Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - LIOUI	DITY RESERVES				
	Portfolio - LQR	LIQUIDITY	RESERVE			
	Instrument - CP	COMMERCIA	L PAPER (DISCOUNT))		
ABBOTT LABORATORIES		00282CNL2	01/20/2005	18,000,000.00	17,978,720.00	17,978,720.00
ABBOTT LABORATORIES	0.0000 2.233	00282CNB4	01/11/2005	5,000,000.00	4,996,916.67	4,996,916.67
CARGIL INC	0.0000 2.285	14178LNC0	01/12/2005	15,000,000.00	14,989,615.54	14,989,615.54
CARGIL INC	0.0000 2.263	14178LN30	01/03/2005	25,000,000.00	24,996,875.00	24,996,875.00
CHEVRONTEXACO CORP	0.0000 2.254	1667X0N46	01/04/2005	25,000,000.00	24,995,333.33	24,995,333.33
CHEVRONTEXACO CORP	0.0000 2.264	1667X0ND6	01/13/2005	15,000,000.00	14,988,750.00	14,988,750.00
COCA COLA CO.		19121DNC5	01/12/2005	24,000,000.00	23,983,851.24	23,983,851.24
COCA COLA CO.	0.0000 2.276	19121DNS0	01/26/2005	16,000,000.00	15,975,154.00	15,975,154.00
COLGATE PALMOLIVE	0.0000 2.265	19416ENL7	01/20/2005	7,000,000.00	6,991,687.50	6,991,687.50
DIAGEO CAPITAL	0.0000 2.255	2524H4NS5	01/26/2005	20,000,000.00	19,968,999.94	19,968,999.94
DIAGEO CAPITAL PLC	0.0000 2.295	2524H4NK2	01/19/2005	15,000,000.00	14,982,900.00	14,982,900.00
ELI LILLY & COMPANY	0.0000 2.287	53245PP10	02/01/2005	20,000,000.00	19,960,876.47	19,960,876.47
EQUITABLE RESOURCES	0.0000 2.305	29454TND4	01/13/2005	20,000,000.00	19,984,733.33	19,984,733.33
EQUITABLE RESOURCES	0.0000 2.275	29454TNJ1	01/18/2005	10,000,000.00	9,989,357.20	9,989,357.20
FANNIE MAE DISCOUNT NOTE	0.0000 2.244	313589AE3	01/05/2005	35,000,000.00	34,991,327.78	34,991,327.78
FHLB DISCOUNT NOTE	0.0000 2.287	313385BT2	02/11/2005	30,843,000.00	30,763,230.66	30,763,230.66
FHLB DISCOUNT NOTE	0.0000 2.163	313385BD7	01/28/2005	25,000,000.00	24,959,687.50	24,959,687.50
FNMA DISCOUNT NOTE	0.0000 2.184	313589AC7	01/03/2005	253,000,000.00	252,969,525.93	252,969,525.93
FNMA DISCOUNT NOTE	0.0000 2.257	313589BH5	02/01/2005	212,000,000.00	211,590,408.80	211,590,408.80
FNMA DISCOUNT NOTE	0.0000 2.227	313589AK9	01/10/2005	73,000,000.00	72,959,676.55	72,959,676.55
FNMA DISCOUNT NOTE	0.0000 2.281	313589BJ1	02/02/2005	50,000,000.00	49,899,267.48	49,899,267.48
FNMA DISCOUNT NOTE	0.0000 2.317	313589BP7	02/07/2005	50,000,000.00	49,881,741.26	49,881,741.26
FNMA DISCOUNT NOTE	0.0000 2.307	313589BR3	02/09/2005	46,000,000.00	45,885,825.08	45,885,825.08
FNMA DISCOUNT NOTE	0.0000 2.266	313589BD4	01/28/2005	50,000,000.00	49,916,399.34	49,916,399.34
FNMA DISCOUNT NOTE	0.0000 2.264	313589AL7	01/11/2005	20,000,000.00	19,987,500.00	19,987,500.00
FNMA DISCOUNT NOTE	0.0000 2.278	313589AZ6	01/24/2005	50,000,000.00	49,927,999.75	49,927,999.75
FNMA DISCOUNT NOTE		313589BL6	02/04/2005	30,000,000.00	29,935,648.19	29,935,648.19
FNMA DISCOUNT NOTE		313589BY8	02/16/2005	23,450,000.00	23,380,160.88	23,380,160.88
FNMA DISCOUNT NOTE		313589AV5	01/20/2005	47,000,000.00	46,943,939.44	46,943,939.44
FNMA DISCOUNT NOTE		313589AT0	01/18/2005	20,000,000.00	19,978,750.00	19,978,750.00
FNMA DISCOUNT NOTE		313589BW2	02/14/2005	50,000,000.00	49,858,201.83	49,858,201.83
GANNETT INC		36473LNK7	01/19/2005	20,000,000.00	19,977,580.30	19,977,580.30
GANNETT INC		36473LN68	01/06/2005	5,000,000.00	4,998,437.50	4,998,437.50
GILLETTE CO		37576LN39	01/03/2005	40,000,000.00	39,995,222.22	39,995,222.22
HERSHEY FOODS CORP		42786TNB0	01/11/2005	11,000,000.00	10,993,362.71	10,993,362.71
HERSHEY FOODS CORP		42786TP36	02/03/2005	20,000,000.00	19,958,541.90	19,958,541.90
HERSHEY FOODS CORP		42786TN79	01/07/2005	9,000,000.00	8,996,625.00	8,996,625.00
KOCH INDUSTRIES		50000AN32	01/07/2005	17,400,000.00	17,397,873.33	17,397,873.33
KOCH INDUSTRIES		50000ANJ7	01/03/2005	20,000,000.00	19,978,372.22	19,978,372.22
10011 111000111110	0.0000 2.505	5550011107	01,10,2003	20,000,000.00	10,0,0,0,0	10,0,0,0,2.22

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - LIQUI Portfolio - LOR	DITY RESERVES				
	Instrument - CP	LIQUIDITY R COMMERCIAL	ESERVE PAPER (DISCOUNT)			
KOCH INDUSTRIES	0.0000 2.294	50000AND0	01/13/2005	2,500,000.00	2,498,100.00	2,498,100.00
MERRILL LYNCH & CO. INC.		59018JNX8	01/31/2005	5,000,000.00	4,990,498.35	4,990,498.35
NESTLE CORP		64105GN42	01/04/2005	3,400,000.00	3,399,376.67	3,399,376.67
NESTLE CORP		64105GNA8	01/10/2005	15,000,000.00	14,991,772.78	14,991,772.78
NESTLE CORP		64105GNE0	01/14/2005	20,000,000.00	19,983,807.99	19,983,807.99
PEPSICO INC.		71344TNJ7	01/18/2005	20,000,000.00	19,978,808.59	19,978,808.59
PEPSICO INC.		71344TNK4	01/19/2005	19,445,000.00	19,423,165.84	19,423,165.84
PFIZER INC.		71708END3	01/13/2005	8,000,000.00	7,993,973.34	7,993,973.34
PFIZER INC.		71708ENK7	01/19/2005	2,000,000.00	1,997,720.00	1,997,720.00
PITNEY-BOWES, INC.		7244P0N54	01/05/2005	7,198,000.00	7,196,200.50	7,196,200.50
PITNEY-BOWES, INC.		7244P0N62	01/06/2005	20,000,000.00	19,993,805.56	19,993,805.56
PROCTER & GAMBLE CO		74271TP15	02/01/2005	21,000,000.00	20,959,506.42	20,959,506.42
PROCTER & GAMBLE CO		74271TPE7	02/14/2005	7,000,000.00	6,980,228.61	6,980,228.61
QUEBEC PROVINCE		74800JN50	01/05/2005	20,000,000.00	19,995,044.44	19,995,044.44
QUEBEC PROVINCE		74800JN76	01/07/2005	20,000,000.00	19,992,500.00	19,992,500.00
UNILEVER UN		90477DNT9	01/27/2005	20,000,000.00	19,967,957.06	19,967,957.06
UNILEVER UN		90477DP83	02/08/2005	20,000,000.00	19,951,842.79	19,951,842.79
USAA CAPITAL CORP		90328AN41	01/04/2005	3,700,000.00	3,699,300.08	3,699,300.08
USAA CAPITAL CORP		90328AN66	01/06/2005	6,000,000.00	5,998,108.33	5,998,108.33
USAA CAPITAL CORP		90328ANC3	01/12/2005	4,200,000.00	4,197,086.83	4,197,086.83
USAA CAPITAL CORP		90328AN74	01/07/2005	1,000,000.00	999,621.67	999,621.67
USAA CAPITAL CORP		90328ANA7	01/10/2005	1,799,000.00	1,797,979.07	1,797,979.07
USAA CAPITAL CORP	0.0000 2.264	90328ANB5	01/11/2005	20,000,000.00	19,987,500.00	19,987,500.00
Instrument Total	62		1	,709,935,000.00	1,707,882,980.79	1,707,882,980.79
	Instrument -	STIF SHORT	TERM INVESTMENT	FUND		
SEI PRIME OBLIGATION FUND	0.0000 0.000	SEI275	12/31/2005	55,000,000.00	55,000,000.00	55,000,000.00
Instrument Total	1			55,000,000.00	55,000,000.00	55,000,000.00
Portfolio Total	63		1	,764,935,000.00	1,762,882,980.79	1,762,882,980.79

ASOF01	Date 01/21/2005 Time 18:34:20	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004	Page 003
Monthly	Market Portfolio			

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

ASOF04	Date 01/21/2005 Time 18:34:20	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004 Page 001

Monthly	Market	Portfolio	`

Monthly N	Market Portfolio				
Portfolio	o ID		Par/Sha	ares Book Value	Market Value
		Group - FIXED INCOME - INTERNALLY MANAGE	GED		
FI	FIXED INCOME		8,998,490,259	.01 8,918,823,024.32	9,277,961,890.59
Group Tot	tal	0.	.00 / 8,998,490,259	.01 8,918,823,024.32	9,277,961,890.59
		Group - FIXED INCOME - EXTERNALLY MANAGE	GED		
HUFF PIMCO OAKTREE SALOMON FIDELITY	W.R. HUFF ASSET MANA PACIFIC INVESTMENT C OAKTREE CAPITAL MANA SALOMON BROS. ASSET FIDELITY INVESTMENTS		3,008,650 2,008,839 1,509,491 1,717,135 1,867,443	.27 200,883,927.82 .53 150,949,153.87 .32 171,713,532.28	219,454,285.10 160,788,210.39 196,683,728.86
Group Tot	tal	0.	.00 / 10,111,559	.71 1,011,155,971.34	1,106,531,436.23
Group Tot	tal - FIXED INCOME	0.	.00 / 9,008,601,818	.73 9,929,978,995.66	10,384,493,326.82

Investment Desc	Rating Coupon Y	Tield Identifier	F Maturity	Par/Shares	Book Value	Market Value
		FIXED INCOME	NATE OF THE PARTY			
	Portfolio - Instrument -					
	Instrument -	ABSCARD ABSCARD BU	JLLET MATURITY			
AMERICAN EXPRESS 2003-4	AAA 1.6900	1.705 02582JCN8	M 01/15/2009	20,000,000.00	19,996,162.18	19,579,822.22
CITIBANK CREDIT CARD ISSUANCE		3.720 17305EAG0	S 11/16/2009	28,763,000.00	32,772,647.58	31,514,029.15
CITIBANK CREDIT CARD ISSUANCE		2.535 17305ECA1	S 01/20/2009	20,000,000.00	20,010,947.73	19,878,283.33
MBNAS 2003-A7 A7		2.655 55264TBY6	M 11/15/2010	16,000,000.00	15,996,221.77	15,470,364.44
			,,	, , , , , , , , , , , , , , , , , ,		
Instrument Total	4			84,763,000.00	88,775,979.26	86,442,499.14
	Instrum	nent -AGC AGENO	CY BONDS WITH COUP	ONS		
DANKE MAD	AAA 5.2500	6.062 31359MEK5	S 01/15/2009	53,000,000.00	51,475,652.09	57,207,051.67
FANNIE MAE FANNIE MAE		6.952 31359MEU3	S 05/15/2029	53,000,000.00	48,626,947.22	60,657,763.90
FANNIE MAE FANNIE MAE		3.868 31359MEY5	S 09/15/2009	26,800,000.00	29,949,814.06	30,432,390.11
FANNIE MAE FANNIE MAE		4.772 31359MDU4	S 05/15/2009 S 05/15/2008	14,900,000.00	15,448,634.30	16,131,137.34
FANNIE MAE FANNIE MAE		4.133 31359MFS7	S 06/15/2010	28,000,000.00	32,051,640.44	32,268,226.67
FANNIE MAE		6.055 31359MEV1	S 06/15/2010	31,600,000.00	31,988,617.58	34,940,541.33
FANNIE MAE		2.227 31359MRL9	S 05/15/2006	25,000,000.00	25,007,666.31	24,782,625.00
FANNIE MAE		2.539 31359MLZ4	S 01/15/2007	30,000,000.00	31,457,133.41	31,680,466.67
FANNIE MAE		4.000 31359MVE0	S 05/15/2009	59,000,000.00	59,578,592.33	60,329,892.78
FANNIE MAE		3.201 31359MGH0	S 10/15/2007	13,000,000.00	14,177,921.12	14,266,149.44
FANNIE MAE		3.098 31359MMP5	S 04/15/2007	27,300,000.00	28,587,617.91	28,724,605.00
FANNIE MAE		3.594 31359MQM8	S 01/15/2007 S 01/15/2008	55,000,000.00	54,458,168.58	55,371,036.11
FANNIE MAE		3.907 31359MS07	S 08/15/2008	26,000,000.00	25,428,007.84	25,950,802.22
FANNIE MAE (05 CALL)		3.812 31359MTF0	S 09/15/2008	20,000,000.00	19,957,359.84	20,111,633.33
FANNIE MAE (06 CALL)		4.801 31359MOV8	S 02/21/2013	25,000,000.00	24,913,624.68	25,270,569.44
FANNIE MAE (SUB DEBT)		4.479 31359MGT4	S 02/01/2011	26,500,000.00	28,972,125.60	29,756,629.17
FEDERAL HOME LOAN BANK		4.399 3133X4ZC8	S 04/15/2009	22,000,000.00	20,808,407.62	21,499,793.33
FEDERAL HOME LOAN BANK	AAA 2.8750	2.923 3133X14N4	S 09/15/2006	30,000,000.00	29,976,181.00	30,106,658.33
FHLB (2/05 CALL)	AAA 3.8750	3.914 3133X0TW9	S 08/22/2008	20,000,000.00	19,973,704.72	20,250,508.33
FREDDIE MAC	AAA 5.1250	5.787 3134A2UJ5	S 10/15/2008	42,000,000.00	41,063,467.18	44,598,516.67
FREDDIE MAC	AAA 6.8750	4.285 3134A35H5	S 09/15/2010	9,000,000.00	10,168,304.51	10,457,937.50
FREDDIE MAC	AAA 5.7500	3.794 3134A3EM4	S 03/15/2009	46,000,000.00	49,465,662.01	50,301,945.56
FREDDIE MAC	AAA 5.1250	4.238 3134A4QD9	S 07/15/2012	19,000,000.00	20,076,501.37	20,419,336.94
FREDDIE MAC	AAA 4.5000	4.514 3134A4UM4	S 01/15/2014	6,200,000.00	6,193,594.45	6,323,690.00
FREDDIE MAC	AAA 2.3750	2.398 3134A4SX3	S 04/15/2006	43,800,000.00	43,786,811.84	43,635,482.34
FREDDIE MAC	AAA 4.8750	3.094 3134A4NW0	S 03/15/2007	23,200,000.00	24,073,952.20	24,291,192.67
FREDDIE MAC		3.555 3134A4TE4	S 03/15/2008	57,000,000.00	55,619,250.83	56,140,851.67
FREDDIE MAC		2.923 3134A4UB8	S 08/15/2006	20,000,000.00	19,945,373.07	20,072,177.78
FREDDIE MAC		3.537 3134A4UD4	S 09/15/2008	79,000,000.00	79,237,040.32	79,756,315.28
FREDDIE MAC	AAA 2.8750	1.869 3134A4RA4	S 09/15/2005	43,000,000.00	43,301,399.19	43,364,866.94

Investment Desc	Rating Coupon	Yield Identi	fier F	Maturity	Par/Shares	Book Value	Market Value
	Group - Portfolio - Instrument -		ED INCOME NCY BONDS WI	TH COUPONS			
FREDDIE MAC (06 CALL) FREDDIE MAC (07 CALL)	AAA 3.8750	4.169 3134A33 3.875 3128X2M 4.887 3128X2T	E2 S	03/15/2010 01/12/2009 01/30/2014	30,000,000.00 15,000,000.00 25,000,000.00	33,933,951.33 15,000,000.00 25,204,129.43	34,856,733.33 15,205,514.58 25,588,555.56
Instrument Total	33				1,044,300,000.00	1,059,907,254.38	1,094,751,596.99
	Instr	ıment -ASB	ASSET BACK	ED NOTES AN	ND BONDS		
CMAOT 2004-A A3 CMAOT 2004-A A4 TAOT 2003-B A4 VALET 2003-1 A2 VALET 2003-1 A4	AAA 2.8300 AAA 2.7900 AAA 1.1100	2.093 161581D 2.847 161581D 2.812 89232YA 1.122 92866XA 1.938 92866XA	K6 M D0 M B3 M	05/15/2008 09/15/2010 00/00/0000 00/00/0000 00/00/0000	5,000,000.00 25,000,000.00 15,000,000.00 1,036,604.77 20,000,000.00	4,999,768.63 24,999,831.57 14,998,642.05 1,036,604.77 19,999,936.88	4,941,372.22 24,586,694.44 14,889,600.00 1,036,406.95 19,551,794.44
Instrument Total	5				66,036,604.77	66,034,783.90	65,005,868.05
	Instr	ument -CAN	CANADIAN B	ONDS			
ONTARIO PROVINCE GLOBAL QUEBEC PROVINCE GLOBAL		6.351 683234M 6.566 748148Q		10/01/2008 02/15/2009	23,500,000.00 15,000,000.00	22,841,047.36 14,563,418.22	25,309,265.00 16,409,433.33
Instrument Total	2				38,500,000.00	37,404,465.58	41,718,698.33
	Instr	ument -CDS	CREDIT DEF	AULT SWAP			
DJ CDX SERIES II IG 125NAM IBOXX NA 09/14 IG 125 SERI		0.000 IBOXX09 0.000 IBOXX09		09/20/2009 09/20/2014	165,000,000.00 145,000,000.00	-3,530.12 -105,037.69	1,383,633.29 1,594,760.79
Instrument Total	2				310,000,000.00	-108,567.81	2,978,394.08
	Instr	ument -CMBB	COMMERCIAL	MORTGAGE I	BACKED - AMORTIZIN	1G	
CSFB 2004-C4 A2 FULBA 1998-C2 A1 LBCMT 1999-C1 A2 LBUBS 2003-C5 A2 MLMT 2004-MKB1 A2 Instrument Total	AAA 6.2800 AAA 6.7800 AAA 3.4780	3.759 22541SH 6.153 337367A 99.999 501773C 99.999 52108HS 4.254 59022HC	A4 M S2 M Y1 M	00/00/0000 11/15/2035 10/15/2030 07/15/2027 02/12/2042	14,607,000.00 3,813,340.49 30,000,000.00 20,000,000.00 20,000,000.00	14,678,097.37 3,818,881.76 31,172,764.61 20,074,737.02 20,097,935.62	14,544,092.52 3,855,681.29 33,181,800.00 19,784,444.44 20,182,550.00 91,548,568.25

Investment Desc	Rating Coupon Y	Yield Iden	ntifier F	Maturity	Par/Shares	Book Value	Market Value
	Group - Portfolio - Instrument -		ME PIXED INCOME COMMON STOCK				
MCI INC	0.0000	0.000 55269	1107	00/00/0000	746,705.00	50,780,637.46	15,053,572.80
Instrument Total	1				746,705.00	50,780,637.46	15,053,572.80
	Instrum	ment -COR	CORPORATE	NOTES/BONDS			
ABBEY NATIONAL PLC ABBEY NATIONAL PLC ABBOTT LABORATORIES ABBOTT LABORATORIES ABN AMRO BK NV (CHICAGO) AEGON (TRANSAMERICA CORP) AEGON/MONUMENTAL GLOBAL FDG AEGON/MONUMENTAL GLOBAL FUND AIG (AMERICAN GENERAL FINANCE AIG (ASIF GLOBAL FINI II AIG SUNAMER GLOB FIN II AIG SUNAMER GLOB FIN IX AIG (AMERICAN GENERAL FINANCE ALLSTATE FINL GLOBAL FND ALLTEL CORP ALLTEL CORP AMERICAN EXPRESS AMERICAN EXPRESS AMERICAN EXPRESS AMERICAN HONDA FINANCE ANHEUSER-BUSCH COS INC AOL TIME WARNER AOL TIME WARNER INC ARCHER DANIELS MIDLAND BANK OF AMERICA CORP (CAP SE BANK OF AMERICA CORP (CAP SE BANK OF NEW YORK CO INC BANK ONE CORP BANK ONE CORP BERKSHIRE HATHAWAY FIN	NG AA3 5.2000 E) A1 4.5000 AAA 3.9000 AAA 7.6000 AAA 5.1000) A1 3.8750 A2 5.2500 A2 7.0000 A2 7.8750 BAA36.1250 A1 4.7500 A1 4.7500 A1 4.7000 BAA16.1250 BAA17.7000 BAA16.7500 CS aa3 8.0600	8.029 00292 7.740 00279 2.346 00282 3.774 00282 7.112 00077 6.213 00077 6.831 89348 3.652 61532 4.564 02635 3.943 00209 6.609 00139 5.160 00138 3.984 02635 5.339 02001 7.055 02003 7.911 02003 7.911 02003 6.227 02553 4.913 02581 4.788 02581 4.788 02581 4.788 02581 4.780 03522 6.310 00184 7.753 00184 7.753 00184 7.753 00846 6.463 03948 7.663 06805 7.675 06604 3.818 06405 6.051 06422 7.674 06423 4.246 08466	RAA2 S RAA42 S RAAM2 S RAAM2 S RAAM2 S RAAM2 S RAAM2 S RAAM2 S RAAM4 S RAAM5 S RAAM5 S RAAM5 S RAAM5 S RAAM2 S RAAM4 S	10/26/2029 10/17/2005 07/01/2006 03/15/2011 06/28/2006 06/18/2007 11/15/2006 01/19/2006 01/30/2007 11/15/2007 10/22/2008 06/15/2005 01/17/2007 10/01/2009 02/01/2007 07/01/2012 07/01/2012 07/01/2013 06/15/2013 06/17/2009 04/15/2013 06/17/2009 04/15/2012 04/15/2012 04/15/2012 04/15/2026 12/15/2026 02/17/2009 08/01/2005 12/15/2010	10,000,000.00 25,000,000.00 3,780,000.00 11,000,000.00 15,000,000.00 15,650,000.00 7,090,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 11,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 15,000,000.00 20,000,000.00 5,000,000.00 15,000,000.00	9,913,672.63 24,801,253.17 3,961,606.40 20,972,405.30 15,090,764.26 10,204,904.09 15,627,970.02 7,263,408.42 18,057,079.39 4,991,530.56 9,984,968.09 17,576,435.42 14,982,340.15 10,948,588.86 14,974,896.99 3,987,218.18 2,987,812.02 19,973,286.52 4,986,959.99 6,989,442.02 14,971,520.92 14,990,960.38 14,965,887.67 22,363,266.24 15,625,114.86 16,527,672.28 4,990,089.42 14,972,393.31 9,997,265.19 9,976,051.59	13,007,241.67 26,015,791.67 4,018,990.50 20,765,045.00 15,920,987.50 10,831,629.17 16,636,654.25 7,491,400.35 18,981,560.00 5,117,050.00 10,071,750.00 17,933,086.11 15,821,000.00 10,923,380.42 15,834,525.00 4,729,960.00 3,887,835.00 20,880,327.78 5,166,845.83 7,217,540.56 15,314,100.00 15,441,483.33 15,719,708.33 15,719,708.33 15,719,708.33 27,805,575.00 17,319,150.00 16,643,050.00 17,564,282.93 5,073,983.33 16,413,800.00 17,564,282.93 5,073,983.33 16,413,800.00 10,588,208.33 9,956,266.67
BERKSHIRE HATHAWAY INC BOEING CO.	AAA 3.3750 A3 9.7500	3.038 08466 6.366 58016		10/15/2008 04/01/2012	8,000,000.00 10,000,000.00	8,095,661.29 11,939,513.40	7,916,360.00 13,337,650.00

Investment Desc	Rating Coupon Y	ield Identifie	r F Maturity	Par/Shares	Book Value	Market Value
	Group -	FIXED INCOME				
	Portfolio -	FI FIXED	INCOME			
	Instrument -	COR CORPOR	ATE NOTES/BONDS			
BOEING CO.	A2 6.6250	6.483 097023AS4	S 02/15/2038	5,000,000.00	5,095,788.64	5,830,388.89
BOEING CO. (ROCKWELL INTERNA	ATIO A2 6.6250	7.198 774347AP3	S 06/01/2005	10,100,000.00	10,076,604.63	10,310,492.42
BOSTON SCIENTIFC		4.349 101137AC1	S 01/12/2011	10,000,000.00	9,948,485.36	9,977,563.89
BRITISH TELECOM PLC	BAA18.8750	6.753 111021AE1	S 12/15/2030	28,825,000.00	36,261,561.45	38,614,962.85
CADBURY SCHWEPPES US FIN		4.022 127210AA0	S 10/01/2008	13,000,000.00	12,933,505.15	13,070,427.50
CARGILL INC		6.214 141781AL8	S 05/01/2006	10,000,000.00	10,004,338.39	10,476,066.67
CARGILL, INC.		7.420 141781AC8	S 10/01/2025	13,180,000.00	13,117,496.99	16,034,359.64
CARNIVAL CORP	A3 3.7500	3.845 143658AX0	S 11/15/2007	6,000,000.00	5,984,610.32	6,011,890.00
CAROLINA POWER & LIGHT	BAA16.6500	5.785 14414CAA2	S 04/01/2008	5,000,000.00	5,126,278.09	5,473,725.00
CHEVRONTEXACO CAPITAL CO	AA2 3.5000	3.598 166760AA6	S 09/17/2007	10,000,000.00	9,974,874.71	10,112,811.11
CINCINNATI GAS & ELECTRIC	BAA15.7000	5.705 172070CN2	S 09/15/2012	7,000,000.00	6,997,936.68	7,487,293.33
CIT GROUP	A2 6.8750	6.603 650905AF9	S 02/16/2005	10,000,000.00	10,003,283.19	10,311,212.50
CIT GROUP INC	A2 5.5000	5.150 125581AD0	S 11/30/2007	5,000,000.00	5,046,491.72	5,255,480.55
CIT GROUP INC	A2 4.7500	4.805 12560PDB4	S 12/15/2010	15,000,000.00	14,957,623.41	15,233,416.67
CITIGROUP	AA1 6.2000	7.185 172967AX9	S 03/15/2009	5,000,000.00	4,823,997.22	5,521,427.78
CITIGROUP INC	AA2 6.6250	6.128 172967BL4	S 06/15/2032	4,000,000.00	4,262,265.74	4,482,857.78
CITIGROUP INC	AA2 5.6250	5.269 172967BP5	S 08/27/2012	10,000,000.00	10,221,150.50	10,842,750.00
CITIGROUP INC	AA2 6.0000	6.039 172967CC3	S 10/31/2033	6,000,000.00	5,968,248.87	6,257,320.00
CLEAR CHANNEL COMMUNICAT	BAA37.6500	4.939 184502AK8	S 09/15/2010	11,935,000.00	13,525,291.88	13,870,200.58
CLEAR CHANNEL COMMUNICAT	BAA35.7500	5.786 184502AP7	S 01/15/2013	5,000,000.00	4,988,446.69	5,298,569.44
COCA COLA ENTERPRISES	A2 6.9500	6.629 191219AY0	S 11/15/2026	5,000,000.00	5,183,502.35	5,927,702.78
COCA-COLA ENTERPRISES	A2 7.1250	6.818 191219BB9	S 08/01/2017	15,000,000.00	15,381,280.93	18,181,162.50
COMCAST (JONES INTERCABLE)	BAA37.6250	4.600 480206AL5	S 04/15/2008	5,000,000.00	5,456,551.61	5,661,536.11
COMCAST (TCI COMM)	BAA36.8750	3.813 872287AE7	S 02/15/2006	12,693,000.00	13,115,522.01	13,505,126.35
COMCAST (TCI COMM)	BAA39.8000	5.095 879240AN9	S 02/01/2012	4,000,000.00	5,106,915.12	5,333,013.33
COMCAST CABLE COMMUNICAT	BAA36.7500	7.034 20029PAL3	S 01/30/2011	25,000,000.00	24,649,999.50	28,714,812.51
COMPUTER SCIENCES CORP	A2 7.5000	7.568 205363AC8	S 08/08/2005	10,000,000.00	9,996,071.72	10,571,116.67
COMPUTER SCIENCES CORP	A2 7.3750	7.134 205363AE4	S 06/15/2011	11,000,000.00	11,134,203.72	12,811,785.56
COMPUTER SCIENCES CORP	A2 6.7500	3.441 205363AD6	S 06/15/2006	5,000,000.00	5,232,799.70	5,255,950.00
CONAGRA FOODS INC	BAA17.8750	7.787 205887AW2	S 09/15/2010	10,000,000.00	10,039,321.24	11,989,675.00
CONOCO	A3 5.4500	5.483 20825UAA2	S 10/15/2006	12,000,000.00	11,993,293.20	12,558,786.6
CONOCOPHILLIPS	A3 8.7500	4.402 718507BQ8	S 05/25/2010	5,000,000.00	6,034,372.54	6,100,200.00
CONSTELLATION ENERGY GRP		6.192 210371AH3	S 04/01/2012	5,000,000.00	5,232,597.22	5,780,650.00
CONSTELLATION ENERGY GRP		6.827 210371AG5	S 04/01/2007	13,000,000.00	12,870,003.12	13,961,935.00
COUNTRYWIDE FINANCIAL		4.077 22237LPA4	S 03/22/2011	10,000,000.00	9,962,907.71	9,804,000.00
COX COMMUNICATIONS		6.129 224044BE6	S 10/01/2012	10,000,000.00	10,604,718.88	11,379,725.00
COX COMMUNICATIONS		6.352 224044AY3	S 11/01/2010	5,000,000.00	5,336,145.85	5,799,383.33
CREDIT SUISSE FB USA INC		6.478 22541LAC7	S 01/15/2012	18,000,000.00	18,017,071.03	20,600,680.00
CREDIT SUISSE FB USA INC		5.808 22541LAD5	S 04/15/2007	10,000,000.00	9,987,665.59	10,601,888.89

Investment Desc	Rating Coupon Y	ield	Identifier	F	Maturity		Book Value	Market Value
	Group - I	משעדה	TNCOME					
	Portfolio - H		FIXED INCO	MF:				
	Instrument - 0		CORPORATE		/BONDS			
CREDIT SUISSE FB USA INC	AA3 3.8750 4	4.019	22541LAL7	S	01/15/2009	2,000,000.00	1,997,307.93	2,025,196.11
CRH AMERICA INC			12626PAD5		03/15/2012	7,000,000.00	7,891,766.95	8,051,007.22
DAIMLERCHRYSLER			233835AD9		01/20/2005	20,000,000.00	19,998,752.59	20,699,488.89
DAIMLERCHRYSLER NA HLDG			233835AJ6		06/15/2005	10,000,000.00	10,006,980.85	10,239,144.44
DEUTSCHE BANK FINANCIAL	A1 6.7000 T	7.838	251529AE3	S	12/13/2006	10,000,000.00	9,797,479.68	10,619,800.00
DEUTSCHE TELEKOM INT FIN	BAA38.2500	7.686	25156PAC7	S	06/15/2030	18,000,000.00	19,375,816.25	23,779,599.99
DEUTSCHE TELEKOM INT FIN	BAA27.7500	7.795	25156PAA1	S	06/15/2005	22,500,000.00	22,495,724.73	23,093,475.00
DEUTSCHE TELEKOM INT FIN	BAA33.8750	3.930	25156PAE3	S	07/22/2008	8,000,000.00	7,985,550.52	8,112,516.67
DIAGEO CAPITAL PLC	A2 3.3750 3	3.540	25243YAF6	S	03/20/2008	15,000,000.00	14,925,343.61	14,987,081.25
DIAGEO FINANCE BV	A2 3.0000 3	3.011	25244SAA9	S	12/15/2006	10,000,000.00	9,997,948.18	9,932,633.33
DTE ENERGY CO	BAA26.4500	3.985	233331AD9	S	06/01/2006	5,000,000.00	5,167,986.05	5,226,025.00
DTE ENERGY CO	BAA27.0500	4.914	233331AE7	S	06/01/2011	10,000,000.00	11,156,248.66	11,306,850.00
ELI LILLY & CO	AA3 6.0000 4	4.012	532457AU2	S	03/15/2012	5,000,000.00	5,616,372.96	5,574,733.33
FIRST DATA CORPORATION			319963AE4		11/01/2006	10,345,000.00	10,697,732.25	10,657,143.13
FIRST DATA CORPORATION		3.935	319963AJ3	S	10/01/2009	10,000,000.00	9,984,844.97	10,020,250.00
FIRST DATA CORPORATION			319963AK0		10/01/2014	10,200,000.00	10,273,902.60	10,344,695.50
FIRST DATA CORPORATION			319963AF1		11/01/2011	3,550,000.00	3,697,061.18	3,811,830.25
FIRSTENERGY CORP			337932AA5		11/15/2006	15,000,000.00	15,001,744.79	15,583,466.67
FIRSTENERGY CORP			337932AB3		11/15/2011	4,000,000.00	3,885,991.76	4,374,166.69
FLEET NATIONAL BANK			33901LAA2		01/15/2009	17,000,000.00	16,910,748.08	18,577,666.11
FLEETBOSTON FINL CORP			339030AB4		09/15/2005	10,000,000.00	9,998,107.13	10,513,872.21
FLORIDA POWER & LIGHT			341081EN3		02/01/2013	7,000,000.00	7,008,983.86	7,277,958.34
FLORIDA POWER & LIGHT			341081ER4		10/01/2033	4,000,000.00	3,958,282.18	4,314,460.00
FLORIDA POWER & LIGHT			341081EP8		02/01/2033	3,150,000.00	3,111,663.20	3,380,973.75
FORD MOTOR COMPANY			345370CA6		07/16/2031	15,000,000.00	12,514,341.26	15,450,837.50
FORD MOTOR CORPORATION			345370BT6		02/15/2028	5,000,000.00	4,835,305.16	4,752,838.89
FORD MOTOR CREDIT CO			345397TY9		10/25/2011	4,000,000.00	3,936,263.12	4,331,766.66
FORD MOTOR CREDIT CO			345397SM6		10/28/2009	10,000,000.00	10,748,641.10	10,896,762.50
FRANCE TELECOM			35177PAL1		03/01/2031	37,000,000.00	48,677,633.50	51,174,453.34
GANNETT CO INC			364725AA9		04/01/2005	15,000,000.00	14,997,655.55	15,269,325.00
GANNETT CO INC			364725AB7		04/01/2007	7,000,000.00	6,975,819.30	7,395,780.00
GENERAL DYNAMICS CORP			369550AH1		05/15/2006	3,000,000.00	2,998,143.53	2,965,545.83
GENERAL DYNAMICS CORP			369550AJ7		05/15/2008	3,000,000.00	2,993,222.49	2,940,100.00
GENERAL DYNAMICS CORP			369550AL2		08/15/2010	7,500,000.00	7,436,157.31	7,769,025.00
GENERAL ELEC CAP CORP			36962GUU6		05/15/2005	16,000,000.00	15,990,180.93	16,429,973.34
GENERAL ELEC CAP CORP			36962GXZ2		03/15/2032	3,000,000.00	3,279,487.29	3,563,925.00
GENERAL ELEC CAP CORP GENERAL ELEC CAP CORP			36962GZY3 36962GYZ1		01/15/2013	27,000,000.00	26,930,143.17	29,190,525.01
GENERAL ELEC CAP CORP	AAA 5.0000 5				06/15/2007 11/21/2011	4,000,000.00 12,000,000.00	3,989,297.47 11,928,796.75	4,146,648.89 11,990,930.00
GENERAL ELEC CAP CORP	AAA 4.3/30 4	4.4/0	30302GM00	۵	11/21/2011	12,000,000.00	11,340,730.75	11,990,930.00

Investment Desc	Rating Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group -	- FIXED	TNCOME					
	Portfolio -		FIXED INC	OME				
	Instrument -		CORPORATE		/BONDS			
GENERAL MILLS INC	BAA25.1250	3.687	370334AR5	S	02/15/2007	15,000,000.00	15,435,862.13	15,761,566.68
GENL MOTORS ACCEPT CORP	A3 6.8750		370425RX0		09/15/2011	10,675,000.00	10,353,567.67	11,122,955.61
GENL MOTORS ACCEPT CORP	A3 6.1250		370425SD3		08/28/2007	8,000,000.00	7,951,419.85	8,399,656.67
GENL MOTORS ACCEPT CORP	A3 8.0000	6.979	370425RZ5	S	11/01/2031	12,000,000.00	13,473,333.16	12,391,840.00
GLAXOSMITHKLINE CAP INC	AA2 4.3750	4.470	377372AA5	S	04/15/2014	15,000,000.00	14,892,490.01	14,753,941.67
GLAXOSMITHKLINE CAP INC	AA2 5.3750	5.493	377372AB3	S	04/15/2034	7,500,000.00	7,371,692.30	7,496,979.17
GOLDMAN SACHS GROUP	AA3 6.6500	6.721	38141GAA2	S	05/15/2009	10,000,000.00	9,973,287.39	11,126,172.22
GOLDMAN SACHS GROUP INC	AA3 7.6250	7.724	38141GAQ7	S	08/17/2005	10,000,000.00	9,993,845.55	10,574,619.44
GOLDMAN SACHS GROUP INC	AA3 4.1250	3.793	38141GCS1	S	01/15/2008	15,000,000.00	15,141,002.20	15,478,362.50
GOLDMAN SACHS GROUP INC	AA3 6.8750	4.619	38141GAZ7	S	01/15/2011	5,000,000.00	5,588,469.03	5,797,606.94
GOLDMAN SACHS GROUP INC	AA3 3.8750	3.925	38143UAA9	S	01/15/2009	8,000,000.00	7,985,209.87	8,115,504.45
HANSON OVERSEAS BV	BAA16.7500	7.445	411347AC1	S	09/15/2005	10,000,000.00	9,953,102.34	10,445,250.00
HARTFORD FIN SVCS GRP (ITT H	AR A3 7.3000	7.327	45068HAF3	S	11/01/2015	10,000,000.00	9,980,549.17	11,877,066.67
HBOS PLC	AA3 6.0000	5.911	4041A2AF1	S	11/01/2033	7,645,000.00	7,737,681.72	7,982,603.20
HBOS PLC (BANK OF SCOTLAND)	Aa3 7.7000	7.732	809326AC5	S	08/15/2010	22,500,000.00	22,467,359.50	26,928,650.00
HOME DEPOT INC	AA3 3.7500	3.862	437076AK8	S	09/15/2009	12,000,000.00	11,942,753.83	12,019,770.00
HOUSEHOLD FINANCE CORP	A1 6.3750	5.278	441812KA1	S	11/27/2012	12,500,000.00	13,369,060.84	13,867,260.42
HOUSEHOLD FINANCE CORPORATIO	N A1 6.5000	6.827	441812GD0	S	11/15/2008	17,275,000.00	17,085,220.17	18,947,834.22
HOUSEHOLD FINANCE CORPORATIO	N A1 7.8750	7.840	441812GK4	S	03/01/2007	11,385,000.00	11,392,362.84	12,697,918.20
HSBC BANK PLC	AA3 7.6250	7.635	597433AE1	S	06/15/2006	21,500,000.00	21,496,260.50	22,870,816.11
HUTCHISON WHAMP INTL LTD	A3 6.5000	6.256	44841RAA9	S	02/13/2013	8,500,000.00	8,629,855.32	9,325,831.66
HUTCHISON WHAMP INTL LTD	A3 7.4500	7.014	44841SAC3	S	11/24/2033	11,700,000.00	12,325,842.86	13,023,468.25
HUTCHISON WHAMPOA FIN	A3 7.5000		448414AE2		08/01/2027	7,795,000.00	7,099,243.65	8,753,551.15
HUTCHISON WHAMPOA FINANCE	A3 7.4500		448414AC6		08/01/2017	10,250,000.00	9,833,891.78	11,663,697.08
IBM CORP	A1 5.8750	5.955	459200BB6	S	11/29/2032	15,000,000.00	14,835,520.78	15,907,983.33
IBM CORPORATION	A1 7.0000	6.783	459200AM3		10/30/2025	9,000,000.00	9,212,324.49	10,786,150.00
INTL PAPER CO	BAA27.6250		460146AM5		01/15/2007	5,750,000.00	6,229,924.44	6,377,093.40
JOHN DEERE CAPITAL CORP	A3 7.0000	4.453	244217BG9	S	03/15/2012	12,265,000.00	14,168,748.78	14,395,444.13
JOHN HANCOCK	A2 7.3750	8.014	41020VAA9	S	02/15/2024	13,000,000.00	12,191,445.32	15,500,304.44
JP MORGAN CHASE & CO	A2 7.8750		16161ABY3		06/15/2010	10,000,000.00	10,159,254.03	11,683,000.00
JP MORGAN CHASE & CO	A2 6.7500		46625HAJ9	S	02/01/2011	12,000,000.00	12,138,288.15	13,815,300.00
JP MORGAN CHASE & CO	A1 5.2500		46625HAP5		05/30/2007	11,000,000.00	10,974,649.49	11,472,349.17
JP MORGAN CHASE & CO	A2 5.7500		46625HAT7		01/02/2013	5,000,000.00	4,992,929.94	5,442,501.39
KERR-MCGEE	BAA37.0000		492386AD9	S	11/01/2011	20,000,000.00	18,707,139.91	20,233,333.33
KEYCORP	A2 2.7500		49326EDS9		02/27/2007	7,000,000.00	6,988,442.03	6,947,585.56
KfW FINANCE INTERNATIONAL	AAA 7.1250		48245RAL8		02/15/2005	10,000,000.00	9,998,947.97	10,323,766.65
KIMBERLY CLARK	AA2 6.2500		494368AT0		07/15/2018	24,000,000.00	23,743,648.65	27,570,706.66
LEHMAN BROTHERS HOLDINGS	A1 7.0000		524908CV0		02/01/2008	17,224,000.00	18,944,293.41	19,332,160.19
LOCKHEED MARTIN CORP	BAA28.5000	8.178	539830AK5	S	12/01/2029	10,000,000.00	10,337,792.46	13,729,233.34

Investment Desc	Rating Coupon Yie	ld Identifie	r F	Maturity	Par/Shares	Book Value	Market Value
	Group - FI Portfolio - FI		TNGOME				
	Instrument - CC		ATE NOTES	S/BONDS			
MEADWESTVACO CORP		892 583334AA5		04/01/2012	10,000,000.00	9,976,052.91	11,479,450.00
MELLON CAPITAL I		616 58551GAA3		12/01/2026	5,000,000.00	5,054,795.15	5,458,666.67
MELLON CAPITAL II		606 58551HAA1		01/15/2027	10,000,000.00	10,411,086.83	11,339,758.33
MERRILL LYNCH & CO		014 59018YNZ0		11/15/2007	11,500,000.00	11,495,388.86	11,650,662.78
MERRILL LYNCH & CO		594 59018YQU8		04/21/2008	5,000,000.00	5,016,359.82	5,016,172.22
MERRILL LYNCH & CO		386 59018YRX1		09/14/2007	8,000,000.00	7,997,735.18	8,023,210.00
MERRILL LYNCH & CO		139 59018YSK8		01/15/2009	5,000,000.00	4,997,579.38	5,116,804.17
MET LIFE GLOB FUNDING I		018 59217EAA2		06/20/2007	6,000,000.00	6,102,195.34	6,169,868.33
METLIFE INC		199 59156RAE8		12/15/2032	3,000,000.00	3,119,075.67	3,277,496.67
MIDAMERICAN ENERGY HLDGS		535 59562VAH0		05/15/2008	15,000,000.00	14,983,456.06	14,750,133.33
MORGAN ST DEAN WITTER		925 617446AZ2		03/01/2007	10,000,000.00	9,990,046.73	10,921,866.67
MORGAN ST DEAN WITTER		123 617446GL7		04/15/2006	20,000,000.00	19,994,470.31	20,980,555.56
MORGAN STANLEY		711 617446HW2		04/01/2008	5,000,000.00	4,986,756.62	5,012,962.50
MORGAN STANLEY		805 617446GM5		04/15/2011	6,500,000.00	7,179,044.12	7,397,390.00
MORGAN STANLEY NATIONAL CITY CORP		940 61746BAL0 113 634902NCC		01/15/2009 02/01/2009	7,000,000.00 22,000,000.00	6,983,146.33 21,713,300.00	7,083,006.39 23,872,163.33
NATIONAL CITY CORP NATIONWIDE CSN TRUST		837 63859RAA8		02/01/2009	34,000,000.00	37,285,381.30	37,127,848.89
NISOURCE FINANCE CORP		422 65473QAH6		11/15/2005	10,000,000.00	10,100,302.01	10,452,830.56
NISOURCE FINANCE CORP		197 65473QAH0		11/15/2005	10,000,000.00	10,319,313.27	11,802,225.00
NORTHERN STATES POWER (MN)		274 665772BW8		08/28/2012	10,000,000.00	12,726,795.10	12,779,712.64
NORTHERN TRUST		221 66586GBB2		09/15/2005	15,000,000.00	15,048,626.60	15,660,566.67
OHIO POWER COMPANY		437 677415CJ8		07/15/2033	4,000,000.00	3,967,763.21	4,214,183.33
OHIO POWER COMPANY		534 677415CD1		02/15/2013	9,000,000.00	8,980,161.64	9,594,880.00
PACIFIC GAS & ELECTRIC		622 694308GB7		03/01/2009	2,000,000.00	1,998,341.33	1,989,940.00
PACIFIC GAS & ELECTRIC		244 694308GC5		03/01/2011	4,000,000.00	3,990,614.20	4,008,880.00
PACIFIC GAS & ELECTRIC		086 694308GE1		03/01/2034	3,000,000.00	2,985,498.40	3,175,820.00
PEARSON INC		462 704913AA0		09/15/2006	15,000,000.00	14,979,423.33	16,281,529.17
PEPSI BOTTLING HLDGS INC		349 713411AB2		02/17/2009	16,710,000.00	16,242,815.65	18,110,757.53
PNC BANK NA		709 69347SAA3		04/15/2005	15,000,000.00	15,006,742.61	15,470,325.00
PNC FUNDING CORP		444 693476AP8		11/01/2009	14,000,000.00	13,483,543.27	16,105,460.00
PRAXAIR INC.	A3 6.6250 6.	611 74005PAF1	S	10/15/2007	15,000,000.00	15,004,648.64	16,351,741.67
PROCTER & GAMBLE CO	AA3 3.5000 3.	528 742718BY4	S	12/15/2008	15,000,000.00	14,984,454.48	14,898,833.33
PROCTER & GAMBLE CO	AA3 5.5000 5.	529 742718CB3	S	02/01/2034	5,000,000.00	4,979,115.47	5,205,583.33
PROGRESS ENERGY INC	BAA26.7500 6.	771 743263AC9	S	03/01/2006	5,000,000.00	4,998,805.82	5,297,000.00
PROGRESS ENERGY INC	BAA27.1000 7.	119 743263AD7	S	03/01/2011	15,000,000.00	14,985,613.67	17,203,450.00
PROGRESSIVE CORP	A1 6.3750 4.	554 743315AK9	S	01/15/2012	5,000,000.00	5,542,862.43	5,653,829.17
PROGRESSIVE CORP.	A1 7.3000 7.	329 743315AH6	S	06/01/2006	10,000,000.00	9,996,151.40	10,555,833.34
PUBLIC SERVICE OF COLORADO	A3 7.8750 5.	428 744448BU4	S	10/01/2012	5,185,000.00	5,978,507.80	6,383,707.19
RAYTHEON CO	BAA36.5000 6.	987 755111AB7	S	07/15/2005	1,349,000.00	1,345,580.34	1,413,147.95

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXE	D INCOME				
	Portfolio - FI	FIXED IN	ICOME			
	Instrument - COR	CORPORAT	TE NOTES/BONDS			
RAYTHEON CO	BAA38.3000 4.63	1 755111ВН3	S 03/01/2010	5,000,000.00	5,833,936.46	6,056,733.33
ROYAL BK OF SCOTLAND GRP	AA2 5.0000 5.04	5 780097AN1	S 11/12/2013	12,000,000.00	11,961,791.65	12,280,146.67
SBC (PACIFIC BELL)	A1 6.1250 4.21	5 694032BE2	S 02/15/2008	3,890,000.00	4,105,040.98	4,226,908.58
SBC-AMERITECH CAP FUNDING	A1 7.5000 6.44	4 030955AF5	S 04/01/2005	6,540,000.00	6,556,708.65	6,731,949.00
SLM CORP	A2 4.0000 4.04	1 78442FBK3	S 01/15/2009	10,000,000.00	9,984,008.74	10,185,344.45
SLM CORP	A2 5.6250 6.19	7 78442FAZ1	S 08/01/2033	5,000,000.00	4,618,570.06	5,067,637.50
SLM CORP		6 78442FBG2	S 10/01/2013	7,000,000.00	6,952,976.74	7,166,950.00
SOUTH CAROLINA ELEC & GAS		6 837004BX7	S 05/15/2033	4,450,000.00	4,001,905.11	4,337,068.89
SPRINT CAPITAL CORP		3 852060AJ1	S 01/30/2011	7,000,000.00	7,198,045.38	8,352,418.47
SPRINT CAPITAL CORP		3 852060AT9	S 03/15/2032	23,000,000.00	22,874,740.54	31,194,759.44
SPRINT CAPITAL CORPORATION		8 852060AD4	S 11/15/2028	5,000,000.00	4,992,436.47	5,517,173.61
SPRINT CAPITAL CORPORATION		8 852060AC6	S 11/15/2008	3,000,000.00	3,020,007.85	3,241,309.17
STORA ENSO OYJ		3 86210MAA4	S 05/15/2011	9,000,000.00	9,109,426.09	10,418,882.50
TARGET CORP		0 87612EAG1	S 10/01/2008	10,500,000.00	10,891,954.62	11,227,860.00
TARGET CORP (DAYTON HUDSON)		1 239753DL7	S 08/01/2028	20,000,000.00	19,667,485.90	23,336,566.67
TELECOM ITALIA CAPITAL		6 87927VAD0	S 11/15/2008	15,000,000.00	14,990,893.01	15,003,166.67
TELECOM ITALIA CAPITAL		5 87927VAF5	S 11/15/2033	5,000,000.00	4,966,658.23	5,194,679.17
TELEFONICA EUROPE BV		6 879385AC6	S 09/15/2010	16,300,000.00	17,040,745.28	19,464,472.94
TELEFONICA EUROPE BV		6 879385AD4	S 09/15/2030	10,000,000.00	12,668,823.53	13,618,116.67
THE BOC GROUP, INC.		3 055617AA2	S 06/15/2006	15,000,000.00	14,999,298.58	15,839,416.67
TIME WARNER COS INC		4 887315AN9	S 06/15/2005	17,790,000.00	17,902,594.78	18,215,437.96
TOYOTA MOTOR CREDIT CORP		6 89233PMW3	S 01/15/2007	11,000,000.00	10,992,376.83	11,843,290.56
TOYOTA MOTOR CREDIT CORP		9 892332AM9	S 12/15/2010	8,000,000.00	7,992,019.05	8,082,346.67
TRAVELERS PPTY CASUALTY		2 89420GAG4	S 03/15/2008	5,000,000.00	5,038,773.92	5,016,658.33
UNILEVER (CPC INTL)		7 126149AD5 5 904764AG2	S 12/15/2026 S 11/01/2010	5,380,000.00	5,870,113.15	6,616,282.16
UNILEVER CAPITAL CORP		0 91324PAE2	S 04/01/2010 S 04/01/2013	7,250,000.00	8,623,248.47	8,430,843.75
UNITEDHEALTH GROUP INC UNITEDHEALTH GROUP INC		8 91324PAF9	S 01/30/2008	5,000,000.00	5,107,014.88	5,083,087.50
US BANCORP		1 91159HGC8	S 07/15/2007	5,000,000.00	4,992,799.81	4,998,058.33
VERIZON COMM (GTE CORP)		5 362320AV5	S 04/01/2009	10,904,000.00 5,000,000.00	11,243,160.39 5,471,757.46	11,560,929.65 5,713,375.00
VERIZON COMM (GIE CORP) VERIZON COMM (GTE SOUTHWEST		9 362338AT2	S 04/01/2009 S 01/15/2006			
VERIZON COMM (GIE SOUTHWEST VERIZON GLOBAL FDG CORP	,	2 07785HCZ9	S 01/15/2006 S 03/15/2007	20,000,000.00 5,000,000.00	19,877,443.19 5,430,994.46	21,113,333.33 5,490,788.89
VERIZON GLOBAL FDG CORP VERIZON NEW JERSEY		3 92344UAA3	S 01/17/2012	5,000,000.00	5,430,994.40	5,452,269.44
VERIZON NEW GERSET VERIZON WIRELESS INC		3 923445AE0	S 12/15/2006	10,500,000.00	10,451,966.65	10,901,823.34
VERIZON WIRELESS INC VIACOM INC		0 925524AD2	S 12/13/2006 S 06/01/2005	21,080,000.00	21,112,238.65	21,636,476.85
VIACOM INC		7 925524AJ9	S 07/30/2010	10,000,000.00	10,149,215.15	11,978,772.22
VIACOM INC VIACOM INC		1 925524A03	S 07/30/2010 S 05/15/2011	15,000,000.00	15,025,179.13	16,946,929.17
VIACOM INC VIACOM INC		2 925524AU3	S 07/30/2030	5,000,000.00	6,231,910.50	6,559,006.25
VIACOM INC VIRGINIA ELECTRIC POWER		6 927804ES9	S 02/01/2007	25,000,000.00	24,960,191.24	26,450,645.84
VINOIMIA EDECINIC FOWER	A3 3.3730 3.43	O 72/004E09	5 02/01/2007	23,000,000.00	21,900,191.24	20,430,043.04

Investment Desc	Rating Coupon Yield Identi	fier F Maturity		Book Value	Market Value
	Group - FIXED INCOME				
	_	ED INCOME			
		PORATE NOTES/BONDS			
VIRGINIA ELECTRIC POWER	A3 4.5000 4.606 927804E	V2 S 12/15/2010	5,000,000.00	4,972,643.58	5,027,400.00
VODAFONE AIRTOUCH PLC	A2 7.7500 7.930 92857TA		12,000,000.00	11,909,291.15	14,297,133.34
VODAFONE AIRTOUCH PLC	A2 7.8750 7.901 92857TA		7,000,000.00	6,979,513.78	9,233,140.00
VODAFONE AIRTOUCH PLC	A2 7.6250 7.505 92857TA		15,000,000.00	15,002,044.04	15,524,333.34
WACHOVIA CORP	AA3 5.8000 6.673 33738MA	C5 S 12/01/2008	7,000,000.00	6,792,397.36	7,481,693.33
WACHOVIA CORP	AA3 7.7000 7.745 337358D	F9 S 02/15/2005	5,350,000.00	5,349,708.25	5,538,849.06
WACHOVIA CORP	AA3 7.4500 7.428 929771A	.Q6 S 07/15/2005	20,000,000.00	20,002,090.37	21,168,855.56
WACHOVIA CORP	A1 6.1500 7.593 929771A	M5 S 03/15/2009	15,000,000.00	14,231,933.54	16,442,975.01
WACHOVIA CORPORATION	A1 6.4000 3.347 337358E	KO S 04/01/2008	5,335,000.00	5,832,347.95	5,844,172.40
WAL-MART STORES GLOBAL	AA2 6.8750 6.278 931142E	E2 S 08/10/2009	35,490,000.00	36,292,912.38	40,798,490.68
WASHINGTON MUTUAL INC	A3 4.0000 4.107 939322A	L7 S 01/15/2009	5,000,000.00	4,979,717.88	5,076,072.23
WELLS FARGO COMPANY	AA1 5.9000 5.424 9497460	D1 S 05/21/2006	10,000,000.00	10,062,538.98	10,430,555.56
WELLS FARGO COMPANY	AA1 4.2000 4.227 949746J	J1 S 01/15/2010	15,000,000.00	14,980,884.58	15,125,650.00
WEYERHAEUSER CO	baa25.5000 5.550 962166E	K9 S 03/15/2005		4,499,549.30	4,595,735.00
WEYERHAEUSER CO	baa26.1250 5.569 962166E	M5 S 03/15/2007	6,347,000.00	6,418,654.72	6,808,583.81
Instrument Total	243		2,601,002,000.00	2,653,294,215.33	2,842,304,676.45
	Instrument -FHLMC	FEDERAL HOME LOAN MO	RTGAGE POOL		
FHLMC GR 14-0013	AAA 8.2500 8.929 31340AA	N1 M 10/01/2009	50,719.05	50,508.97	55,114.12
FHLMC GR 14-0437	AAA 8.0000 10.187 31340AL	41 M 07/01/2008	34,564.09	33,241.16	37,552.05
FHLMC GR 14-1104	AAA 8.0000 8.302 31340BG	M5 M 09/01/2011	76,032.43	75,859.79	82,605.18
FHLMC GR 14-1214	AAA 8.0000 9.361 31340BK	32 M 05/01/2008	7,876.53	7,876.53	8,557.43
FHLMC GR 16-0034	AAA 8.5000 8.473 313401E	L1 M 12/01/2007	25,866.69	25,849.58	28,153.13
FHLMC GR 16-0039	AAA 8.5000 8.425 313401E	R8 M 03/01/2008	81,261.90	81,230.73	88,444.92
FHLMC GR 17-0008	AAA 7.2500 7.776 313401H	S3 M 01/01/2007	12,082.72	12,071.94	12,987.74
FHLMC GR 17-0011	AAA 8.0000 8.215 313401H	V6 M 02/01/2007	1,720.84	1,720.84	1,858.65
FHLMC GR 17-0013	AAA+8.0000 3.245 313401H	X2 M 03/01/2007		6,083.44	6,570.65
FHLMC GR 17-0021	AAA 6.7500 5.716 313401J	F9 M 07/01/2008	49,083.00	49,083.00	51,618.38
FHLMC GR 18-0117	AAA 8.0000 8.142 31340LD	W4 M 01/01/2009		12,887.86	14,001.83
FHLMC GR 18-0327	AAA 8.0000 8.339 31340LL			5,931.25	6,419.16
FHLMC GR 18-0398	AAA 8.0000 8.185 31340LN	P8 M 01/01/2010	4,726.34	4,703.67	5,104.86
FHLMC GR 18-0408	AAA 8.0000 8.369 31340LN		•	6,420.23	6,957.12
FHLMC GR 18-0478	AAA 8.0000 8.264 31340LQ			4,709.79	
FHLMC GR 18-0660	AAA 8.0000 8.166 31340LW	V5 M 06/01/2009	58,385.75	58,291.96	63,061.67
FHLMC GR 18-0688	AAA 8.0000 8.273 31340LX	R3 M 06/01/2008	•	•	•
FHLMC GR 18-0946	AAA 8.5000 8.629 31340ME				
FHLMC GR 18-1078	AAA 7.5000 8.476 31340MF	T7 M 03/01/2009	160,397.59	159,336.22	171,227.64

Investment Desc	Rating Coupon Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group - FIXEI) INCOME					
	Portfolio - FI	FIXED I	NCOME				
	Instrument - FHLM			N MORTGAGE	POOL		
FHLMC GR 18-1263	AAA 8.0000 8.412	2 31340MML6	мо	6/01/2009	30,052.04	29,990.38	32,477.15
FHLMC GR 18-1293		1 31340MNJ0		1/01/2008	49 381 18	49 207 46	53,779.73
FHLMC GR 18-1311		31340MN43		1/01/2009	3,099.28	3.099.29	3,375.35
FHLMC GR 18-1506		31340MU78		1/01/2009	10,502.98	3,099.29 10,502.97	11,212.50
FHLMC GR 18-1665		3 31340MZ65		7/01/2008	69,335.95	69,239.92	75,439.14
FHLMC GR 18-1689		1 31340M2W4		3/01/2009	80,889.38	80,826.09	87,416.88
FHLMC GR 18-1773	AAA 7.0000 8.495	31340M6J9	м 0	6/01/2008	108,993.83	108,793.24	116,356.73
FHLMC GR 18-1964	AAA 8.5000 8.474	1 31340NFD0	M 0	6/01/2011	19,441.15	19,391.58	21,515.39
FHLMC GR 18-3168	AAA 7.5000 7.908	31340PQV3	M 1	1/01/2008	89,467.50	89,274.45	95,508.34
FHLMC GR 18-3184	AAA 8.0000 8.287	7 31340PRD2	M 0	9/01/2008	1,457.92	1,457.92	1,575.57
FHLMC GR 18-3249	AAA 7.5000 8.806	31340PTE8	M 1	2/01/2008	10,963.52	10,959.01	11,703.77
FHLMC GR 18-3326	AAA 8.5000 9.903	3 31340PVT2	M 0	9/01/2008	24,134.05	24,034.80	26,258.41
FHLMC GR 18-3460	AAA 7.5000 8.235	31340PZZ4	M 0	5/01/2009	60,981.50	60,753.69	65,180.08
FHLMC GR 18-3466	AAA 7.5000 8.264	1 31340PZ76	M 1	1/01/2008	52,895.93	52,769.67	56,467.47
FHLMC GR 18-3847		7 31340QHY5	M 1	0/01/2007	93,103.90	92,886.90	100,152.65
FHLMC GR 18-4245	AAA 8.5000 8.599	31340QWE2	M 1	0/01/2009	100,001.07	99,892.14	108,908.50
FHLMC GR 18-4517	AAA 8.5000 8.500	31340RAS3	M 1	0/01/2009	16,565.34	16,565.34 149,563.45	18,040.87
FHLMC GR 18-5864	AAA 8.0000 8.784	1 31340SQR6	M 1	2/01/2008	150,282.90	149,563.45	162,318.56
FHLMC GR 18-6122	AAA 8.2500 8.708	31340SYT3	M 0	6/01/2008	103,537.81	103,287.01	112,363.89
FHLMC GR 18-6434	AAA 7.7500 8.81	7 31340TEF3	M 0	7/01/2006	2,557.14 6,374.42	2,556.28	2,750.73
FHLMC GR 18-6640	AAA 8.0000 8.650	31340TLV0	M 0	1/01/2010	6,374.42	6,309.69	6,884.94
FHLMC GR 18-6885	AAA 8.5000 8.890) 31340TUJ7	M 0	6/01/2009	1,354.37	1,331.15	1,475.01
FHLMC GR 18-6979		31340TXG0	M 0	6/01/2009	6,491.27	6,491.26	7,062.65
FHLMC GR 18-8366	AAA 7.7500 8.454	1 31340VJK2	M 1	1/01/2007	11,793.46	11,793.46	12,703.31
FHLMC GR 18-9823	AAA 8.7500 8.569	31340W4G5	M 1	2/01/2008	91,817.94	91,817.91	99,849.41
FHLMC GR 18-9895	AAA 8.5000 9.418	31340W7G2	M 0	9/01/2005	4,324.28	4,322.02	4,709.47
FHLMC GR 25-0016	AAA 8.2500 9.073	1 31341AAR1	M 0	9/01/2008	173,483.04	172,671.68	188,271.61
FHLMC GR 25-1228	AAA 8.5000 8.336	31341BLH9	M 1	0/01/2010	106,207.54	106,207.53	115,667.81
FHLMC GR 25-1660	AAA 8.0000 9.306	5 31341BZZ4	M 0	1/01/2014	12,899.19	12,899.23	13,932.24
FHLMC GR 25-2616	AAA 8.2500 8.97	7 31341C3Z7	M 1	1/01/2009	12,093.22	12,093.20	13,142.01
FHLMC GR 25-5156	AAA 8.5000 8.472	2 31341FWR6	M 0	8/01/2008	10,600.41	10,598.06	11,533.50
FHLMC GR 25-5759	AAA 8.0000 8.285	31341GMG9	M 0	1/01/2009	1,591.14	1,582.21	1,744.89
FHLMC GR 25-6500	AAA 8.5000 9.375	31341HGH2	M 1	1/01/2009	64,251.76	63,910.16	69,974.88
FHLMC GR 25-7266	AAA 8.5000 8.61	7 31341JCB5	M 1	1/01/2007	23,987.17	21,784.53	26,546.45
FHLMC GR 25-7378		31341JFT3	M 0	8/01/2008	72,338.36	72,217.68	78,131.71
FHLMC GR 27-1360	AAA 8.5000 8.333	31343BQM1	M 0	8/01/2012	54,040.04	54,040.05	59,953.82
FHLMC GR 27-1817	AAA 8.5000 8.500	31343CAS3	M 0	6/01/2008	13,734.91	13,734.90	14,958.33
FHLMC GR 27-2204	AAA 8.0000 8.201	1 31343CNV2	M 0	7/01/2008	46,763.88	46,763.82	50,509.05
FHLMC GR 27-2987	AAA 8.5000 8.798	31343DJ86	M 0	6/01/2009	30,044.33	30,028.65	32,720.48
FHLMC GR 27-2987	AAA 8.5000 8.798	3 31343DJ86	M 0	6/01/2009	30,044.33	30,028.65	32,720

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXED	TNCOME:				
	Portfolio - FI	FIXED INCOME				
	Instrument - FHLMC		LOAN MORTGAGE	POOL		
FHLMC GR 27-3821	AAA 8.0000 8.845	31343EG61	M 02/01/2008	34,225.88	34,073.19	37,597.02
FHLMC GR 27-4621		31343FD20	M 06/01/2008	44,613.09	44,556.22	48,186.01
FHLMC GR 27-5186		31343FXP7	м 07/01/2015	9,041.51	8,977.08	9,932.08
FHLMC GR 27-5221	AAA 7.0000 11.135		м 08/01/2016	31,174.72	28,082.28	33,308.42
FHLMC GR 27-7196		31343H7H0	M 08/01/2016	34,482.20	32,969.05	37,878.59
FHLMC GR 27-8784		31343KXM3	M 09/01/2016	21,327.78	20,872.12	23,661.75
FHLMC GR 27-9033		31343LBA1	M 10/01/2016	18,638.93	18,256.32	20,474.80
FHLMC GR 28-0463		31344JQQ4	M 11/01/2016	32,311.85	31,574.82	35,494.46
FHLMC GR 28-1274		31344KMX0	M 08/01/2008	59,513.98	59,513.98 45,556.54	64,675.33
FHLMC GR 28-1743		31344K5C5	M 11/01/2016	46,129.66	45,556.54	51,177.79
FHLMC GR 28-2810		31344MDP3	M 07/01/2006	2,814.38	2,814.37	3,122.38
FHLMC GR 28-2813		31344MDS7	M 06/01/2014	587,812.51	587,812.51	645,710.09
FHLMC GR 28-3670		31344NCF4	M 06/01/2008	12,924.64 22,545.12	12,774.55 22,486.37	13,839.84 24,269.34
FHLMC GR 28-4106		31344NR35	M 12/01/2007	•	•	•
FHLMC GR 28-4655 FHLMC GR 28-4656		31344PE42 31344PE59	M 09/01/2009 M 03/01/2011	130,016.37 117,788.41	129,774.36 117,788.41	142,751.05 130,643.05
FHLMC GR 28-4050 FHLMC GR 28-8100		31344PE59 31344S7M4	M 10/01/2011	44,087.38	44,012.56	47,064.17
FHLMC GR 20-0100 FHLMC GR 29-1329		31344XPN1	M 10/01/2007 M 11/01/2017	3,169.98	3,094.73	3,423.85
FHLMC GR 29-1329 FHLMC GR 29-6213		3134453W6	M 02/01/2017 M 02/01/2010	8,152.36	8,126.72	8,878.52
FHLMC GR 29-0213		313447US1	M 07/01/2010 M 07/01/2017	79,499.77	77,801.97	88,199.70
FHLMC GR 29-7793 FHLMC GR 29-7925		313447VW8	M 06/01/2017	167,348.84	164,286.95	185,523.49
FHLMC GR 29-7925 FHLMC GR 29-9968		3134471W6 313454CD0	M 07/01/2017	157,526.64	157,941.68	171,833.22
FHLMC GR 29-9908 FHLMC GR 30-0833		313454CD0 31345B4S0	M 07/01/2009 M 07/01/2006	6,577.15	6,475.66	7,021.25
FHLMC GR 30-4044		31345FP58	M 12/01/2007	38,732.93	38,581.52	42,142.34
FHLMC GR 30-4342		31345FZF5	M 04/01/2013	35,740.42	35,740.40	38,886.41
FHLMC GR 30-4342 FHLMC GR 30-4396		31345F3D5	M 11/01/2014	31,994.37	31,994.39	34,556.70
FHLMC GR 30-6578		31345JJX6	M 10/01/2014 M 10/01/2018	76,897.27	75,256.17	85,248.57
FHLMC GR 30-6610		31345JKX4	M 12/01/2018	77,705.82	75,607.51	85,359.59
FHLMC GR 30-6645		31345JL21	M 02/01/2019	82,417.42	79,634.07	91,436.64
FHLMC GR 50-0045		313450H21 31345Q4P3	M 01/01/2019	538.19	538.19	566.34
FHLMC GR 50-1730 FHLMC GR 50-4007		31345Q4F3 31345TNY7	M 06/01/2006	9,526.47	9,662.83	10,028.74
FHLMC GR 50-4007 FHLMC GR 53-0976		313451N17 31347NCM6	M 01/01/2006 M 01/01/2017	97,681.46	97,681.56	10,028.74
FHLMC GR 53-0976 FHLMC GR 53-5060		31347NCM6 31347STR6	M 01/01/2017 M 08/01/2017	127,762.58	133,708.16	141,705.74
FHLMC GR 53-5060 FHLMC GR 53-9336		31347S1R0 31347XLR3	M 08/01/2017 M 02/01/2008	553.69	545.30	598.37
				322,384.86		356,781.18
FHLMC GR 55-4908		31290KNZ8	M 04/01/2011	•	322,661.97	•
FHLMC GR 55-5129		31290KVW6	M 06/01/2020	164,944.33	194,302.08	187,927.68
FHLMC GR 55-5155		31290KWQ8	M 07/01/2016	99,229.60	99,229.64	107,237.10
FHLMC GR 55-5187		31290KXQ7	M 07/01/2017	228,650.22	228,650.24	247,101.53
FHLMC GR 55-5188	AAA 8.5000 7.008	31290KXR5	M 12/01/2018	1,542,394.39	1,547,700.57	1,706,957.59

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value			
	Group - FIXEI	INCOME							
	Portfolio - FI	FIXED INC							
	Instrument - FHLMO	FEDERAL H	OME LOAN MORTGAGE	POOL					
FHLMC GR 85-0015	AAA 8.5000 10.240	31347BAO5	M 05/01/2005	3,339.13	3,339.15	3,636.56			
FHLMC GR 85-0082	AAA 9.0000 9.136	~	M 10/01/2005	6,247.52	6,236.01	6,818.17			
				,	,	.,			
Instrument Total	99			7,103,676.64	7,116,620.82	7,775,223.70			
Instrument -FHLMC-G FHLMC GOLD									
FGLMC GOLD #A20846	AAA 5.0000 5.207	31296W5F0	M 04/01/2034	29,114,118.90	28,784,068.50	29,079,376.05			
FHLMC GOLD 15YR #B14204		312966U51	м 05/01/2019	18,539,389.60	18,533,918.57	18,569,423.41			
FHLMC GOLD # C00210	AAA 8.0000 7.578	31292GGT7	M 01/01/2023	2,181,430.10	2,215,333.41	2,392,934.29			
FHLMC GOLD # G00198	AAA 8.0000 7.205	31283GGF8	M 01/01/2024	2,330,237.07	2,396,989.19	2,542,257.57			
FHLMC GOLD #A00850	AAA 0.2500 5.153	31295V5K2	M 10/01/2022	79,717.07	85,446.76	89,298.41			
FHLMC GOLD #A00854	AAA 0.2500 7.486	31295V5P1	M 11/01/2009	62,722.16	65,075.80	70,309.76			
FHLMC GOLD #A01179		31295WJY5	M 12/01/2019	253,328.80	258,398.28	279,438.57			
FHLMC GOLD #A11732		31296K4R1	M 08/01/2033	31,711,468.92	31,073,433.64	31,742,757.57			
FHLMC GOLD #A11756		31296K5R0	M 08/01/2033	22,524,915.25	22,729,624.50	22,547,139.83			
FHLMC GOLD #A11952		31296LEZ0	M 08/01/2033	33,075,423.50	33,531,291.28	33,108,057.91			
FHLMC GOLD #A13227		2 31296MSQ3	M 09/01/2033	48,027,345.83	47,640,989.09	48,074,732.81			
FHLMC GOLD #A13315		31296MVG1	M 09/01/2033	32,565,100.15	32,448,480.17	32,597,231.05			
FHLMC GOLD #A13562		2 31296M5X3	M 09/01/2033	22,048,623.68	21,863,929.07	22,070,378.33			
FHLMC GOLD #A13802		31296NGK7	M 09/01/2033	57,467,112.30	57,030,904.74	57,523,813.18			
FHLMC GOLD #A14276		31296NXD4	M 10/01/2033	72,488,506.20	73,036,515.40	74,103,066.86			
FHLMC GOLD #A16641		2 31296RLW6	M 12/01/2033	28,583,722.33	29,136,542.23	29,220,377.11			
FHLMC GOLD #A16855		31296RTL2	M 12/01/2033	23,096,951.03	23,267,876.06	23,611,397.13			
FHLMC GOLD #A17666		31296SQT6	M 01/01/2034	35,965,765.12	36,513,780.76	36,766,842.60			
FHLMC GOLD #A20803		31296W3L9	M 04/01/2034	23,420,027.61	22,966,101.99	23,392,079.71			
FHLMC GOLD #A24899		31297CNQ9	M 07/01/2034	23,048,086.22	23,786,452.05	23,927,140.23			
FHLMC GOLD #C00290		31292GKB1	M 01/01/2024	5,185,593.66	4,802,678.71	5,488,829.89			
FHLMC GOLD #C00425		31292GPJ9	M 10/01/2025	2,647,296.00	2,669,094.21	2,861,621.08			
FHLMC GOLD #C00428		31292GPM2	M 11/01/2025	1,651,747.38	1,667,219.33	1,785,472.85			
FHLMC GOLD #C00438		2 31292GPX8	M 12/01/2025	1,949,904.79	1,948,322.87	2,084,552.21			
FHLMC GOLD #C00742		31292GZF6	M 04/01/2029	2,359,264.82	2,234,115.94	2,488,237.96			
FHLMC GOLD #C00760		31292GZZ2	M 05/01/2029	5,325,891.49	5,007,574.68	5,617,040.23			
FHLMC GOLD #C00785		31292G2S4 31292G4U7	M 06/01/2029	2,901,936.31	2,730,380.82	3,060,575.49			
FHLMC GOLD #C00835 FHLMC GOLD #C00896			M 07/01/2029 M 12/01/2029	9,659,267.78 2,366,770.00	9,274,978.18	10,187,307.76			
		31292G7H3			2,360,148.70	2,548,608.94			
FHLMC GOLD #C00910		31292HAK0	M 01/01/2030	1,297,229.75	1,282,708.37	1,396,117.58			
FHLMC GOLD #C01271		31292HMU5 31292HM27	M 12/01/2031	3,711,976.50	3,731,700.81	3,910,926.07			
FHLMC GOLD #C01277	AAA /.UUUU 6.42/	SIZYZHMZ/	M 11/01/2031	3,430,114.57	3,513,283.68	3,648,281.29			

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXEI) INCOME				
	Portfolio - FI	FIXED INCOME				
	Instrument - FHLMC					
FHLMC GOLD #C01598	AAA 5.0000 5.279	31292HX33	M 08/01/2033	31,101,742.91	30,643,636.73	31,132,429.97
FHLMC GOLD #C01622	AAA 5.0000 5.213	31292HYT5	M 09/01/2033	36,148,567.60	35,755,283.13	36,184,234.19
FHLMC GOLD #C01623	AAA 5.5000 5.727	7 31292HYU2	M 09/01/2033	24,106,306.20	23,856,706.89	24,643,234.00
FHLMC GOLD #C01674	AAA 5.5000 5.393	31292H2F0	M 11/01/2033	50,188,896.91	50,469,175.72	51,306,770.95
FHLMC GOLD #C19467		2 31293FQU4	M 12/01/2028	2,716,495.82	2,745,750.41	2,866,220.01
FHLMC GOLD #C22347		31293KTC0	M 02/01/2029	3,638,920.44	3,588,091.91	3,781,420.56
FHLMC GOLD #C23918		31293MK76	M 03/01/2029	6,377,710.89	6,372,959.24	6,726,359.08
FHLMC GOLD #C25795		31293PNL5	M 04/01/2029	2,024,397.36	2,022,896.24	2,135,064.42
FHLMC GOLD #C28188		31293SCZ0	M 06/01/2029	1,310,362.24	1,237,211.22	1,381,995.38
FHLMC GOLD #C29186		2 31293TF36	M 07/01/2029	2,647,618.85	2,539,302.92	2,792,355.35
FHLMC GOLD #C29188		2 31293TF51	M 05/01/2029	2,187,513.83	2,030,538.23	2,307,097.92
FHLMC GOLD #C29245		31293THW0	M 07/01/2029	1,657,077.23	1,535,215.30	1,747,664.11
FHLMC GOLD #C29249		31293TH26	M 07/01/2029	2,117,389.85	1,904,248.21	2,200,306.84
FHLMC GOLD #C29986		31293UCX0	M 08/01/2029	1,597,592.00	1,518,184.37	1,684,927.03
FHLMC GOLD #C30083 FHLMC GOLD #C30265		31293VCU4 31293VJJ2	M 08/01/2029 M 08/01/2029	2,005,913.50 1,060,614.10	1,907,278.07 990,156.36	2,115,570.10
FHLMC GOLD #C30265 FHLMC GOLD #C32961		31293YJE7	M 11/01/2029	27,805.03	26,127.45	1,118,594.33 29,325.04
FHLMC GOLD #C32301 FHLMC GOLD #C35366		31294B6B6	M 01/01/2029 M 01/01/2030	1,065,039.00	1,053,091.60	1,146,865.94
FHLMC GOLD #C55500 FHLMC GOLD #C64130		31287PST1	M 02/01/2032	5,981,003.60	6,029,936.79	6,301,984.12
FHLMC GOLD #C70138		31287XEK8	M 08/01/2032	19,123,373.71	19,645,507.92	20,149,661.43
FHLMC GOLD #C70130		31335GLY9	M 09/01/2025	1,909,561.35	1,880,016.49	2,041,422.94
FHLMC GOLD #C80349		31335GL60	M 10/01/2025	2,030,715.12	2,045,224.66	2,195,121.82
FHLMC GOLD #D01338		313933PX5	M 09/01/2013	19,334.61	19,334.41	22,181.45
FHLMC GOLD #D06779		313939Q86	M 12/01/2014	176,256.60	178,244.49	193,115.54
FHLMC GOLD #D64823		3128F4LC3	M 10/01/2025	1,155,302.89	1,137,562.96	1,235,080.41
FHLMC GOLD #D67588	AAA 7.0000 7.015	3128F7ND2	M 01/01/2026	1,075,140.59	1,077,027.74	1,149,382.63
FHLMC GOLD #E69095	AAA 6.5000 3.737	31280QC89	M 02/01/2013	815,762.10	820,001.91	867,397.12
FHLMC GOLD #G00474	AAA 9.0000 7.110	31283GQ34	M 04/01/2025	1,886,476.32	1,945,192.85	2,059,635.98
FHLMC GOLD #G00853	AAA 7.0000 6.477	31283G5N3	M 01/01/2028	4,006,840.21	4,067,408.19	4,282,604.32
FHLMC GOLD #G00920	AAA 7.0000 6.392	2 31283HAV7	M 05/01/2028	1,371,920.77	1,388,533.79	1,461,141.36
FHLMC GOLD #G00921	AAA 7.5000 6.644	31283HAW5	M 04/01/2028	1,834,129.41	1,859,807.34	1,977,686.72
FHLMC GOLD #G00983		2 31283HCU7	M 11/01/2028	1,592,489.47	1,591,495.51	1,680,262.18
FHLMC GOLD #G01309	AAA 7.0000 6.410	31283HN27	M 08/01/2031	1,620,844.75	1,661,062.98	1,723,935.89
FHLMC GOLD #G01477		31283HUA1	M 12/01/2032	10,527,732.54	10,719,756.28	10,927,259.99
FHLMC GOLD #G01534		31283HV36	M 04/01/2033	14,195,522.95	14,362,800.54	14,734,668.91
FHLMC GOLD #G08003		2 3128MJAD2	M 07/01/2034	45,009,210.00	46,268,516.39	46,725,861.27
FHLMC GOLD #G08006		2 3128MJAG5	M 08/01/2034	17,547,456.08	18,094,747.32	18,216,716.05
FHLMC GOLD #G10186		31283JF30	M 09/01/2008	1,695,298.14	1,700,917.94	1,821,411.37
FHLMC GOLD #G10790	AAA 6.5000 6.350	31283J2X8	M 03/01/2013	2,932,708.00	2,947,609.15	3,118,221.33

Group - Portfolio - Instrument - AAA 6.0000 AAA 7.0000 AAA 5.0000 AAA 4.5000 AAA 4.5000 AAA 4.5000 AAA 4.5000 AAA 4.5000 AAA 6.0000 AAA 5.5000 AAA 5.5000 AAA 6.0000	7.162 3 6.427 3 4.237 3 4.267 3 4.267 3 4.280 3	FIXED INCC FHLMC GOLI 31283HEN1 31283GRG4 3129634K4 312964EW5 312964EW0 312966EN0 312967MV1	M 06 M 06 M 01 M 01 M 02	/01/2029 /01/2026 /01/2019 /01/2019	4,196,461.01 1,601,151.55 47,397,929.28 22,326,714.75	3,805,216.22 1,625,436.00 48,573,034.86 22,863,985.68	4,360,794.43 1,711,348.14 48,397,393.61
Portfolio - Instrument - AAA 6.0000 AAA 7.0000 AAA 5.0000 AAA 4.5000 AAA 4.5000 AAA 4.5000 AAA 4.5000 AAA 5.5000 AAA 6.0000	7.162 3 6.427 3 4.237 4.267 3 4.267 3 4.267 3 4.267 3 4.267 3 4.268 3 5.171 3	FIXED INCC FHLMC GOLI 31283HEN1 31283GRG4 3129634K4 312964EW5 312964EW0 312966EN0 312967MV1	M 06 M 06 M 01 M 01 M 02	/01/2026 /01/2019 /01/2019	1,601,151.55 47,397,929.28	1,625,436.00 48,573,034.86	1,711,348.14
AAA 6.0000 AAA 7.0000 AAA 5.0000 AAA 5.0000 AAA 4.5000 AAA 4.5000 AAA 4.5000 AAA 4.5000 AAA 5.5000 AAA 6.0000	7.162 3 6.427 3 4.237 3 4.267 3 4.267 3 4.267 3 4.280 3 4.614 3 5.171 3	G FHLMC GOLI 31283HEN1 31283GRG4 3129634K4 312964EW5 312964EP0 312966EN0 312967MV1	M 06 M 06 M 01 M 01 M 02	/01/2026 /01/2019 /01/2019	1,601,151.55 47,397,929.28	1,625,436.00 48,573,034.86	1,711,348.14
AAA 7.0000 AAA 5.0000 AAA 5.0000 AAA 4.5000 AAA 4.5000 AAA 4.5000 AAA 5.5000 AAA 6.0000	6.427 4.237 4.267 4.267 4.280 4.614 5.171	31283GRG4 3129634K4 312964EW5 312964WP0 312966EN0 312967MV1	M 06 M 01 M 01 M 02	/01/2026 /01/2019 /01/2019	1,601,151.55 47,397,929.28	1,625,436.00 48,573,034.86	1,711,348.14
AAA 5.0000 AAA 5.0000 AAA 4.5000 AAA 4.5000 AAA 4.5000 AAA 5.5000 AAA 6.0000	4.237 3 4.267 3 4.267 3 4.280 3 4.614 3 5.171 3	3129634K4 312964EW5 312964WP0 312966EN0 312967MV1	M 01 M 01 M 02	/01/2019 /01/2019	47,397,929.28	48,573,034.86	
AAA 5.0000 AAA 4.5000 AAA 4.5000 AAA 4.5000 AAA 4.5000 AAA 5.5000 AAA 6.0000	4.267 3 4.267 3 4.280 3 4.614 3 5.171 3	312964EW5 312964WP0 312966EN0 312967MV1	M 01 M 02	/01/2019			48,397,393.61
AAA 4.5000 AAA 4.5000 AAA 4.5000 AAA 4.5000 AAA 5.5000 AAA 6.0000	4.267 3 4.280 3 4.614 3 5.171 3	312964WP0 312966EN0 312967MV1	M 02		22,326,714.75	22 862 085 60	
AAA 4.5000 AAA 4.5000 AAA 4.5000 AAA 5.5000 AAA 6.0000	4.280 3 4.614 3 5.171 3	312966EN0 312967MV1					22,797,510.74
AAA 4.5000 AAA 4.5000 AAA 5.5000 AAA 6.0000	4.614 3 5.171 3	312967MV1	M Λ4	/01/2019	31,151,925.85	31,407,226.36	31,202,391.97
AAA 4.5000 AAA 5.5000 AAA 6.0000	5.171 3			/01/2019	27,740,724.90	28,010,296.30	27,785,664.88
AAA 5.5000 AAA 6.0000		1 1 7 0 6 7 Tr V V		/01/2019	25,910,682.19	25,785,501.32	25,952,657.50
AAA 6.0000	5.059			/01/2019	24,740,761.04	24,013,119.53	24,780,841.07
				/01/2017	20,150,934.82	20,410,177.48	20,915,931.47
AAA 5.5000		3128GAVT0		/01/2014	4,207,633.00	4,196,070.80	4,437,411.84
333 F 0000		3128GVBX7		/01/2017	6,524,641.93	6,698,341.42	6,772,339.09
AAA 5.0000		3128H2CV3		/01/2018	14,227,311.75 16,961,809.12	14,442,036.56 17,251,258.33	14,530,732.89
AAA 4.5000 AAA 4.5000		3128H32G5		/01/2018			17,025,924.76
		3128H6T46		/01/2018	57,247,349.11	57,086,208.24	57,463,744.10 62,197,830.79
							5,670,368.93
							2,570,419.94
							4,919,946.10
							6,920,376.21
							23,502,016.19
							28,658,327.09
							10,327,759.04
AAA+6.0000					23,999,976.00	24,731,225.27	24,790,775.21
94					1,327,302,971.15	1,331,344,844.57	1,352,663,317.77
Instru	ment -F1	NMA FEDER	RAL NATI	ONAL MORT	GAGE ASSN POOL		
777 Q 5000	7 762 3	21260KEN10	м 05	/01/2010	5 562 288 97	5 797 916 49	6,177,848.96
							2,806,768.27
							8,212,336.75
							10,981,099.33
							25,271,733.12
							18,805,755.16
							33,076,718.30
							1,294,190.06
AAA 5.5000					2,511,629.76		2,571,917.25
AAA 5.5000						11,512,513.54	11,693,211.06
		31371KPY1			,,,	,_,,,,	11,000,011.00
9	AAA 9.5000 AAA 6.5000 AAA 6.5000 AAA 6.5000 AAA 5.0000 AAA 5.5000 AAA 5.5000 AAA 5.5000	AAA 7.5000 7.115 AAA 7.0000 6.891 AAA 7.5000 7.046 AAA 7.5000 4.712 AAA 5.5000 4.376 AAA 6.5000 6.351 AAA+6.0000 5.191 MAA 6.5000 6.383 AAA 5.5000 6.055 AAA 5.0000 4.633 AAA 5.5000 5.021	AAA 7.5000 7.115 31283JX89 AAA 7.0000 6.891 31283JYC9 AAA 7.5000 7.046 31283JYF2 AAA 5.5000 4.712 31283KNL8 AAA 5.5000 4.376 31283KPW2 AAA 5.0000 5.018 3128MMAC7 AAA 6.5000 6.351 31335HSM6 AAA+6.0000 5.191 MBS30YG60 AAA 9.5000 7.762 31360KEN0 AAA 6.5000 6.383 31371J6X7 AAA 6.5000 6.383 31371KNM9 AAA 6.5000 6.383 31371KNM9 AAA 6.5000 4.633 31371LA82 AAA 5.5000 4.633 31371LHF9 AAA 6.0000 5.171 31371LHT6 AAA 5.5000 5.021 31371KJ93 AAA 5.5000 5.021 31371KJ93	AAA 7.5000 7.115 31283JX89 M 07 AAA 7.0000 6.891 31283JYC9 M 07 AAA 7.5000 7.046 31283JYF2 M 07 AAA 5.5000 4.712 31283KNL8 M 09 AAA 5.5000 4.376 31283KNL8 M 09 AAA 5.5000 5.018 3128MMAC7 M 07 AAA 6.5000 6.351 31335HSM6 M 02 AAA+6.0000 5.191 MBS30YG60 M 08 M Instrument -FNMA FEDERAL NATI AAA 9.5000 7.762 31360KEN0 M 05 AAA 6.5000 6.383 31371J6X7 M 07 AAA 6.5000 6.383 31371J6X7 M 07 AAA 6.5000 6.383 31371KNM9 M 04 AAA 6.5000 6.383 31371KNM9 M 04 AAA 6.5000 6.383 31371KNM9 M 04 AAA 5.5000 4.633 31371LA82 M 08 AAA 5.5000 4.633 31371LHF9 M 12 AAA 6.5000 5.171 31371LTT6 M 08 AAA 5.5000 5.021 31371KJ93 M 01 AAA 5.5000 5.021 31371KJ93 M 01 AAA 5.5000 5.021 31371KJP3 M 03	AAA 7.5000 7.115 31283JX89 M 07/01/2012 AAA 7.0000 6.891 31283JYC9 M 07/01/2012 AAA 7.5000 7.046 31283JYF2 M 07/01/2012 AAA 5.5000 4.712 31283KNL8 M 09/01/2017 AAA 5.5000 4.376 31283KPW2 M 11/01/2017 AAA 5.0000 5.018 3128MMAC7 M 07/01/2019 AAA 6.5000 6.351 31335HSM6 M 02/01/2022 AAA+6.0000 5.191 MBS30YG60 M 08/01/2033 AAA 9.5000 7.762 31360KEN0 M 05/01/2010 AAA 6.5000 6.383 31371J6X7 M 07/01/2021 AAA 6.5000 6.383 31371J6X7 M 07/01/2021 AAA 6.5000 6.383 31371KNM9 M 04/01/2022 AAA 6.5000 6.383 31371KNW7 M 05/01/2022 AAA 6.5000 6.383 31371KNW7 M 05/01/2022 AAA 5.5000 4.633 31371LAB2 M 08/01/2023 AAA 5.5000 4.960 31371LHF9 M 12/01/2023 AAA 6.5000 5.171 31371LTT6 M 08/01/2024 AAA 5.5000 5.021 31371KJ93 M 01/01/2009 AAA 5.5000 5.021 31371KLH2 M 03/01/2009	AAA 7.5000 7.115 31283JX89 M 07/01/2012 5,275,939.68 AAA 7.0000 6.891 31283JYC9 M 07/01/2012 2,410,318.55 AAA 7.5000 7.046 31283JYF2 M 07/01/2012 4,578,355.02 AAA 5.5000 4.712 31283KNL8 M 09/01/2017 6,667,264.62 AAA 5.5000 4.376 31283KPW2 M 11/01/2017 22,642,433.93 AAA 5.0000 5.018 3128MMAC7 M 07/01/2019 28,066,498.20 AAA 6.5000 6.351 31335HSM6 M 02/01/2022 9,754,518.50 AAA+6.0000 5.191 MBS30YG60 M 08/01/2033 23,999,976.00 AAA 9.5000 7.762 31360KEN0 M 08/01/2033 23,999,976.00 AAA 9.5000 6.383 31371J6X7 M 07/01/2011 2,651,404.78 AAA 6.5000 6.383 31371J6X7 M 07/01/2021 2,651,404.78 AAA 6.5000 6.383 31371KNM9 M 04/01/2022 7,756,219.35 AAA 6.5000 6.383 31371KNM9 M 04/01/2022 7,756,219.35 AAA 6.5000 6.383 31371LA82 M 08/01/2023 25,029,530.70 AAA 5.5000 4.633 31371LA82 M 08/01/2023 18,298,995.00 AAA 6.0000 5.171 31371LTT6 M 08/01/2024 31,696,342.58 AAA 5.5000 5.021 31371KJ93 M 01/01/2009 2,511,629.76	AAA 7.5000 7.115 31283JX89 M 07/01/2012 5,275,939.68 5,327,712.32 AAA 7.0000 6.891 31283JYC9 M 07/01/2012 2,410,318.55 2,421,169.41 AAA 7.5000 7.046 31283JYF2 M 07/01/2012 4,578,355.02 4,635,865.03 AAA 5.5000 4.712 31283KNL8 M 09/01/2017 6,667,264.62 6,838,732.57 AAA 5.5000 4.376 31283KPW2 M 11/01/2017 22,642,433.93 23,317,679.57 AAA 5.0000 5.018 3128MMAC7 M 07/01/2019 28,066,498.20 28,054,096.69 AAA 6.5000 6.351 31335HSM6 M 02/01/2022 9,754,518.50 9,834,063.86 AAA+6.0000 5.191 MBS30YG60 M 08/01/2033 23,999,976.00 24,731,225.27 AAA 9.5000 7.762 31360KEN0 M 08/01/2033 23,999,976.00 24,731,225.27 AAA 9.5000 6.383 31371J6X7 M 07/01/2010 5,562,288.97 5,787,916.49 AAA 6.5000 6.383 31371J6X7 M 07/01/2021 2,651,404.78 2,661,446.82 AAA 6.5000 6.383 31371KNM9 M 04/01/2022 7,756,219.35 7,788,784.02 AAA 6.5000 6.055 31371KNW7 M 05/01/2022 10,371,203.41 10,547,209.14 AAA 5.0000 4.633 31371LA82 M 08/01/2023 25,029,530.70 25,416,094.36 AAA 5.5000 4.960 31371LHF9 M 12/01/2023 18,298,995.00 18,654,200.69 AAA 6.5000 5.021 31371KDH9 M 04/01/2024 31,696,342.58 32,599,490.86 AAA 5.5000 5.021 31371KDH2 M 03/01/2009 2,511,629.76 2,527,046.99

Group - FIXED INCOME Portfolio - FI FIXED INCOME Instrument - FNMA FEDERAL NATIONAL MORTGAGE ASSN POOL	
Portfolio - FI FIXED INCOME	
INSTITUTE - FINA FEDERAL NATIONAL MORTGAGE ASSN FOOL	
FNMA 7YR BALLOON POOL #254366 AAA 5.5000 5.007 31371KOT1 M 05/01/2009 2,907,881.96 2,933,819.52 2,977,680.82).82
FNMA DWARF POOL #253884 AAA 6.5000 5.761 31371J6V1 M 08/01/2016 5,246,143.25 5,385,639.86 5,585,813.54	
FNMA DWARF POOL #254510 AAA 5.0000 3.878 31371KVB4 M 11/01/2017 77,427,090.76 79,293,796.16 79,164,296.59	
FNMA DWARF POOL #254991 AAA 5.5000 4.644 31371LF87 M 11/01/2018 30,893,100.49 31,624,619.34 32,091,237.93	
FNMA DWARF POOL #313313 AAA 6.0000 5.514 31374GAN7 M 12/01/2011 9,254,676.25 9,380,901.31 9,756,002.00	
FNMA DWARF POOL #323980 AAA 6.0000 6.148 31374T2M0 M 04/01/2014 5,429,536.23 5,386,458.12 5,724,360.09	
FNMA DWARF POOL #420835 AAA 6.0000 6.236 31379JPU4 M 07/01/2013 3,016,970.41 2,990,348.38 3,182,481.4	1.41
FNMA DWARF POOL #429755 AAA 6.0000 6.180 31379UMC2 M 05/01/2013 2,691,525.40 2,673,957.29 2,839,182.49	2.49
FNMA DWARF POOL #431241 AAA 6.0000 6.236 31379WBJ5 M 07/01/2013 4,498,695.50 4,458,227.32 4,745,493.94	3.94
FNMA DWARF POOL #433207 AAA 6.0000 6.236 31379YGQ0 M 07/01/2013 4,389,477.30 4,352,334.34 4,630,284.03	1.03
FNMA DWARF POOL #437914 AAA 6.0000 6.236 31380EN75 M 08/01/2013 3,184,255.50 3,156,822.50 3,358,943.70	3.76
FNMA DWARF POOL #437946 AAA 6.0000 6.178 31380EP73 M 07/01/2013 3,417,134.64 3,394,087.33 3,604,598.69	3.65
FNMA DWARF POOL #535213 AAA 7.0000 6.025 31384VSA1 M 03/01/2015 4,778,015.40 4,903,646.05 5,093,714.83	1.81
FNMA DWARF POOL #545299 AAA 6.5000 5.676 31385HX49 M 11/01/2016 5,392,867.78 5,524,520.40 5,742,038.00	3.00
FNMA DWARF POOL #545305 AAA 6.0000 4.365 31385HYA4 M 11/01/2016 9,154,734.36 9,551,405.41 9,639,202.90	2.90
FNMA DWARF POOL #555028 AAA 6.0000 4.355 31385WSR1 M 10/01/2017 27,696,654.95 28,854,430.49 29,166,239.40	€.46
FNMA DWARF POOL #555902 AAA 6.0000 4.886 31385XRX7 M 09/01/2018 22,395,459.60 23,270,400.64 23,580,627.3	7.32
FNMA DWARF POOL #657369 AAA 5.5000 3.152 31390VJN5 M 09/01/2017 12,264,868.04 12,594,678.02 12,739,068.7	3.72
FNMA DWARF POOL #668818 AAA 5.0000 4.781 31391KAT4 M 11/01/2017 22,595,850.00 22,994,161.47 23,102,825.50	
FNMA DWARF POOL #672338 AAA 5.0000 4.880 31391N4X6 M 12/01/2017 16,578,438.50 16,710,170.35 16,950,403.40	3.40
FNMA DWARF POOL #678432 AAA 5.0000 4.739 31391VVZ3 M 12/01/2017 14,897,260.25 15,023,874.01 15,231,505.13	
FNMA DWARF POOL #712352 AAA 5.0000 3.603 31401ML90 M 06/01/2018 16,787,892.26 17,123,947.12 17,149,279.6	
FNMA DWARF POOL #720692 AAA 5.0000 3.604 31401WUR8 M 06/01/2018 17,217,340.19 17,612,010.36 17,587,972.14	
FNMA POOL # 125248 AAA 7.0000 6.686 31365EBR3 M 10/01/2023 2,555,646.65 2,588,774.43 2,745,335.2	
FNMA POOL # 190605 AAA 7.5000 6.576 31368HU68 M 02/01/2009 1,837,800.80 1,845,897.46 1,974,955.8	
FNMA POOL # 266202 AAA 6.5000 6.706 31371YU33 M 01/01/2024 2,297,591.38 2,279,046.98 2,427,995.01	
FNMA POOL # 268312 AAA 6.5000 6.801 31372CAM0 M 01/01/2024 1,441,205.39 1,424,330.33 1,523,003.40	
FNMA POOL # 50965 AAA 6.5000 6.711 313615TW6 M 01/01/2024 6,396,652.08 6,342,988.39 6,752,412.54	
FNMA POOL #001171 AAA 7.7500 8.205 31360BJQ8 M 05/01/2009 85,480.92 85,301.47 92,233.7	
FNMA POOL #007 AAA 8.5000 8.604 31360AAG1 M 01/01/2010 35,292.61 35,292.60 39,243.7	
FNMA POOL #124485 AAA 8.5000 7.267 31365DF26 M 09/01/2007 297,610.92 298,492.57 319,423.83	
FNMA POOL #124570 AAA 8.5000 7.180 31365DJP1 M 09/01/2007 315,169.78 316,312.31 338,269.63	
FNMA POOL #124749 AAA 8.5000 6.878 31365DQA6 M 01/01/2008 4,636.90 4,787.00 4,976.76	
FNMA POOL #141631 AAA 7.5000 6.078 31365YHG7 M 06/01/2007 2,259.12 2,259.12 2,424.00	
FNMA POOL #1464 AAA 7.7500 8.446 31360BTV6 M 06/01/2008 281,725.10 280,469.65 303,980.93	
FNMA POOL #1500 AAA 4.7500 8.300 31360BUZ5 M 03/01/2012 39,560.99 42,932.72 46,419.39	
FNMA POOL #190031 AAA 8.0000 7.101 31368HA86 M 12/01/2019 652,743.97 668,585.75 720,450.94	
FNMA POOL #190101 AAA 8.0000 7.216 31368HDE0 M 01/01/2023 1,392,388.83 1,423,370.18 1,536,816.69 FNMA POOL #190700 AAA 7.5000 6.612 31368HX57 M 02/01/2009 2,127,661.60 2,136,948.69 2,285,895.80	
FNMA POOL #190700 AAA 7.5000 6.612 31368HX57 M 02/01/2009 2,127,661.60 2,136,948.69 2,285,895.80	,.00

