE OTHER TOTAL						75,137,388.40	140,000,000.00

DESCRIPTION		IDENTIFIER	BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div> <div>Portfolio: RE-OPPFUND</div> <div>Instrument: U</div> </div> </div> <div>REAL ESTATE OPPORTUNITY FUND OPPORTUNITY FUNDS</div>				
AEW PARTNERS II	Misc US	RAEWII	6,018,063.94	4,683,378.00
CAPMARK STRUCTURED RE PRTNRS LP		RCAPMK	18,922,422.62	18,922,422.62
DLJ R.E. CAPITAL PARTNERS	Misc	RDLJRE	5,416,383.56	2,716,155.00
KSL CAPITAL PARTNERS FUND II		RKSLP2	14,158,265.23	14,158,265.23
LNR INVESTMENT FUND		RLNRIF	46,112,974.72	46,112,974.72
WESTBROOK FUND I	MISC US	RTGRRE	1.00	5,379,158.00
WESTBROOK FUND II	MISC US	RWSTBK	1,422,428.09	2,705,885.00
WESTBROOK FUND III	MISC US	RWSTB3	7,001,218.76	6,165,160.00
WESTBROOK FUND IV	MISC US	RWSTB4	8,454,040.68	13,162,086.32
WESTBROOK FUND VI		RWSTB6	8,411,326.95	11,177,934.00
OPPORTUNITY FUNDS TOTAL			115,917,125.55	125,183,418.89
REAL ESTATE OPPORTUNITY FUND TOTAL			115,917,125.55	125,183,418.89

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-REIT		REAL ESTATE REIT			
Instrument: COM		COMMON STOCK			
HIGHLAND HOSPITALITY CORP	430141101	14.25	218,000	3,085,902.04	3,106,500.00
STARWOOD RESORTS	85590A401	62.50	34,000	1,353,055.34	2,125,000.00
COMMON STOCK TOTAL			252,000	4,438,957.38	5,231,500.00
Instrument: REIT		REAL ESTATE INVESTMENT TRUST			
ACADIA RLTY TR	004239109	25.02	29,000	714,743.60	725,580.00
ALEXANDERS INC	014752109	419.65	3,900	1,527,527.00	1,636,635.00
ALEXANDRIA REAL ESTATE	015271109	100.40	80,000	5,723,818.47	8,032,000.00
AMB PROPERTY CORP.	00163T109	58.61	181,537	6,248,492.15	10,639,883.58
AMERICAN CAMPUS COMMUNITIES INC	024835100	28.47	21,400	543,298.82	609,258.01
AMERICAN FINANCIAL REALTY TRUST	02607P305	11.44	110,000	1,291,238.38	1,258,400.01
APARTMENT INVT & MGMT	03748R101	56.02	181,704	8,452,795.81	10,179,058.07
ARCHSTONE COMMUNITIES	039583109	58.21	456,980	13,819,971.13	26,600,805.80
ASSOCIATED ESTATES	045604105	13.74	96,434	1,335,009.02	1,325,003.18
AVALONBAY COMMUNITIES	053484101	130.05	163,198	8,670,138.96	21,223,899.90
BIOMED REALTY TRUST	09063H107	28.60	119,000	2,948,478.27	3,403,400.01
BOSTON PROPERTIES INC	101121101	111.88	217,484	11,107,892.55	24,332,109.91
BRANDYWINE REALTY	105368203	33.25	76,450	2,107,977.55	2,541,962.50
BRE PROPERTIES -CL A	05564E106	65.02	138,635	6,178,576.75	9,014,047.70
CAMDEN PROPERTY TRUST	133131102	73.85	102,384	5,046,815.59	7,561,058.39
CBL & ASSOC PROP	124830100	43.35	33,000	1,294,904.95	1,430,550.01
CEDAR SHOPPING CENTERS INC	150602209	15.91	193,700	2,910,653.22	3,081,767.00
COLONIAL PROPERTIES	195872106	46.88	7,000	327,516.00	328,160.00
CORPORATE OFFICE PROPERTY	22002T108	50.47	103,000	3,844,981.64	5,198,409.99
CRESCENT RE EQT. CO.	225756105	19.75	213,000	4,280,065.81	4,206,750.04
DCT INDUSTRIAL TRUST INC	233153105	11.80	275,000	3,335,530.00	3,245,000.00
DEVELOPERS DIVERSIFIED RE	251591103	62.95	251,900	10,212,292.53	15,857,104.99
DIAMONDROCK HOSPITALITY	252784301	18.01	95,000	1,617,789.36	1,710,950.01
DIGITAL REALTY TRUST INC	253868103	34.23	144,300	3,860,909.06	4,939,389.01
DOUGLAS EMMETT INC	25960P109	26.59	335,000	1,050,000.00	8,907,650.00
DUKE RE CORPORATION	264411505	40.90	206,183	6,326,730.40	8,432,884.71
EDUCATION REALTY TRUST INC	28140H104	14.77	68,000	992,310.75	1,004,359.99
Group: REAL ESTATE		Portfolio: RE-REIT REAL ESTATE REIT			