Investment Desc	Rating Coupon Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group - FIXE	D INCOME					
	Portfolio - FI	FIXED I	NCOME				
	Instrument - FNMA			MORTGAGE	ASSN POOL		
FNMA POOL #20249	AAA 7.7500 7.30	4 31360YQA5	м 0	3/01/2005	343.33	343.33	345.56
FNMA POOL #2114	AAA 8.2500 8.93	1 31360CK35	M 1	1/01/2008	77,748.02	77,472.02	84,445.63
FNMA POOL #22022	AAA 8.5000 9.01	9 313606PF6	M 0	6/01/2014	63,819.35	63,747.65	69,799.44
FNMA POOL #2436	AAA 5.0000 15.01	4 31360CV58	M 1	1/01/2012	4,133.93	4,133.88	4,851.45
FNMA POOL #2440	AAA 4.7500 8.87	5 31360CV90	M 0	8/01/2012	52,823.91	57,098.10	61,981.55
FNMA POOL #2459	AAA 8.5000 9.08	4 31360CWU2	M 0	6/01/2015	199,895.93	199,895.92 3,457,044.42	218,626.85
FNMA POOL #252645	AAA 6.5000 7.49	8 31371HTA6	M 0	8/01/2029	3,646,872.10	3,457,044.42	3,844,520.41
FNMA POOL #252981	AAA 7.5000 7.05	4 31371H6S2	M 0	1/01/2030	1,497,277.50	1,518,282.23	1,607,851.44
FNMA POOL #253481	AAA 8.0000 7.86	5 31371JRA4	M 0	9/01/2030	3,025,546.20	3,047,137.72	3,284,643.89
FNMA POOL #254479	AAA 6.5000 4.73	8 31371KUC3	M 1	0/01/2032	7,392,705.29	7,590,002.14	7,784,641.88
FNMA POOL #254514	AAA 5.5000 5.74	8 31371KVF5	M 1	1/01/2032	19,712,326.80	19,479,674.94	20,140,741.36
FNMA POOL #254548	AAA 5.5000 5.69	4 31371KWH0	M 1	1/01/2032	50,419,043.36	49,917,099.59	51,514,817.24
FNMA POOL #254981	AAA 6.0000 5.29	8 31371LFW4	M 1	1/01/2033	17,740,097.26	18,158,619.55	18,423,445.82
FNMA POOL #255028	AAA 5.5000 5.45	8 31371LHD4	м 0	1/01/2034	29,334,260.90	29,371,175.57	29,950,084.82
FNMA POOL #255230	AAA 5.0000 5.60	8 31371LPP8	м 0	6/01/2034	26,192,577.15	25,233,125.77	26,128,579.96
FNMA POOL #25934	AAA 8.0000 8.73	2 31361AY74	м 0	7/01/2008	73,677.29	73,677.32	79,918.25
FNMA POOL #27070		2 31361CCF6		0/01/2014	72,557.12	72,632.53	77,854.51
FNMA POOL #277		0 31360AJW7		9/01/2009	112,785.43	112,785.47	123,353.80
FNMA POOL #28017		5 31361DDW6		6/01/2016	8,588.23	8,529.72	9,570.32
FNMA POOL #30349	AAA 8.5000 8.95	6 31361FWJ9	м 0	8/01/2016	24,458.78	24,187.70	27,255.73
FNMA POOL #313945		1 31374GWE3		1/01/2028	9,073,773.22	9,327,390.74	9,575,159.68
FNMA POOL #323500		9 31374TKM0		1/01/2029	2,149,281.24	2,022,859.90	2,292,194.11
FNMA POOL #34870		3 31361LW72		9/01/2016	10,698.56	10,601.59	11,921.99
FNMA POOL #36082		7 31361NCT2		7/01/2008	16,118.28	16,100.74	17,480.36
FNMA POOL #37115		6 31361PGY2		1/01/2016	52,886.08	52.268.46	58,933.78
FNMA POOL #37931		8 313610EC0		9/01/2007	126,180.43	125,285.65	135,884.97
FNMA POOL #408220		3 31378TPD1		1/01/2028	1,594,740.75	1,552,778.99	1,660,284.59
FNMA POOL #433690		5 31379YXT5		1/01/2028	3,133,159.57	3,092,776.50	3,261,932.43
FNMA POOL #440702		5 31380HRX7		1/01/2028	7,007,429.50	6,918,210.68	7,295,434.85
FNMA POOL #44599		1 31361XRU1		9/01/2010	35,532.57	35,513.06	38,500.79
FNMA POOL #481713		7 31382GDS3		2/01/2029	10,708,294.03	10,559,710.20	11,135,126.63
FNMA POOL #487317		8 31382NK68		4/01/2029	3,090,940.96	3,093,607.30	3,258,459.66
FNMA POOL #487367		7 31382NMQ2		4/01/2029	2,017,016.51	2,014,904.86	2,126,332.09
FNMA POOL #490228		7 31382RSR5		3/01/2029	4,482,734.25	4,486,527.13	4,725,683.51
FNMA POOL #490800		6 31382SGH8		4/01/2029	2,412,317.36	2,285,054.37	2,543,056.92
FNMA POOL #493925		8 31382VVS0		4/01/2029	2,223,202.17	2,225,163.04	2,343,692.32
FNMA POOL #493925 FNMA POOL #493926		6 31382VVT8		4/01/2029	2,720,227.02	2,719,292.73	2,867,654.25
FNMA POOL #493926 FNMA POOL #494126		6 31382V4K7		4/01/2029	3,179,285.75	3,178,226.05	3,351,592.44
FNMA POOL #494126 FNMA POOL #494181		0 31382V4K7		4/01/2029	3,179,265.75	3,176,226.05	3,546,201.49
LIMMA FOOT #434TOT	AAA 0.3000 0.33	0 313047050	IVI U	T/U1/2029	3,303,009.6/	3,337,071.05	3,340,201.49

Investment Desc	Rating Coupon Yield	l Identifier	F Maturi	ty Par/Shares	Book Value	Market Value
	Group - FIX	TNCOME				
	Portfolio - FI	FIXED I	NCOME			
	Instrument - FNM		NATIONAL MORTGA	GE ASSN POOL		
FNMA POOL #494232	AAA 6.5000 6.5	0 31382WA93	M 04/01/20	29 3,594,541.13	3,590,384.17	3,789,353.28
FNMA POOL #50930	AAA 7.0000 6.7	'8 313615ST4	M 11/01/20	23 3,579,475.80	3,614,975.58	3,845,156.44
FNMA POOL #50947	AAA 7.0000 6.7	'5 313615TC0	M 12/01/20	23 3,298,172.07	3,331,659.30	3,542,973.40
FNMA POOL #52206	AAA 8.0000 8.6	7 313617AF9	M 07/01/20	17 17,292.45	17,005.80	19,086.14
FNMA POOL #535041	AAA 7.0000 7.7	3 31384VLW0	M 12/01/20	29 1,174,578.95	1,100,547.70	1,251,412.07
FNMA POOL #535116	AAA 7.5000 7.0	3 31384VN99	M 01/01/20	30 3,510,161.63	3,558,633.93	3,769,387.07
FNMA POOL #535704	AAA 5.5000 5.1	9 31384WDH0	M 12/01/20	30 14,030,867.82	14,109,652.02	14,361,622.14
FNMA POOL #54465	AAA 8.5000 9.1	2 313619QS0	M 07/01/20	17 51,610.88	50,744.28	57,492.11
FNMA POOL #545998	AAA 6.0000 5.49	0 31385JRT7	M 11/01/20	32 31,751,012.88	32,385,746.93	32,975,966.96
FNMA POOL #555783	AAA 4.5000 5.73	9 31385XM87	M 10/01/20	33 25,896,480.40	23,919,861.43	25,180,442.72
FNMA POOL #558684		4 31386BUH5	M 01/01/20		1,567,072.08	1,663,661.30
FNMA POOL #563868	AAA 7.5000 7.19	5 31386HMR9	M 01/01/20	31 422,080.20	427,107.57	453,149.52
FNMA POOL #59306		1 31362E3P9	M 05/01/20		65,720.67	71,457.94
FNMA POOL #59308		'8 31362E3R5	M 03/01/20		38,516.84	42,205.43
FNMA POOL #593826		9 31387TVT8	M 08/01/20	· ·	5,070,105.99	5,425,612.78
FNMA POOL #636697		2 31389VKJ5	M 05/01/20		6,641,585.54	7,318,606.15
FNMA POOL #63780	AAA 8.2500 8.68	9 31362K2M3	M 05/01/20		4,719.54	5,118.38
FNMA POOL #655619		6 31390TK81	M 08/01/20		7,339,515.22	7,550,675.42
FNMA POOL #68105		'0 313620U64	M 02/01/20		18,155.74	19,552.10
FNMA POOL #683040		7 31400BZD1	M 02/01/20	· ·	7,357,588.77	7,380,411.32
FNMA POOL #685522		0 31400ESK7	M 10/01/20		32,717,911.07	33,224,413.06
FNMA POOL #695206		6 31400RKT7	M 03/01/20		29,704,311.08	30,158,565.95
FNMA POOL #70189		6 31362S7A7	M 03/01/20	· · ·	27,357.95	29,669.81
FNMA POOL #70816		8 31362TVH3	M 01/01/20		288,671.40	315,055.14
FNMA POOL #708935		4 31401HSY9	M 06/01/20		49,627,207.20	51,280,431.26
FNMA POOL #709592		4 31401JKD9	M 05/01/20		29,772,973.24	30,179,721.64
FNMA POOL #713975		66 31401PFQ2	M 07/01/20	· · ·	33,799,035.14	34,615,800.18
FNMA POOL #7263		0 31360JB89	M 03/01/20		54,077.90	58,847.83
FNMA POOL #7265		5 31360JCA3	M 02/01/20		64,809.12	70,839.84
FNMA POOL #7338		.1 31360JEK9	M 09/01/20	· ·	169,517.93	183,703.11
FNMA POOL #734917		3 314020PA3	M 08/01/20	· ·	22,119,071.31	22,565,898.17
FNMA POOL #739713		6 31402VYJ3	M 10/01/20		13,773,925.43	13,970,007.85
FNMA POOL #740242		4 31402WLX4	M 09/01/20	· · ·	42,264,998.44	42,766,844.46
FNMA POOL #741907		.6 31402YGQ1	M 10/01/20	· · ·	19,748,437.30	20,374,833.25
FNMA POOL #751558		7 31403K5T6	M 11/01/20		7,144,108.06	7,228,988.00
FNMA POOL #766641		88 31404EWA0	M 03/01/20		35,297,980.93	37,094,593.28
FNMA POOL #773358		9 31404EWA0	M 05/01/20	· · ·	15,304,818.56	16,148,659.19
FNMA POOL #773572		9 31404NMV5	M 05/01/20	· · ·	14,130,991.40	14,433,461.25
FNMA POOL #773372 FNMA POOL #77721		88 313624LA4	M 08/01/20	· · ·	76,123.81	83,380.55
FIGURE FOOL #11121	AAA 0.3000 0.00	O DIDUZIDAT	M 00/01/20	10,202.23	70,123.81	03,300.33

Investment Desc	Rating Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group -	מתעדים	INCOME					
	Portfolio -		FIXED II	JCOME				
	Instrument -				AL MORTGAGE	ASSN POOL		
	THE CT UNCTE	LINITA	I DDBKAD	IVALLOIVA	ID MORTOAGE	ADDN 100L		
FNMA POOL #7774	AAA 8.0000	8.000	31360JT72	M	08/01/2008	95,866.25	95,866.21	103,986.77
FNMA POOL #783691	AAA 4.5000	5.742	31405AUQ4	M	06/01/2034	15,517,365.81	14,294,884.40	15,076,982.97
FNMA POOL #8199	AAA 7.5000	8.017	31360KDC5	M	06/01/2007	308,302.14	307,403.64	332,013.66
FNMA POOL #8245	0000.8 AAA	8.278	31360KES9	M	12/01/2008	169,731.20	169,500.93	184,246.05
FNMA POOL #8307	0000.8 AAA	8.472	31360KGQ1	M	05/01/2008	762,921.38	760,664.43	828,163.88
FNMA POOL #85	AAA 8.5000	8.630	31360ACW4	M	03/01/2011	54,235.64	54,206.77	60,407.30
TBA 30YR FN 5.5%	5.5000	5.168	MBS30YF55	M	07/01/2033	58,725,000.00	59,406,539.06	59,660,489.25
Instrument Total	135					1,220,591,059.77	1,222,797,632.76	1,253,288,189.08
	Instru	ment -	GNMA GOV	/ERNMENT	NATIONAL 1	MORTGAGE ASSOCIATI	ION	
GNMA POOL # 377622	AAA 7.0000	7 077	36204RPF9	м	10/15/2025	2,962,941.19	2,960,111.79	3,172,579.16
GNMA POOL # 410297	AAA 7.5000		36206FX23		11/15/2025	816,641.15	826,611.28	883,850.72
GNMA POOL # 414637	AAA 7.0000		36206LS26		10/15/2025	969,964.23	969,022.75	1,038,592.43
GNMA POOL #103868	AAA 8.0000		36214EJM8		04/01/2008	8,014.44	7,895.96	8,706.47
GNMA POOL #103871	AAA 9.0000		36214EJQ9		10/01/2009	5,919.30	5,896.56	6,531.65
GNMA POOL #196063	AAA 8.5000		36217KWY0		03/01/2017	41,311.49	40,044.00	45,474.17
GNMA POOL #221981	AAA 9.0000	9.724	36218GRA6	M	10/01/2017	787,307.06	772,426.51	882,398.00
GNMA POOL #327203	AAA 6.5000	7.731	36224FNU0	M	02/01/2024	373,548.89	348,696.07	397,268.00
GNMA POOL #337519	AAA 6.5000	7.877	36224S4C3	M	09/01/2023	1,356,831.49	1,256,969.97	1,442,985.76
GNMA POOL #345139	AAA 6.5000	8.181	36203CLU4	M	12/01/2023	1,322,069.83	1,204,574.27	1,406,016.86
GNMA POOL #345605	AAA 6.5000	7.738	36203C3N0	M	03/01/2024	2,215,390.89	2,068,198.55	2,355,950.05
GNMA POOL #345921	AAA 6.5000	8.179	36203DG61	M	01/01/2024	2,511,931.55	2,287,343.62	2,671,430.84
GNMA POOL #345990	AAA 6.5000	7.866	36203DKB5	M	12/01/2023	2,111,397.19	1,957,462.66	2,245,463.87
GNMA POOL #346013	AAA 6.5000	8.512	36203DK25	M	01/01/2024	4,062,621.19	3,636,373.26	4,320,584.10
GNMA POOL #346691	AAA 7.5000		36203EC48		08/15/2023	664,513.61	634,272.12	721,827.91
GNMA POOL #346927	AAA 6.5000		36203ELG1		12/01/2023	1,989,880.87	1,845,612.11	2,116,231.68
GNMA POOL #347041	AAA 6.5000		36203EP28		01/01/2024	1,194,715.31	1,076,165.22	1,270,575.75
GNMA POOL #351410	AAA 6.5000		36203KKX1		01/01/2024	4,641,836.86	4,237,236.89	4,936,578.03
GNMA POOL #352113	AAA 7.5000		36203LDS8		08/15/2023	886,874.56	846,544.45	963,367.50
GNMA POOL #354587	AAA 7.5000		36203N2U1		05/15/2023	365,243.45	348,540.12	396,745.70
GNMA POOL #354610	AAA 7.5000		36203N3T3		07/15/2023	494,073.52	471,533.74	536,687.37
GNMA POOL #354687	AAA 6.5000		36203N6Y9		11/01/2023	988,661.85	922,907.14	1,051,438.59
GNMA POOL #354693	AAA 7.0000		36203N7E2		11/01/2023	1,546,060.48	1,461,484.96	1,657,227.39
GNMA POOL #354733	AAA 6.5000		36203PBA0		01/01/2024	1,598,879.99	1,430,913.24	1,700,403.54
GNMA POOL #354739	AAA 6.5000		36203PBG7		01/01/2024	5,543,251.33	4,961,378.16	5,895,229.31
GNMA POOL #354798	AAA 7.0000		36203PDB6		04/01/2024	4,470,882.15	4,379,592.99	4,792,174.66
GNMA POOL #354809	AAA 6.5000	7.842	36203PDN0	M	04/01/2024	2,882,916.62	2,672,858.55	3,065,828.08

Investment Desc	Rating Coupon Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FIXE	D INCOME				
	Portfolio - FI	FIXED INC	COME			
	Instrument - GNMA	GOVERNMEN	NT NATIONAL MORTGAGE	E ASSOCIATION		
GNMA POOL #366657	AAA 6.5000 8.18	3 36204DJA8	M 12/01/2023	2,909,801.66	2,650,061.76	3,094,564.37
GNMA POOL #366685	AAA 6.5000 8.41	5 36204DJ67	M 01/01/2024	814,615.40	732,846.94	866,340.77
GNMA POOL #366737	AAA 6.5000 8.20	8 36204DLS6	M 04/01/2024	5,698,657.65	5,181,412.63	6,060,218.49
GNMA POOL #366792		7 36204DNH8	M 05/01/2024	2,301,714.47	2,101,329.33	2,447,750.59
GNMA POOL #371713		9 36204J3W4	M 04/01/2024	1,778,369.70	1,659,869.40	1,891,201.34
GNMA POOL #376371		1 36204QCG3	M 01/01/2024	5,295,934.52	5,243,787.80	5,676,729.87
GNMA POOL #376506		9 36204QGP9	M 05/01/2024	2,325,594.37	2,162,374.60	2,473,145.59
GNMA POOL #376507	AAA 6.5000 8.17	1 36204QGQ7	M 05/01/2024	546,396.80	497,460.75	581,063.86
GNMA POOL #379194		7 36204TGB4	M 01/01/2024	2,506,044.28	2,286,163.99	2,665,044.44
GNMA POOL #385849		7 36205BTE2	M 08/15/2024	214,560.37	205,088.16	232,858.08
GNMA POOL #412373	AAA 7.0000 6.95	4 36206JCJ1	M 11/15/2027	1,007,001.10	1,012,528.40	1,075,399.97
GNMA POOL #412383	AAA 7.0000 6.93	0 36206JCU6	M 12/15/2027	1,321,451.47	1,355,105.54	1,411,208.86
GNMA POOL #412389	AAA 7.0000 6.79	8 36206JC28	M 12/15/2027	1,655,123.45	1,679,526.55	1,767,544.96
GNMA POOL #413442	AAA 7.5000 7.49	5 36206KHT1	M 10/15/2025	2,363,122.25	2,371,873.84	2,557,607.21
GNMA POOL #413451	AAA 7.5000 7.34	9 36206KH46	M 10/15/2025	2,254,034.70	2,278,354.79	2,439,541.76
GNMA POOL #414636	AAA 7.5000 7.49	5 36206LSZ3	M 10/15/2025	523,949.60	525,904.13	567,070.67
GNMA POOL #414675	AAA 7.5000 7.34	9 36206LT82	M 10/15/2025	813,429.15	822,248.46	880,374.37
GNMA POOL #416782	AAA 7.5000 7.26	5 36206N6T7	M 11/15/2025	1,736,053.50	1,761,488.77	1,878,930.70
GNMA POOL #461111	AAA 7.0000 6.79	8 36208UGU5	M 12/15/2027	1,140,671.28	1,157,489.82	1,218,149.48
GNMA POOL #462363	AAA 7.0000 6.95	4 36208VTU9	M 11/15/2027	734,048.40	738,077.87	783,907.42
GNMA POOL #462495	AAA 7.0000 6.74	8 36208VXY6	M 01/15/2028	3,588,115.30	3,642,626.36	3,830,576.21
GNMA POOL #462599	AAA 6.5000 6.25	2 36208V3G8	M 03/15/2028	3,041,914.50	3,091,219.87	3,219,917.20
GNMA POOL #477482	AAA 6.5000 6.26	9 36209PM79	M 10/15/2028	2,496,747.16	2,535,818.22	2,642,848.49
GNMA POOL #64334	AAA 8.0000 8.79	3 362097PT8	M 01/01/2009	64,774.85	64,004.75	70,367.94
GNMA POOL #780047	AAA 9.0000 7.68	2 36225ABQ2	M 12/15/2017	1,343,836.75	1,383,976.16	1,506,360.37
GNMA POOL #780109	AAA 2.5000 7.69	2 36225ADN7	M 11/15/2015	2,365,063.66	2,516,616.30	2,741,408.36
GNMA POOL #780141	AAA 0.0000 8.00	0 36225AEN6	M 12/15/2020	1,580,065.17	1,634,324.50	1,773,217.60
GNMA POOL #780158	AAA 8.0000 7.42	7 36225AE71	M 11/15/2017	6,835,002.58	7,019,016.43	7,501,939.36
GNMA POOL #780421	AAA 7.5000 6.87	0 36225APE4	M 08/15/2026	758,415.13	776,985.81	820,013.61
GNMA POOL #780465	AAA 7.0000 6.94	3 36225AQS2	M 11/15/2026	3,498,469.56	3,522,633.66	3,736,097.28
GNMA POOL #780498	AAA 7.5000 6.88	8 36225ART9	M 01/15/2027	631,929.83	647,415.31	683,255.18
GNMA POOL #780587	AAA 7.0000 6.94	7 36225AUL2	M 06/15/2027	910,911.19	917,204.07	972,783.32
GNMA POOL# 423911	AAA 8.0000 7.55	9 36206W3U7	M 05/15/2026	1,040,496.52	1,067,302.22	1,137,040.73
GNMA POOL# 442138	AAA 8.0000 7.56	9 36207UEK0	M 11/15/2026	612,397.41	627,512.59	669,219.73
GNMA POOL# 447754	AAA 7.5000 6.84	3 36208DMB8	M 07/15/2027	664,948.89	682,735.08	718,956.04
GNMA POOL# 455273	AAA 7.5000 6.82	8 36208MXA8	M 08/15/2027	461,291.96	474,014.60	498,758.09
GNMA POOL# 455322	AAA 7.5000 6.85	9 36208MYT6	M 10/15/2027	759,782.38	779,965.40	821,491.91
GNMA POOL# 462481	AAA 7.0000 6.62	2 36208VXJ9	M 01/15/2028	2,930,209.14	2,985,414.00	3,129,238.72
GNMA POOL# 462738	AAA 7.0000 6.75	4 36208WBF9	M 05/15/2028	1,459,000.52	1,479,229.30	1,557,590.06

Investment Desc	Rating Coupon Yie	eld Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group - FI	XED INCOME				
	Portfolio - FI		OME			
	Instrument - GN		T NATIONAL MORTGA	GE ASSOCIATION		
GNMA POOL# 464819		418 36208YK81	M 09/15/2028	1,928,368.13	1,940,742.46	2,041,209.81
GNMA POOL# 464837		764 36208YLS6	M 09/15/2028	1,099,551.22	1,114,430.83	1,173,851.56
GNMA POOL# 475562		418 36209MJF2	M 09/15/2028	3,295,684.39	3,316,791.64	3,488,536.86
GNMA POOL# 780137		912 36225AEJ5	M 05/15/2015	3,673,130.86	3,782,402.33	4,125,905.46
GNMA POOL# 780220		794 36225AG53	M 08/15/2025	1,448,488.92	1,490,986.45	1,572,016.07
GNMA POOL# 780545		822 36225ATA8	M 04/15/2027	2,217,773.24	2,282,361.43	2,398,499.58
GNMA POOL# 780601		604 36225AU24	M 07/15/2027	1,875,457.77	1,913,034.76	2,005,583.28
GNMA POOL# 780798	AAA 7.5000 6.	925 36225A3F5	M 12/15/2027	4,082,072.97	4,185,857.43	4,413,618.94
Instrument Total	74			139,418,154.90	135,928,282.43	149,801,102.15
	Instrumer	t -GNMA II GNMA	II			
GNMA POOL #2699	AAA 6.0000 7.	703 36202C7L1	M 01/20/2029	9,470,341.26	8,563,066.69	9,859,856.39
GNMA POOL #3415	AAA 5.5000 5.	257 36202DYL9	M 07/20/2033	27,575,081.22	27,825,696.32	28,301,776.54
GNMA POOL #3458	AAA 5.0000 5.	024 36202DZX2	M 10/20/2033	39,796,690.50	39,762,938.95	40,009,470.14
GNMA POOL #3544	AAA 5.5000 5.	799 36202D5D9	M 04/20/2034	23,425,597.25	23,077,146.58	24,043,174.08
Instrument Total	4			100,267,710.23	99,228,848.54	102,214,277.15
	Instrumer	t -MTN MEDI	UM TERM NOTES			
R.R. DONNELLEY & SONS, CO.	A1 6.7000 6.	558 25786TBE2	S 07/05/2005	5,000,000.00	5,002,813.38	5,136,155.56
Instrument Total	1			5,000,000.00	5,002,813.38	5,136,155.56
	Instrumer	t -PAC1 PLAN	NED AMORTIZATION (CLASS I		
FHR 1682 PH	AAA 6.2500 8.	605 3133T3M39	M 03/15/2023	1,966,917.62	1,913,993.40	1,989,750.25
FHR 2195 LG		388 3133TMBF2	M 10/15/2028	5,529,100.57	5,724,633.53	5,585,976.58
FHR 2544 OB	AAA 5.0000 4.		M 09/15/2015	35,000,000.00	35,565,133.63	35,908,833.33
~		332 313731 QN3	11 03/13/2013	, ,	, ,	, ,
Instrument Total	3			42,496,018.19	43,203,760.56	43,484,560.16
	Instrumer	it -SEQ SEQU	ENTIAL			
FHR 2430 K	AAA 6.0000 5.	879 31339NWF9	M 07/15/2030	2,367,771.00	2,383,408.52	2,397,368.14
FHR 2521 BN		559 31392XHM3	M 08/15/2016	71,689,019.87	73,391,710.66	73,197,117.89
FNR 2002-15 D		918 31392CME1	M 10/25/2029	796,410.60	798,873.94	803,578.29
Instrument Total	3			74,853,201.47	76,573,993.12	76,398,064.32

Investment Desc	Rating Coupon Yield Ide	entifier F Maturity	Par/Shares	Book Value	Market Value				
	Group - FIXED INCO Portfolio - FI Instrument - SUP	OME FIXED INCOME SUPRANATIONALS							
ASIAN DEVELOPMENT BANK DEUTSCHE AUSGLEICHSBANK INTL FINANCE CORPORATION	AAA 7.5000 7.342 045: AAA 7.0000 7.113 251! AAA 7.1250 7.149 459!	516AF7 S 06/23/2005	25,000,000.00	25,015,612.81 24,986,863.60 7,999,434.87	26,236,458.33 26,616,388.89 8,236,183.34				
Instrument Total	3		58,000,000.00	58,001,911.28	61,089,030.56				
Instrument -TIPS TREASURY INFLATION PROTECTED SECURITIES									
TSY INFL IX N/B	AAA 3.6250 3.541 9124 AAA 3.6250 -0.351 9124 AAA 4.2500 -1.037 9124 AAA 3.0000 1.814 9124 AAA 3.8750 -1.419 9124 AAA 2.0000 2.332 9124 AAA 3.3750 -2.896 9124	3273T7 M 01/15/2008 3275W8 M 01/15/2010 328AF7 M 07/15/2012 3274Y5 M 01/15/2009 328CP3 M 00/00/0000	63,384,256.00 40,840,560.00 20,169,640.00 22,461,919.00 25,314,500.00	16,516,779.79 67,131,678.62 46,213,531.06 21,071,059.59 24,806,008.92 25,012,502.21 42,870,220.81	21,663,842.47 70,032,307.97 48,176,083.93 22,787,354.70 25,591,381.79 26,312,700.37 43,268,031.80				
Instrument Total	7		229,024,385.01	243,621,781.00	257,831,703.03				
	Instrument -TS0	TREASURY ZERO STRIPS	3						
U S TREASURY PRINCIPAL U S TREASURY PRINCIPAL	AAA 0.0000 6.389 9128 AAA 0.0000 6.388 9128			24,042,251.08 87,338,859.61	24,605,500.00 88,677,648.00				
Instrument Total	2		114,400,000.00	111,381,110.69	113,283,148.00				
	Instrument -TSY	U S TREASURIES							
US TREASURY N/B	AAA 8.7500 6.343 9128 AAA 7.2500 5.703 9128 AAA 8.8750 6.482 9128 AAA 6.1250 5.134 9128 AAA 8.0000 6.857 9128 AAA 6.7500 3.075 9128 AAA 5.7500 3.594 9128 AAA 6.2500 5.135 9128 AAA 5.7500 1.938 9128 AAA 4.6250 2.094 9128 AAA 5.0000 3.913 9128 AAA 5.0000 3.758 9128	810EM6 S 08/15/2022 810EC8 S 02/15/2019 810FB9 S 11/15/2027 810FL8 S 11/15/2021 8276D9 S 05/15/2005 8276J6 S 08/15/2010 810FM5 S 05/15/2030 8276N7 S 11/15/2005 8276X5 S 05/15/2010 8277B2 S 08/15/2011	39,000,000.00 44,250,000.00 41,000,000.00 36,700,000.00 38,650,000.00 38,125,000.00 52,770,000.00 57,000,000.00 38,500,000.00 10,480,000.00	103,013,366.19 45,606,160.65 53,867,886.08 46,422,686.69 40,848,201.64 39,167,729.95 42,271,212.93 61,049,454.28 58,864,598.76 39,808,613.89 11,137,849.74 49,629,197.23	123,492,105.42 51,343,285.93 65,185,224.50 48,202,156.26 50,771,761.36 39,586,636.84 42,805,177.34 63,516,327.69 58,892,711.76 39,623,616.12 11,354,617.51 50,348,147.93				

Investment Desc	Rating Coupon	Yield Ide	ntifier F	Maturity	Par/Shares	Book Value	Market Value
	Group -	FIXED INCO	ИE				
	Portfolio -		FIXED INCOME				
	Instrument -	TSY	J S TREASURIES				
US TREASURY N/B	AAA 4.8750	3.942 9128	277L0 S	02/15/2012	28,000,000.00	29,606,339.39	30,102,624.24
US TREASURY N/B	AAA 5.6250	3.233 9128	274F6 S	05/15/2008	6,500,000.00	6,992,506.23	7,020,475.65
US TREASURY N/B	AAA 3.0000	3.202 9128	28AN0 S	11/15/2007	28,100,000.00	27,944,287.37	28,038,321.28
US TREASURY N/B	AAA 2.0000	1.810 9128		05/15/2006	75,200,000.00	75,389,494.07	74,516,934.72
US TREASURY N/B	AAA 4.3750	2.968 9128		05/15/2007	73,000,000.00	75,330,795.07	75,443,328.15
US TREASURY N/B	AAA 3.1250	3.333 9128		09/15/2008	17,890,000.00	17,760,934.14	17,880,038.92
US TREASURY N/B	AAA 2.3750	2.470 9128		08/15/2006	55,000,000.00	54,916,449.26	54,973,643.34
US TREASURY N/B	AAA 2.6250	2.649 9128		11/15/2006	65,000,000.00	64,971,290.96	64,744,429.69
US TREASURY N/B	AAA 1.5000	1.325 9128		02/28/2005	12,200,000.00	12,203,395.19	12,253,639.56
US TREASURY N/B	AAA 3.5000	2.667 9128		11/15/2006	22,700,000.00	23,041,772.85	22,994,741.32
US TREASURY N/B	AAA 4.2500	4.122 9128		08/15/2013	32,935,000.00	33,234,442.79	33,717,304.70
US TREASURY N/B	AAA 1.6250	1.344 9128		04/30/2005	30,000,000.00	30,027,505.30	30,008,494.48
US TREASURY N/B	AAA 1.6250	2.299 9128		02/28/2006	50,200,000.00	49,812,071.17	49,802,486.72
US TREASURY N/B	AAA 4.3750	3.992 9128		08/15/2012	20,000,000.00	20,498,026.37	20,805,502.72
US TREASURY N/B	AAA 4.7500	4.294 9128		05/15/2014	29,000,000.00	30,010,596.14	30,398,006.69
US TREASURY N/B	AAA 6.0000	5.060 9128		02/15/2026	19,750,000.00	22,139,353.11	23,078,330.11
US TREASURY N/B	AAA 2.8750	3.064 9128		11/30/2006	12,550,000.00	12,506,308.05	12,543,442.28
US TREASURY N/B	AAA 3.3750	3.667 9128		09/15/2009	15,000,000.00	14,812,116.27	15,013,785.91
US TREASURY N/B	AAA 3.2500	3.287 9128		08/15/2008	43,500,000.00	43,443,556.34	43,838,682.96
US TREASURY N/B	AAA 1.5000	1.855 9128		07/31/2005	62,000,000.00	61,873,052.25	62,009,124.79
US TREASURY N/B	AAA 2.0000	2.030 9128		08/31/2005	70,000,000.00	69,986,153.88	70,198,490.60
US TREASURY N/B	AAA 3.8750	4.163 9128		02/15/2013	12,800,000.00	12,546,912.00	12,815,571.82
US TREASURY N/B	AAA 8.7500	6.014 9128		05/15/2017	37,324,000.00	46,022,820.30	52,740,323.52
US TREASURY N/B (08 CALL)	AAA 2.0000	6.557 9128	LODF2 S	08/15/2013	70,000,000.00	82,146,419.61	93,546,326.08
Instrument Total	36				1,415,134,000.00	1,508,903,556.14	1,583,605,818.91
	Instru	ment -VADM	VERY ACCU	RATELY DEFI	NED MATURITY		
FNR 2001-20 VB	AAA 6.0000	6.692 3135	9SXA3 M	09/25/2017	31,130,431.37	29,786,684.55	31,587,426.11
Instrument Total	1				31,130,431.37	29,786,684.55	31,587,426.11
Portfolio Total	757				8,998,490,259.01	8,918,823,024.32	9,277,961,890.59
	757						9,277,961,890.59

ASOF01	Date 01/21/2005 Time 18:34:26	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004 Page 023
1100101	2000 01/21/2003 11 10 31 20		101104 11, 01, 1001 10 11, 01, 1001 1430 010

Monthly	Markat	Portfolio
MOULTITA A	Market.	POLITOTIO

Investment Desc	Rating Cou	on Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Portfoli	-	INCOME - EXTE W.R. HUFF EXTERNAL	ASSET	MANA			
HUFF - FIXED INCOME HUFF - LIQUIDITY	0.0		IF-HUFF IL-HUFF		00/00/0000 00/00/0000	2,963,626.59 45,023.60	296,362,659.97 4,502,360.14	
Instrument Total	2					3,008,650.20	300,865,020.11	
	In	strument -	INTF INTE	RNATIO	NAL FUNDS			
SECURITY LENDING INCOME -	EXT. 0.0	0.000	SL-EXFI		00/00/0000	0.00	0.00	
Instrument Total	1					0.00	0.00	
Portfolio Total	3					3,008,650.20	300,865,020.11	322,212,884.62

ASOF01	Date 01/21/2005 Time 18:34:26	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004	Page 024

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

Monthly Market Portfolio										
Investment Desc	Rating Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value		
	-	- OAKTR		PITAL	MANA					
OAKTREE - FIXED INCOME OAKTREE - FIXED INCOME/EQUI OAKTREE - LIQUIDITY	0.0000 TY 0.0000 0.0000	0.000	IF-OAKTREE IE-OAKTREE IL-OAKTREE	(00/00/0000 00/00/0000 00/00/0000	1,424,994.70 26.59 84,470.24	142,499,470.20 2,659.44 8,447,024.23			
Instrument Total	3					1,509,491.53	150,949,153.87			

1,509,491.53 150,949,153.87 160,788,210.39

Portfolio Total 3

ASOF01 Date 01/21/2005 Time 18:34:26 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2004 To 12/31/2004 Page 025

Monthly Market Portfolio								
Investment Desc	Rating Coupon	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group - Portfolio - Instrument -	SALOMO		S. AS	SSET			
SALOMON - FIXED INCOME SALOMON - LIQUIDITY	0.0000		IF-SALOMON IL-SALOMON		00/00/0000	1,671,156.78 45,978.54	167,115,678.11 4,597,854.17	
Instrument Total	2					1,717,135.32	171,713,532.28	

1,717,135.32 171,713,532.28 196,683,728.86

2

Portfolio Total

ASOF01 Date 01/21/2005 Time 18:34:26 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2004 To 12/31/2004 Page 026

ASOF01	Date 01/21/2005 Time 18:34:26	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004 Page 027
			3

Monthly	Market	Portfolio	

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

Portfoli				Par/Shares	Book Value	Market Value
		Group - COMMON STOCK - INTERNALLY M.	ANAGED			
LCA	LARGE-CAP CORE ANALY	-		171.954.555.32	5.049.193.688.75	6,312,262,504.65
LC1	LARGE-CAP CORE (F)			34,543,648.00		1,160,321,941.52
RMG	MID-CAP GROWTH (F)			, ,		1,766,516,628.42
RMV	MID-CAP VALUE (O)					3,199,345,288.24
LCP	LARGE-CAP PASSIVE (Q					6,614,196,566.18
QN1	QUANTITATIVE 1000 (Q				1,686,779,349.53	
QN2	QUANTITATIVE 2000 (Q				1,019,634,254.75	
4TR	MID-CAP GROWTH TRANS			31,017,571.18	539,902,140.39	605,377,917.35
6TR	S&P600 TRANSITION			20,735.65	0.00	95.50
Group To	tal		0.00 /	684,658,174.78	18,071,558,404.77	23,070,079,816.71
		Group - COMMON STOCK - EXTERNALLY M.	ANAGED			
5BA	BARCLAYS - 1000			22,083,260.68	586,342,646.17	689,203,341.27
5GS	GOLDMAN SACHS - 1000			22,055,593.66	628,901,285.45	753,766,977.54
5IN	INTECH - 1000			9,206,939.16	251,314,779.86	305,943,892.40
5JL	JACOBS LEVY - 1000			36,708,148.15	1,036,175,152.66	1,183,586,989.85
6CH	CHARTWELL - 2000 VAL			6,346,183.03	60,831,322.15	71,856,430.64
6DG	DAVID J. GREENE - 20			9,645,881.70	66,892,222.94	79,445,225.70
6BB	DAVID L BABSON - 200			4,579,241.35	46,514,998.08	54,092,325.47
6EA	EAGLE ASSET - 2000 C			4,101,729.96	58,577,488.75	71,708,141.97
6FT	FULLER & THALER - 20			8,099,673.77	43,528,997.98	58,765,085.83
6FC	FULLER THALER - 2000			8,899,166.26	76,621,820.48	98,124,506.31
6JL	JACOBS LEVY - 2000 V			8,739,470.86	101,361,789.79	121,941,412.10
6LC	LORD, ABBETT - 2000			14,528,088.83	135,825,695.39	156,541,848.09
6LA	LORD, ABBETT - 2000			14,425,047.32	128,800,744.59	167,371,918.00
бМА	M.A. WEATHERBIE - 20			6,036,756.04	74,500,028.06	104,976,203.53
6NC	NEXT CENTURY - 2000			1,944,015.22	38,305,740.92	53,136,715.55
6WE	WESTCAP INVESTORS -			682,947.51	10,496,535.27	13,118,226.51
6CO	COMPLETION FUND			2,056,167.00	18,286,625.06	22,885,080.15
Group To	otal		0.00 /	180,138,310.54	3,363,277,873.60	4,006,464,320.91
Group To	otal - COMMON STOCK		0.00 /	864,796,485.33	21,434,836,278.37	27,076,544,137.62

Investment Desc						Market Value
	Group - COMMON S'	rock				
	Portfolio - LCA	LARGE-CAP CORE	ANALY			
	Instrument - COM	COMMON STOCK				
3M COMPANY ABBOTT LABORATORIES AETNA INC. AFLAC INC AGILENT TECHNOLOGIES INC ALCOA INC.	1.754 MM	4 88579Y101Q	82.0700	745,400.00	46,329,046.45	61,174,978.00
ABBOTT LABORATORIES	2.229 AB		46.6500	1,149,300.00	36,563,800.10	53,614,845.00
AETNA INC.	0.032 AE	00817Y108	124.7500	111,000.00	5,302,375.21	13,847,250.00
AFLAC INC	0.953 AF	001055102	39.8400	110,000.00	4,228,895.00	4,382,400.00
AGILENT TECHNOLOGIES INC ALCOA INC. ALLSTATE CORP ALLTEL CORP ALTRIA GROUP INC AMAZON COM INC AMERICAN ELECTRIC POWER AMERICAN INTL GROUP AMGEN INC ANALOG DEVICES ANHEUSER-BUSCH APPLIED MATERIALS INC. AT&T CORPORATION AUTOMATIC DATA PROC. AVON PRODUCTS BAE SYSTEMS PLC-ADR BANK OF AMERICA CORP. BANK OF NEW YORK CO, INC BAXTER INTL BB&T CORPORATION BECTON DICKINSON & COMPANY BELLSOUTH BEST BUY COMPANY INC BIOGEN IDEC INC BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB BROADCOM CORP CL A	0.000 A	00846U101	24.1000	350,000.00	11,312,745.70	8,435,000.00
ALCOA INC.	1.909 AA	0138171010	31.4200	1,211,100.00	34,168,598.82	38,052,762.00
ALLSTATE CORP	2.165 AL	020002101Q	51.7200	972,100.00	36,793,172.42	50,277,012.00
ALLTEL CORP	2.586 AT	0200391030	58.7600	189,600.00	10,478,250.28	11,140,896.00
ALTRIA GROUP INC	4.779 MO	02209S103Q	61.1000	1,489,400.00	53,158,382.05	91,002,340.00
AMAZON COM INC	0.000 AM		44.2900	136,900.00	6,253,687.39	6,063,301.00
AMERICAN ELECTRIC POWER	4.076 AE		34.3400	260,700.00	8,318,686.56	8,952,438.00
AMERICAN INTL GROUP	0.761 AI	~	65.6700	1,636,300.00	76,718,843.25	107,455,821.00
AMGEN INC	0.000 AM		64.1500	948,791.00	33,198,222.35	60,864,942.65
ANALOG DEVICES	0.650 AD		36.9200	1,010,100.00	45,855,180.80	37,292,892.00
ANHEUSER-BUSCH	1.931 BU		50.7300	600,000.00	26,896,009.34	30,438,000.00
APPLIED MATERIALS INC.	0.000 AM		17.1000	3,177,600.00	64,943,291.03	54,336,960.00
AT&T CORPORATION	4.984 T	001957505Q	19.0600	485,000.00	7,854,474.00	9,244,100.00
AUTOMATIC DATA PROC	1.398 AD		44.3500	215,400.00	8,249,408.10	9,552,990.00
AVON PRODUCTS	1.447 AV		38.7000	358,700.00	14,951,476.88	13,881,690.00
BAE SYSTEMS PLC-ADR	3.847 BA		17.7020	420,000.00	6,277,631.25	7,434,840.00
BANK OF AMERICA CORP	3.830 BA		46.9900	3,261,614.00	97,040,375.82	153,263,241.86
BANK OF NEW YORK CO. INC.	2.393 BK	064057102Q	33.4200	786,600.00	24,477,996.08	26,288,172.00
BAYTER INTI.	1.685 BA		34.5400	770,200.00	21,182,264.64	26,602,708.00
BRAT CORDORATION	3.329 BB		42.0500	187,700.00	6,661,891.81	7,892,785.00
BECTON DICKINGON & COMPANY	1.267 BD		56.8000	81,600.00	3,048,648.67	4,634,880.00
BELLSOUTH	3.886 BL		27.7900	1,349,200.00	42,869,829.73	37,494,268.00
BECT DIV COMDANY INC	0.740 BB	~	59.4200	403,600.00	19,330,291.80	23,981,912.00
BIOGEN IDEC INC	0.740 BB 0.000 BI		66.6100	247,000.00	9,542,709.92	16,452,670.00
BOGEN IDEC INC	0.000 BI		35.5500	880,600.00	25,354,982.26	31,305,330.00
DDICTOL MYTER COLLIDE	4.371 BM		25.6200	1,140,000.00	26,945,324.79	29,206,800.00
DDOADGOM GODD GI A	0.000 BR	~	32.2800	181,000.00	21,798,052.60	
BROADCOM CORP CL A CAPITAL ONE FINANCIAL CORP	0.000 BR		84.2100	161,500.00	7,490,445.62	5,842,680.00 13,599,915.00
CAPITAL ONE FINANCIAL CORP	0.127 CO. 0.206 CA		58.1500	278,200.00	12,794,410.40	16,177,330.00
CARDINAL HEALTH INC. CAREMARK RX INC	0.200 CA		39.4300	337,000.00	7,617,325.35	13,287,910.00
CATERPILLAR INC.	1.681 CA		97.5100	78,400.00	3,587,435.44	7,644,784.00
CENDANT CORP.	1.539 CD	151313103	23.3800	1,009,200.00	22,653,433.59	23,595,096.00
CHARTER COMMUNICATIONS	0.000 CH		2.2400	3,000,000.00	9,953,364.38	6,720,000.00
CHEVRONTEXACO CORP	3.047 CV	~	52.5100	1,933,400.00	70,816,252.21	101,522,834.00
CHUBB CORP	2.028 CB	171232101Q	76.9000	477,800.00	30,493,017.46	36,742,820.00

- COMMON STOCK - LCA LAI - COM COI 0.000 CSCO 3.653 C 1.493 CCU 2.402 KO 0.767 CCE 1.876 CL 0.000 CMCSA 0.257 CA 3.701 CAG 2.303 COP 0.000 GLW 1.296 CFC 0.643 CVS 0.000 DELL 1 526 DOV		19.3000 48.1800 33.4900 41.6300 20.8500 51.1600 33.2800 31.0600 29.4500 86.8300 11.7700	3,578,100.00 4,330,600.00 961,700.00 1,556,600.00 171,000.00 387,300.00 2,807,400.00 533,600.00 382,000.00 618,100.00 998,000.00 406,000.00 181,200.00	75,105,677.25 119,267,652.57 45,892,513.18 71,665,597.31 4,322,037.33 15,390,540.09 83,530,568.47 13,224,359.74 8,547,959.66 31,056,968.65 14,591,232.52 5,887,971.36	69,057,330.00 208,648,308.00 32,207,333.00 64,801,258.00 3,565,350.00 19,814,268.00 93,430,272.00 16,573,616.00 11,249,900.00 53,669,623.00 11,746,460.00 15,026,060.00
0.000 CSCO 3.653 C 1.493 CCU 2.402 KO 0.767 CCE 1.876 CL 0.000 CMCSA 0.257 CA 3.701 CAG 2.303 COP	17275R102 172967101Q 184502102 191216100Q 191219104 194162103Q 20030N101 204912109S 205887102Q 20825C104Q 219350105Q 222372104Q 126650100Q 24702R101	19.3000 48.1800 33.4900 41.6300 20.8500 51.1600 33.2800 31.0600 29.4500 86.8300 11.7700 37.0100	4,330,600.00 961,700.00 1,556,600.00 171,000.00 387,300.00 2,807,400.00 533,600.00 382,000.00 618,100.00 998,000.00 406,000.00	119,267,652.57 45,892,513.18 71,665,597.31 4,322,037.33 15,390,540.09 83,530,568.47 13,224,359.74 8,547,959.66 31,056,968.65 14,591,232.52 5,887,971.36	208,648,308.00 32,207,333.00 64,801,258.00 3,565,350.00 19,814,268.00 93,430,272.00 16,573,616.00 11,249,900.00 53,669,623.00 11,746,460.00
0.000 CSCO 3.653 C 1.493 CCU 2.402 KO 0.767 CCE 1.876 CL 0.000 CMCSA 0.257 CA 3.701 CAG 2.303 COP	17275R102 172967101Q 184502102 191216100Q 191219104 194162103Q 20030N101 204912109S 205887102Q 20825C104Q 219350105Q 222372104Q 126650100Q 24702R101	19.3000 48.1800 33.4900 41.6300 20.8500 51.1600 33.2800 31.0600 29.4500 86.8300 11.7700 37.0100	4,330,600.00 961,700.00 1,556,600.00 171,000.00 387,300.00 2,807,400.00 533,600.00 382,000.00 618,100.00 998,000.00 406,000.00	119,267,652.57 45,892,513.18 71,665,597.31 4,322,037.33 15,390,540.09 83,530,568.47 13,224,359.74 8,547,959.66 31,056,968.65 14,591,232.52 5,887,971.36	208,648,308.00 32,207,333.00 64,801,258.00 3,565,350.00 19,814,268.00 93,430,272.00 16,573,616.00 11,249,900.00 53,669,623.00 11,746,460.00
2.402 KO 0.767 CCE 1.876 CL 0.000 CMCSA 0.257 CA 3.701 CAG 2.303 COP	172967101Q 184502102 191216100Q 191219104 194162103Q 20030N101 204912109S 205887102Q 20825C104Q 219350105Q 222372104Q 126650100Q 24702R101	48.1800 33.4900 41.6300 20.8500 51.1600 33.2800 31.0600 29.4500 86.8300 11.7700 37.0100	4,330,600.00 961,700.00 1,556,600.00 171,000.00 387,300.00 2,807,400.00 533,600.00 382,000.00 618,100.00 998,000.00 406,000.00	119,267,652.57 45,892,513.18 71,665,597.31 4,322,037.33 15,390,540.09 83,530,568.47 13,224,359.74 8,547,959.66 31,056,968.65 14,591,232.52 5,887,971.36	208,648,308.00 32,207,333.00 64,801,258.00 3,565,350.00 19,814,268.00 93,430,272.00 16,573,616.00 11,249,900.00 53,669,623.00 11,746,460.00
2.402 KO 0.767 CCE 1.876 CL 0.000 CMCSA 0.257 CA 3.701 CAG 2.303 COP	184502102 191216100Q 191219104 194162103Q 20030N101 204912109S 205887102Q 20825C104Q 219350105Q 222372104Q 126650100Q 24702R101	33.4900 41.6300 20.8500 51.1600 33.2800 31.0600 29.4500 86.8300 11.7700 37.0100	961,700.00 1,556,600.00 171,000.00 387,300.00 2,807,400.00 533,600.00 382,000.00 618,100.00 998,000.00 406,000.00	45,892,513.18 71,665,597.31 4,322,037.33 15,390,540.09 83,530,568.47 13,224,359.74 8,547,959.66 31,056,968.65 14,591,232.52 5,887,971.36	32,207,333.00 64,801,258.00 3,565,350.00 19,814,268.00 93,430,272.00 16,573,616.00 11,249,900.00 53,669,623.00 11,746,460.00
2.402 KO 0.767 CCE 1.876 CL 0.000 CMCSA 0.257 CA 3.701 CAG 2.303 COP	191216100Q 191219104 194162103Q 20030N101 204912109S 205887102Q 20825C104Q 219350105Q 222372104Q 126650100Q 24702R101	41.6300 20.8500 51.1600 33.2800 31.0600 29.4500 86.8300 11.7700 37.0100	1,556,600.00 171,000.00 387,300.00 2,807,400.00 533,600.00 382,000.00 618,100.00 998,000.00 406,000.00	71,665,597.31 4,322,037.33 15,390,540.09 83,530,568.47 13,224,359.74 8,547,959.66 31,056,968.65 14,591,232.52 5,887,971.36	64,801,258.00 3,565,350.00 19,814,268.00 93,430,272.00 16,573,616.00 11,249,900.00 53,669,623.00 11,746,460.00
2.402 KO 0.767 CCE 1.876 CL 0.000 CMCSA 0.257 CA 3.701 CAG 2.303 COP	191219104 194162103Q 20030N101 204912109S 205887102Q 20825C104Q 219350105Q 222372104Q 126650100Q 24702R101	20.8500 51.1600 33.2800 31.0600 29.4500 86.8300 11.7700 37.0100	171,000.00 387,300.00 2,807,400.00 533,600.00 382,000.00 618,100.00 998,000.00 406,000.00	4,322,037.33 15,390,540.09 83,530,568.47 13,224,359.74 8,547,959.66 31,056,968.65 14,591,232.52 5,887,971.36	3,565,350.00 19,814,268.00 93,430,272.00 16,573,616.00 11,249,900.00 53,669,623.00 11,746,460.00
0.767 CCE 1.876 CL 0.000 CMCSA 0.257 CA 3.701 CAG 2.303 COP 0.000 GLW 1.296 CFC 0.643 CVS 0.000 DELL 1.526 DOV	194162103Q 20030N101 204912109S 205887102Q 20825C104Q 219350105Q 222372104Q 126650100Q 24702R101	51.1600 33.2800 31.0600 29.4500 86.8300 11.7700 37.0100	387,300.00 2,807,400.00 533,600.00 382,000.00 618,100.00 998,000.00 406,000.00	15,390,540.09 83,530,568.47 13,224,359.74 8,547,959.66 31,056,968.65 14,591,232.52 5,887,971.36	19,814,268.00 93,430,272.00 16,573,616.00 11,249,900.00 53,669,623.00 11,746,460.00
1.876 CL 0.000 CMCSA 0.257 CA 3.701 CAG 2.303 COP 0.000 GLW 1.296 CFC 0.643 CVS 0.000 DELL 1.526 DOV	20030N101 204912109S 205887102Q 20825C104Q 219350105Q 222372104Q 126650100Q 24702R101	33.2800 31.0600 29.4500 86.8300 11.7700 37.0100	2,807,400.00 533,600.00 382,000.00 618,100.00 998,000.00 406,000.00	83,530,568.47 13,224,359.74 8,547,959.66 31,056,968.65 14,591,232.52 5,887,971.36	93,430,272.00 16,573,616.00 11,249,900.00 53,669,623.00 11,746,460.00
0.000 CMCSA 0.257 CA 3.701 CAG 2.303 COP 0.000 GLW 1.296 CFC 0.643 CVS 0.000 DELL 1.526 DOV	204912109S 205887102Q 20825C104Q 219350105Q 222372104Q 126650100Q 24702R101	31.0600 29.4500 86.8300 11.7700 37.0100	533,600.00 382,000.00 618,100.00 998,000.00 406,000.00	13,224,359.74 8,547,959.66 31,056,968.65 14,591,232.52 5,887,971.36	16,573,616.00 11,249,900.00 53,669,623.00 11,746,460.00
0.257 CA 3.701 CAG 2.303 COP 0.000 GLW 1.296 CFC 0.643 CVS 0.000 DELL 1.526 DOV	205887102Q 20825C104Q 219350105Q 222372104Q 126650100Q 24702R101	29.4500 86.8300 11.7700 37.0100	382,000.00 618,100.00 998,000.00 406,000.00	8,547,959.66 31,056,968.65 14,591,232.52 5,887,971.36	11,249,900.00 53,669,623.00 11,746,460.00
3.701 CAG 2.303 COP 0.000 GLW 1.296 CFC 0.643 CVS 0.000 DELL 1.526 DOV	20825C104Q 219350105Q 222372104Q 126650100Q 24702R101	86.8300 11.7700 37.0100	618,100.00 998,000.00 406,000.00	31,056,968.65 14,591,232.52 5,887,971.36	53,669,623.00 11,746,460.00
2.303 COP 0.000 GLW 1.296 CFC 0.643 CVS 0.000 DELL 1.526 DOV	219350105Q 222372104Q 126650100Q 24702R101	37.0100	406,000.00	14,591,232.52 5,887,971.36	11,746,460.00
0.000 GLW 1.296 CFC 0.643 CVS 0.000 DELL 1.526 DOV	222372104Q 126650100Q 24702R101	37.0100	406,000.00	5,887,971.36	
1.296 CFC 0.643 CVS 0.000 DELL 1.526 DOV	126650100Q 24702R101	37.0100 45.0700			15 026 060 00
0.643 CVS 0.000 DELL 1.526 DOV	24702R101	45.0700			13,020,000.00
0.000 DELL 1.526 DOV			101,200.00	6,135,571.57	8,166,684.00
1.526 DOV	2600031090	42.1400	1,229,000.00	30,278,383.50	51,790,060.00
1.020 DOV	700002T000	41.9400	315,000.00	12,141,386.75	13,211,100.00
2.706 DOW	260543103Q	49.5100	1,504,500.00	54,534,546.85	74,487,795.00
2.854 DD	263534109Q	49.0500	775,600.00 349,000.00	37,270,426.43	38,043,180.00
0.000 EBAY	278642103	116.2800	349,000.00	26,454,918.64	40,581,720.00
1.481 AGE	281760108	43.2100	141,500.00	4,843,839.48	6,114,215.00
0.000 ERTS	285512109	61.6800	217,000.00	6,926,577.10	13,384,560.00
2.678 LLY	532457108Q	56.7500	722,100.00	36,214,624.64	40,979,175.00
0.000 EMC	268648102	14.8700	3,797,200.00	51,476,168.92	56,464,364.00
2.368 EMR	291011104Q	70.1000	504,400.00	25,453,095.92	35,358,440.00
2.106 XOM	30231G102Q	51.2600	5,190,600.00	141,066,047.87	266,070,156.00
1.460 FNM	313586109Q	71.2100	808,300.00	40,880,102.00	57,559,043.00
0.284 FDX	31428X106	98.4900	338,300.00	19,633,262.07	33,319,167.00
2.961 FITB	316773100Q	47.2800	592,262.32	29,537,217.94	28,002,162.49
0.188 FDC	3199631040	42.5400	663,916.00	18,724,461.53	28,242,986.64
0.000 FRX	345838106	44.8600	260,600.00	7,062,631.88	11,690,516.00
0.000 FOX	35138T107	31.2600	150,000.00	4,151,654.48	4,689,000.00
1.628 FRE	313400301Q	73.7000	500,600.00	23,110,424.72	36,894,220.00
1.321 GCI	364730101Q	81.7000	345,000.00	28,772,360.98	28,186,500.00
0.000 DNA	368710406	54.4400	326,900.00	14,814,407.93	17,796,436.00
0.000 GNCMA	369385109	11.0400	311,200.00	3,365,473.80	3,435,648.00
2.411 GE	369604103Q	36.5000	6,318,200.00	147,369,628.17	230,614,300.00
2.494 GIS	370334104Q	49.7100	212,300.00	9,294,643.96	10,553,433.00
0.000 GIID	375558103	34.9900	482,000.00	12,321,688.29	16,865,180.00
		44.7800			33,585,000.00
1.451 G	38141G104	104.0400	305,800.00	25,027,388.30	31,815,432.00
	0.000 FDC 0.000 FOX 1.628 FRE 1.321 GCI 0.000 DNA 0.000 GNCMA 2.411 GE 2.494 GIS 0.000 GILD 1.451 G	0.000 FRX 345838106 0.000 FOX 35138T107 1.628 FRE 313400301Q 1.321 GCI 364730101Q 0.000 DNA 368710406 0.000 GNCMA 369385109 2.411 GE 369604103Q 2.494 GIS 370334104Q 0.000 GILD 375558103 1.451 G 375766102Q 0.961 GS 38141G104	0.000 FRX 345838106 44.8600 0.000 FOX 35138T107 31.2600 1.628 FRE 313400301Q 73.7000 1.321 GCI 364730101Q 81.7000 0.000 DNA 368710406 54.4400 0.000 GNCMA 369385109 11.0400 2.411 GE 369604103Q 36.5000 2.494 GIS 370334104Q 49.7100 0.000 GILD 375558103 34.9900 1.451 G 375766102Q 44.7800 0.961 GS 38141G104 104.0400	0.000 FRX 345838106 44.8600 260,600.00 0.000 FOX 35138T107 31.2600 150,000.00 1.628 FRE 313400301Q 73.7000 500,600.00 1.321 GCI 364730101Q 81.7000 345,000.00 0.000 DNA 368710406 54.4400 326,900.00 0.000 GNCMA 369385109 11.0400 311,200.00 2.411 GE 369604103Q 36.5000 6,318,200.00 2.494 GIS 370334104Q 49.7100 212,300.00 0.000 GILD 375558103 34.9900 482,000.00 1.451 G 375766102Q 44.7800 750,000.00 0.961 GS 38141G104 104.0400 305,800.00	0.000 FRX 345838106 44.8600 260,600.00 7,062,631.88 0.000 FOX 35138T107 31.2600 150,000.00 4,151,654.48 1.628 FRE 313400301Q 73.7000 500,600.00 23,110,424.72 1.321 GCI 364730101Q 81.7000 345,000.00 28,772,360.98 0.000 DNA 368710406 54.4400 326,900.00 14,814,407.93 0.000 GNCMA 369385109 11.0400 311,200.00 3,365,473.80 2.411 GE 369604103Q 36.5000 6,318,200.00 147,369,628.17 2.494 GIS 370334104Q 49.7100 212,300.00 9,294,643.96 0.000 GILD 375558103 34.9900 482,000.00 12,321,688.29 1.451 G 375766102Q 44.7800 750,000.00 27,980,582.78

Investment Desc	Rating Coupon Yield T					Market Value
	Group - COMMON S	STOCK				
	Portfolio - LCA	LARGE-CAP CORE	ANALY			
	Instrument - COM	COMMON STOCK				
GUIDANT CORP.	0.554 G	OT 401698105Q	72.1000	222,700.00	7,951,187.90	16,056,670.00
HARLEY-DAVIDSON INC	0.823 H		60.7500	325,800.00	15,389,865.74	19,792,350.00
HARTFORD FINL SERVICES	1.673 H		69.3100	187,000.00	8,714,714.46	12,960,970.00
HCA INC	1.301 H		39.9600	220,000.00	8,550,859.50	8,791,200.00
HEINZ H. J. CO.	2.923 HI		38.9900	268,000.00	9,982,150.20	10,449,320.00
HEWLETT-PACKARD CO	1.526 H	~	20.9700	3,264,400.00	73,254,271.03	68,454,468.00
HOME DEPOT INC.	0.795 HI	~ ~	42.7400	2,058,700.00	57,815,808.71	87,988,838.00
HONEYWELL INTERNATIONAL INC	2.329 н	ON 438516106Q	35.4100	333,200.00	12,922,400.50	11,798,612.00
IAC/INTERACTIVE CORP	0.000 I	ACI 44919P102	27.6200	377,600.00	11,927,346.72	10,429,312.00
ILLINOIS TOOL WORKS	1.208 I	TW 452308109Q	92.6800	322,100.00	22,150,396.68	29,852,228.00
INSIGHT COMMUNICATIONS CO	0.000 I	CCI 45768V108	9.2700	595,479.00	5,214,526.57	5,520,090.33
INTEL CORP.	1.368 II	NTC 458140100Q	23.3900	4,755,900.00	101,740,452.83	111,240,501.00
INTL BUS MACH CORP	1.368 II 0.730 II 1.396 II 1.797 JI 3.486 JI 2.261 K 3.657 KI 2.431 KI 0.000 K 2.302 KI 0.731 LI 0.000 L	BM 459200101Q	98.5800	643,200.00	46,750,290.87	63,406,656.00
INTL GAME TECHNOLOGY	1.396 I	GT 459902102	34.3800	254,000.00	4,846,705.60	8,732,520.00
JOHNSON & JOHNSON	1.797 JI	NJ 478160104Q	63.4200	2,181,100.00	77,580,654.47	138,325,362.00
JPMORGAN CHASE & CO.	3.486 J	PM 46625H100Q	39.0100	2,830,896.00	96,798,465.85	110,433,252.96
KELLOGG CO.	2.261 K	487836108Q	44.6600	178,600.00	6,395,935.17	7,976,276.00
KEYCORP	3.657 KI	EY 493267108Q	33.9000	24,000.00	713,265.60	813,600.00
KIMBERLY-CLARK CORP	2.431 KI	MB 494368103Q	65.8100	368,600.00	21,015,489.55	24,257,566.0
KOHLS CORP	0.000 K	SS 500255104	49.1700	1,127,500.00	53,859,277.64	55,439,175.00
KRAFT FOODS INC - A	2.302 KI	FT 50075N104	35.6100	192,000.00	5,984,711.00	6,837,120.0
LEHMAN BROTHERS HOLDING	0.731 L	EH 524908100Q	87.4800	379,800.00	22,593,403.60	33,224,904.0
LIBERTY MEDIA CORP-A	0.000 L	530718105	10.9800	3,743,200.00	34,565,611.06	41,100,336.00
TDDDDW MDDIA TMD TMG A	0 000 7	BTYA 530719103	46.2300	256,088.00	8,647,534.01	11,838,948.24
LOCKHEED MARTIN CORPORATION	1.800 L	MT 539830109Q	55.5500	879,600.00	39,932,034.51	48,861,780.0
LOWE'S COS	0.277 L	OW 548661107Q	57.5900	382,600.00	9,670,244.97	22,033,934.00
LIBERTY MEDIA INTL INC-A LOCKHEED MARTIN CORPORATION LOWE'S COS LUCENT TECHNOLOGIES MARSH & MCLENNAN COS.	0.000 Lt	549463107	3.7600	3,117,000.00	23,547,425.09	11,719,920.0
MARSH & MCLENNAN COS.	4.133 MI	MC 571748102Q	32.9000	217,400.00	9,212,070.86	7,152,460.0
MAXIM INTGRTD PRDCTS INC.	0.943 M	KIM 57772K101	42.3900	164,800.00	5,438,239.13	6,985,872.0
MBNA CORP	1.986 KI	RB 55262L100Q	28.1900	790,700.00	12,908,929.90	22,289,833.0
MEDTRONIC INC	0.674 M	OT 585055106Q	49.6700	928,200.00	27,815,368.03	46,103,694.0
MELLON FINANCIAL CORP.	2.314 M	EL 58551A108Q	31.1100	709,000.00	22,380,330.32	22,056,990.0
MERCK & CO INC	4.729 M	RK 589331107Q	32.1400	1,631,500.00	72,064,668.70	52,436,410.00
MERRILL LYNCH & CO. INC.	1.070 M	ER 590188108Q	59.7700	1,333,200.00	63,159,723.33	79,685,364.00
MICROSOFT CORP.	1.198 M	SFT 594918104	26.7100	5,489,800.00	139,902,805.31	146,632,558.00
MORGAN STANLEY DEAN WITTER 8	© C 1.945 M	WD 617446448Q	55.5200	1,058,300.00	48,723,459.69	58,756,816.00
MOTOROLA INC	0.930 M	OT 620076109Q	17.2000	3,401,900.00	58,605,737.22	58,512,680.00
NATIONAL CITY CORP	3.728 N	CC 635405103Q	37.5500	234,000.00	8,536,886.03	8,786,700.00
NEENAH PAPER INC	0.000 NI		32.6000	11,168.00	359,603.39	364,076.80

Investment Desc	Rating Coupon Yield	Ticker	dentifier F	Price	Par/Shares	Book Value	Market Value
Group - COMMON STOCK Portfolio - LCA LARGE-CAP CORE ANALY Instrument - COM COMMON STOCK							
	Instrument - COM	CC	OMMON STOCK				
NEWMONT MNG. CORP. HLDG CO NEXTEL COMMUNICATIONS CL-A NORTHROP GRUMMAN CORP. OCCIDENTAL PETROLEUM CORP. ORACLE SYS. CORP. PAYCHEX INC PEPSICO INC. PFIZER INC. PNC FINANCIAL SERVICES GROUP	0.000	NTEIM	CE1C2010C0	44.4100	200 000 00	11 154 006 00	10 024 400 00
NEWMONI MNG. CORP. HLDG CO	0.900	NEM	651639106Q 65332V103	30.0000	289,000.00 820,800.00	11,154,026.08 15,129,039.15	12,834,490.00
NEATEL COMMUNICATIONS CL-A	1 602	NVIT	666807102Q	54.3600	842,600.00	38,689,294.37	24,624,000.00 45,803,736.00
OCCIDENTAL DETROLEUM CORD	1.092	NOC	674599105Q	58.3600	388,100.00	9,870,814.22	22,649,516.00
ODACIE CVC CODD	0.00	ODCI	68389X105	13.7200	2,788,900.00	27,769,221.37	38,263,708.00
DAYGUEY ING	1 525	OKCL	704326107	34.0800	583,400.00	18,386,040.11	19,882,272.00
DEDCTOO INC	1.525	DED	713448108Q	52.2000	1,267,000.00	45,098,549.00	66,137,400.00
DETTED INC.	2 826	DEE	717081103Q	26.8900	5,830,900.00	133,297,750.38	156,792,901.00
DNG ETNANGTAL CERVICES CROWN	2.020 D 2.401	DNC	6934751050	57.4400	433,900.00	22,651,715.72	24,923,216.00
DECCTED C CAMBIE CO	7 3.401 1 01E	DC	7427181090	55.0800	1,951,000.00	64,689,908.06	107,461,080.00
OUNT COMM INC	0.660	OCOM	747525103	42.4000	1,146,400.00	26,103,253.41	48,607,360.00
CADA TEE CODD	2 272	QCOM CT E	803111103Q	24.1400	594,200.00	12,037,981.37	14,343,988.00
CDG COMMINICATIONS INC	5.2/2	SDC	78387G1030	25.7700	2,426,600.00	77,114,798.93	62,533,482.00
SBC COMMUNICATIONS INC.	1 052	SBC	8066051010	20.8800	1,421,300.00	26,378,833.70	29,676,744.00
SCHEKING-PLOUGH	1.053	SGP	808513105	11.9600	760,000.00	8,302,698.99	9,089,600.00
SCHWAB (CHARLES) CORP	2.012	EOM		24.8500	961,950.00	23,708,605.44	23,904,457.50
OT TIDE MED INC	2.012	CTT	790849103	41.9300	259,000.00	4,661,296.49	10,859,870.00
PROCTER & GAMBLE CO QUALCOMM INC SARA LEE CORP. SBC COMMUNICATIONS INC. SCHERING-PLOUGH SCHWAB (CHARLES) CORP SPRINT CORP. ST JUDE MED. INC. ST PAUL TRAVELERS COS INC STADLES INC	0.000	SIU	790849103	37.0700	961,950.00 259,000.00 485,164.00	16,983,571.93	17,985,029.48
SI PAUL IRAVELERS COS INC	2.3/3	SIA	855030103Q	33.7100	362,000.00	7,433,029.19	12,203,020.00
STAPLIES INC	0.593	SPLS	855244109	62.3600	288,000.00	6,876,342.63	
STARBUCKS CURP.	1 204	SBUA	857477103	49.1200	•	19,039,927.21	17,959,680.00
CTRVER CORP	0 106	SII	863667101	48.2500	400,300.00 210,800.00	4,823,458.27	19,662,736.00
SIRIRER CORP.	0.100	SIL	866810104	5.3800	2,353,700.00	27,325,855.44	10,171,100.00
SUN MICROSISIEMS INC.	0.000	SUNW	8679141030	73.8800	323,600.00		12,662,906.00 23,907,568.00
SUNIKUSI BANKS INC.	2.707	SII	871503108	25.7600	452,000.00	21,772,906.45 4,890,632.96	
SYMANIEC CORP	1 571	SIMC	871829107Q	38.1700	400,000.00	12,448,920.00	11,643,520.00 15,268,000.00
TARGET GODD	1.5/1	DII	071029107Q	51.9300	885,200.00		
TEVAC INCEDE INC	0.616	TGI	87612E106Q 882508104Q	24.6200	2,704,000.00	28,880,203.16 76,750,973.90	45,968,436.00 66,572,480.00
TEAAS INSIRS INC	0.400	T VIA	887317105	19.4400	4,113,300.00	118,361,961.08	79,962,552.00
TIME WARNER INC.	2.///	TWA	8960471070	42.1400	4,113,300.00	20,000,350.79	19,127,346.00
INION DAGLETS SODD	1.139	TIVD	9078181080	67.2500	296,300.00		
INITED DARGET CERVICES INC	1.704	UNP	911312106	85.4600	451,500.00	16,907,535.24 30,369,032.60	19,926,175.00 38,585,190.00
UNITED PARCEL SERVICES INC	1.310	UPS	911312106 91324P102A	88.0300	498,340.00	21,909,674.63	43,868,870.20
UNITEDREALIN GROUP INC	0.034	UNII	91324P102A 914906102	29.2700	325,000.00	9,796,272.50	9,512,750.00
ONIATOTON COMMONICATIONS	0.000	UVIN	902973304	31.3200	1,008,200.00	22,992,270.15	31,576,824.00
VEDITON COMMINICATIONS	3.83L 2.001	UDB 177	2022/25/10/0				
AEVITON COMMUNICATIONS	3.801	۷ <u>۸</u> ۲۷۲۷	92343V104Q 925524308	40.5100 36.3900	2,029,000.00	82,951,926.67	82,194,790.00
ATWCOM TWC-CTWSS B	0.769	VIA.B	9299031020		1,546,800.00 906,861.00	58,991,296.76	56,288,052.00
WACHUVIA CURP.	3.498	MIMIT	7477U3TU4Q	52.6000	•	35,351,888.23	47,700,888.60
SPRINT CORP. ST JUDE MED. INC. ST JUDE MED. INC. ST PAUL TRAVELERS COS INC STAPLES INC STAPLES INC STATE STREET CORP. STATE STREET CORP STRYKER CORP. SUN MICROSYSTEMS INC. SUNTRUST BANKS INC. SYMANTEC CORP SYSCO CORP. TARGET CORP TEXAS INSTRS INC TIME WARNER INC. TRIBUNE CO UNION PACIFIC CORP. UNITED PARCEL SERVICES INC UNITEDHEALTH GROUP INC UNIVISION COMMUNICATIONS US BANCORP VERIZON COMMUNICATIONS VIACOM INC-CLASS B WACHOVIA CORP. WAL MART STORES INC	0.984	MINIT	931142103Q	52.8200	1,739,400.00	56,212,711.62	91,875,108.00

Monthly Market Portfolio

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

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCI	K				
	Portfolio - LC1 Instrument - COM		ARGE-CAP CORE OMMON STOCK	(F)			
3M COMPANY ABBOTT LABORATORIES AETNA INC. AFLAC INC AGILENT TECHNOLOGIES INC ALCOA INC. ALLSTATE CORP ALLTEL CORP ALITEL CORP ALTRIA GROUP INC AMERICAN ELECTRIC POWER AMERICAN EXPRESS CO. AMERICAN INTL GROUP AMGEN INC AMR CORP. ANADARKO PETROLEUM CORP ANALOG DEVICES ANHEUSER-BUSCH APPLIED MATERIALS INC. AT&T CORPORATION AUTOMATIC DATA PROC. AVON PRODUCTS BANK OF AMERICA CORP. BANK OF NEW YORK CO, INC BAXTER INTL BB&T CORPORATION BECTON DICKINSON & COMPANY BELLSOUTH BEST BUY COMPANY INC BIOGEN IDEC INC BOEING CO BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BURLINGTON RESOURCES CAPITAL ONE FINANCIAL CORP CARDINAL HEALTH INC. CAREMARK RX INC	1.75	4 MMM	88579Y101Q	82.0700	104,800.00	4,892,767.38	8,600,936.00
ABBOTT LABORATORIES	2.22	9 ABT	002824100Q	46.6500	192,000.00	5,846,927.30	8,956,800.00
AETNA INC.	0.03	2 AET	00817Y108	124.7500	20,000.00	955,382.93	2,495,000.00
AFLAC INC	0.95	3 AFL	001055102	39.8400	67,100.00	1,687,633.64	2,673,264.00
AGILENT TECHNOLOGIES INC	0.00	0 A	00846U101	24.1000	63,000.00	2,036,294.22	1,518,300.00
ALCOA INC.	1.90	9 AA	013817101Q	31.4200	127,900.00	3,296,753.39	4,018,618.00
ALLSTATE CORP	2.16	5 ALL	020002101Q	51.7200	116,600.00	3,778,991.59	6,030,552.00
ALLTEL CORP	2.58	6 AT	020039103Q	58.7600	30,800.00	1,706,820.55	1,809,808.00
ALTRIA GROUP INC	4.77	9 MO	02209S103Q	61.1000	276,800.00	9,613,934.88	16,912,480.00
AMERICAN ELECTRIC POWER	4.07	6 AEP	025537101Q	34.3400	48,300.00	1,541,206.60	1,658,622.00
AMERICAN EXPRESS CO.	0.85	1 AXP	025816109Q	56.3700	150,100.00	4,925,763.04	8,461,137.00
AMERICAN INTL GROUP	0.76	1 AIG	026874107Q	65.6700	300,000.00	12,641,860.48	19,701,000.00
AMGEN INC	0.00	O AMGN	031162100 001765106	64.1500 10.9500	144,600.00	5,045,370.54	9,276,090.00
AMA CORP.	0.00	U AMR	0325111070	64.8100	286,000.00 65,400.00	2,893,364.60 2,846,931.29	3,131,700.00 4,238,574.00
ANALOG DEVICES	0.86	4 APC	032654105	36.9200	51,900.00	2,846,931.29	1,916,148.00
ANALOG DEVICES	1 03	חוום 1	035229103Q	50.7300	79,300.00	2,342,360.86	4,022,889.00
ANIEUSEK BUSCII	0.63	2 7 D D	037411105	50.7300	11,800.00	269,474.83	596,726.00
APACHE CORF.	0.03	2 AFA N AMAT	038222105	17.1000	231,300.00	4,305,326.55	3,955,230.00
ATET CORPORATION	4 98	4 т	0019575050		59,700.00	2,104,975.21	1,137,882.00
AUTOMATIC DATA PROC	1.39	8 ADP	0530151030	44.3500	78,200.00	2,733,695.31	3,468,170.00
AVON PRODUCTS	1.44	7 AVP	0543031020	38.7000	46,400.00	797,357.62	1,795,680.00
BANK OF AMERICA CORP.	3.83	0 BAC	0605051040	46.9900	544,196.00	14,822,933.92	25,571,770.04
BANK OF NEW YORK CO, INC	2.39	3 BK	064057102Q	33.4200	111,300.00	3,407,956.16	3,719,646.00
BAXTER INTL	1.68	5 BAX	071813109Q	34.5400	95,600.00	2,512,147.12	3,302,024.00
BB&T CORPORATION	3.32	9 BBT	054937107	42.0500	61,400.00	1,961,847.89	2,581,870.00
BECTON DICKINSON & COMPANY	1.26	7 BDX	075887109Q	56.8000	34,500.00	1,284,154.08	1,959,600.00
BELLSOUTH	3.88	6 BLS	079860102Q	27.7900	204,100.00	6,599,560.66	5,671,939.00
BEST BUY COMPANY INC	0.74	0 BBY	086516101	59.4200	43,300.00	1,929,009.54	2,572,886.00
BIOGEN IDEC INC	0.00	0 BIIB	09062X103	66.6100	44,500.00	1,719,233.16	2,964,145.00
BOEING CO	1.93	1 BA	097023105Q	51.7700	83,200.00	3,290,571.31	4,307,264.00
BOSTON SCIENTIFIC CORP.	0.00	0 BSX	101137107	35.5500	84,200.00	1,121,038.04	2,993,310.00
BRISTOL-MYERS SQUIBB	4.37	1 BMY	110122108Q	25.6200	347,000.00	11,385,209.17	8,890,140.00
BROADCOM CORP CL A	0.00	0 BRCM	111320107	32.2800	53,600.00	4,664,148.08	1,730,208.00
BURLINGTON RESOURCES	0.78	l BR	122014103Q	43.5000	92,400.00	2,438,017.89	4,019,400.00
CAPITAL ONE FINANCIAL CORP	. 0.12	7 COF	14040H105	84.2100	28,100.00	1,299,611.39	2,366,301.00
CARDINAL HEALTH INC.	0.20	6 CAH	14149Y108Q	58.1500	52,000.00	2,223,176.80	3,023,800.00
CAREMARK RX INC	0.00	0 CMX	141705103	39.4300	60,800.00	1,374,283.03	2,397,344.00
CATERPILLAR INC.	1.68	1 CAT	149123101Q	97.5100	30,200.00	1,381,894.78	2,944,802.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM						
	Portfolio - LC1		RGE-CAP CORE (F)			
	Instrument - COM	CC	MMON STOCK	•			
CENDANT CORP. CHEVRONTEXACO CORP CHUBB CORP CISCO SYSTEMS CITIGROUP INC. CLEAR CHANNEL COMMUNICATIONS	1.53	9 CD	151313103	23.3800	133,100.00	2,371,965.82	3,111,878.00
CHEVRONTEXACO CORP	3.04	7 CVX	166764100Q	52.5100	351,400.00	12,856,663.71	18,452,014.00
CHUBB CORP	2.02	8 CB	171232101Q	76.9000	39,500.00	2,159,819.09	3,037,550.00
CISCO SYSTEMS	0.00	0 CSCO	17275R102	19.3000	917,500.00	19,258,673.27	17,707,750.00
CITIGROUP INC.	3.65		172967101Q	48.1800	672,900.00	16,450,161.83	32,420,322.00
CLEAR CHANNEL COMMUNICATIONS	1.49	3 CCU	184502102	33.4900	70,400.00	3,659,195.59	2,357,696.00
COCA COLA CO.	2.40		191216100Q	41.6300	280,100.00	12,945,099.64	11,660,563.00
COCA COLA CO. COCA-COLA ENTERPRISE COLGATE PALMOLIVE COMCAST CORP - CL A COMPUTER ASSOCIATE INTL. INC CONAGRA FOODS, INC. CONOCOPHILLIPS CONTINENTAL AIRLINES INC - (CORNING INC COSTCO WHOLESALE CORP	0.76	7 CCE	191219104	20.8500	30,800.00	778,472.24	642,180.00
COLGATE PALMOLIVE	1.87	6 CL	194162103Q	51.1600	70,300.00	2,793,583.71	3,596,548.00
COMCAST CORP - CL A	0.00	0 CMCSA	20030N101	33.2800	325,000.00	9,934,276.76	10,816,000.00
COMPUTER ASSOCIATE INTL. INC	C. 0.25		204912109S	31.0600	96,900.00	2,401,500.11	3,009,714.00
CONAGRA FOODS, INC.	3.70		205887102Q	29.4500	127,200.00	2,884,958.25	3,746,040.00
CONOCOPHILLIPS	2.30	3 COP	20825C104Q	86.8300	106,300.00	5,231,779.99	9,230,029.00
CONTINENTAL AIRLINES INC - 0	CLA 0.00	0 CAL	210795308	13.5400	196,000.00	2,258,035.00	2,653,840.00
CORNING INC	0.00	0 GLW	219350105Q	11.7700	179,900.00	2,630,223.18	2,117,423.00
COSTCO WHOLESALE CORP.	0.82	6 COST	22160K105	48.4100	16,100.00	570,867.52	779,401.00
COUNTRYWIDE FINANCIAL CORP	1.29	6 CFC	222372104Q	37.0100	73,200.00	1,061,575.14	2,709,132.00
CVS CORP.	0.64	3 CVS	126650100Q	45.0700	84,800.00	2,953,227.77	3,821,936.00
DANAHER CORP	0.10	4 DHR	235851102	57.4100	35,200.00	728,489.11	2,020,832.00
DEERE & CO.	1.50	5 DE	244199105Q	74.4000	36,900.00	1,571,455.53	2,745,360.00
CORNING INC COSTCO WHOLESALE CORP. COUNTRYWIDE FINANCIAL CORP CVS CORP. DANAHER CORP DEERE & CO. DELL INC DELTA AIR LINES, INC. DEVON ENERGY CORPORATION DISNEY (WALT) CO. DOMINION RESOURCES INC-VA DOW CHEMICAL CO DUKE ENERGY CORPORATION E I DUPONT DE NEM.	0.00	0 DELL	24702R101	42.1400	83,500.00	2,057,156.25	3,518,690.00
DELTA AIR LINES, INC.	1.33	6 DAL	247361108Q	7.4800	175,000.00	1,033,925.62	1,309,000.00
DEVON ENERGY CORPORATION	0.51	3 DVN	25179M103	38.9200	90,400.00	2,108,451.58	3,518,368.00
DISNEY (WALT) CO.	0.86	3 DIS	254687106Q	27.8000	288,300.00	7,546,153.30	8,014,740.00
DOMINION RESOURCES INC-VA	3.92	6 D	25746U109Q	67.7400	40,400.00	1,818,898.52	2,736,696.00
DOW CHEMICAL CO	2.70	6 DOW	260543103Q	49.5100	146,100.00	4,554,800.17	7,233,411.00
DUKE ENERGY CORPORATION	4.34	2 DUK	264399106Q	25.3300	112,700.00	2,628,502.94	2,854,691.00
E I DUPONT DE NEM.	2.85	4 DD	263534109Q	49.0500	140,800.00	6,765,956.73	6,906,240.00
ECHOSTAR COMMUNICATIONS - A	0.00	0 DISH	278762109	33.2400	29,700.00	1,060,540.22	987,228.00
EDWARDS (A.G.) INC	1.48	1 AGE	281760108	43.2100	25,700.00	879,764.50	1,110,497.00
EL PASO CORP	1.53		28336L109	10.4000	718,700.00	18,595,266.83	7,474,480.00
ELECTRONIC ARTS, INC	0.00	0 ERTS	285512109	61.6800	39,200.00	1,251,252.63	2,417,856.00
ELI LILLY & COMPANY	2.67	8 LLY	532457108Q	56.7500	125,700.00	6,033,455.86	7,133,475.00
EMC CORP	0.00	0 EMC	268648102	14.8700	435,282.00	6,229,217.89	6,472,643.34
E I DUPONT DE NEM. ECHOSTAR COMMUNICATIONS - A EDWARDS (A.G.) INC EL PASO CORP ELECTRONIC ARTS, INC ELI LILLY & COMPANY EMC CORP EMERSON ELECTRIC CO ENTERGY CORP. EXELON CORP EXXON MOBIL CORPORATION FED. NATL. MTG. ASSN.	2.36	8 EMR	291011104Q	70.1000	58,600.00	2,599,006.19	4,107,860.00
ENTERGY CORP.	3.19	5 ETR	29364G103Q	67.5900	18,400.00	590,441.63	1,243,656.00
EXELON CORP	3.63	0 EXC	30161N101Q	44.0700	81,400.00	1,499,759.82	3,587,298.00
EXXON MOBIL CORPORATION	2.10	6 XOM	30231G102Q	51.2600	886,300.00	22,918,146.54	45,431,738.00
FED. NATL. MTG. ASSN.	1.46	0 FNM	313586109Q	71.2100	128,100.00	6,050,340.92	9,122,001.00

Investment Desc	Rating Coupon Yield	Ticke	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCE	ζ.				
	Portfolio - LC1	LZ		(F)			
	Instrument - COM	CC	OMMON STOCK	,			
FEDEX CORPORATION FIFTH THIRD BANCORP FIRST DATA CORP FORD MOTOR COMPANY FOREST LABORATORIES INC. FOX ENTERTAINMENT GRP INC. FRANKLIN RESOURCES INC FREDDIE MAC GANNETT INC GAP INC GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GENERAL MILLS INC GENERAL MOTORS CORP GILEAD SCIENCES INC. GILLETTE CO GOLDMAN SACHS GROUP INC GUIDANT CORP. HALLIBURTON COMPANY HARLEY-DAVIDSON INC HEINZ H. J. CO. HEWLETT-PACKARD CO HOME DEPOT INC. HONEYWELL INTERNATIONAL INC IAC/INTERACTIVE CORP ILLINOIS TOOL WORKS INTEL CORP. INTERNATIONAL PAPER INTL BUS MACH CORP INTL GAME TECHNOLOGY JOHNSON & JOHNSON JPMORGAN CHASE & CO. KEYCORP KIMBERLY-CLARK CORP KRAFT FOODS INC - A	0.284	l FDX	31428X106	98.4900	27,800.00	1,198,991.49	2,738,022.00
FIFTH THIRD BANCORP	2.963	FITB	316773100Q	47.2800	57,000.00	2,671,790.19	2,694,960.00
FIRST DATA CORP	0.188	FDC	319963104Q	42.5400	121,800.00	3,458,648.98	5,181,372.00
FORD MOTOR COMPANY	2.732	2 F	345370860	14.6400	187,500.00	3,104,216.63	2,745,000.00
FOREST LABORATORIES INC.	0.000) FRX	345838106	44.8600	187,500.00 44,600.00 22,800.00	1,189,392.80	2,000,756.00
FOX ENTERTAINMENT GRP INC.	- C 0.000) FOX	35138T107	31.2600	22,800.00	674,360.53	712,728.00
FRANKLIN RESOURCES INC	0.574	BEN	354613101Q	69.6500	20,800.00	757,263.18	1,455,685.00
FREDDIE MAC	1.628	FRE	313400301Q	73.7000	90,900.00	4,196,439.48	6,699,330.00
GANNETT INC	1.32	GCI	364730101Q	81.7000	30,200.00	1,624,798.62	2,467,340.00
GAP INC	0.42	GPS	364760108Q	21.1200	34,500.00	670,404.80	728,640.00
GENERAL DYNAMICS CORP.	1.376	GD GD	369550108Q	104.6000	25,500.00	1,505,471.55	2,667,300.00
GENERAL ELECTRIC CO	2.413	GE	369604103Q	36.5000	1,220,900.00	27,659,574.90	44,562,850.00
GENERAL MILLS INC	2.494	GIS	370334104Q	49.7100	49,100.00	2,149,632.68	2,440,761.00
GENERAL MOTORS CORP	4.992	2 GM	370442105Q	40.0600	35,900.00	1,836,532.26	1,438,154.00
GILEAD SCIENCES INC.	0.000) GILD	375558103	34.9900	52,200.00	700,899.61	1,826,478.00
GILLETTE CO	1.45	. G	375766102Q	44.7800	52,200.00 119,600.00	4,072,860.15	5,355,688.00
GOLDMAN SACHS GROUP INC	0.963	GS	38141G104	104.0400	37,200.00 40,400.00	2,798,056.43	3,870,288.00
GUIDANT CORP.	0.554	GDT	401698105Q	72.1000	40,400.00	1,442,424.75	2,912,840.00
HALLIBURTON COMPANY	1.274	HAL	406216101Q	39.2400	263,500.00 50,300.00	5,603,725.11	10,339,740.00
HARLEY-DAVIDSON INC	0.823	HDI	412822108Q	60.7500	50,300.00	2,023,734.95	3,055,725.00
HARTFORD FINL SERVICES	1.673	HIG	416515104	69.3100	33,400.00	1,556,020.91	2,314,954.00
HCA INC	1.30	HCA	404119109	39.9600	64,100.00	2,005,348.83	2,561,436.00
HEINZ H. J. CO.	2.923	HNZ	423074103Q	38.9900	18,700.00	645,576.61	729,113.00
HEWLETT-PACKARD CO	1.526	HPQ	428236103Q	20.9700	460,300.00	10,304,370.73	9,652,491.00
HOME DEPOT INC.	0.795	HD	437076102Q	42.7400	314,700.00	8,369,391.71	13,450,278.00
HONEYWELL INTERNATIONAL INC	2.329	HON	438516106Q	35.4100	115,200.00	4,626,586.42	4,079,232.00
IAC/INTERACTIVE CORP	0.000) IACI	44919P102	27.6200	115,200.00 41,300.00 36,300.00	1,665,320.02	1,140,706.00
ILLINOIS TOOL WORKS	1.208	3 ITW	452308109Q	92.6800	36,300.00	1,874,073.20	3,364,284.00
INTEL CORP.	1.368	3 INTC	458140100Q	23.3900	881,000.00	18,908,404.42	20,606,590.00
INTERNATIONAL PAPER	2.383	. IP	460146103Q	42.0000	74,800.00	2,725,555.48	3,141,600.00
INTL BUS MACH CORP	0.730) IBM	459200101Q	98.5800	201,500.00	14,645,807.86	19,863,870.00
INTL GAME TECHNOLOGY	1.396	IGT	459902102	34.3800	45,700.00	872,025.38	1,571,166.00
JOHNSON & JOHNSON	1.79	JNJ	478160104Q	63.4200	399,800.00	13,882,481.89	25,355,316.00
JPMORGAN CHASE & CO.	3.486	JPM	46625H100Q	39.0100	449,276.00	14,635,148.16	17,526,256.76
KELLOGG CO.	2.261	K	487836108Q	44.6600	60,600.00	2,056,868.33	2,706,396.00
KEYCORP	3.65	7 KEY	493267108Q	33.9000	72,900.00	1,860,960.78	2,471,310.00
KIMBERLY-CLARK CORP	2.431	KMB	494368103Q	65.8100	63,100.00	3,218,363.86	4,152,611.00
KOHLS CORP	0.000) KSS	500255104	49.1700	101,000.00	4,760,317.14	4,966,170.00
KRAFT FOODS INC - A	2.302	ייםא (50075N104	35.6100	69,200.00	2,045,263.25	2,464,212.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC	N STOCK	ζ.				
	Portfolio - LC1	T.Z	RGE-CAP CORE (F)			
	Instrument - COM	CC	MMON STOCK	,			
LEHMAN BROTHERS HOLDING LIBERTY MEDIA CORP-A LIBERTY MEDIA INTL INC-A LOCKHEED MARTIN CORPORATION LOWE'S COS LUCENT TECHNOLOGIES MARSH & MCLENNAN COS. MASCO CORP. MAXIM INTGRTD PRDCTS INC. MBNA CORP MCDONALDS CORPORATION MEDTRONIC INC MELLON FINANCIAL CORP. MERRILL LYNCH & CO. INC. METLIFE INC MICROSOFT CORP. MORGAN STANLEY DEAN WITTER & MOTOROLA INC NATIONAL CITY CORP NEWMONT MNG. CORP. HLDG CO NEXTEL COMMUNICATIONS CL-A NIKE INCCL B NORTEL NETWORKS CORP. HOLDING NORTHWEST AIRLINES CORP OCCIDENTAL PETROLEUM CORP. ONMICARE INC. ORACLE SYS. CORP. PAYCHEX INC PEPSICO INC. PFIZER INC. PNC FINANCIAL SERVICES GROUP PROCTER & GAMBLE CO PROGRESSIVE CORP PRUDENTIAL FINANCIAL INC QUALCOMM INC RAYTHEON COMPANY SARA LEE CORP.	0 721	TPU	5249081000	07 4000	43,700.00	2,261,495.44	3,822,876.00
LIBERTY MEDIA CORD.A	0.731	TEU	530718105	10.9800	43,700.00	4,405,091.84	5,206,716.00
IJDERII MEDIA CORP-A	0.000	エロサマス	530718103	46.2300	474,200.00 29,468.00	992,228.01	1,362,305.64
LOCKHEED MARTIN CORDORATION	1 800	T.MTT	539830109Q	55.5500	51,700.00	2,165,020.31	2,871,935.00
LOWE'S COS	0 277	T.OW	548661107Q	57.5900	109,200.00	2,760,038.55	6,288,828.00
LUCENT TECHNOLOGIES	0.277	T.II	549463107	3.7600	561,900.00	4,244,882.29	2,112,744.00
MARSH & MCLENNAN COS	4 133	MMC	571748102Q	32.9000	200,000.00	5,608,979.78	6,580,000.00
MASCO CORP	1 971	MAS	5745991060			1,474,265.44	2,312,349.00
MAXIM INTERTO PROCTS INC	0 943	MXTM	57772K101	42.3900	63,300.00 47,600.00	2,043,550.74	2,017,764.00
MRNA CORD	1 986	KBB	55262L100Q	28.1900	140,300.00	2,287,338.33	3,955,057.00
MCDONALDS CORPORATION	1 715	MCD	580135101Q	32.0600	140,300.00 116,000.00	3,222,885.31	3,718,960.00
MEDTRONIC INC	0 674	MDT	585055106Q	49.6700	161,600.00	4,842,666.96	8,026,672.00
MELLON FINANCIAL CORP	2 314	MEL	58551A108Q	31.1100	72,100.00	2,006,990.70	2,243,031.00
MERCK & CO INC	4 720	MRK	5893311070	32.1400	341,600.00	15,223,868.26	10,979,024.00
MERRILL LYNCH & CO INC	1 070	MER	590188108Q			5,343,439.21	8,021,134.00
METLIFE INC	1.135	MET	59156R108	40.5100	134,200.00 40,900.00	1,263,376.44	1,656,859.00
MICROSOFT CORP	1.198	MSFT	594918104	26.7100	1,186,700.00	29,570,222.90	31,696,757.00
MORGAN STANLEY DEAN WITTER &	C 1.945	MWD	6174464480		151,600.00	6,675,483.48	8,416,832.00
MOTOROLA INC	0.930	MOT	620076109Q	17.2000	422,700.00	7,795,566.36	7,270,440.00
NATIONAL CITY CORP	3.728	NCC	635405103Q	37.5500	72,200.00	1,943,752.04	2,711,110.00
NEWMONT MNG. CORP. HLDG CO	0.900	NEM	651639106Q	44.4100	60,000.00	1,730,479.10	2,664,600.00
NEXTEL COMMUNICATIONS CL-A	0.000	NXTL	65332V103	30.0000	216,700.00	5,629,819.11	6,501,000.00
NIKE INCCL B	1.102	NKE	6541061030	90.6900	15,500.00	830,062.48	1,405,695.00
NORTEL NETWORKS CORP. HOLDING	g 0.000	NT	656568102Q	3.4900	2,000,000.00	21,991,057.72	6,980,000.00
NORTHROP GRUMMAN CORP.	1.692	NOC	6668071020		78,000.00	3,276,609.62	4,240,080.00
NORTHWEST AIRLINES CORP	0.000	NWAC	667280101	10.9300	209,000.00	2,136,158.85	2,284,370.00
OCCIDENTAL PETROLEUM CORP.	1.884	OXY	674599105Q	58.3600	209,000.00 69,800.00	1,775,271.40	4,073,528.00
ONMICARE INC.	0.260	OCR	681904108	34.6200	206,500.00	5,907,558.44	7,149,030.00
ORACLE SYS. CORP.	0.000	ORCL	68389X105	13.7200	506,500.00	5,043,246.66	6,949,180.00
PAYCHEX INC	1.525	PAYX	704326107	34.0800	43,100.00	1,186,955.74	1,468,848.00
PEPSICO INC.	1.762	PEP	7134481080	52.2000	253,300.00	7,976,367.20	13,222,260.00
PFIZER INC.	2.826	PFE	717081103Q	26.8900	1,075,100.00	22,804,820.70	28,909,439.00
PNC FINANCIAL SERVICES GROUP	3.481	PNC	693475105Q	57.4400	46,500.00	2,357,062.43	2,670,960.00
PROCTER & GAMBLE CO	1.815	PG	742718109Q	55.0800	338,400.00	10,016,305.81	18,639,072.00
PROGRESSIVE CORP	0.141	PGR	743315103	84.8400	11,300.00	583,039.07	958,692.00
PRUDENTIAL FINANCIAL INC	1.137	PRU	744320102	54.9600	72,100.00	2,329,329.76	3,962,616.00
QUALCOMM INC	0.660	QCOM	747525103	42.4000	206,400.00 59,700.00	4,699,678.58	8,751,360.00
RAYTHEON COMPANY	2.060	RTN	755111507Q	38.8300	59,700.00	2,071,368.41	2,318,151.00
SARA LEE CORD	3 272	CIE	8031111030	24.1400	76,900.00	1,406,909.54	1,856,366.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - LC1		RGE-CAP CORE	(뒤)			
			MMON STOCK	(-)			
SBC COMMUNICATIONS INC.	5.005	CBC	78387G1030	25.7700	394,600.00	12,842,390.91	10,168,842.00
SCHERING-PLOUGH SCHWAB (CHARLES) CORP SLM CORP SOUTHERN CO SPRINT CORP. ST JUDE MED. INC. ST PAUL TRAVELERS COS INC	1.053		806605101Q	20.8800	292,000.00	6,177,523.10	6,096,960.00
CCHMAR (CHARLES) CORD	0.668		808513105	11.9600	81,900.00	1,141,247.08	979,524.00
SCHWAD (CHARLES) CORP	1.423		78442P106	53.3900	53,900.00	1,337,326.55	2,877,721.00
COULTED CO	4.266		842587107Q	33.5200	74,200.00	1,647,088.13	2,487,184.00
CDPINT COPD	2.012		8520611000	24.8500	314,350.00	5,546,000.32	7,811,597.50
ST THE MED INC	0.000		790849103	41.9300	47,000.00	845,872.33	1,970,710.00
ST DAIL TRAVELERS COS INC	2.373		792860108Q	37.0700	87,500.00	3,182,601.99	3,243,625.00
STAPLES INC	0.593		8550301000	33.7100	65,200.00	1,338,766.59	2,197,892.00
STARBUCKS CORP.		SBUX	855244109	62.3600	52,000.00	1,241,561.87	3,242,720.00
STATE STREET CORP	1.384		857477103	49.1200	43,400.00	1,734,984.30	2,131,808.00
STRYKER CORP.	0.186		863667101	48.2500	48,000.00	1,098,320.67	2,316,000.00
SUN MICROSYSTEMS INC.	0.000		866810104	5.3800	1,172,200.00	8,066,399.05	6,306,436.00
SUNTRUST BANKS INC.	2.707		8679141030	73.8800	18,300.00	1,084,508.47	1,352,004.00
SYMANTEC CORP		SYMC	871503108	25.7600	81,600.00	882,910.73	2,102,016.00
SYSCO CORP.	1.571		8718291070	38.1700	69,500.00	1,405,567.09	2,652,815.00
TARGET CORP	0.616		87612E1060	51.9300	129,900.00	3,755,698.93	6,745,707.00
TEXAS INSTRS INC	0.406	-	8825081040	24.6200	265,000.00	6,916,724.38	6,524,300.00
THE DIRECTV GROUP INC	0.000		25459L106	16.7400	94,176.00	1,309,080.87	1,576,506.24
TIME WARNER INC.	2.777		887317105	19.4400	658,000.00	19,995,853.57	12,791,520.00
TJX COS. INC.	0.716		8725401090	25.1300	65,100.00	1,044,296.44	1,635,963.00
			8960471070	42.1400	29,200.00	1,276,043.52	1,230,488.00
INION DACTETO CODD	1.784		9078181080	67.2500	32,600.00	1,847,093.64	2,192,350.00
INITED DARCET SERVICES INC.	1.310		911312106	85.4600	66,600.00	4,438,067.01	5,691,636.00
INITED TECHNOLOGIES	1.354		9130171090	103.3500	63,600.00	3,154,823.08	6,573,060.00
INITEDUENTED COOLD INC	0.034	-	91324P102A	88.0300	71,800.00	1,744,716.04	6,320,554.00
IIC BANCODD	3.831		902973304	31.3200	257,100.00	5,580,021.88	8,052,372.00
VEDITON COMMINICATIONS	3.801		92343V1040	40.5100	333,000.00	13,687,534.25	13,489,830.00
VINCOM INC_CLASS B	0.769	VIA.B	925524308	36.3900	202,400.00	7,775,702.76	7,365,336.00
WACHOVIA CODD	3.498		9299031020	52.6000	195,700.00	7,083,030.38	10,293,820.00
WACHOVIA CORF.	0.984		9311421030	52.8200	319,000.00	9,760,886.15	16,849,580.00
WAL MAKI SIOKES INC	0.547		931422109Q	38.3700	133,300.00	3,242,439.28	5,114,721.00
WALGREEN CO.	4.351		939322103	42.2800	110,200.00	3,128,080.03	4,659,256.00
WASTE MANAGEMENT INC.	2.505		94106L109	29.9400	77,300.00	2,600,299.47	2,314,362.00
WELLS FARGO COMPANY	3.089		949746101	62.1500	228,800.00	6,989,270.01	14,219,920.00
MEALDRYEIIGED CU	2.380		9621661040	67.2200	36,900.00	1,942,956.00	2,480,418.00
WEIEKRAEUSER CO.	2.160		983024100Q	42.5900	204,300.00	7,750,753.58	8,701,137.00
ALITINA LIUG	2.100 0.674	XLNX	983919101	29.6500	50,600.00	1,775,238.09	1,500,290.00
TRIBUNE CO UNION PACIFIC CORP. UNITED PARCEL SERVICES INC UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC US BANCORP VERIZON COMMUNICATIONS VIACOM INC-CLASS B WACHOVIA CORP. WAL MART STORES INC WALGREEN CO. WASHINGTON MUTUAL INC. WASTE MANAGEMENT INC. WELLS FARGO COMPANY WEYERHAEUSER CO. WYETH XILINX INC	0.074	47 TTIN47	JUJ9191U1	29.0300	50,000.00	1,113,230.09	1,500,250.00