Monthly Market

As Of 12/31/2006

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DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE					
Portfolio: RE-REIT REAL ESTATE REIT					
Instrument: REIT REAL ESTATE INVESTMENT TRUST					
EQUITY INNS INC	294703103	15.96	216,800	2,799,361.29	3,460,128.00
EQUITY LIFESTYLE PROPERTIES INC	29472R108	54.43	57,500	2,633,946.80	3,129,725.00
EQUITY OFFICE PROP	294741103	48.17	635,896	17,480,372.06	30,631,110.33
EQUITY ONE INC	294752100	26.66	81,300	1,801,917.29	2,167,457.99
EQUITY RESIDENTIAL PROP	29476L107	50.75	568,426	15,534,083.57	28,847,619.49
ESSEX PROPERTY TRUST INC.	297178105	129.25	41,000	4,224,736.22	5,299,250.01
EXTRA SPACE STORAGE INC	30225T102	18.26	61,600	1,029,602.04	1,124,815.99
FEDERAL REALTY INV.	313747206	85.00	91,400	4,538,684.57	7,768,999.99
FELCOR LODGING TRUST	31430F101	21.84	85,000	1,796,112.37	1,856,399.96
FIRST POTOMAC REALTY TRUST	33610F109	29.11	49,000	1,408,562.21	1,426,389.98
GENERAL GROWTH PROP	370021107	52.23	508,354	13,351,385.01	26,551,329.40
GMH COMMUNITIES TRUST	36188G102	10.15	66,600	818,954.00	675,990.00
HERSHA HOSPITALITY TRUST	427825104	11.34	15,000	167,697.14	170,100.00
HIGHWOODS PROP INC.	431284108	40.76	102,088	3,427,395.44	4,161,106.90
HOME PROPERTIES OF NY INC.	437306103	59.27	40,000	2,076,048.22	2,370,799.95
HOSPITALITY PROPERTIES	44106M102	47.53	53,700	2,143,745.89	2,552,361.00
HOST HOTELS & RESORTS INC	44107P104	24.55	1,100,107	16,068,783.77	27,007,626.85
HRPT PROPERTIES TRUST	40426W101	12.35	240,000	2,758,506.00	2,963,999.99
INNKEEPERS USA TRUST	4576J0104	15.50	215,000	3,390,548.71	3,332,500.00
KILROY RE CORP	49427F108	78.00	29,000	1,664,104.23	2,262,000.00
KIMCO REALTY CORP	49446R109	44.95	482,044	10,713,783.64	21,667,877.80
KITE REALTY GROUP TRUST	49803T102	18.62	153,000	2,298,877.56	2,848,859.99
LASALLE HOTEL PROPERTIES	517942108	45.85	103,100	3,453,385.55	4,727,135.01
LIBERTY PROPERTY TRUST	531172104	49.14	73,100	2,686,372.26	3,592,134.01
MACERICH CO	554382101	86.57	120,600	6,168,872.54	10,440,341.99
MACK-CALI RE CORP.	554489104	51.00	77,448	3,803,649.39	3,949,848.01
MAGUIRE PROPERTIES INC	559775101	40.00	158,400	5,572,777.83	6,336,000.01
MID-AMERICAN APARTMENT	59522J103	57.24	13,000	754,890.05	744,120.00
MILLS CORP.	601148109	20.00	89,000	2,768,600.74	1,780,000.00
NEW PLAN EXCEL RE TRUST	648053106	27.48	145,000	4,072,332.96	3,984,600.00
POST PROPERTIES,INC.	737464107	45.70	76,000	3,024,290.43	3,473,200.00

Group: REAL ESTATE

Portfolio: RE-REIT REAL ESTATE REIT

DESCRIPTION	IDENTIFIER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: REAL ESTATE Portfolio: RE-REIT Instrument: REIT					
REAL ESTATE REIT REAL ESTATE INVESTMENT TRUST					
PROLOGIS TRUST	743410102	60.77	529,006	16,587,328.37	32,147,694.62
PS BUSINESS PARKS INC/CA	69360J107	70.71	38,400	2,119,079.58	2,715,264.00
PUBLIC STORAGE INC	74460D109	97.50	329,800	16,298,478.79	32,155,500.01
RAMCO-GERSHENSON PPT	751452202	38.14	30,000	1,165,962.00	1,144,200.00
RECKSON ASSOCIATES RE	75621K106	45.60	155,500	5,979,578.47	7,090,799.99
REGENCY CENTERS CORP	758849103	78.17	166,800	6,316,285.48	13,038,755.99
SIMON PROP GROUP INC.	828806109	101.29	448,821	15,272,839.43	45,461,079.09
SL GREEN RE CORP	78440X101	132.78	104,000	5,893,348.22	13,809,120.01
STRATEGIC HOTELS & RESORTS, INC	86272T106	21.79	74,000	1,437,203.66	1,612,460.00
SUN COMMUNITIES INC	866674104	32.36	14,200	463,203.65	459,512.00
SUNSTONE HOTEL INVESTORS INC	867892101	26.73	149,000	3,934,365.53	3,982,770.02
TANGER FACTORY OUTLET	875465106	39.08	27,000	980,713.30	1,055,160.00
TAUBMAN CENTERS INC	876664103	50.86	124,600	4,182,193.14	6,337,155.99
UNITED DOMINION RE TRUST	910197102	31.79	141,700	2,759,757.48	4,504,643.00
U-STORE-IT TRUST	91274F104	20.55	54,000	1,154,980.87	1,109,700.00
VORNADO REALTY TRUST	929042109	121.50	270,045	15,572,928.08	32,810,467.49
WASHINGTON RE INV	939653101	40.00	58,000	2,342,827.20	2,320,000.00
WEINGARTEN RE INVST	948741103	46.11	130,075	4,316,060.09	5,997,758.27
WINSTON HOTELS INC	97563A102	13.25	12,000	159,913.20	159,000.00
REAL ESTATE INVESTMENT TRUST TOTAL			12,508,599	367,139,884.09	616,640,945.94
REAL ESTATE REIT TOTAL			12,760,599	371,578,841.47	621,872,445.94