ASOF02 Date 01/21/2005 T	ime 18:34:29	STATE T	EACHERS	RETIREMENT	SYSTEM OF OH	IO Perio	od 12/01/2004 To 12	2/31/2004 Page 011
Monthly Market Portfolio								
Investment Desc	Rating Coupor	n Yield	Ticker	Identifier	F Price	Par/Shares	Book Value	Market Value
	Group Portfolio Instrument	- LC1		RGE-CAP CORE MMON STOCK	E (F)			
ZIMMER HOLDINGS INC		0.000	ZMH	98956P102	80.1200	32,000.00	1,331,020.56	2,563,840.00
Instrument Total	195					34,543,648.00	901,160,705.29	1,160,321,941.52
Portfolio Total	195					34,543,648.00	901,160,705.29	1,160,321,941.52

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - RMG		D-CAP GROWTH ((교			
	Instrument - COM		MMON STOCK	1 /			
7-ELEVEN INC	0.000	SE	817826209	23.9500	31,100.00	461,688.38	744,845.00
ABERCROMBIE & FITCH CO	1.065		002896207	46.9500	229,200.00	8,370,926.82	10,760,940.00
ADOBE SYSTEMS INC.	0.079		00724F101Q	62.7400	224,400.00	7,205,976.70	14,078,856.00
ADVANCE AUTO PARTS INC	0.000		00751Y106	43.6800	214,000.00	8,671,971.58	9,347,520.00
AES CORP	0.000		00130H105	13.6700	787,200.00	15,930,471.99	10,761,024.00
AES CORP AFFILIATED COMPUTER SERVICE AFFYMETRIX INC AKAMAI TECHNOLOGIES ALLERGAN PHARMACEUTICALS IN ALLIANCE DATA SYSTEM ALLIANT TECHSYSTEMS INC. ALLIED WASTE INDUSTRIES ALTERA CORP AMBAC FINANCIAL GROUP INC. AMDOCS LIMITED AMERICAN EAGLE OUTFITTERS AMERICAN POWER CONVERSION AMERICAN STANDARD COMPANIES AMERISOURCEBERGEN CORP AMPHENOL CORP-CL A AMR CORP. AMYLIN PHARMACEUTICALS INC ANALOG DEVICES	S 0.000		008190100	60.1900	176,700.00	8,780,917.41	10,635,573.00
AFFYMETRIX INC	0.000		00826T108	36.5500	49,800.00	1,103,052.30	1,820,190.00
AKAMAI TECHNOLOGIES	0.000		00971T101	13.0300	131,200.00	1,414,272.25	1,709,536.00
ALLERGAN PHARMACEUTICALS IN	IC. 0.444		018490102Q	81.0700	218,000.00	13,878,259.52	17,673,260.01
ALLIANCE DATA SYSTEM	0.000		018581108	47.4800	153,200.00		7,273,936.00
ALLIANT TECHSYSTEMS INC.	0.000		018804104	65.3800	69,200.00	4,220,828.19	4,524,296.00
ALLIED WASTE INDUSTRIES	0.000		019589308	9.2800	335,800.00	3,729,526.15	3,116,224.00
ALTERA CORP	0.000		021441100	20.7000	800,400.00	15,318,531.35	16,568,280.00
AMBAC FINANCIAL GROUP INC.	0.608		023139108Q	82.1300	32,000.00	2,010,368.80	2,628,160.00
AMDOCS LIMITED	0.000		G02602103	26.2500	157,600.00	4,166,678.12	4,137,000.00
AMERICAN EAGLE OUTFITTERS	0.509		02553E106	47.1000	139,100.00	5,243,508.58	6,551,610.00
AMERICAN POWER CONVERSION	1.869		029066107	21.4000	74,000.00	1,424,379.34	1,583,600.00
AMERICAN STANDARD COMPANIES	0.000 0.170		029712106	41.3200 58.6800	315,300.00	8,089,618.29	13,028,196.00
AMBUENOL CORP. CL. A	0.170		03073E105 032095101	36.7400	106,700.00 119,700.00	6,621,638.29 3,651,230.74	6,261,156.00 4,397,778.00
AMP CORP-CL A	0.001		001765106	10.9500	927,000.00	8,574,480.70	10,150,650.00
AMM THE DIADMAGRITHMAN TO THE	0.000		032346108	23.3600	156,900.00	3,482,788.13	3,665,184.00
AMALOG DEVICES	0.650		032546106	36.9200	202,900.00	7,621,523.70	7,491,068.00
VNUDA CBUILD	0.000		034553107	21.8300	181,100.00	4,231,605.70	3,953,413.00
ANDRA GROOF ANDRA GROOF	0.000		036115103	21.5300	56,900.00	1,221,052.71	1,225,057.00
ADDIE COMDITTED INC	0.000		037833100	64.4000	371,600.00	12,075,502.09	23,931,040.00
APPLEBEES INT'L INC	0.226		037899101	26.4500	302,600.00	6,479,774.37	8,003,770.00
ARAMARK CORP CL B	0.829		038521100	26.5100	93,800.00	2,293,491.89	2,486,638.00
ANYLIN PHARMACEUTICALS INC ANALOG DEVICES ANDRX GROUP ANNTAYLOR STORES CORP APPLE COMPUTER INC. APPLEBEES INT'L. INC. ARAMARK CORP CL B ARCH COAL INC. ASK JEEVES INC ASM LITHOGRAPHY HOLD - NY R AUTODESK INC	0.900		039380100Q	35.5400	53,800.00	1,618,643.73	1,912,052.00
ASK JEEVES INC	0.000		045174109	26.7500	41,400.00	1,378,562.10	1,107,450.00
ASM LITHOGRAPHY HOLD - NY R	EG 0.000		N07059111	15.9100	483,600.00	7,536,689.63	7,694,076.00
AUTODESK INC.	0.158		0527691060	37.9500	418,800.00	5,095,949.41	15,893,460.00
AUTOLIV, INC	2.070		052800109	48.3000	120,600.00	5,695,335.00	5,824,980.00
AUTOZONE INC	0.000	AZO	053332102	91.3100	108,800.00	8,186,124.76	9,934,528.00
AVAYA INC	0.000	AV	053499109	17.2000	754,000.00	8,364,022.42	12,968,800.00
AVERY DENNISON	2.534	AVY	053611109Q	59.9700	108,100.00	6,081,579.79	6,482,757.00
BAKER HUGHES CORP	1.078	BHI	057224107Q	42.6700	411,500.00	13,191,040.90	17,558,705.00
BALL CORPORATION	0.909	BLL	058498106Q	43.9800	148,000.00	4,996,284.69	6,509,040.00
BARD C. R. INC.	0.750	BCR	067383109Q	63.9800	157,600.00	4,796,494.99	10,083,248.00

Investment Desc	Rating Coupon Yie	ld Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - CC	MMON STOC	K				
	Portfolio - RM		ID-CAP GROWTH	(F)			
	Instrument - CC	M C	OMMON STOCK				
BARR PHARMACEUTICALS INC. BAUSCH & LOMB INC BEA SYSTEMS INC BECKMAN COULTER INC. BED BATH & BEYOND INC BERKLEY (WR) CORP BIOMET INC. BJ SERVICES CO BLACK & DECKER BMC SOFTWARE BRIGGS & STRATTON BRINKS COMPANY BROWN & BROWN INC C.H.ROBINSON WORLDWIDE INC CABLEVISION SYSTEMS CORP CADENCE DESIGN SYS INC CAPITALSOURCE INC CARMAX INC. CDW CORP CELGENE CORP CEPHALON INC CERTEGY INC CHARLES RIVER LABORATORIES	0.	000 BRL	068306109	45.5400	192,100.00	6,946,499.76	8,748,234.01
BAUSCH & LOMB INC	0.	806 BOL	0717071030	64.4600	97,400.00	5,469,977.07	6,278,404.00
BEA SYSTEMS INC	0.	000 BEAS	073325102	8.8600	856,800.00	8,088,820.46	7,591,247.99
BECKMAN COULTER INC.	0.	776 BEC	075811109	66.9900	105,200.00	4,715,999.09	7,047,348.00
BED BATH & BEYOND INC	0.	000 BBBY	075896100	39.8300	199,000.00	5,747,400.65	7,926,170.00
BERKLEY (WR) CORP	0.	593 BER	084423102	47.1700	37,700.00	1,660,334.39	1,778,309.00
BIOMET INC.	0.	460 BMET	090613100	43.3900	386,000.00	9,424,905.60	16,748,540.00
BJ SERVICES CO	0.	687 BJS	055482103	46.5400	198,800.00	5,452,024.72	9,252,152.00
BLACK & DECKER	0.	951 BDK	091797100Q	88.3300	44,500.00	1,862,914.29	3,930,685.00
BMC SOFTWARE	0.	000 BMC	055921100	18.6000	312,700.00	6,203,170.97	5,816,219.99
BRIGGS & STRATTON	1.	635 BGG	109043109Q	41.5800	26,800.00	6,203,170.97 779,682.33 1,559,202.76	1,114,344.00
BRINKS COMPANY	0.	253 BCO	109696104Q	39.5200	66,100.00	1,559,202.76	2,612,272.00
BROWN & BROWN INC	0.	734 BRO	115236101	43.5500	66,700.00	2,367,404.89	2,904,785.00
C.H.ROBINSON WORLDWIDE INC	1.	080 CHRW	12541W100	55.5200	73,500.00	2,269,208.51	4,080,720.00
CABLEVISION SYSTEMS CORP	0.	000 CVC	12686C109	24.9000	425,100.00	8,985,532.70	10,584,990.00
CADENCE DESIGN SYS INC	0.	000 CDN	127387108	13.8100	310,600.00	4,762,873.45	4,289,386.02
CAPITALSOURCE INC	0.	000 CSE	14055X102	25.6700	34,000.00	825,155.07	872,780.00
CARMAX INC.	0.	000 KMX	143130102	31.0500	64,100.00	1,578,526.73	1,990,305.00
CDW CORP	0.	542 CDWC	12512N105	66.3500	79,300.00	3,323,015.26	5,261,555.00
CELGENE CORP	0.	000 CELG	151020104	26.5300	141,200.00	2,630,877.20	3,746,036.00
CEPHALON INC	0.	000 CEPH	156708109	50.8800	62,100.00	3,214,460.77	3,159,648.00
CERTEGY INC	0.	562 CEY	156880106	35.5300	180,400.00	5,829,581.97	6,409,612.00
CHARLES RIVER LABORATORIES	0.	000 CRL	159864107	46.0100	45,900.00	1,510,384.49	2,111,859.00
CHEESECAKE FACTORY (THE)	0.	000 CAKE	163072101	32.4700	135,100.00	3,276,644.25	4,386,697.00
CHICAGO MERCANTILE EXCHANGE	0.	454 CME	167760107	228.7000	40,500.00	5,596,292.86	9,262,350.00
CHICO'S FAS INC	0.	000 CHS	168615102	45.5300	51,000.00	1,574,283.79	2,322,030.00
CHIRON CORP	0.	000 CHIR	170040109	33.3300	124,400.00	4,075,077.21	4,146,252.00
CHOICEPOINT INC.	0.	000 CPS	170388102	45.9900	89,600.00	3,195,387.77	4,120,704.00
CHURCH & DWIGHT INC	0.	713 CHD	171340102Q	33.6200	184,600.00	5,197,492.01	6,206,252.00
CINTAS CORP	0.	661 CTAS	172908105	43.8600	79,200.00	3,145,337.24	3,473,712.00
CITRIX SYSTEMS INC	0.	000 CTXS	177376100	24.5300	72,400.00	1,571,524.94	1,775,972.00
CLOROX COMPANY	1.	900 CLX 000 COH	189054109Q	58.9300 56.4000	160,800.00	7,340,286.03	9,475,944.00
COACH INC	0.	366 CBH	189754104	64.4000	232,500.00	5,527,905.17	13,113,000.00
COMMERCE BANCORP INC	1.	000 CPWR	200519106 205638109	64.4000	29,500.00 593,400.00	1,656,967.52 3,645,903.25	1,899,800.00 3,839,298.00
COMPUNARE CURP	0.	000 CPWR 000 CMVT	205862402	24.4500	56,400.00	1,166,959.86	1,378,980.00
COMPARAGE LECTINOLOGI INC.	0.	364 CNX	20854P109	41.0500	70,800.00	2,349,328.27	2,906,340.00
CONSUL ENERGI INC.	1.	364 CNX 000 STZ	20854P109 21036P108	41.0500	149,300.00	2,349,328.27 6,916,414.75	6,943,943.00
CONSIDER COMPANIES INC-A	0.	000 S1Z 085 COO	210369108	70.5900	40,000.00	1,496,513.47	2,823,600.00
CERTEGY INC CHARLES RIVER LABORATORIES CHEESECAKE FACTORY (THE) CHICAGO MERCANTILE EXCHANGE CHICO'S FAS INC CHIRON CORP CHOICEPOINT INC. CHURCH & DWIGHT INC CINTAS CORP CITRIX SYSTEMS INC CLOROX COMPANY COACH INC COMMERCE BANCORP INC COMPUWARE CORP COMVERSE TECHNOLOGY INC. CONSOL ENERGY INC. CONSTELLATION BRANDS INC-A COOPER COMPANIES INC.	0.	003 000	210040402	70.5500	40,000.00	1,450,513.47	2,023,000.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	N STOCK					
			O-CAP GROWTH (F)			
			MON STOCK				
COPART INC CORPORATE EXECUTIVE BOARD COPARTE INC COVANCE INC COVENTRY HEALTH CARE INC. CROWN CASTLE INTL CO CYTYC CORPORATION D.R. HORTON INC. DADE BEHRING HOLDINGS INC DAVITA INC. DELL INC DENTSPLY INTERNATIONAL INC. DEVRY INC.	0.000	CPRT	217204106	26.3200	81,600.00	1,858,104.69	2,147,712.00
CORPORATE EXECUTIVE BOARD C	0.448	EXBD	21988R102	66.9400	39,300.00	1,667,127.13	2,630,742.00
COVANCE INC	0.000	CVD	222816100		55,600.00	1,802,697.06	2,154,500.00
COVENTRY HEALTH CARE INC.	0.000	CVH	222862104	53.0800	197,700.00	8,377,609.55	10,493,916.00
CROWN CASTLE INTL CO	0.000	CCI	228227104	16.6400	118,900.00		1,978,496.00
CYTYC CORPORATION	0.000	CYTC	232946103	27.5700	264,500.00	5,808,606.17	7,292,265.00
D.R. HORTON INC.	0.893	DHI	23331A109	40.3100	87,100.00	2,098,782.17	3,511,001.00
DADE BEHRING HOLDINGS INC	0.000	DADE	23342J206	56.0000	35,800.00	1,456,645.62	2,004,800.00
DARDEN RESTAURANTS INC	0.288	DRI	237194105		,	4,488,488.41	5,012,618.00
DAVITA INC.	0.000	DVA	23918K108	39.5300	212,800.00	5,635,563.59	8,411,984.00
DELL INC	0.000	DELL	24702R101	42.1400	181,800.00	7,626,055.50	7,661,052.00
DENTSPLY INTERNATIONAL INC.	0.427	XRAY	249030107Q	56.2000	86,600.00	3,487,712.53	4,866,920.00
DENTSPLY INTERNATIONAL INC. DEVRY INC. DOLLAR GENERAL DONALDSON CO INC DORAL FINANCIAL CORP. DOVER CORP. DOW JONES & CO INC DST SYSTEMS INC DUN & BRADSTREET CORP E*TRADE GROUP INC. EATON VANCE CORP. ECOLAB INC EDUCATION MANAGEMENT COPR EDWARDS LIFESCIENCES	0.000	DV	251893103	17.3600	276,000.00 749,900.00 67.300.00	5,204,808.13	4,791,360.00
DOLLAR GENERAL	0.770	DG	256669102	20.7700	749,900.00	12,970,963.26	15,575,423.00
DONALDSON CO INC	0.736	DCI	257651109	32.5800	67,300.00	1,173,468.03	2,192,634.00
DORAL FINANCIAL CORP.	1.461	DRL	25811P100	49.2500	37.000.00	1.188.688.46	1,822,250.00
DOVER CORP.	1.526	DOV	260003108Q	41.9400	161,200.00	5,657,696.59	6,760,728.00
DOW JONES & CO INC	2.322	DJ	260561105Q	43.0600	30,800.00	1,415,592.09	1,326,248.00
DST SYSTEMS INC	0.000	DST	233326107	52.1200	177,600.00	5,657,696.59 1,415,592.09 7,648,305.68	9,256,511.99
DUN & BRADSTREET CORP	0.000	DNB	26483E100	59.6500	73,700.00	3,063,299.15	4,396,205.00
E*TRADE GROUP INC.	0.000	ET	269246104	14.9500	535,000.00	6,558,241.28	4,396,205.00 7,998,250.00
EATON VANCE CORP.	0.613	EV	278265103	52.1500	47,200.00 375,900.00	1,497,862.14	2,461,480.00
ECOLAB INC	0.996	ECL	278865100Q	35.1300	375,900.00	8,550,643.74	13,205,367.00
EDUCATION MANAGEMENT COPR	0.000	EDMC	28139T101 [~]	33.0100	42,500.00		1,402,925.00
EDWARDS LIFESCIENCES	0.000	EW	28176E108	41.2600	60,400.00	993,649.57	2,492,104.00
ENSCO INTL INC	0.315	ESV	26874Q100	31.7400	339,000.00	10,083,470.00	10,759,860.00
EQUIFAX INC	0.427	EFX	294429105	28.1000	291.700.00	7,725,806.13	8,196,770.00
ESTEE LAUDER CO.	0.000 0.315 0.427 0.873	EL	518439104	45.7700	57,900.00	2,325,708.99	2,650,083.00
EXPEDITORS INT'L. WASH INC.	0.393	EXPD	302130109	55.8800	97,500.00	2,214,326.86	5,448,300.00
EXPRESS SCRIPTS	0.000	ESRX	302182100	76.4400	104,900.00	5,687,695.37	8,018,556.00
FAMILY DOLLAR STORES	1.088	FDO	3070001090	31.2300	186,800.00	5,253,669.05	5,833,764.00
FASTENAL CO	1.007	FAST	311900104	61.5600	130,700.00	5,626,229.33	8,045,892.00
FAMILY DOLLAR STORES FASTENAL CO FEDERATED INVESTORS INCCL	в 1.644	FII	314211103	30.4000	202,800.00	6,021,416.34	6,165,120.00
FIDELITY NATIONAL FINL INC FISERV INC. WISCONSIN FISHER SCIENTIFIC INT'L. FLIR SYSTEMS INC FLORIDA ROCK INDS FMC TECHNOLOGIES INC	2.189	FNF	316326107	45.6700	37,700.00	1,601,396.85	1,721,759.00
FISERV INC. WISCONSIN	0.000	FISV	337738108	40.1900	131,100.00	3,940,151.28	5,268,909.00
FISHER SCIENTIFIC INT'I	0.000	FSH	338032204	62.3800	104,900.00	4,223,463.79	6,543,662.00
FLIR SYSTEMS INC	0.000	FLIR	302445101	63.7900	33,100.00	1,497,164.00	2,111,449.00
FLORIDA ROCK INDS	1 343	FRK	341140101S		56,000.00	2,964,365.61	
FMC TECHNOLOGIES INC	0 000	FTT	30249U101	32.2000	139,000.00	3,186,035.45	

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

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group	- COMMO	N STOCK					
	Portfolio			D-CAP GROWTH ((F)			
	Instrument	- COM	COI	MMON STOCK				
JABIL CIRCUIT INC JACOBS ENGINEERING GROUP JDS UNIPHASE CORP JETBLUE AIRWAYS CORP JOHNSON CONTROLS JUNIPER NETWORKS INC KINETIC CONCEPTS INC KLA-TENCOR CORP. L-3 COMMUNICATIONS HOLDINGS		0.000	.TRT.	466313103	25.5800	181,900.00	4,573,197.48	4,653,002.00
JACOBS ENGINEERING GROUP		0.000		469814107	47.7900	99,900.00	3,971,544.73	4,774,221.00
JDS UNIPHASE CORP		0.000		46612J101	3.1700	869,000.00	19,125,874.26	2,754,730.00
JETBLUE AIRWAYS CORP		0.000		477143101	23.2200	112,200.00	2,686,029.47	2,605,284.00
JOHNSON CONTROLS		1.576	JCI	478366107Q	63.4400	30,100.00	1,136,231.43	1,909,544.00
JUNIPER NETWORKS INC		0.000	JNPR	48203R104	27.1900	536,300.00	9,477,813.01	14,581,997.00
KINETIC CONCEPTS INC		0.000	KCI	49460W208	76.3000	70,300.00	3,480,912.04	5,363,890.00
KLA-TENCOR CORP.		0.000	KLAC	482480100	46.5800	403,600.00	19,604,176.60	18,799,688.00
L-3 COMMUNICATIONS HOLDINGS LA QUINTA INNS INC LABORATORY CRP OF AMER HLDG LAUREATE EDUCATION INC LEGG MASON INC. LEGGETT & PLATT INC LENNAR CORPORATION LEVEL 3 COMMUNICATIO LEXMARK INTERNATIONAL INC.	IN	0.546	LLL	502424104	73.2400	30,700.00	1,604,875.14	2,248,468.00
LA QUINTA INNS INC		0.770	LQI	50419U202	9.0900	312,500.00	2,686,371.99	2,840,625.00
LABORATORY CRP OF AMER HLDG	S	0.000	LH	50540R409	49.8200	254,800.00	9,001,914.49	12,694,136.00
LAUREATE EDUCATION INC		0.000	LAUR	518613104	44.0900	78,100.00	2,472,621.24	3,443,429.00
LEGG MASON INC.		0.819	LM	524901105	73.2600	135,100.00	4,860,232.51	9,897,426.00
LEGGETT & PLATT INC		2.110	LEG	524660107	28.4300	89,400.00	2,138,626.54	2,541,642.00
LENNAR CORPORATION		0.970	LEN	526057104	56.6800	49,600.00	2,270,256.35	2,811,328.00
LEVEL 3 COMMUNICATIO		0.000	LVLT	52729N100	3.3900	835,000.00	3,432,809.75	2,830,650.00
LEXMARK INTERNATIONAL INC. LIBERTY MEDIA INTL INC-A LINCARE HOLDINGS INC. LINEAR TECHNOLOGY CORP MANOR CARE INC. MANPOWER INC MARKEL CORP MARRIOTT INT'L INC CL-A MCCORMICK & CO MCAFEE INC MCKESSON CORP MDC HOLDINGS INC MEDICOLORY MEDICIS PHARMACEUTICAL CORP MEDIMMUNE INC		0.000	LXK	529771107	85.0000	73,400.00	5,234,846.67	6,239,000.00
LIBERTY MEDIA INTL INC-A		0.000	пртти	530719103	46.2300	283,300.00	11,338,395.78	13,096,959.00
LINCARE HOLDINGS INC.		0.000		532791100	42.6500	78,400.00	2,111,219.32	3,343,760.00
LINEAR TECHNOLOGY CORP		1.032		535678106	38.7600	273,800.00	10,098,272.97	10,612,488.01
MANDOWED INC.		1.580 0.828		564055101 56418H100	35.4300 48.3000	138,800.00 34,800.00	3,865,509.55 1,337,502.88	4,917,684.00 1,680,840.00
MARKEL CORD		0.828		570535104	364.0000	4,700.00	1,375,772.76	1,710,800.00
MADDIOTT INT'I INC CIA		0.539		571903202	62.9800	238,800.00	7,802,470.63	15,039,624.00
Maccopmick & co		1.658		5797802060	38.6000	197,600.00	5,458,320.99	7,627,360.00
MCAFFF INC		0.000		579064106	28.9300	297,300.00	5,699,964.21	8,600,889.00
MCKESSON CORP		0.762		58155Q103Q	31.4600	124,500.00	4,348,955.85	3,916,770.00
MDC HOLDINGS INC		0.534		552676108	86.4400	38,800.00	2,452,392.50	3,353,872.00
MEDCO HEALTH SOLUTIONS INC		0.000		58405U102	41.6000	191,100.00	3,988,369.80	7,949,760.00
MEDICIS PHARMACEUTICAL CORP		0.341		584690309	35.1100	68,600.00	1,764,005.21	2,408,546.00
MEDIMMUNE INC		0.000		584699102	27.1100	333,500.00	9,672,178.73	9,041,185.00
MERCURY INTERACTIVE CORP.		0.000		589405109	45.5500	198,100.00	8,546,572.26	9,023,455.00
MEREDITH CORPORATION		0.885		589433101Q	54.2000	156,900.00	8,137,780.60	8,503,980.00
METTLER-TOLEDO INTERNATIONA	L	0.000	MTD	592688105	51.3100	40,400.00	1,757,271.30	2,072,924.00
MEDIMMUNE INC MERCURY INTERACTIVE CORP. MEREDITH CORPORATION METTLER-TOLEDO INTERNATIONA MGM MIRAGE MICHAELS STORES MICROCHIP TECHNOLOGY INC.		0.000	MGG	552953101	72.7400	68,700.00	4,787,801.84	4,997,238.00
MICHAELS STORES		0.934	MIK	594087108	29.9700	46,700.00	886,401.75	1,399,599.00
MICROCHIP TECHNOLOGY INC.		0.780	MCHP	595017104	26.6600	414,800.00	10,067,033.96	11,058,568.00
MILLENNIUM PHARMACEUTICALS		0.000		599902103	12.1200	257,700.00	4,679,652.92	3,123,324.00
MILLIPORE CORPORATION		0.883	MIL	601073109Q	49.8100	47,100.00	1,603,185.48	2,346,051.00

Investment Desc							
	Group - COMMOI	J STOCK					
	-		D-CAP GROWTH (F)			
			MMON STOCK	- /			
MOHAWK INDUSTRIES INC.	0.000	MHK	608190104	91.2500	24,000.00	974,041.85	2,190,000.00
MOLEX INC	0.500	MOLXE	608554101	30.0000	179,700.00	5,444,708.55	5,391,000.00
MONSTER WORLDWIDE INC	0.000	MNST	611742107	33.6400	93,800.00	4,527,377.48	3,155,432.00
MOODY'S CORPORATION MYLAN LABS NABORS INDUSTRIES LTD. NATIONAL INSTRUMENTS CORP.	0.345	MCO	615369105	86.8500	162,100.00	6,885,694.67	14,078,385.00
MYLAN LABS	0.678	MYL	628530107Q	17.6800	426,400.00	7,309,464.10	7,538,752.00
NABORS INDUSTRIES LTD.	0.000	NBR	G6359F103	51.2900	33,300.00	1,748,889.36	1,707,957.00
NATIONAL INSTRUMENTS CORP.	0.733	NATI	636518102	27.2500	46,100.00	963,660.65	1,256,225.00
NATIONAL SEMICONDUCTOR CORP.	0.445	NSM	637640103	17.9500	237,900.00	3,365,991.36	4,270,304.99
NATIONAL-OILWELL INC. NAVISTAR INTL. CORP. NBTY INC. NCR CORPORATION NETWORK APPLIANCE INC. NEUROCRINE BIOSCIENCES INC	0.000	NOI	637071101	35.2900	283,400.00	9,313,207.11	10,001,186.00
NAVISTAR INTL. CORP.	0.000	NAV	63934E108	43.9800	21,400.00	715,737.56	941,172.00
NBTY INC.	0.000	NTY	628782104	24.0100	67,000.00	1,514,945.58	1,608,670.00
NCR CORPORATION	0.000	NCR	62886E108	69.2300	171,000.00	6,907,518.75	11,838,330.00
NETWORK APPLIANCE INC.	0.000	NTAP	64120L104	33.2200	150,200.00	3,075,230.47	4,989,644.00
NEUROCRINE BIOSCIENCES INC	0.000	NBIX	64125C109	49.3000	26,200.00	1,377,962.07	1,291,660.00
NEW YORK TIMES CO. CL A	1.519	NYT	650111107Q	40.8000	59,100.00	2,513,790.45	2,411,280.00
NEXTEL PARTNERS INC	0.000	NXTP	65333F107	19.5400	151,400.00	1,947,596.02	2,958,356.00
NII HOLDINGS INC	0.000	NIHD	62913F201	47.4500	70,100.00	2,323,121.60	3,326,245.00
NOKIA CORP - ADR	1.946	NOK	654902204A	15.6700	262,200.00	4,154,919.64	4,108,674.00
NORDSTROM INC	1.112	JWN	655664100Q	46.7300	263,900.00	9,802,137.59	12,332,047.00
NORTH FORK BANK	3.050	NFB	659424105	28.8500	56,600.50	1,338,209.14	1,632,924.43
NUCOR CORP	0.993	NUE	670346105Q	52.3400	44,900.00	1,106,928.68	2,350,066.00
NVR INC	0.000	NVR	62944T105	769.4000	11,600.00	5,856,562.21	8,925,040.00
ONMICARE INC.	0.260	OCR	681904108	34.6200	78,600.00	2,824,800.05	2,721,132.00
OSHKOSH TRUCK CORPORATION	0.511	OSK	688239201	68.3800	25,600.00	1,296,611.46	1,750,528.00
OSI PHARMACEUTICALS INC	0.000	OSIP	671040103	74.8500	108,100.00	5,906,334.79	8,091,285.00
PACIFIC SUNWEAR OF CALIFORNI	0.000	PSUN	694873100	22.2600	171,800.00	3,336,257.72	3,824,268.00
PACTIV CORPORATION	0.000	PTV	695257105	25.2900	59,700.00	1,365,926.63	1,509,813.00
ONMICARE INC. OSHKOSH TRUCK CORPORATION OSI PHARMACEUTICALS INC PACIFIC SUNWEAR OF CALIFORNI PACTIV CORPORATION PATTERSON COS INC	0.000	PDCO	703395103	43.3900	76,700.00	1,334,711.07	3,328,013.00
PATTERSON-UTI ENERGY INC	0.411		703481101	19.4500	190,500.00	2,733,956.42	3,705,225.00
PERKIN ELMER INC	1.245		7140461090	22.4900	57,700.00	936,652.66	1,297,673.00
PETCO ANIMAL SUPPLIES INC	0.000		716016209	39.4800	143,000.00	4,765,474.75	5,645,640.00
			716768106	35.5300	277,500.00	5,113,512.76	9,859,575.00
PETSMART INC PHARMACEUTICAL PRODUCT DEVEI	JOP 0.000		717124101	41.2900	28,200.00	594,154.02	1,164,378.00
PITNEY-BOWES, INC.	2.636		724479100Q	46.2800	271,900.00	10,701,622.89	12,583,532.00
PTXAR	0 000		725811103	85.6100	76,700.00	6,233,118.15	6,566,287.00
POLARIS INDUSTRIES INC. PRECISION CASTPARTS CORP	1.352		731068102	68.0200	160,900.00	9,153,954.69	10,944,418.00
PRECISION CASTPARTS CORP	0.182		740189105	65.6800	95,800.00	5,029,524.44	6,292,144.00
PRIDE INTERNATIONAL INC.	0.000		74153Q102	20.5400	66,600.00	1,188,748.22	1,367,964.00
PROTEIN DESIGN LABS INC	0.000		74369L103	20.6600	57,400.00	937,809.70	1,185,884.00
	0.000		. 100,1100	20.000	3.,100.00	23.,002.70	1,100,001.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
			D-CAP GROWTH (F)			
	Instrument - COM		MMON STOCK	,			
PROVIDIAN FINANCIAL CORP PULTE HOMES, INC. QUALCOMM INC QUEST DIAGNOSTICS INC RADIAN GROUP INC. RADIOSHACK CORP ROBERT HALF INTL INC ROCKWELL AUTOMATION INC ROCKWELL COLLINS ROHM & HAAS CO ROSS STORES INC ROWAN COS. RYDER SYS. INC. SANMINA-SCI CORP SEALED AIR CORP. SEI INVESTMENTS CO SEPRACOR INC. SERVICEMASTER COMPANY SIGMA-ALDRICH SMITH INTERNATIONAL INC SOLECTRON CORP							
PROVIDIAN FINANCIAL CORP	0.728		74406A102	16.4700	100,000.00	2,287,846.87	1,647,000.00
PULTE HOMES, INC.	0.313	PHM	745867101Q	63.8000	38,800.00	1,549,443.54	2,475,440.00
QUALCOMM INC	0.660		747525103	42.4000	99,200.00	4,328,203.00	4,206,080.00
QUEST DIAGNOSTICS INC	0.627		74834L100	95.5500	118,700.00	7,979,841.91	11,341,785.00
RADIAN GROUP INC.	0.150		750236101	53.2400	28,700.00	1,152,525.25	1,527,988.00
RADIOSHACK CORP	0.760		750438103Q	32.8800	196,700.00	5,171,433.25	6,467,496.00
ROBERT HALF INTL INC	0.815		770323103	29.4300	150,600.00	3,353,277.25	4,432,158.00
ROCKWELL AUTOMATION INC	1.332	ROK	773903109Q	49.5500	261,200.00	8,582,382.70	12,942,460.00
ROCKWELL COLLINS	1.217	COL	774341101	39.4400	305,900.00	8,147,524.16	12,064,696.00
ROHM & HAAS CO	2.260	ROH	775371107Q	44.2300	19,700.00	783,305.21	871,331.00
ROSS STORES INC	0.588		778296103	28.8700	313,100.00	7,367,744.26	9,039,197.00
ROWAN COS.	0.000	RDC	779382100	25.9000	172,300.00	3,984,422.79	4,462,570.00
RYDER SYS. INC.	1.256	R	783549108Q	47.7700	118,800.00	5,731,100.69	5,675,076.00
SANMINA-SCI CORP	0.000	SANM	800907107	8.4700	284,800.00	3,220,724.80	2,412,256.00
SEALED AIR CORP.	0.000	SEE	81211K100	53.2700	37,600.00	1,514,272.85	2,002,952.00
SEI INVESTMENTS CO	0.477	SEIC	784117103	41.9300	163,000.00	4,844,418.15	6,834,590.00
SEPRACOR INC.	0.000	SEPR	817315104	59.3700	165,000.00	5,665,325.73	9,796,050.00
SERVICEMASTER COMPANY	3.190	SVM	81760N109	13.7900	144,700.00	1,454,809.88	1,995,413.00
SIGMA-ALDRICH	1.124	SIAL	826552101Q	60.4600	107,500.00	6,160,709.79	6,499,450.00
SMITH INTERNATIONAL INC	0.000	SII	832110100	54.4100	189,400.00	8,871,956.81	10,305,254.00
SOLECTRON CORP	0.000	SLR	834182107	5.3300	1,024,900.00	13,910,255.27	5,462,717.00
SOUTHERN PERU COPPER CORP	6.985	PCU	843611104	47.2100	47,300.00	2,067,092.73	2,233,033.00
SOUTHWEST AIRLINES	0.110	LUV	844741108Q	16.2800	393,000.00	5,552,926.47	6,398,040.00
SPECTRASITE INC	0.000	SSI	84761M104	57.9000	47,000.00	2,107,804.28	2,721,300.00
STARWOOD RESORTS	1.438	HOT	85590A203	58.4000	186,200.00	8,083,218.78	10,874,080.00
STATION CASINOS INC	1.536	STN	857689103	54.6800	142,000.00	5,243,119.96	7,764,560.00
STERICYCLE INC	0.000	SRCL	858912108	45.9500	34,700.00	1,505,963.38	1,594,465.00
STERIS CORP	0.000	STE	859152100Q	23.7200	75,300.00	1,649,557.27	1,786,116.00
STMICROELECTRONICS NV-NY SH	S 0.465	STM	861012102	19.3200	388,300.00	7,431,949.64	7,501,956.00
STORAGE TECHNOLOGY CORP	0.000	STK	862111200	31.6100	278,200.00	8,665,189.32	8,793,902.00
SUNGARD DATA SYSTEMS	0.000	SDS	867363103	28.3300	154,900.00	3,690,540.79	4,388,317.00
SYMBOL TECHNOLOGIES INC	0.115	SBL	871508107	17.3000	239,800.00	4,003,582.38	4,148,540.00
SYNOPSYS INC.	0.000	SNPS	871607107	19.6200	429,800.00	9,974,424.93	8,432,676.00
SYNOVUS FINANCIAL CORP	2.424	SNV	87161C105	28.5800	203,600.00	4,832,540.50	5,818,888.00
T ROWE PRICE GROUP INC.	1.479	TROW	74144T108Q	62.2000	190,800.00	6,966,150.02	11,867,760.00
SOUTHERN PERU COPPER CORP SOUTHWEST AIRLINES SPECTRASITE INC STARWOOD RESORTS STATION CASINOS INC STERICYCLE INC STERICYCLE INC STERIS CORP STMICROELECTRONICS NV-NY SH STORAGE TECHNOLOGY CORP SUNGARD DATA SYSTEMS SYMBOL TECHNOLOGIES INC SYNOPSYS INC. SYNOVUS FINANCIAL CORP T ROWE PRICE GROUP INC. TAIWAN SEMICONDUCTOR ADR TCF FINANCIAL CORP	0.306	TSM	874039100~	8.4900	949,100.00	7,770,042.52	8,057,859.00
TCF FINANCIAL CORP	2.644	TCB	872275102	32.1400	106,600.00	1,929,955.22	3,426,124.00
TECH DATA CORP	0.000		878237106	45.4000	55,500.00	2,393,141.78	2,519,700.00
TEKTRONIX, INC.	0.794		8791311000	30.2100	109,300.00	2,766,628.33	3,301,953.01

	Rating Coupon Yield					Book Value	
	Group - COMN	ON STOCK					
	Portfolio - RMG	MI	D-CAP GROWTH ((F)			
	Instrument - COM	CC	MMON STOCK				
TELEPHONE & DATA	0.85	7 7700	879433100	76.9500	26 400 00	1,746,142.89	2,031,480.00
TEVA PHARMACEUTICAL INDUST			2883878		154,800.00		
TEXAS INSTRS INC	0.40		8825081040	24.6200	325,000.00		
THERMO ELECTRON CORP.		0 TMO	883556102	30.1900	87,000.00		2,626,530.00
		0 TIF	886547108	31.9700	98,700.00	3,277,193.33	3,155,439.00
TIFFANY & CO TIMBERLAND CO CL-A TJX COS. INC.	0.75	0 TBL	887100105	62.6700	77 100 00	3 975 186 41	4 831 857 00
TJX COS. INC.	0.00	6 ттх	8725401090	25.1300	104 200 00	2 539 559 26	2 618 546 00
UCBH HOLDINGS INC	0.34	9 UCBH	90262T308	45.8200	29.800.00	3,975,186.41 2,539,559.26 867,523.97 995,189.32 3,056,706.87	1.365.436.00
UNITRIN INC.	3.65	2 UTR	913275103	45.4500	23,400.00	995.189.32	1,063,530.00
UNIVERSAL HEALTH SERVICES		9 UHS	913903100	44.5000	69,000.00	3.056.706.87	3,070,500.00
UNIVISION COMMUNICATIONS		0 UVN	914906102	29.2700	82,600.00	2,562,803.72	2,417,702.00
UTSTARCOM, INC		0 UTSI	918076100	22.1500	299,400.00		
VARIAN MEDICAL SYSTEMS	0.00	0 VAR	92220P105	43.2400	250,700.00		
		0 VRSN	92343E102	33.5200	184,700.00		6,191,144.00
VERITAS SOFTWARE CORPORATION	ON 0.00	0 VRTS	923436109	28.5500	648,400.00		18,511,820.00
WASHINGTON POST CL. B		2 WPO	939640108Q				
WATERS CORPORATION	0.00	TAW 0	941848103	46.7900	220,000.00	6,693,031.03	10,293,800.00
WATSON PHARMACEUTICALS INC	. 0.00	0 WPI	942683103	32.8100	95,100.00	5,713,087.33 6,693,031.03 3,052,614.90	3,120,231.00
		0 WLP	94973V107	115.0000	226,800.00	17,435,771.18	26,082,000.00
WELLPOINT INC. WESTERN DIGITAL CORP	0.00	0 WDC	958102105	10.8400	481,100.00	4,730,276.29	5,215,124.00
WESTERN WIRELESS COR		0 WWCA	95988E204	29.3000	101,200.00	2,104,228.80	
WHOLE FOODS MARKET INC	0.79	7 WFMI	966837106	95.3500	19,600.00	1,207,118.27	1,868,860.00
WYNN RESORTS LTD	0.00	0 WYNN	983134107	66.9200	40.900.00	1,900,689.83	2.737.028.00
XEROX CORP	0.00	0 XRX	984121103Q	17.0100	322,800.00	5,105,997.71	5,490,828.00
XM SATELLITE RADIO HOLD-CL	A 0.00	0 XMSR	983759101	37.6200	198,500.00	4,238,374.91	7,467,570.00
XTO ENERGY INC.	0.56	5 XTO	98385X106	35.3800	131,000.00	2,952,765.18	4,634,780.00
YUM BRANDS, INC.	0.84	7 YUM	988498101	47.1800	265,400.00	5,105,997.71 4,238,374.91 2,952,765.18 6,866,386.31	12,521,572.00
Instrument Total	300				52,999,418.50	1,410,027,640.30	1,766,516,628.42
Portfolio Total	300				52,999,418.50	1,410,027,640.30	1,766,516,628.42

Investment Desc	Rating Coupon Yield	Ticke:	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCE	ζ.				
			ID-CAP VALUE (())			
			OMMON STOCK	. ,			
3COM CORP. ADESA INC ADVANCED MICRO DEVICES INC.	0.000		885535104	4.1700	633,200.00	4,865,417.40	2,640,444.00
ADESA INC	1.413	KAR	00686U104	21.2200	153,900.00	2,391,905.30	3,265,758.00
ADESA INC ADVANCED MICRO DEVICES INC. AFFILIATED COMPUTER SERVICES AGCO CORP. AGL RESOURCES INC AIR PROD. & CHEM. ALBERTSON'S, INC. ALLEGHANY CORP DEL ALLEGHENY ENERGY INC. ALLETE, INC. ALLIANT ENERGY CORPORATION ALLIANT TECHSYSTEMS INC. ALLIANT TECHSYSTEMS INC. ALLIANT TECHSYSTEMS INC. ALLIED CAP CORP ALLMERICA FINANCIAL CORP. AMBAC FINANCIAL GROUP INC. AMERADA HESS CORP. AMERICAN AXLE & MFG HOLDINGS AMERICAN CAPITAL STRATEGIES AMERICAN CAPITAL STRATEGIES AMERICAN FINANCIAL GROUP INC AMERICAN POWER CONVERSION AMERICAN TOWER CORP AMERISOURCEBERGEN CORP AMSOUTH BANCORPORATION ANDREW CORP. ANNALY MORTGAGE MANAGEMENT ANNTAYLOR STORES CORP	0.000	AMD	007903107	22.0200	265,500.00	3,505,466.63	5,846,310.00
AFFILIATED COMPUTER SERVICES	0.000	ACS	008190100	60.1900	83,600.00	4,551,782.93	5,031,884.00
AGCO CORP.	0.000	AG	001084102	21.8900	146,300.00	2,886,131.74	3,202,507.00
AGL RESOURCES INC	3.489	ATG	001204106	33.2400	121,000.00	3,532,907.43	4,022,040.00
AIR PROD. & CHEM.	2.001	APD	009158106Q	57.9700	368,700.00	16,881,038.93	21,373,539.00
ALBERTSON'S, INC.	3.182	ABS	013104104Q	23.8800	596,600.00	16,325,021.51	14,246,808.00
ALLEGHANY CORP DEL	0.000	Y	017175100	285.2500	16,322.00	3,948,010.68	4,655,850.50
ALLEGHENY ENERGY INC.	8.726	AYE	017361106Q	19.7100	180,000.00	3,046,788.89	3,547,800.00
ALLETE, INC.	3.265	ALE	018522300	36.7500	136,800.00	4,365,403.66	5,027,400.00
ALLIANT ENERGY CORPORATION	3.671	LNT	018802108	28.6000	280,700.00	6,314,083.87	8,028,020.00
ALLIANT TECHSYSTEMS INC.	0.000	ATK	018804104	65.3800	20,600.00	1,191,147.19	1,346,828.00
ALLIED CAP CORP	8.823	ALD	01903Q108	25.8400	208,900.00	5,166,767.54	5,397,976.00
ALLMERICA FINANCIAL CORP.	0.761	AFC	019754100	32.8300	86,300.00	2,825,602.87	2,833,229.00
AMBAC FINANCIAL GROUP INC.	0.608	ABK	023139108Q	82.1300	133,800.00	7,853,458.32	10,988,994.00
AMERADA HESS CORP.	1.456	AHC	023551104Q	82.3800	157,500.00	11,195,228.54	12,974,850.00
AMEREN CORP.	5.065	AEE	023608102Q	50.1400	252,000.00	10,894,119.90	12,635,280.00
AMERICAN AXLE & MFG HOLDINGS	1.956	AXL	024061103	30.6600	145,200.00	4,807,484.20	4,451,832.00
AMERICAN CAPITAL STRATEGIES	8.755	ACAS	024937104	33.3500	89,900.00	2,853,003.92	2,998,165.00
AMERICAN EAGLE OUTFITTERS	0.509	AEOS	02553E106	47.1000	7,100.00	237,397.51	334,410.00
AMERICAN FINANCIAL GROUP INC	1.596	AFG	0259321040	31.3100	139,070.00	3,446,881.06	4,354,281.70
AMERICAN NATL INS CO	2.841	ANAT	028591105	104.1600	36,557.00	3,495,053.08	3,807,777.12
AMERICAN POWER CONVERSION	1.869	APCC	029066107	21.4000	128,600.00	2,355,627.64	2,752,040.00
AMERICAN TOWER CORP	0.000	AMT	029912201	18.4000	161,000.00	2,289,531.24	2,962,400.00
AMERICREDIT CORP.	0.000	ACF	03060R101	24.4500	367,700.00	7,411,778.16	8,990,265.00
AMERISOURCEBERGEN CORP	0.170	ABC	03073E105	58.6800	159,500.00	9,475,727.75	9,359,460.00
AMSOUTH BANCORPORATION	3.861	ASO	032165102	25.9000	571,400.00	12,333,746.44	14,799,260.00
ANDREW CORP.	0.000	ANDW	034425108	13.6300	147,000.00	1,627,377.53	2,003,610.00
ANNALY MORTGAGE MANAGEMENT	10.193	NLY	035710409	19.6200	357,500.00	6,265,213.12	7,014,150.00
ANNTAYLOR STORES CORP	0.000	ANN	036115103	21.5300	35,600.00	844,632.48	766,468.00
AON CORP	2.514	AOC	037389103Q	23.8600	594,400.00	17,719,960.47	14,182,384.00
APPLE COMPUTER INC.	0.000 2.514 0.000	AAPL	037833100	64.4000	306,400.00	7,442,866.26	19,732,160.00
AON CORP APPLE COMPUTER INC. APPLERA CORP - APPLIED BIOSY APPLIED MICRO CIRCUITS CORP AQUA AMERICA INC ARCHE COAL INC. ARCHER DANIELS MIDLAND CO	ST 0.813	ABI	038020103Q	20.9100	327,400.00	7,543,787.25	6,845,934.00
APPLIED MICRO CIRCUITS CORP	0.000	AMCC	03822W109	4.2100	262,600.00	1,325,633.26	1,105,546.00
AOUA AMERICA INC	2 114	WTR	03836W103	24.5900	16,100.00	351,507.86	395,899.00
ARCH COAL INC	0 900	ACT	0393801000	35.5400	61,600.00	2,077,019.15	2,189,264.00
ARCHER DANIELS MIDLAND CO	1.344	ADM 1101	039483102Q			13,672,465.64	21,076,257.00
ARROW ELECTRONICS	0.000		042735100	24.3000	944,700.00 59,700.00	1,287,165.95	1,450,710.00
Indian Edectionics	0.000	7 77 / 14	012/33100	21.5000	33,700.00	1,207,103.93	1,130,710.00

Investment Desc							Market Value
	Group - COMMOI	N STOCK					
			D-CAP VALUE (())			
	Instrument - COM			27			
ASHLAND INC ASSOCIATED BANC-CORP. ASSURANT INC ASTORIA FINANCIAL CORP.	1.884	ASH	044204105Q	58.3800	157,300.00	6,405,221.90	9,183,174.00
ASSOCIATED BANC-CORP.	3.011	ASBC	045487105	33.2100	206,269.00	4,864,897.79	6,850,193.49
ASSURANT INC	0.916	AIZ	04621X108	30.5500	19,200.00	508,513.92	586,560.00
ASTORIA FINANCIAL CORP.	3.002	AF	046265104	39.9700	126,700.00	4,193,844.92	5,064,199.00
ASTORIA FINANCIAL CORP. AUTOLIV, INC AUTONATION INC AVNET INC. AVX CORP. BALL CORPORATION BANK OF HAWAII CORP BANKNORTH GROUP INC. BARNES & NOBLE INC. BAUSCH & LOMB INC BEAR STEARNS COMPANIES INC	2.070	ALV	052800109	48.3000	211,000.00	7,712,807.88	10,191,300.00
AUTONATION INC	0.000	AN	05329W102	19.2100	403,200.00	6,696,295.13	7,745,472.00
AVNET INC.	1.644	AVT	053807103Q	18.2400	195,400.00	3,782,441.38	3,564,096.00
AVX CORP.	1.190	AVX	002444107	12.6000	164,400.00	2,111,147.88	2,071,440.00
BALL CORPORATION	0.909	BLL	058498106Q	43.9800	91,100.00	2,947,928.39	4,006,578.00
BANK OF HAWAII CORP	2.601	BOH	062540109	50.7400	134,500.00	4,553,259.76	6,824,530.00
BANKNORTH GROUP INC.	2.185	BNK	06646R107	36.6000	196,600.00	3,772,982.79	7,195,560.00
BARNES & NOBLE INC.	0.000	BKS	067774109	32.2700	135,500.00	3,049,038.80	4,372,585.00
BAUSCH & LOMB INC	0.806	BOL	071707103Q	64.4600	31,800.00	1,822,703.24	2,049,828.00
BEAR STEARNS COMPANIES INC	0.977	BSC	073902108	102.3100	195,700.00	12,609,165.81	20,022,067.00
BEARINGPOINT INC	0.000	BE	074002106	8.0300	217,300.00	1,785,601.91	1,744,919.00
BELO CORP	1.524	BLC	080555105Q	26.2400	63,900.00	1,275,308.99	1,676,736.00
BEMIS CO.	2.200	BMS	081437105Q	29.0900	173,400.00	4,038,207.02	5,044,206.00
BERKLEY (WR) CORP	0.593	BER	084423102	47.1700	163,550.00	5,660,052.97	7,714,653.50
BIG LOTS, INC.	0.000	BLI	089302103	12.1300	286,500.00	3,918,223.65	3,475,245.00
BJ'S WHOLESALE CLUB INC.	0.000	BJ	05548J106	29.1300	185,500.00	4,771,113.81	5,403,615.00
BLACK & DECKER	0.951	BDK	091797100Q	88.3300	42,300.00	3,029,560.74	3,736,359.00
BLOCKBUSTER INC. CLASS A	0.838	BBI	093679108Q	9.5400	206,800.00	2,060,150.83	1,972,872.00
BMC SOFTWARE	0.000	BMC	055921100	18.6000	258,900.00	4,606,626.13	4,815,540.00
BOK FINL CORP	0.000	BOKF	05561Q201	48.7600	28,734.00	1,247,903.93	1,401,069.84
BORDERS GROUP INC	1.417	BGP	099709107	25.4000	208,100.00	4,559,743.50	5,285,740.00
BORG WARNER INC.	1.033	BWA	099724106	54.1700	68,500.00	2,497,414.74	3,710,645.00
BOWATER INC.	1.819	BOW	102183100Q	43.9700	90.200.00	3,383,474.60	3,966,094.00
BRINKER INTERNATIONAL INC	0.000	EAT	109641100	35.0700	13,300.00	412,093.02	166 121 00
BEAR STEARNS COMPANIES INC BEARINGPOINT INC BELO CORP BEMIS CO. BERKLEY (WR) CORP BIG LOTS, INC. BJ'S WHOLESALE CLUB INC. BLACK & DECKER BLOCKBUSTER INC. CLASS A BMC SOFTWARE BOK FINL CORP BORDERS GROUP INC BORG WARNER INC. BOWATER INC. BOWATER INC. BRINKER INTERNATIONAL INC BRINKER INTERNATIONAL INC BRINKS COMPANY BROWN-FORMAN -CL B BRUNSWICK CORP BURLINGTON NORTHERN SANTA F	0.253	BCO	109696104Q	39.5200	4,900.00	149,418.42	193,648.00
BROWN-FORMAN -CL B	2.013	BF.B	115637209Q	48.6800	48.00	2,101.42	2,336.64
BRUNSWICK CORP	1.212	BC	117043109Q	49.5000	64,400.00	1,921,875.26	3,187,800.00
BURLINGTON NORTHERN SANTA F	E 1.437	BNI	12189T104Q	47.3100	601,600.00	19,851,587.74	28,461,696.00
CABOT CORP	1.654	CBT	127055101	38.6800	165,300.00	4,899,616.07	6,393,804.00
BROWNSWICK COMP BURLINGTON NORTHERN SANTA F CABOT CORP CAESARS ENTERTAINMENT INC CAMPBELL SOUP CO. CARLISLE COS INC CENTERPOINT ENERGY INC CENTEX CORP CENTURYTEL, INC.	0.000	CZR	127687101	20.1400	498,700.00	6,197,662.92	10,043,818.00
CAMPBELL SOUP CO.	2.275	CPB	134429109Q	29.8900	75,600.00	1,965,437.91	2,259,684.00
CARLISLE COS INC	1.417		142339100	64.9200	5,400.00	347,380.92	350,568.00
CENTERPOINT ENERGY INC	3.539		15189T107Q	11.3000	679,700.00	8,455,690.82	7,680,610.00
CENTEX CORP	0.268		152312104Q	59.5800	103,400.00	4,620,805.79	6,160,572.00
CENTIDATE THE	0.648		156700106	35.4700	297,900.00	9,457,328.88	10,566,513.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	•				
			ID-CAP VALUE (O)			
	Instrument - COM			,			
CERIDIAN CORP CHESAPEAKE ENERGY CORP CIGNA CORP. CINCINNATI FINANCIAL CORP. CINERGY CORP CIRCUIT CITY STORES CIT GROUP INC CITIZENS COMMUNICATIONS CO	0.000	CEN	156779100	18.2800	86,300.00	1,637,945.12	1,577,564.00
CHESAPEAKE ENERGY CORP	1.090	CHK	165167107	16.5000	434,000.00	5,519,630.01	7,161,000.00
CIGNA CORP.	0.122	CI	125509109Q	81.5700	251,300.00	16,071,156.68	20,498,541.00
CINCINNATI FINANCIAL CORP.	2.485	CINF	172062101Q	44.2600	240,975.00	8,864,224.55	10,665,553.50
CINERGY CORP	4.612	CIN	172474108Q	41.6300	291,800.00	9,761,705.65	12,147,634.00
CIRCUIT CITY STORES	0.447	CC	172737108Q	15.6400	396,200.00	4,509,556.64	6,196,568.00
CIT GROUP INC	1.134	CIT	125581108	45.8200	343,400.00	9,848,827.24	15,734,588.00
CITIZENS COMMUNICATIONS CO	7.251	CZN	17453B101	13.7900	324,300.00	4,408,397.76	4,472,097.00
CITY NATIONAL CORP	2.038	CYN	178566105	70.6500	66,400.00	3,416,463.47	4,691,160.00
CLAIRE'S STORES INC	1.694	CLE	179584107	21.2500	11,700.00	268,755.03	248,625.00
CLOROX COMPANY	1.900	CLX	189054109Q	58.9300	70,900.00	3,505,773.65	4,178,137.00
CNF TRANSPORTATION	0.798	CNF	12612W104Q	50.1000	58,400.00	2,388,449.09	2,925,840.00
COLONIAL BANCGROUP INC.	2.873	CNB	195493309	21.2300	216,600.00	3,329,333.19	4,598,418.00
COLUMBIA SPORTSWEAR CO	0.000	COLM	198516106	59.6100	2,100.00	114,810.30	125,181.00
COMERICA INC.	3.408	CMA	200340107Q	61.0200	281,000.00 99,188.00 49,100.00	14,062,805.22	17,146,620.00
COMMERCE BANCSHARES	1.832	CBSH	200525103	50.2000	99,188.00	3,879,883.33	4,979,237.60
COMMUNITY HEALTH SYS	0.000	CYH	203668108	27.8800	49,100.00	1,115,037.91	1,368,908.00
COMPASS BANCSHARES INC	2.568	CBSS	20449H109	48.6700	198,600.00	5,246,915.11	9,665,862.00
COMPUTER SCIENCES	0.000	CSC	205363104	56.3700	331,600.00	14,324,414.87	18,692,292.00
COMPUWARE CORP	0.000	CPWR	205638109	6.4700	878,100.00	4,842,726.28	5,681,307.00
COMVERSE TECHNOLOGY INC.	0.000	CMVT	205862402	24.4500	141,400.00	2,747,954.74	3,457,230.00
CONSECO INC	0.000	CNO	208464883	19.9500	82,300.00	1,502,334.35	1,641,885.00
CONSOL ENERGY INC.	1.364	CNX	20854P109	41.0500	54,800.00	1,902,738.66	2,249,540.00
CONSOLIDATED EDISON INC.	5.165	ED	2091151040	43.7500	390,800.00	15,418,335.26	17,097,500.00
CONSTELLATION BRANDS INC-A	0.000	STZ	21036P108	46.5100	207,900.00	7,403,133.64	9,669,429.00
CONSTELLATION ENERGY GROUP	INC 2.608	CEG	2103711000	43.7100	273,300.00	9,638,448.89	11,945,943.00
CONVERGYS CORPORATION	0.000	CVG	212485106	14.9900	382,900.00	6,646,541.39	5,739,671.00
COOPER CAMERON CORP.	0.000	CAM	216640102	53.8100	16,100.00	807,872.60	866,341.00
COORS (ADOLPH) CL-B	1.083	RKY	2170161040	75.6700	77,900.00	5,373,134.23	5,894,693.00
COX RADIO INC	0.000	CXR	224051102	16.4800	35,300.00	668,747.62	581,744.00
CRANE CO	1.387	' CR	2243991050	28.8400	83,900.00	2,297,230.81	2,419,676.00
CSX CORP.	0.998	CSX	1264081030	40.0800	348,200.00	12,254,527.38	13,955,856.00
CULLEN/FROST BANKERS INC	2.181	CFR	229899109	48.6000	83,300.00	3,681,410.70	4,048,380.00
CITIZENS COMMUNICATIONS CO CITY NATIONAL CORP CLAIRE'S STORES INC CLOROX COMPANY CNF TRANSPORTATION COLONIAL BANCGROUP INC. COLUMBIA SPORTSWEAR CO COMERICA INC. COMMERCE BANCSHARES COMMUNITY HEALTH SYS COMPASS BANCSHARES INC COMPUTER SCIENCES COMPUTER SCIENCES COMPUWARE CORP CONVERSE TECHNOLOGY INC. CONSOL ENERGY INC. CONSOL ENERGY INC. CONSTELLATION BRANDS INC-A CONSTELLATION ENERGY GROUP INCONTELLATION ENERGY GROUP CONVERGYS CORPORATION COOPER CAMERON CORP. COORS (ADOLPH) CL-B COX RADIO INC CRANE CO CSX CORP. CULLEN/FROST BANKERS INC CUMMINS INC. D.R. HORTON INC.	1.432	CMI	231021106Q	83.7900	65,500.00	3,436,008.29	5,488,245.00
D.R. HORTON INC.	0.893	DHI	23331A109	40.3100	171,198.00	4,688,939.48	6,900,991.38
DADE BEHRING HOLDINGS INC		DADE	23342J206	56.0000	9,300.00	499,543.07	520,800.00
DANA CORP	2.769		235811106Q	17.3300	376,800.00	6,966,951.78	6,529,944.00
DARDEN RESTAURANTS INC	0.288		237194105	27.7400	146,200.00	2,968,426.71	4,055,588.00
DEAN FOODS CO	0.000		242370104	32.9500	240,700.00	6,581,724.75	7,931,065.00
	0.000				,	:,===,:===,	.,,

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOC	K				
	Portfolio - RMV	M	ID-CAP VALUE (Q)			
	Instrument - COM	C	OMMON STOCK				
DEL MONTE FOODS CO	0.000) DLM	24522P103	11.0200	296,500.00	3,095,949.27	3,267,430.00
DEL MONTE FOODS CO DELPHI AUTOMOTIVE SYSTEMS CO	RP 3.104	DPH	247126105	9.0200	446,000.00	4,341,281.70	4,022,920.00
	2 2 2 2		248019101Q	37.3300	80,944.00	3,493,751.44	3,021,639.52
DELUXE CORP. DEX MEDIA INC DIEBOLD INC DILLARDS INC. CL-A DONNELLEY (R.R.) & SONS CO.	0.000	DEX	25212E100	24.9600	30,900.00	654,275.00	771,264.00
DIEBOLD INC	1.327	DBD	253651103	55.7300	57,500.00	2,278,161.17	3,204,475.00
DILLARDS INC. CL-A	0.595	DDS	254067101Q	26.8700	196,900.00	4,107,848.68	5,290,703.00
DONNELLEY (R.R.) & SONS CO.	2.947	' RRD	257867101Q	35.2900	259,200.00	7,507,545.87	9,147,168.00
DPL INC	3.823	DPL	2332931090	25.1100	65,300.00	1,331,175.97	1,639,683.00
DONNELLEY (R.R.) & SONS CO. DPL INC DTE ENERGY COMPANY DYNEGY INC E*TRADE GROUP INC. EASTMAN CHEMICAL CO. EASTMAN KODAK EATON CORP. EDISON INTERNATIONAL EDWARDS (A.G.) INC EL PASO CORP ELECTRONIC DATA SYSTEMS ENERGIZER HOLDINGS INC.	4.776	DTE	2333311070	43.1300	342,700.00	13,569,433.69	14,780,651.00
DYNEGY INC	6.493	DYN	26816Q101	4.6200	915,000.00	4,994,233.52	4,227,300.00
E*TRADE GROUP INC.	0.000) ET	269246104	14.9500	254,300.00	2,816,227.03	3,801,785.00
EASTMAN CHEMICAL CO.	3.048	EMN	277432100Q	57.7300	64,700.00	2,874,167.94	3,735,131.00
EASTMAN KODAK	1.550) EK	277461109Q	32.2500	379,700.00	17,130,280.25	12,245,325.00
EATON CORP.	1.492	ETN	278058102Q	72.3600	244,300.00	11,477,637.52	17,677,548.00
EDISON INTERNATIONAL	3.122		281020107Q	32.0300	528,500.00	11,443,644.85	16,927,855.00
EDWARDS (A.G.) INC	1.481		281760108	43.2100	47,100.00	1,630,157.67	2,035,191.00
EL PASO CORP	1.538	B EP	28336L109	10.4000	1,039,700.00	19,201,211.12	10,812,880.00
ELECTRONIC DATA SYSTEMS	0.865	EDS	285661104Q	23.1000	825,600.00	22,907,331.44	19,071,360.00
ENERGIZER HOLDINGS INC.	0.000	ENR	29266R108	49.6900	75,300.00	3,159,472.11	3,741,657.00
ENERGY EAST CORP.	4.122	EAS	29266M109	26.6800	237,600.00	5,394,520.07	6,339,168.00
ENGELHARD CORP.	1.434	EC.	2928451040	30.6700	201,600.00	5,517,206.14	6,183,072.00
ENSCO INTL INC	0.315	ESV	26874Q100	31.7400	108,300.00	3,238,588.46	3,437,442.00
ENTERCOM COMMUNICATIONS CORP	0.000	ETM	293639100	35.8900	30,200.00	1,256,272.76	1,083,878.00
EOG RESOURCES INC	0.336	EOG	26875P101	71.3600	189,100.00	9,002,646.68	13,494,176.00
EOUIFAX INC	0.427	EFX	294429105	28.1000	68,700.00	1,771,204.70	1,930,470.00
EOUITABLE RESOURCES INC	2.505	EOT	294549100	60.6600	101,400.00	4,315,059.59	6,150,924.00
FEDERATED DEPARTMENT STORES	2.505 0.934	FD.	31410H101	57.7900	335,200.00	14,111,054.93	19,371,208.00
FEDERATED INVESTORS INCCL	В 1.644	FII	314211103	30.4000	13,800.00	397,070.22	419,520.00
FIDELITY NATIONAL FINL INC		FNF	316326107	45.6700	324,389.00	8,618,687.36	14,814,845.63
FIRST AMERICAN CORP.	2.189 1.707	FAF	318522307	35.1400	126,700.00	3,726,411.93	4,452,238.00
FIRST HORIZON NATIONAL CORPO	RA 3.989		320517105	43.1100	201,100.00	7,705,695.84	8,669,421.00
FIRSTMERIT CORPORATION		FMER	337915102	28.4900	27,400.00	724,546.67	780,626.00
FLORIDA ROCK INDS	1.343		341140101S	59.5300	36,700.00	1,105,632.94	2,184,751.00
FLUOR CORP	1.174		343412102	54.5100	16,600.00	706,965.47	904,866.00
FOOT LOCKER INC	1.114		344849104	26.9300	146,400.00	2,803,563.37	3,942,552.00
FORTUNE BRANDS INC.	1.710		349631101Q	77.1800	14,200.00	1,006,536.75	1,095,956.00
FPL GROUP INC.				74.7500	299,800.00	16,472,361.10	22,410,050.00
FREESCALE SEMICONDUCTOR INC	3.638	FSL.B	35687M206	18.3600	204,990.16	3,245,547.13	3,763,619.34
FREMONT GENERAL CORP.	1.112		357288109	25.1800	127,000.00	2,575,625.02	3,197,860.00
FREMONT GENERAL CORP.	1.112	R.M.T.	357288109	∠5.18UU	127,000.00	2,575,625.02	3,197,860.

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC						
	Portfolio - RMV		D-CAP VALUE (O)			
	Instrument - COM		MMON STOCK	,			
FRIEDMAN BILLINGS RAMSEY -A FULTON FINANCIAL CORP GALLAGHER (ARTHUR) J & CO. GENUINE PARTS CO GENWORTH FINANCIAL INC-CL A GEORGIA PACIFIC GOODRICH CORP. GRAINGER W W INC GREAT PLAINS ENERGY INC HARRAH'S ENTERTAINMENT INC. HARRIS CORP. HARTE-HANKS INC. HASBRO INC HAWAIIAN ELECTRIC INDS HCC INSURANCE HOLDINGS INC. HEALTH MGMT ASSOCIATES CL A HEALTH NET HEARST-ARGYLE TELEVI HERSHEY FOODS CORP. HIBERNIA CORP CL-A HILLENBRAND IND. HORMEL FOODS CORP HOSPIRA INC HOVNANIAN ENTERPRISES-A HUBBELL INC	A 7.013	FBR	358434108	19.3900	97,800.00	2,087,523.45	1,896,342.00
FULTON FINANCIAL CORP	2.831	FULT	360271100	23.3100	62,435.00	1,294,786.78	1,455,359.85
GALLAGHER (ARTHUR) J & CO.	3.446	AJG	363576109Q	32.5000	8,200.00	274,634.27	266,500.00
GENUINE PARTS CO	2.723	GPC	372460105Q	44.0600	283,000.00	9,471,186.38	12,468,980.00
GENWORTH FINANCIAL INC-CL A	A 0.963	GNW	37247D106	27.0000	299,600.00	7,259,781.90	8,089,200.00
GEORGIA PACIFIC	1.334	GP	373298108Q	37.4800	482,200.00	12,864,887.31	18,072,856.00
GOODRICH CORP.	2.451	GR	382388106Q	32.6400	95,300.00	2,474,567.34	3,110,592.00
GRAINGER W W INC	1.200	GWW	384802104Q	66.6200	149,300.00	7,409,981.39	9,946,366.00
GREAT PLAINS ENERGY INC	5.482	GXP	391164100	30.2800	21,700.00	639,432.26	657,076.00
HARRAH'S ENTERTAINMENT INC.	. 1.973	HET	413619107	66.8900	28,800.00	1,229,838.83	1,926,432.00
HARRIS CORP.	0.776	HRS	413875105Q	61.7900	60,200.00	2,984,606.24	3,719,758.00
HARSCO CORP	2.152	HSC	415864107Q	55.7400	43,800.00	1,246,641.88	2,441,412.00
HARTE-HANKS INC.	0.615	HHS	416196103	25.9800	11,600.00	276,879.62	301,368.00
HASBRO INC	1.238	HAS	418056107Q	19.3800	251,500.00	4,883,966.46	4,874,070.00
HAWAIIAN ELECTRIC INDS	4.253	HE	419870100	29.1500	130,400.00	3,007,577.85	3,801,160.00
HCC INSURANCE HOLDINGS INC.	1.026	HCC	404132102	33.1200	77,000.00	2,390,494.45	2,550,240.00
HEALTH MGMT ASSOCIATES CL A	A 0.704	HMA	421933102	22.7200	44,500.00	882,182.31	1,011,040.00
HEALTH NET	0.000	HN.I.	42222G108	28.8700	183,000.00	5,076,514.83	5,283,210.00
HEARST-ARGYLE TELEVI	1.061	HIV	422317107	26.3800 55.5400	50,000.00 61,700.00	1,230,030.35	1,319,000.00
HERSHEY FOODS CORP.	1.584	HSY	427866108Q	29.5100	251,700.00	2,646,737.73 4,705,242.74	3,426,818.00
HIBERNIA CORP CL-A	2.710	HIB	428656102 4315731040	55.5400	10,600.00	665,331.99	7,427,667.00 588,724.00
HILLENBRAND IND.	2.010	HB	440452100	31.3500	120,800.00	2,740,728.44	3,787,080.00
HORNEL FOODS CORP	0.000	HKL	441060100	33.5000	253,100.00	6,035,726.08	8,478,850.00
HOMMANIAN ENTERDRICES A	0.000	HOM	442487203	49.5200	12,500.00	458,001.70	619,000.00
UIIDDELL ING	2 522	HUB.B	443510201Q	52.3000	98,200.00	3,500,641.45	5,135,860.00
HIDSON INITED BYNGODD	2.525	HUD.B	444165104	39.3800	72,800.00	2,723,065.96	2,866,864.00
HIGHES SUDDIV INC	0.803	HIIG	444482103	32.3500	60,600.00	1,491,732.75	1,960,410.00
HUBBELL INC HUDSON UNITED BANCORP HUGHES SUPPLY INC. HUMANA INC. HUNTINGTON BANCSHARES IKON OFFICE SOLUTIONS INC.	0.003	HIIM	444859102	29.6900	332,700.00	6,339,078.33	9,877,863.00
HINTINGTON BANCSHARES	3.228	HRAN	446150104	24.7800	372,100.00	7,964,384.05	9,220,638.00
TKON OFFICE SOLUTIONS INC	1 384	TKN	4517131010	11.5600	363,900.00	3,517,326.28	4,206,684.00
INDEPENDENCE COMMUNITY BANK	2.348	TCBC	453414104	42.5800	59,877.00	1,981,747.92	2,549,562.66
INDYMAC BANCORP INC	3.947	NDE	456607100	34.4500	51,400.00	1,852,754.06	1,770,730.00
INGRAM MICRO INC CL A	0.000		457153104	20.8000	252,600.00	3,401,900.88	5,254,080.00
INTERNATIONAL SPEEDWAY CORE			460335201	52.8000	6,300.00		332,640.00
INTERNATL FLAVORS & FRAGRAN			459506101Q	42.8400	22,600.00	318,907.89 847,354.41 3,924,582.48	968,184.00
INTERSIL HOLDINGS CORP		ISIL	46069S109	16.7400	201,300.00	3,924,582.48	3,369,762.00
ITT INDUSTRIES INC	0.805		450911102	84.4500	94,900.00	5,609,837.87	8,014,305.00
J C PENNEY INC	1.207		708160106Q	41.4000	450,200.00	12,835,346.91	18,638,280.00
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Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCI	K				
	Portfolio - RMV	M:	ID-CAP VALUE (Q)			
	Instrument - COM	C	OMMON STOCK				
JACOBS ENGINEERING GROUP JANUS CAPITAL GROUP INC JEFFERSON PILOT JEFFRIES GROUP INC JM SMUCKER CO JOHNSON CONTROLS JONES APPAREL GROUP INC KB HOME KERR MCGEE CORP.	0.000) JEC	469814107	47.7900	18,800.00	720,521.09 9,381,163.69	898,452.00 9,453,944.00
JANUS CAPITAL GROUP INC	0.238	JNS	47102X105	16.8100	562,400.00	9,381,163.69	9,453,944.00
JEFFERSON PILOT	2.925	JР	475070108Q	51.9600	226,800.00	9,515,211.13	11,784,528.00
JEFFRIES GROUP INC	1.193	JEF	472319102	40.2800	82,400.00	2,768,789.45	3,319,072.00
JM SMUCKER CO	2.124	SJM	832696405	47.0700	27,304.00	2,768,789.45 1,160,713.05	1,285,199.28
JOHNSON CONTROLS	1.576	JCI	478366107Q	63.4400	283,800.00 204,600.00	11,654,098.06	18,004,272.00
JONES APPAREL GROUP INC	1.093	JNY	480074103			6,580,406.31	7,482,222.00
KB HOME	1.436	KBH	48666K109Q	104.4000	80,400.00	5,299,164.07	8,393,760.00
KERR MCGEE CORP.	1.03 1.43 3.11 4.61 3.82 0.00 0.00 2.06 0.00	KMG	492386107Q	57.7900	214,568.00	11,178,133.79	12,399,884.72
KEYSPAN CORPORATION	4.613	KSE	49337W100	39.4500	325,600.00	11,542,411.29	12,844,920.00
KINDER MORGAN INC.	3.828	KMI	49455P101	73.1300	130,300.00	6.702.260.72	9.528.839.00
KING PHARMACEUTICALS	0.000) KG	495582108	12.4000		8,161,587.65	4,854,600.00
KMART HOLDING CORP	0.000	KMRT	498780105	98.9500	99,500.00	7,385,495.98	9,845,525.00
KNIGHT RIDDER	2.06	KRI	4990401030	66.9400	99,500.00 62,300.00	7,385,495.98 3,884,906.31	4,170,362.00
KROGER CO.	0.000	KR	501044101	17.5400	1,006,500.00	17,266,575.18	17,654,010.00
L-3 COMMUNICATIONS HOLDINGS	0.000 IN 0.546	LLL	502424104	73.2400			2,790,444.00
				49.8200	44,600.00	1,886,741.17	2,221,972.00
LAFARGE NORTH AMERICA INC.	1.714	LAF	505862102	51.3200	44,600.00 104,200.00	4.019.797.91	5,347,544.00
LAUREATE EDUCATION INC	0.000) I.AIIR	518613104	44.0900	64,300.00	1,886,741.17 4,019,797.91 2,335,170.44	2,834,987.00
LEAR CORP	1.639) LEA	521865105	61.0100	154,600.00	7,574,042.27	9,432,146.00
LEE ENTERPRISES	1 563	TEE	523768109	46.0800	73,000.00	2,705,406.45	3,363,840.00
LEGGETT & DLATT INC	2 110	LEG	524660107	28.4300	194,000.00	4,325,390.14	5,515,420.00
I.FNNAR CORDORATION	0 970	LEN (526057104	56.6800	124,200.00	4,768,472.93	7,039,656.00
LEUCADIA NATIONAL CORP	0.370) TITK	527288104	69.4800	84,700.00	4,751,019.43	5,884,956.00
I.TRERTY MEDIA INTI. INC-A	0.55	I.RTVA	530719103	46.2300	94,000.00	3,334,725.36	4,345,620.00
LIMITED BRANDS INC	2 081	עדות ,	5327161070	23.0200	723,000.00	13,310,631.62	16,643,460.00
LINCOLN NATIONAL COPP	2.00	LNC	534187109Q	46.6800	333,100.00	13,345,339.19	15,549,108.00
TIT CLATBORNE	0 52	DINC TT7	539320101Q	42.2100	180,000.00	5,786,819.37	7,597,800.00
LABORATORY CRP OF AMER HLDG LAFARGE NORTH AMERICA INC. LAUREATE EDUCATION INC LEAR CORP. LEE ENTERPRISES LEGGETT & PLATT INC LENNAR CORPORATION LEUCADIA NATIONAL CORP LIBERTY MEDIA INTL INC-A LIMITED BRANDS INC. LINCOLN NATIONAL CORP LIZ CLAIBORNE LOEWS CORP	0.93	סידע (5404241080	70.3000	281,600.00	12,271,293.08	19,796,480.00
LOEWS CORP LOEWS CORP - CAROLINA GROUP	6 20	. QQ	540424207	28.9500		2,362,865.01	2,718,405.00
LOUNS CORP - CAROLINA GROUP	1 400	CG		26.7400			, ,
LOUISIANNA PACIFIC	1.495) LPX	546347105Q	5.4800	339,000.00	5,595,796.55 3,991,473.94	7,096,796.00 1,857,720.00
LSI LOGIC CORP	0.000	т л Т л	502161102	36.8600	106,000.00		3,907,160.00
LUBRIZOL CORP LYONDELL CHEMICAL COMPANY M&T BANK CORPORATION MANOR CARE INC. MANPOWER INC MARATHON OIL CORP	0.000 2.823 3.112	. <u>ш</u> д	549271104			3,493,567.89	5,370,444.00
MIT DAME CORDODATION	1.483		552078107Q	28.9200	185,700.00 122,500.00	3,508,956.73	12 210 400 00
MANOD CARE INC	1.48		55261F104	107.8400	122,500.00	10,623,002.35	13,210,400.00
MANDOWED INC.	1.580		564055101	35.4300	27,800.00	805,046.92 418,727.77	984,954.00 574,770.00
MADAGUAN OLL CODD	0.828		56418H100	48.3000	11,900.00	410,/2/.//	574,770.00
MARKEL GORR	2.97		565849106Q	37.6100	560,300.00	15,470,865.03	
MARKEL CORP	0.000	MKL	570535104	364.0000	7,700.00	2,397,492.62	2,802,800.00

Investment Desc	Rating Coupon Yield	Ticke	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCE	ζ				
	Portfolio - RMV		ID-CAP VALUE (Q)			
	Instrument - COM	C	OMMON STOCK				
MARRIOTT INT'L INC CL-A	0.539	млр	571903202	62.9800	37,200.00	1,777,450.22	2,342,856.00
MARSHALL & ILSLEY CORP	1.900	MT	571834100	44.2000	360,300.00	12,208,987.41	15,925,260.00
	1.490	MT.M	573284106	53.6600	78,200.00		4,196,212.00
MASSEY ENERGY CO	0.457		5762061060	34.9500	24,800.00	493,920.89	866,760.00
MATTEL INC.	2.308		5770811020	19.4900	385,100.00	6,714,423.53	7,505,599.00
MAY DEPT STORES	3.299		5777781030	29.4000	470,400.00	13,078,737.43	13,829,760.00
MBIA INC.	1.517	MBI	55262C100Q	63.2800	234,200.00	10,922,630.90	14,820,176.00
McCORMICK & CO	1.658	MKC	579780206Q	38.6000	54,600.00	1,860,324.66	2,107,560.00
MCAFEE INC	0.000	MFE	579064106	28.9300	41,800.00	870,592.95	1,209,274.00
MCCLATCHY CO	0.724	MNI	579489105	71.8100	41,800.00 30,800.00 315,400.00	2,170,267.58 9,850,993.46	2,211,748.00
MCKESSON CORP	0.762	MCK	58155Q103Q	31.4600	315,400.00	9,850,993.46	9,922,484.00
MDC HOLDINGS INC	0.534	MDC	552676108	86.4400	46,670.00	2,769,570.42	4,034,154.80
MDU RESOURCES GROUP	2.698		552690109	26.6800	189,450.00	4,589,402.29	5,054,526.00
MEADWESTVACO	2.714	MWV	583334107	33.8900	404,000.00	11,059,339.84	13,691,560.00
MEDCO HEALTH SOLUTIONS INC	0.000	MHS	58405U102	41.6000	292,300.00	7,474,643.58	12,159,680.00
MEDIA GENERAL INC - CL A	1.234	MEG	584404107	64.8100	20,000.00	1,258,310.13	1,296,200.00
MEDCO HEALTH SOLUTIONS INC MEDIA GENERAL INC - CL A MERCANTILE BANC. MERCURY GENERAL CORP.	2.682	MRBK	587405101Q	52.2000	128,100.00	4,630,094.69	6,686,820.00
MERCURY GENERAL CORP.	2.470	MCY	589400100	59.9200	42,300.00	4,630,094.69 2,017,706.79	2,534,616.00
METRO GOLDWYN MAYER	0.000	MGM	591610100	11.8800	37.00	510.20 1,447,441.68	439.56 1,595,741.00
METTLER-TOLEDO INTERNATIONA	AL 0.000	MTD	592688105	51.3100	31,100.00	1,447,441.68	1,595,741.00
MGIC INVESTMENT CORP	0.435	MTG	552848103Q	68.9100	195,900.00	11,378,152.00	13,499,469.00
MGM MIRAGE	0.000	MGG	552953101	72.7400	77,700.00	3,899,356.13	5,651,898.00
MICRON TECHNOLOGY INC	0.000	MU	595112103Q	12.3500	497,100.00	8,894,974.89	6,139,185.00
MILLENNIUM PHARMACEUTICALS			599902103	12.1200	229,400.00	2,761,035.82	2,780,328.00
MOHAWK INDUSTRIES INC.	0.000		608190104	91.2500	40,400.00	2,205,245.94	3,686,500.00
MONSANTO COMPANY	1.224		61166W101	55.5500	495,400.00	10,983,521.31	27,519,470.00
MURPHY OIL CORP	1.118	MUR	626717102Q	80.4500	98,300.00	4,770,811.92	7,908,235.00
NATIONAL FUEL & GAS	3.952	NFG	636180101Q	28.3400	208,700.00	5,536,028.71	5,914,558.00
NATIONAL-OILWELL INC.	0.000	NOI	637071101	35.2900	49,800.00	1,633,573.82	1,757,442.00
NATIONWIDE FINANCIAL SERVICE	LE 1.883	NFS	638612101		91,500.00	3,104,783.38	3,498,045.00
NAVTEQ CORP	0.000		63936L100	46.3600	51,200.00	1,961,284.22	2,373,632.00
NCR CORPORATION	0.000		62886E108	69.2300	59,000.00	2,793,592.26	4,084,570.00
NEIMAN MARCUS GROUP INC-CLA	0.838 4.861	NMG.A	640204202	71.5400	69,700.00	2,663,467.29	4,986,338.00
NEW YORK COMMUNITY BANCORP			649445103	20.5700	287,700.00	5,397,203.89	5,917,989.00
NEWELL RUBBERMAID INC.	3.472		651229106Q	24.1900	270,200.00	6,775,060.35	6,536,138.00
NEWFIELD EXPLORATION COMPAN			651290108	59.0500	86,500.00	4,757,031.97	5,107,825.00
NISOURCE INCORPORATED	4.038		65473P105Q	22.7800	547,700.00	10,820,355.14	12,476,606.00
NOBLE ENERGY INC	0.324		655044105	61.6600	94,200.00	5,011,046.19	5,808,372.00
NORDSTROM INC	1.112	JWN	655664100Q	46.7300	57,300.00	1,805,195.14	2,677,629.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCK	_				
	Portfolio - RMV	MI	D-CAP VALUE (Q)				
	Instrument - COM	CC	MMON STOCK				
NORFOLK SOUTHERN CORP. NORTH FORK BANK NORTHEAST UTILITIES NORTHERN TRUST CORP NRG ENERGY INC. NSTAR CO. NTL INC NUCOR CORP ODYSSEY HOLDINGS CORP OFFICE DEPOT INC OFFICEMAX INC OGE ENERGY CORP OLD REPUBLIC INT'L CORP. ONEOK INC. OSHKOSH TRUCK CORPORATION OUTBACK STEAKHOUSE INC PACCAR INC PACIFIC GAS & ELEC. CO. PACIFIC GAS & ELEC. CO. PACIFIC GAS & ELEC. CO. PARKER-HANNIFIN CORP. PEABODY ENERGY CORP PENTAIR INC. PEOPLES BK BRIDGEPOR PEPCO HOLDINGS INC. PEPSIAMERICAS INC PEPSIAMERICAS INC PERKIN ELMER INC PHELPS DODGE CORP. PIER 1 IMPORTS INC/DEL PILGRIMS PRIDE CORP PINNACLE WEST CAPITAL CORP PINNACLE WEST CAPITAL CORP PIONEER NATURAL RESOURCES CO PITNEY-BOWES, INC. PLUM CREEK TIMBER CO INC PMI GROUP INC. POGO PRODUCING CO POLO RALPH LAUREN CORP	1.10	5 NSC	655844108Q	36.1900	636,000.00	14,893,946.79	23,016,840.00
NORTH FORK BANK	3.05) NFB	659424105	28.8500	460,635.00	9,136,188.83	13,289,319.75
NORTHEAST UTILITIES	3.44	3 NU	664397106	18.8500	340,700.00	6,474,661.18	6,422,195.00
NORTHERN TRUST CORP	1.72	NTRS	665859104	48.5800	151,400.00	7,092,237.95	7,355,012.00
NRG ENERGY INC.	0.00	NRG	629377508	36.0500	208,300.00	5,163,689.85	7,509,215.00
NSTAR CO.	4.27	1 NST	67019E107	54.2800	86,000.00	3,735,661.89	4,668,080.00
NTL INC	0.00	NTLI	62940M104	72.9600	65,436.00	3,489,250.35	4,774,210.56
NUCOR CORP	0.99	3 NUE	670346105Q	52.3400	129,400.00	3,851,364.28	6,772,796.00
ODYSSEY HOLDINGS CORP	0.49	5 ORH	67612W108	25.2100	126,700.00	2,955,436.05	3,194,107.00
OFFICE DEPOT INC	0.00	ODP	676220106	17.3600	507,500.00	7,457,961.74	8,810,200.00
OFFICEMAX INC	1.91	2 OMX	67622P101Q	31.3800	212,188.00	7,216,652.73	6,658,459.44
OGE ENERGY CORP	5.01	7 OGE	670837103	26.5100	142,100.00	3,457,551.85	3,767,071.00
OLD REPUBLIC INT'L CORP.	2.05	5 ORI	680223104	25.3000	390,050.00	8,476,204.38	9,868,265.00
ONEOK INC.	3.51	3 OKE	682680103Q	28.4200	166,500.00	4,309,903.53	4,731,930.00
OSHKOSH TRUCK CORPORATION	0.51	l osk	688239201	68.3800	6,000.00	247,293.34	410,280.00
OUTBACK STEAKHOUSE INC	1.13	OSI	689899102	45.7800	11,200.00	438,451.57	512,736.00
PACCAR INC	0.99	1 PCAR	693718108Q	80.4800	284,550.00	13,095,606.85	22,900,584.00
PACIFIC GAS & ELEC. CO.	0.00) PCG	69331C108Q	33.2800	730,500.00	17,828,470.71	24,311,040.00
PACIFICARE HEALTH SYSTEM	0.00) PHS	695112102	56.5200	144,700.00	4,619,753.51	8,178,444.00
PALL CORPORATION	1.24	3 PLL	696429307Q	28.9500	186,500.00	4,473,081.85	5,399,175.00
PARKER-HANNIFIN CORP.	1.00	3 PH	701094104Q	75.7400	193,900.00	8,916,814.29	14,685,986.00
PEABODY ENERGY CORP	0.74	L BTU	704549104	80.9100	55,600.00	3,108,276.25	4,498,596.00
PENTAIR INC.	1.19	3 PNR	709631105Q	43.5600	162,700.00	3,403,358.66	7,087,212.00
PEOPLES BK BRIDGEPOR	2.98	S BRGI.	710198102	38.8900	127,300.00	3,917,437.98	4,950,697.00
PEPCO HOLDINGS INC.	4.69	DOM	713291102	21.3200	432,600.00	9,177,236.04	9,223,032.00
PEPSI BOTTLING GROUP INC	0.73	PBG	713409100	27.0400 21.2400	24,000.00	671,695.11 4,413,856.80	648,960.00 4,999,896.00
PEPSIAMERICAS INC	1.41.	Z PAS	71343P200Q 714046109O	22.4900	235,400.00 100,100.00	1,729,150.91	2,251,249.00
PERKIN ELMER INC	1.24) DD) bvi	717265102Q	98.9200	151,700.00	8,592,315.82	15,006,164.00
DIED 1 IMPORTS INSTRE	2.020	מדם נ מדם ר	720279108	19.7000	77,300.00	1,528,543.15	1,522,810.00
DII CRIMC DRIDE CORD	0.10	DDC	721467108	30.6800	24,500.00	686,806.05	751,660.00
DINNACIE WEST CADITAL CODD	4 27	S DIMIN	7234841010	44.4100	209,200.00	7,896,303.73	9,290,572.00
DIONEED NATIONI DESCRIBORS OF	10 0 56) DAD	7237871010	35.1000	194,700.00	4,391,204.84	6,833,970.00
DITNEY-ROWES INC	2 630	DRT	724479100Q	46.2800	167,200.00	6,765,359.94	7,738,016.00
DIJIM CREEK TIMBER CO INC	3 74	S DCT.	729251108	38.4400	379,000.00	11,893,992.83	14,568,760.00
PMT GROUP INC	0.43	DMT	69344M101	41.7500	155,200.00	5,092,587.74	6,479,600.00
POGO PRODUCING CO	0.43	5 PPP	730448107	48.4900	82,600.00	3,318,193.10	4,005,274.00
POLO RALDH LAHREN COPP	0.31	PT.	731572103	42.6000	58,400.00	1,588,597.02	2,487,840.00
POLYCOM INC.	0.40) BI'GM	731772103 73172K104	23.3200	57,400.00	1,130,184.43	1,338,568.00
	0.00		. 31,211101	_3.5250	3.,100.00	1,100,101.10	1,550,555.00

Investment Desc	Rating Coupon Yield Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STOC	ĸ				
		ID-CAP VALUE (O)			
		OMMON STOCK	,			
POPULAR INC	2.219 BPOP 2.640 PPG 3.078 PPL 1.359 PX 0.182 PCP	733174106	28.8300	431,700.00	8,945,117.32	12,445,911.0
PPG INDUSTRIES INC.	2.640 PPG	693506107Q	68.1600	278,300.00	14,828,443.93	18,968,928.0
PPL CORPORATION	3.078 PPL	69351T106Q	53.2800	306,400.00	11,120,410.61	16,324,992.0
PRAXAIR INC.	1.359 PX	74005P104Q	44.1500	306,400.00	7,776,842.17	13,527,560.0
PRECISION CASTPARTS CORP	0.182 PCP	740189105	65.6800	48,820.00	2,775,494.93	3,206,497.6
PRIDE INTERNATIONAL INC.	0.000 PDE	74153Q102	20.5400	95,100.00	1,699,448.15	1,953,354.0
PRINCIPAL FINANCIAL GROUP	1.343 PFG	74251V102	40.9400	517,800.00	16,883,817.15	21,198,732.0
PRECISION CASTPARTS CORP PRIDE INTERNATIONAL INC. PRINCIPAL FINANCIAL GROUP PROGRESS ENERGY, INC PROTECTIVE LIFE CORP PROVIDIAN FINANCIAL CORP PUBLIC SVC ENTERPRISES PUGET ENERGY INC PULTE HOMES, INC. QLOGIC CORPORATION QUESTAR CORP QWEST COMMUNICATIONS INTL. RADIAN GROUP INC.	5.216 PGN	743263105Q	45.2400	461,000.00	18,752,393.19	20,855,640.0
PROTECTIVE LIFE CORP	1.639 PL	743674103	42.6900	172,200.00	5,936,427.63	7,351,218.0
PROVIDIAN FINANCIAL CORP	0.728 PVN	74406A102	16.4700	491,100.00	6,903,516.38	8,088,417.0
PUBLIC SVC ENTERPRISES	4.326 PEG	744573106Q	51.7700	383,800.00	14,596,117.99	19,869,326.0
PUGET ENERGY INC	4.048 PSD	745310102Q	24.7000	161,000.00	3,593,071.26	3,976,700.0
PULTE HOMES, INC.	0.313 PHM	745867101Q	63.8000	140,800.00	6,022,107.22	8,983,040.0
QLOGIC CORPORATION	0.000 QLGC	747277101	36.7300	24,600.00	745,875.68	903,558.0
QUESTAR CORP	1.687 STR	748356102Q	50.9600	135,900.00	5,110,075.38	6,925,464.0
QWEST COMMUNICATIONS INTL.	1.126 Q	749121109	4.4400	1,555,800.00	23,461,474.86	6,907,752.0
RADIAN GROUP INC. RADIO ONE INC CL-D RAYONIER INC. REEBOK INTERNATIONAL LTD.	0.150 RDN	750236101	53.2400	99,200.00	3,922,448.08	5,281,408.0
RADIO ONE INC CL-D	0.000 ROIAK	75040P405	16.1200	68,400.00	1,165,778.94	1,102,608.0
RAYONIER INC.	4.579 RYN	754907103Q	48.9100	142,565.00	4,946,462.38	6,972,854.1
REEBOK INTERNATIONAL LTD.	0.681 RBK	758110100Q	44.0000	73,400.00	2,096,056.43	3,229,600.0
REGIONS FINANCIAL CORP.	3.748 RF	7591EP100	35.5900	747,769.00	21,175,362.91	26,613,098.7
REGIS CORP	0.346 RGS	758932107	46.1500	41,500.00	1,179,437.36	1,915,225.0
REINSURANCE GROUP AM	0.743 RGA	759351109	48.4500	47,400.00	1,963,995.14	2,296,530.0
RELIANT RESOURCES INC	0.000 RRI	75952B105	13.6500	694,400.00	4,103,833.00	9,478,560.0
RENT-A-CENTER INC	0.000 RCII	76009N100	26.5000	32,800.00	944,252.88	869,200.0
REPUBLIC SERVICES INC	1.431 RSG	760759100	33.5400	250,100.00	5,326,338.25	8,388,354.0
REYNOLDS & REYNOLDS CL-A	1.659 REY	761695105	26.5100	7,800.00	193,774.34	206,778.0
REYNOLDS AMERICAN INC	4.834 RAI	761713106	78.6000	277,200.00	15,798,798.79	21,787,920.0
ROCKWELL AUTOMATION INC	1.332 ROK	7739031090	49.5500	104,900.00	3,601,078.12	5,197,795.0
ROHM & HAAS CO	2.260 ROH	7753711070	44.2300	259,600.00	9,353,921.07	11,482,108.0
RPM INTERNATIONAL INC.	3.051 RPM	7496851030	19.6600	326,600.00	5,152,476.90	6,420,956.0
RYDER SYS. INC.	1.256 R	783549108Q	47.7700	105,400.00	4,021,638.73	5,034,958.0
RYLAND GROUP INC	0.417 RYL	783764103	57.5400	113,400.00	4,611,632.82	6,525,036.0
SABRE HOLDINGS CORP.	1.059 KEY 4.834 RAI 1.332 ROK 2.260 ROH 3.051 RPM 1.256 R 0.417 RYL 1.353 TSG 1.684 SAFC 0.000 SWY 0.000 SKS 0.000 SANM	785905100	22.1600	225,500.00	5,713,057.02	4,997,080.0
SAFECO CORP.	1.684 SAFC	786429100Q	52.2400	257,800.00	9,662,317.35	13,467,472.0
SAFEWAY INC	0.000 SWY	786514208	19.7400	578,500.00	17,149,958.85	11,419,590.0
SAKS INCORPORATED	0.000 SKS	79377W108	14.5100	205,600.00	3,004,463.97	2,983,256.0
SANMINA-SCI CORP	0.000 SANM	800907107	8.4700	416,600.00	3,482,965.92	3,528,602.0
SCANA CORP	3.705 SCG	80589M102O	39.4000	180,200.00	5,224,388.96	7,099,880.0

Investment Desc	Rating Coupon Yield	Ticke:	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOC	K				
	Portfolio - RMV		ID-CAP VALUE (())			
	Instrument - COM	C		-,			
SCIENTIFIC ATLANTA INC. SCOTTS COMPANY SEARS ROEBUCK & CO. SEMPRA ENERGY SERVICE CORP INTERNATIONAL	0.121		808655104Q	33.0100	248,400.00	7,173,263.55	8,199,684.00
SCOTTS COMPANY	0.000		810186106	73.5200	27,200.00	1,679,143.70	1,999,744.00
SEARS ROEBUCK & CO.	1.802		812387108Q	51.0300	396,100.00	16,879,612.24	20,212,983.00
SEMPRA ENERGY	2.726		816851109	36.6800	403,300.00	11,822,540.75	14,793,044.00
SERVICE CORP INTERNATIONAL	4.832		817565104Q	7.4500	857,400.00	3,895,426.10	6,387,630.00
SHERWIN-WILLIAMS CO	1.523		824348106Q	44.6300	233,400.00	7,027,917.83	10,416,642.00
SHERWIN-WILLIAMS CO SIEBEL SYSTEMS INC. SIGMA-ALDRICH SIRIUS SATELLITE RADIO INC.	0.000		826170102	10.5000	160,700.00	1,800,107.53	1,687,350.00
SIGMA-ALDRICH	1.124		826552101Q	60.4600	86,000.00	3,206,388.77	5,199,560.00
SIRIUS SATELLITE RADIO INC.	0.000		82966U103	7.6500	1,272,900.00	4,267,513.82	9,737,685.00
SKY FINL GROUP INC SMITHFIELD FOODS INC SMURFIT-STONE CONTAINER CORF	3.069		83080P103	28.6700	167,689.00	4,177,030.98	4,807,643.63
SMITHFIELD FOODS INC	0.000	SFD	832248108	29.5900	137,700.00	3,577,524.32	4,074,543.00
SMURFIT-STONE CONTAINER CORP	OR 0.000	SSCC	832727101	18.6800	259,800.00	4,146,450.40	4,853,064.00
SNAP-ON TOOLS CORP.	2.910	SNA	833034101Q	34.3600	94,300.00	2,730,268.19	3,240,148.00
SONOCO PRODUCTS CO	2.968	SON	835495102	29.6500	158,800.00	3,986,993.10	4,708,420.00
SOUTH FINANCIAL GROUP, INC	1.967	TSFG	837841105	32.5300	114,600.00 56,300.00	3,303,217.92	3,727,938.00
SOUTHERN PERU COPPER CORP	6.985	PCU	843611104	47.2100		2,222,628.40	2,657,923.00
SOUTHWEST AIRLINES	0.110	LUV	844741108Q	16.2800	58,900.00	863,496.78	958,892.00
SOVEREIGN BANCORP INC	0.532	SOV	845905108	22.5500	422,002.00	6,689,722.59	9,516,145.09
SPX CORP.	2.496	SPW	784635104Q	40.0600	37,900.00 80 500 00	1,700,704.43	1,518,274.00
STANCORP FINANCIAL GROUP	1.212	SFG	852891100	02.3000	00,500.00	4,576,462.62	6,641,250.00
STANDARD-PACIFIC CORP	0.498	SPF	85375C101	64.1400	92,500.00	4,174,214.22	5,932,950.00
STANLEY WORKS	2.286	SWK	854616109Q	48.9900	161,700.00	6,516,447.10	7,921,683.00
STARWOOD RESORTS	1.438	HOT	85590A203	58.4000	154,200.00	4,560,118.01	9,005,280.00
STEELCASE INC	1.734	SCS	858155203	13.8400	226,600.00	3,060,283.37	3,136,144.00
STORAGE TECHNOLOGY CORP	0.000	STK	862111200	31.6100	187,200.00	4,631,701.91	5,917,392.00
STUDENT LN CORP	1.956	STU	863902102	184.0000	6,500.00	894,893.98	1,196,000.00
SUNOCO, INC.	1.468	SUN	86764P109Q	81.7100	151,700.00	7,124,414.27	12,395,407.00
SUPER VALU STORES INC.	1.767	SVU	868536103Q	34.5200	302,600.00	7,202,060.25	10,445,752.00
SYBASE INC.	0.000	SY	871130100	19.9500	249,300.00	4,133,099.21	4,973,535.00
SYNOVUS FINANCIAL CORP	2.424	SNV	87161C105	28.5800	141,900.00	3,688,062.99	4,055,502.00
TCF FINANCIAL CORP	2.644	TCB	872275102	32.1400	26,800.00	765,037.52	861,352.00
TECH DATA CORP	0.000	TECD	878237106	45.4000	144,200.00	5,101,602.59	6,546,680.00
TECO ENERGY	4.954	TE	872375100Q	15.3400	323,500.00	4,489,023.24	4,962,490.00
TEKTRONIX, INC.	0.794	TEK	879131100Q	30.2100	89,200.00	2,871,029.75	2,694,732.00
TELEFLEX INC	1.694	TFX	879369106Q	51.9400	57,700.00	2,545,851.08	2,996,938.00
TELEPHONE & DATA	0.857	TDS	879433100	76.9500	45,200.00	3,201,504.98	3,478,140.00
TELLABS INC.	0.000	TLAB	879664100	8.5900	588,545.00	5,700,028.23	5,055,601.55
SMITHFIELD FOODS INC SMURFIT-STONE CONTAINER CORF SNAP-ON TOOLS CORP. SONOCO PRODUCTS CO SOUTH FINANCIAL GROUP, INC SOUTHERN PERU COPPER CORP SOUTHWEST AIRLINES SOVEREIGN BANCORP INC SPX CORP. STANCORP FINANCIAL GROUP STANDARD-PACIFIC CORP STANLEY WORKS STARWOOD RESORTS STEELCASE INC STORAGE TECHNOLOGY CORP STUDENT LN CORP SUNOCO, INC. SUPER VALU STORES INC. SYBOYUS FINANCIAL CORP TCF FINANCIAL CORP TCF FINANCIAL CORP TCF FINANCIAL CORP TECO ENERGY TEKTRONIX, INC. TELEFLEX INC TELEFLEX INC TELEPHONE & DATA TELLABS INC. TEMPLE-INLAND INC. TENET HEALTHCARE CORP	2.105	TIN	879868107Q	68.4000	89,800.00	5,359,278.43	6,142,320.00
TENET HEALTHCARE CORP	0.000	THC	88033G100	10.9800	755,000.00	11,977,377.18	8,289,900.00