DESCRIPTION	IDENTIFIER		BOOK VALUE	MARKET VALUE
<div> <div>Group: REAL ESTATE</div> <div> <div>Portfolio: RE-INTL</div> <div>Instrument: F</div> </div> <div>REAL ESTATE INTERNATIONAL FORWARD CONTRACTS</div> </div>				
FORWARD EUR EXP 12/4/07	FWDEUR12_04_07		0.00	104,326.72
FORWARD CONTRACTS TOTAL			0.00	104,326.72
<div> <div>Instrument: I</div> <div>INTERNATIONAL</div> </div>				
BENSON ELLIOT RE PARTNERS II	RBENS2		852,801.37	884,694.00
BLACKSTONE EUROPEAN FUND	RBKSTN		17,468,145.95	16,590,565.01
BLACKSTONE RE PRTNRS INTL II	RBKST2		11,748,352.89	12,040,212.31
CARLYLE ASIA REAL ESTATE PARTNERS	RCAREP		8,711,538.96	8,648,770.01
DOUGHTY HANSON & CO EUROPEAN	RDGHTY		21,184,235.66	52,874,078.00
EUROPA-INTERNATIONAL MISC	REUROP		15,015,170.32	18,853,850.37
FUDO CAPITAL LP ASIA	RFUDO1		19,997,001.91	19,997,002.01
LASALLE ASIA OPPORTUNITY FUND II	RLSAR2		24,772,643.00	22,735,603.01
LASALLE ASIA RECOVERY FUND	RLSARF		20,524,181.84	36,289,976.00
ORION EUROPEAN REAL ESTATE FUND,	RORION		0.98	5,811,550.07
PRUDENTIAL PROP. PRTNRS.-INT'L	RPRUDE		3,005,545.77	6,411,076.21
SOROS RE INVST-INT'L MISC	RSOROS		28,731,040.58	34,997,022.00
WESTBROOK FRENCH PORTFOLIO	RWSTBF		3,872,577.52	21,590,427.00
WESTBROOK V	RWBPTR		27,695,121.89	33,800,869.00
INTERNATIONAL TOTAL			203,578,358.64	291,525,695.00
REAL ESTATE INTERNATIONAL TOTAL			203,578,358.64	291,630,021.72
REAL ESTATE TOTAL			2,972,570,951.27	5,628,849,910.37

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-DPE DOMESTIC PRIVATE EQUITY				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
APOLLO INVESTMENT FUND IV	AAPOLLOIV	9940479W0	998.36	41,158,883.99
APOLLO INVESTMENT FUND V	ABAPOLLO5	9940510B7	999.96	47,696,792.99
APOLLO INVESTMENT FUND VI	ABAPOLLO6	9940849E3	34,329,234.97	33,916,808.00
BAIN CAPITAL FUND IX	ABBAIN9	9940848J3	82,000,000.00	82,049,674.00
BAIN CAPITAL FUND VII	ABBAIN7	9940479X8	999.87	36,958,344.02
BAIN CAPITAL FUND VIII	ABBAIN8	9940800T7	64,729,976.85	69,322,879.02
BAIN CAPITAL IX COINVESTMENT FUND	ABBAIN9C	9940848Z7	18,674,999.98	18,676,558.00
BLACKSTONE CAPITAL PTNRS III	VEA02554	BCPMB	996.06	24,020,412.01
BLACKSTONE COMMUNICATION I	ABBCOM1	9940479Z3	20,938,804.13	33,305,704.01
BLACKSTONE MANAGEMENT PARTNERS IV	ABBCP4	9940728S8	5,227,248.17	43,170,672.98
BLACKSTONE MANAGEMENT PARTNERS V	ABBCP5	9940844J7	82,777,904.98	77,921,865.00
CARLYLE PARTNERS IV LP	ABCARLYLE4	9940822N4	26,853,284.75	28,358,257.00
CID MEZZANINE CAPITAL	VEA02624	CIDMEZ	9,489,968.77	8,658,516.98
CLAYTON, DUBLIER & RICE VI	ACLAYDURI	CLDURI	19,929,325.98	14,590,425.00
FOX PAINE CAPITAL FUND	AFOXPAINE	FOXPAINE	0.94	4,585,397.01
FOX PAINE CAPITAL FUND II	ABFOXPAINE2	9940480D9	423,245.93	35,165,983.02
FOX PAINE CAPITAL FUND III	ABFOXPAINE3	9940849M5	2,565,996.00	932,684.00
FRANCISCO PARTNERS	ABFRISCO1	9940480E7	29,016,021.26	41,301,360.01
FRANCISO PARTNERS 2	ABFRISCO2	9940852V9	9,975,000.00	8,955,547.01
FRIEDMAN FLEISCHER & LOWE CAPITAL	ABFFL2	9940796B2	12,436,929.28	10,755,489.00
FS EQUITY PARTNERS IV	VEA02586	FSEP4	999.96	10,366,734.00
FS EQUITY PARTNERS V	ABFSV	9940729M0	34,559,460.63	40,833,009.00
HARBOURVEST PARTNERS VII BUYOUT	ABHVP7	9940735P5	19,737,999.56	23,879,778.03
HEARTLAND INDUSTRIAL PARTNERS	ABHEART	9940480G2	23,150,548.78	11,471,721.00
LEHMAN BROTHERS II	VEA02551	LBBP	53,561.19	6,883,109.98
LINSALATA CAPITAL PARTNERS FUND V	ABLINCAP5	9940829C1	12,923,529.00	11,831,044.00
LINSALATA CAPITAL PARTNERS III	ALINCAP	9940480J6	999.91	4,757,648.01
LINSALATA CAPITAL PARTNERS IV	ABLINCAP4	ABLINCAP4	999.97	20,259,072.01
MONITOR CLIPPER EQUITY PARTNERS II	ABMONITOR2	9940776U4	17,956,609.81	21,003,947.99
OAK HILL CAPITAL PARTNERS	AOAKHILL	9940480L1	6,247,728.76	26,424,003.85
PROVIDENCE EQUITY PARTNERS IV	ABPROV4	9940480M9	3,573,091.94	57,903,066.97

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<div> <div>Group: ALTERNATIVE INVESTMENT</div> <div> <div>Portfolio: AI-DPE</div> <div>Instrument: AIF</div> </div> <div>DOMESTIC PRIVATE EQUITY</div> <div>ALTERNATIVE INVESTMENT FUNDS</div> </div>				
PROVIDENCE EQUITY PARTNERS V	ABPROV5	9940821S4	105,173,348.64	104,825,017.00
SILVER LAKE PARTNERS	ASILLAKE	ASILLAKE	998.97	7,359,485.02
SILVER LAKE PARTNERS II	ABSLP2	9940800Z3	17,837,935.14	17,841,234.77
SKM EQUITY FUND III	ABSKM3	9940480P2	21,048,843.61	20,426,201.00
TPG PARTNERS IV	ABTPG4	9940778T5	38,545,435.03	59,393,873.98
TPG PARTNERS V	ABTPG5	9940852F4	24,592,310.00	23,387,388.00
ALTERNATIVE INVESTMENT FUNDS TOTAL			744,776,337.14	1,130,348,587.66
DOMESTIC PRIVATE EQUITY TOTAL			744,776,337.14	1,130,348,587.66

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<p>Group: ALTERNATIVE INVESTMENT</p> <p>Portfolio: AI-GIP GLOBAL/INT'L PRIVATE EQUITY FUND</p> <p>Instrument: AIF ALTERNATIVE INVESTMENT FUNDS</p>				
AIG GLOBAL EMERGING MARKETS	VEA02504	AIGG	2,269,594.39	21,918,249.47
GILBERT GLOBAL EQUITY PARTNERS L.P.	AGILBERTG	GILBERTG	57,211,506.70	22,365,600.00
HARBOURVEST INT'L III-DIRECT	VEA02633	HVIPE	9,909,070.44	2,910,625.00
HARBOURVEST INT'L III-PARTNERSHIP	AHARBPART	9940482F2	20,422,633.93	46,576,192.00
HARBOURVEST INT'L IV-DIRECT	AGHIPEP4D	9940550G7	12,465,073.32	21,205,030.99
HARBOURVEST INT'L IV-PARTNERSHIP	AGHIPEP4P	9940510D3	46,807,879.67	81,058,859.98
ALTERNATIVE INVESTMENT FUNDS TOTAL			149,085,758.45	196,034,557.44
GLOBAL/INT'L PRIVATE EQUITY FUND TOTAL			149,085,758.45	196,034,557.44