Investment Desc	Rating Coupon Yie	ld Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - CC						
	Portfolio - RM		:D-CAP VALUE (O)			
	Instrument - CC	M CC	MMON STOCK	,			
TEXTRON INC. THERMO ELECTRON CORP. TIBCO SOFTWARE INC TIDEWATER INC TIDEWATER INC TIMKEN CO. TOLL BROTHERS INC TOOTSIE ROLL INDUSTRIES, IN TORCHMARK CORP TOYS R US INC. TRIAD HOSPITALS INC TXU CORPORATION TYSON FOODS INC. CL-A UGI CORP UNIONBANCAL CORPORATION UNISYS CORP. UNITED DEFENSE INDUSTRIES IN UNITED STATES STEEL CORP. UNITED STATES STEEL CORP. UNITEDIOBALCOM UNITRIN INC. UNIVERSAL HEALTH SERVICES CONTINUIVISION COMMUNICATIONS UNOCAL UNUMPROVIDENT CORP.							
TEXTRON INC.	1.	897 TXT	883203101Q	73.8000	192,200.00	10,452,172.31	14,184,360.00
THERMO ELECTRON CORP.	0.	000 TMO	883556102	30.1900	117,500.00		3,547,325.00
TIBCO SOFTWARE INC	0.	000 TIBX	88632Q103	13.3400	65,400.00	529,986.66	872,436.00
TIDEWATER INC	1.	684 TDW	886423102Q	35.6100	51,300.00	1,564,020.57	1,826,793.00
TIMKEN CO.	1.	998 TKR	887389104Q	26.0200	51,300.00 150,500.00	3,737,862.49	3,916,010.00
TOLL BROTHERS INC	0.	000 TOL	889478103	68.6100	92,100.00	3,225,902.87	6,318,981.00
TOOTSIE ROLL INDUSTRIES, IN	1C. 0.	808 TR	890516107Q	34.6300	40,100.00	1,395,799.39	1,388,663.00
TORCHMARK CORP	0.	770 TMK	891027104Q	57.1400	224,400.00	9,143,863.39	12,822,216.00
TOYS R US INC.	0.	YOT 000	892335100	20.4700	461,400.00	5,837,763.76	9,444,858.00
TRIAD HOSPITALS INC	0.	000 TRI	89579K109	37.2100	78,800.00	2,620,049.79	2,932,148.00
TXU CORPORATION	3.	485 TXU	873168108Q	64.5600	421,300.00	13,141,711.96	27,199,128.00
TYSON FOODS INC. CL-A	0.	869 TSN	902494103	18.4000	500,100.00	7,116,654.13	9,201,840.00
UGI CORP	3.	055 UGI	902681105	40.9100	5,000.00	189,856.00	204,550.00
UNIONBANCAL CORPORATION	2.	233 UB	908906100	64.4800	90,700.00	4,686,567.36	5,848,336.00
UNISYS CORP.	0.	000 UIS	909214108	10.1800	512,500.00	9,063,307.51	5,217,250.00
UNITED DEFENSE INDUSTRIES I	LNC U.	000 AT	91018B104	47.2500	14,800.00	563,842.45	699,300.00
UNITED STATES STEEL CORP.	0.	390 X	912909108Q	51.2500 9.6600	111,900.00 19.00	3,064,259.44	5,734,875.00
UNITEDGLOBALCOM	0.	000 UCOMA	913247508 913275103	45.4500	43,300.00	149.13 1,704,371.88	183.54 1,967,985.00
UNITED CAL HEALTH CEDVICES	3. D	710 IIIC	913275103	44.5000	37,000.00	1,704,371.88	1,646,500.00
UNIVERSAL HEALIH SERVICES (ъ в	719 UHS	914906102	29.2700	55,500.00	1,749,386.39	1,624,485.00
UNIVISION COMMUNICATIONS	0.	OEO TICT	9152891020	43.2400	427,500.00	14,169,060.53	18,485,100.00
UNIVISION COMMUNICATIONS UNOCAL UNUMPROVIDENT CORP. US CELLULAR CORP. UST INC. V F CORP VALERO ENERGY CORP. VALLEY NATL BANCORP VALSPAR CORP VARCO INTERNATIONAL INC. VECTREN CORPORATION VENTAS INC. VIAD CORP	1	672 UNM	91529Y1060	17.9400	289,600.00	4,992,577.22	5,195,424.00
IIS CELLUILAR CORD	1.	000 USM	911684108	44.7600	13,000.00	543,192.60	581,880.00
UST INC	4	323 UST	9029111060	48.1100	268,500.00	9,401,267.47	12,917,535.00
V F CORP	1	950 VFC	918204108Q	55.3800	177,300.00	6,912,638.88	9,818,874.00
VALERO ENERGY CORP.	0.	704 VLO	91913Y100Q	45.4000	436,300.00	9,450,120.16	19,808,020.00
VALLEY NATL BANCORP	3.	255 VLY	919794107	27.6500	38,660.00	996,524.46	1,068,949.00
VALSPAR CORP	1.	599 VAL	920355104	50.0100	83,100.00	3,935,444.29	4,155,831.00
VARCO INTERNATIONAL INC.	0.	000 VRC	922122106	29.1500	135,800.00	3,278,491.92	3,958,570.00
VECTREN CORPORATION	4.	403 VVC	92240G101	26.8000	123,100.00	3,034,786.00	3,299,080.00
VENTAS INC.	4.	742 VTR	92276F100	27.4100	168,700.00	4,066,917.60	4,624,067.00
VIAD CORP	0.	561 VVI	92552R406	28.4900	104,726.00	2,381,812.64	2,983,643.74
VISHAY INTERTECHNOLOGY INC.	. 0.	000 VSH	928298108	15.0200	190,600.00	2,844,251.63	2,862,812.00
VULCAN MATERIALS CO	1.	904 VMC	929160109	54.6100	165,600.00	6,684,666.27	9,043,416.00
VIAD CORP VISHAY INTERTECHNOLOGY INC. VULCAN MATERIALS CO W HLDG CO INC WASHINGTON FEDERAL INC. WATSON PHARMACEUTICALS INC.	0.	828 WHI	929251106	22.9400	174,224.00	3,031,185.61	3,996,698.56
WASHINGTON FEDERAL INC.	3.	165 WFSL	938824109	26.5400	127,294.00	2,997,709.93	3,378,382.76
WATSON PHARMACEUTICALS INC.	. 0.	000 WPI	942683103	32.8100	127,900.00	4,480,907.34	4,196,399.00
WEBSTER FINANCIAL CORPORATI	ION 1.	816 WBS	947890109	50.6400	25,470.00	1,086,526.86	1,289,800.80

Investment Desc							
	Group - COMMON	STOCK					
			AP VALUE (Q)			
	Instrument - COM	COMMON	STOCK				
WELLCHOICE INC	0.000	WC 94	9475107	53.4000	23,600.00	807,758.01	1,260,240.00
WELLPOINT INC.	0.000		973V107	115.0000	165,400.00	11,453,711.01	19,021,000.00
WENDY'S INTL	1.222	WEN 95	0590109Q	39.2600	161,500.00	4,674,834.26	6,340,490.00
WESCO FINL CORP	0.351		0817106	393.0000	10,500.00	3,697,247.90	4,126,500.00
WEST CORP.	0.000		2355105	33.1100	6,600.00	189,114.44	218,526.00
WESTAR ENERGY INC.	4.022		709T100	22.8700	138,700.00	2,726,959.66	3,172,069.00
WESTCORP INC	1.219		7907108	45.9300	23,701.00	964,900.26	1,088,586.93
WESTERN DIGITAL CORP	0.000		8102105	10.8400	244,200.00	1,869,445.71	2,647,128.00
WFS FINL INC	0.275		923B106	50.7800	57,100.00	2,802,366.48	2,899,538.00
WHIRLPOOL CORP	2.485		3320106Q	69.2100	145,900.00	8,874,305.36	10,097,739.00
WHITNEY HOLDING CORP	3.111		6612103	44.9900	65,900.00	2,883,473.94	2,964,841.00
WILLIAMS COS. INC.	1.227		9457100Q	16.2900	898,700.00	15,216,494.71	14,639,823.00
WILMINGTON TRUST CO, DELAWA	ARE 3.153		1807102Q	36.1500	107,700.00	3,529,380.96	3,893,355.00
WISCONSIN ENERGY CORP.	2.491		6657106Q	33.7100	99,900.00	3,001,457.37	3,367,629.00
WORTHINGTON INDS	3.268		1811102Q	19.5800	17,700.00	370,732.02	346,566.00
WPS RESOURCES CORP.	4.443		931B106	49.9600	60,200.00	2,797,976.53	3,007,592.00
WILLIAMS COS. INC. WILMINGTON TRUST CO, DELAWA WISCONSIN ENERGY CORP. WORTHINGTON INDS WPS RESOURCES CORP. XCEL ENERGY INC XEROX CORP	4.560		389B100Q	18.2000	647,700.00	12,545,924.24	11,788,140.00
	0.000		4121103Q	17.0100	1,179,900.00	19,968,417.65	20,070,099.00
YELLOW ROADWAY CORP	0.000		5577105	55.7100	77,900.00	3,742,538.43	4,339,809.00
ZIONS BANCORPORATION	1.881	ZION 98	9701107	68.0300	96,600.00	5,527,817.98	6,571,698.00
Instrument Total	449				90,752,618.16	2,371,725,343.42	2,943,934,000.44
	Instrument -R	EIT R	EAL ESTATE	INVESTMENT	TRUST		
AMB PROPERTY CORP.	4.209	AMB 00	163T109	40.3900	134,000.00	4,426,157.56	5,412,260.00
APARTMENT INVT & MGMT	6.227		748R101	38.5400	69,600.00	2,458,425.09	2,682,384.00
ARCHSTONE COMMUNITIES	4.490		95831090	38.3000	317,700.00	8,939,163.30	12,167,910.00
ARDEN REALTY GROUP INC	5.355		9793104Q	37.7200	17,200.00	566,098.44	648,784.00
AVALONBAY COMMUNITIES	1.450		34841010	75.3000	116,100.00	6,242,684.33	8,742,330.00
BOSTON PROPERTIES INC	4.020		1121101	64.6700	133,900.00	6,798,791.62	8,659,313.00
BRE PROPERTIES -CL A	4.837		564E106	40.3100	81,300.00	3,254,690.61	3,277,203.00
CBL & ASSOC PROP	3.721		4830100	76.3500	65,500.00	3,819,999.57	5,000,925.00
CENTERPOINT PROP CORP.	3.570		1895109	47.8900	75,700.00	2,953,956.37	3,625,273.00
DEVELOPERS DIVERSIFIED RE	4.597		1591103Q	44.3700	236,500.00	8,862,845.87	10,493,505.00
DUKE RE CORPORATION	5.448		4411505	34.1400	230,400.00	7,165,977.64	7,865,856.00
EOUITY OFFICE PROP	5.340		4741103	29.1200	549,600.00	15,125,044.68	16,004,352.00
EOUITY RESIDENTIAL PROP	4.781		476L1070	36.1800	362,900.00	9,610,724.14	13,129,722.00
FEDERAL REALTY INV.	3.910		~	51.6500			960,690.00
FEDERAL REALTY INV.	3.910	FRT 31	.3747206Q	51.6500	18,600.00	818,201.42	960,690.0

Investment Desc	Rating Coupon	n Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
		- COMMO						
					1)			
	Instrument	- REIT	RE	D-CAP VALUE (Q AL ESTATE INVE	!STMENT TRIIS	Т		
	THE CT AMCTIC	КВТТ	111	THE BUTTILE TIVE	BINDIVI INOD	-		
GENERAL GROWTH PROP		3.982	GGP	3700211070	36.1600	309,120.00	7,982,560.27	11,177,779.20
HEALTH CARE PPTY INV		6.031	HCP	421915109	27.6900	214,100.00		5,928,429.00
HEALTH CARE REIT INC		6.291	HCN	42217K106	38.1500	900.00	30,017.56	34,335.00
HOSPITALITY PROPERTIES		6.260	HPT	44106M102	46.0000	174,600.00	6,505,459.26	8,031,600.00
HOST MARRIOTT CORP		1.156	HMT	44107P104	17.3000	563,200.00	6,735,822.92	9,743,360.00
HRPT PROPERTIES TRUST		6.547	HRP	40426W101	12.8300	539,600.00	5,578,787.96	6,923,068.00
ISTAR FINANCIAL INC KIMCO REALTY CORP LIBERTY PROPERTY TRUST		6.164 4.207	SFI	45031U101	45.2600	110,000.00	4,328,212.74	4,978,600.00
KIMCO REALTY CORP		4.207	KIM	49446R109Q	57.9900	157,600.00	6,996,909.53	9,139,224.00
LIBERTY PROPERTY TRUST		5.648	LRY	531172104Q	43.2000	64,100.00	2,439,446.01	2,769,120.00
		4.140	MAC	554382101	62.8000	95,100.00	4,640,179.39	5,972,280.00
MACERICH CO MACK-CALI RE CORP.		5.474	CLI	554489104	46.0300	98,200.00		4,520,146.00
		2 620	3.77 0	601148109	63.7600	51,500.00	2,641,626.12	3,283,640.00
MILLS CORP. NEW PLAN EXCEL RE TRUST		6.093	NXL	648053106Q	27.0800	162,500.00	3,939,071.55	4,400,500.00
PAN PACIFIC RETAIL		3.460	PNP	69806L104	62.7000	65,400.00	3,351,080.74	4,100,580.00
PROLOGIS TRUST		3.369	PLD	743410102Q	43.3300	294,200.00	9,056,565.03	12,747,686.00
PUBLIC STORAGE INC		3.228	PSA	74460D109	55.7500	132,800.00	5,201,397.88	
RECKSON ASSOCIATES RE		5.175	RA	75621K106Q	32.8100	122,800.00	3,267,404.72	4,029,068.00
REGENCY CENTERS CORP		3.137	REG	758849103	55.4000	41,200.00	1,855,445.44	
SIMON PROP GROUP INC.		1.308	SPG	828806109Q	64.6700	277,780.00	12,502,328.81	
SL GREEN RE CORP		3.567	SLG	78440X101	60.5500	119,600.00	5,418,264.06	7,241,780.00
THORNBURG MTG INC		9.392	TMA	885218107	28.9600	143,700.00		4,161,552.00
TRIZEC PROPERTIES INC		4.228	TRZ	89687P107	18.9200	143,700.00	2,189,489.30	2,718,804.00
UNITED DOMINION RE TRUST				910197102	24.8000	59,900.00	1,170,576.89	1,485,520.00
VORNADO REALTY TRUST		3.993	VNO	929042109	76.1300	199,900.00	10,257,044.39	15,218,387.00
WEINGARTEN RE INVST		3.476		948741103	40.1000	12,100.00	403,190.83	485,210.00
Instrument Total	39					6,562,600.00	201,046,861.42	255,411,287.80
Portfolio Total	488					97,315,218.16	2,572,772,204.84	3,199,345,288.24

Investment Desc	Rating Coupon Yield	Ticker	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCE	ζ				
	Portfolio - LCP	LA	ARGE-CAP PASSIV	/E (Q			
	Instrument - COM	CC	OMMON STOCK				
3M COMPANY	1.75	4 MMM	88579Y101Q	82.0700	602,300.00	28,119,406.43	49,430,761.00
ABBOTT LABORATORIES		9 ABT	002824100Q	46.6500	1,201,100.00	36,576,793.59	56,031,315.00
AETNA INC.	0.03	2 AET	00817Y108	124.7500	117,400.00	5,608,097.74	14,645,650.00
AFLAC INC	0.95	3 AFL	001055102	39.8400	391,700.00	9,851,655.64	15,605,328.00
AETNA INC. AFLAC INC AGILENT TECHNOLOGIES INC ALCOA INC. ALLSTATE CORP ALLTEL CORP ALTRIA GROUP INC AMAZON COM INC AMERICAN ELECTRIC POWER AMERICAN EXPRESS CO. AMERICAN INTL GROUP AMGEN INC ANADARKO PETROLEUM CORP ANALOG DEVICES ANHEUSER-BUSCH APACHE CORP. APPOLLO GROUP INC APPLIED MATERIALS INC. AT&T CORPORATION AUTOMATIC DATA PROC. AVON PRODUCTS BANK OF AMERICA CORP. BANK OF NEW YORK CO, INC BAXTER INTL B&T CORPORATION BECTON DICKINSON & COMPANY BELLSOUTH BEST BUY COMPANY INC BIOGEN IDEC INC	0.00	A C	00846U101	24.1000	370,200.00	11,965,652.65	8,921,820.00
ALCOA INC.	1.90	9 AA	013817101Q	31.4200	669,500.00	17,257,047.63	21,035,690.00
ALLSTATE CORP	2.16	5 ALL	020002101Q	51.7200	541,100.00	17,536,984.14	27,985,692.00
ALLTEL CORP	2.58	5 AT	020039103Q	58.7600	237,300.00	13,150,276.52	13,943,748.00
ALTRIA GROUP INC	4.77	9 MO	02209S103Q	61.1000	1,579,300.00	49,733,521.77	96,495,230.00
AMAZON COM INC	0.00	O AMZN	023135106	44.2900	228,600.00	9,426,586.78	10,124,694.00
AMERICAN ELECTRIC POWER	4.07	5 AEP	025537101Q	34.3400	304,700.00	9,722,684.28	10,463,398.00
AMERICAN EXPRESS CO.	0.85	l AXP	025816109Q	56.3700	868,900.00	26,900,445.80	48,979,893.00
AMERICAN INTL GROUP	0.76	L AIG	026874107Q	65.6700	1,769,500.00	74,565,907.09	116,203,065.00
AMGEN INC	0.00	J AMGN	031162100	64.1500	997,801.00	34,899,249.16	64,008,934.16
ANADARKO PETROLEUM CORP	0.86	4 APC	032511107Q	64.8100 36.9200	194,000.00 289,400.00	8,445,025.57	12,573,140.00
ANALOG DEVICES	0.05	J ADI	032654105 035229103Q	50.7300	619,300.00	10,399,541.99 18,292,863.56	10,684,648.00 31,417,089.00
ANDROSEK-BUSCH	1.93	עמע כ	0352291030	50.7300	250,500.00	5,720,630.96	12,667,785.00
APACHE CORP.	0.03	APA ADOT.	037411105	80.7100	118,000.00	3,319,464.33	9,523,780.00
ADDITED MATERIALS INC	0.00) AFOL	037004105	17.1000	1,298,200.00	24,047,812.79	22,199,220.00
ATET CORPORATION	4 98	5 диді 4 т	001957505Q	19.0600	611,400.00	21,557,484.83	11,653,284.00
AUTOMATIC DATA PROC	1.39	ADP	0530151030	44.3500	454,700.00	15,895,284.69	20,165,945.00
AVON PRODUCTS	1.44	7 AVP	0543031020	38.7000	363,400.00	6,244,822.41	14,063,580.00
BANK OF AMERICA CORP.	3.83) BAC	060505104Q	46.9900	3,140,052.00	85,529,301.05	147,551,043.48
BANK OF NEW YORK CO, INC	2.39	3 BK	064057102Q	33.4200	598,800.00	18,317,910.14	20,011,896.00
BAXTER INTL	1.68	5 BAX	071813109Q	34.5400	472,000.00	12,403,069.49	16,302,880.00
BB&T CORPORATION	3.32	9 BBT	054937107	42.0500	427,200.00	13,655,528.79	17,963,760.00
BECTON DICKINSON & COMPANY	1.26	7 BDX	075887109Q	56.8000	195,000.00	5,489,284.16	11,076,000.00
BELLSOUTH	3.88	5 BLS	079860102Q	27.7900	1,412,600.00	45,676,332.08	39,256,154.00
BEST BUY COMPANY INC	0.74) BBY	086516101	59.4200	203,900.00	5,862,570.54	12,115,738.00
BIOGEN IDEC INC	0.00) BIIB	09062X103	66.6100	261,600.00	10,106,772.99	17,425,176.00
BOEING CO	1.93	I BA	097023105Q	51.7700	649,300.00	23,544,012.25	33,614,261.00
BOSTON SCIENTIFIC CORP.	0.00) BSX	101137107	35.5500	509,300.00	6,780,815.58	18,105,615.00
BRISTOL-MYERS SQUIBB	4.37	l BMY	110122108Q	25.6200	1,497,300.00	50,309,166.70	38,360,826.00
BROADCOM CORP CL A	0.00	BRCM	111320107	32.2800	191,300.00	23,038,494.22	6,175,164.00
BB&T CORPORATION BECTON DICKINSON & COMPANY BELLSOUTH BEST BUY COMPANY INC BIOGEN IDEC INC BOEING CO BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BURLINGTON RESOURCES CAPITAL ONE FINANCIAL CORP CARDINAL HEALTH INC.	0.78		122014103Q	43.5000	305,500.00	5,874,804.17	13,289,250.00
CAPITAL ONE FINANCIAL CORP	. 0.12	7 COF	14040H105	84.2100	184,600.00	8,822,768.68	15,545,166.00
CARDINAL HEALTH INC. CAREMARK RX INC		5 CAH O CMX	14149Y108Q 141705103	58.1500 39.4300	331,400.00 357,000.00	14,971,136.70 8,069,392.11	19,270,910.00 14,076,510.00
CAREMARK RA INC	0.00	J CIMA	141/03103	37.4300	357,000.00	0,009,392.11	14,0/0,510.00

Investment Desc	Rating Coupon Yield	Ticke:	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCE	ζ				
	Portfolio - LCP		ARGE-CAP PASSIV	7E (Q			
	Instrument - COM		OMMON STOCK				
CATERPILLAR INC. CENDANT CORP. CHEVRONTEXACO CORP CHUBB CORP CISCO SYSTEMS CITIGROUP INC. CLEAR CHANNEL COMMUNICATIONS COCA COLA CO. COCA-COLA ENTERPRISE COLGATE PALMOLIVE COMCAST CORP - CL A COMPUTER ASSOCIATE INTL. INC CONAGRA FOODS, INC. CONOCOPHILLIPS CORNING INC COSTCO WHOLESALE CORP. COUNTRYWIDE FINANCIAL CORP CVS CORP.				05 5400	0.50 0.00 0.0		05 654 000 00
CATERPILLAR INC.	1.68	T CAL	149123101Q	97.5100	263,300.00	12,048,109.09	25,674,383.00
CENDANT CORP.	1.53	9 CD	151313103	23.3800	785,500.00	13,998,340.76	18,364,990.00
CHEVRONIEXACO CORP	3.04	7 CVA	166764100Q 1712321010	52.5100 76.9000	1,648,000.00	59,688,718.61 7,988,596.70	86,536,480.00
CHUBB CORP	2.02	8 CB	171232101Q 17275R102	19.3000	146,100.00	109,294,807.54	11,235,090.00
CISCO SISIEMS	0.00	0 CSCO	17275K1UZ		5,206,900.00		100,493,170.00
CITIGROUP INC.	3.05	3 C	172967101Q 184502102	48.1800 33.4900	3,982,500.00	97,358,848.94	191,876,850.00
CLEAR CHANNEL COMMUNICATIONS	2.49	3 CCU	104302102		381,800.00	22,011,753.24	12,786,482.00
COCA COLA ENTERDADA CE	2.40	2 KU	191216100Q	41.6300 20.8500	1,624,300.00	75,068,637.45	67,619,609.00
COCA-COLA ENTERPRISE	0.70	/ CCE	191219104	51.1600	180,600.00	4,633,465.96	3,765,510.00
COLGATE PALMOLIVE	1.87	6 CT	194162103Q		409,800.00	16,284,645.84	20,965,368.00
COMCAST CORP - CL A	0.00	U CMCSA	20030N101	33.2800	1,649,200.00	50,411,105.31	54,885,376.00
COMPUTER ASSOCIATE INTL. INC	0.25	7 CA	204912109S	31.0600	359,000.00	8,897,198.55	11,150,540.00
CONAGRA FOODS, INC.	3.70	I CAG	205887102Q	29.4500	406,900.00	9,029,001.75	11,983,205.00
CONOCOPHILLIPS	2.30	3 COP	20825C104Q	86.8300	528,200.00	25,556,667.53	45,863,606.00
CORNING INC	0.00	0 GLW	219350105Q	11.7700	1,056,700.00	15,449,454.35	12,437,359.00
COSTCO WHOLESALE CORP.	0.82	6 COST	22160K105	48.4100	353,500.00	11,636,324.63	17,112,935.00
COUNTRYWIDE FINANCIAL CORP CVS CORP. DANAHER CORP DEERE & CO. DELL INC DEVON ENERGY CORPORATION DISNEY (WALT) CO. DOMINION RESOURCES INC-VA DOW CHEMICAL CO DUKE ENERGY CORPORATION E I DUPONT DE NEM. EBAY INC ECHOSTAR COMMUNICATIONS - A	1.29	6 CFC	222372104Q	37.0100	430,300.00	6,240,379.51	15,925,403.00
CVS CORP.	0.64	3 CVS	126650100Q	45.0700	306,000.00	10,322,508.25	13,791,420.00
DANAHER CORP	0.10	4 DHR	235851102	57.4100	182,400.00	3,774,898.14	10,471,584.00
DEERE & CO.	1.50	5 DE	244199105Q	74.4000	191,700.00	8,163,903.06	14,262,480.00
DELL INC	0.00	0 DELL	24702R101	42.1400	1,949,600.00	49,171,566.15	82,156,144.00
DEVON ENERGY CORPORATION	0.51	3 DVN	25179M103	38.9200	369,200.00	7,847,652.14	14,369,264.00
DISNEY (WALT) CO.	0.86	3 DIS	254687106Q	27.8000	1,580,400.00	41,366,426.22	43,935,120.00
DOMINION RESOURCES INC-VA	3.92	6 D	25746U109Q	67.7400	251,500.00	11,323,093.45	17,036,610.00
DOW CHEMICAL CO	2.70	6 DOW	260543103Q	49.5100	720,900.00	22,081,763.95	35,691,759.00
DUKE ENERGY CORPORATION	4.34	2 DUK	264399106Q	25.3300	704,500.00	16,431,058.73	17,844,985.00
E I DUPONT DE NEM.	2.85	4 DD	263534109Q	49.0500	770,300.00	37,015,741.98	37,783,215.00
EBAY INC	0.00	0 EBAY	278642103	116.2800	399,900.00	15,967,139.75	46,500,372.00
ECHOSTAR COMMUNICATIONS - A	0.00		278762109	33.2400	174,300.00	6,223,978.46	5,793,732.00
ELECTRONIC ARTS, INC	0.00	0 ERTS	285512109	61.6800	230,200.00	9,220,337.70	14,198,736.00
ELI LILLY & COMPANY	2.67	8 LLY	532457108Q	56.7500	750,600.00	36,027,939.32	42,596,550.00
EMC CORP	0.00	0 EMC	268648102	14.8700	1,863,700.00	27,930,282.16	27,713,219.00
EBAY INC ECHOSTAR COMMUNICATIONS - A ELECTRONIC ARTS, INC ELI LILLY & COMPANY EMC CORP EMERSON ELECTRIC CO ENTERGY CORP. EXELON CORP EXXON MOBIL CORPORATION FED. NATL. MTG. ASSN. FEDEX CORPORATION FIFTH THIRD BANCORP	2.36	8 EMR	291011104Q	70.1000	324,900.00	14,409,848.35	22,775,490.00
ENTERGY CORP.	3.19	5 ETR	29364G103Q	67.5900	177,300.00	5,689,418.51	11,983,707.00
EXELON CORP	3.63	0 EXC	30161N101Q	44.0700	509,000.00	9,378,105.01	22,431,630.00
EXXON MOBIL CORPORATION	2.10	б ХОМ	30231G102Q	51.2600	5,036,400.00	130,232,374.16	258,165,864.00
FED. NATL. MTG. ASSN.	1.46	0 FNM	313586109Q	71.2100	746,300.00	35,248,785.54	53,144,023.00
FEDEX CORPORATION	0.28	4 FDX	31428X106	98.4900	230,000.00	9,919,713.72	22,652,700.00
FIFTH THIRD BANCORP	2.96	1 FITB	316773100Q	47.2800	393,000.00	18,302,538.68	18,581,040.00

Monthly Market Portfolio

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group	- COMMO	N STOCK					
	Portfolio			RGE-CAP PASSIV	Æ (Q			
	Instrument			MMON STOCK				
FIRST DATA CORP FIRST ENERGY CORP. FORD MOTOR COMPANY FOREST LABORATORIES INC. FOX ENTERTAINMENT GRP INC. FRANKLIN RESOURCES INC FREDDIE MAC GANNETT INC GAP INC GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GENERAL MILLS INC GENERAL MOTORS CORP GILEAD SCIENCES INC. GILLETTE CO GOLDEN WEST FINANCIAL CORP GOLDMAN SACHS GROUP INC		0.188	FDC	319963104Q	42.5400	671,900.00	18,994,749.85	28,582,626.00
FIRST ENERGY CORP.		4.176	FE	337932107Q	39.5100	254,000.00	7,065,631.60	10,035,540.00
FORD MOTOR COMPANY		2.732	F	345370860	14.6400	1,354,900.00	23,303,708.03	19,835,736.00
FOREST LABORATORIES INC.		0.000	FRX	345838106	44.8600	283,200.00	7,599,047.52	12,704,352.00
FOX ENTERTAINMENT GRP INC.	- C	0.000	FOX	35138T107	31.2600	145,600.00	4,303,090.17	4,551,456.00
FRANKLIN RESOURCES INC		0.574	BEN	354613101Q	69.6500	123,000.00	4,456,620.63	8,566,950.00
FREDDIE MAC		1.628	FRE	313400301Q	73.7000	530,200.00	24,476,922.08	39,075,740.00
GANNETT INC		1.321	GCI	364730101Q	81.7000	196,700.00	10,582,711.56	16,070,390.00
GAP INC		0.421	GPS	364760108Q	21.1200	478,300.00	9,294,336.66	10,101,696.00
GENENTECH INC.		0.000	DNA	368710406	54.4400	341,500.00	12,666,814.52	18,591,260.00
GENERAL DYNAMICS CORP.		1.376	GD	369550108Q	104.6000	153,300.00	9,458,043.35	16,035,180.00
GENERAL ELECTRIC CO		2.411	GE	369604103Q	36.5000	8,127,800.00	184,257,066.94	296,664,700.00
GENERAL MILLS INC		2.494	GIS	370334104Q	49.7100	223,200.00	9,691,423.49	11,095,272.00
GENERAL MOTORS CORP		4.992	GM	370442105Q	40.0600	356,500.00	17,913,376.96	14,281,390.00
GILEAD SCIENCES INC.		0.000	GILD	375558103	34.9900	330,000.00	4,739,140.59	11,546,700.00
GILLETTE CO		1.451	G	375766102Q	44.7800	772,800.00	26,316,942.50	34,605,984.00
GOLDEN WEST FINANCIAL CORP GOLDMAN SACHS GROUP INC GOOGLE INC - CL A GUIDANT CORP. HALLIBURTON COMPANY HARLEY-DAVIDSON INC HARTFORD FINL SERVICES HCA INC HEINZ H. J. CO. HEWLETT-PACKARD CO HOME DEPOT INC. HONEYWELL INTERNATIONAL INC		0.390	GDW	381317106Q	61.4200	192,000.00	5,186,361.42	11,792,640.00
GOLDMAN SACHS GROUP INC		0.961		38141G104	104.0400	252,000.00	19,359,062.50	26,218,080.00
GOOGLE INC - CL A		0.000		38259P508	193.1000	14,900.00	1,931,338.00	2,877,190.00
GUIDANT CORP.		0.554		401698105Q	72.1000	241,500.00	8,622,415.24	17,412,150.00
HALLIBURTON COMPANY		1.274		406216101Q	39.2400	338,900.00	7,207,219.87	13,298,436.00
HARLEY-DAVIDSON INC		0.823		412822108Q	60.7500	227,300.00	8,747,340.50	13,808,475.00
HARTFORD FINL SERVICES		1.673		416515104	69.3100	224,900.00	10,619,183.42	15,587,819.00
HCA INC		1.301 2.923		404119109	39.9600 38.9900	357,900.00	11,196,791.64 9,359,134.79	14,301,684.00
HEINZ H. J. CO.		1.526		423074103Q	20.9700	271,100.00 2,350,000.00	52,563,832.67	10,570,189.00
HEWLEII-PACKARD CO		0.795		428236103Q 437076102Q	42.7400	1,726,500.00	45,915,966.90	49,279,500.00 73,790,610.00
HOME DEPOI INC.		2.329		438516106Q	35.4100	661,700.00	26,574,759.00	23,430,797.00
TAC/INTEDACTIVE CODD		0.000		44919P102	27.6200	260,900.00	10,412,376.38	7,206,058.00
INCIDERACTIVE CORP		1.208		4523081090	92.6800	203,900.00	10,412,376.36	18,897,452.00
ILLINOIS TOOL WORKS		1.368		4581401000	23.3900	4,980,900.00	10,526,818.90	116,503,251.00
INIEL CORP.		2.381		4601461030	42.0000	373,900.00	13,624,133.60	15,703,800.00
INTERNATIONAL PAPER		0.730		459200101Q	98.5800	1,297,900.00	94,336,446.71	127,946,982.00
INTL BUS MACH CORP		1.396		459902102	34.3800	268,700.00	5,127,203.94	9,237,906.00
TOUNCON C. TOUNCON		1.797		4781601040	63.4200	2,286,100.00	77,536,917.32	144,984,462.00
HOME DEPOT INC. HONEYWELL INTERNATIONAL INC IAC/INTERACTIVE CORP ILLINOIS TOOL WORKS INTEL CORP. INTERNATIONAL PAPER INTL BUS MACH CORP INTL GAME TECHNOLOGY JOHNSON & JOHNSON JPMORGAN CHASE & CO. KELLOGG CO. KEYCORP KIMBERLY-CLARK CORP		3.486		46625H100Q	39.0100	2,744,044.00	89,660,050.02	107,045,156.44
KELLOGG CO		2.261		4878361080	44.6600	187,800.00	6,358,230.31	8,387,148.00
KEYCORD		3.657		493267108Q	33.9000	316,000.00	8,066,716.15	10,712,400.00
KIMBERI.V-CI.ARK CORD		2.431		494368103Q	65.8100	386,100.00	18,788,563.47	25,409,241.00
KINDBILLI CLIMIK COKE		2.77	W.ID	1713001030	03.0100	300,100.00	10,700,303.47	23,109,241.00

Investment Desc F	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCI	5				
	Portfolio - LCP	T.Z	ARGE-CAP PASSIV	E (O			
KOHLS CORP KRAFT FOODS INC - A LEHMAN BROTHERS HOLDING LIBERTY MEDIA CORP-A LOCKHEED MARTIN CORPORATION LOWE'S COS LUCENT TECHNOLOGIES MARSH & MCLENNAN COS. MASCO CORP. MAXIM INTGRTD PRDCTS INC. MBNA CORP MCDONALDS CORPORATION MCGRAW HILL INC MEDTRONIC INC METLICN FINANCIAL CORP. MERRILL LYNCH & CO. INC. METLIFE INC MICROSOFT CORP. MORGAN STANLEY DEAN WITTER & MOTOROLA INC NATIONAL CITY CORP NEENAH PAPER INC NEWMONT MNG. CORP. HLDG CO NEXTEL COMMUNICATIONS CL-A NIKE INCCL B NORTHROP GRUMMAN CORP. OCCIDENTAL PETROLEUM CORP. OMNICOM GROUP ORACLE SYS. CORP. PAYCHEX INC PEPSICO INC. PFIZER INC. PCI TINANCIAL SERVICES GROUP PROCTER & GAMBLE CO PROGRESSIVE CORP PRUDENTIAL FINANCIAL INC QUALCOMM INC RAYTHEON COMPANY	Instrument - COM	C		- \ x			
KOHLS CORP	0.000	KSS	500255104	49.1700	231,100.00	11,258,700.53	11,363,187.00
KRAFT FOODS INC - A	2.302	KFT	50075N104	35.6100	205,400.00	6,070,766.93	7,314,294.00
LEHMAN BROTHERS HOLDING	0.731	LEH	524908100Q	87.4800	213,200.00	10,099,969.10	18,650,736.00
LIBERTY MEDIA CORP-A	0.000	L	530718105	10.9800	2,077,400.00	20,031,403.46	22,809,852.00
LOCKHEED MARTIN CORPORATION	1.800	LMT	539830109Q	55.5500	288,600.00	12,085,587.28	16,031,730.00
LOWE'S COS	0.277	LOW	548661107Q	57.5900	605,400.00	15,301,532.47	34,864,986.00
LUCENT TECHNOLOGIES	0.000	LU	549463107	3.7600	3,300,300.00	24,932,167.83	12,409,128.00
MARSH & MCLENNAN COS.	4.133	MMC	571748102Q	32.9000	403,000.00	14,985,709.17	13,258,700.00
MASCO CORP.	1.971	MAS	574599106Q	36.5300	337,300.00	7,855,761.90	12,321,569.00
MAXIM INTGRTD PRDCTS INC.	0.943	MXIM	57772K101	42.3900	248,200.00	8,190,357.69	10,521,198.00
MBNA CORP	1.986	KRB	55262L100Q	28.1900	874,700.00	14,290,596.00	24,657,793.00
MCDONALDS CORPORATION	1.715	MCD	580135101Q	32.0600	969,900.00	27,455,376.59	31,094,994.00
MCGRAW HILL INC	1.310	MHP	580645109Q	91.5400	147,500.00	7,883,854.26	13,502,150.00
MEDTRONIC INC	0.674	MDT	585055106Q	49.6700	933,500.00	27,974,193.13	46,366,945.00
MELLON FINANCIAL CORP.	2.314	MEL	58551A108Q	31.1100	326,900.00	9,099,656.85	10,169,859.00
MERCK & CO INC	4.729	MRK	589331107Q	32.1400	1,711,200.00	75,539,909.89	54,997,968.00
MERRILL LYNCH & CO. INC.	1.070	MER	590188108Q	59.7700	737,800.00	28,638,384.03	44,098,306.00
METLIFE INC	1.135	MET	59156R108	40.5100	309,700.00	9,670,503.55	12,545,947.00
MICROSOFT CORP.	1.198	MSFT	594918104	26.7100	7,065,900.00	176,068,288.53	188,730,189.00
MORGAN STANLEY DEAN WITTER &	C 1.945	MWD	617446448Q	55.5200	846,500.00	36,965,808.95	46,997,680.00
MOTOROLA INC	0.930	MOT	620076109Q	17.2000	1,805,200.00	34,061,842.08	31,049,440.00
NATIONAL CITY CORP	3.728	NCC	635405103Q	37.5500	457,600.00	12,624,429.36	17,182,880.00
NEENAH PAPER INC	0.000	NP	640079109	32.6000	11,699.00	321,491.56	381,387.40
NEWMONT MNG. CORP. HLDG CO	0.900	NEM	651639106Q	44.4100	309,800.00	9,404,545.59	13,758,218.00
NEXTEL COMMUNICATIONS CL-A	0.000	NXTL	65332V103	30.0000	790,500.00	14,731,516.45	23,715,000.00
NIKE INCCL B	1.102	NKE	654106103Q	90.6900	125,800.00	6,310,442.17	11,408,802.00
NORTHROP GRUMMAN CORP.	1.692	NOC	666807102Q	54.3600	276,900.00	11,511,007.27	15,052,284.00
OCCIDENTAL PETROLEUM CORP.	1.884	OXY	674599105Q	58.3600	301,200.00	7,660,626.77	17,578,032.00
OMNICOM GROUP	1.067	OMC	681919106	84.3200	145,600.00	9,073,884.27	12,276,992.00
ORACLE SYS. CORP.	0.000	ORCL	68389X105	13.7200	2,908,400.00	28,959,089.08	39,903,248.00
PAYCHEX INC	1.525	PAYX	704326107	34.0800	254,500.00	7,008,822.16	8,673,360.00
PEPSICO INC.	1.762	PEP	713448108Q	52.2000	1,314,600.00	38,718,657.83	68,622,120.00
PFIZER INC.	2.826	PFE	717081103Q	26.8900	5,876,200.00	124,644,858.55	158,011,018.00
PNC FINANCIAL SERVICES GROUP	3.481	PNC	693475105Q	57.4400	217,200.00	11,009,762.60	12,475,968.00
PROCTER & GAMBLE CO	1.815	PG DGD	742718109Q	55.0800	1,979,600.00	58,594,205.05	109,036,368.00
PROGRESSIVE CORP	0.141	PGK	743315103	84.8400	154,300.00	14,301,261.01	13,090,812.01
PRUDENTIAL FINANCIAL INC	1.137	PRU	744320102	54.9600	406,600.00	13,135,998.37	22,346,736.00
QUALCOMM INC	0.660	QCOM	747525103	42.4000	1,247,800.00	28,412,107.10	52,906,720.00
RAYTHEON COMPANY	2.060	RTN	755111507Q	38.8300	347,400.00	12,054,513.43	13,489,542.00

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

ASOF02	Date 01/21/2005 Time 18:34:35	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004	Page 038
Monthly	Market Portfolio			

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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
			ANTITATIVE 100	00 (0			
	Instrument - COM		MMON STOCK	~			
3M COMPANY	1.754	MMM	88579Y101Q	82.0700	190,900.00	10,209,710.97	15,667,163.00
ABBOTT LABORATORIES	2.229	ABT	002824100Q	46.6500	244,500.00	7,445,696.48	11,405,925.00
ABERCROMBIE & FITCH CO	1.065	ANF	002896207	46.9500	79,800.00	2,469,795.43	3,746,610.00
AETNA INC.	0.032	AET	00817Y108	124.7500	67,500.00	4,489,736.65	8,420,625.00
AETNA INC. AFFILIATED COMPUTER SERVIC	es 0.000	ACS	008190100	60.1900	93,500.00	4,818,852.46	5,627,765.00
ALBERTSON'S, INC.	3.182	ABS	0131041040	23.8800	50,000.00	1,421,062.32	1,194,000.00
ALCOA INC.	1.909	AA	013817101Q	31.4200	35,300.00	909,956.90	1,109,126.00
ALLEGHANY CORP DEL	0.000	Y	017175100	285.2500	15,500.00	4,185,367.17	4,421,375.00
ALBERTSON'S, INC. ALCOA INC. ALLEGHANY CORP DEL ALLIANT TECHSYSTEMS INC.	0.000	ATK	018804104	65.3800	71,700.00	4,112,128.53	4,687,746.00
ALLSTATE CORP	2.165	ALL	020002101Q	51.7200	209,400.00	7,767,346.50	10,830,168.00
ALTERA CORP	0.000	ALTR	021441100	20.7000	276,900.00	5,438,167.11	5,731,830.00
ALTRIA GROUP INC	4.779	MO	02209S103Q	61.1000	454,900.00	15,484,071.08	27,794,390.00
AMERADA HESS CORP.	1.456	AHC	023551104Q	82.3800	58,400.00	4,327,965.82	4,810,992.00
AMERICAN EXPRESS CO.	0.851	AXP	0258161090	56.3700	125,100.00	3,872,995.48	7,051,887.0
AMERICAN FINANCIAL GROUP I	NC. 1.596		0259321040	31.3100	139,700.00	4,174,349.04	4,374,007.0
AMERICAN FINANCIAL GROUP I AMERICAN INTL GROUP	0.761	AIG	026874107Q	65.6700	391,400.00	16,725,415.91	25,703,238.00
AMERICAN STANDARD COMPANIE	0.000	ASD	029712106	41.3200	138,400.00	4,596,192.85	5,718,688.00
AMERICREDIT CORP.	0.000	ACF	03060R101	24.4500	1,300.00	18,225.63	31,785.00
AMERISOURCEBERGEN CORP	0.170	ABC	03073E105	58.6800	54,200.00	3,133,347.61	3,180,456.00
AMGEN INC	0.000	AMGN	031162100	64.1500	232,400.60	8,295,722.05	14,908,498.49
ANADARKO PETROLEUM CORP	0.864	APC	032511107Q	64.8100	104,700.00	5,644,599.50	6,785,607.00
ANHEUSER-BUSCH	1.931	BUD	035229103Q	50.7300	223,400.00	8,227,442.17	11,333,082.00
AON CORP	1.931 2.514 0.632	AOC	0373891030	23.8600	198,900.00	5,884,609.97	4,745,754.00
APACHE CORP.	0.632	APA	037411105	50.5700	400.00	12,689.17	20,228.00
		ABI	0380201030	20.9100	15,700.00	377,548.12	328,287.00
APPLIED MATERIALS INC.	0.000	AMAT	038222105	17.1000	59,000.00	1,111,967.59	1,008,900.00
AT&T CORPORATION	4.984	Т	0019575050	19.0600	418,200.00	8,735,128.27	7,970,892.00
AUTODESK INC.	0.158	ADSK	0527691060	37.9500	207,600.00	3,595,965.97	7,878,420.00
AUTOLIV, INC	2.070	ALV	052800109	48.3000	102,600.00	3,768,057.26	4,955,580.00
AUTOMATIC DATA PROC.	1.398	ADP	0530151030	44.3500	9,700.00	339,090.09	430,195.0
AUTONATION INC	0.000	AN	05329W102	19.2100	267,200.00	4,577,342.16	5,132,912.0
AVAYA INC	0.000		053499109	17.2000	223,200.00	2,656,651.28	3,839,040.0
AVON PRODUCTS	1.447	AVP	054303102Q	38.7000	177,000.00	4,951,833.48	6,849,900.00
BALL CORPORATION	0.909		058498106Q	43.9800	129,100.00	4,078,383.62	5,677,818.0
APPLERA CORP - APPLIED BIOMAPPLIED MATERIALS INC. AT&T CORPORATION AUTODESK INC. AUTOLIV, INC AUTOMATIC DATA PROC. AUTONATION INC AVAYA INC AVON PRODUCTS BALL CORPORATION BANK OF AMERICA CORP. BANK OF NEW YORK CO, INC BARD C. R. INC.	3.830		060505104Q	46.9900	643,300.00	17,522,319.75	30,228,667.0
BANK OF NEW YORK CO, INC.	2.393		064057102Q	33.4200	4,400.00	134,416.87	147,048.00
BARD C. R. INC.	0.750		067383109Q	63.9800	89,300.00	4,346,120.16	5,713,414.0
BAUSCH & LOMB INC	0.806		0717071030	64.4600	54,800.00	3,071,181.94	3,532,408.0
BEA SYSTEMS INC	0.000		073325102	8.8600	160,900.00	1,509,820.14	1,425,574.0

Monthly Market Portfolio

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
Group - COMMON STOCK								
	Portfolio -			ANTITATIVE 100	0 (0			
	Instrument -			MMON STOCK	u (Q			
	1110 01 0110	0011						
BECTON DICKINSON & COMPANY		1.267	BDX	075887109Q	56.8000	122,800.00	5,252,708.05	6,975,040.00
BELLSOUTH BERKLEY (WR) CORP BLACK & DECKER BOEING CO BOSTON SCIENTIFIC CORP. BRISTOL-MYERS SQUIBB BURLINGTON NORTHERN SANTA F		3.886	BLS	079860102Q	27.7900	183,800.00	5,943,161.42	5,107,802.00
BERKLEY (WR) CORP		0.593	BER	084423102	47.1700	109,800.00	4,513,761.29	5,179,266.00
BLACK & DECKER		0.951	BDK	091797100Q	88.3300	66,900.00	4,680,663.67	5,909,277.00
BOEING CO		1.931	BA	097023105Q	51.7700	184,600.00	7,304,286.40	9,556,742.00
BOSTON SCIENTIFIC CORP.		0.000	BSX	101137107	35.5500	15,900.00	242,142.19	565,245.00
BRISTOL-MYERS SQUIBB		4.371	BMY	110122108Q	25.6200	516,200.00	16,108,268.49	13,225,044.00
BURLINGTON NORTHERN SANTA F	E	1.437	BNI	12189T104Q	47.3100	170,500.00		8,066,355.00
BURLINGTON RESOURCES		0.781	DK	122014103Q	43.5000	169,000.00	4,866,718.87	7,351,500.00
CABELAS INC		0.000		126804301	22.7400	1,700.00	40,934.98	38,658.00
CABOT CORP		1.654		127055101	38.6800	118,000.00	4,375,538.39	4,564,240.00
CAREMARK RX INC		0.000		141705103	39.4300	3.00	64.49	118.29
CATERPILLAR INC.		1.681		149123101Q	97.5100	54,500.00	2,498,058.55	5,314,295.00
CENDANT CORP.		1.539		151313103	23.3800	38,400.00	686,361.11	897,792.00
CENTERPOINT ENERGY INC		3.539		15189T107Q	11.3000	440,000.00	4,806,120.39	4,972,000.00
CENTEX CORP		0.268		152312104Q	59.5800	95,600.00	3,967,620.81	5,695,848.00
CENTURYTEL, INC.		0.648		156700106	35.4700 50.8800	138,700.00 5,700.00	4,734,573.20 292,624.32	4,919,689.00
CEPHALON INC		3.047		156708109	50.8800	458,600.00	292,624.32 17,517,949.97	290,016.00 24,081,086.00
CHEVRONIEXACO CORP		0.122		166764100Q 125509109Q	81.5700	83,200.00		6,786,624.00
CIGNA CORP.		0.122		1727371080	15.6400	240,500.00	3,582,714.04	3,761,420.00
CIRCUII CIII SIORES		0.000		17275R102	19.3000	1,436,600.00	29,677,886.26	27,726,380.00
CIBCO BIBLEMS		1.134		125581108	45.8200	144,700.00	4,749,878.29	6,630,154.00
CITICROUP INC		3.653		172967101Q	48.1800	841,500.00	20,617,163.33	40,543,470.00
CLOROX COMPANY		1.900		189054109Q	58.9300	101,500.00	5,062,343.06	5,981,395.00
COACH INC		0.000		189754104	56.4000	126,900.00	4,184,359.34	7,157,160.00
COCA COLA CO		2.402		191216100Q	41.6300	423,400.00	19,314,754.05	17,626,142.00
COLGATE PALMOLIVE		1.876		1941621030	51.1600	45,600.00	1,812,054.31	2,332,896.00
COMCAST CORP - CL A		0.000	CMCSA	20030N101	33.2800	242,300.00	7,402,466.73	8,063,744.00
COMPUTER SCIENCES		0.000		205363104	56.3700	53,100.00	2,277,810.77	2,993,247.00
COMPUWARE CORP		0.000		205638109	6.4700	914,400.00	5,115,856.47	5,916,168.00
CONOCOPHILLIPS		2.303	COP	20825C104Q	86.8300	171,100.00	9,578,286.61	14,856,613.00
CONSECO INC		0.000	CNO	208464883	19.9500	73,200.00	1,377,759.55	1,460,340.00
BURLINGTON NORTHERN SANTA F BURLINGTON RESOURCES CABELAS INC CABOT CORP CAREMARK RX INC CATERPILLAR INC. CENTERPOINT ENERGY INC CENTEX CORP CENTURYTEL, INC. CEPHALON INC CHEVRONTEXACO CORP CIRCUIT CITY STORES CISCO SYSTEMS CIT GROUP INC CITIGROUP INC CITIGROUP INC COLOROX COMPANY COACH INC COCA COLA CO. COLGATE PALMOLIVE COMCAST CORP - CL A COMPUTER SCIENCES COMPUTER SCIENCES CONPOUNDER CORP CONOCOPHILLIPS CONSECO INC CONVERGYS CORPORATION CORNITTNUMINE EINANCIAL, CORP		0.000	CVG	212485106	14.9900	151,800.00	2,188,331.93	2,275,482.00
CORINTHIAN COLLEGES INC COUNTRYWIDE FINANCIAL CORP COVENTRY HEALTH CARE INC.		0.000		218868107	18.8450	100.00	1,799.92	1,884.50
COUNTRYWIDE FINANCIAL CORP		1.296	CFC	222372104Q	37.0100	204,000.00	5,147,251.70	7,550,040.00
COVENTRY HEALTH CARE INC.		0.000		222862104	53.0800	90,600.00	4,062,070.93	4,809,048.00
D.R. HORTON INC.		0.893		23331A109	40.3100	162,100.00	4,377,492.53	6,534,251.00
DANA CORP		2.769	DCN	235811106Q	17.3300	252,600.00	4,500,637.67	4,377,558.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - QN1		ANTITATIVE 100	0 (Q			
	Instrument - COM	сo	MMON STOCK	`~			
DANAHER CORP	0.104	DIID	225051102	F7 4100	100 200 00	4 724 202 66	C 00C 402 00
	0.104		235851102 24702R101	57.4100 42.1400	120,300.00 567,600.00	4,734,293.66 15,606,464.63	6,906,423.00 23,918,664.00
DETION ENERGY CODDODATION	0.000	דענע דדיי	25179M103	38.9200	196,200.00	6,075,332.18	7,636,104.00
DEX MEDIA INC	0.000 0.513 0.000 0.595 0.863 2.706 0.000 6.493 2.854 0.000 0.996 3.122 2.678 0.000 2.368 0.000 0.427 2.505 3.630 2.106 1.460 0.934 B	DEX	25212E100	24.9600	9,500.00	199,681.45	237,120.00
DILLARDS INC. CL-A	0.000	ממע	2540671010	26.8700	125,400.00	2,483,746.95	3,369,498.00
DISNEY (WALT) CO.	0.393	משמ	254687106Q	27.8000	239,700.00	6,274,065.03	6,663,660.00
DOW CHEMICAL CO	2 706	DOM	260543103Q	49.5100	259,100.00	9,295,645.87	12,828,041.00
DST SYSTEMS INC	0.000	חסת דיפת	233326107	52.1200	104,700.00	4,532,556.17	5,456,964.00
DYNEGY INC	6 493	DYN	26816Q101	4.6200	3,600.00	18,303.52	16,632.00
E I DUPONT DE NEM.	2 854	מת	263534109Q	49.0500	85,900.00	4,127,810.28	4,213,395.00
E*TRADE GROUP INC.	0.000	FT.	269246104	14.9500	419,300.00	4,860,001.16	6,268,535.00
EASTMAN KODAK	1 550	EK	277461109Q	32.2500	175,900.00	6,529,956.48	5,672,775.00
EBAY INC	0.000	EBAY	278642103	116.2800	93,400.00	4,876,622.79	10,860,552.00
ECOLAB INC	0.000	ECT.	2788651000	35.1300	118,200.00	3,533,671.64	4,152,366.00
EDISON INTERNATIONAL	3 122	EIX	2810201070	32.0300	208,300.00	4,771,950.60	6,671,849.00
ELI LILLY & COMPANY	2.678	LLY	5324571080	56.7500	239,400.00	12,408,190.14	13,585,950.00
EMC CORP	0.000	EMC	268648102	14.8700	77,300.00	1,144,502.25	1,149,451.00
EMERSON ELECTRIC CO	2.368	EMR	291011104Q	70.1000	74,300.00	3,295,326.96	5,208,430.00
ENERGIZER HOLDINGS INC.	0.000	ENR	29266R108	49.6900	99,400.00	4,245,345.06	4,939,186.00
EON LABS INC	0.000	ELAB	29412E100	27.0000	180,700.00	3,929,477.79	4,878,900.00
EQUIFAX INC	0.427	EFX	294429105	28.1000	176,300.00	4,570,496.53	4,954,030.00
EQUITABLE RESOURCES INC	2.505	EOT	294549100	60.6600	84,600.00	4,236,065.32	5,131,836.00
EXELON CORP	3.630	EXC	30161N1010	44.0700	11,000.00	202,881.04	484,770.00
EXXON MOBIL CORPORATION	2.106	MOX	30231G102Q	51.2600	1,259,100.00	34,369,448.21	64,541,466.00
FED. NATL. MTG. ASSN.	1.460	FNM	3135861090	71.2100	147,100.00	6,947,737.31	10,474,991.00
FEDERATED DEPARTMENT STORES	0.934	FD	31410H101	57.7900	120,500.00	4,995,711.89	6,963,695.00
FEDERATED INVESTORS INCCL	B 1.644	FII	314211103	30.4000	154,200.00	4,382,909.30	4,687,680.00
FEDEX CORPORATION	0.284	FDX	31428X106	98.4900		314,843.09	718,977.00
FIFTH THIRD BANCORP	B 1.464 0.934 0.284 2.961 0.188 2.732 1.628	FITB	316773100Q	47.2800	7,300.00 5,600.00	262,491.67	264,768.00
FIRST DATA CORP	0.188	FDC	3199631040	42.5400	64,900.00	1,834,832.60	2,760,846.00
FORD MOTOR COMPANY	2.732	F	345370860	14.6400	601,500.00	9,396,434.35	8,805,960.00
FREDDIE MAC	1.628	FRE	313400301Q	73.7000	77,200.00	3,565,938.71	5,689,640.00
FREESCALE SEMICONDUCTOR INC	- 0.000	FSL.B	35687M206	18.3600	69,501.77	1,000,981.47	1,276,052.67
FREMONT GENERAL CORP.	1.112	FMT	357288109	25.1800	186,800.00	3,490,379.31	4,703,624.00
GANNETT INC	1.321	GCI	364730101Q	81.7000	2,200.00	132,443.64	179,740.00
GEN-PROBE INC	0.000	GPRO	36866T103	45.2100	34,600.00	1,250,231.95	1,564,266.00
GENENTECH INC.	0.000	DNA	368710406	54.4400	61,100.00	2,294,671.04	3,326,284.00
FREEDDIE MAC FREESCALE SEMICONDUCTOR INC FREMONT GENERAL CORP. GANNETT INC GEN-PROBE INC GENENTECH INC. GENERAL DYNAMICS CORP.	1.376	GD	369550108Q	104.6000	54,000.00	3,975,636.56	5,648,400.00
GENERAL ELECTRIC CO	2.411	GE.	3696041030	36.5000	1,781,100.00	40,969,531.86	65,010,150.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	I STOCK					
			ANTITATIVE 100	00 (0			
			MMON STOCK	. ~			
	4 000		0504404055	40.0500	450 400 00	0.045.440.00	5 406 564 00
GENERAL MOTORS CORP	4.992		370442105Q	40.0600	179,400.00	8,345,448.28	7,186,764.00
GEORGIA PACIFIC	1.334		373298108Q	37.4800	158,700.00	4,621,537.80	5,948,076.00
GILEAD SCIENCES INC.	0.000		375558103	34.9900	188,000.00	5,254,698.71	6,578,120.00
GILLETTE CO GOLDMAN SACHS GROUP INC	1.451		375766102Q	44.7800	277,800.00	10,039,282.02	12,439,884.00
			38141G104	104.0400	74,800.00	6,033,658.10	7,782,192.00
GOOGLE INC - CL A	0.000		38259P508	193.1000	3,600.00	472,140.36	695,160.00
GRACO INC.	1.392		384109104	37.3500	131,200.00	4,031,017.36	4,900,320.00
GTECH HOLDINGS CORP	1.310		400518106	25.9500	180,200.00	4,403,485.14	4,676,190.00
GUIDANT CORP.	0.554		401698105Q	72.1000	29,700.00	1,124,606.11	2,141,370.00
H & R BLOCK INC.	1.795		093671105Q	49.0000	110,500.00	5,007,553.46	5,414,500.00
HARLEY-DAVIDSON INC	0.823		412822108Q	60.7500	120,100.00	5,836,729.41 216,486.31	7,296,075.00 508,000.00 5,307,761.00 8,116,201.00
HARMAN INTERNATIONAL	0.039		413086109	127.0000	4,000.00	216,486.31	508,000.00
HARRIS CORP.	0.776 1.673		413875105Q	61.7900	85,900.00 117,100.00	3,961,645.61	5,307,761.00
HARTFORD FINL SERVICES	1.673	HIG	416515104	69.3100		6,689,870.76	
HAWAIIAN ELECTRIC INDS	4.253	HE	419870100	29.1500	70,200.00	1,731,278.13	2,046,330.00
HEALTH NET	0.000	HNT	42222G108	28.8700	181,300.00	4,720,030.88	5,234,131.00
HARTFORD FINL SERVICES HAWAIIAN ELECTRIC INDS HEALTH NET HEINZ H. J. CO. HERSHEY FOODS CORP. HEWLETT-PACKARD CO HIBERNIA CORP CL-A HOME DEPOT INC. HONEYWELL INTERNATIONAL INC HUMANA INC.	2.923	HNZ	423074103Q	38.9900	173,300.00	6,183,881.54	6,756,967.00
HERSHEY FOODS CORP.	1.584	HSY	427866108Q	55.5400	116,800.00	4,646,066.49	6,487,072.00
HEWLETT-PACKARD CO	1.526	HPQ	428236103Q	20.9700	748,600.00	16,030,124.88	15,698,142.00
HIBERNIA CORP CL-A	2.710	HIB	428656102	29.5100	179,500.00	4,150,448.45	5,297,045.00
HOME DEPOT INC.	0.795	HD	437076102Q	42.7400	497,700.00	14,415,012.60	21,271,698.00
HONEYWELL INTERNATIONAL INC	2.329	HON	438516106Q	35.4100	139,500.00	5,513,069.05	4,939,695.00
HUMANA INC.	0.000	HUM	444859102	29.6900	229,000.00	4,331,994.72	6,799,010.00
IAC/INTERACTIVE CORP	0.000	IACI	44919P102	27.6200	9.00	362.69	248.58
IKON OFFICE SOLUTIONS INC.	1.384	IKN	451713101Q	11.5600	368,900.00	4,024,279.09	4,264,484.00
ILLINOIS TOOL WORKS	1.208	ITW	452308109Q	92.6800	4,300.00	5,513,069.05 4,331,994.72 362.69 4,024,279.09 221,997.65	398,524.00
IMCLONE SYSTEMS	0.000	IMCL	45245W109	46.0800	3,600.00	150,690.07	165,888.00
IMS HEALTH INC.	0.344	RX	449934108	23.2100	212,900.00	4,695,310.73	4,941,409.00
INGRAM MICRO INC CL A	0.000	IM	457153104	20.8000	279,100.00	4,368,701.18	5,805,280.00
INTEL CORP.	1.368	INTC	458140100Q	23.3900	1,365,800.00	28,853,304.37	31,946,062.00
INTL BUS MACH CORP	0.730	IBM	459200101Q	98.5800	350,300.00	26,178,851.19	34,532,574.00
INTUIT INC.	0.000	INTU	461202103	44.0100	74,200.00	3,038,576.12	3,265,542.00
ITT INDUSTRIES INC	0.805	ITT	450911102	84.4500	67,200.00	4,751,897.81	5,675,040.00
HONEYWELL INTERNATIONAL INC HUMANA INC. IAC/INTERACTIVE CORP IKON OFFICE SOLUTIONS INC. ILLINOIS TOOL WORKS IMCLONE SYSTEMS IMS HEALTH INC. INGRAM MICRO INC CL A INTEL CORP. INTL BUS MACH CORP INTUIT INC. ITT INDUSTRIES INC J C PENNEY INC JANUS CAPITAL GROUP INC JEFFERSON PILOT JOHNSON & JOHNSON JONES APPAREL GROUP INC JPMORGAN CHASE & CO.	1.207	JCP	708160106Q	41.4000	153,600.00	5,065,887.48	6,359,040.00
JANUS CAPITAL GROUP INC	0.238	JNS	47102X105	16.8100	344,500.00	4,889,067.68	5,791,045.00
JEFFERSON PILOT	2.925	JP	475070108Q	51.9600		4,870,802.81	5,533,740.00
JOHNSON & JOHNSON	1.797	JNJ	478160104Q	63.4200	603,900.00	21,664,546.34	38,299,338.00
JONES APPAREL GROUP INC	1.093	JNY	480074103	36.5700	30,500.00		1,115,385.00
JPMORGAN CHASE & CO.	3.486	JPM	46625H100Q		540,800.00	17,670,377.15	21,096,608.00
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KEYLORD CO. KEYCORP 3.657 KEY 493267108Q 44.6600 139,700.00 5,601,510.2 KEYSPAN CORPORATION 4.613 KSE 493267108Q 33.9000 201,200.00 5,909,686.2 KEYSPAN CORPORATION 4.613 KSE 49337W100 39.4500 90,800.00 3,326,955.9 KIMBERLY-CLARK CORP 2.431 KMB 494368103Q 65.8100 151,900.00 8,213,881.7 KAMART HOLDING CORP 0.000 KMRT 4987880105 98.9500 54,700.00 4,508,306.0 LABORATORY CRP OF AMER HLDGS 0.000 LM 505408409 49.8200 19,800.00 721,389.1 LAFARGE NORDITH AMERICA INC. 1.714 LAF 50540R409 49.8200 19,800.00 721,389.1 LEARAGE NORDITH AMERICA INC. 1.714 LAF 505862102 51.3200 91,900.00 4,110,521.5 LEAR CORP. 1.639 LEA 521865105 61.0100 21,600.00 1,083,288.7 LEMMARK INTERNATIONAL INC. 0.000 LKK 529771107 85.0000 72,000.00 5,593,424.1 LIBERTY MEDIA CORP-A 0.000 L 530718105 10.9800 24,700.00 238,876.7 LIMITED BRANDS INC. 2.085 LTD 5327161070 23.0200 214,700.00 238,876.7 LINITED BRANDS INC. 2.085 LTD 5327161070 23.0200 214,700.00 4,059,290.4 LINCOLIN NATIONAL CORP 3.127 LNC 534187109Q 46.6800 117,700.00 4,059,290.4 LINCOLIN NATIONAL CORP 3.127 LNC 534187109Q 46.6800 117,700.00 4,059,290.4 LINCOLIN NATIONAL CORP 3.127 LNC 534187109Q 55.5500 32,800.00 1,420,837.0 LOUSISIANA PACIFIC 1.495 LEX 546347115Q 26.7400 177,100.00 3,863,883.4 LOWE'S COS 0.277 LDW 548661107Q 57.5900 67,800.00 1,713,650.3 MARSH & MCLENNAN COS. 4.133 MMC 571748102Q 28.9000 180,500.00 7,560,765.7 MASCO CORP. 1.971 MAS 574599106Q 36.5300 195,600.00 5,932,756.0 MAXIMI INTIGRID PROCTS INC. 0.943 MXIM 57772K101 42.3900 154,900.00 5,896,792.6 MAY DEPT STORES 3.299 MAY 577781103 29.4000 188,300.00 2,073,634.1 MBNA CORP 1.986 KRB 55262L100Q 63.2800 44,300.00 2,736,641.1 MBNA CORP 1.986 KRB 55262L100Q 63.2800 44,300.00 2,736,641.1 MBNA CORP 1.986 KRB 55262L100Q 63.2800 44,300.00 2,736,643.1 MBNA CORP 1.986 KRB 55262L100Q 63.2800 44,300.00 5,896,792.6 MCCRAM HILL INC 1.310 MHP 580645109Q 91.5400 85,000.00 3,474,178.00 MCCRAM THILL INC 1.310 MHP 580645109Q 91.5400 85,000.00 3,474,178.00 MCCRAM THILL INC 1.310 MHP 580645109Q 91.5400 85,000.00 3,474,178.39 3 MCCDONALDS CON	ares Book Value Mai	
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LAFARGE NORTH AMERICA INC. 1.714 LAF 50582102 51.3200 91,900.00 4,110,521.5 LEAR CORP. 1.639 LEA 521865105 61.0100 21,600.00 1,083,288.7 LEXMARK INTERNATIONAL INC. 0.000 LXK 529771107 85.0000 72,000.00 5,593,424.1 LIBERTY MEDIA CORP-A 0.000 L 530718105 10.9800 24,700.00 238,876.7 LIMITED BRANDS INC. 2.085 LTD 532716107Q 23.0200 214,700.00 4,059,290.4 LINCOLN NATIONAL CORP 3.127 LNC 534187109Q 46.6800 117,700.00 4,959,290.4 LINCOLN NATIONAL CORPORATION 1.800 LMT 539983109Q 55.5500 32,800.00 1,420,837.4 LOUISIANNA PACIFIC 1.495 LPX 546347105Q 26.7400 177,100.00 3,863,283.4 LOWE'S COS 0.277 LOW 548661107Q 57.5900 67,800.00 1,713,650.3 MARSH & MCLENNAN COS. 4.133 MMC 571748102Q 32.9000 180,500.00 7,560,765.7 MASCO CORP. 1.971 MAS 574599106Q 36.5300 195,600.00 5,922,152.6 MAXIM INTIGRTD PROCTS INC. 0.943 MXIM 57772K101 42.3900 154,900.00 5,835,756.6 MAXIM INTIGRTD PROCTS INC. 0.943 MXIM 577778103Q 29.4000 185,300.00 5,119,883.6 MBAY DEPT STORES 3.299 MAY 57778103Q 29.4000 185,300.00 5,119,883.6 MBAI NC. 1.517 MBI 55262C100Q 28.1900 299,500.00 5,709,235.8 MCAFEE INC 0.000 MFE 579064106 28.9300 229,300.00 4,733,539.8 MCAFEE INC 0.000 MFE 579064106 28.9300 229,300.00 4,747,359.8 MCCAGEE INC 0.000 MFE 579064106 28.9300 229,300.00 4,747,359.8 MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 5,619,645.9 MCCHOLDINGS INC 0.534 MDC 552676108 86.4400 58,100.00 5,619,645.9 MEDITARNIC INC 0.674 MDT 585055106Q 49,6700 296,200.00 10,606,497.9 MEDITARNIC INC 0.674 MDT 585055106Q 49,6700 296,200.00 17,627,868.7 MERCE LECTR MATLS IN 0.000 WFE 55275104 13.2500 500,700.00 5,041,881.6 MEDITARNIC INC 1.135 MET 591568108 40.5100 177,100.00 6,311,237.5 METILIER TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MORGAN STABLLY DEAN WITTER & C 1.945 MWD 6174464480 55.500 116,700.00 5,104,986.0	0.00 5,909,686.27 6	6,820,680.0
LAFARGE NORTH AMBRICA INC. 1.714 LAF 505862102 51.3200 91,900.00 4,110,521.5 LEARA CORP. 1.639 LEA 521865105 61.0100 21,600.00 1,083,288.7 LEXMARK INTERNATIONAL INC. 0.000 LXK 529771107 85.0000 72,000.00 5,593,424.1 LIMETED BRANDS INC. 2.085 LTD 537716107Q 23.0200 214,700.00 4,559,299.4 LINCOLN NATIONAL CORP 3.127 LNC 534187109Q 46.6800 117,700.00 4,959,290.4 LINCOLN NATIONAL CORPORATION 1.800 LMT 53998109Q 55.5500 32,800.00 1,420,837.4 LOURISIANNA PACIFIC 1.495 LPX 546347105Q 26.7400 177,100.00 3,863,283.4 LOWE'S COS 0.277 LOW 548661107Q 57.5900 67,800.00 1,713,650.3 MARSH & MCLENNAN COS. 4.133 MMC 571748102Q 32.9000 180,500.00 7,560,765.7 MASCO CORP. 1.971 MAS 574599106Q 36.5300 195,600.00 5,922,152.6 MAXIM INTIGRID PROCTS INC. 0.943 MXIM 57772K101 42.3900 184,900.00 5,835,756.6 MAXIM INTIGRID PROCTS INC. 0.943 MXIM 577778103Q 29.4000 185,300.00 5,119,883.6 MBIA INC. 1.517 MBI 55262C100Q 28.1900 299,500.00 5,709,235.8 MCAPFE INC 0.000 MFE 579064106 28.9300 299,500.00 5,709,235.8 MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 2,386,089.7 MCGRAW HILL INC 1.310 MHP 580645109Q 91.5400 44,300.00 2,386,089.7 MCGRAW HILL INC 1.310 MHP 580645109Q 91.5400 84,900.00 5,619,645.9 MCGRAW HILL INC 1.310 MHP 58065106Q 49.6700 296,200.00 10,606,497.9 MCGRAW HILL INC 1.310 MHP 58065106Q 49.6700 296,200.00 17,627,868.7 MEMC ELECTR MATLS IN 0.000 WFF 55275104 13.2500 500,700.00 5,619,645.9 MEMC HOLDINGS INC 1.350 MFT 59188108Q 59.7700 93,600.00 5,418,83.6 MEMC ELECTR MATLS IN 0.000 WFF 55275104 13.2500 500,700.00 5,748,83.6 MEMCELECTR MATLS IN 0.000 WFF 55275104 13.2500 500,700.00 5,748,83.6 MEMCILL INCRUMENT CORP 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MCDONANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,5192.00 116,700.00 5,704,880.6 MICROSOFT CORP. 1.945 MWD 617446448Q 55.5500 116,700.00 5,704,880.00 116,700.00 5,704,880.00 116,700.00 5,704,880.00 116,700.00 5,704,880.00 116,700.00 5,704,880.00 116,700.00 5,704,880.00 116,700.00 5,704,880.00 116,700.00 5,70	0.00 3,326,955.96 3	3,582,060.0
LAFARGE NORTH AMERICA INC. 1.714 LAF 50582102 51.3200 91,900.00 4,110,521.5 LEAR CORP. 1.639 LEA 521865105 61.0100 21,600.00 1,083,288.7 LEXMARK INTERNATIONAL INC. 0.000 LXK 529771107 85.0000 72,000.00 5,593,424.1 LIBERTY MEDIA CORP-A 0.000 L 530718105 10.9800 24,700.00 238,876.7 LIMITED BRANDS INC. 2.085 LTD 532716107Q 23.0200 214,700.00 4,059,290.4 LINCOLN NATIONAL CORP 3.127 LNC 534187109Q 46.6800 117,700.00 4,959,290.4 LINCOLN NATIONAL CORPORATION 1.800 LMT 539983109Q 55.5500 32,800.00 1,420,837.4 LOUISIANNA PACIFIC 1.495 LPX 546347105Q 26.7400 177,100.00 3,863,283.4 LOWE'S COS 0.277 LOW 548661107Q 57.5900 67,800.00 1,713,650.3 MARSH & MCLENNAN COS. 4.133 MMC 571748102Q 32.9000 180,500.00 7,560,765.7 MASCO CORP. 1.971 MAS 574599106Q 36.5300 195,600.00 5,922,152.6 MAXIM INTIGRTD PROCTS INC. 0.943 MXIM 57772K101 42.3900 154,900.00 5,835,756.6 MAXIM INTIGRTD PROCTS INC. 0.943 MXIM 577778103Q 29.4000 185,300.00 5,119,883.6 MBIA INC. 1.517 MBI 55262C100Q 28.1900 299,500.00 5,709,235.8 MCAFEE INC 0.000 MFE 579064106 28.9300 299,500.00 5,709,235.8 MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 2,073,634.1 MENC ALGERTA MILL INC 1.310 MHP 580645109Q 91.5400 84,900.00 5,619,645.9 MEDITA NCC 1.534 MDC 552676108 86.4400 58,100.00 5,619,645.9 MEDITA NCC 1.574 MDT 58055106Q 49,6700 296,200.00 10,606,497.9 MED CHOLDINGS INC 0.674 MDT 585055106Q 49,6700 296,200.00 17,627,868.7 MEMC ELECTR MATLS IN 0.000 WFF 55275104 13.2500 500,700.00 5,619,645.9 MEMC ELECTR MATLS IN 0.000 WFF 55275104 13.2500 500,700.00 5,748,893.6 MERCELECTR MATLS IN 0.000 WFF 55275104 13.2500 500,700.00 5,748,893.6 MERCELECTR MATLS IN 0.000 WFF 55275104 13.2500 500,700.00 5,748,893.6 MERCELLE TRO 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,299,521.92.00 15,000,00 5	0.00 8,213,081.70 9	9,996,539.0
LAFARGE NORTH AMERICA INC. 1.714 LAF 50582102 51.3200 91,900.00 4,110,521.5 LEAR CORP. 1.639 LEA 521865105 61.0100 21,600.00 1,083,288.7 LEXMARK INTERNATIONAL INC. 0.000 LXK 529771107 85.0000 72,000.00 5,593,424.1 LIBERTY MEDIA CORP-A 0.000 L 530718105 10.9800 24,700.00 238,876.7 LIMITED BRANDS INC. 2.085 LTD 532716107Q 23.0200 214,700.00 4,059,290.4 LINCOLN NATIONAL CORP 3.127 LNC 534187109Q 46.6800 117,700.00 4,959,290.4 LINCOLN NATIONAL CORPORATION 1.800 LMT 539983109Q 55.5500 32,800.00 1,420,837.4 LOUISIANNA PACIFIC 1.495 LPX 546347105Q 26.7400 177,100.00 3,863,283.4 LOWE'S COS 0.277 LOW 548661107Q 57.5900 67,800.00 1,713,650.3 MARSH & MCLENNAN COS. 4.133 MMC 571748102Q 32.9000 180,500.00 7,560,765.7 MASCO CORP. 1.971 MAS 574599106Q 36.5300 195,600.00 5,922,152.6 MAXIM INTIGRTD PROCTS INC. 0.943 MXIM 57772K101 42.3900 154,900.00 5,835,756.6 MAXIM INTIGRTD PROCTS INC. 0.943 MXIM 577778103Q 29.4000 185,300.00 5,119,883.6 MBIA INC. 1.517 MBI 55262C100Q 28.1900 299,500.00 5,709,235.8 MCAFEE INC 0.000 MFE 579064106 28.9300 299,500.00 5,709,235.8 MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 2,073,634.1 MENC ALGERTA MILL INC 1.310 MHP 580645109Q 91.5400 84,900.00 5,619,645.9 MEDITA NCC 1.534 MDC 552676108 86.4400 58,100.00 5,619,645.9 MEDITA NCC 1.574 MDT 58055106Q 49,6700 296,200.00 10,606,497.9 MED CHOLDINGS INC 0.674 MDT 585055106Q 49,6700 296,200.00 17,627,868.7 MEMC ELECTR MATLS IN 0.000 WFF 55275104 13.2500 500,700.00 5,619,645.9 MEMC ELECTR MATLS IN 0.000 WFF 55275104 13.2500 500,700.00 5,748,893.6 MERCELECTR MATLS IN 0.000 WFF 55275104 13.2500 500,700.00 5,748,893.6 MERCELECTR MATLS IN 0.000 WFF 55275104 13.2500 500,700.00 5,748,893.6 MERCELLE TRO 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,299,521.92.00 15,000,00 5		5,412,565.0
LAFARGE NORTH AMERICA INC. 1.714 LAF 50582102 51.3200 91,900.00 4,110,521.5 LEAR CORP. 1.639 LEA 521865105 61.0100 21,600.00 1,083,288.7 LEXMARK INTERNATIONAL INC. 0.000 LXK 529771107 85.0000 72,000.00 5,593,424.1 LIBERTY MEDIA CORP-A 0.000 L 530718105 10.9800 24,700.00 238,876.7 LIMITED BRANDS INC. 2.085 LTD 532716107Q 23.0200 214,700.00 4,059,290.4 LINCOLN NATIONAL CORP 3.127 LNC 534187109Q 46.6800 117,700.00 4,959,290.4 LINCOLN NATIONAL CORPORATION 1.800 LMT 539983109Q 55.5500 32,800.00 1,420,837.4 LOUISIANNA PACIFIC 1.495 LPX 546347105Q 26.7400 177,100.00 3,863,283.4 LOWE'S COS 0.277 LOW 548661107Q 57.5900 67,800.00 1,713,650.3 MARSH & MCLENNAN COS. 4.133 MMC 571748102Q 32.9000 180,500.00 7,560,765.7 MASCO CORP. 1.971 MAS 574599106Q 36.5300 195,600.00 5,922,152.6 MAXIM INTIGRTD PROCTS INC. 0.943 MXIM 57772K101 42.3900 154,900.00 5,835,756.6 MAXIM INTIGRTD PROCTS INC. 0.943 MXIM 577778103Q 29.4000 185,300.00 5,119,883.6 MBAY DEPT STORES 3.299 MAY 57778103Q 29.4000 185,300.00 5,119,883.6 MBAI NC. 1.517 MBI 55262C100Q 28.1900 299,500.00 5,709,235.8 MCAFEE INC 0.000 MFE 579064106 28.9300 229,300.00 4,733,539.8 MCAFEE INC 0.000 MFE 579064106 28.9300 229,300.00 4,747,359.8 MCCAGEE INC 0.000 MFE 579064106 28.9300 229,300.00 4,747,359.8 MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 5,619,645.9 MCCHOLDINGS INC 0.534 MDC 552676108 86.4400 58,100.00 5,619,645.9 MEDITARNIC INC 0.674 MDT 585055106Q 49,6700 296,200.00 10,606,497.9 MEDITARNIC INC 0.674 MDT 585055106Q 49,6700 296,200.00 17,627,868.7 MERCE LECTR MATLS IN 0.000 WFE 55275104 13.2500 500,700.00 5,041,881.6 MEDITARNIC INC 1.135 MET 591568108 40.5100 177,100.00 6,311,237.5 METILIER TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MORGAN STABLLY DEAN WITTER & C 1.945 MWD 6174464480 55.500 116,700.00 5,104,986.0	0.00 721,389.16	986,436.0
LEAR CORP. 1.639 LEA 52185105 61.0100 21,600.00 1,083,288.76 LEXMARK INTERNATIONAL INC. 0.000 LK 529771107 85.0000 72,000.00 5,593,424.1 LIBERTY MEDIA CORP—A 0.000 L 530718105 10.9800 24,700.00 238,876.7 LIMITED BRANDS INC. 2.085 LTD 532716107Q 23.0200 214,700.00 4,059,290.4 LINCOLN NATIONAL CORP 3.127 LNC 534187109Q 46.6800 117,700.00 4,975,059.6 LOCKHEED MARTIN CORPORATION 1.800 LMT 539830109Q 55.5500 32,800.00 1,420,837.0 LOUISIANNA PACIFIC 1.495 LPX 546347105Q 26.7400 177,100.00 3,863,383.4 LOWE'S COS 0.277 LOW 548661107Q 57.5900 67,800.00 1,713,650.3 MARSH & MCLENNAN COS. 41.33 MMC 571748102Q 32.9000 180,500.00 7,560,765.7 MAXCO CORP. 1.971 MAS 57459106Q 36.5300 195,600.00 7,922,152.6 MATTEL INC. 2.308 MAT 577081102Q 19.4900 298,100.00 5,325,756.0 MAXIM INTERTD PRDCTS INC. 0.943 MXIM 57772K101 42.3900 184,900.00 5,335,756.0 MAXIM INTERTD PROCTS INC. 0.943 MXIM 57772K101 42.3900 185,300.00 5,119,883.6 MBIA INC. 1.517 MBI 55262C100Q 63.2800 44,300.00 2,073,634.1 MBNA CORP 1.986 KRB 55262L100Q 63.2800 44,300.00 2,073,634.1 MEDIA CORP 1.986 KRB 55262L100Q 28.1900 299,300.00 5,709,235.8 MCGDRANALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 2,386,089.7 MCGRAW HILL INC 1.310 MHP 58064106 28.9300 229,300.00 4,473,539.3 MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 2,386,089.7 MCGRAW HILL INC 1.310 MHP 58064109Q 19.5400 58,100.00 3,474,178.0 MCGRAW HILL INC 1.310 MHP 58064109Q 19.5400 58,000.00 2,386,089.7 MEDIC HOLDINGS INC 0.674 MDT 585055106Q 49.6700 296,200.00 10.606,497.9 MEDIC HOLDINGS INC 1.315 MET 591567108 86.4400 58,100.00 3,474,178.0 MEDIC HOLDINGS INC 1.315 MET 591567108 86.4400 58,100.00 3,474,178.0 MEDIC HOLDINGS INC 1.315 MET 591567108 86.4400 58,100.00 3,474,178.0 MEDIC HOLDINGS INC 1.315 MET 591567108 86.4400 58,000.00 1,627,868.7 METILER-TOLEDO INTERNATIONAL 0.000 MFF 55268105 51.3100 13,200.00 5,74,893.6 METILER TOLEDO INTERNATIONAL 0.000 MFF 55268105 51.3100 13,200.00 5,74,893.6 METILER TOLEDO INTERNATIONAL 0.000 M	0.00 4,110,521.52 4	4,716,308.0
LIBERTY MEDIA CORP-A 0.000 L 530718105 10.9800 24,700.00 238,876.7 LIMITED BRANDS INC. 2.085 LTD 532716107Q 23.0200 214,700.00 4,975,059.60 LOCKHEED MARTIN CORPORATION 1.800 LMT 539830109Q 55.5500 32,800.00 1,420,837.0 LOUISIANNA PACIFIC 1.495 LPX 546347105Q 26.7400 177,100.00 3,863,383.4 LOWE'S COS 0.277 LOW 548661107Q 57.5900 67,800.00 1,713,650.3 MARSH & MCLENNAN COS. 4.133 MMC 571748102Q 32.9000 180,500.00 7,560,765.7 MASCO CORP. 1.971 MAS 574599106Q 36.5300 195,600.00 5,922,152.6 MATTEL INC. 2.308 MAT 577081102Q 19.4900 298,100.00 5,335,756.0 MAY DEPT STORES 3.299 MAY 577778103Q 29.4000 185,300.00 5,896,792.6 MBIA INC. 1.517 MBI 55262C100Q 63.2800 44,300.00 5,799,235.8 MCDONALDS CORPORATION 1.715 MCD 1.715 MCD 580135101Q 32.0600 85,000.00 4,473,539.3 MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 5,799,235.8 MEDITION OF SECONDO MEDITI	0.00 1,083,288.79 1	1,317,816.0
LIBERTY MEDIA CORP-A 0.000 L 530718105 10.9800 24,700.00 238,876.7 LIMITED BRANDS INC. 2.085 LTD 532716107Q 23.0200 214,700.00 4,095,290.4 LINCOLN NATIONAL CORP 3.127 LNC 534187109Q 46.6800 117,700.00 4,975,059.60 LOCKHEED MARTIN CORPORATION 1.800 LMT 539830109Q 55.5500 32,800.00 1,420,837.0 LOUISIANNA PACIFIC 1.495 LPX 546347105Q 26.7400 177,100.00 3,863,383.4 LOWE'S COS 0.277 LOW 548661107Q 57.5900 67,800.00 1,713,650.3 MARSH & MCLENNAN COS. 4.133 MMC 571748102Q 32.9000 180,500.00 7,560,765.7 MASCO CORP. 1.971 MAS 574599106Q 36.5300 195,600.00 5,922,152.6 MATTEL INC. 2.308 MAT 577081102Q 19.4900 298,100.00 5,335,756.0 MAY DEPT STORES 3.299 MAY 577778103Q 29.4000 185,300.00 5,896,792.6 MBIA INC. 1.517 MBI 55262C100Q 63.2800 44,300.00 5,799,235.8 MCDONALDS CORPORATION 1.715 MCD 1.986 KRB 55262L100Q 28.1900 299,500.00 5,709,235.8 MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 5,709,235.8 MCDANALDS INC 0.534 MDC 552676108 86.4400 58,000.00 5,790,235.8 MEDITION 0.58045109Q 91.540.00 58,900.00 5,791,645.9 MEDITION 0.58045109Q MCGRAW HILL INC 1.310 MHP 580645109Q 91.540.00 58,000.00 5,709,235.8 MEDITION 0.674 MDT 580135101Q 32.0600 85,000.00 5,791,645.9 MEDITION 0.674 MDT 580135101Q 32.0600 38,000.00 5,700.00 5,701,645.9 MEDITION 0.674 MDT 58055106Q 49.6700 296,200.00 10,606,497.9 MERCILLIYNCH & CO. INC. 1.070 MER 590188108Q 59.7700 93,600.00 3,474,178.0 METILIFE INC 1.135 MET 59156R108 40.5100 177,100.00 6,311,237.5 METILIFE TOC 1.135 MET 59498104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 116,700.00 5,14,983.6 55.5200 116,700.00 5,14,983.6	0.00 5,593,424.13 6	6,120,000.0
LOUISIANNA PACIFIC 1.495 LPX 546347105Q 26.7400 177,100.00 3,863,383.4 LOWE'S COS MARSH & MCLENNAN COS. 4.133 MMC 571748102Q 32.9000 180,500.00 7,560,765.7 MASCO CORP. 1.971 MAS 574599106Q 36.5300 195,600.00 5,922,152.6 MAXIM INTGRTD PRDCTS INC. 2.308 MAT 577081102Q 19.4900 298,100.00 5,335,756.0 MAXIM INTGRTD PRDCTS INC. 0.943 MXIM 57772K101 42.3900 154,900.00 5,896,792.6 MAY DEPT STORES 3.299 MAY 577778103Q 29.4000 185,300.00 5,119,883.6 MBIA INC. 1.517 MBI 55262C100Q 63.2800 44,300.00 2,073,634.1 MBNA CORP 1.986 KRB 55262L100Q 28.1900 290,500.00 5,709,235.8 MCAFEE INC 0.000 MFE 579064106 28.9300 229,300.00 4,473,539.3 MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 2,386,089.7 MCGRAW HILL INC 1.310 MHP 580645109Q 91.5400 84.900.00 5,619,645.9 MCCHOLDINGS INC 0.534 MDC 552676108 86.4400 58,100.00 3,474,178.0 MEDTCONIC INC 0.674 MDT 585055106Q 49.6700 296,200.00 10,606,497.9 MEMC ELECTR MATLS IN 0.000 WFR 552715104 13.2500 500,7700.00 4,329,540.3 MERCK & CO INC 4.729 MRK 589331107Q 32.1400 399,300.00 17,627,868.7 MERCK & CO INC 4.729 MRK 589331107Q 32.1400 399,300.00 17,627,868.7 METILIF INC 1.135 MET 59156108 40.5100 177,100.00 6,311,237.5 METILIF INC 1.135 MET 59156108 40.5100 177,100.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 57,4893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 4,295,219.2 MCNONSANTO COMPANY 1.224 MON 61166W101 55.5500 116,700.00 4,295,219.2 MCNONSANTO COMPANY 1.244 MON 61166W101 55.5500 116,700.00 5,104,986.0		271,206.0
LOUISIANNA PACIFIC 1.495 LPX 546347105Q 26.7400 177,100.00 3,863,383.4 LOWE'S COS MARSH & MCLENNAN COS. 4.133 MMC 571748102Q 32.9000 180,500.00 7,560,765.7 MASCO CORP. 1.971 MAS 574599106Q 36.5300 195,600.00 5,922,152.6 MAXIM INTGRTD PRDCTS INC. 2.308 MAT 577081102Q 19.4900 298,100.00 5,335,756.0 MAXIM INTGRTD PRDCTS INC. 0.943 MXIM 57772K101 42.3900 154,900.00 5,896,792.6 MAY DEPT STORES 3.299 MAY 577778103Q 29.4000 185,300.00 5,119,883.6 MBIA INC. 1.517 MBI 55262C100Q 63.2800 44,300.00 2,073,634.1 MBNA CORP 1.986 KRB 55262L100Q 28.1900 290,500.00 5,709,235.8 MCAFEE INC 0.000 MFE 579064106 28.9300 229,300.00 4,473,539.3 MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 2,386,089.7 MCGRAW HILL INC 1.310 MHP 580645109Q 91.5400 84.900.00 5,619,645.9 MCCHOLDINGS INC 0.534 MDC 552676108 86.4400 58,100.00 3,474,178.0 MEDTCONIC INC 0.674 MDT 585055106Q 49.6700 296,200.00 10,606,497.9 MEMC ELECTR MATLS IN 0.000 WFR 552715104 13.2500 500,7700.00 4,329,540.3 MERCK & CO INC 4.729 MRK 589331107Q 32.1400 399,300.00 17,627,868.7 MERCK & CO INC 4.729 MRK 589331107Q 32.1400 399,300.00 17,627,868.7 METILIF INC 1.135 MET 59156108 40.5100 177,100.00 6,311,237.5 METILIF INC 1.135 MET 59156108 40.5100 177,100.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 57,4893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 4,295,219.2 MCNONSANTO COMPANY 1.224 MON 61166W101 55.5500 116,700.00 4,295,219.2 MCNONSANTO COMPANY 1.244 MON 61166W101 55.5500 116,700.00 5,104,986.0		4,942,394.0
LOUISIANNA PACIFIC 1.495 LPX 546347105Q 26.7400 177,100.00 3,863,383.4 LOWE'S COS MARSH & MCLENNAN COS. 4.133 MMC 571748102Q 32.9000 180,500.00 7,560,765.7 MASCO CORP. 1.971 MAS 574599106Q 36.5300 195,600.00 5,922,152.6 MAXIM INTGRTD PRDCTS INC. 2.308 MAT 577081102Q 19.4900 298,100.00 5,335,756.0 MAXIM INTGRTD PRDCTS INC. 0.943 MXIM 57772K101 42.3900 154,900.00 5,896,792.6 MAY DEPT STORES 3.299 MAY 577778103Q 29.4000 185,300.00 5,119,883.6 MBIA INC. 1.517 MBI 55262C100Q 63.2800 44,300.00 2,073,634.1 MBNA CORP 1.986 KRB 55262L100Q 28.1900 290,500.00 5,709,235.8 MCAFEE INC 0.000 MFE 579064106 28.9300 229,300.00 4,473,539.3 MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 2,386,089.7 MCGRAW HILL INC 1.310 MHP 580645109Q 91.5400 84.900.00 5,619,645.9 MCCHOLDINGS INC 0.534 MDC 552676108 86.4400 58,100.00 3,474,178.0 MEDTCONIC INC 0.674 MDT 585055106Q 49.6700 296,200.00 10,606,497.9 MEMC ELECTR MATLS IN 0.000 WFR 552715104 13.2500 500,7700.00 4,329,540.3 MERCK & CO INC 4.729 MRK 589331107Q 32.1400 399,300.00 17,627,868.7 MERCK & CO INC 4.729 MRK 589331107Q 32.1400 399,300.00 17,627,868.7 METILIF INC 1.135 MET 59156108 40.5100 177,100.00 6,311,237.5 METILIF INC 1.135 MET 59156108 40.5100 177,100.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 57,4893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 4,295,219.2 MCNONSANTO COMPANY 1.224 MON 61166W101 55.5500 116,700.00 4,295,219.2 MCNONSANTO COMPANY 1.244 MON 61166W101 55.5500 116,700.00 5,104,986.0		5,494,236.0
LOUISIANNA PACIFIC 1.495 LPX 546347105Q 26.7400 177,100.00 3,863,383.4 LOWE'S COS 0.277 LOW 548661107Q 57.5900 67,800.00 1,713,650.3 MARSH & MCLENNAN COS. 4.133 MMC 571748102Q 32.9000 180,500.00 7,560,765.7 MASCO CORP. 1.971 MAS 574599106Q 36.5300 195,600.00 5,922,152.6 MARTHEL INC. 2.308 MAT 577081102Q 19.4900 298,100.00 5,835,756.0 MAXIM INTGRID PRDCTS INC. 0.943 MXIM 57772K101 42.3900 154,900.00 5,896,792.6 MAY DEPT STORES 3.299 MAY 577778103Q 29.4000 185,300.00 5,119,883.6 MBIA INC. 1.517 MBI 55262C100Q 63.2800 44,300.00 2,073,634.1 MBNA CORP 1.986 KRB 55262L100Q 28.1900 290,500.00 5,709,235.8 MCAFEE INC 0.000 MFE 579064106 28.9300 229,300.00 4,473,539.3 MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 2,386,089.7 MCGRAW HILL INC 1.310 MHP 580645109Q 91.5400 84.900.00 5,619,645.9 MCDHOLDINGS INC 0.534 MDC 552676108 86.4400 58,100.00 3,474,178.0 MEDMC HOLDINGS INC 0.674 MDT 585055106Q 49.6700 296,200.00 10,606,497.9 MEDMC ELECTR MATLS IN 0.000 WFR 552715104 13.2500 500,700.00 4,329,540.3 MERCK & CO INC 4.729 MRK 589331107Q 32.1400 399,300.00 17,627,868.7 MERCK & CO INC 4.729 MRK 589331107Q 32.1400 399,300.00 17,627,868.7 METILIFE INC 1.135 MET 59156108 40.5100 177,100.00 6,311,237.5 METILIFE INC 1.135 MET 59156108 40.5100 177,100.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 57,4893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 57,4893.6 MGNONSANTO COMPANY 1.224 MON 61166W101 55.5500 116,700.00 4,295,219.2 MONSANTO COMPANY 1.244 MON 61166W101 55.5500 116,700.00 5,104,986.0		1,822,040.0
MAY DEPT STORES 3.299 MAY 577778103Q 29.4000 185,300.00 5,119,883.6 MBIA INC. 1.517 MBI 55262C100Q 63.2800 44,300.00 2,073,634.1 MBNA CORP 1.986 KRB 55262L100Q 28.1900 290,500.00 5,709,235.8 MCAFEE INC MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 2,386,089.7 MCGRAW HILL INC 1.310 MHP 580645109Q 91.5400 84,900.00 5,619,645.9 MDC HOLDINGS INC MEDTRONIC INC MEDTRONIC INC 0.674 MDT 585055106Q 49.6700 296,200.00 10,606,497.9 MERC ELECTR MATLS IN 0.000 WFR 552715104 13.2500 500,700.00 4,329,540.3 MERCK & CO INC MERRILL LYNCH & CO. INC. 1.135 MET 59156R108 40.5100 177,100.00 6,331,237.5 METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 79,500.00 5,041,880.1 MGIC NONSANTO COMPANY MONSANTO COMPANY MONSANTO COMPANY MONGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		4,735,654.0
MAY DEPT STORES 3.299 MAY 577778103Q 29.4000 185,300.00 5,119,883.6 MBIA INC. 1.517 MBI 55262C100Q 63.2800 44,300.00 2,073,634.1 MBNA CORP 1.986 KRB 55262L100Q 28.1900 290,500.00 5,709,235.8 MCAFEE INC MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 2,386,089.7 MCGRAW HILL INC 1.310 MHP 580645109Q 91.5400 84,900.00 5,619,645.9 MDC HOLDINGS INC MEDTRONIC INC MEDTRONIC INC 0.674 MDT 585055106Q 49.6700 296,200.00 10,606,497.9 MERC ELECTR MATLS IN 0.000 WFR 552715104 13.2500 500,700.00 4,329,540.3 MERCK & CO INC MERRILL LYNCH & CO. INC. 1.135 MET 59156R108 40.5100 177,100.00 6,331,237.5 METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 79,500.00 5,041,880.1 MGIC NONSANTO COMPANY MONSANTO COMPANY MONSANTO COMPANY MONGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		3,904,602.0
MAY DEPT STORES 3.299 MAY 577778103Q 29.4000 185,300.00 5,119,883.6 MBIA INC. 1.517 MBI 55262C100Q 63.2800 44,300.00 2,073,634.1 MBNA CORP 1.986 KRB 55262L100Q 28.1900 290,500.00 5,709,235.8 MCAFEE INC MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 2,386,089.7 MCGRAW HILL INC 1.310 MHP 580645109Q 91.5400 84,900.00 5,619,645.9 MDC HOLDINGS INC MCDONIC INC MEDTRONIC INC 0.674 MDT 585055106Q 49.6700 296,200.00 10,606,497.9 MEMC ELECTR MATLS IN 0.000 WFR 552715104 13.2500 500,700.00 4,329,540.3 MERCK & CO INC MERRILL LYNCH & CO. INC. 1.135 MET 59156R108 40.5100 177,100.00 6,331,237.5 METILIFE INC 1.135 MET 59156R108 40.5100 177,100.00 6,311,237.5 METILIFE INC 1.135 MET 59156R108 40.5100 177,100.00 6,311,237.5 METILIFE INC 1.135 MET 59156R108 40.5100 177,100.00 6,311,237.5 METILIFE TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 16,700.00 4,295,219.3 MONSANTO COMPANY MONGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		5,938,450.0
MAY DEPT STORES 3.299 MAY 577778103Q 29.4000 185,300.00 5,119,883.6 MBIA INC. 1.517 MBI 55262C100Q 63.2800 44,300.00 2,073,634.1 MBNA CORP 1.986 KRB 55262L100Q 28.1900 290,500.00 5,709,235.8 MCAFEE INC MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 2,386,089.7 MCGRAW HILL INC 1.310 MHP 580645109Q 91.5400 84,900.00 5,619,645.9 MDC HOLDINGS INC MCDONIC INC MEDTRONIC INC 0.674 MDT 585055106Q 49.6700 296,200.00 10,606,497.9 MEMC ELECTR MATLS IN 0.000 WFR 552715104 13.2500 500,700.00 4,329,540.3 MERCK & CO INC MERRILL LYNCH & CO. INC. 1.135 MET 59156R108 40.5100 177,100.00 6,331,237.5 METILIFE INC 1.135 MET 59156R108 40.5100 177,100.00 6,311,237.5 METILIFE INC 1.135 MET 59156R108 40.5100 177,100.00 6,311,237.5 METILIFE INC 1.135 MET 59156R108 40.5100 177,100.00 6,311,237.5 METILIFE TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 16,700.00 4,295,219.3 MONSANTO COMPANY MONGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		7,145,268.0
MAY DEPT STORES 3.299 MAY 577778103Q 29.4000 185,300.00 5,119,883.6 MBIA INC. 1.517 MBI 55262C100Q 63.2800 44,300.00 2,073,634.1 MBNA CORP 1.986 KRB 55262L100Q 28.1900 290,500.00 5,709,235.8 MCAFEE INC MCDONALDS CORPORATION 1.715 MCD 580135101Q 32.0600 85,000.00 2,386,089.7 MCGRAW HILL INC 1.310 MHP 580645109Q 91.5400 84,900.00 5,619,645.9 MDC HOLDINGS INC MCDONIC INC MEDTRONIC INC 0.674 MDT 585055106Q 49.6700 296,200.00 10,606,497.9 MEMC ELECTR MATLS IN 0.000 WFR 552715104 13.2500 500,700.00 4,329,540.3 MERCK & CO INC MERRILL LYNCH & CO. INC. 1.135 MET 59156R108 40.5100 177,100.00 6,331,237.5 METILIFE INC 1.135 MET 59156R108 40.5100 177,100.00 6,311,237.5 METILIFE INC 1.135 MET 59156R108 40.5100 177,100.00 6,311,237.5 METILIFE INC 1.135 MET 59156R108 40.5100 177,100.00 6,311,237.5 METILIFE TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 16,700.00 4,295,219.3 MONSANTO COMPANY MONGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		5,809,969.0
METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 5,041,880.1 MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		6,566,211.0
METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 5,041,880.1 MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		5,447,820.0
METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 5,041,880.1 MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		2,803,304.0
METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 5,041,880.1 MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		8,189,195.0
METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 5,041,880.1 MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		6,633,649.0
METILER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 5/4,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 5,041,880.1 MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		2,725,100.0
METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 5,041,880.1 MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		7,771,746.0
METILER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 5/4,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 5,041,880.1 MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		5,022,164.0
METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 5,041,880.1 MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		14,712,254.0
METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 5,041,880.1 MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		6,634,275.0
METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 5,041,880.1 MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		12,833,502.0
METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 5,041,880.1 MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		5,594,472.0
METTLER-TOLEDO INTERNATIONAL 0.000 MTD 592688105 51.3100 13,200.00 574,893.6 MGIC INVESTMENT CORP 0.435 MTG 552848103Q 68.9100 79,500.00 5,041,880.1 MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		7,174,321.0
MGICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.1 MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		677,292.0
MICROSOFT CORP. 1.198 MSFT 594918104 26.7100 1,772,500.00 44,520,233.2 MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		5,478,345.0
MONSANTO COMPANY 1.224 MON 61166W101 55.5500 158,100.00 4,295,219.2 MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		47,343,475.0
MORGAN STANLEY DEAN WITTER & C 1.945 MWD 617446448Q 55.5200 116,700.00 5,104,986.0		8,782,455.0
		6,479,184.0
MOTOROLA INC 0.930 MOT 620076109Q 17.2000 459,600.00 8,444,447.8		7,905,120.0
		7,930,560.0