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
<div> <div>Group: ALTERNATIVE INVESTMENT</div> <div> <div>Portfolio: AI-OTH</div> <div>Instrument: AIF</div> </div> <div>ALTERNATIVE INVESTMENTS OTHER</div> <div>ALTERNATIVE INVESTMENT FUNDS</div> </div>				
ARES 2	AOARES2	9940848G9	15,288,746.01	13,714,313.74
ARES CORPORATE OPPORTUNITES FUND	AOARES	9940740X1	25,219,175.32	48,298,687.25
BEACON GROUP ENERGY FUND II	ABEACONGRP	9940482G0	999.34	5,238,608.00
BROOKSIDE CAPITAL PARTNERS FUND	AOBROOKSIDE	9940737Y4	50,000,000.00	71,592,866.00
LIME ROCK PARTNERS II	AOLIMEROCK2	9940667T9	999.80	29,392,674.00
LIME ROCK PARTNERS III	AOLIMEROCK3	AOLIMEROCK3	18,719,091.00	19,137,735.99
LIME ROCK PARTNERS IV	AOLIMEROCK4	9940861U0	1,842,011.00	1,842,011.00
SUNRISE CAPITAL PARTNERS	ASUNRISE	ASUNRISE	27,275,206.81	15,027,631.01
ALTERNATIVE INVESTMENT FUNDS TOTAL			138,346,229.28	204,244,526.99
ALTERNATIVE INVESTMENTS OTHER TOTAL			138,346,229.28	204,244,526.99

DESCRIPTION	IDENTIFIER	TICKER	PRICE	SHARES	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT						
			Portfolio: AI-SD	STOCK DISTRIBUTION		
			Instrument: COM	COMMON STOCK		
ADVANCE AUTO PARTS INC	00751Y106	AAP	35.56	105,024	539,791.60	3,734,653.44
ALNYLAM PHARMACEUTICALS INC	02043Q107	ALNY	21.40	134,210	2,235,986.68	2,872,093.99
AMERICAN MEDICAL SYS HLDINGS	02744M108	AMMD	18.52	115,500	2,188,905.15	2,139,060.00
ARCH CAPITAL GROUP LTD	G0450A105	ACGL	67.61	16,500	975,529.50	1,115,565.00
AVAYA INC	053499109	AV	13.98	304,500	2,976,672.62	4,256,910.00
CIENA CORP.	171779309	CIEN	27.71	60,939	1,510,511.83	1,688,619.68
ENCORE ACQUISITION CO	29255W100	EAC	24.53	55,587	1,238,608.07	1,363,549.11
MOMENTA PHARMACEUTICALS INC	60877T100	MNTA	15.73	554,233	14,545,132.46	8,718,085.09
NESS TECHNOLOGIES INC	64104X108	NSTC	14.26	9,000	0.00	128,340.00
NEUSTAR INC-CLASS A	64126X201	NSR	32.44	103,500	0.00	3,357,540.00
PANTRY INC/THE	698657103	PTRY	46.84	27,150	179,709.88	1,271,706.00
PDL BIOPHARMA INC.	69329Y104	PDLI	20.14	14,574	273,714.29	293,520.36
THRESHOLD PHARMACEUTICALS INC	885807107	THLD	3.70	104,611	1,622,218.91	387,060.70
TIVO INC	888706108	TIVO	5.12	18,214	162,305.19	93,255.68
VOLTERRA SEMICONDUCTOR CORP	928708106	VLTR	15.00	28,063	460,962.84	420,945.00
WRIGHT MEDICAL GROUP INC	98235T107	WMGI	23.28	73,375	1,118,587.08	1,708,170.00
COMMON STOCK TOTAL				1,724,980	30,028,636.10	33,549,074.05
			Instrument: ICOM	INTERNATIONAL COMMON STOCKS		
TELE ATLAS NV	B0NLTB3	TA_NA		35,312	768,988.99	744,476.18
INTERNATIONAL COMMON STOCKS TOTAL				35,312	768,988.99	744,476.18
STOCK DISTRIBUTION TOTAL				1,760,292	30,797,625.09	34,293,550.23

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-VC VENTURE CAPITAL				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
ADAMS CAPITAL MANAGEMENT III	AVADAMS3	9940480Q0	14,925,396.69	12,598,368.02
ADVANCED TECHNOLOGY VII	AVATV7	9940550H5	10,218,064.98	8,951,542.99
ALPHA CAPITAL FUND II	020997011	ACFD	1,994,025.51	61,855.00
ATHENIAN VENTURE PARTNERS	VEA01458	OVVF	999.94	565,115.99
BAIN CAPITAL VENTURE FUND	AVBAIN	9940510C5	6,563,221.66	8,618,169.94
BAIN CAPITAL VENTURE FUND 2005, L.P.	AVBAIN2005	9940822A2	8,850,000.00	7,957,429.99
BAKER COMMUNICATIONS FUND	AVBAKERCOM	BAKERCOM	12,280,891.42	12,297,084.00
BAKER COMMUNICATIONS FUND II	ABAKERCOM2	AVBAKER2	43,617,553.97	27,585,126.38
BLUE CHIP CAPITAL FUND	095334991	BCCF	1,000.00	49,222.00
BLUE CHIP CAPITAL FUND II	VEA01432	BCCII	1,912,810.60	2,182,975.03
BLUE CHIP CAPITAL FUND III	A01433	A01433	19,446,473.82	4,892,718.97
BLUE CHIP CAPITAL FUND IV	AVBLUECHIP4	AVBLUECHIP4	30,363,484.74	21,018,626.01
BRANTLEY VENTURE PARTNERS III	VEA06289	BIII	2,354,905.35	1,069,997.31
CARDINAL HEALTH PARTNERS	VEA02552	CHPL	3,774,591.09	3,979,033.97
CB HEALTHCARE FUND	VEA02614	CBHCF	8,600,170.79	10,597,748.99
CB HEALTHCARE FUND II	AVCBHF2	9940550J1	5,146,202.20	8,972,081.01
CHP II	AVCHP2	9940481E6	2,078,301.24	14,036,812.37
COMMONWEALTH CAPITAL III	AVCCV3	9940481G1	16,503,141.90	12,388,407.02
ESSEX WOODLAND HEALTH VENTURES VI	AVEWHV6	9940788Y2	17,700,000.00	15,825,483.98
ESSEX WOODLANDS HEALTH VENTURES	AVEWHV7	9940853A4	5,250,000.00	4,760,544.00
FOUNDATION MEDICAL PARTNERS	AVFNDMED	9940550K8	13,006,134.81	10,399,248.96
FOUNDATION MEDICAL PARTNERS II	AVFNDMED2	9940837E7	3,505,316.00	2,951,741.99
GENERAL CATALYST GROUP II	AVGCG2	9940585Q4	6,137,160.00	5,387,234.00
GENERAL CATALYST GROUP III	AVGCG3	AVGCG3	8,596,023.97	10,194,566.99
GLOBESPAN CAPITAL PARTNERS IV	AVGLBSPN4	9940746Q0	15,051,874.76	14,455,640.39
GLOBESPAN CAPITAL PARTNERS V	AVGLBSPN5	9940852D9	7,177,500.00	6,779,510.00
HARBOURVEST PARTNERS VI DIRECT	AHARBOURDIR	9940481H9	16,105,999.54	14,024,982.01
HARBOURVEST PARTNERS VI	AHARBOURPART	9940481J5	44,967,808.19	43,971,484.04
HARBOURVEST PARTNERS VII VENTURE	AVHVP7	9940736B5	20,757,499.78	21,112,885.00
LIGHTHOUSE CAPITAL PARTNERS V	AVLIGHTS5	9940778U2	20,954,742.51	22,076,497.99
MERITAGE PRIVATE EQUITY I	AMERIT	AMERIT	18,338,598.67	7,702,549.01