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- COMMO	N STOCK					
	Portfolio -			ANTITATIVE 1000) (Q			
	Instrument -	- COM	COI	MMON STOCK				
NATIONAL SEMICONDUCTOR CORP		0.445	NSM	637640103	17.9500	82,700.00	1,135,048.69	1,484,465.00
NATIONAL SEMICONDUCTOR CORP NAVTEQ CORP NEENAH PAPER INC NEXTEL COMMUNICATIONS CL-A NORFOLK SOUTHERN CORP. NORTH FORK BANK NORTHEAST UTILITIES NORTHROP GRUMMAN CORP. NRG EMERGY INC. NTL INC NVR INC OCCIDENTAL PETROLEUM CORP.		0.000	NVT	63936L100	46.3600	7,200.00	254,321.28	333,792.00
NEENAH PAPER INC		0.000	NP	640079109	32.6000	4,603.00	140,544.21	150,057.80
NEXTEL COMMUNICATIONS CL-A		0.000	NXTL	65332V103	30.0000	354,000.00	7,723,162.96	10,620,000.00
NORFOLK SOUTHERN CORP.		1.105	NSC	655844108Q	36.1900	206,800.00	5,190,467.94	7,484,092.00
NORTH FORK BANK		3.050	NFB	659424105	28.8500	152,977.50	3,516,181.96	4,413,400.88
NORTHEAST UTILITIES		3.448	NU	664397106	18.8500	178,700.00	3,445,380.41	3,368,495.00
NORTHROP GRUMMAN CORP.		1.692	NOC	666807102Q	54.3600	138,900.00	6,883,800.47	7,550,604.00
NRG ENERGY INC.		0.000	NRG	629377508	36.0500	165,500.00	4,326,119.02	5,966,275.00
NTL INC		0.000	NTLI	62940M104	72.9600	8.00	309.25	583.68
NVR INC		0.000	NVR	62944T105	769.4000	8,200.00	4,270,199.12	6,309,080.00
OCCIDENTAL PETROLEUM CORP.		1.884	OXY	674599105Q	58.3600	141,400.00	5,566,321.73	8,252,104.00
ODYSSEY HOLDINGS CORP		0.495	ORH	67612W108	25.2100	183,200.00	4,107,791.88	4,618,472.00
OLD REPUBLIC INT'L CORP.		2.055	ORI	680223104	25.3000	193,800.00	4,537,034.54	4,903,140.00
ORACLE SYS. CORP.		0.000	ORCL	68389X105	13.7200	331,000.00	3,298,050.01	4,541,320.00
PACIFIC GAS & ELEC. CO.		0.000	PCG	69331C108Q	33.2800	202,700.00	5,306,683.24	6,745,856.00
PENTAIR INC.		1.193	PNR	709631105Q	43.5600	134,100.00	3,754,560.21	5,841,396.00
PEPCO HOLDINGS INC.		4.690	POM	713291102	21.3200	233,700.00	4,730,765.17	4,982,484.00
PEPSI BOTTLING GROUP INC		0.739	PBG	713409100	27.0400	176,000.00	4,736,309.31	4,759,040.00
PEPSIAMERICAS INC		1.412	PAS	71343P200Q	21.2400	217,500.00	4,036,364.88	4,619,700.00
PEPSICO INC.		1.762	PEP	713448108Q	52.2000	224,900.00	6,623,935.90	11,739,780.00
PFIZER INC.		2.826	PFE	717081103Q	26.8900	1,505,500.00	33,131,984.52	40,482,895.00
PIONEER NATURAL RESOURCES CO	0.	0.569	PXD	723787107	35.1000	41,438.00	1,262,674.51	1,454,473.81
PITNEY-BOWES, INC.		2.636	BBT.	724479100Q	46.2800	132,000.00	5,371,802.55	6,108,960.00
PLUM CREEK TIMBER CO INC	D.	3./46	PCL	729251108	38.4400	146,900.00	4,798,310.44	5,646,836.00
PNC FINANCIAL SERVICES GROUP	P	3.48L	PNC	693475105Q	57.4400 68.0200	125,100.00 81,000.00	6,588,233.48	7,185,744.00 5,509,620.00
POLITAR INC.		1.352	LII	731068102 733174106	28.8300	201,600.00	3,976,537.03 4,360,727.36	5,812,128.00
POPULAR INC		1 01 5	DC DC	742718109Q	55.0800	536,500.00	17,258,412.09	29,550,420.00
DROTECTIVE LIFE CORD		1 620	PG DT	743674103	42.6900	44,100.00	1,487,939.71	1,882,629.00
DRIDENTTAL STRANGTAL INC		1 127	וזמת דם	744320102	54.9600	179,700.00	7,046,199.85	9,876,312.00
DILTE HOMES INC		0 313	DUM	745867101Q	63.8000	33,500.00	991 509 65	2,137,300.00
OLOGIC COPPORATION		0.313	OLCC	747277101	36.7300	54,500.00	991,509.65 1,805,083.14	2,137,300.00
OUDLICOMM INC		0.000	OCOM	747525103	42.4000	395,800.00	10,399,999.34	16,781,920.00
OURST DIAGNOSTICS INC		0.600	DCX	74834L100	95.5500	13,900.00	1,095,062.62	1,328,145.00
OCCIDENTAL PETROLEUM CORP. OCCIDENTAL PETROLEUM CORP. ODYSSEY HOLDINGS CORP OLD REPUBLIC INT'L CORP. ORACLE SYS. CORP. PACIFIC GAS & ELEC. CO. PENTAIR INC. PEPCO HOLDINGS INC. PEPSI BOTTLING GROUP INC PEPSIAMERICAS INC PEPSICO INC. PFIZER INC. PIONEER NATURAL RESOURCES CO PITNEY-BOWES, INC. PLUM CREEK TIMBER CO INC PNC FINANCIAL SERVICES GROUD POLARIS INDUSTRIES INC. POPULAR INC PROCTER & GAMBLE CO PROTECTIVE LIFE CORP PRUDENTIAL FINANCIAL INC PULTE HOMES, INC. QLOGIC CORPORATION QUALCOMM INC QUEST DIAGNOSTICS INC QUESTAR CORP QWEST COMMUNICATIONS INTL.		1 687	STR	748356102Q	50.9600	73,400.00	3,007,573.44	3,740,464.00
QUESTAR CORP QWEST COMMUNICATIONS INTL.		1.126	0	749121109	4.4400	1,545,000.00	18,387,493.07	6,859,800.00
RADIOSHACK CORP		0.760	× RSH	750438103Q	32.8800	170,400.00	4,804,691.26	5,602,752.00
RELIANT RESOURCES INC		0.000		75952B105	13.6500	476,400.00	4,278,855.81	6,502,860.00
1		0.000			_5.0000	1,0,100.00	1,2.0,000.01	0,002,000.00

Investment Desc	Rating Coupon Yield Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STO	СК				
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	Instrument - COM	QUANTITATIVE 100 COMMON STOCK	`~			
REYNOLDS & REYNOLDS CL-A	1.659 REY	761695105	26.5100	173,200.00	4,309,864.46	4,591,532.00
ROCKWELL AUTOMATION INC	1.332 ROK	7739031090	49.5500	57,000.00	1,375,991.17	2,824,350.00
ROCKWELL COLLINS	1.217 COL	774341101	39.4400	141,800.00	4,423,757.70	5,592,592.00
ROCKWELL COLLINS RPM INTERNATIONAL INC. RYDER SYS. INC.	3.051 RPM	7496851030	19.6600	252,100.00	4,381,630.11	4,956,286.00
RYDER SYS. INC.	1.256 R	783549108Q	47.7700	97,200.00	4,143,860.00	4,643,244.00
RYDER SYS. INC. RYLAND GROUP INC SAFECO CORP. SBC COMMUNICATIONS INC.	0.417 RYL	783764103	57.5400	95,200.00	3,909,046.60	5,477,808.00
SAFECO CORP.	1.684 SAFC		52.2400	112,700.00	4,661,236.68	5,887,448.00
SBC COMMUNICATIONS INC.	5.005 SBC	78387G103Q	25.7700	664,000.00	21,175,329.26	17,111,280.00
SCHERING-PLOUGH	1.053 SGC 1.053 SGP 1.802 S 0.477 SEIC 2.726 SRE 0.000 SEPR 1.523 SHW 1.124 SIAI 1.423 SLM 4 266 SO	806605101Q	20.8800	52,400.00	1,097,279.46	1,094,112.00
SEARS ROEBUCK & CO.	1.802 S	812387108Q	51.0300	139,700.00	5,867,566.10	7,128,891.00
SEI INVESTMENTS CO	0.477 SEIC	784117103	41.9300	129,500.00	4,314,066.86	5,429,935.00
SEMPRA ENERGY	2.726 SRE	816851109	36.6800	144,500.00	4,715,682.83	5,300,260.00
SEPRACOR INC.	0.000 SEPR	817315104	59.3700	71,400.00	3,205,297.85	4,239,018.00
SHERWIN-WILLIAMS CO	1.523 SHW	824348106Q	44.6300	113,100.00	4,231,891.35	5,047,653.00
SIGMA-ALDRICH	1.124 SIAL	826552101Q	60.4600	81,500.00	4,462,084.71	4,927,490.00
SLM CORP	1.423 SLM	78442P106	53.3900	168,800.00	6,156,944.29	9,012,232.00
SOUTHERN CO SOUTHERN PERU COPPER CORP	4.266 SO	842587107Q	33.5200	1,700.00	38,905.55	56,984.00
SOUTHERN PERU COPPER CORP	6.985 PCU	843611104	47.2100	68,300.00	3,154,776.58	3,224,443.00
SPRINT CORP.	2.012 FON	852061100Q	24.8500	60,000.00	1,331,733.90	1,491,000.00
SPX CORP.	2.496 SPW	784635104Q	40.0600	128,800.00	4,909,743.61	5,159,728.00
STANCORP FINANCIAL GROUP	1.212 SFG	852891100	82.5000	58,900.00	4,106,648.05	4,859,250.00
STANLEY WORKS	2.286 SWK	854616109Q	48.9900	108,400.00	4,597,232.81	5,310,516.00
STRYKER CORP.	0.186 SYK	863667101	48.2500	101,500.00	3,582,745.43	4,897,375.00
SUNOCO, INC.	1.468 SUN	86764P109Q	81.7100	67,800.00	3,764,734.14	5,539,938.00
SUNTRUST BANKS INC.	2.707 STI	867914103Q	73.8800	1,388.00	80,235.52	102,545.43
SYMANTEC CORP	0.000 SYMC	871503108	25.7600	111,600.00	1,159,647.39 2,697,524.79	2,874,816.00
SYNOPSYS INC.	0.000 SNPS	871607107	19.6200	148,000.00		
TARGET CORP	0.616 TGT	87612E106Q	51.9300	77,900.00	1,977,055.77	4,045,347.00
TCF FINANCIAL CORP	2.644 TCB	872275102	32.1400	156,300.00	4,386,142.83	5,023,482.00
TEKTRONIX, INC.	0.794 TEK	879131100Q	30.2100	137,800.00	4,088,807.54	4,162,938.00
TELLABS INC.	0.000 TLAB	879664100	8.5900	412,500.00	4,414,632.06	3,543,375.00
TEXAS INSTRS INC	0.406 TXN	882508104Q	24.6200	120,900.00	3,278,845.96	2,976,558.00
THE DIRECTV GROUP INC	2.012 FON 2.496 SPW 1.212 SFG 2.286 SWK 0.186 SYK 1.468 SUN 2.707 STI 0.000 SYMC 0.000 SNPS 0.616 TGT 2.644 TCB 0.794 TEK 0.000 TLAB 0.406 TXN 0.000 DTV 2.777 TWX 0.716 TJX 0.770 TMK 3.485 TXU 0.869 TSN 2.233 UB	25459L106	16.7400	8.00	111.17	133.92
TIME WARNER INC.	2.777 TWX	887317105	19.4400	773,500.00	24,066,769.28	15,036,840.00
TJX COS. INC.	0.716 TJX	872540109Q	25.1300	271,600.00	5,241,155.15	6,825,308.00
TORCHMARK CORP	0.770 TMK	891027104Q	57.1400	96,000.00	4,426,501.86	5,485,440.00
TXU CORPORATION	3.485 TXU	873168108Q	64.5600	136,100.00	4,040,224.21	8,786,616.00
TYSON FOODS INC. CL-A	0.869 TSN	902494103	18.4000	183,100.00	2,759,011.25	3,369,040.00
UNIONBANCAL CORPORATION	2.233 UB	908906100	64.4800	78,500.00	4,446,301.53	5,061,680.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares		Market Value
	Group - COMMO	N STOCK					
	Portfolio - QN1	QU.	ANTITATIVE 100	0 (Q			
	Instrument - COM	CO	MMON STOCK				
UNITED PARCEL SERVICES INC	1.310	UPS	911312106	85.4600	49,700.00	3,371,379.98	4,247,362.00
UNITED TECHNOLOGIES	1.354		913017109Q	103.3500	49,600.00	2,648,701.28	5,126,160.00
UNITEDHEALTH GROUP INC	0.034	UNH	91324P102A	88.0300	66,400.00	2,007,715.97	5,845,192.00
US BANCORP	3.831		902973304	31.3200	480,400.00	11,224,815.07	15,046,128.00
VARIAN MEDICAL SYSTEMS	0.000		92220P105	43.2400	93,800.00	2,858,353.46	4,055,912.00
VERITAS SOFTWARE CORPORATION	0.000	VRTS	923436109	28.5500	216,300.00	4,844,249.55	6,175,365.00
VERIZON COMMUNICATIONS	3.801	VZ	92343V104Q	40.5100	399,300.00	16,405,954.73	16,175,643.00
VIACOM INC-CLASS B	3.801 0.769	VIA.B	925524308	36.3900	154,300.00	5,927,820.81	5,614,977.00
WACHOVIA CORP.	3.498	WB	929903102Q	52.6000	391,267.00	14,591,517.52	20,580,644.20
WADDELL & REED FINANCIAL-CL	A 2.511	WDR	930059100	23.8900	198,400.00	4,454,080.03	4,739,776.00
WAL MART STORES INC	0.984	WMT	931142103Q	52.8200	386,600.00	11,850,053.34	20,420,212.00
WALGREEN CO.	0.547	WAG	931422109Q	38.3700	74,800.00	1,738,939.63	2,870,076.00
WASHINGTON MUTUAL INC.	4.351	WM	939322103	42.2800	257,600.00	8,531,724.22	10,891,328.00
WATERS CORPORATION	0.000		941848103	46.7900	113,000.00	4,375,451.09	5,287,270.00
WEIGHT WATCHERS INTL	0.000	WTW	948626106	41.0700	3,700.00	155,203.56	151,959.00
WELLPOINT INC.	0.000	WLP	94973V107	115.0000	90,800.00	5,014,837.02	10,442,000.00
WELLS FARGO COMPANY	3.089	WFC	949746101	62.1500	357,800.00	12,542,222.73	22,237,270.00
WESTERN DIGITAL CORP	0.000	WDC	958102105	10.8400	170,100.00	1,636,312.08	1,843,884.00
WFS FINL INC	0.275	WFSI	92923B106	50.7800	86,000.00	3,878,768.44	4,367,080.00
WORTHINGTON INDS	3.268	WOR	981811102Q	19.5800	69,000.00	1,437,467.11	1,351,020.00
WYETH	2.160	WYE	983024100Q	42.5900	323,900.00	12,344,977.20	13,794,901.00
XCEL ENERGY INC	4.560	XEL	98389B100Q	18.2000	155,600.00	2,900,884.06	2,831,920.00
XEROX CORP	0.000	XRX	984121103Q	17.0100	211,500.00	3,388,012.50	3,597,615.00
YAHOO INC	0.000	YHOO	984332106	37.6800	135,500.00	4,740,472.15	5,105,640.00
YUM BRANDS, INC.	0.847	YUM	988498101	47.1800	150,500.00	4,856,178.41	7,100,590.00
Instrument Total 2	298				58,661,403.87	1,685,364,668.07	2,147,662,910.25
	Instrument -	REIT	REAL ESTATE	E INVESTMENT	TRUST		
CATELLUS DEVELOP CORP	3.529	CDX	149113102	30.6000	56,800.00	1,414,681.46	1,738,080.00
Instrument Total	1				56,800.00	1,414,681.46	1,738,080.00
Portfolio Total 2	299				58,718,203.87	1,686,779,349.53	2,149,400,990.25

Investment Desc							
	Group - COMMO	N STOCK					
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	Trataument COM	ão		· (£			
@ROAD INC 1 800 FLOWERS COM 1ST SOURCE CORP 21ST CENTY INS GROUP 4KIDS ENTERTAINMENT INC. 99 CENTS ONLY STORES AAR CORPORATION AARON RENTS INC ABAXIS INC ABC BANCORP ABGENIX INC ABIOMED INC ABIOMED INC ABLE LABORATORIES INC AC MOORE ARTS & CRAFTS INC ACCELRYS INC ACCELRYS INC ACCREDITED HOME LENDERS HOLD ACE CASH EXPRESS INC ACTION PERFORMANCE CO ACTIVCARD CORP ACTION PERFORMANCE CO ACTIVATE CORPORATION ACTIVATE C	0.000	ARDI	04648K105	6.9100	37,900.00	145,208.45	261,889.00
1 800 FLOWERS COM	0.000	FLWS	68243Q106	8.4100	24,608.00	232,753.80	206,953.28
1ST SOURCE CORP	1.724	SRCE	336901103	25.5100	13,100.00	269,227.76	334,181.00
21ST CENTY INS GROUP	0.588	TW	90130N103	13.6000	24,600.00	320,572.71	334,560.00
4KIDS ENTERTAINMENT INC.	0.000	KDE	350865101	21.0200	24,600.00 15,400.00	322,578.84	323,708.00
99 CENTS ONLY STORES	0.000	NDN	65440K106	16.1600	38,800.00	686,547.57	627,008.00
AAR CORPORATION	0.734	AIR	000361105Q	13.6200	38,800.00 17,500.00	208,023.23	238,350.00
AARON RENTS INC	0.208	RNT	002535201	25.0000	42,100.00	382,731.06 376,377.22 182,160.16	1,052,500.00
ABAXIS INC	0.000	ABAX	002567105	14.4900	42,100.00 19,400.00	376,377.22	627,008.00 238,350.00 1,052,500.00 281,106.00
ABC BANCORP	2.666	ABCB	000400101	21.0000	10,900.00	182,160.16	228,900.00
ABGENIX INC	0.000	ABGX	00339B107	10.3400	90,300.00	1.065.909.91	933,702.00
ABIOMED INC	0.000	ABMD	003654100	15.4400	16,900.00	1,065,909.91 224,823.68	260,936.00
ABLE LABORATORIES INC	0.000	ABRX	00371N407		19,900.00	398,345.29	
ABM INDUSTRIES INC.	2.129	ABM	000957100	19.7200	19,900.00 41,700.00	633,387.56	822.324.00
AC MOORE ARTS & CRAFTS INC	0.000	ACMR	00086T103	28.8100	15.300.00	389,793.16	440.793.00
ACCELRYS INC	0.000	ACCL	00430U103	7.8000	15,300.00 59,200.00	389,793.16 506,708.63	461,760.00
ACCREDITED HOME LENDERS HOLD	TN 0.000	LEND	00437P107	49.6800	23.450.00	743,444.66 265,078.50 467,730.43	440,793.00 461,760.00 1,164,996.00 296,600.00
ACE CASH EXPRESS INC	0.000	AACE	004403101	29.6600	23,450.00 10,000.00	265,078.50	296.600.00
ACETO CORP	0.787	ACET	004446100	19.0400	32,366.00	467,730.43	616,248.64
ACTEL CORPORATION	0.000	ACTL	004934105			711,295.75	501,644.00
ACTION PERFORMANCE CO	1 819	ATN	004933107	10.9900	28,600.00 17,200.00	248,954.56	189,028.00
ACTIVCARD CORP	0 000	ACTT	00506J107	8.9000	76 857 00	574 736 92	684 027 30
ACTIANT CORD CI. A	0.000	ΔΤΙΙ	00508X203	52.1500	76,857.00 20,850.00	604 848 24	684,027.30 1,087,327.50
ACTUATE CORPORATION	0.113	ACTII		2.5500	57 500 00	217 249 94	146 625 00
ACHITTY RRANDS INC	1 886	ΔVT	00508Y102	31.8000	57,500.00 47,300.00	217,249.94 787,241.60	1 504 140 00
ADADTEC INC	0.000	ΣDD.L.		7.5900	121 200 00	1,900,060.10	919 908 00
ADALIEC INC	0.000	VDL X	000311100 00089C107	18.7200	121,200.00	226 547 50	196 560 00
ADE CORF MASS	0.000	VGE	007094105	12.6100	41,200.00	631 667 91	1,504,140.00 919,908.00 196,560.00 519,532.00
ADDITOR CORD	0.000	VDI'D VDI'D	007043400	9.9200	23 396 00	298,440.74	232,088.32
ADOLOR CORP	0.000	ADIC	007525108	10.0200	23,396.00 71,300.00	783,805.65	714,426.00
ADVANCED DIGITAL INFO CORP	0.000	MIZT	007525108 00753T105	10.0600	71,300.00	418,432.15	714,420.00
ADVANCED MEDICAL ODTICS INC	0.397	VIV	007531105 00763M108	41.1400	33,500.00 33,850.00	932,047.88	337,010.00 1,392,589.00
ADVANCED MEDICAL OFICS INC	TE 0.000	ANCT	00703M108	39.4600	22 200 00	772 200 46	070 050 00
VDVVVCED NEOVORIONOMITON 219	0.000	VIVIC	007571101 00764L109	3.8200	22,300.00 10,500.00	772,308.46 87,156.73	40 110 0
ADVANCED DIGITAL INFO CORP ADVANCED MARKETING SERVICES ADVANCED MEDICAL OPTICS INC ADVANCED NEUROMODULATION SYS ADVANCIS PHARMACEUTICAL CORP ADVANTA CORP ADVENT SOFTWARE INC ADVISORY BOARD CO/THE ADVO INC. AEROFLEX INC	1 070	WAINC	007841109	24.2700	30,258.00	386,963.33	734,361.66
ADVANTA CORTUADE INC	1.8/0	V DAG WDANR	00/342204		30,430.00	386,963.33 390,226.42 446,264.23	134,301.00
ADVICODY DOADD GO /THE	0.000	ADCO	007974108	20.4800	26,200.00	390,226.42 446,264.23	536,576.00
ADVIOURY BUARD CU/THE	0.000	ABCO	00762W107	36.8800	13,100.00	440,204.23	483,128.00
ADVO INC.	1.234	ADVV	007585102	35.6500	26,450.00 73,339.00	660,044.33 1,023,516.26	942,942.50
AEROFLEX INC	0.000	ARXX	007768104	12.1200	73,339.00	1,023,516.26	888,868.6

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	7				
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AEROPOSTALE INC	0.000	ARO	007865108	29.4300	61,550.00	1,359,582.12	1,811,416.50
AFFILIATED MANAGERS GROUP	0.000	AMG	008252108	67.7400	27,050.00	1,229,548.48	1,832,367.00
AFFIRMATIVE INSURANCE HOLD AFFIRMATIVE INSURANCE HOLD AFFIRMARKET TECHNOLOGY AGILE SOFTWARE CORP. AGILYSYS INC AIRGAS INC AIRGATE PCS INC AIRSPAN NETWORKS INC AIRTRAN HLDGS INC AK STEEL HOLDING CORP ALABAMA NATL BANCORP ALABAMA HOLDINGS INC. ALASKA AIRGROUP INC ALASKA COMMUNICATION ALBANY INTL CL-A ALBANY MOLECULAR RESEARCH ALBAMALE CORP	OINGS 0.475	AFFM	008272106	16.8400		167,754.08	175,136.00
AFTERMARKET TECHNOLOGY	0.000	ATAC	008318107	16.1000	13,024.00 57,977.00	185,377.24	209,686.40
AGILE SOFTWARE CORP.	0.000	AGIL	00846X105	8.1700	57,977.00	185,377.24 556,976.89	473,672.09
AGILYSYS INC	0.700	AGYS	00847J105	17.1400	43,210.00 66,800.00	570,247.20 1,318,524.10	740,619.40
AIRGAS INC	0.679	ARG	009363102		66,800.00	1,318,524.10	1,770,868.00
AIRGATE PCS INC	0.000	PCSA	009367301	35.6000	1,400.00 67,900.00	24,680.79 371,332.47	49,840.00 368,697.00
AIRSPAN NETWORKS INC	0.000	AIRN	00950H102			371,332.47	368,697.00
AIRTRAN HLDGS INC	0.000	AAI	00949P108	10.7000	72,500.00	931,230.65	775,750.00
AK STEEL HOLDING CORP	1.727	AKS	001547108	14.4700	92,900.00	548,158.37	1,344,263.00
ALABAMA NATL BANCORP	1.938	ALAB	010317105	64.5000	10,779.00	588,558.30	695,245.50
ALAMOSA HOLDINGS INC.	0.000	APCS	011589108	12.4700	53,000.00	418,309.09	660,910.00 1,359,694.00
ALASKA AIRGROUP INC	0.000	ALK	011659109	33.4900	40,600.00	952,415.58	1,359,694.0
ALASKA COMMUNICATION	8.574	ALSK	01167P101	8.6300	10,900.00 29,100.00	66,548.90 719,367.08	94,067.00 1,023,156.00
ALBANY INTL CL-A	0.910	AIN	012348108Q	35.1600	29,100.00	719,367.08	1,023,156.0
ALBANY MOLECULAR RESEARCH	0.000	AMRI	012423109	11.1400	46,487.00 35,400.00 44,476.00	593,712.25 978,744.32 318,509.37	517,865.18 1,370,334.00
ALBEMARLE CORP	1.550	ALB	012653101	38.7100	35,400.00	978,744.32	1,370,334.0
ALDERWOODS GROUP INC	0.000	AWGI	014383103	11.3800	44,476.00	318,509.37	506,136.88 2,002,224.00 446,090.40
ALEXANDER & BALDWIN INC	2.121	ALEX	014482103	42.4200	47,200.00	1,259,680.86 295,174.79	2,002,224.0
ALEXION PHARMACEUTICALS IN	IC 0.000	ALXN	015351109	25.2000	47,200.00 17,702.00	295,174.79	446,090.40
ALFA CORP	2.304	ALFA	015385107	15.1850	51,146.00 8,900.00 57,800.00	703,624.26	776,652.0
ALICO INC	1.025	ALCO	016230104	58.5200	8,900.00	364,268.61	520,828.00
ALIGN TECHNOLOGY INC	0.000	ALGN	016255101	10.7500	57,800.00 79,930.00	821,449.61	621,350.0
ALKERMES INC.	0.000	ALKS	01642T108	14.0900	79,930.00	953,562.73	1,126,213.7
ALLEGHENY TECHNOLOGIES INC	1.107	ATI	01741R102	21.6700	93,300.00 42,900.00	821,449.61 953,562.73 1,074,043.41	2,021,811.0
ALLIANCE GAMING CORP	0.000	AGI	01859P609	13.8100	42 ann nn	943,788.60	592,449.0
ALLIANCE IMAGING INC	0.000	AIQ	018606202	11.2500	40,500.00	258,582.20	2,021,811.0 592,449.0 455,625.0
ALASKA COMMUNICATION ALBANY INTL CL-A ALBANY MOLECULAR RESEARCH ALBEMARLE CORP ALDERWOODS GROUP INC ALEXANDER & BALDWIN INC ALEXION PHARMACEUTICALS IN ALFA CORP ALICO INC ALIGN TECHNOLOGY INC ALLEGHENY TECHNOLOGIES INC ALLEGHENY TECHNOLOGIES INC ALLIANCE GAMING CORP ALLIANCE IMAGING INC ALLIANCE SEMICONDUCTOR COR ALLIANCE SEMICONDUCTOR COR	0.000 0.000	ALSC	01877H100	3.7000	22,680.00 36,576.00	144,103.17	83,916.0
ALLOY INC	0.000	ALOY	019855105	8.0700	36,576.00	144,103.17 209,595.35	295,168.3
ALLSCRIPTS HEALTHCARE SOLU	TION 0.000	MDRX	01988P108	10.6700	30,400.00	155,969.64	324,368.0
ALPHARMA, INCCL A	1.061	ALO	020813101Q	16.9500	54,000.00	155,969.64 1,253,495.54	915,300.0
ALLOY INC ALLSCRIPTS HEALTHCARE SOLU ALDHARMA, INCCL A ALTIRIS INC AMBASSADORS GROUP IN AMCOL INTERNATIONAL CORP. AMCORE FINL INC AMEDISYS INC AMERCO	0.000	ATRS	02148M100	35.4300	23,100.00	593,028.47	818,433.0
AMBASSADORS GROUP IN	1.460	EPAX	023177108	35.6100	8,900.00	167,034.86	316,929.0
AMCOL INTERNATIONAL CORP.	1.791	ACO	02341W103	20.0900	12,200.00	152,766.38	245,098.0
AMCORE FINL INC	2.113	AMFI	023912108	32.1800	27,901.00	746,153.59	897,854.18
AMEDISYS INC	0.000	AMED	023436108	32.3900	14,600.00	447,619.04	472,894.00
AMERCO	0.000	UHAL	023586100		10,300.00	238,430.86	473,594.00
AMERICA SERVICE GROUP INC	0.000		02364L109	26.7700	10 200 00	450,448.90	513,984.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO						
	Portfolio - QN2		ANTITATIVE 2000	0 (0			
	Instrument - COM	CO	MMON STOCK	~			
AMERICA WEST HOLDINGS CORE AMERICAN EQUITY INVESTMENT AMERICAN GREETING CL A AMERICAN HEALTHWAYS AMERICAN HOME MTG HL AMERICAN HOME MTG HL AMERICAN HEALTHWAYS AMERICAN WEDICAL SYS HLDIN AMERICAN PHYSICIANS AMERICAN STATES WATER CO. AMERICAN STATES WATER CO. AMERICAN WOODMARK CORP. AMERICAN WOODMARK CORP. AMERICAN WOODMARK TINC AMERICAN CAR-MART INC AMERIGROUP CORPORATION AMERISTAR CASINOS IN AMERON INTERNATIONAL CORP AMERUS GROUP CO AMIS HOLDINGS INC AMN HEALTHCARE SERVICES IN AMSURG CORP ANALOGIC CORP. ANAREN INC. ANCHOR BANCORP WISCONSIN I							
AMERICA WEST HOLDINGS CORP	0.000) AWA	023657208	6.5800	39,000.00	364,149.52	256,620.00
AMERICAN EQUITY INVESTMENT	C LIF 0.278	B AEL	025676206	10.7700	45,000.00	413,572.89	484,650.00
AMERICAN GREETING CL A	0.946	5 AM	026375105Q	25.3500	78,500.00	1,563,795.57	1,989,975.00
AMERICAN HEALTHWAYS	0.000) AMHC	02649V104	33.0400	32,089.00	638,704.22	1,060,220.56
AMERICAN HOME MTG HL	7.708	3 AHM	02660R107	34.2500	46,195.00	1,100,291.02	1,582,178.75
AMERICAN ITALIAN PASTA COM	MPANY 3.225	PLB	027070101	23.2500	9,200.00	280,180.19 537,574.96 465,650.64 231,502.04 102,158.62 318,824.19 186,036.20	213,900.00
AMERICAN MEDICAL SYS HLDIN	IGS 0.000) AMMD	02744M108		28,000.00	537,574.96	1,170,680.00
AMERICAN PHYSICIANS	0.000) ACAP	028884104	36.0200	16,100.00	465,650.64	579,922.00
AMERICAN STATES WATER CO.	3.461	AWR	029899101	26.0000	9,700.00	231,502.04	252,200.00
AMERICAN SUPERCONDUCTOR CO	ORP. 0.000) AMSC	030111108	14.8900	8,900.00	102,158.62	132,521.00
AMERICAN WOODMARK CORP.	0.274	AMWD	030506109	43.6800	11,900.00	318,824.19	519,792.00
AMERICANWEST BANCORP	0.000) AWBC	03058P109	20.2500	11,310.00	186,036.20	229,027.50
AMERICAS CAR-MART INC	0.000) CRMT	03062T105	38.0000	6,200.00	199,635.92	235,600.00
AMERIGROUP CORPORATION	0.000) AGP	03073T102		31,000.00	1,264,875.49	229,027.50 235,600.00 2,345,460.00 547,497.00 579,870.00
AMERISTAR CASINOS IN	1.159	ASCA	03070Q101	43.1100	12,700.00	285,350.54	547,497.00
AMERON INTERNATIONAL CORP	2.110) AMN	030710107	37.9000	15,300.00	525,816.10 1,691,126.53	579,870.00
AMERUS GROUP CO	0.883	3 AMH	03072M108	45.3000	48,600.00	1,691,126.53	2,201,580.00
AMIS HOLDINGS INC	0.000) AMIS	031538101	16.5200	18,000.00	292,717.69 204,556.69 678,536.39 760,118.12 468,689.13	297,360.00
AMN HEALTHCARE SERVICES IN	IC 0.000) AHS	001744101	15.9100	12,796.00	204,556.69	203,584.36
AMSURG CORP	0.000) AMSG	03232P405	29.5400	33,575.00	678,536.39	991,805.50
ANALOGIC CORP.	0.714	ALOGE	032657207	44.7900	17,400.00	760,118.12	779,346.00
ANAREN INC.	0.000) ANEN	032744104	12.9600	35,900.00	468,689.13	465,264.00
ANCHOR BANCORP WISCONSIN I	INC. 1.715	ABCW	032839102	29.1500	21,900.00	462,976.44	638,385.00
ANGELICA CORP	1.626	AGL	034663104	27.0500	18,000.00	382,227.73	486,900.00
ANIMAS CORP	0.000) PUMP	03525Y105	15.6300	5,000.00 38,200.00	84,414.62	78,150.00
ANIXTER INTERNATIONAL INC.	0.000) AXE	035290105		38,200.00	988,267.24	1,374,818.00
ANSOFT CORP	0.000) ANST	036384105	20.2000	7,400.00	89,720.14	149,480.00
ANSWERTHINK INC	0.000) ANSR	036916104	4.6600	50,000.00	462,976.44 382,227.73 84,414.62 988,267.24 89,720.14 296,039.75 696,531.82	233,000.00
ANSYS INC	0.000) ANSS	03662Q105	32.0600	41,600.00	696,531.82	1,333,696.00
ANTEON INTERNATIONAL CORP	0.000) ANT	03674E108	41.8600	30,000.00	958,129.05	1,255,800.00 730,476.00
ANTHRACITE CAPITAL INC	9.061	AHR	037023108	12.3600	59,100.00	714,644.42	730,476.00
ANWORTH MORTGAGE ASS	10.084	l ANH	037347101	10.7100	49,600.00	630,402.72	531,216.00
APOGEE ENTERPRISES INC.	1.864	l APOG	037598109	13.4100	30,500.00	405,948.18	409,005.00 801,810.00
APOLLO INVESTMENT CORP	4.768	3 AINV	03761U106	15.1000	53,100.00	726,497.08	801,810.00
APPLICA	0.000) APN	03815A106	6.0500	21,800.00	168,137.39 95,813.38	131,890.00
ANAREN INC. ANCHOR BANCORP WISCONSIN I ANGELICA CORP ANIMAS CORP ANIXTER INTERNATIONAL INC. ANSOFT CORP ANSWERTHINK INC ANSYS INC ANTEON INTERNATIONAL CORP ANTHRACITE CAPITAL INC ANWORTH MORTGAGE ASS APOGEE ENTERPRISES INC. APOLLO INVESTMENT CORP APPLICA APPLIED FILMS CORP APPLIED INDUSTRIAL TECH IN APPLIED SIGNAL TECHNOLOGY APRIA HEALTHCARE GP. INC.	0.000) AFCO	038197109	21.5600	3,764.00	95,813.38	81,151.84
APPLIED INDUSTRIAL TECH IN	IC. 1.751	AIT	03820C105	27.4000	28,500.00	444,069.35 253,203.87 1,555,771.08	780,900.00
APPLIED SIGNAL TECHNOLOGY	INC 1.418	3 APSG	038237103	35.2500	10,905.00	253,203.87	384,401.25
APRIA HEALTHCARE GP. INC.	0.000) AHG	037933108	32.9500	62,600.00	1,555,771.08	2,062,670.00

Investment Desc	Rating Coupon Yield T	icker 1	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - ON2	MALTO	NTITATIVE 20	00 (Q			
	Instrument - COM	COM	MON STOCK				
APTAR GROUP INC. AQUANTIVE INC AQUILA INC ARBITRON INC ARCH CHEMICALS INC. ARCHIPELAGO HOLDINGS INC ARCTIC CAT INC. ARDEN GROUP INC ARES CAPITAL CORP ARGONAUT GROUP INC ARGOSY GAMING COMPANY ARIAD PHARMACEUTICAL ARIBA INC ARKANSAS BEST CORP ARMOR HOLDINGS INC ARRAY BIOPHARMA INC ARRIS GROUP INC. ARROW FINL CORP ARROW INTL INC ARTESYN TECHNOLOGIES ARTHROCARE CORP ARVINMERITOR INC. ASBURY AUTOMOTIVE GROUP ASCENTIAL SOFTWARE CORP ASIAINFO HLDGS INC ASPECT MEDICAL SYSTEMS INC ASPECT TECHNOLOGY INC ASTA FUNDING INC ASTA FUNDING INC ASTEC INDUSTRIES INC ASY INC ASYST TECHNOLOGIES INC ATARI INC ATHEROGENICS INC ATHEROS COMMUNICATIONS ATLANTIC COAST FEDERAL CORE ATMI INC ATMI INC ATMOS ENERGY CORP.	1.136 A	TR	038336103Q	52.7800	45,400.00	1,445,513.50 562,123.11 2,943,268.85 909,760.28 535,323.72	2,396,212.00
AQUANTIVE INC	0.000 A	QNT	03839G105	8.9400	52,700.00	562,123.11	471,138.00
AQUILA INC	18.970 I	LA	03840P102	3.6900	261,900.00	2,943,268.85	966,411.00
ARBITRON INC	0.000 A	RB	03875Q108	39.1800	28,200.00	909,760.28	1,104,876.00
ARCH CHEMICALS INC.	2.779 A	RJ	03937R102	28.7800	25,900.00	535,323.72	745,402.00
ARCHIPELAGO HOLDINGS INC	0.000 A	X	03957A104	20.9800	11,800.00	170,446.28 479,404.19	247,564.00
ARCTIC CAT INC.	1.055 A	CAT	039670104	26.5200	22,720.00	479,404.19	602,534.40
ARDEN GROUP INC	0.995 A	RDNA	039762109	100.4745	4,100.00 12,300.00	326,108.00	411,945.45
ARES CAPITAL CORP	0.000 A	RCC	04010L103	19.4300	12,300.00	479,404.19 326,108.00 228,719.73 574,148.97 833,409.57 172,328.44 667,826.04 770,304.77	238,989.00
ARGONAUT GROUP INC	0.000 A	GII	040157109	21.1300	36,600.00	574,148.97	773,358.00
ARGOSY GAMING COMPANY	0.000 A	.GY	040228108	46.7000	29,000.00	833,409.57	1,354,300.00
ARIAD PHARMACEUTICAL	0.000 A	RIA	04033A100	7.4300	29,000.00 25,600.00	172,328.44	190,208.00
ARIBA INC	0.000 A	RBA	04033V203	16 6000	42,441.00	667,826.04	704,520.60
ARKANSAS BEST CORP	1.069 A	BFS	040790107	44.8900	42,441.00 29,800.00	770,304.77	1,337,722.00
ARMOR HOLDINGS INC	0.000 A	H	042260109	47.0200	26,200.00	588,834.66	1,231,924.00
ARRAY BIOPHARMA INC	0.000 A	RRY	04269X105	9.5200	54,400.00	446,309.42	517,888.00
ARRIS GROUP INC.	0.000 A	RRS		7.0400	96,671.00	573,214.15	680,563.84
ARROW FINL CORP	2.967 A	ROW	042744102	31.0000	9,659.00	262,008.78	299,429.00
ARROW INTL INC	1.161 A	RRO	042764100	30.9900	28,303.00	720,424.45	877,109.97
ARTESYN TECHNOLOGIES	0.000 A	TSN	043127109	11.3000	38,245.00	272,081.69	432,168.50
ARTHROCARE CORP	0.000 A	RTC	043136100	32.0600	15,900.00	429.808.17	509.754.00
ARVINMERITOR INC.	1.788 A	RM	043353101	22.3700	87,400.00	1.718.816.69	1.955.138.00
ASBURY AUTOMOTIVE GROUP	0.000 A	BG	043436104	13.7800	12.500.00	195.918.33	172.250.00
ASCENTIAL SOFTWARE CORP	0.00.0	SCL	04362P207	16.3100	65.942.00	1,400,993.32	1.075.514.02
ASIAINFO HLDGS INC	0.000 A	SIA	04518A104	5.9600	76,000.00	505,403.86	452,960.00
ASPECT COMMUNICATIONS CORP	0.000 A	SPT	045230102	11.1400	45,200.00	410,185.00	503.528.00
ASPECT MEDICAL SYSTEMS INC	0.000 A	SPM	045235108	24.4600	13,600.00	141,198.02	332,656.00
ASPEN TECHNOLOGY INC	0.000 A	ZPNE		6.2100	14,300.00	67.363.39	88,803.00
ASTA FUNDING INC	0.521 A	SFT	046220109	26.8400	22.700.00	371.016.71	609.268.00
ASTEC INDUSTRIES INC	0.000 A	STE	046224101	17.2100	25.730.00	382.351.53	442.813.30
ASV INC	A 000 0	SVI	001963107	47.9000	2 797 00	75 260 06	133 976 30
ASYST TECHNOLOGIES INC	0.000 A	SYT	04648X107	5.0900	7.800.00	75.691.47	39.702.00
ATART INC	0.000 A	TAR	04651M105	2.9300	10.200.00	16.136.49	29.886.00
ATHEROGENICS INC	Δ 000 Δ	GIX	047439104	23.5600	41,100.00	770,304.77 588,834.66 446,309.42 573,214.15 262,008.78 720,424.45 272,081.69 429,808.17 1,718,816.69 195,918.33 1,400,993.32 505,403.86 410,185.00 141,198.02 67,363.39 371,016.71 382,351.53 75,260.06 75,691.47 16,136.49 631,296.40 104,461.17 93,027.93	968.316.00
ATHEROS COMMUNICATIONS	Δ 000 Δ	THR	04743P108	10.2500	10,300.00	104,461.17	105.575.00
ATLANTIC COAST FEDERAL CORE	Δ 0.000 Δ	CFC	048425102	13.7700	6,400.00	93,027.93 53,467.32 524,523.32 2,327,617.97	88.128.00
ATLAS AMERICA INC	Δ 000 Α	TLS	049167109	35.7500	2.600.00	53,467,32	92.950 00
ATMI INC	Δ 000 Α	TMT		22.5300	23 700 00	524 523 32	533 961 00
ATMOS ENERGY CORP	4 522 A	TΩ		27.3500	92 800 00	2 327 617 97	2 538 080 00
AIMOS ENERGI CORF.	4.555 A	.10	049300103	27.3300	92,000.00	2,327,017.97	2,330,000.00

		Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
			ANTITATIVE 200	00 (Q			
	Instrument - COM	CO	MMON STOCK				
ATWOOD OCEANICS AUDIOVOX CORP AUTOBYTEL INC AVANT IMMUNOTHERAPEUTICS IN AVATAR HLDGS INC AVIALL INC. AVISTA CORP AXCELIS TECHNOLOGIES INC AXONYX INC AZTAR CORP.	0.000) ATW	050095108	52.1000	13,000.00	476,310.76	677,300.00
AUDIOVOX CORP	0.000) VOXX	050757103	15.7800		476,310.76 450,532.75	493,914.00
AUTOBYTEL INC	0.000	ABTLE	05275N106	6.0400	21,000.00	165,610.48 152,668.58 400,414.92	126,840.00
AVANT IMMUNOTHERAPEUTICS IN	C 0.000	AVAN	053491106	2.0100	82,600.00	152,668.58	166,026.00
AVATAR HLDGS INC	0.000	AVTR	053494100	48.1000	10,071.00	400,414.92	484,415.10
AVIALL INC.	0.174	AVL	05366B102Q	22.9700	26,200.00	438,434.23 1,140,535.04	601,814.00
AVISTA CORP	2.942	AVA	05379B107	17.6700	65,000.00	1,140,535.04	1,148,550.00
AXCELIS TECHNOLOGIES INC	0.000	ACLS	054540109	8.1300	83,700.00	680,269.60	680,481.00
AXONYX INC	0.000	AXYX	05461R101	6.2000	56,900.00	680,269.60 303,450.96 673,928.94 820,373.58 426,367.11 199,093.97	352,780.00
AZTAR CORP.	0.000	AZR	054802103	34.9200	38,400.00	673,928.94	1,340,928.00
BALDOR ELECTRIC	2.179	BEZ	057741100	27.5300	36,550.00	820,373.58	1,006,221.50
BALDWIN & LYONS INC	1.493	BWINB	057755209	26.7900	16,900.00	426,367.11	452,751.00
BANCFIRST CORP	1.418	BANF	05945F103	78.9800	3,600.00	199,093.97	284,328.00
BANCORPSOUTH INC	3.118	BXS	059692103	24.3700	85,800.00	1,857,470.10	2,090,946.00
BANDAG INC	2.650	BDG	059815100Q	49.8100	17,000.00	697,259.81	846,770.00
BANK MUTUAL CORP	1.643	BKMU	063750103	12.1700	68,827.00	764,271.93	837,624.59
BANK OF GRANITE CORP	2.488	GRAN	062401104	20.9000	3,600.00	697,259.81 764,271.93 67,294.37 295,549.37 536,533.55	75,240.00
BANK OF THE OZARKS INC	0.940	OZRK	063904106	34.0300	11,800.00	295,549.37	401,554.00
BANKATLANTIC BANCORP INC	0.703	BBX	065908501	19.9000	47,300.00	536,533.55	941,270.00
BANKUNITED FINANCIAL CORP-A	0.000	BKUNA	06652B103	31.9500	29,578.00 11,200.00	608,757.19	945,017.10
BANNER CORP	2.180	BANR	06652V109	31.1900	11,200.00	273,566.56	349,328.00
BANTA CORP	1.519	BN	066821109	44.7600	27,700.00 16,600.00	926,638.12	1,239,852.00
BARNES GROUP INC.	3.017	'В	067806109	26.5100	16,600.00	392,095.10	440,066.00
BARRIER THERAPEUTICS INC	0.000	BTRX	06850R108	16.6000	7,300.00	108,972.00	121,180.00
BASSETT FURNITURE INDS.	4.076	BSET	070203104Q	19.6250	22,137.00	407,711.29	434,438.63
BE AEROSPACE INC.	0.000	BEAV	073302101	11.6400	39,000.00	330,333 608,757.19 273,566.56 926,638.12 392,095.10 108,972.00 407,711.29 360,524.73	453,960.00
BEACON ROOFING SUPPLY INC	0.000	BECN	073685109	19.8600	15,100.00	312,413.87 1,530,200.11	299,886.00
BEAZER HOMES USA INC	0.273	BZH	07556Q105	146.2100	17,100.00	1,530,200.11	2,500,191.00
BEBE STORES INC	0.493	BEBE	075571109	26.9800	10,050.00	119,069.68 426,758.15	271,149.00 592,432.80
BEI TECHNOLOGIES INC	0.129	BEIQ	05538P104	30.8800	19,185.00	426,758.15	592,432.80
BEL FUSE INC-CL B	0.591	BELFB	077347300	33.7900	18,100.00	591,915.50	611,599.00
BELDEN CDT INC	0.862	BDC	077454106	23.2000	52,100.00	1,197,849.37	1,208,720.00
BENCHMARK ELECTRONICS INC	0.000	BHE	08160H101	34.1000	45,600.00	591,915.50 1,197,849.37 1,173,836.37	1,554,960.00
BENTLEY PHARMACEUTIC	0.000	BNT	082657107	10.7500	17,100.00 5,900.00	183,119.25 216,479.14	183,825.00
BERKSHIRE HILLS BANC	1.292	BHL	084680107	37.1500	5,900.00	216,479.14	219,185.00
BERRY PETROLEUM CO	1.006	BRY	085789105	47.7000	20,100.00	442,733.33	958,770.00
BEVERLY ENTERPRISES	0.000) BEV	087851309	9.1500	89,750.00	477,367.67	821,212.50
BEVERLY HILLS BANCORP INC	4.950	BHBC	087866109	10.1000	14,682.00	142,384.98	148,288.20
AVISTA CORP AXCELIS TECHNOLOGIES INC AXONYX INC AZTAR CORP. BALDOR ELECTRIC BALDWIN & LYONS INC BANCFIRST CORP BANCORPSOUTH INC BANK MUTUAL CORP BANK OF GRANITE CORP BANK OF THE OZARKS INC BANKATLANTIC BANCORP INC BANKATLANTIC BANCORP INC BANKINITED FINANCIAL CORP-A BANNER CORP BARNES GROUP INC. BARRIER THERAPEUTICS INC BASSETT FURNITURE INDS. BE AEROSPACE INC. BEAZER HOMES USA INC BEBE STORES INC BEI TECHNOLOGIES INC BEI TECHNOLOGIES INC BEL FUSE INC-CL B BELDEN COT INC BENTLBY PHARMACEUTIC BERKSHIRE HILLS BANC BERRY PETROLEUM CO BEVERLY ENTERPRISES BEVERLY HILLS BANCORP INC BFC FINANCIAL CORP	0.000	BFCF	055384200	12.6500	7,683.00	442,733.33 477,367.67 142,384.98 82,008.63	97,189.95

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	J STOCK					
	Portfolio - ON2	OU.	ANTITATIVE 200	0 (0			
	Portfolio - QN2 Instrument - COM	ĈO:	MMON STOCK	.~			
BIG 5 SPORTING GOODS CORP	0.960	DCEV/	08915P101	29 1400	12 627 00	265,766.37	367 950 78
BIG 5 SPORTING GOODS CORP BIO RAD LABS INC BIOLASE TECHNOLOGY INC BIOMARIN PHARMACEUTI BIOSITE INC. BIOVERIS CORP BISYS GROUP INC. BJ'S RESTAURANTS INC BKF CAP GROUP INC BLACK BOX CORPORATION BLACK HILLS CORP BLACKBAUD INC BLACKBOARD INC BLACKBOARD INC BLAIR CORP. BLOUNT INTERNATIONAL BLUE NILE INC BLUEGREEN CORP BLYTH INC. BOB EVANS FARMS BOMBAY COMPANY BON-TON STORES BONE CARE INTL INC BORLAND SOFTWARE CORPORATION	0.900	BTO	090572207	FF 2F00	10 200 00	1 110 000 06	1 100 041 00
BIOLASE TECHNOLOGY INC	0.000	BLTT	090911108	10.8700	22 265 00	322 332 96	242 020 55
BIOMARIN PHARMACEUTI	0.000	BMRN		6.3900	19,300.00 22,265.00 28,679.00	1,117,203.76 322,332.96 197,120.00 833,291.19 168,064.65 2,097,079.28 147,008.02 196,241.88 1,057,858.76 1,087,896.39 90.843.30	183.258.81
BIOSITE INC.	0.000	BSTE	090945106	61.5400	18,419.00	833,291.19	1,133,505.26
BIOVERIS CORP	0.000	BIOV		7.3100	22,800.00	168,064.65	166,668.00
BISYS GROUP INC.	0.000	BSG	055472104	16.4500	118,400.00	2,097,079.28	1,947,680.00
BJ'S RESTAURANTS INC	0.000	BJRI	09180C106	14.0000	11,913.00	147,008.02	166,782.00
BKF CAP GROUP INC	1.142	BKF	05548G102	37.9000	6,800.00	196,241.88	257,720.00
BLACK BOX CORPORATION	0.499	BBOX	091826107	48.0200	22,834.00	1,057,858.76	1,096,488.68
BLACK HILLS CORP	4.041	BKH	092113109	30.6800	36,000.00	1,087,896.39	1,104,480.00
BLACKBAUD INC	0.000	BLKB	09227Q100	14.6400	9,000.00	90,843.30	131,760.00
BLACKBOARD INC	0.000	BBBB	091935502	14.8100	7,200.00	90,843.30 125,254.80	106,632.00
BLAIR CORP.	1.682	BL	092828102Q	35.6600	16,100.00	407,028.37	574,126.00
BLOUNT INTERNATIONAL	0.000	BLT	095180105	17.4200	22,600.00	282,171.56	393,692.00
BLUE NILE INC	0.000	NILE	09578R103	27.6200	10,200.00	330,913.20	281,724.00
BLUEGREEN CORP	0.000	BXG	096231105	19.8300	37,500.00	492,551.36	743,625.00
BLYTH INC.	1.285	BTH	09643P108	29.5600	31,900.00	857,475.62	942,964.00
BOB EVANS FARMS	1.836	BOBE	096761101Q	26.1400	46,368.00	1,356,147.21	1,212,059.52
BOMBAY COMPANY	0.000	BBA	097924104	5.5300	39,500.00	252,232.59	218,435.00
BON-TON STORES	0.634	BONT	09776J101	15.7500	22,400.00	296,308.81	352,800.00
BONE CARE INTL INC	0.000	BCII	098072101	27.8500	17,350.00	324,659.35	483,197.50
BORLAND SOFTWARE CORPORATION	0.000	BORL	099849101	11.6800	112,100.00	1,104,037.16	1,309,328.00
BOSTON BEER INC	0.000	SAM	100557107	21.2700	9,350.00	146,020.37	198,874.50
BOSTON COMMUNICATIONS GROUP	0.000	BCGI		9.2400	44,206.00	545,936.75	408,463.44
BOSTON PRIVATE FINL HOLDING	0.852	BPFH	101119105	28.1700	21,454.00	483,774.46	604,359.18
BOWNE & CO INC.	1.353	BNE	103043105	16.2600	38,900.00	615,220.29	632,514.00
BOYD GAMING COPR	0.816	BAD	103304101	41.6500	50,600.00	1,158,776.65	2,107,490.00
BOYDS COLLECTION LTD	0.000	FOR	103354106	4.4000	1.00	2.86	4.40
BRADLEY PHARMACEUTIC	0.000	BDZ	104576103	19.4000 62.5700	15,000.00	339,638.14	291,000.00
DRICHAM EVDIODATION CO	0.703	DEVD	104674106 109178103	9.0000	20,200.00	125,254.80 407,028.37 282,171.56 330,913.20 492,551.36 857,475.62 1,356,147.21 252,232.59 296,308.81 324,659.35 1,104,037.16 146,020.37 545,936.75 483,774.46 615,220.29 1,158,776.65 2.86 339,638.14 623,167.30 18,888.50 523,047.12	1,203,914.00
DRIGHAM EAPLORATION CO	0.000	DEVM	109176103	64.7600	2,200.00	10,000.5U 522 047 12	19,000.00
BORLAND SOFTWARE CORPORATION BOSTON BEER INC BOSTON COMMUNICATIONS GROUP BOSTON PRIVATE FINL HOLDING BOWNE & CO INC. BOYD GAMING COPR BOYDS COLLECTION LTD BRADLEY PHARMACEUTIC BRADY CORPORATION BRIGHAM EXPLORATION CO BRIGHT HORIZON FAMIL BRIGHTPOINT INC. BRISTOL WEST HOLDINGS INC BROADWING CORP BROCADE COMMUNICATIONS SYSTI	0.000	CELT.	109195107	19.5400	19 900 00	18,888.30 523,047.12 268,184.58 61,979.51 869,017.38 1,893,148.32 384,104.88 746,991.34	300 046 00
BRIGHOL WEST HOLDINGS INC	1 000	RRM	11037M105	20.0000	3 600.00	400,10 1 .50 61 979 51	72 000 0
BBUTDMING COBD	1.000	BMMC	1103/M103 11161E101	9.1100	74 400 00	869 017 38	677 784 NA
BROCADE COMMUNICATIONS SYSTI	FM 0.000	BBCD	111621108	7.6400	288 200 00	1 893 148 32	2 201 848 00
BROOKFIELD HOMES CORP	0.000	BHS		33.9000	16 600 00	384 104 88	562 740 00
BROOKLINE BANCORP IN	0.472 2.083	BRKI.		16.3200	51 316 00	746 991 34	837 477 12
Discontinu Dinicola III	2.003		113/31110/	10.5200	31,310.00	,10,001.01	03/,1//.12

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCE	ζ.				
	Portfolio - ON2	JO	JANTITATIVE 200	0 (Q			
	Instrument - COM	C	OMMON STOCK				
BROOKS AUTOMATION INC BROOKSTONE INC BROWN SHOE COMPANY INC BRUKER BIOSCIENCES CORP BRUSH ENGINEERED MATERIALS BUCKEYE TECHNOLOGIES INC. BUCKLE INC BUCYRUS INTERNATIONAL INC-# BUFFALO WILD WINGS INC BUILD-A-BEAR WORKSHOP INC BUILDING MATERIALS HLDG. CO BURLINGTON COAT FACTORY WAR C-COR INC CAD TECHNOLOGIES INC. CABOT MICROELECTRONICS CORE CACHE INC CACI INTERNATIONAL INCCL CAL DIVE INTERNATIONAL INCCL CAL DIVE INTERNATIONAL INC CAL-MAINE FOODS INC CALAMOS ASSET MANAGEMENT-A CALGON CARBON CORP. CALIFORNIA PIZZA KITCHEN IN CALIFORNIA WIR SVC G CALLAWAY GOLF COMPANY CALLON PETROLEUM CORP CALLWAVE INC CALPINE CORPORATION CAMBREX CORP. CAMCO FINANCIAL CORP CAMCO FINANCIAL CORP CAMCERVAX CORP CANDELA CORP CAPITAL CITY BK GROU CAPITAL CORP OF THE WEST CAPITAL SOUTHWEST CORP CAPITAL SOUTHWEST CORP CAPITAL SOUTHWEST CORP	0.000	BRKS	114340102	17.2200	33,700.00 22,317.00	832.685.03	580.314.00
BROOKSTONE INC	0.000	BKST	114537103	19.5500	22,317.00	832,685.03 343,715.70	436,297.35
BROWN SHOE COMPANY INC	1.340	BWS	115736100Q	29.8300	28,300.00	780,310.07 113,441.84 114,084.94	844,189.00
BRUKER BIOSCIENCES CORP	0.000	BRKR	116794108	4.0300	23,800.00	113,441.84	95,914.00
BRUSH ENGINEERED MATERIALS	2.594	: BW	117421107	18.5000	23,800.00 10,500.00	114,084.94	194,250.00
BUCKEYE TECHNOLOGIES INC.	0.000	BKI	118255108	13.0100	32,600.00	394,229.14	424,126.00
BUCKLE INC	1.627	BKE	118440106	29.5000	32,600.00 15,800.00	394,229.14 404,362.62	466,100.00
BUCYRUS INTERNATIONAL INC-A	A 0.565	BUCY	118759109	40.6400	13,700.00	467,585.11	556,768.00
BUFFALO WILD WINGS INC	0.000	BWLD	119848109	34.8100	6,300.00	404,362.62 467,585.11 178,608.37 313,718.13 353,658.00 538,162.42 327,903.99 563,690.30	219,303.00
BUILD-A-BEAR WORKSHOP INC	0.000	BBW	120076104	35.1500	9,900.00	313,718.13	347,985.00
BUILDING MATERIALS HLDG. CO	ORP. 0.835	BMHC	120113105	38.2900	22,432.00	353,658.00	858,921.28
BURLINGTON COAT FACTORY WAR	REHO 0.176	BCF	121579106	22.7000	29,800.00	538,162.42	676,460.00
C-COR INC	0.000	CCBL	125010108	9.3000	47,809.00	327,903.99	444,623.70
C&D TECHNOLOGIES INC.	0.322	CHP	124661109	17.0400	28,200.00	563,690.30	480,528.00
CABOT MICROELECTRONICS CORE	PORA 0.000	CCMP	12709P103	40.0500	21,378.00	563,690.30 815,169.83 1,262,378.44 157,191.91 967,279.37 958,916.32 491,379.35 532,065.35	856,188.90
CABOT OIL & GAS CORP.	0.361	COG	127097103Q	44.2500	36,600.00	1,262,378.44	1,619,550.00
CACHE INC	0.000	CACH	127150308	18.0200	10,600.00	157,191.91	191,012.00
CACI INTERNATIONAL INCCL	A 0.000	CAI	127190304	68.1300	32,400.00	967,279.37	2,207,412.00
CAL DIVE INTERNATIONAL INC	0.000	CDIS	127914109	40.7500	42,500.00	958,916.32	1,731,875.00
CAL-MAINE FOODS INC	0.413	CALM	128030202	12.0900	35,500.00	491,379.35	429,195.00
CALAMOS ASSET MANAGEMENT-A	0.000	CLMS	12811R104	27.0000	22,200.00	532,065.35	599,400.00
CALGON CARBON CORP.	1.321	CCC	129603106Q	9.0800	37,700.00	255,036.31	342,316.00
CALIFORNIA PIZZA KITCHEN IN	NC 0.000	CPKI	13054D109	23.0000	21,200.00	408,491.50	487,600.00
CALIFORNIA WTR SVC G	3.001	CWT	130788102	37.6500	18,900.00	521,187.32	711,585.00
CALLAWAY GOLF COMPANY	2.074	ELY	131193104	13.5000	74,700.00	1,067,350.03	1,008,450.00
CALLON PETROLEUM CORP	0.000	CPE	13123X102	14.4600	13,900.00	255,036.31 408,491.50 521,187.32 1,067,350.03 195,234.13	200,994.00
CALLWAVE INC	0.000	CALL	13126N101	15.4400	4,400.00	57,720.50	67,936.00
CALPINE CORPORATION	0.000	CPN	131347106	3.9400	493,200.00	57,720.50 3,673,679.26	1,943,208.00
CAMBREX CORP.	0.442	CBM	132011107	27.1000	29,000.00	710,691.59 16.51	785,900.00
CAMCO FINANCIAL CORP	3.766	CAFI	132618109	15.4000	1.00	16.51	15.40
CAMDEN NATL CORP	2.029	CAC	133034108	39.4100	14,400.00	452,580.04 158,305.83 247,345.83	567,504.00
CANCERVAX CORP	0.000	CNVX	13738Y107	10.8500	18,400.00	158,305.83	199,640.00
CANDELA CORP	0.000	CLZR	136907102	11.3600	21,400.00	247,345.83	243,104.00
CAPITAL CITY BK GROU	1.818	CCBG	139674105	41.8000	4,757.00 5,600.00	189,677.26 188,812.91	198,842.60
CAPITAL CORP OF THE WEST	0.425	CCOW	140065103	47.0010	5,600.00	188,812.91	263,205.60
CAPITAL CROSSING BANK	0.000	CAPX	140071101	30.6900	12,600.00	359,573.18 235,193.47 308,080.86 455,225.51	386,694.00
CAPITAL SOUTHWEST CORP	1.018	CSWC	140501107	78.5200	3,000.00	235,193.47	235,560.00
CAPITOL BANCORP LTD	1.930	CBC	14056D105	35.2200	11,300.00	308,080.86	397,986.00
CAPSTONE TURBINE CORP	0.000	CPST	14067D102	1.8300	228,100.00	455,225.51	417,423.00

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0.000 CAPA 0.000 CPD 0.713 CSAR	14071N104	5.1600	77,000.00	466,757.21	397,320.00
0.000 CPD	14075T107	9.5500	10,100.00	79.052.98	96.455.00
0.000 CPD 0.713 CSAR 0.695 CRR 0.000 DFIB 0.000 CDIC 1.917 CKEC 0.684 CRS 1.384 CACB 1.201 CAE 4.528 CGC 0.000 CWST 0.881 CASY 0.235 CSH 1.012 POS 0.000 CATT 0.960 CATY 2.428 CTR 0.000 CBG 1.147 CBRL 0.000 CCGG 2.058 CDI 0.000 CCGG 2.058 CDI 0.000 CCGG 0.000 CCGC 0.000 CTIC 0.000 CTIC 0.000 CYCL 0.799 CLFC 0.000 CCBD 0.000 CCBDC 0.000 CCBDC 0.000 CCBDC 0.000 CCBDC 0.000 CCBDC	140909102	16.8200	31,600.00	345,130.19	531,512.00
0.695 CRR	140781105	69.0000	14,100.00	790,437.71	972,900.00
0.000 DFIB	141410209	2.1400	14,100.00 81,500.00	162,941.46	174,410.00
0.000 CDIC	141597104	5.1700	40,000.00	189,736.45	206,800.00 310,250.00 1,549,190.00 141,540.00
1.917 CKEC	143436400	36.5000	8,500.00	334,290.47	310,250.00
0.684 CRS	144285103	58.4600	26,500.00	334,290.47 671,935.04 130,476.42 441,818.90 273,359.50 37,597.16 601,145.41 567,891.04 1,035,395.65 337,822.23	1,549,190.00
1.384 CACB	147154108	20 2200	7,000.00	130,476.42	141,540.00
1.201 CAE	147195101Q	39.9500	19,200.00	441,818.90	767,040.00
4.528 CGC	147339105	21.2000	12,500.00	273,359.50	265,000.00
0.000 CWST	147448104	14.6400	12,500.00	37,597.16	42,617.04
0.881 CASY	147528103	18.1500	43,700.00	601,145.41	793,155.00
0.235 CSH	14754D100	29.7300	43,700.00 31,500.00	567,891.04	936,495.00
1.012 POS	148867104	29.6300	57,900.00	1,035,395.65	1,715,577.00 418,813.60
0.000 CATT	149016107	24.1600	57,900.00 17,335.00	337,822.23	418,813.60
0.960 CATY	149150104	37.5000	41,986.00 30,900.00 28,000.00	1,103,920.77	1,574,475.00
2.428 CTR	149205106	28.8200	30,900.00	604,510.84	890,538.00
0.000 CBG	12497T101	33.5500	28,000.00	659,835.59	939,400.00
1.147 CBRL	12489V1060	41.8500	55,100.00	2,028,438.40 143,950.00	2,305,935.00
0.000 CCCG	12487Q109 [~]	22.2100	55,100.00 8,418.00	143,950.00	2,305,935.00 186,963.78
2.058 CDI	125071100	21.3800	13,700.00	420,719.51	292,906.00
0.000 CEC	125137109	39.9700	13,700.00 41,550.00	874.889.57	1,660,753.50
0.000 CRA	038020202	13.7500	98,100.00	420,719.51 874,889.57 1,147,576.71 232,580.92	1,348,875.00
0.000 CEGE	150921104	8.1000	98,100.00 25,000.00	232,580.92	202,500.00
0.000 CTIC	150934107		36,289.00	266.159.57	295.392.46
0.000 CNC	15135B101	28.3500	54,200.00	736.510.29	1.536.570.00
0.000 CYCL	15133V208	7.9300	13,200.00	266,159.57 736,510.29 78,884.10	295,392.46 1,536,570.00 104,676.00
0.799 CLEC	15146E102	20.0200	10,684.00	141,522.15	213.893.68
0 000 CCBN	153145107	23.0900	10,000.00	178,125.88	213,893.68 230,900.00
0.000 CEDC	153435102			329 895 86	401 744 00
0.000 CENE	153491105	6.3000	13,600.00 9,500.00 25,400.00	329,895.86 64,066.27	59 850 00
0.000 CENT	153527106	41.7400	25 400 00	723 854 37	401,744.00 59,850.00 1,060,196.00
1.769 CPF		36.1700	25,400.00 38,317.00	723,854.37 1,034,996.70	1,385,925.89
0 396 CDC		15 1500	20 500 00	529 607 03	310,575.00
3 955 CV		23 2600	13 400 00	270 418 62	311,684.00
0.761 CFNY		26 2600	12 800 00	294 879 87	336,128.00
0.701 CENA		4 3600	115 252 00	460 030 57	502,503.08
0.000 CBIZ		9.3000	46 400 00	400,030.37	461,216.00
	0.000 CCBN 0.000 CEDC 0.000 CENF 0.000 CENT 1.769 CPF 0.396 CPC 3.955 CV 0.761 CENX 0.000 CBIZ 0.000 CPHD	1.769 CPF 154760102 0.396 CPC 154785109 3.955 CV 155771108 0.761 CENX 156431108 0.000 CBIZ 156490104 0.000 CPHD 15670R107	1.769 CPF 154760102 36.1700 0.396 CPC 154785109 15.1500 3.955 CV 155771108 23.2600 0.761 CENX 156431108 26.2600 0.000 CBIZ 156490104 4.3600 0.000 CPHD 15670R107 9.9400	1.769 CPF 154760102 36.1700 38,317.00 0.396 CPC 154785109 15.1500 20,500.00 3.955 CV 155771108 23.2600 13,400.00 0.761 CENX 156431108 26.2600 12,800.00 0.000 CBIZ 156490104 4.3600 115,253.00 0.000 CPHD 15670R107 9.9400 46,400.00	1.769 CPF 154760102 36.1700 38,317.00 1,034,996.70 0.396 CPC 154785109 15.1500 20,500.00 529,607.03 3.955 CV 155771108 23.2600 13,400.00 270,418.62 0.761 CENX 156431108 26.2600 12,800.00 294,879.87 0.000 CBIZ 156490104 4.3600 115,253.00 468,830.57 0.000 CPHD 15670R107 9.9400 46,400.00 489,560.08

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
			ANTITATIVE 200	00 (Q			
	Instrument - COM	CO	MMON STOCK				
CERADYNE INC CERES GROUP INC CERNER CORP. CH ENERGY GROUP INC CHAMPION ENTERPRISES INC.	0.000	CRDN	156710105	57.2100	17,750.00	377,083.58 426,863.88	1,015,477.50
CERES GROUP INC	0.000	CERG	156772105	5.1600	70,283.00	426,863.88	362,660.28
CERNER CORP.	0.000	CERN	156782104	53.1700	31,600.00	832,531.31	1,680,172.00
CH ENERGY GROUP INC	4.495	CHG	12541M102	48.0500	31,600.00 21,900.00 56,500.00	919,471.07	1,052,295.00 667,830.00
CHAMPION ENTERPRISES INC.	0.000	CHB	158496109	11.8200	56,500.00	456,361.82	667,830.00
CHARLES RIVER ASSOCI CHARLOTTE RUSSE HOLDING INC CHARMING SHOPPES CHARTER COMMUNICATIONS CHARTERMAC CHATTEM INC CHECKPOINT SYSTEMS INC. CHEMED CORP	0.000	CRAI	159852102	46.7700	4,800.00 30,100.00	149,324.17	224,496.00 304,010.00 1,461,720.00 479,216.64 945,828.00
CHARLOTTE RUSSE HOLDING INC	0.000	CHIC	161048103	10.1000	30,100.00	435,146.88	304,010.00
CHARMING SHOPPES	0.000	CHRS	161133103	9.3700	156,000.00 213,936.00	955,982.19	1,461,720.00
CHARTER COMMUNICATIONS	0.000	CHTR	16117M107	2.2400	156,000.00 213,936.00	784,770.03	479,216.64
CHARTERMAC	6.710	CHC	160908109	24.4400	38,700.00 18,567.00 41,800.00	766,719.20	945,828.00
CHATTEM INC	0.000	CHTT	162456107	33.1000	18,567.00	530,961.66	614,567.70 754,490.00 905,985.00 1,141,672.00
CHECKPOINT SYSTEMS INC.	0.000	CKP	162825103	18.0500	41,800.00	677,734.24	754,490.00
CHEMED CORP	0.715	CHE	16359R103	67.1100	13,500.00	601,571.66	905,985.00
CHEMICAL FINL CORP	2.469	CHFC	163731102	42.9200	13,500.00 26,600.00	864,700.07	1,141,672.00
CHENIERE ENERGY INC	0.000	LNG	16411R208	63.7000	21,000.00	428.211.31	1,337,700.00
CHEROKEE INC	5.668	CHKE	16444H102	35.2800	15,800.00	374,327.20	557,424.00
CHESAPEAKE CORP	3.240	CSK	165159104	27.1600	21,700.00	506,995.13	589,372.00
CHILDREN'S PLACE	0.000	PLCE	168905107	37.0300	9,550.00	428,211.31 374,327.20 506,995.13 256,308.56 942,880.60 1,205,504.17 278,373.02	353,636.50
CHIQUITA BRANDS	1.813	COB	1700328090	22.0600	57,100.00	942.880.60	1,259,626,00
CHITTENDEN CORPORATION	2.506	CHZ	170228100	28.7300	51,124.00	1.205.504.17	1.468.792.52
CHORDIANT SOFTWARE I	0.000	CHRD		2.2800	79.600.00	278.373.02	181.488.00
CHRISTOPHER & BANKS CORP	0.867	CBK		18.4500	41.750.00	880.498.34	770.287.50
CHIRCHILL DOWNS INC	1 118	CHDN		44.7000	8 500 00	332 186 24	379 950 00
CIBER INC	0.000	CBR		9.6400	56 700 00	661 037 90	546 588 00
CIMAREX ENERGY	0.000	XEC	171798101	37.9000	52 000 00	1 060 044 92	1 970 800 00
CINCINNATI BELL INC	0.000	CBB		4.1500	56,700.00 52,000.00 272,300.00	880,498.34 332,186.24 661,037.90 1,060,044.92 1,754,626.53	1 130 045 00
CIRCOR INTERNATIONAL INC	0.647	CIR	17273K109	23 1600	27 800 00	569 081 94	643 848 00
CIRRIS LOGIC INC	0.017	CRIIC		5.5100	131 200 00	872 584 08	722 912 00
CITIZENS BKG CODD MI	2 219	CRCE	174420109	34.3500	48 161 00	1 310 466 11	1 654 330 35
CITIZENS BIG CORF MI	1 488	CDCL	174420105 17461R106	24.1800	500 00	12 000 73	1,034,330.33
CITY DE I VINIMOOD MAC	2 212	CTZN	17770A109	36.1500	9 600.00	276 902 09	210 900 00
CITY HIDG CO	2.213	CIBK	177835105	36.2400	18 600 00	569 829 16	674 064 00
CKE DEGLYDIIVALG INC	0.000	CIICO	12561E105	14.5100	57 500 00	453 175 46	934 325 NO
CLARCOR INC.	0.000	CICIC	179895107Q	54.7700	28 200.00	1,754,626.53 569,081.94 872,584.08 1,310,466.11 12,099.73 276,892.08 569,829.16 453,175.46 786,127.45 505,025.56	1 544 514 00
CLARCOR INC.	0.931	CTC	181457102	15.5200	20,200.00	505 025 56	510 600 00
CHECKPOINT SYSTEMS INC. CHECKPOINT SYSTEMS INC. CHEMED CORP CHEMICAL FINL CORP CHEMICAL FINL CORP CHENIERE ENERGY INC CHESAPEAKE CORP CHILDREN'S PLACE CHIQUITA BRANDS CHITTENDEN CORPORATION CHORDIANT SOFTWARE I CHRISTOPHER & BANKS CORP CHURCHILL DOWNS INC CIBER INC. CIMAREX ENERGY CINCINNATI BELL INC CIRCOR INTERNATIONAL INC CIRCOR INTERNATIONAL INC CITIZENS BKG CORP MI CITIZENS FIRST BANCO CITY BK LYNNWOOD WAS CITY HLDG CO CKE RESTARUANTS INC. CLARCOR INC. CLARCOR INC. CLARCOR HOLDING CO. CLEVELAND-CLIFFS INC CLIFTON SAVINGS BANCORP INC	9.270	CIII	12561W105	20.2600	52,500.00	040 105 77	1 060 720 00
CLECO CORP. HOLDING CO.	4.442	CINTI		103.8600	11 000 00	949,195.77 501,280.58 182,826.45 1,105,346.42	1 225 024 00
CLIFTON SAVINGS BANCORP INC	0.385	CLF	185896107Q	10 1500	11,900.00	5U1,28U.58	1,235,934.00
CLIFION SAVINGS BANCORP INC	0.987	CSBV	18712Q103	12.1500	15,300.00	1 105 246 42	1 700 240 00
CMGI INC	0.000	CIMGT	125750109	∠.5500	000,800.00	1,105,340.42	1,700,340.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
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CMS ENERGY CORP CNA SURETY CORP CNET NETWORKS INC COACHMEN INDUSTRIES INC COASTAL FINL CORP DE COBIZ INC COCA-COLA BOTTLING COEUR D'ALENE MINES CORP. COGNEX CORP. COHEN & STEERS INC	6.890	CMS	1258961000	10.4500	237,400.00	3,912,534.09 190,621.37 856,747.41 243,012.24 146,812.56 145,353.95 16,876.83 534,770.42 1,157,680.10	2.480.830.00
CNA SURETY CORP	0.000	SUR	12612L108	13.3500	17,300.00	190,621.37	230,955.00
CNET NETWORKS INC	0.000	CNET	12613R104	11.2300	117,300.00	856,747.41	1,317,279.00
COACHMEN INDUSTRIES INC	1.382	COA	189873102	17.3600	15,700.00	243,012.24	272,552.00
COASTAL FINL CORP DE	0.939	CFCP	19046E105	19.1600	14,228.00	146,812.56	272,608.48
COBIZ INC	0.886	COBZ	190897108	20.3000	14,300.00	145,353.95	290,290.00
COCA-COLA BOTTLING	1.752	COKE	191098102	57.0600	300.00	16,876.83	17,118.00
COEUR D'ALENE MINES CORP.	0.000	CDE	192108108	3.9300	214,400.00	534,770.42	842,592.00
COEUR D'ALENE MINES CORP. COGNEX CORP. COHEN & STEERS INC COHERENT INC. COHERENT INC. COUNSTAR INC COLUMATER CREEK INC. COLLEGIATE FUNDING SERVICES COLLINS & AIKMAN CORP COLOR KINETICS INC COLUMBIA BANCORP COLUMBIA BANKING SYSTEM INC COMFORT SYS USA INC COMMERCIAL BANKSHARES INC/FL COMMERCIAL CAPITAL BANCORP I COMMERCIAL FEDERAL CORP. COMMERCIAL FEDERAL CORP. COMMERCIAL VEHICLE GROUP INC COMMONWEALTH TELEPHONE ENTER COMMUNITY BANK SYSTEM INC COMMUNITY BANK SYSTEM INC COMMUNITY TR BANCORP COMPASS MINERALS INTERNATION COMPUCREDIT CORP	1.147	CGNX	192422103	27.9000	44,400.00	1,157,680.10	1,238,760.00
COHEN & STEERS INC	2.461	CNS	19247A100	16.2500	8,300.00 40,800.00	127,038.18 981,205.49	134,875.00
COHERENT INC.	0.000	COHR	192479103	30.4400	40,800.00	981,205.49	1,241,952.00
COHU INC.	1.077	COHU	192576106	18.5600	23,800.00 23,700.00	981,205.49 811,424.97 485,166.27 263,285.11 111,746.02 324,654.15 57,181.16 191,003.19	441,728.00
COINSTAR INC	0.000	CSTR	19259P300	26.8300	23,700.00	485,166.27	635,871.00
COLDWATER CREEK INC.	0.000	CWTR	193068103	30.8700	24,425.00	263,285.11	753,999.75
COLLEGIATE FUNDING SERVICES	0.000	CFSI	19458M108	14.0900	8,900.00	111,746.02	125,401.00
COLLINS & AIKMAN CORP	0.000	CKC	194830204	4.3600	8,900.00 88,600.00	324,654.15	386,296.00
COLOR KINETICS INC	0.000	CLRK	19624P100	17.5800	4,500.00	57,181.16	79,110.00
COLUMBIA BANCORP	1.988	CBMD	197227101	34.1900	6,465.00	191,003.19	221,038.35
COLUMBIA BANKING SYSTEM INC	1.120	COLB	197236102	24.9900	17,229.00 73,500.00	341,711.52 485,452.24 1,262,325.79	430,552.71
COMFORT SYS USA INC	0.000	FIX	199908104	7.6800	73,500.00	485,452.24	564,480.00
COMMERCE GROUP INC M	2.162	CGI	200641108	61.0400	31,200.00	1,262,325.79	1,904,448.00
COMMERCIAL BANKSHARES INC/FL	1.766	CLBK	201607108	38.5000	1.00	25.12	1,904,448.00 38.50 706,340.96 1,565,717.00 1,630,560.00 235,764.00
COMMERCIAL CAPITAL BANCORP I	NC 0.862	CCBI	20162L105	23.1800	30,472.00	517,477.57	706,340.96
COMMERCIAL FEDERAL CORP.	1.817	CFB	201647104	29.7100	52,700.00	1,328,513.95	1,565,717.00
COMMERCIAL METALS CO.	0.474	CMC	201723103	50.5600	32,250.00	736,835.80	1,630,560.00
COMMERCIAL VEHICLE GROUP INC	0.000	CVGI	202608105	21.8300	10,800.00	172,034.43	235,764.00
COMMONWEALTH TELEPHONE ENTER	PR 0.000	CTCO	203349105	49.6600	24,000.00	1,328,513.95 736,835.80 172,034.43 1,058,532.38	1,191,840.00
COMMSCOPE INC.	0.000	CTV	203372107	18.9000	59,800.00	858,822.40 447,215.03	1,130,220.00
COMMUNITY BANK SYSTEM INC	2.548	CBU	203607106	28.2500	21,000.00	447,215.03	1,130,220.00 593,250.00
COMMUNITY BKS INC MI	2.414	CMTY	203628102	28.1600	11,863.00	292,591.52	334,062.08
COMMUNITY TR BANCORP	2.966	CTBI	204149108	32.3600	13,186.00	322,187.85	426,698.96
COMPASS MINERALS INTERNATION	IAL 4.127	CMP	20451N101	24.2300	16,800.00	326,560.42	407,064.00
COMPUCREDIT CORP	0.000	CCRT	20478N100	27.3400	31,706.00	598,160.07	866,842.04
COMPUTER PROGRAMS &	0.000 2.073 3.024 0.000	CPSI	205306103	23.1500	31,706.00 7,200.00	141,095.80	166,680.00
COMPX INTERNATIONAL	3.024	CIX	20563P101	16.5300	16,300.00 38,550.00	249,502.23	269,439.00
COMSTOCK RESOURCES INC	0.000	CRK	205768203	22.0500	38,550.00	549,365.43	850,027.50
COMTECH TELECOMMUNICATIONS	0.000	CMTL		37.6100	7,400.00	189,384.51 38,019.90	278,314.00
CONCEPTUS INC	0.000	CPTS		8.1150	4,000.00	38,019.90	32,460.00
CONCUR TECHNOLOGIES INC	0.000	CNQR	206708109	8.9100	29,100.00	316,302.50	259,281.00

Investment Desc							
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CONMED CORPORATION CONNECTICUT WTR SVC CONNETICS CORP CONNS INC CONSOLIDATED GRAPHICS INC.	0.000	CNMD	207410101	28.4200	40,437.00	834,099.21	1,149,219.54
CONNECTICUT WTR SVC	3.171	CTWS	207797101	26.4900	400.00	10,505.48	10,596.00
CONNETICS CORP	0.000	CNCT	208192104	24.2900	34,900.00	743,812.50	847,721.00
CONNS INC	0.000	CONN	208242107	16.8200	7,700.00	124,643.75	129,514.00
CONSOLIDATED GRAPHICS INC.	0.000	CGX	209341106	45.9000	7,700.00 12,500.00	522,381.70	573,750.00
CONSOLIDATED-TOMOKA LAND CO	0.651	CTO	210226106	43.0000	12,500.00 6,300.00 47,800.00	164,204.73	270,900.00
CONTINENTAL AIRLINES INC - (CLA 0.000	CAL	210795308	13.5400	47,800.00	164,204.73 689,483.44	270,900.00 647,212.00
COOPER TIRE & RUBBER	1.949	CTB	216831107Q	21.5500	83,000.00	1,665,690.55	1,788,650.00
CORCEPT THERAPEUTICS INC	0.000	CORT	218352102	6.2500	5.000.00	36.899.45	31 250 00
CORGENTECH INC	0.000	CGTK		8.2800	6,800.00	98,719.08 287,224.20 1,226,712.41	56,304.00 239,148.00 2,415,556.00
CORIXA COPR	0.000	CRXA	21887F100	3.6400	65,700.00 45,100.00	287.224.20	239,148.00
CORN PRODUCTS INT'L INC.	1.045	CPO	219023108	53.5600	45,100.00	1.226.712.41	2.415.556.00
CORNELL COMPANIES IN	0.000	CRN	219141108	15.1800	14.800.00	181,317.57	224,664.00
CORRECTIONS CORP OF	0.000	CXM	22025Y407	40.4500	14,800.00 44,700.00	181,317.57 1,233,538.81	224,664.00 1,808,115.00
CORUS BANKSHARES INC	2.603	CORS	220873103	48.0100	21.900.00		
CORVEL CORP	0.000	CRVL	221006109	26.7800	21,900.00 7,000.00	667,579.74 249,700.61	1,051,419.00 187,460.00
COST PLUS INC	0.000	CPWM	221485105	32.1300	18,100.00 13,100.00 7,150.00	642,575.53 535,218.33 256,212.27	581,553.00
COSTAR GROUP INC	0.000	CSGP	22160N109	46.1800	13.100.00	642,575.53 535,218.33 256,212.27	604,958.00
COURTER CORP	0.770	CRRC	222660102	51.9200	7.150.00	256.212.27	371,228.00
COVANSYS CORP	0.000	CVNS	22281W103	15.3000	37.983.00	400,647.50	581,139.90
COVENANT TRANSPORT INC CLA	0.000	CVTT	22284P105	20.8200	37,983.00 9,700.00	163,814.13	201,954.00
CRAY INC	0.000	CRAY	225223106	4.6600	95 200 00	712 142 00	443,632.00
CREDENCE SYSTEMS CORD	0.000	CMOS	225302108	9.1500	95,200.00 75,500.00	712,142.00 1,372,982.41	690,825.00
CREDIT ACCED CORP MI	0.000	CACC	225302100	25.4500	11,100.00	215 671 11	282 495 00
TROMPTON CORPORATION	1 694	CK	227116100Q	11.8000	127,300.00	215,671.11 1,029,787.09	1 502 140 00
TROSS COUNTRY INC	0.000	CCBM	227483104		38,400.00	587 346 24	694 272 00
TROOD COUNTRY INC	3 3/1	YTYT	22765Y104	41.9000	2,600.00	587,346.24 111,574.57 1,252,051.30	694,272.00 108,940.00 2,223,132.00
CROSSIEM ENERGIANC	7 278	CCK	228368106	13.7400	161,800.00	1 252 051 30	2 222 122 00
TOO OVETEMS INTI. INC.	0.000	CCK	126349109		56 400 00	785 565 10	1,054,680.00
COU DISTEMS INTE. INC.	0.000	CaGa	125965103	16.7400	56,400.00 34,800.00	785,565.10 518,854.36	582,552.00
COR AUTO CORP	1 250	CAU	125905103	31.7600	14,400.00	447,103.15	457,344.00
TT COMMINICATIONS IN	2 112	COO	126426402	12.3000	35,890.00	447,103.15 475,392.11	441,447.00
OTT MOTECHTAR IMACING IN	0 000	CTCI	22943D105		24 600 00	504,742.50	490,974.00
TTC CODD	0.000	CIMI	126501105	13.2900	34,600.00 40,100.00	504,742.50 650,247.96	532,929.00
CONNS INC CONSOLIDATED GRAPHICS INC. CONSOLIDATED TOMOKA LAND CO CONTINENTAL AIRLINES INC - (COOPER TIRE & RUBBER CORCEPT THERAPEUTICS INC CORRECTED THERAPEUTICS INC CORRIAN COPR CORN PRODUCTS INT'L INC. CORNELL COMPANIES IN CORRECTIONS CORP OF CORUS BANKSHARES INC CORVEL CORP COST PLUS INC COSTAR GROUP INC COURIER CORP COVANSYS CORP COVENANT TRANSPORT INC CL-A CRAY INC CREDENCE SYSTEMS CORP CREDIT ACCEP CORP MI CROMPTON CORPORATION CROSS COUNTRY INC CROSSTEX ENERGY INC CROSSTEX ENERGY INC CROWN CORK & SEAL INC. CSG SYSTEMS INTL. INC. CSK AUTO CORP CSS INDS INC CT COMMUNICATIONS IN CTI MOLECULAR IMAGING INC CTS CORP. CUBIC CORP	0.902	CID	229669106	25.1700	17,400.00	414,271.25	437,958.00
CODIC COKP	0.715	COR					
CTI MOLECULAR IMAGING INC CTS CORP. CUBIC CORP CUBISTS PHARMACEUTICALS CUMULUS MEDIA INC. CL. A	0.000	CRPI	229678107	11.8300	21,797.00 54,700.00	239,486.85	257,858.51
CUMULUS MEDIA INC. CL. A	0.000	CIMITIS	231082108	15.0800	10 000 00	907,412.84	824,876.00
CONO INCONTONATED	0.000	COIVO	126583103	59.4000	18,800.00 47,795.00	607,927.66	1,116,720.00
CURAGEN CORP	0.000	CRGN	23126R101	7.1600	47,795.00	279,493.52	342,212.20

	Rating Coupon Yield 7						
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CURIS INC	0.000 (231269101	5.2200	52,200.00	215,664.38	272,484.00
CURIS INC CURTISS-WRIGHT CORP. CV THERAPEUTICS INC	0.627 (231561101	57.4100	23,300.00	750,256.58	1,337,653.00
CV THERAPEUTICS INC	0.000 c 1.325 c 0.000 c 0.000 c 0.000 c 0.000 c 0.777 c 0.000 c 4.149 I	CVTX	126667104	23.0000	17,200.00	300,346.97	395,600.00
CVB FINL CORP	1.325 (126600105	26.5600	40,680.00	814,416.36	1,080,460.80 178,813.60
CYBERONICS INC	0.000 0	CYBX :	23251P102	20.7200	40,680.00 8,630.00	210,957.07	178,813.60
CYBEROPTICS CORP	0.000 0	CYBE :	232517102	14.8700	20,383.00 30,400.00	423,276.05 196,806.48	303,095.21
CYBERSOURCE CORP	0.000 0	CYBS :	23251J106			196,806.48	217,360.00
CYMER INC	0.000 0	CYMI :	232572107	29.5400	32,800.00	1,061,593.14	968,912.00 185,592.00 2,221,344.00
CYPRESS BIOSCIENCE INC	0.000 0		232674507	14.0600	13,200.00	166,684.69	185,592.00
CYTEC INDUSTRIES	0.777 (CYT :	232820100Q	51.4200	43,200.00	1,553,341.94	2,221,344.00
CYTOKINETICS INC	0.000 (CYTK :	23282W100	10.2500	8,400.00	123,461.85 184,161.19	86,100.00 159,047.95
D&E COMMUNICATIONS INC	4.149 I	DECC :	232860106	12.0500	13,199.00	184,161.19	159,047.95
DAKTRONICS INC	0.000 I 0.000 I	DAKT :	234264109	24.8900	16,000.00	286,437.68 83,562.97	398,240.00
DANIELSON HOLDINGS CORP	0.000 I	OHC :	236274106	8.4500	16,000.00 13,500.00	83,562.97	114,075.00
DARLING INTERNATIONAL INC	0.000 I	DAR :	237266101	4.3600	118,200.00	385,040.97	515,352.00
DATASCOPE CORP	0.705 I	DSCP :	238113104	39.6900	18,100.00	551,620.00	718,389.00
DAVE & BUSTERS INC	0.000 I	DAB :	23833N104	20.2000	22,800.00	312,409.47 428,443.74 292,438.20	460,560.00 217,512.00 320,336.72 469,900.00 190,564.00
DDI CORP	0.000 I	DDIC :	233162304	3 1800	68,400.00	428,443.74	217,512.00
DEB SHOPS INC	1.996 I	DEBS :	242728103	25.0400	12,793.00	292,438.20	320,336.72
DECKERS OUTDOOR CORP	0.000 I	DECK :	243537107	46.9900	10,000.00	272,984.34	469,900.00
DECODE GENETICS INC	0.000 I	OCGN :	243586104	7.8100	10,000.00 24,400.00	188,471.07	190,564.00
DEL LABS INC	0.000 I	OLI :	245091103	34.7500	5,475.00 32,400.00	129,579.31	190,256.25
DELPHI FINANCIAL GROUP CL-A	0.693 I	OFG :	247131105	46.1500	32,400.00	967,037.58	1,495,260.00
DELTA & PINE LAND CO.	1.759 I	OLP :	247357106	27.2800	42,000.00 54,300.00	1,105,946.59 347,253.45 292,600.65	1,145,760.00
DELTA AIR LINES, INC.	1.336 I	DAL :	247361108Q	7.4800	54,300.00	347,253.45	406,164.00
DELTA PETROLEUM CORP	0.000 I	OPTR :	247907207	15.6800	20,900.00	292,600.65	327,712.00
DELTIC TIMBER CORP	0.588 I	DEL :	247850100	42.4500	5,400.00	205,146.32	229,230.00
DENBURY RES INC	0.000 I	ONR :	247916208	27.4500	60,800.00	205,146.32 1,000,743.05	327,712.00 229,230.00 1,668,960.00
DENDREON CORP	0.000 I	ONDN :	24823Q107	10.7800		1,000,743.05 712,149.97 641,561.21	692,076.00 777,940.00
DENDRITE INTERNATIONAL INC.	0.000 I	ORTE :	248239105	19.4000	64,200.00 40,100.00	641,561.21	777,940.00
DEPARTMENT 56 INC	0.000 I	OFS :	249509100	16.6500	27,100.00	386,460.92 80,634.78	451,215.00 66,930.00
DESIGN WITHIN REACH INC	0.000 I	OWRI :	250557105	14.5500	27,100.00 4,600.00	80,634.78	66,930.00
DARLING INTERNATIONAL INC DATASCOPE CORP DAVE & BUSTERS INC DDI CORP DEB SHOPS INC DECKERS OUTDOOR CORP DECODE GENETICS INC DEL LABS INC DELPHI FINANCIAL GROUP CL-A DELTA & PINE LAND CO. DELTA AIR LINES, INC. DELTA PETROLEUM CORP DELTIC TIMBER CORP DENBURY RES INC DENDRITE INTERNATIONAL INC. DEPARTMENT 56 INC DESIGN WITHIN REACH INC DHB INDS INC DIAGNOSTIC PRODUCTS CORP DIAMONDCLUSTER INTERNATIONAL	0.000 I	OHB :	23321E103	19.0400	6,700.00 29,900.00 7,600.00	97,973.96	127,568.00
DIAGNOSTIC PRODUCTS CORP DIAMONDCLUSTER INTERNATIONA DICKS SPORTING GOODS INC DIGENE CORP	0.508 I	OP :	252450101	55.0500	29,900.00	97,973.96 867,452.98	1,645,995.00
DIAMONDCLUSTER INTERNATIONAL	L I 0.000 I	OTPI :	25278P106	14.3300	7,600.00	70,060.34 888,968.99 222,640.68	108,908.00
DICKS SPORTING GOODS INC	0.000 I	OKS :	253393102	35.1500	33,500.00	888,968.99	1,177,525.00
DIGENE CORP	0.000 I	DIGE	253752109	26.1500	7,100.00	222,640.68	1,177,525.00 185,665.00
DIGI INTERNATIONAL INC	0.000 I	OGII	253798102		40,200.00	448,213.16	691,038.00
DIGIMARC CORP	0.000 I		253807101	9.3200	40,200.00 37,551.00	437,844.79	349,975.32

Investment Desc							Market Value
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DIGITAL INSIGHT DIGITAL RIVER INC DIGITAL THEATER SYSTEMS INC	0.000	DGIN	25385P106	18.4000	22,300.00	462,022.25	410,320.00
DIGITAL RIVER INC	0.000	DRIV	25388B104	41.6100	35,400.00	1,028,243.35	1,472,994.00
DIGITAL THEATER SYSTEMS INC	0.000	DTSI	25389G102	20.1300	6,600.00		132,858.00
DIGITAS INC DIME COMMUNITY BANCSHARES	0.000	DTAS	25388K104	9.5500	78,272.00 34,374.00	644,305.46	747,497.60
DIME COMMUNITY BANCSHARES	3.126	DCOM	253922108	17.9100	34,374.00	553,482.93	615,638.34
DIMON INC. DIODES INC DIONEX CORP. DIRECT GENERAL CORP DISCOVERY LABORATORIES INC	4.464	DMN	254394109	6.7200	86,200.00 7,950.00	563,284.34	579,264.00 179,908.50
DIODES INC	0.000	DIOD	254543101	22.6300	7,950.00	153,489.89	179,908.50
DIONEX CORP.	0.000	DNEX	254546104	30.0700	20,600.00	660,437.42 766,666.49	1,167,402.00
DIRECT GENERAL CORP	0.498	DRCT	25456W204	32.1000		766,666.49	786,450.00
DISCOVERY LABORATORIES INC	0.000	DSCO	254668106	7.9300	20,100.00	195,756.79	159,393.00
DISCOVERY LABORATORIES INC DITECH COMMUNICATIONS CORP DIVERSA CORP DJ ORTHOPEDICS INC DOLLAR THRIFTY AUTOM DOMINION HOMES INC DOMINO'S PIZZA INC DOT HILL SYSTEMS CORP DOUBLECLICK INC DOV PHARMACEUTICAL INC DOVER DOWNS GAMING &	0.000	DITC	25500M103	14.9500	41,500.00	400,437.05	620,425.00
DIVERSA CORP	0.000	DVSA	255064107	8.7400	26,200.00	263,672.80	228,988.00
DJ ORTHOPEDICS INC	0.000	DJO	23325G104	21.4200	7,200.00	170,710.38	154,224.00 1,099,280.00
DOLLAR THRIFTY AUTOM	0.000	DTG	256743105	30.2000	36,400.00	847,255.96	1,099,280.00
DOMINION HOMES INC	0.000	DHOM	257386102	25.2230	4,477.00 26,900.00	140,549.24	112,923.37 478,820.00
DOMINO'S PIZZA INC	1.460	DPZ	25754A201		26,900.00	404,029.93	478,820.00
DOT HILL SYSTEMS CORP	0.000	HILL	25848T109	7.8400	48,171.00	450,975.37 799,030.27 257,148.99	377,660.64
DOUBLECLICK INC	0.000	DCLK	258609304	7.7800	87,600.00	799,030.27	681,528.00
DOV PHARMACEUTICAL INC	0.000	DOVP	259858108	18.0500	15,700.00	257,148.99	283,385.00
DOVER DOWNS GAMING &	1.832	DDE	260095104	13.1000	11,300.00	111,759.38	148,030.00
DOVER MOTORSPORTS IN	0.698	DVD	260174107	5.7300	17,300.00	77,469.47	99,129.00
DOWNEY FINANCIAL CORP.	0.701	DSL	261018105	57.0000	21,800.00	682,731.44	148,030.00 99,129.00 1,242,600.00 603,680.00
DRESS BARN INC.	0.000	DBRN	261570105	17.6000	34,300.00	477,820.62	603,680.00
DREW INDS INC	0.000	DW	26168L205	36.1700	1,600.00	50,222.80	57,872.00
ORIL-QUIP INC	0.000	DRQ	262037104	24.2600	1,600.00 7,200.00	50,222.80 130,294.31	57,872.00 174,672.00
DOV PHARMACEUTICAL INC DOVER DOWNS GAMING & DOVER MOTORSPORTS IN DOWNEY FINANCIAL CORP. DRESS BARN INC. DREW INDS INC DRIL-QUIP INC DRS TECHNOLOGIES INC DSP GROUP INC. DUCOMMUN INC DEL	0.000	DRS	23330X100	42.7100	26,312.00	832,092.67	1,123,785.52
OSP GROUP INC.	0.000	DSPG	23332B106	22.3300	41,300.00	878.777.06	922.229.00
DUCOMMUN INC DEL	0.000	DCO	264147109	20.8500	17,400.00	354,195.78	362,790.00
DUPONT PHOTOMASKS INC DUQUESNE LIGHT HOLDINGS INC DURATEK INC DURECT CORP DUAL PHARMACEUTICALS INC	0.000	DPMI	26613X101	26.4100	16,300.00	577,611.97 1,637,010.00	
DUQUESNE LIGHT HOLDINGS INC	5.305	DOE	2662331050	18.8500	84,700.00	1,637,010.00	430,483.00 1,596,595.00
OURATEK INC	0.000	DRTK	266580102	24.9100	11,346.00	144,092.11	282,628.86
OURECT CORP	0.000	DRRX	266605104	3.2800	33,700.00	144,092.11 48,695.33	110,536.00
OUSA PHARMACEUTICALS INC	0.000	DUSA	266898105	14.3000	16,600.00	152,573.90	237,380.00
DYAX CORP	0.000	DYAX	26746E103	7.2200	1,100.00	152,573.90 11,114.14 694.460.45	7,942.00
DYCOM INDUSTRIES INC.	0.000 0.000 0.712 0.000 0.000	DY	267475101	30.5200			7,942.00 1,645,028.00
DYNAVAX TECHNOLOGIES CORP	0.000	DVAX	268158102	8.0000	6,900.00	59,306.47	55,200.00
E-Z-EM INC	1.712	EZM	269305405	14.6000	18,200.00	59,306.47 199,123.69	265,720.00
E.PIPHANY INC	0.000	EPNY		4.8300	84,400.00	498.645.87	407,652.00
EAGLE BROADBAND INC	0.000	FAG		0.6600	473,200.00	498,645.87 374,449.75	312,312.00

Investment Desc	Rating Coupon Yield T	Cicker Identifier	F Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK				
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EAGLE MATERIALS INC EARTHLINK INC EAST WEST BANCORP INC. ECHELON CORP ECLIPSYS CORP ECLIPSYS CORP EDUCATE INC EFUNDS CORP EDUCATE INC EFUNDS CORP EGL, INC. EL PASO ELECTRIC COMPANY ELECTRO RENT CORP ELECTRO SCIENTIFIC INDS INC. ELECTRONICS BOUTIQUE HLDGS ELECTRONICS FOR IMAGING ELIZABETH ARDEN INC ELKCORP EMBARCADERO TECHNOLOGIES INC EMCOR GROUP INC EMCOR GROUP INC EMMIS COMMUNICATIONS CL A EMPIRE DIST ELEC CO EMS TECHNOLOGIES INC EMULEX CORP ENCORE ACQUISITION CO ENCORE CAPITAL GROUP INC ENCORE WIRE CORP ENCYSIVE PHARMACEUTICALS INC ENDOCARDIAL SOLUTION ENERGEN CORP.	1 200 =	0.60.60.71.00	06 2500	00 005 00	1 006 882 14	1 000 000 05
EAGLE MATERIALS INC	1.389 E	XP 26969P108 LNK 270321102	11.5200	20,937.00	1,026,773.14 1,178,687.43	1,807,909.95 1,675,699.20
EACH WEST DANSORD INC	0.000 E	WBC 27579R104	41.9600	145,460.00 55,800.00	702 512 02	
EAST WEST BANCORP INC.	0.476 E	LON 27874N105		31,100.00	792,512.03 407,249.50	2,341,368.00
ECTELON CORP	0.000 E	CLP 278856109	20 4200	31,100.00 40,523.00	407,249.50 527,849.02	262,484.00 827,884.89
ECTING CODD	0.000 E	PEX 279862106	14 5000	14,400.00	226 160 01	209,952.00
EDGE PEIROLEUM CORP	0.000 E	DO 281347104	14.5800 31.7500	17,400.00	236,168.81 433,845.75	552,450.00
EDU CORF	0.370 E	EEE 28138P100	13 2400	19 800 00	252,594.57	262,152.00
EDUCATE INC	0.000 E	FD 28224R101	24 0100	19,800.00 41,100.00	252,594.57 643,738.56 727,579.40 727,414.81 235,084.45	262,152.00 986,811.00 968,436.00
ECI. INC	0.000 E	AGL 268484102	24.0100	32 400 00	727,579.40	968,436.00
EGL, INC.	0.000 E	E 283677854	18 9400	52,400.00	727,414.81	1 001 926 00
FIRCTED DENT CODD	0.000 E	LRC 285218103	14 2300	32,400.00 52,900.00 20,000.00	235,084.45	1,001,926.00 284,600.00
FIRCTRO RENT CORE	0.000 E	SIO 285229100	19.2300	43 026 00	873,272.22	204,000.00 850 193 76
FIRCTPONICS POUTTOUR BLOGS	0.000 E	LBO 286045109	42 9400	43,026.00 12,877.00	328,509.96	850,193.76 552,938.38
FIRCTPONICS BOOTIQUE HEDGS	0.000 E	FII 286082102	17 4100	59,500.00	1 312 470 84	1 035 895 00
ELIZABETH ARDEN INC	7 000 E	DEN 28660G106	17.4100 23.7400	14,500.00	1,312,470.84 298,935.82	1,035,895.00
ELKCORP	0.584 F	LK 287456107	34 2200	21,900.00 23,600.00 6,600.00 22,300.00 54,462.00	616,573.43 211,706.17 133,057.51 958,108.18 1,189,912.38	749 418 00
EMBARCADERO TECHNOLOGIES INC	0.000 E	MBTE 290787100	9 4100	23 600 00	211 706 17	749,418.00 222,076.00 142,824.00
EMC INS GROUP INC	2.772 F	MCI 268664109	21.6400	6.600.00	133.057.51	142.824.00
EMCOR GROUP INC	0.000 F	ME 29084Q100	45.1800	22.300.00	958.108.18	1.007.514.00
EMMIS COMMUNICATIONS CL. A	0.000 E	MMS 291525103	19.1900	54.462.00	1.189.912.38	1,007,514.00 1,045,125.78
EMPIRE DIST ELEC CO	5.643 F	DE 291641108	22.6800	17,400.00	373,070.66 210,894.82	394.632.00
EMS TECHNOLOGIES INC	0.000 E	LMG 26873N108	22.6800 16.6200	12,345.00	210.894.82	205.173.90
EMULEX CORP	0.000 E	LX 292475209	16.8400	72,100.00	1,522,818.32 647,779.22	1.214.164.00
ENCORE ACQUISITION CO	0.000 E	AC 29255W100	34.9100	26,600.00	647.779.22	928,606.00
ENCORE CAPITAL GROUP INC	0.000 E	CPG 292554102	23.7800	1,700.00	26,429.32	40,426.00
ENCORE WIRE CORP	0.000 W	IRE 292562105	13.3300	72,100.00 26,600.00 1,700.00 17,650.00 63,337.00	26,429.32 272,548.06 514,607.43 263,450.06 1,063,345.97	394,632.00 205,173.90 1,214,164.00 928,606.00 40,426.00 235,274.50 628,936.41 285,480.00 2,381,580.00
ENCYSIVE PHARMACEUTICALS INC	0.000 E	NCY 29256X107	9.9300	63,337.00	514,607.43	628,936.41
ENDOCARDIAL SOLUTION	0.000 E	CSI 292962107	11.7000	24,400.00	263,450.06	285,480.00
ENERGEN CORP.	1.306 E	GN 29265N108	58.9500	24,400.00 40,400.00	1,063,345.97	2,381,580.00
ENERGY CONVERSION DE	0.000 E		19.3200	6,100.00	72,454.67	117,852.00
ENERGY PARTNERS LTD	0.000 E		20.2700	6,100.00 26,850.00	72,454.67 345,344.96	117,852.00 544,249.50
ENERGYSOUTH INC	2.853 E		28.0400	7,550.00	172,211.35	211,702.00
ENDOCARDIAL SOLUTION ENERGEN CORP. ENERGY CONVERSION DE ENERGY PARTNERS LTD ENERGYSOUTH INC ENERSYS	0.000 E		15.2500	26,830.00 7,550.00 13,900.00 19,850.00 18,200.00 31,500.00 3,500.00 48,480.00	179,946.62	211,702.00 211,975.00 1,175,517.00
ENGINEERED SUPPORT SYSTEMS	0.060 E		59.2200	19,850.00	606,975.63	1,175,517.00
ENNIS BUSINESS FORMS	3.220 E		19.2500	18,200.00	283,822.41	350,350.00 931,455.00
ENPRO INDUSTRIES INC	0.000 N		19.2500 29.5700	31,500.00	374,047.61	931,455.00
ENSTAR GROUP INC	0.000 E		62.5000	3,500.00 48,480.00	183,469.52 622,211.93	218,750.00
ENTEGRIS INC	0.000 E		9.9500	48 480 00	622 211 93	482,376.00

Monthly Market Portfolio

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO: Portfolio - QN2		ANTITATIVE 200	20 /0			
	Instrument - COM	COI	MMON STOCK	JU (Q			
	Institutient - Com	COI	MIMON STOCK				
ENTERASYS NETWORKS INC.	0.000	ETS	293637104	1.8000	233,400.00	600,518.94	420.120.00
ENTRAVISION COMMUNIC	0.000	EVC	29382R107	8.3500	233,400.00 79,900.00 28,140.00	712,262.90	667,165.00
ENZO BIOCHEM INC.	0.000	ENZ	294100102	19.4700	28,140.00	411 408 79	547 885 80
ENZON PHARMACEUTICALS INC	0.000	ENZN	293904108	13.7200	48,700.00	614,985.54	668,164.00 650,450.76 222,528.00 453,123.00 149,590.00
EPICOR SOFTWARE CORPORATION	0.000	EPIC	29426L108	14.0900	46,164.00	459,636.75	650,450.76
EPIQ SYSTEMS INC	0.000	EPIQ	26882D109	14.6400	15,200.00	247,287.64	222,528.00
EPIX PHARMACEUTICALS INC	0.000	EPIX	26881Q101	17.9100	25,300.00 3,500.00	501,255.82	453,123.00
EQUINIX INC	0.000	EQIX	29444U502	42.7400	3,500.00	111,610.60	149,590.00
ERESEARCH TECHNOLOGY	0.000	ERES	29481V108	15.8500	49,400.00	737,835.43 135,142.96 860,555.96 58,525.71 710,374.97 790,900.60 1,062,901.94	782,990.00
ESCALADE INC	0.898	ESCA	296056104	13.3600	8,700.00	135,142.96	116,232.00
ESCO TECHNOLOGIES INC	0.000	ESE	296315104	76.6500	17,400.00	860,555.96	1,333,710.00
ESPEED INC	0.000	ESPD	296643109	12.3700	3,600.00	58,525.71	44,532.00
ESS TECHNOLOGY	0.000	ESST	269151106	7.1100	64,500.00	710,374.97	458,595.00
ESTERLINE TECHNOLOGIES CORE	0.000	ESL	297425100	32.6500	33,800.00	790,900.60	1,103,570.00
ETHAN ALLEN INTERIORS INC.	1.499	ETH	297602104	40.0200	36,600.00	1,062,901.94	1,464,732.00
EUROBANCSHARES INC	0.000	EUBK	298716101	21.0000	9,000.00 13,200.00	168,157.80 304,236.10 152,625.13 883,640.51 355,792.74	189,000.00
EURONET WORLDWIDE IN	0.000	EEFT	298736109	26.0200	13,200.00	304,236.10	343,464.00
EXACTECH INC	0.000	EXAC	30064E109	18.2900	6,800.00	152,625.13	124,372.00
EXAR CORP	0.000	EXAR	300645108	14.1900	45,400.00	883,640.51	644,226.00
EXCEL TECHNOLOGY INC	0.000	XLTC	30067T103	26.0000	13,300.00	355,792.74	345,800.00
EXELIXIS INC	0.000	EXEL	30161Q104	9.5000	69,981.00	615,733.85 681,548.54 189,097.02 583,163.66 380,523.98 209,128.99 872,956.48	664,819.50
EXIDE TECHNOLOGIES	0.000	XIDE	302051206	13.7800	35,400.00	681,548.54	487,812.00
EXPONENT INC	0.000	EXPO	30214U102	27.4900	7,100.00 41,600.00	189,097.02	195,179.00
EXPRESSJET HOLDINGS INC	0.000	XJT	30218U108		41,600.00	583,163.66	535,808.00
EXTREME NETWORKS INC	0.000	EXTR	30226D106	6.5500	69,900.00	380,523.98	457,845.00
F N B CORP VA	2.679	F.NBb	302930102	28.3600	8,079.00 38,300.00	209,128.99	229,120.44
F5 NETWORKS INC	0.000	F.F.T.A	315616102	48.7200	38,300.00	872,956.48	1,865,976.00
FACTSET RESEARCH SYSTEMS IN	IC. U.513	FDS	303075105	58.4400	22,600.00	/98,6/6.89	1,320,744.00
FALCONSTOR SOFTWARE	0.000	FALC	306137100	9.5700	22,600.00 1,000.00 7,500.00	872,956.48 798,676.89 6,655.00 260,839.91 229,258.43 22,964.18	9,570.00
FARMER BROS CO	1.650	FARM	307675108	24.2400 41.2000	7,500.00 6,700.00	260,839.91	181,800.00
FARMERS CAP BK CORP	3.203	FFKT	309562106 311642102	31.1800	6,700.00	229,258.43 22,964.18	276,040.00
FARO IECHNOLOGIES INC	1 401	FARO	30239F106		12 900 00	242,904.10	20,002.00
FBL FINANCIAL GROUP INCCI	1 A 1.401	FCC	313855108	17.6600	13,800.00 53,500.00	343,315.55 1,005,430.12	393,990.00
FET COMDANY	0.000	roo rrtc	30241L109	21.0000	15 100 00	262 207 62	217 100 00
FEDDO CODD	2 501	EUE FTC	3154051000	23.1900	36 400 00	363,297.63 864,537.27 341,063.61 959,156.35 593,685.91	944 116 00
FIDELITY BANKCHAREC	2.501 0.740	FFFI.	316040107	42.7600	14 600 00	341 063 61	624 296 00
FILENET CORD	0.740	RILE	316869106	25.7600	45 700 00	959 156 25	1 177 232 00
FINANCIAL FEDERAL COPP	1 020	FIE	317492106	39.2000	19 200 00	593 685 91	752 640 00
ENTERASYS NETWORKS INC. ENTRAVISION COMMUNIC ENZO BIOCHEM INC. ENZON PHARMACEUTICALS INC EPICOR SOFTWARE CORPORATION EPIQ SYSTEMS INC EPIX PHARMACEUTICALS INC EQUINIX INC ERSEARCH TECHNOLOGY ESCALADE INC ESCO TECHNOLOGIES INC ESPEED INC ESS TECHNOLOGY ESTERLINE TECHNOLOGIES CORE ETHAN ALLEN INTERIORS INC. EURONET WORLDWIDE IN EXACTECH INC EXAR CORP EXCEL TECHNOLOGY INC EXELIXIS INC EXIDE TECHNOLOGY INC EXELIXIS INC EXIDE TECHNOLOGIES EXPONENT INC EXPRESSJET HOLDINGS INC EXTREME NETWORKS INC F N B CORP VA F5 NETWORKS INC FACTSET RESEARCH SYSTEMS IN FALCONSTOR SOFTWARE FARMER BROS CO FARMERS CAP BK CORP FARO TECHNOLOGIES INC FBL FINANCIAL GROUP INCCI FEDERAL SIGNAL CORP FEI COMPANY FERRO CORP FIDELITY BANKSHARES FILENET CORP	1.020		31,172100	37.2000	17,200.00	3,3,003.71	,32,010.00

Investment Desc							
	Group - COMM	ON STOCK					
	Portfolio - ON2	OU	ANTITATIVE 20	00 (0			
	Instrument - COM	ĈO	MMON STOCK				
FINDWHAT.COM FINISAR CORPORATION FIRST ACCEPTANCE CORP FIRST ADVANTAGE CORP FIRST BANCORP N C FIRST BANCORP N C FIRST BANCORP PR FIRST CASH FINANCIAL SERVICE FIRST CHARTER CORP FIRST CHARTER CORP FIRST CMNTY BANCORP FIRST COMWLTH FINL C FIRST CTZNS BANCSHS FIRST FINANCIAL HOLDINGS INC FIRST FINL BANCORP O FIRST FINL BANCORP O FIRST FINL CORP IND FIRST FINL CORP IND FIRST HEALTH GROUP CORP. FIRST HORIZON PHARMACEUTICAL FIRST IND CORP FIRST MERCHANTS CORP FIRST MERCHANTS CORP FIRST MIDWEST BANCORP INC. FIRST OAK BROOK BANC FIRST PL FINL CORP FIRST SOUTH BANCORP FIRST SOUTH BANCORP FIRST ST BANCORPORAT FIRSTFED FINANCIAL CORP FIRST ST BANCORPORAT FIRSTFED FINANCIAL CORP FIRST ST BANCORP INC FLANDERS CORP FLEETWOOD ENT. FLORIDA EAST COAST I FLOWERS INDUSTRIES INC. FLOWSERVE CORP. FLUSHING FINL CORP							
FINDWHAT.COM	0.00	0 FWHT	317794105	17.7300	16,560.00	292,950.83	293,608.80
FINISAR CORPORATION	0.00	0 FNSR	31787A101	2.2800	12,600.00	17,911.96	28,728.00
FIRST ACCEPTANCE CORP	0.00	0 FAC	318457108	8.9600	52,300.00	385,583.82	468,608.00
FIRST ADVANTAGE CORP	0.00	0 FADV	31845F100	20.4000	3,700.00	77,015.23 223,832.38 1,515,689.54 283,228.46	75,480.00
FIRST BANCORP N C	2.50	2 FBNC	318910106	27.1700	12,450.00	223,832.38	338,266.50
FIRST BANCORP PR	0.75	5 FBP	318672102	63.5100	42,400.00	223,832.36 1,515,689.54 283,228.46 275,889.85 686,464.05 480,663.07 356,195.60 810,334.10	2,692,824.00
FIRST BUSEY CORP	2.68	3 BUSE	319383105	20.8700	14,750.00	283,228.46	307,832.50
FIRST CASH FINANCIAL SERVICE	S 0.00	0 FCFS	31942D107	26.7100	13,000.00	275,889.85	347,230.00
FIRST CHARTER CORP	2.90	4 FCTR	319439105	26.1700	33,091.00	686,464.05	865,991.47
FIRST CMNTY BANCORP	2.06	0 FCBP	31983B101	42.7000	14,442.00	480,663.07	616,673.40
FIRST CMNTY BANCSHAR	2.77	1 FCBC	31983A103	36.0800	11,132.00	356,195.60	401,642.56
FIRST COMWLTH FINL C	4.28	8 FCF	319829107	15.3900	61,000.00	810,334.10	938,790.00
FIRST CTZNS BANCSHS	0.74	2 FCNCA	31946M103	140.2300	0,700.00	110,939.09	993,273.00
FIRST FINANCIAL HOLDINGS INC	2.81	0 FFCH	320239106	32.7400	14,000.00	421,658.11	458,360.00
FIRST FINL BANCORP O	3.42	8 FFBC	320209109	17.5000	38,988.00	666,686.30	682,290.00
FIRST FINL BANKSHARE	3.03	5 FFIN	32020R109	44.8100	15,200.00	514,776.24	681,112.00
FIRST FINL CORP IND	2.28	3 THFF	320218100	35.0300	21,500.00	421,658.11 666,686.30 514,776.24 644,349.12 1,965,549.06 395,196.94 39,181.07 165,158.91 510,430.14 1,301,338.80 1,077,771.02 201,232.69 65,548.38	753,145.00
FIRST HEALTH GROUP CORP.	0.00	0 FHCC	320960107	18.7100	113,900.00	1,965,549.06	2,131,069.00
FIRST HORIZON PHARMACEUTICAL	0.00	0 FHRX	32051K106	22.8900	39,300.00	395,196.94	899,577.00
FIRST IND CORP	3.19	8 FINB	32054R108	22.5100	2,000.00	39,181.07	45,020.00
FIRST LONG IS CORP	1.66	5 FLIC	320734106	50.4500	3,847.00	165,158.91	194,081.15
FIRST MERCHANTS CORP	3.25	0 FRME	320817109	28.3000	20,553.00	510,430.14	581,649.90
FIRST MIDWEST BANCORP INC.	2.64	5 FMBI	320867104	36.2900	51,700.00	1,301,338.80	1,876,193.00
FIRST NIAGARA FINL G	2.29	3 FNFG	33582V108	13.9500	76,952.00	1,077,771.02	1,073,480.40
FIRST OAK BROOK BANC	1.97	4 FOBB	335847208	32.4100	7,400.00	201,232.69	239,834.00
FIRST PL FINL CORP	2.50	1 FPFC	33610T109	22.3900	3,500.00	65,548.38	78,365.00
FIRST REPUBLIC BANK	1.13	2 FRC	336158100	53.0000	14,500.00	431,806.63	768,500.00
FIRST SOUTH BANCORP	2.65	2 FSBK	33646W100	25.6400	1.00	65,548.38 431,806.63 24.31 38,650.17 850,797.63	25.64
FIRST ST BANCORPORAT	1.30	5 FSNM	336453105	36.7600	1,400.00	38,650.17	51,464.00
FIRSTFED FINANCIAL CORP	0.00	0 FED	337907109	51.8700	23,000.00	850,797.63	1,193,010.00
FISHER COMMUNICATION	0.00	0 FSCI	337756209	48.8800	7,200.00	356,156.21	351,936.00
FLAGSTAR BANCORP INC	4.42	4 FBC	337930101	22.6000	7,200.00 44,900.00	766,833.51	351,936.00 1,014,740.00
FLANDERS CORP	0.00	0 FLDR	338494107	9.6000	14,500.00	135,780.27	139,200.00
FLEETWOOD ENT.	1.18	8 FLE	339099103Q	13.4600	45,100.00	588,360.28	607,046.00
FLORIDA EAST COAST I	0.44	3 FLA	340632108	45.1000	14,500.00 45,100.00 23,900.00 39,500.00 60,300.00	731,705.99	139,200.00 607,046.00 1,077,890.00
FLOWERS INDUSTRIES INC.	1.58	3 FLO	343498101	31.5800	39,500.00	807,422.22	1,247,410.00
FLOWSERVE CORP.	0.00	0 FLS	34354P1050	27.5400	60,300.00	1,219,772.72	1,247,410.00 1,660,662.00
FLUSHING FINL CORP	1.79	4 FFIC	343873105	20.0600	18,750.00	298,540.82	376.125.00
FLYI INC	0.00	0 FLYI	34407T104	1.7700	18,750.00 50,400.00	298,540.82 486,006.75	89,208.00
-	1.00		34354P105Q 343873105 34407T104		,	,	, =

Investment Desc							Market Value
	Group - COMMO	N STOCK	-				
			JANTITATIVE 200	0 (0			
	Instrument - COM	Ĉ.					
FMC CORP. FNB CORP FOREST OIL CORP. FORMFACTOR INC FORMESTER RESEARCH INC FORWARD AIR CORPORATION FOXHOLLOW TECHNOLOGIES INC FFIC INS GROUP INC FFRANKLIN BANK CORP FRANKLIN BLEC INC FRONTIER AIRLINES INC FRONTIER AIRLINES INC FRONTIER FINL CORP W FRONTIER OIL CORP FSI INTL INC. FTI CONSULTING INC FUELCELL ENERGY INC FULLER H B CO FURNITURE BRANDS INTERNATIO FX ENERGY INC	0.000	FMC	302491303	48.3000	40,400.00	1,093,756.09	1,951,320.00
FNB CORP	4.518	FNB	302520101	20.3600	55.300.00	895,405.25	1,125,908.00
FOREST OIL CORP.	0.000	FST	346091705	31.7200	55,900.00	1,446,831.17	1,773,148.00
FORMFACTOR INC	0.000	FORM	346375108	27.1400	19,200.00	401,737.29 241,430.75	521,088.00
FORRESTER RESEARCH INC	0.000	FORR	346563109	17.9400	15,200.00	241,430.75	272,688.00
FORWARD AIR CORPORATION	0.000	FWRD	349853101	44.7000	18,200.00 5,100.00 17,000.00	676,537.13 122,757.67	813,540.00
FOXHOLLOW TECHNOLOGIES INC	0.000	FOXH	35166A103	24.5900	5,100.00	122,757.67	125,409.00
FPIC INS GROUP INC	0.000	FPIC	302563101	35.3800	17,000.00	413,265.76	601,460.00
FRANKLIN BANK CORP	0.000	FBTX	352451108	18.2500	11,800.00	413,265.76 204,324.84 552,847.33	215,350.00
FRANKLIN ELEC INC	0.757	FELE	353514102	42.2600	17,800.00	552,847.33	752,228.00
FRED'S INC	0.459	FRED	356108100	17.4000	31 200 00	630,236.35	542,880.00
FRONTIER AIRLINES INC	0.000	FRNT	359065109	11.4100	39,500.00	630,236.35 369,603.42	450,695.00
FRONTIER FINL CORP W	2.123	FTBK	35907K105	38.6100	18,000.00	556,151.29	694,980.00
FRONTIER OIL CORP	0.900	FTO	35914P105	26.6600	18,000.00 29,500.00 33,200.00	556,151.29 602,927.62	786,470.00
FSI INTL INC.	0.000	FSII	302633102	4.6700	33,200.00	215,659.84	155,044.00
FTI CONSULTING INC	0.000	FCN	302941109	21.0700	33,200.00 47,300.00	215,659.84 1,132,322.29	996,611.00
FUELCELL ENERGY INC	0.000	FCEL	35952H106	9.9000	25,500.00 31,700.00	240,718.45	252,450.00 903,767.00 1,573,140.00
FULLER H B CO	1.613	FUL	359694106Q	28.5100	31,700.00	240,718.45 805,163.51	903,767.00
FURNITURE BRANDS INTERNATIO	NAL 2.395	FBN		25.0500	62,800.00	1,658,714.71	1,573,140.00
FX ENERGY INC	0.000	FXEN	302695101	11.6800	10,500.00	92,561.94	122,640.00
G & K SERV. CL-A	0.161	GKSRA	361268105Q	43.4200	19,430.00	92,561.94 694,062.22	122,640.00 843,650.60
GABELLI ASSET MGMT I	0.164	GBL	36239Y102	48.5200	7,300.00 58,367.00	308.331.12	354,196.00
GAMESTOP CORP-CL B	0.000	GME. B	36466R200	22.4100	58,367.00	308,331.12 1,197,326.12	354,196.00 1,308,004.4
GARDNER DENVER MACHINERY	0.000	GDI	365558105Q	36.2900	22.000.00	493.071.90	798,380.00
GARTNER INC-CL A	0.000	TΤ	366651107	12.4600	22,000.00 70,400.00	493,071.90 798,552.84	798,380.00 877,184.00
GATEWAY INC	0.000	GTW	367626108	6.0100	247,500.00	3,446,929.11	1,487,475.00
GATX CORP	2.706	GMT	361448103	29.5600	62.300.00		1,841,588.00
GAYLORD ENTMT CO	0.000	GET	367905106	41.5300	33,900.00	2,023,125.57 907,709.36	1,407,867.00
GB&T BANCSHARES INC	1.260	GBTB	361462104	24.1200	11.200.00	245.676.78	270.144.00
GENAERA CORP	0.000	GENR	36867G100	3.4200	4 800 00	245,676.78 17,338.98	16 416 00
GENCORP INC	0.646	GY	3686821000	18.5700	35 600 00	451 615 59	661,092.00
GENELARS TECHNOLOGIES INC	0.010	GNI.B	368706107	1.2000	35,600.00 97,800.00	211 538 96	117,360.00
FURNITURE BRANDS INTERNATIO FX ENERGY INC G & K SERV. CL-A GABELLI ASSET MGMT I GAMESTOP CORP-CL B GARDNER DENVER MACHINERY GARTNER INC-CL A GATEWAY INC. GATX CORP GAYLORD ENTMT CO GB&T BANCSHARES INC GENAERA CORP GENCORP INC GENELABS TECHNOLOGIES INC GENENCOR INTERNATIONAL INC	0.000	GCOR	368709101	16.4000	8.300.00	451,615.59 211,538.96 136,644.96 214,190.27	136,120.00
				13.8500	8,300.00 22,350.00	136,644.96 214,190.27	309,547.50
GENERAL CABLE CORP GENERAL COMMUNICATION GENESCO INC. GENESEE & WYO INC	0 000	GNCMA	369385109	11.0400	25,868.00	207,102.57	285,582.72 1,018,278.00 552,754.50
GENESCO INC	0.000	GCO	371532102	31.1400	32,700.00	697,279.20	1 018 278 00
GENESEE & WYO INC	0.000	GWR	371559105	20 1200	10 650 00	362,900.34	552 754 50
GENESIS HEALTHCARE CORD	0.000	GHCT	371339103 37184D101	35.0300	28,400.00 49,600.00	583 944 26	994,852.00
GENESIS HEALTHCARE CORP GENESIS MICROCHIP INC.	0.000		37184D101	16.2200	40 600 00	583,944.26 739,156.34	804,512.00

Investment Desc	Rating Coupon Yield T	Cicker Identifier	F Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK				
	Portfolio - QN2	QUANTITATIVE 2	2000 (Q			
	Instrument - COM	COMMON STOCK				
GENLYTE GROUP INC	0.000 G	372302109	85.6800	16,646.00	739,770.85 385,523.58 514,311.52 881,763.93 93,452.55	1,426,229.28
GENTA INC	0.000 G	NTA 37245M207	1.7600	143,500.00	385,523.58	252,560.00
GENLYTE GROUP INC GENTA INC GENTIVA HEALTH SERVICES	0.000 G	TIV 37247A102	16.7200	40,136.00	514,311.52	671,073.92
GEORGIA GULF CORP	0.642 G	GC 373200203	49.8000	31,600.00	881,763.93	1,573,680.00
GERON CORP	0.000 G	ERN 374163103	7.9700	13,300.00	881,763.93 93,452.55 281,573.73 479,075.86 417,885.65 645,694.49 243,520.56 470,352.60 691,324.01 456,591.09 48,504.63 793,956.19 202,559.25 454,809.85 418,137.74 2,963,719.16 420,862.29 480,836.77 873,048.79 165,856.95 722,196.88 301,578.28 681,431.55 324,319.64 223,996.01 1,563,576.01 418,817.67 1,521,871.88	106,001.00
GEVITY HR INC	1.167 G	WHR 374393106	20.5600	12,350.00	281,573.73	253,916.00
GIANT INDUSTRIES INC	0.000 G	374508109	26.5100	21,100.00	479,075.86	559,361.00
GIBRALTAR INDUSTRIES INC	0.846 R	ROCK 374689107	23.6200	26,100.00	417,885.65	616,482.00
GLACIER BANCORP INC	1.997 G	BCI 37637Q105	34.0400	27,225.00	645,694.49	926,739.00
GLADSTONE CAPITAL CO	6.075 G	SLAD 376535100	23.7000	10,500.00	243,520.56	248,850.00
GLATFELTER	2.356 G	377316104	15.2800	31,900.00	470,352.60	487,432.00
GLOBAL IMAGING SYSTEMS INC	0.000 G	SISX 37934A100	39.5000	25,600.00	691,324.01	1,011,200.00
GLOBAL INDUSTRIES LTD.	0.000 G	LBL 379336100	8.2900 9.8400	90,300.00	456,591.09	748,587.00
GLOBAL POWER EQUIPMENT GROU	P 0.000 G	EG 37941P108	9.8400	7,300.00	48,504.63	71,832.00
GOLD BANC CORP INC	0.820 G	LDB 379907108	14.6200	59,300.00	793,956.19	866,966.00
GOLD KIST INC	0.000 G	KIS 380614107	13.6200	15,100.00	202,559.25	205,662.00
GOLDEN TELECOM INC	3.028 G	38122G107	26.4200	15,700.00	454,809.85	414,794.00
GOODY'S FAMILY CLOTHING INC	. 1.312 G	DYS 382588101	9.1400	44,300.00	418,137.74	404,902.00
GOODYEAR T & R	3.274 G	T 382550101	2 14.6600	187,300.00	2,963,719.16	2,745,818.00
GORMAN RUPP CO	2.434 G	RC 383082104	23.0000	20,200.00	420,862.29	464,600.00
GRACE W.R. & COMPANY	0.000 G	RA 38388F108	13.6100	95,700.00	480,836.77	1,302,477.00
GRAFTECH INTERNATIONAL LTD	0.000 G	TI 384313102	9.4600	91,800.00	873,048.79	868,428.00
GRAMERCY CAPITAL CORP	2.912 G	384871109	20.6000	10,500.00	165,856.95	216,300.00
GRANITE CONSTRUCTION INC	1.503 G	387328107	26.6000	37,000.00	722,196.88	984,200.00
GRAPHIC PACKAGING CORP	0.000 G	388688103	7.2000	40,100.00	301,578.28	288,720.00
GRAY TELEVISION INC	0.774 G	TN 389375106	15.5000	49,900.00	681,431.55	773,450.00
GREAT AMERN FINL RES	0.575 G	FR 389915109	17.3700	21,000.00	324,319.64	364,770.00
GREAT ATL & PAC TEA	0.000 G	390064103	2 10.2500	18,400.00	223,996.01	188,600.00
GREAT LAKES CHEMICAL CORP.	1.404 G	LK 390568103	28.4900	56,400.00	1,563,576.01	1,606,836.00
GREAT SOUTHN BANCORP	1.371 G	SBC 390905107	35.0000	17,900.00	418,817.67	626,500.00
GREATER BAY BANCORP	2.044 G	BBK 391648102	27.8800	64,206.00	1,521,871.88 144,183.26 120,447.27	1,790,063.28
GREENBRIER COS INC	0.709 G	BX 393657101	33.8500	6,300.00	144,183.26	213,255.00
GREENFIELD ONLINE INC	0.000 S	RVY 395150105	21.9900	5,700.00	120,447.27	125,343.00
GREENHILL & CO INC	1.115 G	HL 395259104	28.7000	14,100.00	307,258.15	404,670.00
GENTA INC GENTIVA HEALTH SERVICES GEORGIA GULF CORP GERON CORP GEVITY HR INC GIANT INDUSTRIES INC GIBRALTAR INDUSTRIES INC GLACIER BANCORP INC GLACIER BANCORP INC GLACIER BANCORP INC GLADSTONE CAPITAL CO GLATFELTER GLOBAL IMAGING SYSTEMS INC GLOBAL INDUSTRIES LTD. GLOBAL POWER EQUIPMENT GROU GOLD BANC CORP INC GOLDEN TELECOM INC GOODY'S FAMILY CLOTHING INC GOODYEAR T & R GORMAN RUPP CO GRACE W.R. & COMPANY GRAFTECH INTERNATIONAL LTD GRAMERCY CAPITAL CORP GRANITE CONSTRUCTION INC GRAPHIC PACKAGING CORP GRAY TELEVISION INC GREAT AMERN FINL RES GREAT ATL & PAC TEA GREAT LAKES CHEMICAL CORP. GREATER BAY BANCORP GREENBRIER COS INC GREENFILL & CO INC GREENHILL & CO INC GREE MANNING AUCTIONS INC GREEY GLOBAL GROUP IN GREY WOLF INC GRIFFON CORPORATION	0.000 G	MAI 563823103	12.3800	5,600.00	120,447.27 307,258.15 73,843.13 444,456.43 846,945.79 651,726.31 462,651.42	69,328.00
GREIF INC	1.142 G	SEF 397624107	56.0000	14,500.00	444,456.43	812,000.00
GREY GLOBAL GROUP IN	0.363 G	REY 39787M108	1,099.9900	957.00	846,945.79	1,052,690.43
GREY WOLF INC	0.000 G	W 397888108	5.2700	160,000.00	651,726.31	843,200.00
GRIFFON CORPORATION	0.000 G	FF 398433102	27.0000	27,100.00	462,651.42	731,700.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	ON STOCK					
	Portfolio - QN2	JQ	JANTITATIVE 200	0 (Q			
	Instrument - COM	CC	MMON STOCK				
GROUP 1 AUTOMOTIVE	0.000) GPI	398905109	31.5000	29,100.00	808,380.75 170,000.62	916,650.00
GSI COMMERCE INC	0.000) GSIC	36238G102	17.7800	21,500.00	170,000.62 64,752.12 208,519.41 20,092.73 969,632.31 379,405.51 255,240.83 468,258.66 803,952.24 401,352.44 263,014.27 801,514.93 621,745.90 509,706.83	382,270.00
GTX INC.	0.000) GTXI	40052B108	13.4900	6,000.00	64,752.12	80,940.00
GUESS INC GUILFORD PHARMACEUTICALS INC	0.000) GES	401617105	12.5500	16,600.00	208,519.41	208,330.00
GUILFORD PHARMACEUTICALS INC	0.000) GLFD	401829106	4.9500	4,000.00	20,092.73	19,800.00
GUITAR CENTER INC	0.000) GTRC	402040109	52.6900	27,100.00	969,632.31	1,427,899.00
GULF ISLAND FABRICAT	0.916	GIFI	402307102	21.8300	18,700.00	379,405.51	408,221.00
GULFMARK OFFSHORE INC	0.000) GMRK	402629109	22.2700	16,100.00	255,240.83	358,547.00
GUITORD PHARMACEUTICALS INC GUITAR CENTER INC GULF ISLAND FABRICAT GULFMARK OFFSHORE INC GYMBOREE CORP HAEMONETICS CORP/MASS HAIN CELESTIAL GROUP HANCOCK FABRICS INC HANCOCK HLDG CO HANDLEMAN CO.	0.000) GYMB	403777105	12.8200	33,900.00	468,258.66	434,598.00
HAEMONETICS CORP/MASS	0.000) HAE	405024100	36.2100	27,800.00	803,952.24	1,006,638.00
HAIN CELESTIAL GROUP	0.000) HAIN	405217100	20.6700	16,000.00	401,352.44	330,720.00
HANCOCK FABRICS INC	4.628	3 HKF	409900107	10.3700	21,000.00	263,014.27	217,770.00
HANCOCK HLDG CO	1.972	2 HBHC	410120109	33.4600	30,900.00	801,514.93	1,033,914.00
HANDLEMAN CO.	1.489	HDL	410252100	21.4800	34,600.00	621,745.90	743,208.00
HANGER ORTHOPEDIC GROUP INC.	0.000	HGR		8.1000	63,600.00	509,706.83	515,160.00
HANMI FINL CORP	1.113	B HAFC	410495105	35.9400	8,939.00	219,458.26	321,267.66
HANDLEMAN CO. HANGER ORTHOPEDIC GROUP INC. HANMI FINL CORP HANOVER COMPRESSOR COMPANY HAPBOD FLA BANCSHAPE	0.000) HC	410768105	14.1300	85,400.00	509,706.83 219,458.26 1,359,292.59 625,628.10 730,252.84	1,206,702.00
HARBOR FLA BANCSHARE	2.31	L HARB	411901101	34.6100	23,158.00	625,628.10	801,498.38
HARLAND JOHN H CO	1.385	5 ЛН	4126931030	36.1000	31,300.00	730.252.84	1,129,930.00
HARLEYSVILLE GROUP INC	2.848	HGIC	412824104	23.8700	14.400.00	284.818.76	343,728.00
HARLEYSVILLE NATL CO	2.706	5 HNBC	412850109	26.6000	20.304.99	449.648.50	540.113.00
HARMONIC INC	0.000	HIJT		8.3400	45.900.00	342.015.24	382.806.00
HARRIS & HARRIS GROUP INC	0.000) TINY	413833104	8.3400 16.3800	17 300 00	213 956 83	283 374 00
HARRIS INTERACTIVE INC	0.000) HPOL	414549105	7.9000	57.500.00	386.383.43	454.250.00
HARTMARX CORP	0.000) HMX	417119104	7.7700	52 300 00	348 314 05	406 371 00
HARVEST NATURAL RESO	0.000) HNR	41754V103	17.2700	52,500.00	502 041 21	908 402 00
HAVERTY EIRNITIEF	1 35	HVT	419596101	18.5000	32,000.00	627 056 56	597 550 00
HANOVER COMPRESSOR COMPANY HARBOR FLA BANCSHARE HARLAND JOHN H CO HARLEYSVILLE GROUP INC HARLEYSVILLE NATL CO HARMONIC INC. HARRIS & HARRIS GROUP INC HARRIS INTERACTIVE INC HARTMARX CORP. HARVEST NATURAL RESO HAVERTY FURNITURE HAYES LEMMERZ INTERNATIONAL HEADWATERS INC	TN 0.000) HAVZ		8.8300	20 700 00	313 773 62	182 781 00
TEADWATEDS TWO	0.000	ממעת (42210P102	28.5000	37 337 00	778 536 61	1 064 104 50
TEALWAIERS INC	1 72	7 HCCC	421906108	20.8400	37,337.00	121 202 00	EQ1 0E6 00
HEALINCARE SVCS GRP	0.000	ncag	422211102	16.3000	20,400.00	431,393.80 E6 201 40	62 570 00
TEADTIAND EVDDECC INC	0.000	ע משנט	422347104	22.4700	5,900.00	50,291.40	1 122 400 00
HEGIA MINING CO	0.336	חחדם נ		5.8300	00,400.00	531,210.27	EON NOE NO
HAYES LEMMERZ INTERNATIONAL HEADWATERS INC HEALTHCARE SVCS GRP HEALTHEXTRAS INC HEARTLAND EXPRESS INC. HECLA MINING CO. HEICO CORP HEIDRICK & STRUGGLES INTL HELIX TECHNOLOGY HELMERICH & PAYNE, INC HERCULES INCORPORATED HERLEY INDS INC DEL	0.000	י תם	422704106	22.5900	22 200.00	730,252.84 284,818.76 449,648.50 342,015.24 213,956.83 386,383.43 348,314.05 502,041.21 627,056.56 313,773.62 778,536.61 431,393.80 56,291.40 531,210.27 528,657.64 535,223.19 746,143.89 329,809.19	740 000 00
DETUDIOR C CADITOCIEC INTEL	0.22	лстт Гипт	422806109	34.2700	33,200.00 10 600 00	716 112 00	745,508.00 627 422 00
UEITA MEGINOLOGA	0.000) HETA		34.∠/UU 17 2000	10,000.00	740,143.89	03/,422.00
HELLA IECHNOLOGY	1.840) IID N UPTY	423319102	17.3900	14,910.00	329,809.19 1,580,519.75	1 006 040 00
HEDGILES INCORPORATED	0.969	7 HP	423452101Q	34.0400	106 100 00	1,500,519./5	1,906,240.00
HERCULES INCORPORATED	0.000) HPC		14.8500	106,100.00	1,227,790.73 424,129.73	1,5/5,585.00
HEKLEY INDS INC DEL	0.000) HKLY	427398102	∠0.3400	22,500.00	424,129.73	45/,650.00

Investment Desc	Rating Coupon Yield	Ticke	dentifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCE	ζ				
			JANTITATIVE 200	0 (Q			
	Instrument - COM	Ĉ	OMMON STOCK	. ~			
HEXCEL CORP	0.000	HXL	428291108	14.5000	23,200.00 25,950.00	98,365.33 472,248.20 629,999.13 1,051,933.65 633,905.44	336,400.00
HEXCEL CORP HIBBETT SPORTING GOO HIGHLAND HOSPITALITY CORP	0.000	HIBB	428565105	26.6100	25,950.00	472,248.20	690,529.50
HIGHLAND HOSPITALITY CORP	3.202	HIH	430141101	11.2400	57,300.00	629,999.13	644,052.00
HILB ROGAL & HOBBS CO HOLLINGER INTERNATIONAL INC	1.158	HRH	431294107Q	36.2400	39,800.00	1,051,933.65	1,442,352.00
HOLLINGER INTERNATIONAL INC	1.275	HLR	435569108	15.6800	50,900.00	633,905.44	798,112.00
HOLLY CORP	1.148	HOC	435758305	27.8700	31,200.00	449,405.29 1,215,624.98	869,544.00
HOLLYWOOD ENTERTAINMENT CO	RP 0.000	HLYW	436141105	13.0900	79,000.00	1,215,624.98	1,034,110.00
HOLOGIC INC.	0.000	HOLX	436440101	27.4700	33,000.00	524,246.89	906,510.00
HOLLY CORP HOLLYWOOD ENTERTAINMENT CON HOLOGIC INC. HOMESTORE INC HOMESTORE INC HOOKER FURNITURE CORP HOOPER HOLMES INC HORACE MANN EDUCATORS HORIZON FINANCIAL CORP HOT TOPIC INC HOUSTON EXPL CO HUB GROUP INC HUDSON HIGHLAND GROUP INC HUDSON RIV BANCORP I HUMAN GENOME SCIENCE HURON CONSULTING GROUP INC HUTCHINSON TECH. HYPERIOM CORP HYPERION SOLUTIONS CORP. I-FLOW CORP	0.000	HOMS		3.0300	32,800.00	1,215,624.98 524,246.89 115,478.74 332,500.71 759,741.94 974,586.43 407,440.61 926,132.23	99,384.00
HOOKER FURNITURE CORP	1.233	HOFT	439038100	22.7000	15,000.00	332,500.71	340,500.00
HOOPER HOLMES INC	1.013	HH	439104100	5.9200	105,700.00	759,741.94	625,744.00
HORACE MANN EDUCATORS	2.201	HMN	440327104Q	19.0800	59,100.00	974.586.43	1.127.628.00
HORIZON FINANCIAL CORP	2.623	HRZB	44041F105	20.5800	22.387.00	407,440.61	460.724.46
HOT TOPIC INC	0.000	НОТТ	441339108	17.1900	53.550.00	926.132.23	920.524.50
HOUSTON EXPL CO	0.000	THX	442120101	56.3100	17.600.00	645.016.59	991.056.00
HUB GROUP INC	0.000	HUBG	443320106	52.2200	8.000.00	295.380.54	417.760.00
HUDSON HIGHLAND GROUP INC	0.000	HHGP	443792106	28.8000	3,500.00	926,132.23 645,016.59 295,380.54 102,950.33 544,087.79 1,712,820.30 139,256.96 967,973.50	100,800.00
HUDSON RIV BANCORP I	1.819	HRBT	444128102	19.7900	33.752.00	544.087.79	667.952.08
HIMAN GENOME SCIENCE	0.000	HGST	444903108	12.0200	144.200.00	1.712.820.30	1.733.284.00
HURON CONSULTING GROUP INC	0.000	HURN	447462102	22.2000	6.400.00	139.256.96	142.080.00
HITCHINSON TECH	0 000	нтсн	448407106	34.5700	35 800 00	967 973 50	1 237 606 00
HYDRII.	0.000	HYDI.	448774109	45.5100	17 657 00	465 957 75	803 570 07
HADEBCOW COBD	0.000	HVC		5.9200	85 000 00	614 109 57	503,370.07
HYPERION SOLUTIONS CORP	0.000	HYST.	44914M104	46.6200	43 300 00	1 293 038 95	2 018 646 00
I-FLOW CORP	0.000	TELO	449520303	18.2300	20 186 00	283 699 25	367 990 78
IBERIABANK CORP	1 687	TRKC	450828108	66.3600	6 945 00	465,957.75 614,109.57 1,293,038.95 283,699.25 394,498.00	460 870 20
ICU MEDICAL INC.	0.007	TOTT	44930G107	27.3400	11 700 00	379 423 24	310 878 NN
IDACORP, INC.	0.000 1.687 0.000 3.925	ICOI	451107106	30.5700	19 500 00	379,423.24 1,938,174.14	1 512 215 00
IDENIX PHARMACEUTICALS INC	0.000	IDIV	451107100 45166R204	17.1500	6 400 00	102 225 44	1,313,213.00
IDENTIX PHARMACEUTICALS INC	0.000	IDMA	45100R204	7.3800	6,400.00 98,000.00	103,325.44 644,823.55	722 240 00
IDEA CODDODATION	1 100	TDNV		40.5000	96,000.00 FF 700.00	1 22 052 02	2 255 250 00
IDEX CORPORATION IDX SYSTEMS CORP	1.185	TEX	45167R104	34.4600	55,700.00 23,000.00	1,233,952.92 455,187.73 679,698.52	2,255,850.00
IDA SISIEMS CORP	2.385	IDVC	449491109	41.8900	22,500.00	455,167.73	042 525 00
IHOP CORP.	0.000 1.185 0.000 2.387 0.000	T T T T T	449623107	41.0900	44,500.00	0/3,030.52	752 072 00
II VI INC IMAGISTICS INTERNATIONAL II	0.000	TIVI	902104108	42.4900	10 500 00	480,726.49 398,420.24 1,530,894.19 340,708.19 54,872.35 202,265.43	/54,0/3.00
IMAGISTICS INTERNATIONAL II	U.000	TMT	45247T104	33.6600	10,500.00	398,420.24	022,/10.00
IMATION CORP	1.256		45245A107	31.8300	44,600.00	1,530,894.19	1,419,618.00
IMMUCOR INC	0.000		452526106	23.5100	49,650.00	340,708.19	1,167,271.50
IMMUNICON CORP		IMMC	45260A107	6.9800	6,700.00	54,872.35	46,766.00
IMMUNOGEN INC	0.000	IMGN	45253H101	8.8400	40,705.00	202,265.43	359,832.20

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COM	ION STOCK					
	Portfolio - ON2	OU	ANTITATIVE 20	00 (0			
	Portfolio - QN2 Instrument - COM	~ co	MMON STOCK	`~			
					40.400.00	500 005 00	
IMPAX LABORATORIES INC INCYTE CORP INDEPENDENCE HLDG CO INDEPENDENT BANK CORP/MA	0.00	0 IPXL		15.8800	40,100.00	590,036.99	636,788.00
INCYTE CORP	0.00	U INCY	45337C102	9.9900	53,000.00	371,734.02	529,470.00
INDEPENDENCE HLDG CO	0.2	1 THC	453440307	18.4500	53,000.00 16,641.00 16,350.00	371,734.02 255,645.75 411,520.01	307,026.45
INDEPENDENT BANK CORP/MA	1.65	9 INDB		33.7500	16,350.00	411,520.01	551,812.50
INDEPENDENT BANK CORP/MI INDEVUS PHARMACEUTIC INFINITY PROPERTY & CASUAL	2.2	9 IBCP	453838104	29.8300	12,430.00	303,692.53	370,786.90
INDEVUS PHARMACEUTIC	0.00	O IDEV		5.9600	73,927.00	4/1,034.05	1 050 400 00
INFINITY PROPERTY & CASUAL: INFOCROSSING INC INFOCUS CORPORATION INFONET SERVICES INFORMATICA CORP. INFOSPACE INC INFOUSA INC INFOUSA INC INFRASOURCE SERVICES INC INGLES MKTS INC INKINE PHARMACEUTICAL CO INNOVATIVE SOLUTIONS & SUPI INPHONIC INC INPUT/OUTPUT INC. INSIGHT COMMUNICATIONS CO INSIGHT ENTERPRISES INC.	0.62	5 IPCC		35.2000 16.9300	29,900.00	303,692.53 471,034.05 863,237.37 39,957.78 731,589.07 324,403.27 699,475.00	1,052,480.00
INFOCKOSSING INC	0.00	AO4I O		9.1600	3,100.00	39,957.78	52,483.00
INFOCUS CORPORATION	0.00	O INFS		2.0200	170 700 00	731,589.07	390,391.00
INFONET SERVICES	0.00	O IN	45666T106	8.1200	1/9,/00.00	324,403.27	362,994.00
INFORMATICA CORP.	0.00	O INFA		8.1200	95,300.00	699,475.00	1/3,836.00
INFOSPACE INC	0.00	0 INSP	45678T201	47.5500	35,480.00	6/1,948.08	1,68/,0/4.00
INFOUSA INC	0.00	U IUSA	456818301	11.1900	35,300.00	320,811.45	395,007.00
INFRASOURCE SERVICES INC	0.00	U IFS	45684P102	13.0000	9,600.00	102,366.94	124,800.00
INGLES MKTS INC	5.32	P TWK.I.F.	457030104	12.3900	28,200.00	313,875.40	349,398.00
INKINE PHARMACEUTICAL CO	0.00	0 INKP		5.4300	9,600.00	43,310.55	52,128.00
INNOVATIVE SOLUTIONS & SUPP	PORT 0.00	0 ISSC	45769N105	33.3600 27.4800	15,100.00	327,836.54	503,736.00
INPHONIC INC	0.00	0 INPC		27.4800	8,300.00	226,131.01	228,084.00
INPUT/OUTPUT INC.	0.00	0 10	457652105	8.8400	49,200.00	416,285.87	434,928.00
INSIGHT COMMUNICATIONS CO	0.00	0 1001	45768V108	9.2700	49,500.00	674,277.64	458,865.00
INSIGHT ENTERPRISES INC.	0.00	0 NSIT	45765U103	20.5200	53,800.00	940,405.80	1,103,976.00
INSTTUFORM TECHNOLOGIES CL	Α 0.00	0 INSU	457667103	22.6700	29,650.00	607,006.08	672,165.50
INSPIRE PHARMACEUTICALS INC	0.00	0 ISPH	457733103	16.7700	45,500.00	729,801.39	763,035.00
INSURANCE AUTO AUCTIONS INC	0.00	U LAAL	457875102	22.4200	21,300.00	349,651.65	477,546.00
INTEGRA BK CORP	2.76	9 IBNK	45814P105	23.1100	17,000.00	313,787.06	392,870.00
INSIGHT COMMUNICATIONS CO INSIGHT ENTERPRISES INC. INSITUFORM TECHNOLOGIES CL INSPIRE PHARMACEUTICALS INC INSURANCE AUTO AUCTIONS INC INTEGRA BK CORP INTEGRA LIFESCIENCES HOLDIN INTEGRATED DEVICE TECH INC	NGS 0.00	0 IART	457985208	36.9300	22,500.00	699,197.81	830,925.00
INTEGRATED DEVICE TECH INC	0.00	0 ID.I.I		11.5600	117,100.00	2,069,133.19	1,353,676.00
INTEGRATED ELECTRICAL SVCS	0.00	0 IES		4.8400	80,900.00	583,775.44	391,556.00
INTEGRATED SILICON SOLUTION	N U.U	0 ISSI	45812P107	8.2000	39,600.00	386,166.46	324,720.00
INTER-TEL INC.	1.02	2 IN.I.T	458372109	27.3800	22,900.00	433,770.34	627,002.00
INTERACTIVE DATA CORP	0.00	U IDC	45840J107	21.7400	40,800.00	725,060.29	886,992.00
INTERCHANGE CORP	0.00	U INCX	45845K109	18.1400	3,700.00	80,301.84	67,118.00
INTEGRATED DEVICE TECH INC INTEGRATED ELECTRICAL SVCS INTEGRATED SILICON SOLUTION INTER-TEL INC. INTERACTIVE DATA CORP INTERCHANGE CORP INTERCHANGE FINL SVC INTERDIGITAL COMM CORP INTERFACE INC INTERGRAPH CORP. INTERMAGNETICS GENERAL CORN INTERMUNE INC	2.08	3 IFCU	458447109	25.9200	12,200.00	39,957.78 731,589.07 324,403.27 699,475.00 671,948.08 320,811.45 102,366.94 313,875.40 43,316.55 327,836.54 226,131.01 416,285.87 674,277.64 940,405.80 607,006.08 729,801.39 349,651.65 313,787.06 699,197.81 2,069,133.19 583,775.44 386,166.46 433,770.34 725,060.29 80,301.84 300,930.93 1,412,572.26 268,414.18 1,020,950.88 537,010.38 192,342.32 280,553.28	316,224.00
INTERDIGITAL COMM CORP	0.00	U IDCC	45866A105	22.1000	61,700.00	1,412,572.26	1,363,570.00
INTERFACE INC	0.60	1 IFSIA	458665106	9.9700	49,200.00	268,414.18	490,524.00
INTERGRAPH CORP.	0.00	U INGR	458683109	26.9300	43,358.00	1,020,950.88	1,167,630.94
INTERMAGNETICS GENERAL CORI	0.00	U IMGC	458771102	25.4100	31,000.00	537,010.38	787,710.00
	0.00	U ITMN		13.2600	13,100.00	192,342.32	173,706.00
INTERNET CAPITAL GROUP INC	0.00	U ICGE	46059C205	9.0000	42,300.00	280,553.28	380,700.00

Monthly Market Portfolio

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - ON2		ANTITATIVE 200	0 (0			
	Instrument - COM		MMON STOCK	J (Q			
	IIIstiument - com	CO	MIMON STOCK				
INTERNET SECURITY SYSTEMS	0.00) ISSX	46060X107	23.2500	42,600.00	628,153.95	990,450.00
) IVII	46114Y101	13.2300	24,900.00	283,891.22	329,427.00
INTERVOICE INC.	0.00) INTV	461142101	13.3500	20,000.00	202,267.40	267,000.00
INTERWOVEN INC	0.00	VOWI (46114T508	10.8800	44,875.00	434,517.90	488,240.00
INTRALASE CORP	0.00 0.00 0.00 0.00 0.00) ILSE	461169104	23.4800	44,875.00 8,500.00	155,738.01	199,580.00
INTUITIVE SURGICAL INC	0.00) ISRG	46120E602	40.0200	37,277.00	715,703.97	1,491,825.54
INVACARE CORP.	0.10	3 IVC	461203101	46.2600	33,100.00	1,060,772.36	1,531,206.00
INVERNESS MED INNOVA	0.00		46126P106	25.1000	14,900.00	240,012.03	373,990.00
INVESTMENT TECHNOLOGY GROUP	IN 0.00		46145F105	20.0000	33,900.00	546,809.46	678,000.00
IOMEGA CORP.	0.00		462030305	5.5400	57,300.00	520,515.54	317,442.00
IONICS INC	0.00		462218108	43.3400	20,500.00	610,741.88 439,325.00 85,636.36	888,470.00
IOWA TELECOMMUNICATIONS SER			462594201	21.5700	21,200.00	439,325.00	457,284.00
IPASS INC IPAYMENT INC IRWIN FINANCIAL CORP ISIS PHARMACEUTICALS INC ISLE OF CAPRI CASINOS ISOLAGEN INC ITC DELTACOM INC ITLA CAPITAL CORPORATION ITRON INC.	0.00) IPAS	46261V108	7.4000	11,400.00	85,636.36	84,360.00
IPAYMENT INC	0.00) IPMT	46262E105	49.5200	11,700.00	481,159.99 658,157.65	579,384.00
IRWIN FINANCIAL CORP	1.12		464119106	28.3900	27,300.00		
ISIS PHARMACEUTICALS INC	0.00) ISIS	464330109	5.9000	12,700.00	69,078.56 65,098.50	74,930.00
ISLE OF CAPRI CASINOS	0.00) ISLE	464592104	25.6500	3,600.00	65,098.50	92,340.00
ISOLAGEN INC	0.00		46488N103	7.8700	24,600.00	228,587.54	193,602.00
ITC DELTACOM INC	0.00) ITCD	45031T401	1.7100	13,900.00	81,980.08 447,033.43	23,769.00
ITLA CAPITAL CORPORATION	0.00) ITLA	450565106	58.7900			587,900.00
ITRON INC.	0.00) ITRI	465741106	23.9100	10,436.00	237,000.06	249,524.76
IVAX DIAGNOSTICS INC) IVD	45070W109	4.3500	7,500.00	51,439.47 181,631.84	32,625.00
IVILLAGE INC) IVIL) XXIA	46588H105	6.1800 16.8100	34,900.00 6,200.00	181,631.84 53,806.73	
IXIA			45071R109	10.3200	20,900.00	170,695.73	104,222.00 215,688.00
IXYS CORP J & J SNACK FOODS CORP) SYXI) JJSF	46600W106 466032109	49.0300	6,700.00	155,118.91	328,501.00
J. JILL GROUP INC) JILL	466189107	14.8900	19,700.00	442,849.45	
J2 GLOBAL COMMUNICAT) JCOM	46626E205	34.5000	20,900.00	518,742.73	721,050.00
JACK IN THE BOX INC.	0.00		466367109	36.8700	46,900.00	1,052,649.62	1,729,203.00
JACKSON HEWITT TAX SERVICE	INC 1.10		468202106	25.2500	41,800.00	852,720.00	1,055,450.00
JACUZZI BRANDS INC	0.00		469865109	8.7000	83,700.00	537,497.89	728,190.00
JAKKS PACIFIC INC.) JAKK	47012E106	22.1100	28,139.00	460,162.66	622,153.29
JAMDAT MOBILE INC) JMDT	47023T100	20.6500	6,800.00	142,327.31	140,420.00
JARDEN CORP	0.00		471109108	43.4400	24,100.00	621,508.28	1,046,904.00
JDA SOFTWARE GROUP INC) JDAS	46612K108	13.6200	28,567.00		389,082.54
JLG INDUSTIRES, INC.	0.10		466210101	19.6300	48,500.00	665,762.93	952,055.00
JO-ANN STORES INC	0.00		47758P307	27.5400	28,120.00	635,573.47	774,424.80
JONES LANG LASALLE I	0.00		48020Q107	37.4100	35,400.00	665,762.93 635,573.47 649,108.61	1,324,314.00
JOS. A. BANK CLOTHIERS INC.) JOSB	480838101	28.3000	11,375.00	306,739.04	321,912.50

Investment Desc 	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK					
	Portfolio - QN2	QU	ANTITATIVE 200	0 (Q			
	Instrument - COM	COI	MMON STOCK				
JOURNAL COMMUNICATIONS INC	1.438	JRN	481130102	18.0700	22,400.00	404,065.57 889,974.45 976,595.54	404,768.00
JOURNAL REGISTER CO	1.438 0.000 1.036 0.000 0.000 0.343 0.541 0.000 0.000 3.478 0.000 2.283 0.000 1.453 1.183 0.000 0.761 1.855	JRC	481138105	19.3300	46,600.00	889,974.45	900,778.00
JOY GLOBAL INC	1.036	JOYG	481165108		56,500.00	976,595.54	2,453,795.00
JUPITERMEDIA CORP	0.000	JUPM	48207D101	23.7800	18,500.00 39,700.00	247,170.54	439,930.00 875,385.00
K V PHARMACEUTICAL C	0.000	KV.A	482740206	22.0500	39,700.00	791,811.87	875,385.00
K-SWISS INC CL-A	0.343	KSWS	482686102	29.1200	28,700.00 54,300.00	393,407.73 489,848.73	835,744.00
K.C.S. ENERGY INC.	0.541	KCS	482434206	14.7800	54,300.00	489,848.73	802,554.00
K2 INC.	0.000	KTO	482732104	15.8800	30,450.00	422,249.95	483,546.00
KADANT INC	0.000	KAI	48282T104	20.5000	27,000.00	489,848.73 422,249.95 521,865.71 346,057.00 168,984.95 176,364.03 1,008,260.83 762,945.73	553,500.00
KAMAN CORP CL-A	3.478	KAMNA	483548103	12.6500	23,451.00	346,057.00	296,655.15
KANBAY INTERNATIONAL INC	0.000	KBAY	48369P207	31.3000	7,900.00	168,984.95	247,270.00
KANSAS CITY LIFE INS	2.283	KCLI	484836101	47.3000	4,100.00	176,364.03	193,930.00
KANSAS CITY SOUTHERN INDS	0.000	KSU	485170302Q	17.7300	69,600.00	1,008,260.83	1,234,008.00
KAYDON CORP	1.453	KDN	486587108Q	33.0200	31,300.00	762,945.73	1,033,526.00
KBNT BANCORP INC	1.183	KNBT	482921103	16.9000	33,900.00	563,286.42	572,910.00
KEANE INC.	0.000	KEA	486665102	14.7000	56,100.00	1,076,789.29	824,670.00
KEITHLEY INSTRUMENTS INC	0.761	KEI	487584104	19.7000	14,000.00	460,918.49	275,800.00
KELLWOOD CO.	1.855	KWD	488044108	34.5000	35,600.00	1,166,796.59	1,228,200.00
KELLY SERVICES INC CL-A	1.325	KELYA	488152208	30.1800	19,500.00	1,076,789.29 460,918.49 1,166,796.59 510,392.92 1,420,752.68 1,407,888.23	588,510.00
KEMET CORP.	0.000	KEM	488360108	8.9500	119,200.00	1,420,752.68	1,066,840.00
KENNAMETAL INC	0.000 1.366 1.814 0.000	KMT	489170100	49.7700	40,500.00	1,407,888.23	2,015,685.00
KENNETH COLE PRODUCTIONS	1.814	KCP	193294105	30.8600	9,300.00	230,911.41	286,998.00
KENSEY NASH CORP	0.000	KNSY	490057106	34.5300	18,200.00	491,020.86	628,446.00
			492515101	11.5700	24,100.00	265,408.35	278,837.00
KEY ENERGY SERVICES INC	0.000	KEG	492914106	11.8000	124,800.00	1,311,756.81	1,472,640.00
KEYNOTE SYSTEMS INC	0.000	KEYN	493308100	13.9200	30,200.00	379,868.42	420,384.00
KEYSTONE AUTOMOTIVE	0.000	KEYS	49338N109	23.2500	16,900.00	1,40 ,888.23 230,911.41 491,020.86 265,408.35 1,311,756.81 379,868.42 381,845.29 16,335.13	392,925.00
KFORCE INC	0.000	KFRC	493732101	11.1000	1,700.00	16,335.13	18,870.00
KFX INC	0.000	KFX	48245L107	14.5200	22,600.00 38,500.00	175,323.02 564,909.77	328,152.00
KIMBALL INTL INC	4.321	KBALB	494274103	14.8100	38,500.00	564,909.77	570,185.00
KINDRED HEALTHCARE I	0.000	KND	494580103	29.9500	37,400.00	600,620.18	1,120,130.00
KIRBY CORP.	0.000	KEX	497266106	44.3800	24,100.00	642,025.43	1,069,558.00
KIRKLANDS INC	0.000	KIRK	497498105	12.2900	12,300.00	216,640.77	151,167.00
KNIGHT TRADING GROUP	0.000 0.000 0.000 0.000 0.000 0.000 4.321 0.000 0.000 0.000 0.322 0.000	NITE	499063105	10.9500	104,800.00	564,909.77 600,620.18 642,025.43 216,640.77 1,035,411.78 678,766.90	1,147,560.00
KNIGHT TRANSPORTATION INC	0.322	KNX	499064103	24.8000	40,650.00	678,766.90	1,008,120.00
KOMAG INC	0.000	KOMG	500453204	18.7800	44,500.00	669,101.67 581,587.78	835,710.00
KOPIN CORP	0.000	KOPN		3.8700	44,500.00 77,900.00	581,587.78	301,473.00
KORN/FERRY INTERNATIONAL	0.000	KFY		20.7500	34,700.00	337,693.73 229,368.96	720,025.00
KOS PHARMACEUTICALS	0.000			37.6400	6,900.00	229.368.96	259.716.00

	Group - COMMON						Market Value
		פייחריג					
			ANTITATIVE 200	0 (0			
	Instrument - COM	ĈO	MMON STOCK	· · · · · ·			
VOCAN DIOCCIENCES IN	0.000	KOGN	50064W107	6.9300	22 422 00	206 244 26	160 201 20
KOSAN BIOSCIENCES IN KRISPY KREME DOUGHNUTS INC KRONOS INC. KRONOS WORLDWIDE INC KULICKE & SOFFA INDUSTRIES	0.000	KKD VOSM	501014104	12.6000	42 000 00	206,344.26 1,160,572.50 913,681.47 2,502.80 132,163.67	E41 000 00
KDONOG ING	0.000	KDUM	501014104	51.1300	29 600 00	013 601 47	1 512 449 00
KRONOS INC.	2 454	KBU	501052104 50105F105	40.7500	99 65	2 502 80	4 060 74
KIILICKE & SOFFA INDUSTRIES	0.000	KT.TC		8.6200	17 200 00	132 163 67	148 264 00
KULICKE & SOFFA INDUSTRIES KYPHON INC LA QUINTA INNS INC LA-Z-BOY INC. LABONE INC LABOR READY INC LABRANCHE & CO., INC. LACLEDE GROUP HLDG. CO. LAIDLAW INTERNATIONAL INC LAKELAND BANCORP INC LAKELAND FINL CORP LAKES ENTERTAINMENT INC LANCASTER COLONY CORP LANCE INC LANDAMERICA FINANCIAL GROUP LANDAUER INC	0.000	KYPH	501577100	25.7600	25.900.00	132,163.67 465,452.92 1,372,866.75 1,197,728.99 345,183.42 321,861.59 502,130.05 565,074.85 1,526,991.81 311,864.94 211,097.51 347,442.79 1,524,926.35 367,689.75 1,002,465.93 605,607.76	667.184.00
LA QUINTA INNS INC	0.770	LOI	50419U202	9.0900	235,900.00	1.372.866.75	2.144.331.00
LA-Z-BOY INC.	2.862	LZB	505336107	15.3700	58,400.00	1,197,728.99	897,608.00
LABONE INC	0.000	LABS	50540L105	32.0400	11,400.00	345,183.42	365,256.00
LABOR READY INC	0.000	LRW	505401208	16.9200	46,000.00	321,861.59	778,320.00
LABRANCHE & CO., INC.	3.571	LAB	505447102	8.9600	58,800.00	502,130.05	526,848.00
LACLEDE GROUP HLDG. CO.	4.366	LG	505597104	31.1500	23,000.00	565,074.85	716,450.00
LAIDLAW INTERNATIONAL INC	0.000	LI	50730R102	21.4000	115,400.00	1,526,991.81	2,469,560.00
LAKELAND BANCORP INC	2.279	LBAI	511637100	17.5500	19,042.00	311,864.94	334,187.10
LAKELAND FINL CORP	2.115	LKFN	511656100	39.7000	6,500.00	211,097.51	258,050.00
LAKES ENTERTAINMENT INC	0.000	LACO	51206P109	16.2900	36,100.00	347,442.79	588,069.00
LANCASTER COLONY CORP	2.332	LANC	513847103	42.8700	40,700.00	1,524,926.35	1,744,809.00
LANCE INC	3.363	LNCE	514606102Q	19.0300	28,500.00	367,689.75	542,355.00
LANDAMERICA FINANCIAL GROUP	1.112	LFG	514936103	53.9300	24,100.00	1,002,465.93	1,299,713.00
LANDAUER INC	3.719	LDR	51476K103	45.7000	14,100.00	605,607.76	644,370.00
LANDRY'S RESTAURANTS INC.	0.688	LNY	51508L103	29.0600	31,200.00	756,667.72	906,672.00
LANDSTAR SYSTEM INC.	0.000	LSTR	515098101	73.6400	29,300.00	865,466.65	2,157,652.00
LANNETT COMPANY	0.000	LCI	516012101	9.8500	7,700.00	79,647.92	75,845.00
LASERSCOPE	0.000	LSCP	518081104	35.9100	8,800.00	136,927.68	316,008.00
LATTICE SEMICON. CORP.	0.000	LSCC	518415104	5.7000	125,700.00	906,793.15	716,490.00
LAWSON PRODUCTS	1.427	LAWS	520776105Q	50.4300	10,300.00	338,057.29	519,429.00
LAWSON SOFTWARE	0.000	LWSN	520780107	6.8700	61,800.00	418,301.42	424,566.00
LAYNE CHRISTENSEN COMPANY	0.000	LAYN	521050104	18.1500	10,900.00	181,919.24	197,835.00
LCA-VISION INC.	1.368	LCAV	501803308	23.3900	28,650.00	517,811.57	670,123.50
LEADIS TECHNOLOGY INC	0.000	LDIS	52171N103	10.6500	6,700.00	78,758.50	71,355.00
LEAPFROG ENTERPRISES INC	0.000	LF	52186N106	13.6000	19,600.00	383,871.50	266,560.00
LECG CORP	0.000	XPRT	523234102	18.6500	1,500.00	27,748.63	27,975.00
LECROY CORP	0.000	LCRY	52324W109	23.3400	9,100.00	172,625.76	212,394.00
LENNOX INTERNATIONAL INC.	1.965	LII	526107107	20.3500	49,200.00	778,887.79	1,001,220.00
LEVITT CORP-CL A	0.130	LEV	52742P108	30.5700	25,700.00	1,002,465.93 605,607.76 756,667.72 865,466.65 79,647.92 136,927.68 906,793.15 338,057.29 418,301.42 181,919.24 517,811.57 78,758.50 383,871.50 27,748.63 172,625.76 778,887.79 614,753.69 550,815.93	785,649.00
LEXAR MEDIA INC	0.000	LEXR	52886P104	7.8400 7.7550	52,600.00 70,410.00	550,815.93	412,384.00
LEXICON GENETICS INC	0.000	LEXG	528872104	7.7550	70,410.00	487,285.56	546,029.55
LIBBEY INC	1.801	LBY	529898108	22.2100	15,200.00 17,500.00	446,633.73	337,592.00
LANDAMERICA FINANCIAL GROUP LANDAUER INC LANDRY'S RESTAURANTS INC. LANDSTAR SYSTEM INC. LANNETT COMPANY LASERSCOPE LATTICE SEMICON. CORP. LAWSON PRODUCTS LAWSON SOFTWARE LAYNE CHRISTENSEN COMPANY LCA-VISION INC. LEADIS TECHNOLOGY INC LEAPFROG ENTERPRISES INC LECG CORP LECROY CORP LENNOX INTERNATIONAL INC. LEVITT CORP-CL A LEXAR MEDIA INC LIBBEY INC LIBERTY CORP S C	2.274	LC	530370105	43.9600	17,500.00	550,815.93 487,285.56 446,633.73 762,097.03	769,300.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
			ANTITATIVE 200)0 (Q			
	Instrument - COM			. ~			
LIFE TIME FITNESS INC LIFECELL CORPORATION LIFELINE SYS INC LIFEPOINT HOSPITALS INC. LIFETIME HOAN CORP LIGAND PHARMACEUTICA LIN TV CORP LINDSAY MANUFACTURING CO. LINENS 'N THINGS INC. LIONBRIDGE TECHNOLOGIES LITHIA MOTORS INC - CL A LITTELFUSE INC LKQ CORP LNR PROPERTY CORP LONE STAR STEAKHOUSE & SALOO LONE STAR TECHNOLOGIES INC LONGS DRUG STORES INC LONGS DRUG STORES INC LONGVIEW FIBRE CO LOOKSMART LTD LSI LIGHTING SYS LTC PROPERTIES INC LTX CORP LUFKIN INDUSTRIES INC LUMINENT MORTGAGE CAPITAL IN LYON WILLIAM HOMES M/I HOMES INC M&F WORLDWIDE CORP MACDERMID INC. MACROVISION CORP MACDERMID INC. MACROVISION CORP MACDERMID INC. MAGRADE STEVEN LTD MAF BANCORP INC MAGRAD ESIGN AUTOMATION MAGNA ENTERTAINMENT-CL A MAGNAT HUNTER RESOURCES INC MAIN STR BKS INC	0.000	LTM	53217R207	25.8800	13,200.00	338,058.60 321,665.05	341,616.00
LIFECELL CORPORATION	0.000	LIFC	531927101	10.2200	31,600.00	321,665.05	322,952.00
LIFELINE SYS INC	0.000	LIFE	532192101	25.7600	12,300.00 49,000.00 7,900.00	190,141.71 1,192,585.81 176,080.61	316,848.00 1,706,180.00 125,610.00
LIFEPOINT HOSPITALS INC.	0.000	LPNT	53219L109	34.8200	49,000.00	1,192,585.81	1,706,180.00
LIFETIME HOAN CORP	1.572	LCUT	531926103	15.9000	7,900.00	176,080.61	125,610.00
LIGAND PHARMACEUTICA	0.000	LGND	53220K207	11.6400	59,800.00 29,800.00	924,635.55 667,791.67 1,028,598.67 300,876.09 1,400,107.75	696,072.00
LIN TV CORP	0.000	TVL	532774106	19.1000	29,800.00	667,791.67	569,180.00
LINCOLN ELEC HLDGS I	2.084	LECO	533900106	34.5400	43,800.00	1,028,598.67	1,512,852.00
LINDSAY MANUFACTURING CO.	0.850	LNN	535555106	25.8800	13,100.00	300,876.09	339,028.00
LINENS 'N THINGS INC.	0.000	LIN		24.8000	50,100.00 26,300.00 25,300.00	1,400,107.75	1,242,480.00
LIONBRIDGE TECHNOLOGIES	0.000	LIOX	536252109	6.7200	26,300.00	195,920.88	1/0,/30.00
LITHIA MOTORS INC - CL A	1.193	LAD	536797103	26.8200	25,300.00	579,363.25	678,546.00
LITTELFUSE INC	0.000	LFUS	537008104	34.1600	24,550.00	608,054.94	838,628.00
LKQ CORP	0.000	LKQX	501889208	20.0700	4,100.00	69,686.83	82,287.00
LNR PROPERTY CORP	0.079	LNR	501940100	62.9100	22,400.00	1,004,539.25	1,409,184.00
LONE STAR STEAKHOUSE & SALOO	N 2.500	STAR	542307103	28.0000	25,200.00	533,578.22	705,600.00
LONE STAR TECHNOLOGIES INC	0.000	LSS	542312103	33.4600	32,000.00	883,222.85	1,070,720.00
LONGS DRUG STORES INC	2.031	LDG	543162101Q	27.5700	33,600.00	569,132.28	926,352.00
LONGVIEW FIBRE CO	0.441	LFB	543213102	18.1400	42,100.00	396,589.17	763,694.00
LOOKSMART LTD	0.000	LOOK	543442107	2.1900	106,081.00	245,103.68	232,317.39
LSI LIGHTING SYS	2.515	LYTS	50216C108Q	11.4500	21,925.00	246,304.50	251,041.25
LTC PROPERTIES INC	6.027	LTC	502175102	19.9100	28,400.00	375,727.76	565,444.00
LTX CORP	0.000	LTXX	502392103	7.6900	25,000.00	262,911.73	192,250.00
LUFKIN INDUSTRIES INC	1.804	LUFK	549764108	39.9080	13,600.00	409,746.31	542,748.80
LUMINENT MORTGAGE CAPITAL IN	C 14.453	LUM	550278303	11.9000	40,500.00	492,671.29	481,950.00
LYON WILLIAM HOMES	0.000	WLS	552074106	70.2400	4,700.00	296,022.84	330,128.00
M/I HOMES INC	0.181	MHO	55305B101	55.1100	18,400.00	756,257.73	1,014,024.00
M&F WORLDWIDE CORP	0.000	MFW	552541104	13.6200	27,500.00	361,681.18	374,550.00
MACATAWA BK CORP	1.858	MCBC	554225102	32.2900	9,750.00	579,363.25 608,054.94 69,686.83 1,004,539.25 533,578.22 883,222.85 569,132.28 396,589.17 245,103.68 246,304.50 375,727.76 262,911.73 409,746.31 492,671.29 296,022.84 756,257.73 361,681.18 264,640.14 722,391.86 1,185,461.09 274,161.97	314,827.50
MACDERMID INC.	0.443	MRD	554273102	36.1000	9,750.00 22,500.00	722,391.86	812,250.00
MACROVISION CORP	0.000	MVSN	555904101	25.7200	62,600.00 12,900.00	1.185.461.09	1,610,072.00
MADDEN STEVEN LTD	0.000	SHOO	556269108	18.8600	12,900.00	274,161.97	243,294.00
MAF BANCORP INC	1.874	MAFB	55261R108	44.8200	25,802.00	856,969.80	243,294.00 1,156,445.64
MAGELLAN HEALTH SERVICES INC	0.000	MGLN	559079207	34.1600	35,200.00	1,184,010.30	1,202,432.00
MAGMA DESIGN AUTOMATION	0.000	LAVA	559181102	12.5600	35,200.00 12,800.00	1,184,010.30 235,702.81	1,202,432.00 160,768.00
MAGNA ENTERTAINMENT-CL A	0.000	MECA		6.0200	78,300.00	389,890.20	471.366.00
MAGNETEK INC	0.000	MAG	559424106	6.0200 6.9000	26,300.00	389,890.20 220,953.35	181,470.00
MAGNUM HUNTER RESOURCES INC	0.000	MHR	55972F203	12.9000	77.000.00	639.676.53	993.300.00
MAIN STR BKS INC	1.746	MSBK		34.9300	77,000.00 15,100.00	639,676.53 417,628.67	527.443 00
LIGHT DIV DIVO TING	1.740	1.101017	2002411102	24.2200	13,100.00	41/,020.0/	341,113.00

	ting Coupon Yield Ticke	er Identifier F	Price	Par/Shares	Book Value	Market Value
MAINSOURCE FINANCIAL MANHATTAN ASSOCIATES INC MANITOWOC COMPANY INC. MANNATECH INC MANNKIND CORP	Group - COMMON STO	CK				
MAINSOURCE FINANCIAL MANHATTAN ASSOCIATES INC MANITOWOC COMPANY INC. MANNATECH INC MANNKIND CORP	Portfolio - ON2	QUANTITATIVE 20	00 (0			
MAINSOURCE FINANCIAL MANHATTAN ASSOCIATES INC MANITOWOC COMPANY INC. MANNATECH INC MANNKIND CORP MANTECH INTERNATIONAL CORP-A MAPICS INC MAPINFO CORP MARCUS CORPORATION MARINE PRODS CORP MARINE PRODS CORP	Instrument - COM	COMMON STOCK				
MAINSOURCE FINANCIAL MANHATTAN ASSOCIATES INC MANITOWOC COMPANY INC. MANNATECH INC MANNKIND CORP MANTECH INTERNATIONAL CORP-A MAPICS INC MAPINFO CORP MARCUS CORPORATION MARINE PRODS CORP MARINEMAX INC						
MANHATTAN ASSOCIATES INC MANITOWOC COMPANY INC. MANNATECH INC MANNKIND CORP MANTECH INTERNATIONAL CORP-A MAPICS INC MAPINFO CORP MARCUS CORPORATION MARINE PRODS CORP MARINEMAX INC	2.177 MSFG	56062Y102	23.8800	10,908.45	189,198.93 1,028,433.73 775,109.30 153,438.37 296,464.32	260,493.79
MANITOWOC COMPANY INC. MANNATECH INC MANNKIND CORP MANTECH INTERNATIONAL CORP-A MAPICS INC MAPINFO CORP MARCUS CORPORATION MARINE PRODS CORP MARINEMAX INC	0.000 MANH	562750109	23.8800	33,533.00	1,028,433.73	800,768.04
MANNATECH INC MANNKIND CORP MANTECH INTERNATIONAL CORP-A MAPICS INC MAPINFO CORP MARCUS CORPORATION MARINE PRODS CORP MARINEMAX INC	0.743 MTW	563571108	37.6500	29,700.00	775,109.30	1,118,205.00
MANNKIND CORP MANTECH INTERNATIONAL CORP-A MAPICS INC MAPINFO CORP MARCUS CORPORATION MARINE PRODS CORP MARINEMAX INC	1.470 MTEX	563771104	19.0400	15,800.00	153,438.37	300,832.00
MANTECH INTERNATIONAL CORP-A MAPICS INC MAPINFO CORP MARCUS CORPORATION MARINE PRODS CORP MARINEMAX INC	0.000 MNKD	56400P201	15.7500	14,400.00	296,464.32	226,800.00
MAPICS INC MAPINFO CORP MARCUS CORPORATION MARINE PRODS CORP MARINEMAX INC	0.000 MANT	564563104	23.7400	18,700.00	368,525.36	443,938.00
MAPINFO CORP MARCUS CORPORATION MARINE PRODS CORP MARINEMAX INC	0.000 MAPX	564910107	10.5500	28,232.00	296,464.32 368,525.36 259,344.90 253,734.62 355,523.13 121,809.15 277,532.29 15.65 92,626.80 199,292.83	297,847.60
MARCUS CORPORATION MARINE PRODS CORP MARINEMAX INC	0.000 MAPS	565105103	11.9800	22,495.00	253,734.62	269,490.10
MARINE PRODS CORP MARINEMAX INC	0.875 MCS	566330106	25.1400	21,900.00	355,523.13	550,566.00
MARINEMAX INC	0.612 MPX	568427108	26.1100	9,600.00	121,809.15	250,656.00
	0.000 HZO	567908108	29.7600	12,900.00	277,532.29	383,904.00
MARITRANS INC	2.421 TUG	570363101	18.1700	1.00	15.65	18.17
MARKETAXESS HOLDINGS INC	0.000 MKTX	57060D108	17.0100	5,600.00	92,626.80	95,256.00
MARTEN TRANSPORT LTD	0.000 MRTN	573075108	22.7300	10,200.00	199,292.83	231,846.00
MARTHA STEWART LIVING OMNIMEDI	0.000 MSO	573083102	29.0200	12,900.00	116,661.50	374,358.00
MASTEC INC	0.000 MTZ	576323109	10.1100	26,100.00	231,163.05	263,871.00
MATRIA HEALTHCARE IN	0.000 MATR	576817209	39.0700	18,400.00	439,264.08	718,888.00
MATRIX SERVICE CO	0.000 MTRX	576853105	8.0600	19,018.00	232,687.92	153,285.08
MATRIXONE, INC.	0.000 MONE	57685P304	6.5500	56,800.00	346,069.85	372,040.00
MATTHEWS INTL CORP	0.489 MATW	577128101	36.8000	35,750.00	938,753.66	1,315,600.00
MATTSON TECHNOLOGY INC	0.000 MTSN	577223100	11.2600	14,700.00	106,898.94	165,522.00
MAUI LD & PINEAPPLE	0.000 MLP	577345101	39.2500	3,600.00	92.853.56	141,300.00
MAVERICK TUBE CORP	0.000 MVK	577914104	30.3000	47,000.00	962.337.71	1,424,100.00
MAXIM PHARMACEUTICALS INC	MXAM 000.0	57772M107	3.0200	106,500.00	487,458.00	321,630.00
MAXIMUS INC	0.000 MMS	577933104	31.1200	20,700.00	733,448.98	644.184.00
MAXWELL TECHNOLOGIES INC	0.000 MXWI	577767106	10.1400	29.500.00	374.411.34	299.130.00
MAXYGEN INC	0.000 MAXY	577776107	12.7900	25,060.00	295.119.26	320.517.40
MB FINI. INC	1 233 MRFT	55264U108	42.1500	21 450 00	199,292.83 116,661.50 231,163.05 439,264.08 232,687.92 346,069.85 938,753.66 106,898.94 92,853.56 962,337.71 487,458.00 733,448.98 374,411.34 295,119.26 602,027.36 291,842.48	904 117 50
MRT FINANCIAL CORD	2 750 MRTE	578877102	23.2700	16 000 00	291 842 48	372,320.00
MCDATA CORDORATION-A	0 000 MCDT	A 580031201	5.9600	16,000.00 130,500.00	291,842.48 899,083.35	777,780.00
MCC CAPITAL COPP	9 807 MCCC	58047P107	17.1300	37 500 00	610 057 37	642,375.00
MCGRATH RENTCORP	2.007 MCGC 2.017 MCRC	580589109	43.6100	37,500.00 16,300.00	610,057.37 515,176.10	710,843.00
MEAGIPEMENT SORCIALITTES INC	0 000 Mgg	583421102	25.4600	11 900 00	260,294.55	302,974.00
MASTEC INC MATRIA HEALTHCARE IN MATRIA HEALTHCARE IN MATRIX SERVICE CO MATRIXONE, INC. MATTHEWS INTL CORP MATTSON TECHNOLOGY INC MAUI LD & PINEAPPLE MAVERICK TUBE CORP MAXIM PHARMACEUTICALS INC MAXIMUS INC MAXWELL TECHNOLOGIES INC MAXYGEN INC MB FINL INC MBT FINANCIAL CORP MCDATA CORPORATION-A MCG CAPITAL CORP MCGRATH RENTCORP MEASUREMENT SPECIALITIES INC MEDCATH CORPORATION MEDIACOM COMMUNICATIONS CORP MEDICAL ACTION INDUSTRIES INC	0.000 MEDA	583916101	10.7800	11,900.00 57,800.00 19,200.00	404 571 72	623,084.00
MEDCATH CODDODATION	0.000 MEDA	58404W109	24.6400	10 200 00	404,571.72 376,126.43	473,088.00
MEDIACOM COMMINICATION	0.000 MDIH	58446K105	6.2500	19,200.00 19,200.00	200,140.43	242 500 00
MEDICAL ACTION INDICABLES INC	0.000 MCCC	58449L100	10.2500	21 100 00	299,202.88 347,025.63 304,178.75 1,014,423.59	415 670 00
MEDICAL CENTERING NEEDWOOD TOLD	0.000 MDCI	2044277700	8.1900	46 600 00	34/,U23.03	413,070.00
MEDICAL STAFFING NETWORK HOLDI			8.1900	40,000.00	304,1/8./5	381,854.00
MEDICINES COMPANY	0.000 MDCO	584688105	28.8000	44,000.00	1,014,423.59	1,20/,200.00

						Book Value	Market value
	Group - COMMO	N STOCE	ζ.				
			JANTITATIVE 20	00 (Q			
	Instrument - COM	CC	OMMON STOCK				
MENTOR CORP/MINN MENTOR GRAPHICS CORP. MERCANTILE BANK CORP MERCURY COMPUTER SYSTEMS INC. MERGE TECHNOLOGIES INC. MERIDIAN RESOURCE CO MERIT MED SYS INC MERITAGE HOMES CORP MESA AIR GROUP INC METAL MANAGEMENT INC METALS USA INC METHODE ELECTRONICS CL-A METRIS COMPANIES INC. MFA MORTGAGE INVESTMENTS INC MGP INGREDIENTS INC MICREL INCORPORATED MICROMUSE INC. MICROS SYSTEMS INC. MICROSTRATEGY INC-CL A MICROSTRATEGY INC-CL A MICROTUNE INC MID-STATE BANCSHARES MIDAS INC. MIDDLEBY CORP MIDDLESEX WATER CO MIDLAND CO MIDWAY GAMES INC. MIDWEST BANC HOLDING MILACRON, INC. MINDSPEED TECHNOLOGIES INC MINDSPEED TECHNOLOGIES INC MINDSPEED TECHNOLOGIES INC MINDSPEED TECHNOLOGIES INC	2 015	MATT	587188103	22 7400	10 600 00	803,263.32	1 620 764 00
MENTOR CORP/MINN	0.000) WENLL TINT	587200106	15.2900	48,600.00 64,264.00	618,833.84	1,639,764.00 982,596.56
MEDCANTILE BANK CODD	1 011	MMMMM (587376104	39.5000	8,000.00	277,780.42	316,000.00
MERCANTILE BANK COKE	7 0 000) MBCA	589378108	29 6800	23 600 00		
MERCORI COMPUTER SISTEMS INC	0.000) MRGF	589981109	22 2500	23,600.00 12,200.00	212,465.66	700,448.00 271,450.00
MEDIDIAN DESCRIBE CO	0.000) TINGE	58977Q109	6.0500	67,700.00	477,050.91	409 585 00
MERIT MED SYS INC	0.000) MMST	589889104	15 2800	26,077.00	355,282.10	409,585.00 398,456.56
MERITAGE HOMES CORP	0.000) MTH	59001A102	112 7000	14 400 00	928,849.42	1 622 880 00
MESA AIR GROUP INC	0.000) MESA	590479101	7 9400	14,400.00 35,200.00 31,600.00 34,400.00 53,845.00	928,849.42 304,638.34	1,622,880.00 279,488.00 849,092.00
METAL MANAGEMENT INC	1 116	MTT.M	591097209	26 8700	31 600 00	600,376.63 570,094.39 614,928.18	849 092 00
METAL HANAGEMENT INC	0 000) MIICZ	591324207	18 5500	34 400 00	570,094.39	849,092.00 638,120.00 691,908.25
METHODE FLECTRONICS CLA	1 556	METH	591520200	12 8500	53 845 00	614,928.18	691 908 25
METRIC COMPANIES INC	0.313	MYT	591520200	12.0500	57 600 00	391 628 08	734,400.00
MEA MORTGAGE INVESTMENTS IN	9 97	7 MFΔ	55272X102	8 8200	57,600.00 112,600.00	391,628.08 1,115,447.68	734,400.00 993,132.00
MGF FNFRGY INC	3 794	L MCFF	55272R102	36 0300	22 148 00	716 972 95	797,992.44
MGP INGREDIENTS INC	1.736	MGPT	55302G103	8.6400	22,148.00 29,400.00	716,972.95 371,804.25	254,016.00
MICREL INCORPORATED	0.000) MCRI	594793101	11.0200	76.010.00	371,804.25 953,788.79 441,599.66 771,208.59 821,857.85 552,978.79	837.630.20
MICROMISE INC.	0.000) MUSE	595094103	5.5500	76,010.00 87,000.00 21,600.00	441.599.66	837,630.20 482,850.00 1,686,096.00
MICROS SYSTEMS INC.	0.000) MCRS	594901100	78.0600	21,600.00	771,208.59	1.686.096.00
MICROSEMI CORP	0.000) MSCC	595137100	17.3600	66.100.00	821,857.85	1 147 406 00
MICROSTRATEGY INC-CL A	0.000) MSTR	594972408	60 2500	66,100.00 13,300.00	552 978 79	801,325.00 445.382.00
MICROTEK MEDICAL HOLDINGS IN	1C 0.000) MTMD	59515B109	4.0600	109 700 00	514,251.08	445,382.00
MICROTINE INC	0.000) TIME	59514P109	6 1100	109,700.00 93,700.00	440 014 00	572 507 00
MID-STATE BANCSHARES	2.233	MDST	595440108	28.6500	26.200.00	529.448.18	750.630.00
MIDAS INC.	1.600) MDS	595626102	20.0000	26,200.00 3,000.00	44.729.88	60.000.00
MIDDLERY CORP	0.000) MIDD	596278101	50.7200	5,000.00	277 . 428 . 89	253.600.00
MIDDLESEX WATER CO	3.535	MSEX	596680108	18.9400	100.00	1.811.62	1.894.00
MIDLAND CO	0.65	MIAN	597486109	31.2700	100.00 17,600.00	529,448.18 44,729.88 277,428.89 1,811.62 502,738.47 201,410.82	550.352.00
MIDWAY GAMES INC.	0.000) MWY	598148104	10.5000	29.200.00	201.410.82	306.600.00
MIDWEST BANC HOLDING	2.194	MBHT	598251106	21.8700	261.00	201,410.82 5,637.92	306,600.00 5,708.07
MILACRON INC	1 170	M7.	5987091030	3 3900	93,053.00	272,126.87	315 449 67
MINDSPEED TECHNOLOGIES INC	0.000) MSPD	602682106	2.7800	93,053.00 1,400.00	272,126.87 5,037.52	3.892.00
MINE SAFETY APPLIANCES CO	0.789	MSA	602720104	50.7000	29.200.00	605.198.47	315,449.67 3,892.00 1,480,440.00
MINERALS TECHNOLOGIES INC	0.000 0.783 0.299 0.000 0.000 0.000 1.924) MTX	603158106	66.7000	29,200.00 26,400.00	605,198.47 1,405,131.16	1,760,880.00
MIPS TECHNOLOGIES IN	0.000	MIPS	604567107	9.8500	76,800.00	480,727.99	756,480.00
MISSION RESOURCES CORP	0.000) MSSN	605109107	5.8400	9,400.00	51,460.82	54,896.00
MKS INSTRUMENTS INC	0.000) MKSI	55306N104	18.5500	36,000.00	51,460.82 688,664.23	54,896.00 667,800.00
MOBILE MINI INC.	0.000) MINI	60740F105	33.0400	15,900.00	413,488.04	525,336.00
MODINE MANUFACTURING CO	1.924	MOD	607828100	33.7700	15,900.00 26,400.00	413,488.04 594,273.83	891,528.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	V STOCK					
	Portfolio - ON2	OTT	מאידדייאידזיד פון	00 (0			
	Instrument - COM	ĈO	MMON STOCK	70 (2			
MOLECULAR DEVICES CORP MOLINA HEALTHCARE INC MOMENTA PHARMACEUTICALS INC MOMENTA PHARMACEUTICALS INC MONACO COACH CORPORATION MONOLITHIC POWER SYSTEMS IN MONOLITHIC SYSTEM TECHNOLOG MONRO MUFFLER BRAKE MOOG INC. CL A MOSAIC COMPANY MOTHERS WK INC MOTIVE INC MOVADO GROUP INC MOVADO GROUP INC MOVIE GALLERY INC MFS GROUP INC MRO SOFTWARE INC MRV COMMUNICATIONS I MSC SOFTWARE CORPORATION MTR GAMING GROUP INC MTS SYS CORP MUELLER INDUSTRIES INC. MULTI-FINELINE ELECTRONIX II MULTI-FINELINE ELECTRONIX II MYERS INDUSTRIES INC. MYERS INDUSTRIES INC. MYERS INDUSTRIES INC NAYEROLIS CORP MYRIAD GENETICS INC NASH BIOPHARMACEUTIC NACO INDUSTRIES -CL A NANGGEN INC NARA BANCORP INC NASH FINCH CO. NATIONAL BEVERAGE CO NATIONAL FINANCIAL PARTNERS NATIONAL HEALTH INVESTORS II NATIONAL HEALTH INVESTORS II NATIONAL PENN BANCSH NATIONAL PERSTO INDS INC NATIONAL WESTN LIFE NATURES SUNSHINE PRODS INC.							
MOLECULAR DEVICES CORP	0.000	MDCC	60851C107	20.1000	25,704.00 17,000.00	513,289.24	516,650.40
MOLINA HEALTHCARE INC	0.000	MOH	60855R100	46.3800	17,000.00	629,718.83	788,460.00 48,008.00
MOMENTA PHARMACEUTICALS INC	0.000	MNTA	60877T100	7.0600	6,800.00	58,898.20 637,255.88 61,126.86	48,008.00
MONACO COACH CORPORATION	0.972	MNC	60886R103	20.5700	37,900.00 6,100.00	637,255.88	779,603.00 56,730.00
MONOLITHIC POWER SYSTEMS IN	C 0.000	MPWR	609839105	9.3000	6,100.00	61,126.86	56,730.00
MONOLITHIC SYSTEM TECHNOLOG	Y 0.000	MOSY	609842109	6.2300	25,900.00 10,462.00	190,926.42 222,418.48	161,357.00 264,688.60
MONRO MUFFLER BRAKE	0.000	MNRO	610236101	25.3000	10,462.00	222,418.48	264,688.60
MOOG INC. CL A	0.000	MOG.A	615394202	45.3500	34,500.00 115,900.00 1.00 5,900.00 16,900.00	1,006,294.74 1,509,161.82 29.82 66,463.50 231,701.16	1,564,575.00
MOSAIC COMPANY	0.490	MOS	61945A107Q	16.3200	115,900.00	1,509,161.82	1 891 488 00
MOTHERS WK INC	0.000	MWRK	619903107	13.6160	1.00	29.82	13.61 67,142.00 315,185.00
MOTIVE INC	0.000	VTOM	61980V107	11.3800	5,900.00	66,463.50	67,142.00
MOVADO GROUP INC	0.857	MOV	624580106	18.6500	16,900.00	231,701.16	315,185.00
MOVIE GALLERY INC	0.629	IVOM	624581104	19.0700	38,800.00	736,303.49	739,916.00 1,726,208.00
MPS GROUP INC	0.000	MPS	553409103	12.2600	140,800.00	1,028,148.51	1,726,208.00
MRO SOFTWARE INC	0.000	MROI	55347W105	13.0200	21,700.00	356,720.88 64,340.79	282,534.00 102,760.00
MRV COMMUNICATIONS I	0.000	MRVC	553477100	3.6700	28,000.00	64,340.79	102,760.00
MSC SOFTWARE CORPORATION	0.000	MNS	553531104	10.4700	140,800.00 21,700.00 28,000.00 30,400.00 25,800.00 33,100.00 38,900.00 6,600.00 26,300.00 46,380.00 45,800.00 34,100.00 63,971.00 7,600.00 37,800.00 30,900.00 3,299.00 13,700.00	254,576.83 239,499.07 629,635.20	318,288.00 272,448.00 1,119,111.00
MTR GAMING GROUP INC	0.000	MNTG	553769100	10.5600	25,800.00	239,499.07	272,448.00
MTS SYS CORP	0.946	MTSC	553777103	33.8100	33,100.00	629,635.20	1,119,111.00
MUELLER INDUSTRIES INC.	1.242	MLI	624756102	32.2000	38,900.00	1,110,321.68 63,090.72	1,252,580.00 120,384.00
MULTI-FINELINE ELECTRONIX I	NC 0.000	MFLX	62541B101	18.2400	6,600.00	63,090.72	120,384.00
MULTIMEDIA GAMES, INC.	0.000	MGAM	625453105	15.7600	26,300.00	399,903.19	414,488.00 593,664.00
MYERS INDUSTRIES INC.	1.562	MYE	628464109Q	12.8000	46,380.00	500,517.82	593,664.00
MYKROLIS CORP	0.000	MYK	62852P103	14.1700	45,800.00	593,513.79	648,986.00
MYRIAD GENETICS INC	0.000	MYGN	62855J104	22.5100	34,100.00	532,357.87	767,591.00
NABI BIOPHARMACEUTIC	0.000	NABI	629519109	14.6500	63,971.00	629,316.91	937,175.15
NACCO INDUSTRIES -CL A	1.717	NC	629579103Q	105.4000	7,600.00	542,351.27	801,040.00
NANOGEN INC	0.000	NGEN	630075109	7.3600	46,380.00 45,800.00 34,100.00 63,971.00 7,600.00 37,800.00	500,517.82 593,513.79 532,357.87 629,316.91 542,351.27 261,734.12 405,042.78 121,492.25	278,208.00
NARA BANCORP INC	0.517	NARA	63080P105	21.2700	30,900.00	405,042.78	657,243.00
NASB FINL INC	2.002	NASB	628968109	39.9600	3,299.00	121,492.25	131,828.04
NASH FINCH CO.	1.430	NAFC	631158102	37.7600	13,700.00 8,000.00	277,314.27	517,312.00 66,560.00
NATIONAL BEVERAGE CO	0.000	FIZ	635017106	0 2200	8,000.00	E0 210 00	66,560.00
NATIONAL FINANCIAL PARTNERS	CO 1.237	NFP	63607P208	38.8000	37,100.00	1,293,089.79	1,439,480.00
NATIONAL HEALTH INVESTORS I	NC 5.825	NHI	63633D104	29.1800	37,100.00 32,900.00	277,314.27 72,310.90 1,293,089.79 753,048.59	1,439,480.00 960,022.00 508,320.00
NATIONAL HEALTHCARE	1.416	NHC	635906100	35.3000	14,400.00	345,895,98 702,280.83 363,187.57 502,213.48 159,146.25	508,320.00
NATIONAL PENN BANCSH	2.888	NPBC	637138108	27.7000	29,957.00 10,000.00	702,280.83	829,808.90
NATIONAL PRESTO INDS INC	2.022	NPK	637215104	45.5000	10,000.00	363,187.57	455,000.00
NATIONAL WESTN LIFE	0.000	NWLIA	638522102	166.6100	3,706.00 11,500.00	502,213.48 159,146.25	617,456.66
NATURES SUNSHINE PRODS INC.	0.982	NATR	639027101	20.3600	11.500.00	159 146 25	234,140.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
	Portfolio - QN2 Instrument - COM	QU.	ANTITATIVE 200	0 (Q			
	Instrument - COM	CO	MMON STOCK				
NAUTILUS GROUP INC NAVARRE CORP NAVIGANT CONSULTING NAVIGANT INTERNATIONAL INC. NAVIGATORS GROUP INC NBC CAP CORP NBT BANCORP INC NCO GROUP INC. NDC HEALTH CORP NEIGHBORCARE INC NELNET INC CL A NEOSE TECHNOLOGIES I NESS TECHNOLOGIES INC NETBANK INC NETGEAR INC NETGEAR INC NETGEAR INC NETSCOUT SYS INC NETWORK EQUIPMENT TECH. INC. NEUROGEN CORP NEW YORK & CO NEWMARKET CORP NEW YORK & CO NEWMARKET CORP NGP CAPITAL RESOURCES CO NICOR INC. NITROMED INC NJ RESOURCES CORP. COMMON NL INDS INC NMS COMMUNICATIONS CORP NN INC NOBLE INTERNATIONAL LTD NORDSON CORP NORTH PITTSBURGH SYS NORTHWEST AIRLINES CORP NORTHWEST BANCORP IN	1.654	NLS	63910B102	24.1700	31,800.00	511,464.41 125,412.02 548,045.07 205,022.49 53,757.21 203,067.12 739,746.08 495,967.27 491,741.49	768,606.00
NAVARRE CORP	0.000	NAVR	639208107	17.6000	8,900.00	125,412.02	156,640.00
NAVIGANT CONSULTING	0.000	NCI	63935N107	26.6000	40,700.00	548,045.07	1,082,620.00
NAVIGANT INTERNATIONAL INC.	0.000	FLYR	63935R108	12.1700	15,600.00	205,022.49	189,852.00
NAVIGATORS GROUP INC	0.000	NAVG	638904102	30.1100	1,800.00	53,757.21	54,198.00
NBC CAP CORP	3.613	NBY	628729105	26.5700	7,700.00	203,067.12	204,589.00
NBT BANCORP INC	2.954	NBTB	628778102	25.7200	36,600.00	739,746.08	941,352.00
NCI BUILDING SYS INC	0.000	NCS	628852105	37.5000	21,600.00	495,967.27	810,000.00
NCO GROUP INC.	0.000	NCOG	628858102	25.8500	21,761.00	491,741.49	562,521.85
NDC HEALTH CORP	0.860	NDC	639480102	18.5900	26,200.00 49,500.00	611,385.90 926,177.35	487,058.00
NEIGHBORCARE INC	0.000	NCRX	64015Y104	30.7200	49,500.00	926,177.35	1,520,640.00
NELNET INC CL A	0.000	NNI	64031N108	26.9300	18,300.00	333,622.68	492,819.00
NEOSE TECHNOLOGIES I	0.000	NTEC	640522108	6.7200	23,002.00	181,691.22	154,573.44
NESS TECHNOLOGIES INC	0.000	NSTC	64104X108	14.9000	14,900.00	215,551.40	222,010.00
NETBANK INC	0.768	NTBK	640933107	10.4100	51,500.00	735,233.74	536,115.00
NETGEAR INC	0.000	NTGR	64111Q104	18.1900	24,000.00	291,001.43	436,560.00
NETIQ CORP	0.000	NTIQ	64115P102	12.2100	80,500.00	926,177.35 333,622.68 181,691.22 215,551.40 735,233.74 291,001.43 1,199,946.86 345,462.53	982,905.00
NETRATINGS INC	0.000	NTRT	64116M108	19.1700	24,910.00	345,462.53	477,524.70
NETSCOUT SYS INC	0.000	NTCT	64115T104	6.9800	26,355.00	176,905.42	183,957.90
NETWORK EQUIPMENT TECH. INC.	0.000	NWK		9.8200	26,355.00 26,600.00	221,864.83	261,212.00
NEUROGEN CORP	0.000	NRGN	64124E106	9.3600	27,800.00	176,905.42 221,864.83 208,429.76 219,461.13 438,406.18	260,208.00
NEW YORK & CO	0.000	NWY	649295102	16.5200	11,100.00	219,461.13	183,372.00
NEWMARKET CORP	0.000	NEU	651587107	19.9000	25,400.00	438,406.18	505,460.00
NEWPARK RESOURCES INC.	0.000	NR	651718504	5.1500	93,100.00	531,093.55	479,465.00
NEWPORT CORP	0.141	NEWP	651824104	14.1000	63,600.00	1,003,117.32	896,760.00
NGP CAPITAL RESOURCES CO	0.000	NGPC	62912R107	15.3700	17,700.00	531,093.55 1,003,117.32 260,879.93 1,636,637.06	272,049.00
NICOR INC.	5.035	GAS	6540861070	36.9400	17,700.00 49,000.00	1,636,637.06	1,810,060.00
NITROMED INC	0.000	NTMD	654798503	26.6500	10,900.00	196,923.76	290,485.00
NJ RESOURCES CORP. COMMON	3.138	NJR	646025106	43.3400	30,600.00	196,923.76 899,260.00 257,557.09 34,803.50 229,474.82	1,326,204.00
NL INDS INC	3.619	NL	629156407	22.1000	19,500.00	257,557.09	430,950.00
NMS COMMUNICATIONS CORP	0.000	NMSS	629248105	6.3100	5,800.00	34,803.50	36,598.00
NN INC	2.422	NNBR	629337106	13.2100	18,600.00	229,474.82	245,706.00
NOBLE INTERNATIONAL LTD	1.961	NOBL	655053106	20.3900	7,100.00	187,130.80	144,769.00
NORDSON CORP	1.597	NDSN	655663102	40.0700	18,600.00 7,100.00 29,500.00	935,554.72	144,769.00 1,182,065.00
NORTH PITTSBURGH SYS	2.911	NPSI	661562108	24.7300	16,700.00	288,655.95	412,991.00
NORTHFIELD LABORATORIES INC.	0.000	NFLD	666135108	22.5500	21,100.00	278,088.70	412,991.00 475,805.00
NORTHWEST AIRLINES CORP	0.000 0.000 1.913	NWAC	667280101		56,500.00	605,221.69 476,497.16 829,515.38	617.545.00
NORTHWEST BANCORP IN	1.913	NWSB	667328108	25.0900	20,900.00	476,497.16	524,381.00
NORTHWEST NATURAL GAS CO.	3.853	NWN	667655104	33.7400	30,300.00	829.515.38	1,022,322.00