DESCRIPTION	IDENTIFIER	TICKER	BOOK VALUE	MARKET VALUE
Group: ALTERNATIVE INVESTMENT				
Portfolio: AI-VC VENTURE CAPITAL				
Instrument: AIF ALTERNATIVE INVESTMENT FUNDS				
MERITAGE PRIVATE EQUITY II	AVMERIT2	AVMERIT2	12,085,080.35	10,446,924.99
MIAMI VALLEY VENTURE FUND	VEA01492	MVVF	2,351,301.67	585,934.01
MORGENTHALER PARTNERS IV	VEA01176	MGVP	999.99	153,025.13
MORGENTHALER PARTNERS V	VEA01177	MGVPV	4,315,837.39	4,960,834.02
MORGENTHALER PARTNERS VI	AVMORG6	MGVPVI	11,963,608.08	7,733,350.04
MORGENTHALER PARTNERS VII	AVMORG7	9940550L6	24,845,746.07	19,325,569.96
MORGENTHALER PARTNERS VIII	AVMORG8	9940835D1	6,000,000.00	5,614,151.00
NORTHWEST OHIO VENTURE FUND	VEA05606	NOVF	1,693,615.50	1.00
NEW ENTERPRISE ASSOCIATES 10	AVNEA10	AVNEA10	10,727,666.26	12,385,477.00
NEW ENTERPRISE ASSOCIATES 11	AVNEA11	AVNEA11	5,954,551.86	7,305,093.00
NORTHCOAST FUND	VEA06027	NCFD	1,000.00	1.00
NORTHCOAST FUND II	AVCNC	9940481F3	11,982,217.53	3,416,781.97
OHIO INNOVATION FUND I	VEA02581	OIF1	1,993,081.30	1,092,940.40
PARK ST CAPITAL PRIVATE EQUITY FUND	AVPARK5	AVPARK5	8,253,550.63	8,253,550.03
PARK STREET CAPITAL PRIVATE EQUITY	AVPARK6	AVPARK6	6,000,000.00	5,834,728.99
PRIMUS CAPITAL FUND III-A PFD	VEA06130	PCFZ	999.99	1,787,814.36
PRIMUS CAPITAL FUND III-B	VEA06129	PCFY	1,000.00	2,042,846.65
PRIMUS CAPITAL FUND IV	VEA02451	PCF4	4,778,826.01	3,948,970.79
PRIMUS CAPITAL FUND V	AVPRIMUS5	9940481Y2	6,164,999.87	19,154,538.66
PRISM VENTURE PARTNERS IV	AVPRISM4	9940608Y0	12,088,067.78	7,310,532.02
SPACEVEST II	VEASPVE	VEASPVE	12,695,103.93	6,649,848.50
TUCKER ANTHONY PRIVATE EQUITY FUND	AVTAPE3	AVTAPE3	4,074,998.58	5,923,718.98
TUCKER ANTHONY PRIVATE EQUITY FUND	AVTAPE4	9940608Z7	8,062,499.35	10,314,440.01
WARBURG PINCUS EQUITY PARTNERS	AWARBURG	9940482B1	999.92	18,275,580.99
WARBURG PINCUS PRIVATE EQUITY IX LP	AVWPPE9	AVWPPE9	33,296,999.89	34,463,383.01
WARBURG PINCUS VIII	AWARBURG8	AWARBURG8	31,176,679.30	50,686,299.99
ALTERNATIVE INVESTMENT FUNDS TOTAL			606,689,325.38	585,131,019.85
VENTURE CAPITAL TOTAL			606,689,325.38	585,131,019.85
ALTERNATIVE INVESTMENT TOTAL			1,669,695,275.34	2,150,052,242.17
FUND TOTAL			56,649,034,201.46	72,215,215,262.49