Investment Desc							Market Value
	Group - COMMO	N STOCK					
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NOVATEL WIRELESS INC	0.000	MVTT.	66987M604	19.3800	10,700.00	256,786.72	207,366.00
NOVATED WINDERS INC	0.000	NOW	670009109	17.0600	35,300.00	664,991.75	602,218.00
NPS PHARMACEUTICALS INC.	0.000	NPSP	62936P103	18.2800	31,300.00	748,901.57	572,164.00
	0.000	NSS	628916108			398,026.90	
NS GROUP INC NU SKIN ENTERPRISES	1.260	NUS	67018T105		32,100.00 66,500.00	398,026.90 1,123,453.44	892,380.00 1,687,770.00
NUTRACEUTICAL INTERNATIONAL	CO 0.000	NUTR	67060Y101	15.4100	66,500.00 8,700.00 27,000.00	189,082.00	134,067.00
NUVASINE INC	0.000	NUVA	670704105	10.2500	27,000.00	290,235.84	276,750.00
NUVELO INC	0.000	NUVO	67072M301	9.8500	10,100.00	84,189.01	99,485.00
NUVASINE INC NYMAGIC INC O'CHARLEYS INC OAK HILL FINANCIAL INC OAKLEY INC. OCA INC OCEANEERING INT'L. INC.	0.948	NYM	629484106Q	25.3000	3,700.00	84,189.01 91,251.28 693,754.62	93,610.00
O'CHARLEYS INC	0.000	CHUX	670823103	19.5500	35,810.00	693,754.62	700,085.50
OAK HILL FINANCIAL INC	1.753	OAKF	671337103	38.7900	9,500.00	307,797.50	368,505.00
OAKLEY INC.	1.176	00	673662102	12.7500	23,000.00	272,778.88	293,250.00
OCA INC	0.000	OCA	67083Q101	6.3500	88,600.00	874,646.00	562,610.00 1,033,764.00
OCEANEERING INT'L. INC.	0.000	OII	675232102	37.3200	27,700.00	663,697.17	1,033,764.00
OCEANFIRST FINL CORP	3.245	OCFC	675234108	24.6500	10,400.00	239,211.64	256,360.00 482,792.00
OCTEL CORP	0.576	OTL	675727101	20.8100	23,200.00	435,373.08	482,792.00
OCULAR SCIENCES INC	0.000	OCLR	675744106	49.0100	26,669.00	755,183.16	1,307,047.69
OCWEN FINANCIAL CORP	0.000	OCN	675746101	9.5600		271,544.29	392,916.00
ODYSSEY HEALTHCARE INC	0.000	ODSY	67611V101	13.6800	28,300.00	657,729.71	387,144.00
OFFSHORE LOGISTICS	0.000	OLG	676255102	32.4700	28,200.00	625,143.77	915,654.00
OHIO CASUALTY CORP.	0.000	OCAS	677240103Q	23.2100	77,900.00	1,112,147.24	915,654.00 1,808,059.00
OIL STS INTL INC	0.000	OIS	678026105	19.2900	32,300.00	418,497.80 361,397.49	623,067.00
OLD DOMINION FREIGHT LINE	0.000	ODFL	679580100	34.8000	18,300.00	361,397.49	636,840.00
OLD NATL BANCORP IND	2.938	ONB	680033107	25.8600	73,700.00	1,835,153.70	1,905,882.00
OLD SECOND BANCORP I	1.505	OSBC	680277100	31.8800	14,900.00	1,835,153.70 318,103.72	1,905,882.00 475,012.00
OLIN CORP	3.633	OLN	680665205Q	22.0200	65,400.00	1,152,578.77	1,440,108.00
OM GROUP, INC.	1.727	OMG	670872100Q	32.4200	37,200.00	666,362.21	1,206,024.00
OMEGA FINL CORP	3.500	OMEF	682092101	34.2800	5,900.00	205,025.39	202,252.00
OMEGA PROTEIN CORP	0.000	OME	68210P107	8.6000	6,600.00	50,975.94 335,910.26	202,252.00 56,760.00 266,200.00
OMNICELL INC	0.000	OMCL	68213N109	11.0000	24,200.00	335,910.26	266,200.00
OMNIVISION TECHNOLOGIES INC	0.000	OVTI	682128103	18.3500	75,200.00	1,525,605.93	1,379,920.00
OMNOVA SOLUTIONS INC	0.000	OMN	682129101	5.6200	44,700.00	262,723.79	1,379,920.00 251,214.00
NUVELO INC NYMAGIC INC O'CHARLEYS INC OAK HILL FINANCIAL INC OAKLEY INC. OCA INC OCEANEERING INT'L. INC. OCEANFIRST FINL CORP OCTEL CORP OCULAR SCIENCES INC OCWEN FINANCIAL CORP ODYSSEY HEALTHCARE INC OFFSHORE LOGISTICS OHIO CASUALTY CORP. OIL STS INTL INC OLD DOMINION FREIGHT LINE OLD NATL BANCORP IND OLD SECOND BANCORP I OLIN CORP OM GROUP, INC. OMEGA FINL CORP OMEGA PROTEIN CORP OMNIVISION TECHNOLOGIES INC OMNIVISION TECHNOLOGIES INC OMNIVISION TECHNOLOGIES INC OMNIVISION TECHNOLOGIES INC ON SEMICONDUCTOR COR ONYX PHARMACEUTICALS OPEN SOLUTIONS INC OPENWAVE SYS INC OPENWAVE SYS INC	0.000	ONNN	682189105	4.5400	60,500.00	285,349.15	274,670.00
ONYX PHARMACEUTICALS	0.000	ONXX	683399109	32.3900	38,500.00	697,546.99	274,670.00 1,247,015.00
OPEN SOLUTIONS INC	0.000	OPEN	003/1P10Z		5,700.00	124,952.74	147,972.00
OPENWAVE SYS INC	0.000	OPWV	683718308	15.4600	45,333.00	393,775.60 466,253.46	700,848.18
OPLINK COMMUNICATION	0.000	OPLK	68375Q106	1.9700	229,658.00	466,253.46	452,426.26
OPNET TECHNOLOGIES INC.	0.000	OPNT	683757108	8.4200	13,100.00	168,205.39	110,302.00
OPSWARE INC	0.000	OPSW	68383A101	7.3400	18,100.00	138,679.33	132,854.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
			ANTITATIVE 200	00 (Q			
	Instrument - COM	CO	MMON STOCK				
OPTICAL COMMUNICATIO OPTION CARE INC ORASURE TECHNOLOGIES ORBITAL SCIENCES CORP. OREGON STEEL MILLS INC ORIENTAL FINL GROUP ORLEANS HOMEBUILDERS INC	0.000	OCPI	68382T101	2.5000	111.502.00	236.903.16	278.755.00
OPTION CARE INC	0.465	OPTN	683948103	17.1900	27,520.00	236,903.16 308,686.56	278,755.00 473,068.80
ORASURE TECHNOLOGIES	0.000	OSUR		6.7200	8,500.00	66,430.70 678,209.03 556,121.23	57,120.00
ORBITAL SCIENCES CORP.	0.000	ORB	685564106	11.8300	75,200.00	678,209.03	889,616.00
OREGON STEEL MILLS INC	0.000	OS	6860791040	20.2900	37,800.00	556,121.23	766,962.00
ORIENTAL FINL GROUP	1.992	OFG	68618W100 [~]	28.3100	28,963.00	556,121.23 662,973.40 61,020.07 143,921.04 476,567.91 3,918.95 288,195.04 181,329.60 286,439.62 792,266.36	819,942.53
ORLEANS HOMEBUILDERS INC	0.000	OHB	686588104	19.8500	2,700.00	61,020.07	53,595.00
ORMAT TECHNOLOGIES INC	0.000	ORA		16.2800	8,000.00	143,921.04	130,240.00
ORLEANS HOMEBUILDERS INC ORMAT TECHNOLOGIES INC ORTHOLOGIC CORP ORTHOVITA INC OSCIENT PHARMACEUTICALS CORP OSHKOSH B'GOSH CL-A OSI SYSTEMS INC OTTER TAIL CORP OVERLAND STORAGE INC OVERNITE CORP OVERSEAS SHIPHOLDING GROUP OVERSTOCK COM INC DE	0.000	OLGC		6.2500	70,500.00	476,567.91	440,625.00
ORTHOVITA INC	0.000	VITA	68750U102	4.1900	900.00	3,918.95	3,771.00
OSCIENT PHARMACEUTICALS CORP	0.000	OSCI	68812R105	3.6500	67,400.00	288,195.04	246,010.00
OSHKOSH B'GOSH CL-A	2.056	GOSHA	6882222070	21.4000	7,400.00	181,329.60	158,360.00
OSI SYSTEMS INC	0.000	OSIS	671044105	22.7100	16,231.00	286,439.62	368,606.01
OTTER TAIL CORP	4.308	OTTR	689648103	25.5300	28,779.00	792,266.36	734,727.87
OVERLAND STORAGE INC	0.000	OVRL	690310107	16.6900	15,200.00	250,293.53	253,688.00
OVERNITE CORP	0.429	OVNT	690322102	37.2400	37,400.00	1,084,933.95	1,392,776.00
OVERSEAS SHIPHOLDING GROUP	1.268	OSG	690368105	55.2000	33,800.00	250,293.53 1,084,933.95 993,430.65 440,257.68 992,096.86	1,865,760.00
OVERSTOCK COM INC DE	0.000	OSTK	690370101	69.0000	13,000.00	440,257.68	897,000.00
OWENS & MINOR INC.	1.561	OMI	6907321020	28.1700	51,400.00	992,096.86	1,447,938.00
OXFORD INDUSTRIES INC.	1.307	MXO	691497309	41.3000	20,100.00	590,582.59	830,130.00
P A M TRANSN SVCS IN	0.000	PTSI	693149106	18.7500	7,100.00	169,375.77	133,125.00
P.F.CHANGS CHINA BISTRO INC	0.000	PFCB	69333Y108	56.3500	23,900.00	807,267.71	1,346,765.00
PACER INTERNATIONAL INC	0.000	PACR	69373H106	21.2600	17,236.00	312,883.34	366,437.36
PACIFIC CAP BANCORP	2.118	PCBC	69404P101	33.9900	50,533.00	1,340,028.97	1,717,616.67
PACKETEER INC	0.000	PKTR	695210104	14.4500	36,500.00	485,703.95	527,425.00
PAIN THERAPEUTICS INC.	0.000	PTIE	69562K100	7.2100	35,000.00	229,789.98	252,350.00
PALM HARBOR HOMES	0.000	PHHM	696639103	16.8800	10,600.00	189,622.09	178,928.00
PALMONE INC	0.000	PLMO	69713P107	31.5500	52,336.00	992,096.86 590,582.59 169,375.77 807,267.71 312,883.34 1,340,028.97 485,703.95 229,789.98 189,622.09 1,213,114.68	1,651,200.80
OVERSEAS SHIPHOLDING GROUP OVERSTOCK COM INC DE OWENS & MINOR INC. OXFORD INDUSTRIES INC. P A M TRANSN SVCS IN P.F.CHANGS CHINA BISTRO INC PACER INTERNATIONAL INC PACIFIC CAP BANCORP PACKETEER INC PAIN THERAPEUTICS INC. PALM HARBOR HOMES PALMONE INC PALMSOURCE INC	0.000	PSRC	697154102	12.7400	5,300.00	112,151.65	67,522.00
PALOMAR MEDICAL TECHNOLOGIES	0.000	PMTI	697529303	26.0700	13,300.00	214,918.74	346,731.00
PANERA BREAD CO	0.000	PNRA	69840W108	40.3200	31,500.00	844,675.00	1,270,080.00
PANTRY INC/THE	0.000	PTRY	698657103	30.0900	3,700.00	79,341.16	111,333.00
PAPA JOHN'S INTERNATIONAL	0.000	PZZA	698813102	34.4400	12,200.00	325,888.97	420,168.00
PALMONE INC PALMOURCE INC PALOMAR MEDICAL TECHNOLOGIES PANERA BREAD CO PANTRY INC/THE PAPA JOHN'S INTERNATIONAL PAR PHARMACEUTICAL COS INC PARADYNE NETWORKS INC PARAMETRIC TECHNOLOGY CORP PAREXEL INT'L CORP.	0.000	PRX	69888P106	41.3800	38,000.00	1,213,114.68 112,151.65 214,918.74 844,675.00 79,341.16 325,888.97 1,689,042.75 251,406.48 1,695,976.68 756,482.76 608,796.10 1,951,658.78	1,572,440.00
PARADYNE NETWORKS INC	0.000	PDYN		3.5900	43,800.00	251,406.48	157,242.00
PARAMETRIC TECHNOLOGY CORP	0.000	PMTC		5.8900	333,100.00	1,695,976.68	1,961,959.00
PAREXEL INT'L CORP.	0.000	PRXL	699462107	20.3000	39,000.00	756,482.76	791,700.00
PARK ELECTROCHEMICAL CORP.	1.476	PKE		21.6800	28,000.00	608,796.10	607,040.00
PARK NATL CORP	2.656			135.5000	15,960.00	1,951,658.78	2,162,580.00
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	Group - COMMO						
	Portfolio - QN2	QU	ANTITATIVE 200	0 (Q			
	Instrument - COM	CO	MMON STOCK				
PARKER DRILLING CO PARTNERS TRUST FINL PARTY CITY CORP PATHMARK STORES INC PAXAR CORP. PAYLESS SHOESOURCE INC PC CONNECTION INC PC CONNECTION INC PC-TEL INC PDF SOLUTIONS INC PDI INC PEAPACK-GLADSTONE FI PEC SOLUTIONS INC PEDIATRIX MEDICAL GROUP INC PEDIATRIX MEDICAL GROUP INC PESTS COFFEE & TEA I PEGASUS SOLUTIONS PEGASYSTEMS INC PEMSTAR INC PENN ENGR & MFG CORP PENN NATIONAL GAMING INC PENN PENR & MFG CORP PENN-AMERICA GROUP INC PENNFED FINL SVCS IN PENNROCK FINL SVCS IN PENNROCK FINL SVCS C PENWEST PHARMACEUTIC PEOPLES BANCORP INC PEOPLES BANCORP INC PEOPLES HLDG CO PEP BOYS MM & J PER-SE TECHNOLOGIES PEREGRINE PHARMACEUT PERFORMANCE FOOD GROUP COMPA PERICOM SEMICONDUCTOR CORP PERINI CORP PEROT SYSTEMS COPR. CL. A PERRIGO CO. PERRY ELLIS INTERNATIONAL PETROLEUM DEVELOPMENT CORP	0.000	PKD	701081101	3.9300	104,800.00	307,912.73	411,864.00
PARTNERS TRUST FINL	2.060	PRTR	70213F102	11.6500	104,800.00 13,161.00	307,912.73 119,029.64	153,325.65
PARTY CITY CORP	0.000	PCTY	702145103	12.9300	26,700.00	354,177.61 250,127.52 557,535.38 1,383,468.17 64,028.14 421,049.16 157,130.76	345,231.00
PATHMARK STORES INC	0.000	PTMK	70322A101	5.8100	33,400.00	250,127.52	194,054.00
PAXAR CORP.	0.000	PXR	704227107	22.1700	38,450.00	557,535.38	852,436.50
PAYLESS SHOESOURCE INC	0.000	PSS	704379106	12.3000	95,400.00	1,383,468.17	1,173,420.00
PC CONNECTION INC	0.000	PCCC	69318J100	9.5200	8,000.00	64,028.14	76,160.00
PC-TEL INC	0.000	PCTI	69325Q105	7.9300	45,100.00	421,049.16	357,643.00
PDF SOLUTIONS INC	0.000	PDFS	693282105	16.1100	16,200.00	157,130.76	260,982.00
PDI INC	0.000	PDII	69329V100	22.2800	9,400.00	197,338.00	209,432.00 23,347.00
PEAPACK-GLADSTONE FI	1.394	PGC	704699107	31 5500	740.00	197,338.00 20,912.40	23,347.00
PEC SOLUTIONS INC	0.000	PECS	705107100	14.1700	12,800.00	171,422.23	181,376.00
PEDIATRIX MEDICAL GROUP INC.	0.000	PDX	705324101	64.0500	28,200.00	171,422.23 1,201,670.36 82,322.28	1,806,210.00
PEETS COFFEE & TEA I	0.000	PEET	705560100	26.4700	3,400.00	82,322.28	89,998.00
PEGASUS SOLUTIONS	0.000	PEGS	705906105	12.6000	24,100.00	352,640.55 100,214.75	303,660.00
PEGASYSTEMS INC	0.000	PEGA	705573103	8.5300	12,600.00	100,214.75	107,478.00
PEMSTAR INC	0.000	PMTRE	706552106	1.8100	1.00	3.51 403,159.56 825,833.41 484,872.68	1.81
PENN ENGR & MFG CORP	1.547	PNN	707389300	18.1000	23,400.00	403,159.56	423,540.00
PENN NATIONAL GAMING INC	0.000	PENN	707569109	60.5500	35,600.00	825,833.41	2,155,580.00
PENN VA CORP	1.109	PVA	707882106	40.5700	20,300.00	484,872.68	823,571.00
PENN-AMERICA GROUP INC	1.589	PNG	707247102	15.1000	25,200.00	345,470.17	380,520.00
PENNFED FINL SVCS IN	1.243	PFSB	708167101	16.0800	10,000.00	143,121.08	160,800.00
PENNROCK FINL SVCS C	2.261	PRFS	708352109	38.9100	8,500.00	245,861.48	330,735.00
PENWEST PHARMACEUTIC	0.000	PPCO	709754105	11.9600	18,400.00	205,203.58	220,064.00
PEOPLES BANCORP INC	2.624	PEBO	709789101	27.4300	18,400.00 11,800.00	307,735.83	323,674.00
PEOPLES ENERGY CORP	4.914	PGL	711030106Q	43.9500	41,700.00 9,950.00	1,570,516.96	1,832,715.00
PEOPLES HLDG CO	2.537	PHC	711148106	33.1000	9,950.00	315,051.76	329,345.00
PEP BOYS MM & J	1.581	PBY	713278109Q	17.0700	64,100.00	1,028,341.24	1,094,187.00
PER-SE TECHNOLOGIES	0.000	PSTI	713569309	15.8300	64,100.00 9,200.00	484,872.68 345,470.17 143,121.08 245,861.48 205,203.58 307,735.83 1,570,516.96 315,051.76 1,028,341.24 127,030.20	145,636.00
PEREGRINE PHARMACEUT	0.000	PPHM	713661106	1.1700	139,700.00	223,886.85 1,422,013.32 423,021.72	163,449.00 1,135,602.00 231,978.00
PERFORMANCE FOOD GROUP COMPA	0.000 YMA	PFGC	713755106	26.9100	42,200.00	1,422,013.32	1,135,602.00
PERICOM SEMICONDUCTOR CORP	0.000	PSEM	713831105	9.4300	24,600.00	423,021.72	231,978.00
PERINI CORP	0.000	PCR	713839108	16.6900	22,500.00 95,900.00	237,554.79 1,169,542.15	375,525.00
PEROT SYSTEMS COPR. CL. A	0.000	PER	714265105	16.0300	95,900.00	1,169,542.15	1,537,277.00
PERRIGO CO.	0.926	PRGO	714290103	17.2700	79,900.00 6,000.00 23,000.00	944,885.68 149,664.42	1,379,873.00 122,100.00
PERRY ELLIS INTERNATIONAL	0.000	PERY	288853104	20.3500	6,000.00	149,664.42	122,100.00
PETROLEUM DEVELOPMENT CORP	0.000	PETD	716578109		23,000.00	314,296.34 442,671.23	887,110.00
			69331W104	46.3300	13,740.00	442,671.23	636,574.20
PHARMACYCLICS INC	0.000	PCYC	716933106	10.4700	40,300.00	413,766.18	421,941.00

Group - COMMON STOCK PORTÉGISO COM COMMON STOCK COM COMMON STOCK CO	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
Portfolio - QN2 QUANTITATIVE 2000 (Q								
PHARMION CORP PHARMOS CORP O.000 PHRM 71715B409 42.2100 12.170.00 564,731.07 513,695.70 PHARMOS CORP O.000 PARS 717139208 1.4200 22,400.00 82,539.29 31,808.00 PHASE FORWARD INC O.000 PFWD 71721R406 81.700 6.100.00 53,085.25 49,837.00 PHASE FORWARD INC O.000 PFWD 71752R406 81.700 6.100.00 153,085.25 49,837.00 PHILLADELPHIA CONS HLDG CO O.000 PHWD 71752R406 81.700 6.100.00 123,400.00 1,123,861.62 1,547,676.00 PHILLIPS-VAN HEUSEN 0.555 PFW 716592108 27,0000 26,900.00 429,622.09 726,300.00 PHOENIX COMMANIES INC. 1.280 PNX 71902E109 12.5000 105,100.00 1,095,907.69 726,300.00 PHOTON DYNAMICS INC 0.000 PHRN 719364101 24.2800 7,400.00 236,922.91 179,672.00 PHOTON DYNAMICS INC 0.000 PHRN 719364101 24.2800 7,400.00 655,078.29 595,650.00 PHOTON DYNAMICS INC 0.000 PICO 693366205 20.7700 8,900.00 145,119.07 184,853.00 PIEMMORT NATURAL GAS CO INC NO 3.700 FNC 721846105 23.2400 84,600.00 1,791,412.03 1,966.104.00 PINNACLE AIRLINES CORP 0.000 PNC 723443107 13.9400 21,600.00 268,685.73 301,104.00 PINNACLE SINC 0.000 PNC 723443107 13.9400 21,600.00 439,735.44 781,310.00 PINNACLE SINC 0.000 PNC 723498100 47.9500 0 439,735.44 781,310.00 PINNACLE SINC 0.000 PNC 723498100 47.9500 0 439,735.44 781,310.00 PINNACLE SINC 0.000 PNC 723498100 47.9500 0 439,735.44 781,310.00 PINNACLE SINC 0.000 PNC 723498100 47.9500 0 439,735.44 781,310.00 PINNACLE SINC 0.000 PNC 723498100 47.9500 0 439,735.44 781,310.00 PINNACLE SINC 0.000 PNC 723498100 19.7800 0 439,735.44 781,331.00 PINNACLE SINC 0.000 PNC 723498100 19.7800 0 449,974.43 510,300.00 PLEAR SINC 0.000 PNC 724078100 47.9500 0 439,735.44 781,331.00 PINNACLE SINC 0.000 PNC 724078100 47.9500 0 439,735.44 781,331.00 PINNACLE SINC 0.000 PNC 724078100 17.3400 0 10,000 0		Portfolio - QN2	QU.		0 (Q			
PHARMION CORP 0.000 PHEM		Instrument - COM	Ĉ0		.~			
PHARMOS CORP PHARMOS CORP PHARMOS CORP PARAMOS CORP PARAM	DUADATON GODD	0.000	DIIDM	7171FD400	40 0100	10 170 00	FC4 721 07	F12 C0F 70
PHASE FORMARD INC 0.000 PRWD 71721R406 8.1700 6.100.00 53,085.25 49,837.00 PHILLIPS-TWAN HEUSEN 0.555 PVH 718582108 27.0000 26,900.00 429,622.09 726,300.00 PHODINIX COMPANIES INC. 1.280 PMX 71902E108 27.0000 26,900.00 429,622.09 726,300.00 PHODINIX COMPANIES INC. 0.000 PHTN 719364101 24.2800 7,400.00 236,922.91 179,672.00 PHOTONI DYNAMICS INC. 0.000 PHTN 719364101 24.2800 7,400.00 236,922.91 179,672.00 PHOTONING INC. 0.000 PHTN 719364101 24.2800 7,400.00 236,922.91 179,672.00 PHOTONING INC. 0.000 PHTN 719364101 24.2800 7,400.00 236,922.91 179,672.00 PHOTONING INC. 0.000 PHTN 719364101 24.2800 7,400.00 236,922.91 179,672.00 PHOTONING INC. 0.000 PHTN 719364101 24.2800 7,400.00 236,922.91 179,672.00 PHOTONING INC. 0.000 PLCO 693366205 20.7700 8,900.00 145,1119.07 184,853.00 PIEMBONT NATURAL GAS CO INC NO 3.700 PMY 720186105 23.2400 84,600.00 1,791,412.03 1,566,104.00 PINNACLE ATRLINES CORP 0.000 PMCL 723443107 13.4900 21,600.00 268,685.73 301,104.00 PINNACLE SYSTEMS 0.000 PMC 72443107 13.4900 21,600.00 268,685.73 301,104.00 PINNACLE SYSTEMS 0.000 PMC 724078100 76,500.00 740,110.70 466,650.00 PIERE JAFFRAY COMPANIES INC 0.000 PEL 723486109 19.7800 39,500.00 439,735.44 781,310.00 PIERELORKS INC 0.000 PEL 7224078100 77.5500 27,100.00 831,335.83 1,299,445.00 PIERELORKS INC 0.000 PEL 7224078100 77.5500 0.00 740,110.70 466,650.00 PLAINS EXPLICABATION & PR 0.000 PEL 7224078100 77.5500 0.00 740,110.70 466,650.00 PLAINS EXPLICABATION & PR 0.000 PEL 7224078100 77.9500 0.00 740,110.70 466,650.00 PLAINS EXPLICABATION & PR 0.000 PEL 7224078100 77.9500 0.00 76,000.00 137,7856.00 182,016.00 PLAINS EXPLICABATION & PR 0.000 PEL 7224078100 77.9500 0.00 76,000.00 137,7856.00 182,016.00 PLAINS EXPLICABATION & PR 0.000 PEL 722647100 77.4500 800.00 8,167.46 5,960.00 PLAYER PRODUCTS INC 0.000 PLUS 72919103 6.1100 18,460.00 133,461.50 112,460.66 PLAY EXPLORMENT INC 0.000 PLUS 72919103 6.1100 18,460.00 133,461.50 112,460.66 PLAY EXPLORMENT INC 0.000 PLUS 731739100 77.900.00 364,892.98 248,560.00 POME ALB	PHARMION CORP	0.000) PHRM					21 000 00
PHILABLE FURNALUL INC. PHILLIPS-VAN HEUSEN 0.555 PVH 71858103 66.1400 23.400.00 1.28.816.62 1.547.676.00 PHILLIPS-VAN HEUSEN 0.555 PVH 718582103 66.1400 26.00.00 429.622.09 726.300.00 PHOENIX COMPANIES INC. 1.280 PNX 71902E109 12.5000 105.100.00 1.985.907.69 1.313.750.00 PHOTONICS INC. 0.000 PHIL 719364101 24.2800 7,400.00 236.922.91 179.672.00 PHOTONICS INC. 0.000 PLAB 719405102 16.5000 36.100.00 655.078.29 595.650.00 PICO HOLDINGS INC. 0.000 PLAB 719405102 16.5000 36.100.00 655.078.29 595.650.00 PICO HOLDINGS INC. 0.000 PNY 720186105 23.2400 84.600.00 1.791.412.03 1.966.104.00 PINNACLE AIRLINES CORP 0.000 PNK 723463109 19.7800 39.500.00 439.735.44 781.310.00 PINNACLE AIRLINES CORP 0.000 PNK 723463109 19.7800 39.500.00 439.735.44 781.310.00 PINNACLE SUSTERNS 0.000 PCLE 723481107 6.1000 76.500.00 740.110.70 466.650.00 PICE JEFR JAFFRAY COMPANIES INC 0.000 PLAB 723463109 19.7800 39.500.00 439.735.44 781.310.00 PINNACLE SUSTERNS 0.000 PCLE 723481107 6.1000 76.500.00 740.110.70 466.650.00 PINER JAFFRAY COMPANIES INC 0.000 PLAB 72581010 47.9500 27.100.00 831.335.83 1.999.445.00 PINNACLE SUSTERNS 0.000 PLAB 72581010 47.9500 27.100.00 449.974.43 510.300.00 PILACER SIEBRA BANCSHARES 0.703 PLSB 726079106 28.4400 6.400.00 137.856.00 182.016.00 PLAB 72581010 11.3400 6.400.00 449.974.43 510.300.00 PLAB 72581010 11.3400 6.400.00 454.767.55 686.344.00 PLAB 7258101 10.00 FLAB 7258101 11.3400 6.400.00 72.528.13 87.040.00 PLAB 7258101 10.00 FLAB 7258101 11.3400 6.400.00 72.528.13 87.040.00 PLAB 7258101 10.00 FLAB 7258101 11.3400 6.400.00 72.528.13 87.040.00 PLAB 7258101 11.3400 7.9900 7.9900 7.990.00 7.990.00 7.990.00 7.990.00 7.990.00 7.990.00 7.990.00 7.990.00 7.990.00 7.990.00 7.990.00 7.990.00 7.990.00 7.990.00 7	PHARMUS CURP	0.000	PAKS			22,400.00	82,539.29 E2 00E 2E	31,808.00
PHILLIPS-VAN HEUSEN 0.555 PVH 718592108 07.400 26,900.00 429,622.01 1.726,300.00 PHORNIX COMPANIES INC. 1.280 PNX 719022109 12.5000 105,100.00 1.095,907.69 1.313,750.00 PHORNIX COMPANIES INC. 0.000 PHIN 719364101 24.2800 7.400.00 236,922.91 179,672.00 PHORONIX COMPANIES INC. 0.000 PHIN 719364101 24.2800 7.400.00 256,922.91 179,672.00 PHORONIX COMPANIES INC. 0.000 PHIN 719364101 24.2800 36,100.00 655,078.23 595,650.00 PHORONIX COMPANIES INC. 0.000 PHIN 719364101 24.2800 36,100.00 655,078.23 595,650.00 PHICO MOLDINGS INC. 0.000 PHIN 720186105 23.2400 84,600.00 1.791.412.03 1.966,104.00 PINMACLE BRITERINES CORP 0.000 PNIX 720186105 23.2400 84,600.00 1.791.412.03 1.966,104.00 PINMACLE ENTERTAINMENT, INC. 0.000 PNIX 723456109 19.7800 39,500.00 439,735.44 781,310.00 PINMACLE ENTERTAINMENT, INC. 0.000 PNIX 723456109 19.7800 39,500.00 439,735.44 781,310.00 PIXELMORKS INC 0.000 PLE 72348107 6.1000 76,500.00 740,110.70 466,650.00 PIPER JAPPERAY COMPANIES INC 0.000 PLE 72348107 6.1000 76,500.00 740,110.70 466,650.00 PIPER JAPPERAY COMPANIES INC 0.000 PNIX 725818107 11,3400 45,000.00 449,974.43 510,300.00 PLALINES SIRCH SANCHARES 0.703 PLSE 726079106 28.4400 6,400.00 137,856.00 182,016.00 PLALINES SIRCH SANCHARES 0.703 PLSE 726079106 28.4400 6,400.00 137,856.00 182,016.00 PLALINES SIRCH SANCHARES 0.703 PLSE 726079106 28.4400 6,400.00 137,856.00 182,016.00 PLALINES PRODUCTS INC 0.000 PNIX 726900103 11,2300 32,800.00 454,767.55 368,344.00 PLALINES PRODUCTS INC 0.000 PNIX 7289100 7.4500 800.00 76,238.01 1,010,033.15 1,977,014.00 PLALINES PRODUCTS INC 0.000 PNIX 7289100 7.4500 800.00 76,258.13 87,040.00 PLALINES PRODUCTS INC 0.000 PNIX 72819100 7.9900 2.600.00 17,126.32 20,774.00 PLALINES PRODUCTS INC 0.000 PNIX 72819100 7.9900 2.600.00 476,266.11 362,979.00 PNIX RESOURCES INC 0.000 PNIX 72819100 7.9900 2.600.00 17,126.32 20,774.00 PLALINES PRODUCTS INC 0.000 PNIX 73819100 7.9900 2.600.00 18,460.00 133,461.50 112,460.66 PNIX 72819100 7.9900 2.600.00 138,900.00 364,892.98 248,560.00 PNIX RESOURCES INC 0.000 PNIX 73318100 7.290.	DUTIADELDUTA CONC UIDO CO	0.000) PrwD		66 1400	0,100.00	1 120 261 62	1 547 676 00
HOENIX COMPANIES INC. 1.280 PNX 71902E109 12.5000 155.100.00 1,095.907.69 1,313.750.00 PHOTON DYNAMICS INC. 0.000 PHTN 719364101 24.2800 7,400.00 236,922.91 179,672.00 PHOTONICS INC. 0.000 PLAB 719405102 16.5000 36,100.00 655.078.29 595,650.00 PICO HOLDINGS INC 0.000 PICO 693366205 20.7700 8,900.00 145,119.07 184,853.00 PICO HOLDINGS INC 0.000 PNY 720186105 23.2400 84,600.00 1,791,412.03 1,966,104.00 PINNACLE BATERIAINES CORP 0.000 PNCL 723443107 13.9400 21,600.00 268,685.73 301,104.00 PINNACLE BATERIAINES CORP 0.000 PNCL 723443107 13.9400 21,600.00 268,685.73 301,104.00 PINNACLE BATERIAINENT, INC. 0.000 PNC 7234861107 6.1000 76,500.00 740,110.70 466,650.00 PINNACLE SYSTEMS 0.000 PIC 723481107 6.1000 76,500.00 740,110.70 466,650.00 PIXER PREPAY COMPANIES INC 0.000 PXLW 72581M107 11.3400 45,000.00 449,974.43 510,300.00 PIXER SERRA BANSHARES 0.703 PLSB 726079106 28,4400 6,400.00 149,974.43 510,300.00 PLABARS SYSTEMS INC 0.000 PXF 726505100 26,0000 76,039.00 1,010,033.15 1,977,014.00 PLABARS SYSTEMS INC 0.000 PXF 726505100 26,0000 76,039.00 1,010,033.15 1,977,014.00 PLABARS SYSTEMS INC 0.000 PXF 726505100 26,0000 76,039.00 1,010,033.15 1,977,014.00 PLABARS SYSTEMS INC 0.000 PXF 726505100 26,0000 76,039.00 1,010,033.15 1,977,014.00 PLABARS SYSTEMS INC 0.000 PXF 726505100 26,0000 76,039.00 1,010,033.15 1,977,014.00 PLABARS SYSTEMS INC 0.000 PXF 72690103 11.2300 32,800.00 444,767.55 368,344.00 PLABARS SYSTEMS INC 0.000 PXF 7264100 7,9900 2,600.00 17,126.32 20,774.00 PLEXUS CORP 0.000 PXF 7264100 7,9900 2,600.00 17,126.32 20,774.00 PLEXUS CORP 0.000 PXF 7264100 7,9900 2,600.00 17,126.32 20,774.00 PLEXUS CORP 1.000 PXF 7264100 7,9900 2,600.00 17,126.32 20,774.00 PXF	DHILLIDG_WAN UFFICEN	0.000	DIMI PULL		27 0000	26 900 00	429 622 09	726 300 00
PROTON DYNAMICS INC. 0.000 PHTN 719364101 24.2800 7,400.00 236,922.91 175,672.00 PHOTRONICS INC. 0.000 PLAB 719405102 16.5000 36,100.00 655,078.29 595,650.00 PICO HOLDRINGS INC 0.000 PLOC 693,862.00 145,119.07 184,853.00 PICO HOLDRINGS INC 0.000 PNC 73366205 20.7700 8,900.00 145,119.07 184,853.00 PICO HOLDRINGS INC 0.000 PNC 73443107 13,9400 21,600.00 268,685.73 301,104.00 PINNACLE ENTERTAINMENT; INC. 0.000 PNC 734456109 19,7800 39,500.00 439,735.44 781,310.00 PINNACLE ENTERTAINMENT; INC. 0.000 PNK 723456109 19,7800 39,500.00 439,735.44 781,310.00 PINNACLE SYSTEMS 0.000 PCLE 73481007 6,500.00 740,110.70 466,650.00 PIPER JAFFRAY COMPANIES INC 0.000 PLZ 724078100 47,9500 27,100.00 831,335.83 1,299,445.00 PIZELMONKS INC 0.000 PXLM 72581M107 11,3400 45,000.00 449,974.43 510,300.00 PLAGER SIERRA BANCSHARES 0.703 PLSB 726079106 28,4400 6,400.00 137,856.00 182,016.00 PLAINS EXPLORATION & FREE PROTOCULT INC 0.000 PLD 72 724078100 7,4500 0.00 449,767.55 368,344.00 PLAINS EXPLORATION & FREE PROTOCULT INC 0.000 PLAR 72565100 26,000 7,250.00 1,010,033.15 1,977.014.00 PLAINS EXPLORATION & FREE PROTOCULT INC 0.000 PLAR 726900103 11,2300 32,800.00 454,767.55 368,344.00 PLAINS EXPLORATION CONTROL OF THE PROTOCULT INC 0.000 PLAR 72690103 11,2300 32,800.00 454,767.55 368,344.00 PLAINS EXPLORATION CONTROL OF THE PROTOCULT INC 0.000 PLAR 72690103 11,2300 32,800.00 454,767.55 368,344.00 PLAINS EXPLORED TO PLAINS EXPL	DHOENTY COMPANIES INC	1 280) PVI		12 5000	105 100 00	1 005 007 60	1 313 750 00
PHOTEONICS INC.	DHOTON DVNAMICS INC.	0.000) DHTN			7 400 00	236 922 91	179 672 00
PICO HOLDINGS INC	PHOTRONICS INC	0.000) DI.AR			36 100 00	655 078 29	595 650 00
PIEDMONT NATURAL GAS CO INC NO 3.700 PNY 720186105 23.2400 84.600.00 1,791,412.03 1,966,104.00 PINNACLE ALLINES CORP 0.000 PNCL 723443107 13.9400 21.600.00 268,685.73 301,104.00 PINNACLE ENTERTAINMENT, INC. 0.000 PNK 723456109 19.7800 39,500.00 439,735.44 781,310.00 PINNACLE SYSTEMS 0.000 PCL 723481107 6.1000 76,500.00 740,110.70 466,650.00 PINNACLE SYSTEMS 0.000 PCC 724078100 47.9500 27,100.00 831,335.83 1,299,445.00 PIXELWORKS INC 0.000 PXLW 72581M107 11.3400 45,000.00 449,974.43 510,300.00 PIXELWORKS INC 0.000 PXLW 72581M107 11.3400 45,000.00 449,974.43 510,300.00 PIALACER SIERRA BANCSHARES 0.703 PLSB 726079106 28.4400 6,400.00 137,856.00 182,016.00 PIALACER SIERRA BANCSHARES 0.703 PLSB 726079106 28.4400 6,400.00 137,856.00 182,016.00 PIALANS EXPLORATION & PR 0.000 PXP 726505100 26.0000 76,039.00 1,010,033.15 1,977,014.00 PIALANS EXPLORATION & PR 0.000 PXP 726505100 26.0000 76,039.00 1,010,033.15 1,977,014.00 PIALANS EXPLORATION & PR 0.000 PXP 726505100 26.0000 76,039.00 454,767.55 368,344.00 PLANETS INC 0.000 PX 7258109 13.6000 6,400.00 72,528.13 87,040.00 PLAYTEX PRODUCTS INC 0.000 PXX 72813P100 7.4500 800.00 8,167.46 5,960.00 PLAYTEX PRODUCTS INC 0.000 PXX 72813P100 7.4500 800.00 8,167.46 5,960.00 PLAYTEX PRODUCTS INC 0.000 PXX 729132100 13.0100 27,900.00 476,266.11 362,979.00 PLUG POWER INC 0.000 PLUG P31731100 18,460.00 133,461.50 112,460.6 PLX TECHNOLOGY INC 0.000 PLWS 731738100 37.2900 29,200.00 364,892.98 248,560.00 PMA CAP CORP 4.558 PMACA 693419107 25.2900 76,150.00 133,461.50 112,460.6 PLX TECHNOLOGY INC 0.000 PLAY 731738100 37.2900 29,200.00 364,892.98 248,560.00 PMA CAP CORP 1.500 PMA CAP CORP 1.500 PMB PAB CAP CORP PLMD 731738100 37.2900 29,200.00 364,892.98 248,560.00 PMA CAP CORP PLMD 731738100 37.2900 29,200.00 364,892.98 248,560.00 PMA CAP CORP PLMD 731738100 37.2900 29,200.00 365,355.48 299,425.00 PMA CAP CORP PLMD 731738100 37.3900 37.300.00 15	PICO HOLDINGS INC	0.000) PICO			8 900 00	145 119 07	184 853 00
PINNACLE AIRLINES CORP 1.000 PNCL 723443107 13.9400 21,600.00 268,685.73 301,104.00 PINNACLE ENTERTAINMENT, INC. 0.000 PNK 723456109 19.7800 39,500.00 439,735.44 781,310.00 PINNACLE ENTERTAINMENT, INC. 0.000 PNC 723481107 6.1000 76,500.00 740,110.70 466,6550.00 PIPER JAFFRAY COMPANIES INC 0.000 PDC 724078100 47.9500 27,100.00 831,335.83 1,299,445.00 PIPER JAFFRAY COMPANIES INC 0.000 PDC 724078100 47.9500 27,100.00 439,774.83 510,300.00 PLACER SIERRA BANCSHARES 0.703 PLSB 726079106 28.4400 6,400.00 137,856.00 182,016.00 PLANRE SYSTEMS INC. 0.000 PNR 726505100 26.0000 76,039.00 1,010.033.15 1.977,014.00 PLANRE SYSTEMS INC. 0.000 PNR 726900103 11.2300 32,800.00 454,767.55 368,344.00 PLANRE SYSTEMS INC. 0.000 PNR 726900103 11.2300 32,800.00 454,767.55 368,344.00 PLANETOUT INC 0.001 GIBT 727058109 13.6000 6,400.00 72,528.13 87,040.00 PLAYTEX PRODUCTS INC 0.000 PVX 72813P100 7.9500 800.00 8,167.46 5,960.00 PLAYTEX PRODUCTS INC 0.000 PVX 72813P100 7.9900 2,600.00 17,126.32 20,774.00 PLUE POWER INC 0.000 PLUG 72919P103 6.1100 27,900.00 476,266.11 362,979.00 PLUG POWER INC 0.000 PLUG 72919P103 6.1100 27,900.00 476,266.11 362,979.00 PMR CAP CORP 4.058 PMACA 693417107 10.4000 23,900.00 364,892.98 248,560.00 PMR CAP CORP 4.058 PMACA 693417107 10.4000 23,900.00 364,892.98 248,560.00 PMR CAP CORP 4.058 PMACA 69341902 10.3500 56,300.00 448,915.27 582,705.00 PMR RESOURCES INC 0.000 PLAY 73618704 24.6800 6,900.00 113,71,064.27 1,925,833.50 POLYMBOLCA CORP 1.609 PLMB 69349H107 25.2900 76,150.00 1,371,064.27 1,925,833.50 POMER CAP CORP 1.609 PLMB 731738100 73.9900 29,200.00 629,237.16 1,088,868.00 POLYMBOLCA CORP 1.609 PLMB 731738100 73.9900 29,200.00 629,237.16 1,088,868.00 POLYMBOLCA CORP 1.609 PLMB 731738100 73.9900 29,200.00 629,237.16 1,088,868.00 POLYMBOLCA CORP 1.609 PLMB 731738100 73.9900 29,200.00 629,237.16 1,088,868.00 POLYMBOLCA CORP 1.609 PLMB 736281070 50.5800 37,300.00 1,156,359.00 1,886,634.00 POSSIS MEDICAL INC 0.000 PNAA 73618704 24.6800 6,900.00 185,840.46 170,292.00 PORTALPLAYER INC 0.000 PNAA 73618704 24.6800	PIEDMONT NATURAL GAS CO INC	NO 3.700) PNY			84.600.00	1.791.412.03	1.966.104.00
PINNACLE ENTERTAINMENT, INC.	PINNACLE AIRLINES CORP	0.000) PNCL			21,600.00	268.685.73	301,104.00
PINNACLE SYSTEMS 0.000 PCLE 723481107 6.1000 76.500.00 740,110.70 446,650.00 PIPER JAFFRAY COMPANIES INC 0.000 PJC 724078100 47.9500 27,100.00 831,335.83 1,299,445.00 PIXELWORKS INC 0.000 PXLW 72581M107 11.3400 45,000.00 449,974.43 510,300.00 PLACER SIERRA BANCSHARES 0.703 PLSB 726079106 28.4400 6,400.00 137,856.00 182,016.00 PLAINS EXPLORATION & PR 0.000 PXP 726555100 26.0000 76,039.00 1,010,033.15 1,977,014.00 PLANAR SYSTEMS INC. 0.000 PLNR 726900103 11.2300 32,800.00 454,767.55 368,344.00 PLANTETOUT INC 0.000 PXP 72655100 13.6000 6,400.00 72.528.13 87,040.00 PLATO LEARNING INC 0.000 TUTR 72768109 13.6000 6,400.00 72.528.13 87,040.00 PLAYTEX PRODUCTS INC 0.000 PYX 72813P100 7.4500 800.00 8,167.46 5,960.00 PLAYTEX PRODUCTS INC 0.000 PLUS 729132100 13.0100 27,900.00 476,266.11 362,979.00 PLUS TECHNOLOGY INC 0.000 PLUS 72919P103 6.1100 18,406.00 133,461.50 112,460.66 PLX TECHNOLOGY INC 0.000 PLUS 72919P103 6.1100 18,406.00 133,461.50 112,460.66 PLX TECHNOLOGY INC 0.000 PLW 69341107 10.4000 23,900.00 364,892.98 248,560.00 PMA CAP CORP 4.058 PMACA 693419202 10.3500 56,300.00 448,915.27 582,705.00 PMM RESOURCES INC 2.926 PNM 69349H107 25.2900 76,150.00 1,371,064.27 1,925,833.50 POLYNEDICA CORP 1.609 PLMD 731738100 37.2900 29,200.00 629,237.16 1,088,868.00 POPE & TALBOT INC 1.870 POP 732827100 17.1100 17,500.00 235,535.48 299,425.00 POPE TALBOT INC 1.870 POP 732827100 17.1100 17,500.00 235,535.48 299,425.00 POPENTALIDAYER INC 0.000 PLAY 736187204 24.6800 6,900.00 185,840.46 170,292.00 POPENTALIDAYER INC 0.000 POWER TALBOT INC 0.000 POWER 737628107 60.50.800 37,300.00 1.556,359.00 1,886,634.00 POPENTALIDAYER INC 0.000 POWER 73928106 18.4900 17,800.00 353,886.84 239,944.00 POSELS MEDICAL INC 0.000 POWER 73928106 18.4900 19,370.00 336,375.65 556,470.00 POWER INTEGRATIONS INC 0.000 POWER 739363109 8.4800 115,800.00 765,913.59 981,984.00 POWER INTEGRATIONS INC 0.000 POWER 739363109 8.4800 115,800.00 765,913.59 981,984.00 POWER INTEGRATIONAL 0.000 POWER 739363109 8.4800 115,800.00 765,913.59 981,	PINNACLE ENTERTAINMENT, INC	0.000) PNK			39,500.00	439.735.44	781,310.00
PIPER JAFFRAY COMPANIES INC 0.000 PXLW 72581M107 11.3400 47.9500 27,100.00 831,335.83 1,299,445.00 PIXELWORKS INC 0.000 PXLW 72581M107 11.3400 45,000.00 449,974.43 510,300.00 PLACER SIERRA BANCSHARES 0.703 PLSB 726079106 28.4400 6,400.00 137,856.00 182,016.00 PLAINS EXPLORATION & PR 0.000 PXP 726505100 26.0000 76,039.00 1,010,033.15 1,977,014.00 PLANRA SYSTEMS INC. 0.000 PLNR 726590103 11.2300 32,800.00 454,767.55 368,344.00 PLANRA SYSTEMS INC. 0.000 PLAR 726590103 11.2300 32,800.00 454,767.55 368,344.00 PLAYTEX PRODUCTS INC 0.000 PLAY 727058109 13.6000 6,400.00 72,528.13 87,040.00 PLAYTEX PRODUCTS INC 0.000 PYX 728139100 7.9500 800.00 17,126.32 20,774.00 PLEXUS CORP PLUG POWER INC 0.000 PLUG 729199103 6,1100 27,900.00 476,266.11 362,979.00 PLX TECHNOLOGY INC 0.000 PLXT 693417107 10.4000 23,900.00 364,892.98 248,560.00 PMA CAP CORP PLAYTEX PRODUCTS INC 0.000 PLXT 693417107 10.4000 23,900.00 364,892.98 248,560.00 PMA CAP CORP PLAY TECHNOLOGY INC 0.000 PLXT 693417107 10.4000 23,900.00 488,915.27 582,705.00 PMA CAP CORP PLAY TECHNOLOGY INC 0.000 PLX 731738100 37.2900 29,200.00 629,237.16 1,088,868.00 PMA CAP CORP 1.609 PLMD 731738100 37.2900 29,200.00 629,237.16 1,088,868.00 PMA CAP CORP 1.609 PLMD 731738100 37.2900 29,200.00 629,237.16 1,088,868.00 PMA CAP CORP 1.609 PLMD 731738100 37.2900 29,200.00 629,237.16 1,088,868.00 PMA CAP CORP 1.609 PLMD 731738100 37.2900 29,200.00 629,237.16 1,088,868.00 PMA CAP CORP 1.609 PLMD 731738100 37.2900 29,200.00 629,237.16 1,088,868.00 PMA CAP CORP 1.600 PMA 736187204 24.6800 6,900.00 185,840.46 170,292.00 PMA 736187204 24.6800 6,900.00 185,840.46 170,292.00 PMA TAP TAP TAP TAP TAP TAP TAP TAP TAP TA	PINNACLE SYSTEMS	0.000) PCLE			76,500.00	740,110.70	466,650.00
PIXELMORKS INC 0.000 PXLM 72581M107 11.3400 45,000.00 449,974.43 510,300.00 PLACER SIERRA BANCSHARES 0.703 PLSB 726079106 28.4400 6,400.00 137,856.00 182,016.00 PLAINS EXPLORATION & PR 0.000 PXP 726505100 26.0000 76,039.00 1,010,033.15 1,977,014.00 PLAINS EXPLORATION & PR 0.000 PXP 726505100 26.0000 76,039.00 454,767.55 368,344.00 PLANETOUT INC 0.000 LGBT 727058109 13.6000 6,400.00 454,767.55 368,344.00 PLANETOUT INC 0.000 LGBT 727058109 13.6000 6,400.00 72,528.13 87,040.00 PLATO LEARNING INC 0.000 TUTR 72764Y100 7.4500 800.00 8,167.46 5,960.00 PLAYTEX PRODUCTS INC 0.000 PX 72813P100 7.9900 2,600.00 17,126.32 20,774.00 PLEXUS CORP 0.000 PLXS 729132100 13.0100 27,900.00 476,266.11 362,979.00 PLUS POWER INC 0.000 PLXS 729132100 13.0100 27,900.00 476,266.11 362,979.00 PLX TECHNOLOGY INC 0.000 PLXT 693417107 1.04000 23,900.00 364,892.98 248,560.00 PMA CAP CORP 4.058 PMACA 693419202 10.3500 56,300.00 448,915.27 582,705.00 PMR RESOURCES INC 2.926 PNM 69349H107 25.2900 76,150.00 1,371.064.27 1,925,833.50 POLYMEDICA CORP 1.609 PLMD 731738100 37.2900 29,200.00 629,237.16 1,088,868.00 POLYONE CORPORATION 2.759 POL 73179P106 9.0600 101,800.00 588,902.66 922,308.00 PORTALPLAYER INC 0.000 PLAY 736187204 24.6800 6,900.00 185,840.46 170,292.00 PORTALPLAYER INC 0.000 PLAY 736187204 24.6800 6,900.00 185,840.46 170,292.00 PORTALPLAYER INC 0.000 PNA 736187204 24.6800 6,900.00 185,840.46 170,292.00 PORTALPCLO RECOVERY ASSOCIATES 0.000 PNA 736187204 24.6800 6,900.00 185,840.46 170,292.00 PORTALPCLO RECOVERY ASSOCIATES 0.000 PNA 736187204 24.6800 6,900.00 185,840.46 170,292.00 PORTALPCLO RECOVERY ASSOCIATES 0.000 PNA 736281070 50.5800 37,300.00 1,156,359.00 1,886,634.00 POUT LATCH CORP. 1.186 PCH 7376281070 50.5800 37,300.00 1,156,359.00 1,886,634.00 POUT LATCH CORP. 1.186 PCH 7376281070 50.5800 37,300.00 1,156,359.00 1,886,634.00 POWER INTEGRATIONS INC 0.000 POWER 739363109 8.4800 115,800.00 765,913.59 981,984.00 POWER INTEGRATIONS INC 0.000 PWAV 739363109 8.4800 115,800.00 765,913.59 981,984.00 POWER INTEGRATIONAL 0.000 POWER 739	PIPER JAFFRAY COMPANIES INC	0.000) PJC			27,100.00	831,335.83	1,299,445.00
PLACER SIERRA BANCSHARES 0.703 PLSB 726079106 28.4400 6,400.00 137,856.00 182,016.00 PLAINS EXPLORATION & PR 0.000 PXP 726505100 26.0000 76,039.00 1,010,033.15 1,977,014.00 PLANETOUT INC 0.000 LOBT 727058109 13.6000 6,400.00 72,528.13 87,040.00 PLATO LEARNING INC 0.000 TUTE 727641100 7.4500 800.00 8,167.46 5,960.00 PLAYEL PRODUCTS INC 0.000 PYX 72813P100 7.9900 2,600.00 17,126.32 20,774.00 PLUS CORP 0.000 PLUS 72919P103 6.1100 18,406.00 133,461.50 112,460.66 PLUS TECHNOLOGY INC 0.000 PLUS 693417107 10.4000 23,900.00 364,892.98 248,560.00 PMA CAP CORP 4.058 PMACA 693419202 10.3500 56,300.00 448,915.27 582,705.00 PNM RESOURCES INC 2.926 PNM 63349H107 25.2900 76,150.00 1,371,	PIXELWORKS INC	0.000) PXLW			45,000.00	449,974.43	510,300.00
PLAINS EXPLORATION & PR 0.000 PMP 726505100 26,000 76,039.00 1,010,033.15 1,977,014.00 PLANAR SYSTEMS INC. 0.000 PLNR 726900103 11.2300 32,800.00 454,767.55 368,344.00 PLANETOUT INC 0.000 LGBT 727058109 13.6000 6,400.00 72,528.13 87,040.00 PLAYTEX PRODUCTS INC 0.000 PYX 72813P100 7.4500 800.00 8,167.46 5,960.00 PLEXUS CORP 0.000 PLWS 729132100 13.0100 27,900.00 476,266.11 362,979.00 PLUS POWER INC 0.000 PLUG 729192103 6.1100 18,406.00 133,461.50 112,460.66 PLX TECHNOLOGY INC 0.000 PLXT 693417107 10.4000 23,900.00 364,892.98 248,560.00 PMA CAP CORP 4.058 PMACA 693419202 10.3500 56,300.00 448,915.27 582,705.00 PNM RESOURCES INC 2.926 PNM 693491107 25,2900 76,150.00 1,371,064.27 1,925,833.50 POLYMBEICA CORP 1.609 PLMD 731798106	PLACER SIERRA BANCSHARES	0.703	B PLSB	726079106	28.4400	6,400.00	137,856.00	182,016.00
PLANAR SYSTEMS INC. 0.000 PLNR 726900103 11.2300 32,800.00 454,767.55 368,344.00 PLANETOUT INC 0.000 LGBT 727058109 13.6000 6,400.00 72,528.13 87,040.00 PLAYTEX PRODUCTS INC 0.000 TUTR 72764Y100 7.4500 800.00 8,167.46 5,960.00 PLAYTEX PRODUCTS INC 0.000 PLX 72813P100 7.9900 2,600.00 17,126.32 20,774.00 PLEXUS CORP 0.000 PLXS 729132100 13.0100 27,900.00 476,266.11 362,979.00 PLUG POWER INC 0.000 PLXT 693417107 10.4000 23,900.00 364,892.98 248,560.00 PMA CAP CORP PLX TECHNOLOGY INC 0.000 PLXT 693417107 10.4000 23,900.00 364,892.98 248,560.00 PMA CAP CORP PNM RESOURCES INC 2.926 PNM 69349H107 25.2900 76,150.00 1,371,064.27 1,925,833.50 POLYMEDICA CORP POLYONE CORPORATION 2.759 POL 73179P106 9,0600 101,800.00 588,902.66 922,308.00 POLYONE CORPORATION 2.759 POL 73179P106 9,0600 101,800.00 588,902.66 922,308.00 PORTALPLAYER INC PORTALPLAYER INC 0.000 PLX 736187204 24.6800 6,900.00 185,840.46 170,292.00 PORTFOLIO RECOVERY ASSOCIATES 0.000 PRAY 73618704 24.6800 6,900.00 185,840.46 170,292.00 PORTFOLIO RECOVERY ASSOCIATES 0.000 PRAY 73618704 24.6800 6,900.00 185,840.46 170,292.00 PORTFOLIO RECOVERY ASSOCIATES 0.000 PRAY 73618704 24.6800 6,900.00 185,840.46 170,292.00 PORTFOLIO RECOVERY ASSOCIATES 0.000 PRAY 73618704 24.6800 17,800.00 353,886.84 239,944.00 POURLAING INC 0.000 POWE 739128106 18.4900 19,370.00 336,375.65 556,470.00 POWELL INDS INC POWER INTEGRATIONS INC 0.000 POWE 739276103 19.7800 30,600.00 668,815.94 605,268.00 POWER ONE INC. 0.000 POWE 739363109 8.4800 115,800.00 765,913.59 981,984.00 POWER ONE INC. 0.000 POWA 739363109 8.4800 115,800.00 765,913.59 991,984.00 POWER NOT INC POWER ONE INC. 0.000 POWA 739363109 8.4800 115,800.00 765,913.59 991,984.00 POWER NOT INC POWER ONE INC. 0.000 PORA 739363109 8.4800 115,800.00 238,273.61 193,382.00 POWERWAVE TECHNOLOGIES 0.000 PORA 739363109 9.4800 9,000.00 238,273.61 193,382.00 POWERWAVE TECHNOLOGIES 0.000 PORA 73941U102 7.2700 26,600.00 238,273.61 193,382.00 POWERWAVE TECHNOLOGIES 0.000 PORA 13941U102 7.2700 26,600.00 238,273.61 193,	PLAINS EXPLORATION & PR	0.000) PXP	726505100	26.0000	76,039.00	1,010,033.15	1,977,014.00
PLANETOUT INC PLATO LEARNING INC O.000 TUTR 72764Y100 7.4500 800.00 8,167.46 5,960.00 PLATO LEARNING INC O.000 PYX 72813P100 7.4500 R.000.00 PLATEX PRODUCTS INC O.000 PYX 72813P100 7.9900 2,600.00 17,126.32 20,774.00 PLEXUS CORP PLUG POWER INC O.000 PLUG PLUG POWER INC O.000 PLUG PLY TECHNOLOGY INC O.000 PLXT 693417107 10.4000 23,900.00 364,892.98 248,560.00 PMA CAP CORP PNM RESOURCES INC POLYMEDICA CORP PLOYEDICA CORP PLOYEDICA CORP PLOYEDICA CORP 1.609 PLMD 731738100 7.2500 POLYMEDICA CORP POPE & TALBOT INC O.000 PLAT 731738100 7.2500 PORTALPLAYER INC O.000 PLAT 736187204 PORTALPLAYER INC O.000 PLAT 73640215 POSSIS MEDICAL INC POSSIS MEDICAL INC POSSIS MEDICAL INC POSSIS MEDICAL INC POWERLINCS O.000 POWE POWER ONC POWER INC O.000 POWE 739128106 POWER TINC POWERLINDS INC POWER ONC POWER ONC POWER ONC POWER ONC POWER ONC POWER TINC POWER TI	PLANAR SYSTEMS INC.	0.000) PLNR	726900103	11.2300	32,800.00	454,767.55	368,344.00
PLATO LEARNING INC PLAYTEX PRODUCTS INC 0.000 PYX 72813P100 7.4500 800.00 8,167.46 5,960.00 PLAYTEX PRODUCTS INC 0.000 PYX 72813P100 7.9900 2,600.00 17,126.32 20,774.00 PLEUG CORP 0.000 PLUG 729132100 13.0100 27,900.00 476,266.11 362,979.00 PLUG POWER INC 0.000 PLUG 72919P103 6.1100 18,406.00 133,461.50 112,460.66 PLX TECHNOLOGY INC 0.000 PLXT 693417107 10.4000 23,900.00 364,892.98 248,560.00 PMA CAP CORP 4.058 PMACA 693419202 10.3500 56,300.00 448,915.27 582,705.00 PNM RESOURCES INC 2.926 PNM 69349H107 25.2900 76,150.00 1,371,064.27 1,925,833.50 POLYMEDICA CORP 1.609 PLMD 731738100 37.2900 29,200.00 629,237.16 1,088,868.00 POFE & TALBOT INC 1.870 POP 732827100 17.1100 17,500.00 235,535.48 299,425.00 PORTALPLAYER INC 0.000 PLAY 736187204 24.6800 6,900.00 185,840.46 170,292.00 PORTALPLAYER INC 0.000 PRAA 73640Q105 41.2200 13,500.00 363,375.65 556,470.00 POSSIS MEDICAL INC 0.000 PORS 737407106 13.4800 17,800.00 363,375.65 556,470.00 POSSIS MEDICAL INC 0.000 PORA 73628107Q 50.5800 37,300.00 1,156,359.00 1,886,634.00 POWER INTEGRATIONS INC 0.000 POWL 739128106 18.4900 19,370.00 336,376.00 358,151.30 POWER ONE INC 0.000 POWR 739363109 8.4800 11,800.00 668,815.94 605,268.00 POWER ONE INC 0.000 POWN 739363109 8.4800 115,800.00 765,913.59 981,984.00 POER NO INC POER INTEGRATIONAL 0.000 PORN 73941U102 7.2700 26,600.00 238,273.61 193,382.00 POR NO POR INTEGRATIONAL 0.000 PORN 73941U102 7.2700 26,600.00 238,273.61 193,382.00 POR INTEGRATIONAL 0.000 PORN 73941U102 7.2700 26,600.00 238,273.61 193,382.00 POR INTEGRATIONAL 0.000 PORN 73941U102 7.2700 26,600.00 238,273.61 193,382.00 POR INTEGRATIONAL 0.000 PORN 73945010 24.7800 9,100.00 204,536.98 225,498.00	PLANETOUT INC	0.000) LGBT	727058109	13.6000	6,400.00	72,528.13	87,040.00
PLAYTEX PRODUCTS INC 0.000 PYX 72813P100 7.9900 2,600.00 17,126.32 20,774.00 PLEXIS CORP 0.000 PLXS 729132100 13.0100 27,900.00 476,266.11 362,979.00 PLUG POWER INC 0.000 PLUG 72919P103 6.1100 18,406.00 133,461.50 112,460.66 PLX TECHNOLOGY INC 0.000 PLXT 693417107 10.4000 23,900.00 364,892.98 248,560.00 PMA CAP CORP 4.058 PMACA 693419202 10.3500 56,300.00 448,915.27 582,705.00 PNM RESOURCES INC 2.926 PNM 69349H107 25.2900 76,150.00 1,371,064.27 1,925,833.50 POLYMEDICA CORP 1.609 PLMD 731738100 37.2900 29,200.00 629,237.16 1,088,868.00 POLYONE CORPORATION 2.759 POL 73179P106 9.0600 101,800.00 588,902.66 922,308.00 POPE & TALBOT INC 1.870 POP 732827100 17.1100 17,500.00 235,535.48 299,425.00 PORTALPLAYER INC 0.000 PLAY 736187204 24.6800 6,900.00 185,840.46 170,292.00 POSSIS MEDICAL INC 0.000 PRAA 73640015 41.2200 13,500.00 363,375.65 556,470.00 POSSIS MEDICAL INC 0.000 POSS 737407106 13.4800 17,800.00 353,886.84 239,944.00 POTLATCH CORP. 1.186 PCH 737628107Q 50.5800 37,300.00 1,156,359.00 1,886,634.00 POWEL INDS INC 0.000 POWL 739128106 18.4900 19,370.00 336,376.00 358,151.30 POWER INTEGRATIONS INC 0.000 POWL 739276103 19.7800 30,600.00 668,815.94 605,268.00 POWER INTEGRATIONS INC 0.000 PWR 739308104 8.9200 71,000.00 1,374,036.93 633,320.00 POWER INTEGRATIONS INC 0.000 PWR 739308104 8.9200 71,000.00 1,374,036.93 633,320.00 POWER INTEGRATIONS INC 0.000 POWL 739276103 19.7800 30,600.00 668,815.94 605,268.00 POWER WAVE TECHNOLOGIES 0.000 PWR 739308104 8.9200 71,000.00 1,374,036.93 633,320.00 POWERWAVE TECHNOLOGIES 0.000 PWAV 739363109 8.4800 115,800.00 238,273.61 193,382.00 POZEN INC 0.000 PINA 69353C101 24.7800 9,100.00 204,536.98 225,498.00 POZEN INC 0.000 PRAI 69353C101 24.7800 9,100.00 204,536.98 225,498.00	PLATO LEARNING INC	0.000) TUTR	72764Y100	7.4500	800.00	8,167.46	5,960.00
PLEXUS CORP PLUG POWER INC O.000 PLUS 729132100 13.0100 27,900.00 476,266.11 362,979.00 PLUG POWER INC O.000 PLUS 72919P103 6.1100 18,406.00 133,461.50 112,460.66 PLX TECHNOLOGY INC O.000 PLXT 693417107 10.4000 23,900.00 364,892.98 248,560.00 PMA CAP CORP 4.058 PMACA 693419202 10.3500 FO,300.00 PMA CAP CORP POLYMEDICA CORP POLYMEDICA CORP POLYMEDICA CORP POLYONE CORPORATION 2.759 POL 731738100 73.72900 POPE & TALBOT INC POPE & TALBOT INC PORTFOLIO RECOVERY ASSOCIATES O.000 PLAY 736187204 PORTFOLIO RECOVERY ASSOCIATES O.000 PORA PORTAL INC PORTSOLIA INC PORSIS MEDICAL INC O.000 PORA POWER INTEGRATIONS INC O.000 POWL POWER INTEGRATIONS INC O.000 POWL POWER INTEGRATIONS INC O.000 POWL POWER INTEGRATIONS INC O.000 PWAY 739128106 POWER ONE INC. POWER ONE INC. O.000 PWAY 739363109 POZEN INC POZEN INC POZEN INC POZEN INC POR TECHNOLOGIES O.000 PWAY 739363109 POZEN INC POZEN INC PORTECHNOLOGIES O.000 PWAY 739363109 PARA 84800 PSSIS MEDICAL PRA INTERNATIONAL O.000 POZN 73941U102 7.2700 POSEN TECHNOLOGIES O.000 PWAY 739363109 POZEN INC PORE INTEGRATIONAL O.000 POZN 73941U102 7.2700 POZEN INC POZEN INC POZEN INC PORTECHNOLOGIES O.000 PWAY 739363109 PARA INTERNATIONAL O.000 POZN 73941U102 7.2700 POLY 7395600 POLY 739563101 PARA 1NTERNATIONAL O.000 POZN 73941U102 7.2700 POLY 7395600 POLY 73941U102 7.2700 POLY 7395600 POLY 73941U102 7.2700 POLY 7395600 POLY 73941U102 POLY 739600 POLY 73941U102 POLY 7394000 P	PLAYTEX PRODUCTS INC	0.000) PYX	72813P100		2,600.00	17,126.32	20,774.00
PLUG POWER INC 0.000 PLUG 72919P103 6.1100 18,406.00 133,461.50 112,460.66 PLX TECHNOLOGY INC 0.000 PLXT 693417107 10.4000 23,900.00 364,892.98 248,560.00 PMA CAP CORP 4.058 PMACA 693419202 10.3500 56,300.00 448,915.27 582,705.00 PNM RESOURCES INC 2.926 PNM 69349H107 25.2900 76,150.00 1,371,064.27 1,925,833.50 POLYMEDICA CORP 1.609 PLMD 731738100 37.2900 29,200.00 629,237.16 1,088,868.00 POLYONE CORPORATION 2.759 POL 73173P106 9.0600 101,800.00 588,902.66 922,308.00 POPE & TALBOT INC 1.870 POP 732827100 17.1100 17,500.00 235,535.48 299,425.00 PORTALPLAYER INC 0.000 PLAY 736187204 24.6800 6,900.00 185,840.46 170,292.00 PORTFOLIO RECOVERY ASSOCIATES 0.000 POSS 737407106 13.4800 17,800.00 363,375.65 556,470.00 POTLATCH CORP. 1.186 PCH 73762	PLEXUS CORP	0.000) PLXS			27,900.00	476,266.11	362,979.00
PLX TECHNOLOGY INC PMA CAP CORP MA CAP CORP MA CAP CORP MA CAP CORP A.058 PMACA 693417902 10.3500 56,300.00 448,912.98 248,560.00 PMR RESOURCES INC PMM RESOURCES INC POLYMEDICA CORP 1.609 PLMD 731738100 37.2900 29,200.00 629,237.16 1,088,868.00 POLYONE CORPORATION POLYONE CORPORATION 2.759 POL 73179P106 9.0600 101,800.00 588,902.66 922,308.00 POPE & TALBOT INC PORTALPLAYER INC PORTALPLAYER INC PORTFOLIO RECOVERY ASSOCIATES 0.000 PRAA 73640Q105 41.2200 13,500.00 363,375.65 556,470.00 POSSIS MEDICAL INC POSSIS MEDICAL INC POWER LINDS INC POWER LINDS INC POWER INTEGRATIONS INC 0.000 POWL 739128106 18.4900 19,370.00 366,815.94 605,268.00 POWER ONE INC POWER WAVE TECHNOLOGIES 0.000 PRAV 739363109 8.4800 115,800.00 765,913.59 981,984.00 POZEN INC POZEN INC PRA INTERNATIONAL 0.000 PARI 69353C101 24.7800 9,000.00 204,536.98 225,498.00 PAINTERNATIONAL	PLUG POWER INC	0.000) PLUG			18,406.00	133,461.50	112,460.66
PMA CAP CORP PNM RESOURCES INC 2.926 PNM 69349H107 25.2900 76,150.00 1,371,064.27 1,925,833.50 POLYMEDICA CORP POLYMEDICA CORP POLYMEDICA CORP POLYONE CORPORATION 2.759 POL 73179P106 9.0600 101,800.00 588,902.66 922,308.00 POPE & TALBOT INC PORTALPLAYER INC PORTALPLAYER INC PORTFOLIO RECOVERY ASSOCIATES 0.000 PRAA 73640Q105 41.2200 13,500.00 363,375.65 556,470.00 POSSIS MEDICAL INC POTLATCH CORP. POTLATCH CORP. 1.186 PCH 737628107Q 50.5800 37,300.00 1,156,359.00 1,886,634.00 POWELL INDS INC POWELL INDS INC POWER INTEGRATIONS INC 0.000 POWL 739128106 18.4900 19,370.00 336,376.00 358,151.30 POWER ONE INC. 0.000 PWAV 739308104 8.9200 71,000.00 1,374,036.93 633,320.00 POER NOTE INC POER NOTE INC. 0.000 POWAV 739363109 8.4800 115,800.00 204,536.98 225,498.00 PRA INTERNATIONAL 0.000 PRAI 69353C101 24.7800 9,100.00 204,536.98 225,498.00	PLX TECHNOLOGY INC	0.000) PLXT			23,900.00	364,892.98	248,560.00
PNM RESOURCES INC POLYMEDICA CORP 1.609 PLMD 731738100 37.2900 29,200.00 629,237.16 1,088,868.00 POLYONE CORPORATION 2.759 POL POLYONE TALBOT INC PORTALPLAYER INC PORTALPLAYER INC PORTFOLIO RECOVERY ASSOCIATES POSSIS MEDICAL INC POTLATCH CORP. POWELL INDS INC POWER INTEGRATIONS INC POWER INTEGRATIONS INC POWER ONE INC. POWER ONE INC. POWER ONE INC. POWER WAVE TECHNOLOGIES POWER INC POWER WAVE TECHNOLOGIES POLYMEDICA CORP PORT 1,000 PRAI POSSIS MEDICAL POWER INTEGRATIONS INC POWER INC POWER INC POWER INC POWER INC POWER INC POWER TECHNOLOGIES POWEN INC POZEN INC POZEN INC POZEN INC POZEN INC PRAINTERNATIONAL POSSIS MEDICAL POWER ONE INC POWER ONE INC POWER ONE INC POZEN INC POZEN INC POZEN INC PORTALPLAYER INC POWER ONE INC POSSIS MEDICAL POWER ONE INC POWER ONE	PMA CAP CORP	4.058	B PMACA			56,300.00	448,915.27	582,705.00
POLYMEDICA CORP POLYONE CORPORATION POLYONE CORPORATION POPE & TALBOT INC PORTALPLAYER INC PORTFOLIO RECOVERY ASSOCIATES POSSIS MEDICAL INC POTLATCH CORP. POWERL INDS INC POWERL INTEGRATIONS INC POWER INTEGRATIONS INC POWER ONE INC. POWER ONE INC. POWER WAVE TECHNOLOGIES POWER INTERNATIONAL POZEN INC PORTSOLIOR POWER INTERNATIONAL POLYONE CORPORATION PASS 734179P106 P. 31738100 P. 37179P106 P. 3173P106 P. 3173P	PNM RESOURCES INC	2.926	PNM			76,150.00	1,371,064.27	
POLYONE CORPORATION 2.759 POL 73179P106 9.0600 101,800.00 588,902.66 922,308.00 PODE & TALBOT INC 1.870 POP 732827100 17.1100 17,500.00 235,535.48 299,425.00 PORTALPLAYER INC 0.000 PLAY 736187204 24.6800 6,900.00 185,840.46 170,292.00 PORTFOLIO RECOVERY ASSOCIATES 0.000 PRAA 73640Q105 41.2200 13,500.00 363,375.65 556,470.00 POSSIS MEDICAL INC 0.000 POSS 737407106 13.4800 17,800.00 353,886.84 239,944.00 POTLATCH CORP. 1.186 PCH 737628107Q 50.5800 37,300.00 1,156,359.00 1,886,634.00 POWELL INDS INC 0.000 POWL 739128106 18.4900 19,370.00 336,376.00 358,151.30 POWER ONE INC. 0.000 PWER 739308104 8.9200 71,000.00 1,374,036.93 633,320.00 POWERWAVE TECHNOLOGIES 0.000 PWAV 739363109 8.4800 115,800.00 765,913.59 981,984.00 POZEN INC 0.000 POZN 73	POLYMEDICA CORP	1.609	PLMD			29,200.00	629,237.16	
PODE & TALBOT INC 1.870 POP 732827100 17.1100 17,500.00 235,535.48 299,425.00 PORTALPLAYER INC 0.000 PLAY 736187204 24.6800 6,900.00 185,840.46 170,292.00 PORTFOLIO RECOVERY ASSOCIATES 0.000 PRAA 73640Q105 41.2200 13,500.00 363,375.65 556,470.00 POSSIS MEDICAL INC 0.000 POSS 737407106 13.4800 17,800.00 353,886.84 239,944.00 POTLATCH CORP. 1.186 PCH 737628107Q 50.5800 37,300.00 1,156,359.00 1,886,634.00 POWERL INDS INC 0.000 POWL 739128106 18.4900 19,370.00 336,376.00 358,151.30 POWER INTEGRATIONS INC 0.000 POWI 739276103 19.7800 30,600.00 668,815.94 605,268.00 POWER ONE INC. 0.000 PWAV 739308104 8.9200 71,000.00 1,374,036.93 633,320.00 POZEN INC 0.000 POZN 73941U102 7.2700 26,600.00 238,273.61 193,382.00 PRA INTERNATIONAL 0.000 PRAI 6935	POLYONE CORPORATION	2.759	POL			101,800.00	588,902.66	922,308.00
PORTALPLAYER INC 0.000 PLAY 736187204 24.6800 6,900.00 185,840.46 170,292.00 PORTFOLIO RECOVERY ASSOCIATES 0.000 PRAA 73640Q105 41.2200 13,500.00 363,375.65 556,470.00 POSSIS MEDICAL INC 0.000 POSS 737407106 13.4800 17,800.00 353,886.84 239,944.00 POTLATCH CORP. 1.186 PCH 737628107Q 50.5800 37,300.00 1,156,359.00 1,886,634.00 POWELL INDS INC 0.000 POWL 739128106 18.4900 19,370.00 336,376.00 358,151.30 POWER INTEGRATIONS INC 0.000 POWI 739276103 19.7800 30,600.00 668,815.94 605,268.00 POWER ONE INC. 0.000 PWER 739308104 8.9200 71,000.00 1,374,036.93 633,320.00 POZEN INC 0.000 POZN 73941U102 7.2700 26,600.00 238,273.61 193,382.00 PRA INTERNATIONAL 0.000 PRAI 69353C101 24.7800 9,100.00 204,536.98 225,498.00	POPE & TALBOT INC	1.870) POP			17,500.00	235,535.48	299,425.00
PORTFOLIO RECOVERY ASSOCIATES 0.000 PRAA 73640Q105 41.2200 13,500.00 363,375.65 556,470.00 POSSIS MEDICAL INC 0.000 POSS 737407106 13.4800 17,800.00 353,886.84 239,944.00 POTLATCH CORP. 1.186 PCH 737628107Q 50.5800 37,300.00 1,156,359.00 1,886,634.00 POWELL INDS INC 0.000 POWL 739128106 18.4900 19,370.00 368,815.94 605,268.00 POWER INTEGRATIONS INC 0.000 POWI 739276103 19.7800 30,600.00 668,815.94 605,268.00 POWER ONE INC. 0.000 PWER 739308104 8.9200 71,000.00 1,374,036.93 633,320.00 POWERWAVE TECHNOLOGIES 0.000 PWAV 739363109 8.4800 115,800.00 765,913.59 981,984.00 POZEN INC 0.000 POZN 73941U102 7.2700 26,600.00 238,273.61 193,382.00 PRA INTERNATIONAL 0.000 PRAI 69353C101 24.7800 9,100.00 204,536.98 225,498.00	PORTALPLAYER INC	0.000) PLAY			6,900.00	185,840.46	170,292.00
POSSIS MEDICAL INC 0.000 POSS 737407106 13.4800 17,800.00 353,886.84 239,944.00 POTLATCH CORP. 1.186 PCH 737628107Q 50.5800 37,300.00 1,156,359.00 1,886,634.00 POWELL INDS INC 0.000 POWL 739128106 18.4900 19,370.00 336,376.00 358,151.30 POWER INTEGRATIONS INC 0.000 POWI 739276103 19.7800 30,600.00 668,815.94 605,268.00 POWER ONE INC. 0.000 PWER 739308104 8.9200 71,000.00 1,374,036.93 633,320.00 POWERWAVE TECHNOLOGIES 0.000 PWAV 739363109 8.4800 115,800.00 765,913.59 981,984.00 POZEN INC 0.000 POZN 73941U102 7.2700 26,600.00 238,273.61 193,382.00 PRA INTERNATIONAL 0.000 PRAI 69353C101 24.7800 9,100.00 204,536.98 225,498.00	PORTFOLIO RECOVERY ASSOCIATI	ES 0.000) PRAA				363,375.65	556,470.00
POTLATCH CORP. 1.186 PCH 73/62810/Q 50.5800 37,300.00 1,156,359.00 1,886,634.00 POWELL INDS INC 0.000 POWL 739128106 18.4900 19,370.00 336,376.00 358,151.30 POWER INTEGRATIONS INC 0.000 POWI 739276103 19.7800 30,600.00 668,815.94 605,268.00 POWER ONE INC. 0.000 PWER 739308104 8.9200 71,000.00 1,374,036.93 633,320.00 POWERWAVE TECHNOLOGIES 0.000 PWAV 739363109 8.4800 115,800.00 765,913.59 981,984.00 POZEN INC 0.000 POZN 73941U102 7.2700 26,600.00 238,273.61 193,382.00 PRA INTERNATIONAL 0.000 PRAI 69353C101 24.7800 9,100.00 204,536.98 225,498.00	POSSIS MEDICAL INC	0.000	POSS				353,886.84	239,944.00
POWER INTEGRATIONS INC 0.000 POWL 739128106 18.4900 19,370.00 336,376.00 358,151.30 POWER INTEGRATIONS INC 0.000 POWL 739276103 19.7800 30,600.00 668,815.94 605,268.00 POWER ONE INC. 0.000 PWER 739308104 8.9200 71,000.00 1,374,036.93 633,320.00 POWERWAVE TECHNOLOGIES 0.000 PWAV 739363109 8.4800 115,800.00 765,913.59 981,984.00 POZEN INC 0.000 POZN 73941U102 7.2700 26,600.00 238,273.61 193,382.00 PRA INTERNATIONAL 0.000 PRAI 69353C101 24.7800 9,100.00 204,536.98 225,498.00	POTLATCH CORP.	1.186	POT			37,300.00	1,156,359.00	1,886,634.00
POWER INTEGRATIONS INC 0.000 POWI 7392/6103 19.7800 30,600.00 668,815.94 605,268.00 POWER ONE INC. 0.000 PWER 739308104 8.9200 71,000.00 1,374,036.93 633,320.00 POWERWAVE TECHNOLOGIES 0.000 PWAV 739363109 8.4800 115,800.00 765,913.59 981,984.00 POZEN INC 0.000 POZN 73941U102 7.2700 26,600.00 238,273.61 193,382.00 PRA INTERNATIONAL 0.000 PRAI 69353C101 24.7800 9,100.00 204,536.98 225,498.00	POWELL INDS INC	0.000	LOMT			19,370.00		
POWER ONE INC. 0.000 PWER 739308104 8.9200 71,000.00 1,374,036.93 633,320.00 POWERWAVE TECHNOLOGIES 0.000 PWAV 739363109 8.4800 115,800.00 765,913.59 981,984.00 POZEN INC 0.000 POZN 73941U102 7.2700 26,600.00 238,273.61 193,382.00 PRA INTERNATIONAL 0.000 PRAI 69353C101 24.7800 9,100.00 204,536.98 225,498.00	POWER INTEGRATIONS INC	0.000) LOMT			30,600.00	008,815.94	605,268.00
POZEN INC 0.000 POZN 73941U102 7.2700 26,600.00 238,273.61 193,382.00 PRA INTERNATIONAL 0.000 PRAI 69353C101 24.7800 9,100.00 204,536.98 225,498.00	POWERWAYE MEGUNOLOGIES	0.000) PMEK			/1,000.00	1,3/4,036.93	633,320.00
PRA INTERNATIONAL 0.000 PRAI 69353C101 24.7800 9,100.00 238,2/3.61 193,382.00	POWERWAVE TECHNOLOGIES	0.000) POZN			115,800.00	/65,913.59	981,984.00
FRM INIERIMALLONAL 0.000 FRAL 09000CLUL 24./800 9,100.00 204,000.98 225,498.00	PUZEN INC	0.000) POZN			∠0,000.00 a 100 00	∠38,∠/3.61 204 E26 00	193,384.00
	FIXA INTERNATIONAL	0.000	LIMI	093330101	24.7000	9,100.00	40 1 ,330.30	223,430.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
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PRAECIS PHARMACEUTICALS INC PREMIERE GLOBAL SERVICES IN PRESIDENTIAL LIFE PRESSTEK INC PRG-SCHULTZ INTL INC PRICE COMMUNICATIONS CORP PRICELINE.COM INC PRIMEDIA INC PRINCETON REVIEW INC PRIORITY HEALTHCARE CORPORA PRIVATEBANCORP INC	0.000	DDGG	739421105	1 0000	EQ 142 00	305,993.80	110,471.70
DREMIEDE CLODAL CEDVICES IN	0.000	PRCS	740585104	10.7100	58,143.00 44,600.00	305,993.80	477,666.00
DESTRUCTAL LIES	2 250	DIEE	740884101	16.9600	35,261.00	595,480.57	598,026.56
DRESTDENTIAL LIFE	0.000	DDGT	741113104	9.6800	28,500.00	197,087.87	275,880.00
DRG-SCHILLTZ INTL. INC	0.000	DRGA	69357C107	5.0300	28,500.00 45,600.00	248,622.33	229,368.00
PRICE COMMUNICATIONS CORP	0.000	DR	741437305	18 5900	57 905 00	802,285.42	1 076 453 95
PRICELINE COM INC	0.000	PCLN	741503403	23.5900	57,905.00 16,487.00	432,781.50	1,076,453.95 388,928.33
PRIMEDIA INC	0.000	PRM	74157K101	3.8000	47,700.00	122,844.70	181,260.00
PRINCETON REVIEW INC	0.000	REVU	742352107	6.1500	47,700.00 18,300.00	122,844.70 131,247.11	181,260.00 112,545.00
PRIORITY HEALTHCARE CORPORA	TIO 0.000	PHCC	74264T102	21.7700	31,800.00	602,764.53	692,286.00
PRIORITY HEALTHCARE CORPORA PRIVATEBANCORP INC PROASSURANCE CORP PROGRESS SOFTWARE PROQUEST COMPANY PROSPERITY BANCSHARE PROVIDE COMMERCE INC PROVIDENT BANCORP INC PROVIDENT BANKSHARES CORPOR PROVIDENT FINANCIAL HLDGS PROVIDENT FINANCIAL SERVICE PROVINCE HEALTHCARE COMPANY PROXYMED INC PSS WORLD MEDICAL INC. PSYCHIATRIC SOLUTIONS INC PULITZER INC	0.372	PVTB	742962103	32.2300	18,200.00	371,920.98	586,586.00
PROASSURANCE CORP	0.000	PRA	74267C106	39.1100	18,200.00 29,100.00	892,594.42	586,586.00 1,138,101.00
PROGRESS SOFTWARE	0.000	PRGS	743312100	23.3500	44,052.00	713,222.62	1,028,614.20
PROOUEST COMPANY	0.000	POE	74346P102	29.7000	44,052.00 26,600.00	697,005.13	1,028,614.20 790,020.00
PROSPERITY BANCSHARE	1.129	PRSP	743606105	29.2100	18,340.00	460,780.84	535,711.40
PROVIDE COMMERCE INC	0.000	PRVD	74373W103	37.1500	18,340.00 14,800.00	307 694 16	549 820 00
PROVIDENT BANCORP INC	1.213	PBCP	74383A109	13.1900	31,848.00 29,452.00 12,500.00	361,964.81 720,327.99 281,068.13	420,075.12 1,071,169.24 360,625.00
PROVIDENT BANKSHARES CORPOR	ATI 2.914	PBKS	743859100	36.3700	29,452.00	720,327.99	1,071,169.24
PROVIDENT FINANCIAL HLDGS	1.941	PROV	743868101	28.8500	12,500.00	281,068.13	360,625.00
PROVIDENT FINANCIAL SERVICE	S 1.239	PFS	74386T105	19.3700	70,909.00	1,257,533.52	1,373,507.33 1,437,105.00
PROVINCE HEALTHCARE COMPANY	0.000	PRV	743977100	22.3500	70,909.00 64,300.00	1,257,533.52 1,127,889.41	1,437,105.00
PROXYMED INC	0.000	PILL	744290305	9.8200	6,700.00 74,900.00	60,734.50 508,431.53	65,794.00 937,373.50
PSS WORLD MEDICAL INC.	0.000	PSSI	69366A100	12.5150	74,900.00	508,431.53	937,373.50
PSYCHIATRIC SOLUTIONS INC	0.000	PSYS	74439H108	36.5600	4,200.00 9,300.00 14,283.00	122,532.35 454,750.73	153,552.00
PULITZER INC	1.233	PTZ	745769109	64.8500	9,300.00	454,750.73	603,105.00
QAD INC	1.121	QADI	74727D108	8.9200	14,283.00	185,632.14	127,404.36
QC HOLDINGS INC	0.000	QCCO	74729T101	19.1000	5,500.00	87,688.15	105,380.00
PULITZER INC QAD INC QC HOLDINGS INC QUAKER CHEM CORP QUALITY SYSTEMS INC QUANEX CORP QUANTA SERVICES INC. QUANTUM CORPORATION- DLT &	3.462	KWR	747316107Q	24.8400	9,200.00	185,632.14 87,688.15 220,631.45	127,404.36 105,380.00 228,528.00
QUALITY SYSTEMS INC	0.000	QSII	747582104	59.8000	3,760.00 18,200.00	149,720.88	224,848.00 1,247,974.00
QUANEX CORP	0.787	NX	747620102	68.5700	18,200.00	656,322.64	1,247,974.00
QUANTA SERVICES INC.	0.000	PWR	74762E102	8.0000	80,000.00	599,477.18	640,000.00
QUANTUM CORPORATION- DLT &	STO 0.000	DSS	747906204	8.0000 2.6200	200,200.00	599,477.18 868,821.97	524,524.00
QUEST SOFTWARE INC	0.000	QSFT	74834T103	15.9500	55,250.00 61,900.00	672,582.37	881,237.50
QUANTUM CORPORATION- DLT & QUEST SOFTWARE INC QUICKSILVER INC QUICKSILVER RESOURCE QUIDEL CORP R & G FINANCIAL CORP CL-B	0.000	ZQK	74838C106	29.7900	61,900.00	672,582.37 1,079,513.02	881,237.50 1,844,001.00
QUICKSILVER RESOURCE	0.000	KWK	74837R104	36.7800	25,900.00	676,561.77	952,602.00
QUIDEL CORP	0.000	QDEL	74838J101	5.0800	//,400.00	509,622.07	393,192.00
R & G FINANCIAL CORP CL-B	1.121	RGF	749136107	38.8800	36,150.00	874,454.06	393,192.00 1,405,512.00
R.H. DONNELLEY CORP.	0.000	RHD	74955W307Q	59.0500	20,500.00 6,100.00	844,304.23 71,171.75	1,210,525.00 103,700.00
RADIATION THERAPY SERVICES	INC 0.000	RTSX	750323206	17.0000	6.100.00	71,171,75	103.700.00

Investment Desc	Rating Coupon Yield	Ticke:	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCI	ζ.				
	Portfolio - QN2		JANTITATIVE 200	0 (Q			
	Instrument - COM	C	OMMON STOCK				
RADISYS CORPORATION	0.00	0 RSYS	750459109	19.5500	20,800.00	444,027.74	406,640.00
RAILAMERICA INC	0.00	0 RRA	750753105	13.0500	40 800 00	444,027.74 410,024.00	532,440.00
RADISYS CORPORATION RAILAMERICA INC RALCORP HOLDINGS RANGE RES CORP RARE HOSPITALITY INTL INC.	0.00	0 RAH	751028101Q	41.9300	26,300.00	738,464.38 483,048.91 742,255.18	1,102,759.00
RANGE RES CORP	0.39	1 RRC	75281A109	20.4600	62,250.00 37,800.00	483,048.91	1,273,635.00
RARE HOSPITALITY INTL INC.	0.00	0 RARE	753820109	31.8600	37,800.00	742,255.18	1,204,308.00
RAVEN INDUSTRIES INC RAYOVAC CORP RC2 CORP READERS DIGEST ASSOCIATION	1.03	2 RAVN	754212108	21.3100	17,200.00 38,300.00	244,838.77 669,450.26	366,532.00
RAYOVAC CORP	0.00	0 ROV	755081106	30.5600	38,300.00	669,450.26	1,170,448.00
RC2 CORP	0.00	0 RCRC	749388104	32.6000	24,500.00	587,661.69 1,774,808.90	798,700.00
READERS DIGEST ASSOCIATION	1.43	7 RDA	755267101	13.9100	110,000.00	1,774,808.90	1,530,100.00
READING INTERNATIONAL INC	0.00	0 RDI	755408101	8.3600	16,000.00	108,729.47	133,760.00
READING INTERNATIONAL INC REALNETWORKS INC RED ROBIN GOURMET BURGERS	0.00	0 RNWK	75605L104	6.6200	125,000.00	807,912.38 373,318.84 177,967.95 838,335.65	827,500.00
RED ROBIN GOURMET BURGERS	0.00	0 RRGB	75689M101	53.4700	13,300.00	373,318.84	711,151.00
REDBACK NETWORKS REGAL BELOIT REGENERATION TECHNOLOGIES I REGENERON PHARMACEUTICAL	0.00	0 RBAK	757209507	5.3600	34,675.00	177,967.95	185,858.00
REGAL BELOIT	1.67	8 RBC	758750103	28.6000	35,600.00	838,335.65	1,018,160.00
REGENERATION TECHNOLOGIES I	INC 0.00	0 RTIX	75886N100	10.4800	25,800.00 17,200.00	224,469.25 194,559.19	270,384.00
REGENERON PHARMACEUTICAL	0.00	0 REGN	75886F107	9.2100	17,200.00	194,559.19	158,412.00
REGENT COMMUNICATIONS INC	0.00	0 RGCI	758865109	5.3000	38,700.00	232,961.02 654,751.94 751,813.82	205,110.00
REHABCARE GROUP INC RELIANCE STEEL & ALUMINUM	0.00	0 RHB	759148109	27.9900	26,600.00	654,751.94	744,534.00
RELIANCE STEEL & ALUMINUM	0.71	8 RS	759509102		31,300.00	751,813.82	1,219,448.00
REMEC IN	0.00	0 REMC	759543101	7.2100	20,728.00 32,100.00	153,412.80 596,860.81	149,448.88
REMINGTON OIL & GAS CORP	0.00	0 REM	759594302	27.2500	32,100.00	596,860.81	874,725.00
RENAISSANCE LEARNING INC	0.86	2 RLRN	75968L105	18.5600	8,500.00 6,600.00	191,542.05	157,760.00
RENOVIS INC	0.00	0 RNVS	759885106	14.3800	6,600.00	51,218.64	94,908.00
RENT-WAY INC	0.00	0 RWY	76009U104	8.0100	29,150.00	156,475.61	233,491.50
REPUBLIC AIRWAYS HOLDINGS I	INC 0.00	0 RJET	760276105	13.2700	27,700.00	264,411.23	367,579.00
REPUBLIC BANCORP INC	2.87	9 RBNC	760282103	15.2800	78,188.00	868,305.33	1,194,712.64
RELIANCE STEEL & ALUMINUM REMEC IN REMINGTON OIL & GAS CORP RENAISSANCE LEARNING INC RENOVIS INC RENT-WAY INC REPUBLIC AIRWAYS HOLDINGS I REPUBLIC BANCORP INC REPUBLIC BANCORP KY RES-CARE INC RESOURCE AMERICA INC RESOURCES CONNECTION INC RESOURCES CONNECTION INC	1.19	8 RBCAA	760281204	25.7000	17,764.00 36,000.00	596,860.81 191,542.05 51,218.64 156,475.61 264,411.23 868,305.33 327,179.25 458,902.35	456,534.80
RES-CARE INC	0.00	0 RSCR	760943100	15.2200	36,000.00	458,902.35	547,920.00
RESOURCE AMERICA INC	0.61	5 REXI	761195205	32.5000	25,508.00	402,121.99	829,010.00
RESOURCES CONNECTION INC	0.00	0 RECN	76122Q105	54.3100	20,100.00	686,869.49	1,091,631.00
RESTORATION HARDWARE INC	0.00	0 RSTO	760981100	5.7400	29,200.00	145,799.88	167,608.00
RETAIL VENTURES INC	0.00	0 RVI	76128Y102	7.1000	43,000.00	331,256.56	305,300.00
RETEK INC	0.00	0 RETK	76128Q109	6.1500	14,600.00	62,926.14	89,790.00
RESOURCES CONNECTION INC RESTORATION HARDWARE INC RETAIL VENTURES INC RETEK INC REVLON INC - CL A RF MICRO-DEVICES RIGEL PHARMACEUTICALS INC RIGGS NATL CORP WASH DC	0.00	0 REV	761525500	2.3000	75,600.00	436,902.33 402,121.99 686,869.49 145,799.88 331,256.56 62,926.14 209,204.37 1,138,863.52	173,880.00
RF MICRO-DEVICES	0.00	0 RFMD	749941100	6.8400	169,400.00	1,138,863.52	1,158,696.00
RIGEL PHARMACEUTICALS INC	0.00	0 RIGL	766559603	24.4200	2,800.00	58,676.94 617,540.32	68,376.00
RIGGS NATL CORP WASH DC	0.94	0 RIGS	766570105	21.2600	28,300.00	617,540.32	601,658.00
RIGHTNOW TECHNOLOGIES INC	0.00	0 RNOW	76657R106	16.1500	7,000.00	87,820.60 884,759.02	113,050.00
RLI CORP	1.34	7 RLI	749607107	41.5700	30,200.00	884,759.02	1,255,414.00

Investment Desc	Rating Coupon Yield	d Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COM	MON STOCK					
	Portfolio - QN2	OI)	ANTITATIVE 200	0 (0			
	· · · · · · · · · · · · · · · · · · ·	Ĉ	ANTITATIVE 200	~ (<u>v</u>			
ROBBINS & MYERS INC. ROCK-TENN COMPANY CL A ROFIN-SINAR TECHNOLOGIES IN ROGERS CORP. ROLLINS INC ROYAL BANCSHARES PA ROYAL GOLD INC RPC INC RSA SECURITY INC. RTI INTERNATIONAL METALS RUDDICK CORP. RUDOLPH TECHNOLOGIES INC RUSH ENTERPRISES INC - CL B RUSS BERRIE & CO INC RUSSELL CORP RYANS RESTAURANT GROUP INC RYERSON TULL, INC. S & T BANCORP INC S Y BANCORP INC S1 CORPORATION SAFEGUARD SCIENTIFIC SAFENET INC SAFETY INSURANCE GROUP INC SAGA COMMUNICATIONS SALEM COMMUNICATIONS SALEM COMMUNICATIONS -CL A SALESFORCE.COM INC SANDERS MORRIS HARRIS GROUP							
ROBBINS & MYERS INC.	0.9	23 RBN	770196103	23.8300	21,500.00	475,137.35	512,345.00
ROCK-TENN COMPANY CL A	2.3	74 RKT	772739207	15.1600	32,500.00	475,137.35 527,235.05 436,147.87 646,819.66 519,291.91 115,396.00 67,608.55 117,659.21 1,249,436.89 326,428.37 485,051.53 30,991.66	492,700.00
ROFIN-SINAR TECHNOLOGIES IN	C 0.0	00 RSTI	775043102	42.4500	16,579.00	436,147.87	703,778.55
ROGERS CORP.	0.0	00 ROG	775133101	43.1000	13,200.00	646,819.66	568,920.00
ROLLINS INC	0.93	ll ROL	775711104	26.3200	21,700.00	519,291.91	571,144.00
ROYAL BANCSHARES PA	3.7)1 RBPAA	780081105	27.0200	4,896.00	115,396.00	132,289.92
ROYAL GOLD INC	1.0	96 RGLD	780287108	18.2400	4,700.00	67,608.55	85,728.00
RPC INC	0.4	77 RES	749660106	25.1200	10,600.00	117,659.21	266,272.00
RSA SECURITY INC.	0.0	00 RSAS	749719100	20.0600	76,900.00	1,249,436.89	1,542,614.00
RTI INTERNATIONAL METALS	0.0	00 RTI	74973W107	20.5400	23,500.00	326,428.37	482,690.00
RUDDICK CORP.	2.0	28 RDK	781258108Q	21.6900	36,700.00	485,051.53	796,023.00
RUDOLPH TECHNOLOGIES INC	0.0	00 RTEC	781270103	17.1700	1,000.00	30,991.66	17,170.00
RUSH ENTERPRISES INC - CL B	0.0	00 RUSHB	781846308	17.3100	27,200.00	30,991.33 30,991.66 366,882.45 210,032.79 766,457.08 730,113.36 431,095.55 986,525.74	470,832.00
RUSS BERRIE & CO INC	5.2	3 RUS	782233100	22.8400	8,900.00	210,032.79	203,276.00
RUSSELL CORP	0.8	21 RML	782352108Q	19.4800	43,800.00	766,457.08	203,276.00 853,224.00 923,658.00 611,100.00 1,203,893.98
RYANS RESTAURANT GROUP INC	0.0	00 RYAN	783520109	15.4200	59,900.00	730,113.36	923,658.0
RYERSON TULL, INC.	1.2	59 RT	78375P107Q	15.7500	38,800.00	431,095.55	611,100.00
S & T BANCORP INC	2.8	55 STBA	783859101	37.6900	31,942.00	986,525.74	1,203,893.9
S Y BANCORP INC	1.8	25 SYI	785060104	24.1000	13,100.00	301,216.91	315,710.0
S1 CORPORATION	0.0	00 SONE	78463B101	9.0600	78,400.00	431,617.25	710,304.0
SAFEGUARD SCIENTIFIC	0.0	00 SFE	786449108	2.1200	233,100.00	493,162.73	494,172.00
SAFENET INC	0.0	00 SFNT	78645R107	36.7400	26,375.00	743,090.86	969,017.50
SAFETY INSURANCE GROUP INC	1.5	10 SAFT	78648T100	31.1500	20,726.00	410,960.63	645,614.9
SAGA COMMUNICATIONS	0.0	00 SGA	786598102	16.8500	18,150.00	325,983.95	305,827.50
SALEM COMMUNICATIONS -CL A	0.0	00 SALM	794093104	24.9500	1,900.00	48,743.93	47,405.0
SALESFORCE.COM INC	0.0	00 CRM	79466L302	16.9400	12,800.00	202,597.92	216,832.0
SALIX PHARMACEUTICAL	0.0	00 SLXP	795435106	17.5900	39,994.00	986,525.74 301,216.91 431,617.25 493,162.73 743,090.86 410,960.63 325,983.95 48,743.93 202,597.92 427,241.72	703,494.4
SANDERS MORRIS HARRIS GROUP	IN 0.8	12 SMHG	80000Q104	17.8100	13,300.00	188,077.38	236,873.0
SANDERSON FARMS INC	0.9	24 SAFM	800013104	43.2800	13,300.00 17,877.00 9,461.00	188,077.38 527,100.77 325,446.50	773,716.5
SANDY SPRING BANCORP INC	2.0	37 SASR	800363103	38.3300	9,461.00	325,446.50	362,640.1
SANTANDER BANCORP	2.1	22 SBP	802809103	30.1600	5,820.00 9,300.00	117,903.44 107,554.65	175,531.2
SANTARUS INC	0.0	00 SNTS	802817304	9.0600	9,300.00	107,554.65	84,258.0
SALIX PHARMACEUTICAL SANDERS MORRIS HARRIS GROUP SANDERSON FARMS INC SANDY SPRING BANCORP INC SANTANDER BANCORP SANTARUS INC SAPIENT CORP SAUER-DANFOSS INC SBA COMMUNICATIONS CORP SBS TECHNOLOGIES INC SCANSOFT INC SCANSOURCE INC SCBT FINANCIAL CORP	0.0	00 SAPE	803062108	7.9100	87,500.00 11,200.00	476,965.98 122,924.03	692,125.0
SAUER-DANFOSS INC	1.8	34 SHS	804137107	21.8100	11,200.00	122,924.03	244,272.0
SBA COMMUNICATIONS CORP	0.0	00 SBAC	78388J106	9.2800	51,100.00 16,919.00 89,716.00 13,900.00 9,030.00	282,519.98 244,088.46 451,490.72	474,208.00
SBS TECHNOLOGIES INC	0.0	00 SBSE	78387P103	13.9600	16,919.00	244,088.46	236,189.24
SCANSOFT INC	0.0	00 SSFT	80603P107	4.1900	89,716.00	451,490.72	375,910.04
SCANSOURCE INC	0.0	00 SCSC	806037107	62.1600	13,900.00	505,038.83 234,452.50	864,024.00
SCBT FINANCIAL CORP	2.0	25 SCBT	78401V102	33.5700	9,030.00	234,452,50	303,137.10

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	ON STOCK	ζ				
	Portfolio - QN2	QU	JANTITATIVE 20	00 (Q			
	Instrument - COM	CC	OMMON STOCK				
SCHAWK INC SCHNITZER STL INDS SCHOLASTIC CORP SCHOOL SPECIALTY INC. SCHULMAN (A.) INC. SCHWEITZER-MAIDUIT INTL IN SCICLONE PHARMACEUTICALS IN SCIENTIFIC GAMES COR SCP POOL CORPORATION SCS TRANSPORTATION INC SEABOARD CORP SEABULK INTERNATIONAL INC SEACHANGE INTERNATIONAL SEACOAST BKG CORP FL SEACOR SMIT INC. SEATTLE GENETICS INC SECURE COMPUTING CORP SELECT COMFORT CORP SELECT MEDICAL CORP SELECT MEDICAL CORP	0.719	SGK	806373106	18.1800	10,100.00	115,044.48 499,255.04	183,618.00
SCHNITZER STL INDS	0.200	SCHN	806882106	33.9300	21 800 00	499,255.04	739,674.00
SCHOLASTIC CORP	0.000) SCHL	807066105	36.9600	33,500.00	957,462.87	1,238,160.00
SCHOOL SPECIALTY INC.	0.000) SCHS	807863105	38.5600	25,156.00 43,200.00	736,401.42 721,602.32	970,015.36 924,912.00
SCHULMAN (A.) INC.	2.709	SHLM	808194104Q	21.4100	43,200.00	721,602.32	924,912.00
SCHWEITZER-MAIDUIT INTL IN	C 1.76	7 SWM	808541106	33.9500	16,700.00	721,602.32 414,750.50 192,337.71 939,814.86 757,302.41 473,780.08 268,818.78 52,557.13 524,149.27 258,957.98 1,064,200.48 235,931.23	566,965.00
SCICLONE PHARMACEUTICALS I	NC 0.000) SCLN	80862K104	3.7000	49,500.00	192,337.71	183,150.00
SCIENTIFIC GAMES COR	0.000) SGMS	80874P109	23.8400	73,300.00	939,814.86	1,747,472.00
SCP POOL CORPORATION	0.87	7 POOL	784028102	31.9000	59,275.00	757,302.41	1,890,872.50
SCS TRANSPORTATION INC	0.000	SCST	81111T102	23.3700	27,400.00	473,780.08	640,338.00
SEABOARD CORP	0.300) SEB	811543107	998.0000	800.00	268,818.78	798,400.00
SEABULK INTERNATIONAL INC	0.000) SBLK	81169P101	12.1100	6,486.00	52,557.13	78,545.46
SEACHANGE INTERNATIONAL	0.000	SEAC	811699107	17.4400	38,600.00	524,149.27	673,184.00
SEACOAST BKG CORP FL	2.516	SBCF	811707306	22.2500	12,900.00	258,957.98	287,025.00
SEACOR SMIT INC.	0.000) CKH	811904101	53.4000	25,100.00	1,064,200.48	1,340,340.00
SEATTLE GENETICS INC	0.000	SGEN	812578102	6.5300	34,700.00	235,931.23	226,591.00
SECURE COMPUTING CORP	0.000) SCUR	813705100	9.9800	10,213.00	83,314.12	101,925.74
SELECT COMFORT CORP	0.000) SCSS	81616X103	17.9400	28,300.00	704,806.00	507,702.00
SELECT MEDICAL CORP	0.682	LSEM	816196109	17.6000	102,300.00	83,314.12 704,806.00 1,462,780.36	1,800,480.00
SELECTIVE INSURANCE GROUP	1.71	7 SIGI	816300107	44.2400	36,390.00 18,092.00	978,708.54 162,900.15	1,609,893.60 167,893.76
SEMITOOL INC	0.000) SMTL	816909105	9.2800	18,092.00	162,900.15	167,893.76
SENIOR HOUSING PROP TRUST	6.758	SNH	81721M109	18.9400	59,600.00 52,000.00	850,270.43 1,049,759.06	1,128,824.00
SENSIENT TECHNOLOGIES	2.50	LSXT	81725T100Q	23.9900	52,000.00	1,049,759.06	1,247,480.00
SEQUA CORP - CL A	0.000	SQA.A	817320104	61.1500	6,900.00	347,892.16	421,935.00
SERENA SOFTWARE INC	0.000	SRNA	817492101	21.6400	6,900.00 14,800.00	265,769.14	320,272.00
SEROLOGICALS CORP	0.000) SERO	817523103	22.1200	32,700.00	577,460.34	723,324.00
SFBC INTERNATIONAL INC	0.000) SFCC	784121105	39.5000	13,900.00	295,181.99	549,050.00
SHARPER IMAGE CORP	0.000	SHRP	820013100	18.8500	13,900.00 13,000.00	347,892.16 265,769.14 577,460.34 295,181.99 336,188.72 921,008.24 174,114.49	245,050.00
SHAW GROUP	0.000	SGR	820280105	17.8500	70,300.00 7,270.00	921,008.24	1,254,855.00
SHENANDOAH TELECOMMU	1.435	SHEN	82312B106	29.9500	7,270.00	174,114.49	217,736.50
SHOE CARNIVAL INC	0.000) SCVL	824889109	13.0000	8,200.00	108,585.45	106,600.00
SHOPKO STORES INC	0.000) SKO	824911101	18.6800	44,000.00	656,922.76	821,920.00
SHUFFLE MASTER INC	0.000	SHFL	825549108	47.1000	25,791.00	603,242.07	1,214,756.10
SELECT MEDICAL CORP SELECTIVE INSURANCE GROUP SEMITOOL INC SENIOR HOUSING PROP TRUST SENSIENT TECHNOLOGIES SEQUA CORP - CL A SERENA SOFTWARE INC SEROLOGICALS CORP SFBC INTERNATIONAL INC SHARPER IMAGE CORP SHAW GROUP SHENANDOAH TELECOMMU SHOE CARNIVAL INC SHOPKO STORES INC SHUFFLE MASTER INC SI INTERNATIONAL INC SIERRA HEALTH SERVICES SIERRA PACIFIC RESOURCES SIGMATEL INC SIGNATURE BANK SILGAN HOLDINGS INC	0.000	SINT	78427V102	30.7600	7,200.00	174,114.49 108,585.45 656,922.76 603,242.07 165,758.00 566,903.20 1,584,303.48 731,245.15	221,472.00
SIERRA HEALTH SERVICES	0.000) SIE	826322109	55.1100	29,700.00	566,903.20	1,636,767.00
SIERRA PACIFIC RESOURCES	7.619	SRP	826428104	10.5000	153,200.00	1,584,303.48	1,608,600.00
SIGMATEL INC	0.000	SGTL	82661W107	35.5300	27,300.00	731,245.15	969,969.00
SIGNATURE BANK	0.000) SBNY	82669G104	32.3600	14,300.00	365,544.08	462,748.00
SILGAN HOLDINGS INC	0.984	SLGN	827048109		12,200.00	388,969.36	743,712.00

Investment Desc	Rating Coupon N	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - Portfolio -			NTITATIVE 2000	10			
	Instrument -			MITTATIVE 2000 MON STOCK	(Q			
SILICON GRAPHICS COMPUTER SILICON IMAGE INC SILICON STORAGE TECH SILICON VALLEY BANCSHARES SILICONIX INC SIMMONS 1ST NATL COR SIMPSON MANUFACTURING CO SINCLAIR BROADCAST GROUPSITEL CORP SIX FLAGS INC. SJW CORP SKECHERS U S A INC SKYLINE CORP. SKYWEST INC SKYWOKKS SOLUTIONS INC SMART & FINAL INC SMITH (A.O.) CORP SMITHTOWN BANCORP INC SOHU.COM INC SOLA INTERNATIONAL INC SONIC AUTOMOTIVE INC. SONIC CORP SONIC INNOVATIONS IN SONIC SOLUTIONS SONICWALL INC SONSIGHT INC. SONSIGHT INC. SOTHEBY'S HOLDINGS CL-A SOURCE CORP SOUTH JERSEY INDS IN SOUTHERN UNION COMPANY SOUTHSIDE BANCSHARES INC SOUTHWEST BANCORP IN SOUTHWEST BANCORP OF TEXASOUTHWEST GAS CORP SOUTHWEST GAS CORP SOUTHWESTERN ENERGY COMPA					4 5000	405 600 00	405 500 54	
SILICON GRAPHICS COMPUTER	R SYST	0.000	SGI	827056102	1.7300	137,600.00	195,530.51	238,048.00
SILICON IMAGE INC		0.000	SIMG	82705T102	16.4600	82,300.00	745,004.08	1,354,658.00
SILICON STORAGE TECH		0.000	SSTI	827057100	5.9500	90,200.00	615,867.17	536,690.00
SILICON VALLEY BANCSHARES	5	0.000	SIVB	827064106	44.8200	33,213.00	1,015,507.20	1,488,606.66
SILICONIX INC		0.000	SILI	827079203	36.4900	11,700.00	490,206.25	426,933.00
SIMMONS IST NATL COR		2.072	SFNC	828730200	28.9500	16,300.00	377,858.80 689,593.06 483,995.95	471,885.00
SIMPSON MANUFACTURING CO	_	0.573	SSD	829073105	34.9000	40,800.00	689,593.06	1,423,920.00
SINCLAIR BROADCAST GROUP-	-A	1.085	SBGI	829226109	9.2100	49,700.00	483,995.95	457,737.00
SITEL CORP		0.000	SWW	82980K107	2.4600	64,700.00	151,527.07 1,298,995.97	159,162.00
SIX FLAGS INC.		0.000	PKS	83001P109	5.3700		1,298,995.97	555,258.00
SJW CORP		2.802	SJW	784305104	36.4000	7,200.00	234,578.24 394,980.63	262,080.00
SKECHERS U S A INC		0.000	SKX	830566105	12.9600	35,900.00		465,264.00
SKYLINE CORP.		1.764	SKY	830830105Q	40.8000	7,600.00	233,471.01	310,080.00
SKYWEST INC		0.598	SKYW	830879102	20.0600	64,500.00	1,123,832.25	1,293,870.00
SKYWORKS SOLUTIONS INC		0.000	SWKS	83088M102	9.4300	166,300.00	6,122,082.08	1,568,209.00
SMART & FINAL INC		0.000	SMF	831683107	14.3900	26,200.00	6,122,082.08 262,582.30 514,183.78	377,018.00
SMITH (A.O.) CORP		2.137	AOS	831865209	29.9400		514,183.78	565,866.00
SMITHTOWN BANCORP INC		0.629	SMTB	832449102	31.7500	13,800.00		438,150.00
SOHU.COM INC		0.000	SOHU	83408W103	17.7100	11,300.00	273,501.99	200,123.00
SOLA INTERNATIONAL INC		0.000	SOL	834092108	27.5400	35,500.00	706,508.51	977,670.00
SONIC AUTOMOTIVE INC.		1.935	SAH	83545G102	24.8000	40,700.00	930,085.78	1,009,360.00
SONIC CORP		0.000	SONC	835451105	30.5000	65,965.00	881,088.94	2,011,932.50
SONIC INNOVATIONS IN		0.000	SNCI	83545M109	4.1700	62,600.00	285,988.98	261,042.00
SONIC SOLUTIONS		0.000	SNIC	835460106	22.4400	20,700.00	218,005.90	464,508.00
SONICWALL INC		0.000	SNWL	835470105	6.3200	66,100.00	403,736.23	417,752.00
SONOSIGHT INC.		0.000	SONO	83568G104	33.9500	16,400.00	351,402.45	556,780.00
SOTHEBY'S HOLDINGS CL-A		0.000	BID	835898107	18.1600	63,900.00	351,402.45 796,974.73	1,160,424.00
SOURCE CORP		0.000	SRCPE	836167106	19.1100	27,100.00	033,234.03	517,881.00
SOUTH JERSEY INDS IN		3.234	SJI	838518108	52.5600	15,300.00	596,711.00	804,168.00
SOUTHERN UNION COMPANY		0.000	SUG	844030106	23.9800	83,500.00	1,345,043.79	2,002,330.00
SOUTHSIDE BANCSHARES INC		1.750	SBSI	84470P109	22.8500	10,395.00	200,373.56	237,525.75
SOUTHWEST BANCORP IN		1.143	OKSB	844767103	24.4800	11,900.00	203,896.22	291,312.00
SOUTHWEST BANCORP OF TEXA	AS	0.515	SWBT	84476R109	23.2900	76,300.00	1,321,806.08	1,777,027.00
SOUTHWEST GAS CORP		3.228	SWX	844895102Q	25.4000	38,550.00	863,906.76	979,170.00
SOUTHWESTERN ENERGY COMPA	MY	0.000	SWN	845467109	50.6900	40,100.00	775,798.73	2,032,669.00
SPANISH BROADCASTING SYST	TEM	0.000	SBSA	846425882	10.5600	17,500.00	156,790.74	184,800.00
SPARTECH CORP		1.771	SEH	847220209	27.0900	18,900.00	451,114.44	512,001.00
SPECIALTY LABORATORIES		0.000	SP	84749R100	11.0400	8,900.00	96,622.96	98,256.00
SPEEDWAY MOTORSPORTS		0.791	TRK	847788106	39.1800	16,400.00	445,041.99	642,552.00

Investment Desc							
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SPHERION CORPORATION SPINNAKER EXPLORATION CO SPORTS AUTHORITY INC SPSS INC. SRA INTERNATIONAL INC - CLAS	0.000	SFN	848420105	8.4000	67,100.00	819,243.63	563,640.0
SPINNAKER EXPLORATION CO	0.000	SKE	84855W109	35.0700	27,900.00	676,844.51	978,453.0
SPORTS AUTHORITY INC	0.000	TSA	84917U109		15,125.00	410,642.19	389,468.7
SPSS INC.	0.000	SPSS	78462K102	15.6400	29,300.00	452,747.49	458,252.0
RA INTERNATIONAL INC - CLAS	0.000	SRX	78464R105	64.2000	29,300.00 14,500.00	514,835.52	930,900.0
S&C TECHNOLOGIES IN	0.774	SSNC	85227Q100	20.6500	15,050.00 37,000.00	288,799.28	310,782.5
TRA INTERNATIONAL INC - CLASSES&C TECHNOLOGIES IN THE MARY LAND & EXPLORATION TAGE STORES INC TAMPS COM INC TAMPS COMMERCIAL CORP TANDARD MICROSYSTEMS CORP TANDARD MOTOR PRODS TANDARD REGISTER CO	0.239	SM	792228108	41.7400	37,000.00	893,540.56	310,782.5 1,544,380.0
TAGE STORES INC	0.000	STGS	85254C305	41.5200	26,800.00 34,562.00	807,710.19 422,732.92	1,112,736.0
TAMPS COM INC	0.000	STMP	852857200	15.8400	34,562.00	422,732.92	1,112,736.0 547,462.0
TANDARD COMMERCIAL CORP	1.798	STW	853258101	19.4600	24,600.00	461,977.76	478,716.0
TANDARD MICROSYSTEMS CORP	0.000	SMSC	853626109	17.8300	24,600.00 31,236.00 27,000.00	658,486.92	556,937.8
TANDARD MOTOR PRODS	2.278	SMP	853666105	15.8000	27,000.00	414,436.67	556,937.8 426,600.0
TANDARD REGISTER CO TANDEX INTERNATIONAL CORP	6.515	SR	853887107	14.1200	13,000.00 21,900.00	197,765.33	183,560.0
TANDEX INTERNATIONAL CORP	2.948	SXI	854231107	28.4900	21,900.00	506,861.79	623,931.0
TANLEY FURNITURE CO INC	0.889	STLY	854305208	44.9500	6,200.00	182,139.77	278,690.0
TARTEK INC	5.764	SRT	85569C107	28.4500	6,200.00 12,100.00	453.840.51	344.245.0
TATE AUTO FINL CORP	0.696	STFC	855707105	25.8500	22,000.00 8,965.00	563,250.42 194,959.39 369,033.45	568,700.0
TANDEX INTERNATIONAL CORP TTANLEY FURNITURE CO INC TARTEK INC TATE AUTO FINL CORP TATE BANCORP INC N.	2.181	STB	855716106	27.5000	8,965.00	194,959.39	568,700.0 246,537.5 418,390.0
TATE FINANCIAL SERVICES COR	1.993	SFSW	856855101	30.1000	13,900.00	369,033.45	418,390.0
TEAK N SHAKE COMPANY	0.000	SNS	857873103	20.0800	27,000.00	429,737.11	542,160.0
TATE FINANCIAL SERVICES COR TEAK N SHAKE COMPANY TEEL DYNAMICS INC TEEL TECHNOLOGIES INC TEIN MART INC. TEINWAY MUSICAL INS TELLENT INC TEPAN CO TEREOTAXIS INC TERIS CORP TERLING BANCORP TERLING BANCSHARES INC TERLING FINL CORP TERLING FINL CORP TERLING FINL CORP W TEWART & STEVENSON SERVICES	1.056	STLD	858119100	37.8800	27,000.00 41,600.00	661,963.72	542,160.0 1,575,808.0
TEEL TECHNOLOGIES INC	0.727	STTX	858147101	27.5100	2,200.00	50,403.78	60,522.0
TEIN MART INC.	0.000	SMRT	858375108	17.0600	2,200.00 40,700.00	50,403.78 555,685.30	60,522.0 694,342.0
TEINWAY MUSICAL INS	0.000	LVB	858495104	28.9400	15,000.00 22,556.00	415,110.31	434,100.0
TELLENT INC	0.000	STEL	85856W105	8.8200	22,556.00	415,110.31 179,377.74 143,031.01	198,943.9
TEPAN CO	3.202	SCL	858586100Q	24.3600	5,900.00	143.031.01	434,100.0 198,943.9 143,724.0
TEREOTAXIS INC	0.000	STXS	85916J102	9.8300	6,100.00	60.726.72	59,963.0
TERIS CORP	0.000	STE	859152100Q	23.7200	5,900.00 6,100.00 86,600.00	60,726.72 1,979,601.77	59,963.0 2,054,152.0
TERLING BANCORP	2.690	STL	859158107	28.2500	17.910.00	351.112.90	505,957.
TERLING BANCSHARES INC	1 401	SRIB	858907108	14.2700	17,910.00 49,726.00	351,112.90 664,406.06	709,590.0
TERLING FINL CORP	2 232	SLFI	859317109	28.6700		490,567.96	683,062.7
TERLING FINL CORP W	0.000	STSA	859319105	39.2600	23,825.00 18,776.00	544,737.04	737,145.
TEWART & STEVENSON SERVICES	1 680	SVC	8603421040	20.2300	43 700 00	747,490.46	884 051 (
TEWART ENTERPRISES INC CI	A 0.000	STET	860370105	6.9900	43,700.00 148,200.00	747,490.46 745,864.23	884,051.0 1,035,918.0
TTEWART & STEVENSON SERVICES TEWART ENTERPRISES INC. CL- TEWART INFO SVCS	1 104	STC	860370103	41.6500	24,100.00	728,207.39 371,469.74 521,541.00	1,003,765.0
TIFEL FINANCIAL CORP	0 000	SF	860630102	20.9500	18,266.00	371,469.74	382 672 '
TILLUATER MINING COMDANY	0.000	SMC	86074Q102	11.2600	18,266.00 44,629.00	521,541.00	382,672.5 502,522.5
TIBLWATER MINING COMPANI	0.000	SGA	861642106	45.0900	30 400 00	1 255 629 22	1 270 726 (
STEWART INFO SVCS STIFEL FINANCIAL CORP STILLWATER MINING COMPANY STONE ENERGY CORP STONERIDGE INC	0.000	CDI	86183P102	15.1300	30,400.00 31,200.00	1,255,629.22 458,468.36	1,370,736.0 472,056.0
TOWERTDGE TIME	0.000	DKI	001035107	13.1300	31,200.00	450,400.30	4/2,050.

					Book Value	
Group - COMMON	STOCK					
			00 (0			
			3			
0.000	SSYS	862685104		10,200.00	299,341.41	342,312.00
		863111100		7,431.00	432,979.94	465,329.22
0.455	STRA	863236105				1,591,955.00
1.790	SRR	863314100Q				664,615.00
4.429	RGR	864159108	9.0300	23,500.00		212,205.00
2.182	SUBK	864739107	34.8300	12,100.00	385,698.06	421,443.00 14,988.00 1,094,096.00 289,224.00
0.000	SNBC	86663B102	24.9800	600.00	13,288.81	14,988.00
0.000	SRZ	86768K106	46.3600	•	744,327.05	1,094,096.00
0.000	SNRR	86787D208	14.0400		227,610.14	289,224.00
0.000	SUPG	868059106	7.0500	19,700.00		138,885.00
0.000	SPN	868157108	15.4100	60.300.00	558,196.03	929,223.00
2.134	SUP	868168105	29.0500	24,800.00	949,235.78	720,440.00
0.000	SUPX	868532102	21.7000	9,900.00	218,290.61	214,830.00
0.000	SPRT	868587106	6.6600	17,400.00	192,525.63	115,884.00
3.527	SURW	868733106	28.3500	16,182.00	477,019.68	458,759.70 513,658.00
0.000	SRDX	868873100	32.5100	15,800.00	394,719.53	513,658.00
3.687	SUSQ	869099101	24.9500	42,290.00	909,749.39	1,055,135.50
0.000	SFY	870738101	28.9400	39,600.00	850,295.70	1,146,024.0
0.000	SWFT	870756103	21.4800	61,600.00	1,026,128.32	1,323,168.0
1.824		78503N107	21 9200	3 100 00	44 125 75	67,952.0
0.000	SYD	871142105	35.3800	42,800.00	879,847.33	1,514,264.0
0.000	SCMR	871206108	4.0600	242,671.00	1,059,285.02	985,244.20
0.000	SYKE	871237103	6.9500	67,975.00	405,467.35	472,426.25
0.000				9,200.00	153,592.63	203,136.0
0.000			9.7100	49,889.00	380,666.82	484,422.1
0.000	SMMX		30.0800	21,721.00	421,241.91	653,367.68
0.000			30.5800	24,500.00	367,326.28	749,210.0
			24.0600	18,700.00	330,401.78	449,922.0
			17.5400	8.100.00	165.562.05	142.074.0
			8.0300	400.00	2,771.99	142,074.0
			15.3100	7.454.00	102.262.49	114,120.7
			7.3400	10,700.00	67,584.62	78,538.0
RE 0.000	TTWO	874054109	34.7900	42,800.00	1,086,260.97	114,120.74 78,538.00 1,489,012.00
0.000	TALK			•	523,369.11	463,400.0
						392,008.00
					636.131.06	580,640.00
					808.695.44	580,640.00 1,307,826.00
					102.007.70	144.854 00
			27.8000	11.900.00	184.660.74	144,854.00
	Portfolio - QN2 Instrument - COM 0.000 0.455 1.790 4.429 2.182 0.000 0.000 0.000 0.000 0.000 2.134 0.000 0.000 3.527 0.000 3.687 0.000 3.687 0.000 0.000 1.824 0.000	Portfolio - QN2 QUI Instrument - COM CO 0.000 SYSS 0.000 STRT 0.455 STRA 1.790 SRR 4.429 RGR 2.182 SUBK 0.000 SNBC 0.000 SNRR 0.000 SPN 2.134 SUP 0.000 SPN 2.134 SUP 0.000 SPN 2.134 SUP 0.000 SPN 3.527 SURW 0.000 SPN 3.527 SURW 0.000 SPN 1.824 SWS 0.000 SYD 0.000 SYD 1.824 SWS 0.000 SYD 0.000 SYD 0.000 SYMR 0.000 SYMR 0.000 SYMR 0.000 SYMR 0.000 SYMR 0.000 SYMR 0.000 SYMM 0.000 SYMM 0.000 SYNA 0.000 SYNA 0.000 SYNA 0.000 SYNA 0.000 SYNA 0.000 SYNM	Instrument - COM COMMON STOCK 0.000 SSYS 862685104 0.000 STRT 863111100 0.455 STRA 863236105 1.790 SRR 863314100Q 4.429 RGR 864159108 2.182 SUBK 864739107 0.000 SNBC 86663B102 0.000 SNBC 86663B102 0.000 SNRR 86787D208 0.000 SUPG 868059106 0.000 SUPG 868059106 0.000 SUPG 868157108 2.134 SUP 868168105 0.000 SUPX 868532102 0.000 SUPX 868532102 0.000 SUPX 868532102 0.000 SPRT 868587106 3.527 SURW 868733106 0.000 SPRT 868587100 3.687 SUSQ 869099101 0.000 SFY 870738101 0.000 SFY 870738101 0.000 SFY 870738101 0.000 SYMT 870756103 1.824 SWS 78503N107 0.000 SYME 871206108 0.000 SYME 871206108 0.000 SYME 871206108 0.000 SYMM 871570109 0.000 SYMM 871555108 0.000 SYMM 871555108 0.000 SYNA 87157D109 0.000 SYNA 87157D109 0.000 SYNA 87157D109 0.000 SYNA 87157D109 0.000 SYNA 871551010 1.368 SYNT 87162H103 0.000 SYN 87162H103 0.000 SYN 871655106 0.000 SYN 871655106 0.000 SYN 871851101 RE	Portfolio - QN2 QUANTITATIVE 2000 (Q COMMON STOCK	Portfolio - QN2 QUANTITATIVE 2000 (Q COMMON STOCK COMMON STO	Portfolio - QN2

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
			ANTITATIVE 200	0 (Q			
	Instrument - COM	CO	MMON STOCK				
TECHNE CORPORATION TECHNICAL OLYMPIC US TECHNITROL INC. TECUMSEH PRODUCTS CO CL-A TEJON RANCH CO DEL TEKELEC TELEDYNE TECHNOLOGIES INC	0.000	TECH	878377100	38.9000	45,700.00	1,552,820.11 230,539.55 983,913.46 881,366.81 83,514.84 751,994.51 563,343.90 97,153.84 705,985.62 71,834.60 329,865.28 241,750.54 51,487.79 1,139,180.60 431,673.57	1,777,730.00
TECHNICAL OLYMPIC US	0.236	TOA	878483106	25.3800	10,200.00	230,539.55	258,876.00
TECHNITROL INC.	0.769	TNL	878555101	18.2000	44,800.00	983,913.46	815,360.00
TECUMSEH PRODUCTS CO CL-A	2.677	TECUA	878895200	47.8000	23,054.00	881,366.81	1,101,981.20
TEJON RANCH CO DEL	0.000	TRC	879080109	40.8000	2,500.00	83,514.84	102,000.00
TEKELEC	0.000	TKLC	879101103	20.4400	55,118.00	751,994.51	1,126,611.92
TELEDYNE TECHNOLOGIES INC	0.000	TDY	879360105	29.4300	36,100.00	563,343.90	1,062,423.00
TELETECH HOLDINGS INC	0.000	TTEC	879939106	9.6900	17,700.00	97,153.84	171,513.00
TELETECH HOLDINGS INC TELIK INC TEMPUR-PEDIC INTERNATIONAL	0.000	TELK	87959M109	19.1400	38,500.00	705,985.62	736,890.00
TEMPUR-PEDIC INTERNATIONAL	INC 0.000	TPX	88023U101	21.2000	5,800.00	71,834.60	122,960.00
TEMPUR-PEDIC INTERNATIONAL TENNANT COMPANY TENNECO AUTOMOTIVE INC TERCICA INC TEREX CORP TERRA INDS INC TESORO CORP TESSERA TECHNOLOGIES INC TETRA TECH INC. TETRA TECHNOLOGIES INC. TEXAS CAPITAL BANCSHARES TEXAS INDUSTRIES INC TEXAS REGIONAL BANCSHARES TEXAS ROADHOUSE INC-CLASS THE FINISH LINE-CL A THE GEO GROUP INC THE MEN'S WEARHOUSE INC. THERMOGENESIS CORP THIRD WAVE TECHNOLOGIES INC THOMAS & BETTS CORP.	2.219	TNC	880345103	39.6500	8,400.00	329,865.28	333,060.00
TENNECO AUTOMOTIVE INC	0.000	TEN	880349105Q	17.2400	46,600.00	241,750.54	803,384.00
TERCICA INC	0.000	TRCA	88078L105	10.0100	6,300.00	51,487.79	63,063.00
TEREX CORP	0.000	TEX	880779103	47.6500	54,800.00	1,139,180.60	2,611,220.00
TERRA INDS INC	0.000	TRA	880915103	8.8800	67,700.00 80,200.00	431,673.57	601,176.00
TESORO CORP	0.000	TSO	881609101	31.8600	80,200.00	738,939.53	2,555,172.00
TESSERA TECHNOLOGIES INC	0.000	TSRA	88164L100	37.2100	18,200.00	364,686.88	677,222.00
TETRA TECH INC.	0.000	TTEK	88162G103	16 7400	62,100.00	1,006,701.61	1,039,554.00
TETRA TECHNOLOGIES INC.	0.000	TTI	88162F105	28.3000	24,750.00	1,139,160.60 431,673.57 738,939.53 364,686.88 1,006,701.61 434,809.15	700,425.00
TEXAS CAPITAL BANCSHARES	0.000	TCBI	88224Q107	21.6200	23,700.00 27,600.00	394,536.69	512,394.00
TEXAS INDUSTRIES INC	0.480	TXI	882491103	62.3800	27,600.00	963,556.68	1,721,688.00
TEXAS REGIONAL BANCSHARES	INC 1.224	TRBS	882673106	32.6800	45,650.00 11,600.00	1,176,937.47	1,491,842.00
TEXAS ROADHOUSE INC-CLASS	A 0.000	TXRH	882681109	29.5500	11,600.00	321,458.90	342,780.00
THE FINISH LINE-CL A	0.546	FINL	317923100	18.3000	41,800.00	549,755.44	764,940.00
THE GEO GROUP INC	0.000	GGI	36159R103	26.5800	19,100.00	369,980.67	507,678.00
THE MEN'S WEARHOUSE INC.	0.000	MW	587118100	31.9600	35,100.00	890,337.44	1,121,796.00
THERMOGENESIS CORP	0.000	KOOL	883623209	6.3400	49,600.00	434,809.15 394,536.69 963,556.68 1,176,937.47 321,458.90 549,755.44 369,980.67 890,337.44 186,813.73 289,444.23 1,483,657.24 638,028.69	314,464.00
THIRD WAVE TECHNOLOGIES IN	0.000	TWTI	88428W108	8.6000	49,600.00 61,800.00	289,444.23	531,480.00
THOMAS & BETTS CORP.	0.000	TNB	884315102Q	30.7500	65,300.00	1,483,657.24	2,007,975.00
THOMAS INDUSTRIES INC	0.951	TII	884425109	39.9200	65,300.00 22,700.00	638,028.69	906,184.00
THOMAS NELSON INC	0.885	TNM	6403761090	22.6000	21,950.00	388,273.33	496,070.00
THOR INDUSTRIES INC	0.323	THO	885160101	37.0500	31,300.00	378,416.53	1,159,665.00
THORATEC CORP	0.000	THOR	885175307	10.4200	49,800.00	828,039.88	518,916.00
THIRD WAVE TECHNOLOGIES IN THOMAS & BETTS CORP. THOMAS INDUSTRIES INC THOMAS NELSON INC THOR INDUSTRIES INC THORATEC CORP THQ INC TIER TECHNOLOGIES INC-CL B TIERONE CORP TIME WARNER TELECOM CL A	0.000	THQI	872443403	22.9400	52,348.00	388,273,33 378,416.53 828,039.88 1,053,721.80 342,369.29	1,200,863.12
TIER TECHNOLOGIES INC-CL B	0.000	TIER		9.2500	52,348.00 38,469.00	342,369.29	355,838.25
TIERONE CORP	0.804	TONE	88650R108	24.8500	20,300.00	418,715.71 51,510.31 1,027,521.30 135,688.33	504,455.00
TIME WARNER TELECOM CL A	0.000	TWTC	887319101	4.3600	8,336.00	51,510.31	36,344.96
TITAN CORP	0.000	TTN		16.2000	77,300.00	1,027,521.30	1,252,260.00
TITANIUM METALS CORP	0.000			24.1400	7.275.00	135 688 33	175 618 50

Investment Desc							
	Group - COMMON	I STOCK	-				
			JANTITATIVE 200	0 (0			
	Instrument - COM			. (2			
TIVO INC	0.000	TIVO	888706108	5.8700	17,900.00	100,646.60	105,073.00
TIVO INC TODCO TOMPKINSTRUSTCO INC	0.000	THE	88889T107	18.4200	300.00	4,613.30	5,526.00
TOMPKINSTRUSTCO INC	2.243	TMP	890110109	53.4900	8,040.00	342,921.84	430,059.60
TOO INC	0.000	TOO	890333107	24.4600	38,200.00 39,345.00	739,307.79	934,372.00 383,613.75
TOPPS INC	1.641	TOPP	890786106	9.7500	39,345.00	358,145.79	383,613.75
TORO CO	0.590	TTC	891092108	81.3500	28,300.00 16,600.00	827,932.61	2,302,205.00 199,200.00
TOWER GROUP INC	0.833	TWGP	891777104	12.0000	16,600.00	187,461.99	199,200.00
TRACTOR SUPPLY COMPANY	0.000	TSCO	892356106	37.2100	34,600.00 36,400.00 45,223.00 9,500.00 51,242.00	678,527.97 477,340.19	1,287,466.00
TRAMMELL CROW CO	0.000	TCC	89288R106	18.1100	36,400.00	477,340.19	659,204.00
TRANS WORLD ENTERTAINMENT	CP 0.000	TWMC	89336Q100	12.4700	45,223.00	349,673.22 273,534.45 844,423.30	563,930.81
TRANSACT TECHNOLOGIES INC	0.000	TACT	892918103	21.3600	9,500.00	273,534.45	563,930.81 202,920.00 1,017,153.70
TRANSACTION SYSTEMS ARCHIT	ECTS 0.000	TSAI	893416107	19.8500	51,242.00	844,423.30	1,017,153.70
TRANSKARYOTIC THERAPIES IN	C. 0.000	TKTX	893735100	25.3900	32,600.00	429,411.42	827,714.00 289,488.00
TRANSMETA CORP	0.000	TMTA	89376R109	1.6300	32,600.00 177,600.00	246,529.32	289,488.00
TRANSMONTAIGNE INC	0.000	TMG	893934109	6.1300	60,700.00	358,480.74	372,091.00
TRC COS INC	0.000	TRR	872625108	17.0000	60,700.00 10,100.00	163,009.45	171,700.00
TREDEGAR CORPORATION	0.791	TG	894650100	20.2100	42,500.00	358,480.74 163,009.45 732,306.91 269,730.41 661,286.82	858,925.00
TREX COMPANY INC	0.000	TWP	89531P105	57 441111	6,400.00	269,730.41	335,616.00
TRIAD GTY INC	0.000	TGIC	895925105	60.4800	14,000.00	661,286.82	846,720.00
TRIARC COMPANIES, INCB	2.447	TRY.B	895927309	12.2600	20,900.00	212,108.43	256,234.00
TRICO BANCSHARES	1.880	TCBK	896095106	23.4000	20,900.00 22,411.00	385,832.24	524,417.40
TRIDENT MICROSYSTEMS INC	0.000	TRID	895919108	16.7200	20,800.00	242,772.47	347,776.00
TRIMBLE NAVIGATION LTD	0.000	TRMB	896239100	33.0400	20,800.00 56,300.00	867,967.44	347,776.00 1,860,152.00
TRIMERIS INC	0.000	TRMS	896263100	14.1700	2,700.00 40,700.00	31,889.04 989,672.34	38,259.00
TRINITY INDUSTRIES	0.704	TRN	896522109	34.0800	40,700.00	989,672.34	38,259.00 1,387,056.00
TRIPATH IMAGING INC	0.000	TPTH	896942109	8.9700	30,600.00	253,046.16	274,482.00
TRIQUENT SEMICONDUCTOR	0.000	TONT	89674K103	4.4500	92,500.00	833,055.06	411,625.00
TRIUMPH GROUP INC	0.000	TGI	896818101	39.5000	30,600.00 92,500.00 23,500.00	253,046.16 833,055.06 850,615.21	274,482.00 411,625.00 928,250.00
TRIZETTO GROUP INC	0.000	TZIX	896882107	9.5000	34,800.00	220,278.66	330,600.00 1,140,433.00 1,624,961.00
TRUSTCO BANK CORP. NY	4.351	TRST	898349105	13.7900	82,700.00	875,575.16	1,140,433.00
TRUSTMARK CORP	2.574	TRMK	898402102	31.0700	52,300.00	1,396,336.84 440,233.56	1,624,961.00
TTM TECHNOLOGIES	0.000	TTMI	87305R109		45,300.00	440,233.56	534 540 00
TUESDAY MORNING CORP	0.000	TUES	899035505	30.6300	21,500.00	632,073.60	658,545.00
TUPPERWARE CORPORATION	4.247	TUP	899896104	20.7200	45,300.00 21,500.00 58,000.00	967,571.74	1,201,760.00
TODCO TOMPKINSTRUSTCO INC TOMPKINSTRUSTCO INC TOOO INC TOOPS INC TORO CO TOWER GROUP INC TRACTOR SUPPLY COMPANY TRAMMELL CROW CO TRANS WORLD ENTERTAINMENT TRANSACT TECHNOLOGIES INC TRANSACTION SYSTEMS ARCHIT TRANSACTION SYSTEMS ARCHIT TRANSMETA CORP TRANSMONTAIGNE INC TREDEGAR CORPORATION TREX COMPANY INC TRIAD GTY INC TRIAD GTY INC TRIARC COMPANIES, INCB TRICO BANCSHARES TRIDENT MICROSYSTEMS INC TRIMBLE NAVIGATION LTD TRIMERIS INC TRINITY INDUSTRIES TRIPATH IMAGING INC TRIQUENT SEMICONDUCTOR TRIQUENT SEMICONDUCTOR TRIUMPH GROUP INC TRIZETTO GROUP INC TRIZETTO GROUP INC TRIZETTO GROUP INC TRIZETTO GROUP INC TRISTANCH CORP TUPPERWARE CORP TUPTM TECHNOLOGIES TUESDAY MORNING CORP TUPPERWARE CORPORATION TYLER TECHNOLOGIES I U S B HLDG INC U S CONCRETE INC U S XPRESS ENTERPRIS UAP HOLDING CORP	0.000	TYL	902252105	8.3600	61,800.00	632,073.60 967,571.74 483,270.62 234,431.93 159,360.04	516.648.00
U S B HLDG INC	2.088	UBH	902910108	24.9000	12,751.00	234,431.93	317,499.90
U S CONCRETE INC	0.000	RMIX	90333L102	7.6700	23,500.00	159.360.04	180.245.00
U S XPRESS ENTERPRIS	0.000	XPRSA	90338N103		6,400.00	77,015.90 482,345.89	187,520.00
UAP HOLDING CORP	0.000	IIVDI	903441103	17.2700	6,400.00 30,400.00	102 215 00	525,008.00

UBIQUITEL INC UICI UIL HOLDINGS CORPORATION	Group - COMMON Portfolio - QN2 Instrument - COM	I STOCI QI	Χ				
UBIOUITEL INC	Portfolio - QN2 Instrument - COM	QT					
UBIOUITEL INC	Instrument - COM		JANTITATIVE 200	0 (0			
UBIOUITEL INC		C	OMMON STOCK	. ~			
	0.000	UPCS	903474302	7.1200	23,200.00	92,403.28 858,275.36 746,811.69 120,522.61 197,414.49 187,949.05 747,176.05 1,002,886.55 477,943.45 71,042.41 933,675.09 719,578.53 737,610.38 1,355,735.72 675,090.01	165,184.00
UICI	1.474	UCI	902737105	33.9000	48,000.00	858,275.36	1,627,200.00
UIL HOLDINGS CORPORATION	5.614	UIL	902748102	51.3000	18,000.00	746,811.69	923,400.00
ULTICOM INC.	0.000	ULCM	903844108	16.0300	11,500.00	120,522.61	184,345.00
ULTICOM INC. ULTIMATE SOFTWARE GROUP INC	0.000	ULTI	90385D107	12.6800	18,200.00	197,414.49	230,776.00
ULTRATECH INC UMB FINL CORP UMPQUA HLDGS CORP UNIFIRST CORP UNION BANKSHARES COR UNISOURCE ENERGY CORP	0.000	UTEK	904034105	18.8500	9,680.00	187,949.05	182,468.00
UMB FINL CORP	1.553	UMBF	902788108	56.6600	16,800.00	747,176.05	951,888.00
UMPQUA HLDGS CORP	0.952	UMPQ	904214103	25.2100	48,600.00	1,002,886.55	1,225,206.00
UNIFIRST CORP	0.530	UNF	904708104Q	28.2800	17,100.00	477,943.45	483,588.00
UNION BANKSHARES COR	1.821	UBSH	905399101	38.4300	2,462.00	71,042.41	94,614.66
UNISOURCE ENERGY CORP	2.654	UNS	909205106	24.1100	46,300.00	933,675.09	1,116,293.00
UNIT CORP	0.000	UNT	909218109	38.2100	41,900.00	719,578.53	1,600,999.00
UNITED AUTO GROUP INC	1.487	UAG	909440109	29.5900	29,400.00	737,610.38	869,946.00
UNITED BANKSHARES INC.	2.726	UBSI	909907107	38.1500	41,600.00	1,355,735.72	1,587,040.00
UNITED CMNTY BKS BLA	0.891	UCBI	90984P105	26.9300	31,633.00	675,090.01	851,876.69
UNITED CMNTY FINL CO	2.678	UCFC	909839102	11.2000	30,000.00	319,012.49	336,000.00
UNITED FIRE & CAS CO	1.423	UFCS	910331107	33.7100	22,982.00	442,246.89	774,723.22
UNITED INDUSTRIAL CORP	1.032	UIC	910671106	38.7400	17,400.00	356,771.05	674,076.00
UNITED NATURAL FOODS INC.	0.000	UNFI	911163103	31.1000	35,800.00	615,982.95	1,113,380.00
UNITED ONLINE INC	0.000	UNTD	911268100	11.5300	59,200.00	1,018,174.62	682,576.00
UNITED RENTALS INCORPORATED	0.000	URI	911363109	18.9000	33,500.00	528,545.15	633,150.00
UNITED STATIONERS INC	0.000	USTR	913004107	46.2000	37,660.00	1,239,742.74	1,739,892.00
UNITED SURGICAL PARTNERS	0.000	USPI	913016309	41.7000	31,200.00	910,872.99	1,301,040.00
UNITED THERAPEUTICS CORP	0.000	UTHR	91307C102	45.1500	26,700.00	641,411.94	1,205,505.00
UNIVERSAL AMERN FINL	0.000	UHCO	913377107	15.4700	45,500.00	437,061.66	703,885.00
UNIVERSAL COMPRESSION HLDGS	0.000	UCO	913431102	34.9100	25,300.00	598,720.17	883,223.00
UNIVERSAL CORP-VA	3.511	UVV	9134561090	47.8400	27,900.00	1,208,402.57	1,334,736.00
UNION BANKSHARES COR UNISOURCE ENERGY CORP UNIT CORP UNITED AUTO GROUP INC UNITED BANKSHARES INC. UNITED CMNTY BKS BLA UNITED CMNTY FINL CO UNITED FIRE & CAS CO UNITED INDUSTRIAL CORP UNITED NATURAL FOODS INC. UNITED NATURAL FOODS INC. UNITED STATIONERS INC UNITED STATIONERS INC UNITED SURGICAL PARTNERS UNITED THERAPEUTICS CORP UNIVERSAL AMERN FINL UNIVERSAL COMPRESSION HLDGS UNIVERSAL CORP-VA UNIVERSAL ELECTRONICS INC UNIVERSAL FOREST PRODUCTS UNIVERSAL TECHNICAL INSTITUTE UNIVERSAL TECHNICAL INSTITUTE UNIVERSAL CORP OF PENNSYLVANIA	0.000	UEIC	913483103	17.6000	26,800.00	1,355,735.72 675,090.01 319,012.49 442,246.89 356,771.05 615,982.95 1,018,174.62 528,545.15 1,239,742.74 910,872.99 641,411.94 437,061.66 598,720.17 1,208,402.57 406,519.11 420,222.97	471,680.00
UNIVERSAL FOREST PRODUCTS	0.230	UFPI	913543104	43.4000	17,500.00	400,519.11 420,222.97 815,228.52 633,948.54 466,891.30 606,971.93	759,500.00
UNIVERSAL TECHNICAL INSTITUTE	0.000	UTI	913915104	38.1200	17,500.00 22,400.00	815.228.52	853,888.00
UNIVEST CORP OF PENNSYLVANIA	2.173	UVSP	915271100	46.0200	13,400.00	633.948.54	616.668.00
UNIZAN FINANCIAL CORP	2.049	UNIZ	91528W101	26.3500	24,200.00	466.891.30	637,670.00
UNOVA INC.	0.000	UNA	91529B106	25.2900	37,300.00	606.971.93	943.317.00
UNIVERSAL TECHNICAL INSTITUTE UNIVEST CORP OF PENNSYLVANIA UNIZAN FINANCIAL CORP UNOVA INC. UROLOGIX INC URS CORPORATION USA MOBILITY INC USANA HEALTH SCIENCES INC USEC INC.	0.000	ULGX	917273104		15,600.00	232.075.22	100,932.00
URS CORPORATION	0.000	URS	903236107	32.1000	15,600.00 34,900.00	932,270.29	100,932.00 1,120,290.00
USA MOBILITY INC	0.000	USMO	90341G103	35.3100	26,294.00	775,264.78	928.441.14
USANA HEALTH SCIENCES INC	0.000	USNA		34.2000	26,294.00 5,300.00	147.952.70	928,441.14 181,260.00
USEC INC.	5.676	USU		9.6900	93,200.00	714.690.86	903.108.00
USF CORP	0.982	USEC			30,800.00	714,690.86 909,544.66	1.168.860 00

Investment Desc	Rating Coupon Yield	l Ticker	dentifier F	Price	Par/Shares	Book Value	Market Value
	Group - COM						
	Portfolio - QN2 Instrument - COM		JANTITATIVE 2000 DMMON STOCK	(Q			
			Minor Brock				
USG CORPORATION USI HOLDINGS CORP VAIL RESORTS INC VALASSIS COMMUNICATIONS INC VALEANT PHARMACEUTICALS VALENCE TECHNOLOGY INC VALHI INC VALMONT INDUSTRIES VALUE LINE INC VALUECLICK, INC VALUEVISION MEDIA INC VARIAN INC.	0.24	8 USG	903293405	40.2700	47,300.00	831,918.09	1,904,771.00
USI HOLDINGS CORP	0.00	0 USIH	90333H101	11.5700	22,300.00	357,875.65	258,011.00
VAIL RESORTS INC	0.00	0 MTN	91879Q109	22.4200	21,800.00	343,241.77	488,756.00
VALASSIS COMMUNICATIONS INC	0.00	0 VCI	918866104	35.0100	57,900.00	1,530,575.09	2,027,079.00
VALEANT PHARMACEUTICALS	1.1	6 VRX	91911X104Q	26.3500	93,100.00	2,135,759.64	2,453,185.00
VALENCE TECHNOLOGY INC	0.00	0 VLNC	918914102	3.1100	100.00	383.57	311.00
VALHI INC	1.49	1 VHI	918905100	16.0900	25,700.00	373,955.90	413,513.00
VALMONT INDUSTRIES	1.2	4 VMI	920253101	25.1100	5,600.00	111,710.68	140,616.00
VALUE LINE INC	2.54	8 VALU	920437100	39.2380	1,500.00	55,865.34 684,436.18	58,857.00
VALUECLICK, INC	0.00	0 VCLK	92046N102	13.3300	87,900.00	684,436.18	1,171,707.00
VALUEVISION MEDIA INC	0.00	VTVV 0	92047K107	13.9100	20,000.00	293,284.69	278,200.00
VARIAN INC.	0.00	0 VARI	922206107	41.0100	43,400.00	1,465,396.83	1,779,834.00
VARIAN INC. VARIAN SEMICONDUCTOR EQUIPM	MENT 0.00	0 VSEA	922207105	36.8500	40,300.00	1,143,274.66	1,485,055.00
VARIAN SEMICONDUCTOR EQUIPM VECTOR GROUP LTD VEECO INSTRUMENTS INC VENTANA MED SYS INC VENTIV HEALTH INC. VERINT SYS INC VERITAS DGC INC. VERITY INC. VERSO TECHNOLOGIES INC VERTEX PHARMAREUTICALS INC VERTRUE INC VESTA INS GROUP INC VIASAT INC. VIASYS HEALTHCARE INC VICOR CORP	9.62	l VGR	92240M108	16.6300	26,790.00	411,416.51	445,517.70
VEECO INSTRUMENTS INC	0.00	0 VECO	922417100	21.0700	18,200.00	520,621.77	383,474.00
VENTANA MED SYS INC	0.00	0 VMSI	92276H106	63.9900	15,200.00	498,730.34 349,069.66 440,967.64	972,648.00
VENTIV HEALTH INC.	0.00	VITV 0	922793104	20.3200	20,500.00	349,069.66	416,560.00
VERINT SYS INC	0.00	0 VRNT	92343X100	36.3300	13,000.00	440,967.64	472,290.00
VERITAS DGC INC.	0.00	0 VTS	92343P107	22.4100	37,800.00	531,172.81 738,655.18	847,098.00
VERITY INC.	0.00	0 VRTY	92343C106	13.1200	33,049.00	738,655.18	433,602.88
VERSO TECHNOLOGIES INC	0.00	0 VRSO	925317109	0.7200	147,700.00	135,820.39	106,344.00
VERTEX PHARMAREUTICALS INC	0.00	0 VRTX	92532F100	10.5700	87,595.00	1,581,124.84	925,879.15
VERTRUE INC	0.00	0 VTRU	92534N101	37.7700	13,900.00	369,232.99	525,003.00
VESTA INS GROUP INC	2.7	7 VTA	925391104	3.6800	84,200.00	494,247.06	309,856.00
VIASAT INC.	0.00	0 VSAT	92552V100	24.2700	23,093.00	470,410.87	560,467.11
VIASYS HEALTHCARE INC	0.00	0 VAS	92553Q209	19.0000	46,000.00	926,830.78	874,000.00
VICOR CORP	0.6	.0 VICR	925815102	13.1100	40,942.00	539,424.47	536,749.62
VICURON PHARMACEUTICALS INC	0.00	0 MICU	926471103	17.4100	56,735.00	786,016.11	987,756.35
VIGNETTE CORPORATION	0.00	0 VIGN	926734104	1.3900	460,300.00	912,054.86	639,817.00
VIISAGE TECHNOLOGY INC	0.00	0 VISG	92675K106	9.0100	33,500.00	284,767.35	301,835.00
VINTAGE PETROLEUM INC.	0.88	1 VPI	927460105Q	22.6900	56,500.00	835,347.17 28,629.98	1,281,985.00
VION PHARMACEUTICALS INC	0.00	0 VION	927624106	4.6900	8,100.00	28,629.98	37,989.00
VIRGINIA FINL CORP	2.18	2 VFGI	927810101	36.6600	7,927.00	207,023.33	290,603.82
VIASAT INC. VIASYS HEALTHCARE INC VICOR CORP VICURON PHARMACEUTICALS INC VIGNETTE CORPORATION VIISAGE TECHNOLOGY INC VINTAGE PETROLEUM INC. VION PHARMACEUTICALS INC VIRGINIA FINL CORP VISTACARE INC-CL A VISTEON CORP VISX INC VITAL SIGNS INC VITESSE SEMICONDUCTOR CORP	0.00	0 VSTA 6 VC	92839Y109 92839U107	16.6300 9.7700	10,000.00	300,024.43 1,791,490.52	166,300.00
VISIEUN CUKP	2.4			25.8700	168,600.00		1,647,222.00
VIDA INC	0.00	0 EYE .6 VITL	92844S105 928469105	38.9200	54,100.00 12,298.00	910,940.17 409,151.40	1,399,567.00 478,638.16
VITAL SIGNS INC	0.6	0 VITL	928469105	38.9200	241,200.00		478,638.16 851,436.00
VITESSE SEMICONDUCTOR CORP VNUS MEDICAL TECHNOLOGIES	0.00	0 VTSS	928497106	13.5200	6,000.00	1,288,863.36 82,609.00	81,120.00
AMOD MEDICAT IECUNOTOGIED	0.00	CONTA OF	370200T00	13.3∠00	0,000.00	02,009.00	01,120.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
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VOLT INFO. SCIENCES INC. VOLTERRA SEMICONDUCTOR CORP W-H ENERGY SERVICES INC WABASH NATIONAL CORP WABTEC WALTER INDS INC WARNACO GROUP INC/THE WASHINGTON GROUP INTERNATIO WASHINGTON TR BANCORP WASTE CONNECTIONS INC WATCHGUARD TECHNOLOGIES INC WATSCO INC. WATSON WYATT & CO HOLDINGS WATTS WATER TECHNOLOGIES IN	0.000		000000100	29.3900	16 000 00	205 255 22	470 040 00
VOLI INFO. SCIENCES INC.	0.000	VULUD	928703107 928708106	22.1550	16,000.00	395,377.22 63,156.50	4/0,240.00
W_U PNEDCY CEDITORS INC	0.000	ATIK	92925E108	22.1550	3,000.00	452 252 62	600 102 00
WARACH NATIONAL CORD	0.000	MUC	929566107	26.9300	27,200.00	452,353.62 537,708.89 552,744.35	684 022 00
WARTEC	0.140	MAR	929740108	21.3200	32 000 00	557,700.05	682 240 00
WALTER INDS INC	0.107	יי.דעד	93317Q105	33.7300	12 200 00	168,978.28 807,550.12 922,350.29 365,174.00 1,208,738.99	411 506 00
WARNACO GROUP INC/THE	0.171	WRNC	934390402	21.6000	51.000.00	807.550.12	1.101.600.00
WASHINGTON GROUP INTERNATIO	0.000	WGTT	938862208	41.2500	34.108.00	922.350.29	1.406.955.00
WASHINGTON TR BANCORP	2.320	WASH	940610108	29.3100	14.700.00	365,174.00	430,857.00
WASTE CONNECTIONS INC	0.000	WCN	941053100	34.2500	53,350.00	1.208.738.99	1.827.237.50
WATCHGUARD TECHNOLOGIES INC	0.000	WGRD	941105108	4.4300	77,200.00	386,223.40	341,996.00
WATER PIK TECHNOLOGIES INC	0.000	PIK	94113U100	17.7300	24,300.00	386,223.40 402,443.21 474,511.73 822,874.50	430,839.00
WATSCO INC.	1.590	WSO	942622200	35.2200	24,700.00	474,511.73	869,934.00
WATSON WYATT & CO HOLDINGS WATTS WATER TECHNOLOGIES IN WAUSAU-MOSINEE PAPER CORP. WAYPOINT FINANCIAL CORP WCI COMMUNITIES INC WD-40 CO WEBEX COMMUNICATIONS INC WEBSENSE INC WEBSIDESTORY INC WEIS MKTS INC WELLCARE HEALTH PLANS INC WELLMAN INC WERNER ENTERPRISES INC WESCO INTL INC WEST BANCORPORATION WEST COAST BANCORP O WEST MARINE INC WEST PHARMACEUTICAL SERVICE	1.113	WW	942712100	26.9500	35,800.00	822,874.50	964,810.00
WATTS WATER TECHNOLOGIES IN	rc. 0.868	WTS	9427491020	32.2400	26,600.00	565,239.89 672,404.98 608,248.08 1,029,885.11 325,345.19	857,584.00
WAUSAU-MOSINEE PAPER CORP.	1.903	WPP	943315101	17.8600	50,700.00	672,404.98	905,502.00
WAYPOINT FINANCIAL CORP	1.975	WYPT	946756103	28.3500	33,217.00	608,248.08	941,701.95
WCI COMMUNITIES INC	0.000	WCI	92923C104	29.4000	46,600.00	1,029,885.11	1,370,040.00
WD-40 CO	2.815	WDFC	929236107	28.4100	11,300.00	325,345.19	321,033.00
WEBEX COMMUNICATIONS INC	0.000	WEBX	94767L109	23.7800	33,500.00	581,305.16	796,630.00
WEBMETHODS	0.000	WEBME	94768C108	7.2100	51,400.00	439,998.01	370,594.00
WEBSENSE INC	0.000	WBSN	947684106	50.7200	29,811.00	731,212.94	1,512,013.92
WEBSIDESTORY INC	0.000	WSSI	947685103	12.4300	6,400.00	77,047.92	79,552.00
WEIS MKTS INC	2.903	WMK	948849104	38.5700	12,500.00	402,039.48	482,125.00
WELLCARE HEALTH PLANS INC	0.000	WCG	94946T106	32.5000	10,100.00	195,487.52	328,250.00
WELLMAN INC	1.870	WLM	949702104	10.6900	35,400.00	414,878.80	378,426.00
WERNER ENTERPRISES INC	0.618	WERN	950755108	22.6400	53,300.00	755,048.43	1,206,712.00
WESBANCO INC	3.127	WSBC	950810101	31.9700	20,600.00	325,345.19 581,305.16 439,998.01 731,212.94 77,047.92 402,039.48 195,487.52 414,878.80 755,048.43 544,160.36	658,582.00
WESCO INTL INC	0.000	WCC	95082P105	29.6400	28,300.00	351,143.06	838,812.00
WEST BANCORPORATION	3.634	WTBA	95123P106	17.6100	18,740.00	302,690.22	330,011.40
WEST COAST BANCORP O	1.456	WCBO	952145100	25.4100	16,700.00	312,925.28	424,347.00
WEST MARINE INC	0.000	WMAR	954235107	24.7500	14,900.00	420,406.59	368,775.00
WEST PHARMACEUTICAL SERVICE	S 1.757	WST	955306105	25.0300	33,100.00	517,089.73	828,493.00
WESTAMERICA BANCORPORATION	1.920	WABC	957090103	58.3100	35,300.00	1,822,649.05	2,058,343.00
WESTELL TECHNOLOGIES INC-A	0.000	WSTL	957541105	6.8000	54,725.00	456,853.89	372,130.00
WESTERN SIERRA BANCORP	0.000	WSBA	959522103	38.3550	400.00	8,832.22	15,342.00
WESTLAKE CHEMICAL CORP.	0.254	WLK	960413102	33.4000	13,100.00	294,456.56	437,540.00
WEYCO GROUP INC	0.993	WEYS		44.2900	8,550.00	286,580.79	378,679.50
WEST MARINE INC WEST PHARMACEUTICAL SERVICE WESTAMERICA BANCORPORATION WESTELL TECHNOLOGIES INC-A WESTERN SIERRA BANCORP WESTLAKE CHEMICAL CORP. WEYCO GROUP INC WGL HOLDINGS, INC.	4.215	WGL	92924F106	30.8400	61,200.00	544,160.36 351,143.06 302,690.22 312,925.28 420,406.59 517,089.73 1,822,649.05 456,853.89 8,832.22 294,456.56 286,580.79 1,564,912.36	1,887,408.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK					
	Portfolio - QN2	QU.	ANTITATIVE 200	0 (Q			
	Instrument - COM	CO	MMON STOCK				
WHEELING-PITTSBURGH CORP	0.000	MDCC	963142302	38.5400	15 000 00	202 057 70	600 022 00
WHITING PETROLEUM CORP	0.000	WFSC WT.T.	966387102	30.2500	36 800.00	1 027 578 11	608,932.00 1,113,200.00
			96808B107	8.8100	36,800.00 6,168.00 29,200.00	74 141 18	54 340 08
WILSHIRE BANCORP INC	0.000	WIRC	97186T108	16.5400	29.200.00	388.244.10	54,340.08 482,968.00
WILSON GREATBATCH TECHNOLOG	TIES 0.000	GB	972232102	22.4200	23,200.00	872.834.39	531.354.00
			973149107	13.5500	23,700.00 78,900.00	395 853 24	531,354.00 1,069,095.00
WINN-DIXIE STORES INC.	4.395	WIN	974280109M	4.5500	91,300.00	743,775.95	415.415.00
WINNEBAGO INDUSTRIES	4.395 0.716	WGO	974637100	39.0600	28,800.00	637,709.13	
			97650W108	56.9600	23,800.00	922,162.87	1,355,648.00
WIRELESS FACILITIES	0.000	WFII	97653A103	9.4400	20,395.00		192,528.80
WITNESS SYS INC	0.000	WITS	977424100	17.4600	24,100.00	309,870.52	192,528.80 420,786.00
WMS INDUSTRIES INC	0.000	WMS	929297109	33.5400	12,800.00	278,464.41	429,312.00
WOLVERINE WORLD WIDE	0.351 0.000 0.000 1.241 2.495 1.340 0.000 0.602 3.957 0.000 0.397 0.624 0.000 0.000	WWW	978097103	31.4200	52,050.00	1,158,645.92	192,528.80 420,786.00 429,312.00 1,635,411.00
WOODHEAD INDUSTRIES	2.495	WDHD	979438108	16.0300	13,500.00	215,703.77	216,405.00
WOODWARD GOVERNOR CO.	1.340	WGOV	980745103	71.6100	13,500.00 10,800.00	215,703.77 754,674.46	773,388.00
WORLD ACCEP CORP DEL	0.000	WRLD	981419104	27.5100		501,463.69	732,123.63
WORLD FUEL SVCS CORP	0.602	INT	981475106	49.8000	26,613.00 12,500.00	501,463.69 374,747.86	622,500.00
WORLD WRESTLING ENTM	3.957	WWE	98156Q108	12.1300	31,000.00	354,949.66	
WRIGHT MEDICAL GROUP INC	0.000	WMGI	98235T107	28.5000	31,000.00 29,500.00	792,380.29	840,750.00
WSFS FINL CORP	0.397	WSFS	929328102	60.3200	10,700.00	486,158.09 296,907.72	645,424.00 369,831.00 241,695.00
X-RITE INC	0.624	XRIT	983857103	16.0100	23,100.00	296,907.72	369,831.00
XYBERNAUT CORP	0.000	XYBR	984149104	1.2300	196.500.00	247.880.06	241,695.00
YANKEE CANDLE CO	0.000	YCC	984757104	33.1800	47,400.00	1,252,211.13 233,084.90 1,016,750.40	1,572,732.00 318,618.00 1,343,606.00 175,396.00
YARDVILLE NATL BANCO	1.342	YANB	985021104	34.2600	9,300.00	233,084.90	318,618.00
YORK INTERNATIONAL CORP	2.316 0.474	YRK	986670107	34.5400	38,900.00 5,200.00	1,016,750.40	1,343,606.00
YOUNG INNOVATIONS IN	0.474	YDNT	987520103	33.7300	3,200.00		175,396.00
ZALE CORP.	0.000	ZLC	988858106	29.8700	66,194.00 16,500.00	1,676,228.72	1,977,214.78 822,360.00
ZENITH NATIONAL INSURANCE (CP 2.247	ZNT	989390109	49.8400			822,360.00
ZILA INC	0.000	ZILA	989513205	4.2800	50,400.00	248,868.73	215,712.00 89,350.00 553,840.00 685,373.88 234,621.00
ZIPREALTY INC	0.000	ZIPR	98974V107	17.8700	5,000.00	80,458.88	89,350.00
ZOLL MEDICAL CORP	0.000	ZOLL	989922109	34.4000	16,100.00	545,168.22	553,840.00
ZORAN CORP	0.000		98975F101	11.5800	59,186.00	1,151,766.40	685,373.88
ZYGO CORP	0.000		989855101	11.7900	19,900.00	246,261.22	234,621.00
ZYMOGENETICS INC	0.000	ZGEN	98985T109	23.0000	21,610.00	293,861.39	497,030.00
Instrument Total 1	,789				63,118,260.10	952,568,024.61	1,181,085,028.05
	Instrument -	REIT	REAL ESTATE	INVESTMENT	TRUST		
AAMES INVESTMENT CORP	2.243	AIC	00253G108	10.7000	40,600.00	443,317.63	434,420.00

Investment Desc Rating	Coupon Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STOCH	ζ				
Port.f	olio - ON2 OI	JANTITATIVE 20	00 (Q			
Instr	ument - REIT RI	CAL ESTATE INV	ESTMENT TRUST			
ACADIA RLTY TR AFFORDABLE RESIDENTIAL COMMUNI ALEXANDERS INC ALEXANDRIA REAL ESTATE AMERICAN CAMPUS COMMUNITIES IN	4.233 AKR	004239109	16.3000	29,200.00	386,471.73 432,062.01	475,960.00
AFFORDABLE RESIDENTIAL COMMUNI	8.710 ARC	008273104	14.3500	27,400.00	432,062.01	393,190.00
ALEXANDERS INC	0.000 ALX	014752109	215.0000	3,200.00	465,742.15	688,000.00
ALEXANDRIA REAL ESTATE	3.547 ARE	015271109	74.4200	21,500.00	1,079,583.56	1,600,030.00
AMERICAN CAMPUS COMMUNITIES IN	2.934 ACC	024835100	22.4900	13,400.00	248,746.88	301,366.00
AMERICAN FINANCIAL REALTY TRUS	6.427 AFR	02607P305	16.1800	105,900.00	1,487,020.68	1,713,462.00
AMLI RESIDENTIAL PROP	2.565 AML	001735109	32.0000	28,100.00	816,845.85	899,200.00
ARBOR REALTY TRUST INC	7.661 ABR	038923108	24.5400	17,900.00	382,805.03	439,266.00
AMERICAN FINANCIAL REALTY TRUS AMLI RESIDENTIAL PROP ARBOR REALTY TRUST INC BEDFORD PROPERTY BIMINI MORTGAGE MANAGEMENT INC	7.180 BED	076446301	28.4100	16,100.00	470,594.94	457,401.00
BIMINI MORTGAGE MANAGEMENT INC	0.000 BMM	09031E400	16.0600	17,500.00	274,291.50	281,050.00
BIOMED REALTY TRUST	4.862 BMR	09063H107	22.2100	34,700.00	617,471.32	770,687.00
BRANDYWINE REALTY	5.018 BDN	105368203	29.3900	53,300.00	1,405,869.74	1,566,487.00
BIOMED REALTY TRUST BRANDYWINE REALTY CAPITAL AUTOMOTIVE CAPITAL LEASE FUNDING INC	4.847 CARS	139733109	35.5250	29,500.00	851,515.88	1,047,987.50
CAPITAL LEASE FUNDING INC	4.800 LSE	140288101	12.5000	4,700.00	46,902.55	58,750.00
CAPITAL TRUST-CL A	6.512 CT	14052H506	30.7100	20,300.00	557,674.55	623,413.00
CAPSTEAD MTG CORP	8.349 CMO	14067E506	10.5400	36,750.00	536,244.45	387,345.00
CARRAMERICA RE CORP	6.060 CRE	144418100	33.0000	60,400.00	1,860,754.61	1,993,200.00
CEDAR SHOPPING CENTERS INC	6.293 CDR	150602209	14.3000	18,300.00	246,490.16	261,690.00
COLONIAL PROPERTIES	3.623 CLP	195872106	39.2700	21,000.00	771,648.77	824,670.00
COMMERCIAL NET LEASE RE	6.310 NNN	202218103	20.6000	57,400.00	1,057,137.93	1,182,440.00
CORNERSTONE REALTY INC	8.016 TCR	21922V102	9.9800	55.700.00	453.768.25	555.886.00
CORPORATE OFFICE PROPERTY	3.475 OFC	22002T108	29.3500	49,100.00	1.040.479.28	1,441,085.00
CORRECTIONAL PPTYS T	3.926 CPV	22025E104	28.8800	12.200.00	326.177.67	352.336.00
COUSINS PROPERTIES INC	4.889 CUZ	222795106	30.2700	46,100.00	1.450.816.92	1.395.447.00
CRT PROPERTIES INC	5.867 CRO	22876P109	23.8600	29.800.00	561.931.99	711.028.00
DIGITAL REALTY TRUST INC	4.639 DLR	253868103	13.4700	22.200.00	288.960.30	299.034.00
EASTGROUP PROPERTY INC	3 877 EGP	277276101	38.3200	16 500 00	516 646 25	632 280 00
ENTERTAINMENT PROTYS	5 050 EPR	29380T105	44.5500	28 100 00	927 738 29	1 251 855 00
FOULTRY THIS THE	4 429 FNN	294703103	11.7400	56 100 00	473 575 80	658 614 00
FOULTRY LIFFCTVIE DDODFDTTEC IN	0 130 FIG	29472R108	35.7500	14 000 00	472 796 33	500 500 00
EQUITE ONE INC	4 888 FOV	294752100	23.7300	37 700 00	673 940 69	894 621 00
EGGEA DDUDEDAA ADIIGA ING	1 560 EQI	297178105	83.8000	22 300 00	1 352 454 19	1 868 740 00
ESSEA FROFERIT IROSI INC.	6 826 EVD	30225T102	13.3300	24 700 00	218 204 75	320 251 00
FFI.COR LODGING TRUST	4 095 FCU	31430F101	14.6500	54 800 00	386,471.73 432,062.01 465,742.15 1,079,583.56 248,746.88 1,487,020.68 816,845.85 382,805.03 470,594.94 274,291.50 617,471.32 1,405,869.74 851,515.88 46,902.55 557,674.55 536,244.45 1,860,754.61 246,490.16 771,648.77 1,057,137.93 453,768.25 1,040,479.28 326,177.67 1,450,816.92 561,931.99 288,960.30 516,646.25 927,738.29 473,575.80 472,796.33 673,940.69 1,352,454.19 318,204.75 496,933.37 1,473,894.87	802 820 nn
FIRST INDISTRIAL PR	6 825 FD	32054K103	40.7300	45 800 00	496,933.37 1,473,894.87	1 865 434 00
CARIFO DECIDENTIAL RE	0.025 FR 6 733 CDD	362418105	35.7900	26 000 00	1,4/3,034.0/ 782 022 E7	1,000,434.00
CELLA DILA CODD	0.733 GBP 5 017 CTV	374297109	28.7300	19 500 00	783,023.57 467,117.65	560,340.00 560 335 00
GEILL VILL COKE	5.91/ GIY	374297109 37803P105	28.7300	20 100 00	40/,11/.05 270 162 20	700,435.00 700 700 00
CLIMOUED DEALTHY TRUICT	0.5/0 GLB	37803P105 379302102Q	27.7100	20,100.00	378,163.38 910,167.98	1 004 545 00
CAPITAL AUTOMOTIVE CAPITAL LEASE FUNDING INC CAPITAL TRUST-CL A CAPSTEAD MTG CORP CARRAMERICA RE CORP CEDAR SHOPPING CENTERS INC COLONIAL PROPERTIES COMMERCIAL NET LEASE RE CORNERSTONE REALTY INC CORPORATE OFFICE PROPERTY CORRECTIONAL PPTYS T COUSINS PROPERTIES INC CRT PROPERTIES INC DIGITAL REALTY TRUST INC EASTGROUP PROPERTY INC ENTERTAINMENT PPTYS EQUITY INNS INC EQUITY LIFESTYLE PROPERTIES IN EQUITY ONE INC ESSEX PROPERTY TRUST INC. EXTRA SPACE STORAGE INC FELCOR LODGING TRUST FIRST INDUSTRIAL RE GABLES RESIDENTIAL TRUST GETTY RLTY CORP GLENBOROUGH REALTY GLIMCHER REALTY TRUST	2.309 GRI	3/93UZIUZQ	2/./100	39,500.00	910,107.98	1,094,345.00

Investment Desc	Rating Coupon Yield T	icker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
	Portfolio - ON2		ANTITATIVE 200	0 (0			
	Tratrimont DETE	ישכו	AL ESTATE INVE	STMENT TRUST			
GLOBAL SIGNAL INC GMH COMMUNITIES TRUST HEALTHCARE RLTY TR HERITAGE PROPERTY INV TRUST HIGHWOODS PROP INC. HOME PROPERTIES OF NY INC. HOMEBANC CORP IMPAC MTG HLDGS INC INNKEEPERS USA TRUST INVESTORS REAL ESTAT KILROY RE CORP KITE REALTY GROUP TRUST KRAMONT RLTY TR LASALLE HOTEL PROPERTIES LEXINGTON CORP PPTYS MAGUIRE PROPERTIES INC MERISTAR HOSPITALITY CORP. MID-AMERICAN APARTMENT MORTGAGEIT HOLDINGS INC NATIONWIDE HEALTH PP NEW CENTURY FINANCIAL CORP	5.809 G	SL	37944Q103	27.5400	10,700.00	246,891.80	294,678.00
GMH COMMUNITIES TRUST	4.539 G	CT	36188G102	14.1000	31,700.00	417,765.48 1,705,737.40	446,970.00 2,157,100.00
HEALTHCARE RLTY TR	6.339 н	IR	421946104	40.7000	53,000.00	1,705,737.40	2,157,100.00
HERITAGE PROPERTY INV TRUST	4.431 H	ITG	42725M107	32.0900	22,500.00	630,938.94	722,025.00
HIGHWOODS PROP INC.	6.137 н	IIW	431284108Q	27.7000	50,500.00	1,163,549.71	1,398,850.00
HOME PROPERTIES OF NY INC.	5.860 H	IME	437306103	43.0000			1,320,100.00
HOMEBANC CORP	7.024 H	IMB	43738R109	9.6800	38,300.00	354,374.58 1,854,162.39	370,744.00
IMPAC MTG HLDGS INC	13.233 I	MH	45254P102	22.6700		1,854,162.39	2,056,169.00
INNKEEPERS USA TRUST	1.690 K	:PA	4576J0104	14.2000	36,300.00	375,703.44	515,460.00
INVESTORS REAL ESTAT	6.139 I	RETS	461730103	10.4900	23,300.00	233,338.90 1,057,299.50	244,417.00
KILROY RE CORP	4.631 K	RC	49427F108	42.7500	37,200.00	1,057,299.50	1,590,300.00
KITE REALTY GROUP TRUST	4.908 K	RG	49803T102	15.2800	21,200.00	279,977.49 456,919.44	323,936.00
KRAMONT RLTY TR	5.555 K	RT	50075Q107	23.4000	26,700.00	456,919.44	674.780.00
LASALLE HOTEL PROPERTIES	3.016 L	JHO	517942108	31.8300	38,700.00	927,699.19	1,231,821.00
LEXINGTON CORP PPTYS	6.377 L	JXP	529043101	22.5800	53,500.00	927,699.19 1,030,188.12 937,767.85 351,220.87 680,928.95	1,208,030.00
MAGUIRE PROPERTIES INC	5.826 M	IPG	559775101	27.4600	37,700.00	937,767.85	1,035,242.00
MERISTAR HOSPITALITY CORP.	0.479 M	IHX	58984Y103	8.3500	55,200.00	351,220.87	460,920.00
MID-AMERICAN APARTMENT	5.676 M	IAA	59522J103	41.2200	19,800.00	680,928.95	816,156.00
MORTGAGEIT HOLDINGS INC	9.805 M	IHL 	61915Q108	17.9500	16,200.00	233,997.66	290,790.00 1,755,125.00
NATIONWIDE HEALTH PP	6.231 N	IHP	638620104	23.7500	73,900.00		
NEW CENTURY FINANCIAL CORP	9.388 N	IEW	6435EV108	63.9100	47,400.00	1,513,598.52	3,029,334.00
NEWCASTLE INVESTMENT CORP	7.866 N	ICT	65105M108	31.7800	46,500.00	1,215,353.59 1,444,005.65	1,477,770.00
NOVASTAR FINL INC	11.313 N	IF'I	669947400	49.5000		1,444,005.65	1,722,600.00
OMEGA HEALTHCARE INV	6.779 0)HT	681936100	11.8000	51,500.00	422,910.94 750,577.58	607,700.00 852,600.00
PARKWAY PROPERTYS INC	5.123 P	'KY	70159Q104	50.7500	16,800.00	1 146 913 97	1 404 010 40
PENNSYLVANIA KI	5.U46 P	ET.	709102107	42.8000	34,928.00	1,146,813.97	1,494,918.40
NATIONWIDE HEALTH PP NEW CENTURY FINANCIAL CORP NEWCASTLE INVESTMENT CORP NOVASTAR FINL INC OMEGA HEALTHCARE INV PARKWAY PROPERTYS INC PENNSYLVANIA RI POST PROPERTIES, INC. PRENTISS PROPERTIES TRUST DES BUSINESS DARKS INC/CA	5.15/ P	PS	737464107Q 740706106	34.9000 38.2000	44,200.00 49,400.00	1,234,621.05 1,587,573.54	1,542,580.00 1,887,080.00
PRENITSS PROPERITES IRUSI	5.863 P	AD A		45.1000	17,500.00		789,250.00
PS BUSINESS PARKS INC/CA	2.5/2 P	SB	69360J107 749227104	27.9700	36,200.00	659,151.16 970,452.05	1,012,514.00
RAII INVI IK	0.500 R	CAS	751452202	32.2500	7,500.00	199,899.33	241,875.00
RAMCO-GERSHENSON PPI	2 600 0	(PI	756109104	50.5800	44,000.00	1,872,610.97	2,225,520.00
DEDWOOD TO INC	4 316 D	י זעזידי	758075402	62.0900	23,000.00	1,161,415.10	1,428,070.00
PRENTISS PROPERTIES TRUST PS BUSINESS PARKS INC/CA RAIT INVT TR RAMCO-GERSHENSON PPT REALTY INCOME CORP REDWOOD TR INC SAUL CENTERS INC SAXON CAPITAL INC SOVRAN SELF STORAGE STRATEGIC HOTEL CAPITAL INC SUMMIT DROPEPTIES INC	4.310 K	SEC	804395101	38.2500	12,400.00	393,763.72	474,300.00
CAYON CADITAL INC	7.070 B	ΙΔΥΝ	80556T106	23.9900			1,324,248.00
SOVRAN SELF STORAGE	5 742 G	SS	84610H108	42.1400	23 000 00	1,386,654.91 792,245.35 305,961.75 748 482 52	969,220.00
STRATEGIC HOTEL CAPITAL INC	5.742 5	II.H	86272T106	16.5000	22 500 00	305,961.75	371 250 00
SUMMIT PROPERTIES INC	4.146 S	MT	866239106	32.5600	31,200.00	748 482 52	1 015 872 00
SUN COMMUNITIES INC	6.062 S)1·1 T	866674104	40.2500	17,900.00	748,482.52 691,722.69	720 475 00
DOI: COMMONTHED THE	0.002 5		3000,1101	10.2300	1,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	071,122.07	,20,175.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	-	- COMMO	N STOCK QU.	ANTITATIVE 200	0 (Q			
	Instrument	- REIT	RE.	AL ESTATE INVE	STMENT TRUST			
SUNSTONE HOTEL INVESTORS I	INC	0.000	SHO	867892101	20.7800	24,400.00	486,627.50	507,032.00
TANGER FACTORY OUTLET		4.724	SKT	875465106	26.4600	20,200.00	412,181.77	534,492.00
TARRAGON CORP		0.000	TARR	876287103	17.8500	23,329.00	320,083.91	416,422.65
TAUBMAN CENTERS INC		3.806	TCO	876664103Q	29.9500	55,200.00	1,083,097.29	1,653,240.00
TOWN & COUNTRY TRUST		6.225	TCT	892081100	27.6300	10,400.00	256,171.96	287,352.00
U S RESTAURANT PPTYS		7.309	USV	902971100	18.0600	11,700.00	185,860.18	211,302.00
U-STORE-IT TRUST		4.634	YSI	91274F104	17.3500	28,700.00	484,669.85	497,945.00
UNIVERSAL HEALTH RLT		6.287	UHT	91359E105	32.1300	13,000.00	363,475.65	417,690.00
URSTADT BIDDLE PPTYS		5.161	UBA	917286205	17.0500	23,400.00	348,214.41	398,970.00
WASHINGTON RE INV		3.991	WRE	939653101	33.8700	39,000.00	1,105,680.80	1,320,930.00
WINSTON HOTELS INC		5.080	WXH	97563A102	11.8100	25,800.00	253,586.28	304,698.00
Instrument Total	90					2,936,207.00	67,066,230.14	81,572,856.55
Portfolio Total	1,879					66,054,467.10	1,019,634,254.75	1,262,657,884.60

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -							
	Portfolio -			D-CAP GROWTH T	ים א או פ			
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	111001 41110110	00.1		1101. 51001.				
7-ELEVEN INC ACCREDO HEALTH INC ACTIVISION INC ACXIOM CORP. ADC COMMUNICATIONS INC ADDBE SYSTEMS INC. ADTRAN INC. ADTRAN INC. ADVANCED MICRO DEVICES INC. AES CORP AGERE SYSTEMS INC-CL B ALBERTO CULVER CL-B ALLERGAN PHARMACEUTICALS IN AMERICAN PHARMACEUTICAL PAR AMERICAN POWER CONVERSION AMERITRADE HLDG CORP AMETEK INC. AMKOR TECHNOLOGY INC AMPHENOL CORP-CL A AMYLIN PHARMACEUTICALS INC APPLIED MICRO CIRCUITS CORP ARAMARK CORP CL B ATMEL CORP AVERY DENNISON AVID TECHNOLOGY INC. AVOCENT CORPORATION BED BATH & BEYOND INC BELO CORP BIG LOTS, INC. BLACKROCK INC BRINKER INTERNATIONAL INC BRUNSWICK CORP C.H.ROBINSON WORLDWIDE INC		0.000	SE	817826209	23.9500	10,100.00	149,937.39	241,895.00
ACCREDO HEALTH INC		0.000	ACDO	00437V104	27.7200	79,000.00	2,763,674.70	2,189,880.00
ACTIVISION INC		0.000	ATVI	004930202	20.1800	117,100.00	1,255,844.81	2,363,078.00
ACXIOM CORP.		0.608	ACXM	005125109	26.3000	94,100.00	2,005,495.77	2,474,830.00
ADC COMMUNICATIONS INC		0.000	ADCT	000886101	2.6800	941,900.00	4,407,179.27	2,524,292.00
ADOBE SYSTEMS INC.		0.079	ADBE	00724F101Q	62.7400	217,300.00	6,977,980.12	13,633,402.00
ADTRAN INC.		1.671	ADTN	00738A106	19.1400	81,400.00	2,021,282.75	1,557,996.00
ADVANCED MICRO DEVICES INC.		0.000	AMD	007903107	22.0200	360,400.00	6,002,234.24	7,936,008.00
AES CORP		0.000	AES	00130H105		128,800.00	2,606,510.15	1,760,696.00
AGERE SYSTEMS INC-CL B		0.000	AGR.B	00845V209	1.3500	2,688,700.00	7,123,729.63	3,629,745.00
ALBERTO CULVER CL-B	a	0.823	ACV	013068101Q	48.5700 81.0700	149,200.00	5,717,568.32	7,246,644.01
ALLERGAN PHARMACEUTICALS IN	U.	0.444	AGN	018490102Q 02886P109	37.4100	46,000.00 37,100.00	2,928,440.09 1,310,267.42	3,729,219.99 1,387,911.00
AMERICAN PHARMACEUTICAL PAR	1	1 060	APPA	028867109	21.4000	37,100.00	1,310,267.42	1,688,460.00
AMERICAN POWER CONVERSION		0.009	APCC	03074K100	14.2200	78,900.00 403,700.00	3,943,061.63	5,740,614.00
AMERITADE HIDG CORP		0.000	AME	0311001000	35.6700	94 000 00	2,194,076.11	3,352,980.00
AMKOR TECHNOLOGY INC		0.072	AMKR	031652100	6.6800	94,000.00 293,000.00	1,680,540.10	1,957,240.00
AMPHENOI, CORP-CI, A		0.081	APH	032095101	36.7400	38,800.00	1,183,523.41	1,425,512.00
AMYLIN PHARMACEUTICALS INC		0.000	AMLN	032346108	22 2600	16 100 00	1,023,304.86	1,076,896.00
APPLIED MICRO CIRCUITS CORP		0.000	AMCC	03822W109			1,516,551.94	1,682,737.00
ARAMARK CORP CL B		0.829	RMK	038521100	26.5100	399,700.00 54,500.00 844,900.00	1,332,572.58	1,444,795.00
ATMEL CORP		0.000	ATML	049513104	3.9200	844,900.00	4,096,742.57	3,312,008.00
AVERY DENNISON		2.534	AVY	053611109Q	59.9700	70,800.00	3,983,125.34	4,245,876.00
AVID TECHNOLOGY INC.		0.000	AVID	05367P100	61.7500	39,500.00	1,592,883.59	2,439,125.00
AVOCENT CORPORATION		0.000	AVCT	053893103		34,400.00	1,016,826.56	1,393,888.00
BED BATH & BEYOND INC		0.000	BBBY	075896100	39.8300	225,900.00	6,524,310.58	8,997,597.00
BELO CORP		1.524	BLC	080555105Q	26.2400	89,200.00	2,064,841.76	2,340,608.00
BIG LOTS, INC.		0.000	BLI	089302103	12.1300	68,400.00	1,250,097.17	829,692.00
BLACKROCK INC		1.294	BLK	09247X101	77.2600	19,300.00	1,011,592.36	1,491,118.00
BRINKER INTERNATIONAL INC		0.000	EAT	109641100	35.0700	106,200.00	2,750,637.10	3,724,434.00
BRUNSWICK CORP		1.212	BC	117043109Q	49.5000	67,600.00	1,723,294.02	3,346,200.00
C.H.ROBINSON WORLDWIDE INC		1.080		12541W100	55.5200	52,800.00	1,630,125.30	2,931,456.00
CARMAX INC.		0.000		143130102	31.0500	59,600.00	1,467,709.72	1,850,580.00
BRINKER INTERNATIONAL INC BRUNSWICK CORP C.H.ROBINSON WORLDWIDE INC CARMAX INC. CERIDIAN CORP CHECKFREE CORP CHICO'S FAS INC CHOICE HOTELS INTL INC CHOICEPOINT INC. CHURCH & DWIGHT INC		0.000		156779100	18.2800	112,100.00	2,282,261.66	2,049,188.00
CHECKFREE CORP		0.000		162813109	38.0800	143,700.00	3,881,678.04	5,472,096.00
CHICO'S FAS INC		0.000		168615102	45.5300	91,500.00	2,824,450.32	4,165,995.00
CHOICE HOTELS INTL INC		1.551		169905106	58.0000 45.9900	65,000.00 78,300.00	3,242,892.97	3,770,000.00 3,601,017.00
CHUICEPUINI INC.		0.000		170388102 1713401020	45.9900 33.6200	78,300.00 81,700.00	2,792,398.02 2,300,298.47	2,746,754.00
CHOICH & DWIGHT INC		0.713	СПД	1/1340102Q	33.0200	01,700.00	4,300,470.47	2,740,734.00

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group	- COMMO	N STOCK					
	Portfolio			D-CAP GROWTH T	RANS			
	Instrument	- COM	CO	MMON STOCK				
CINTAS CORP		0.661	CTAS	172908105	43.8600	147,000.00	5,837,936.54	6,447,420.00
				17285T106	16.1800	42,200.00	612,955.00	682,796.00
CITADEL BROADCASTING CORP CLAIRE'S STORES INC COGNIZANT TECH SOLUTIONS COF COMVERSE TECHNOLOGY INC. COPART INC COPART INC COVANCE INC COVANCE INC COX RADIO INC CREE INC CYPRESS SEMICONDUCTOR CORP D.R. HORTON INC.		1.694	CLE	179584107	21.2500	136,400.00	2,529,821.87	2,898,500.00
COGNIZANT TECH SOLUTIONS COF	RP	0.000		192446102	42.3300	181,700.00	2,961,077.47	7,691,361.00
COMVERSE TECHNOLOGY INC.		0.000	CMVT	205862402	24.4500	148,900.00	3,080,856.79	3,640,605.00
CONEXANT SYSTEMS INC.		0.000	CNXT	207142100	1.9900	796,600.00	2,940,341.63	1,585,234.00
COPART INC		0.000	CPRT	217204106	26.3200	26,000.00	592,043.16	684,320.00
CORINTHIAN COLLEGES INC		0.000	COCO	218868107	18.8450	41,800.00	936,232.54	787,721.00
COVANCE INC		0.000	CVD	222816100	38.7500	46,700.00	1,514,135.84	1,809,625.00
COX RADIO INC		0.000	CXR	224051102	16.4800	32,300.00	646,631.71	532,304.00
CREE INC		0.000	CREE	225447101	40.0800	106,500.00	2,359,669.16	4,268,520.00
CYPRESS SEMICONDUCTOR CORP		0.000	CY	232806109	11.7300	257,500.00	3,166,374.77	3,020,475.00
D.R. HORTON INC.		0.893		23331A109	40.3100	81,300.00	1,959,024.00	3,277,203.00
CYPRESS SEMICONDUCTOR CORP D.R. HORTON INC. DADE BEHRING HOLDINGS INC DENTSPLY INTERNATIONAL INC. DOLLAR TREE STORES INC DONALDSON CO INC DOVER CORP. DUN & BRADSTREET CORP ENDO PHARMACEUTICALS ENERGIZER HOLDINGS INC. EON LABS INC ESTEE LAUDER CO. EXPEDITORS INT'L. WASH INC. FAIR ISAAC INC.		0.000		23342J206	56.0000	24,200.00	984,659.89	1,355,200.00
DENTSPLY INTERNATIONAL INC.		0.427		249030107Q	56.2000	84,700.00	3,411,192.27	4,760,140.00
DOLLAR TREE STORES INC		0.000		256747106	28.6800	148,900.00	4,223,739.55	4,270,452.00
DONALDSON CO INC		0.736		257651109	32.5800	40,000.00	697,455.00	1,303,200.00
DOVER CORP.		1.526		260003108Q	41.9400	119,300.00	4,187,116.65	5,003,442.00
DUN & BRADSTREET CORP		0.000		26483E100	59.6500	53,300.00	2,215,384.60	3,179,345.00
ENDO PHARMACEUTICALS		0.000		29264F205	21.0200	134,000.00	2,626,894.78	2,816,680.00
ENERGIZER HOLDINGS INC.		0.000		29266R108	49.6900	57,700.00	2,305,356.20	2,867,113.00
EON LABS INC		0.000		29412E100	27.0000	26,900.00	640,805.92	726,300.00
ESTEE LAUDER CO.		0.873		518439104	45.7700	179,100.00	7,194,032.47	8,197,407.00
EXPEDITORS INT'L. WASH INC.		0.393		302130109	55.8800	60,100.00	1,364,933.79	3,358,388.00
FAIR ISAAC INC.		0.218		303250104	36.6800	56,200.00	1,530,205.59	2,061,416.00
FAIRCHILD SEMICONDUTOR CORP		0.000		303726103	16.2600	153,400.00	2,599,003.77	2,494,284.00
FAMILY DOLLAR STORES		1.088		307000109Q	31.2300	60,700.00	1,707,161.20	1,895,661.00
FAIR ISAAC INC. FAIRCHILD SEMICONDUTOR CORP FAMILY DOLLAR STORES FLIR SYSTEMS INC FLUOR CORP FOUNDRY NETWORKS INC FREEPORT MCMORAN CLASS B		0.000		302445101	63.7900	10,700.00	483,977.48	682,553.00
FLUOR CORP		1.174		343412102	54.5100	49,200.00	1,847,595.64	2,681,892.00
FOUNDRY NETWORKS INC		0.000 2.615		35063R100	13.1600	99,500.00	1,624,786.24	1,309,420.00
FREEPORT MCMORAN CLASS B		Z.615	FCX	35671D857 358434108	38.2300 19.3900	61,400.00 187,200.00	1,727,091.92	2,347,322.00
FRIEDMAN BILLINGS RAMSEY -A		0.000	CDDO	36866T103	45.2100	40,700.00	3,476,994.71 1,344,198.90	3,629,808.00 1,840,047.00
CIODAL DAVMENTS INC		0.273		37940X102	58.5400	31,600.00	904,021.40	1,840,047.00
GEN-PROBE INC GLOBAL PAYMENTS INC GTECH HOLDINGS CORP HARSCO CORP HARTE-HANKS INC. HEALTH MGMT ASSOCIATES CL A		1.310		400518106	25.9500	202,000.00	4,168,049.61	5,241,900.00
AYDGCU CODD		2.152		415864107Q	55.7400	13,000.00	328,026.58	724,620.00
HADTE-HANKS INC		0.615		416196103	25.9800	83,000.00	1,498,493.89	2,156,340.00
UPATTU MOMT ACCOUTATES OF A		0.704		421933102	22.7200	176,000.00	3,383,209.75	3,998,720.00
HENRY (JACK) & ASSOCIATES		0.704	JKHY	426281101	19.9100	70,900.00	1,074,544.88	1,411,619.00
ILLINIT (UACIT) & ADDUCTATED		0.003	OMIL	120201101	10.0100	70,500.00	1,0/1,511.00	1,111,019.00

Investment Desc							
	Group - COMMON	I STOCK					
			D-CAP GROWTH T	RANS			
	Instrument - COM		MMON STOCK				
HNI CORP	1.300	HNI	404251100	43.0500	24,100.00	726,788.18	1,037,505.0
HUGHES SUPPLY INC.	0.803	HUG	444482103	32.3500	32,700.00	684,935.79	1,057,845.0
ICOS CORPORATION	0.000	ICOS	449295104	28.2800	52,400.00	1,756,945.76	1,481,872.0
IDEXX LABS INC.	0.000	IDXX	45168D104	54.5900	24,200.00	838,116.98	1,321,078.0
IDT CORP-CL B	0.000	IDT	448947309	15.4800	23,000.00	384,614.02	356,040.0
INAMED CORP	0.000		453235103	63.2500	25,100.00	1,185,401.84	1,587,575.0
INTEGRATED CIRCUIT SYSTEMS			45811K208	20.9200	135,400.00	3,295,101.37	2,832,568.0
INTERNATIONAL RECTIFIER COR	P 0.000	IRF	460254105	44.5700	104,100.00	4,271,518.69	4,639,737.0
INTERPUBLIC GROUP	2.835	IPG	460690100Q	13.4000	385,200.00	8,525,444.77	5,161,680.0
INTERSIL HOLDINGS CORP	0.955	ISIL	46069S109	16.7400	167,500.00	3,231,241.20	2,803,950.0
INTUIT INC.	0.000	INTU	461202103	44.0100	131,500.00	4,646,476.39	5,787,315.0
INVESTORS FINANCIAL SERVICE	S C 0.140	IFIN	461915100	49.9800	31,300.00	866,921.75	1,564,374.0
IRON MTN INC PA	0.000	IRM	462846106	30.4900	123,000.00	3,267,010.37	3,750,270.0
IVAX CORP	0.000	IVX	465823102	15.8200	110,450.00	1,801,858.37	1,747,319.0
JDS UNIPHASE CORP	0.000	JDSU	46612J101	3.1700	1,026,300.00	22,587,899.61	3,253,371.0
JETBLUE AIRWAYS CORP	0.000	JBLU	477143101	23.2200	287,800.00	6,889,833.21	6,682,716.0
LAM RESEARCH CORP	0.000		512807108	28.9100	233,600.00	5,258,288.33	6,753,376.0
LEVEL 3 COMMUNICATIO	0.000	LVLT	52729N100	3.3900	271,100.00	1,114,532.60	919,029.0
LEXMARK INTERNATIONAL INC.	0.000	LXK	529771107	85.0000	108,400.00	7,731,026.97	9,214,000.0
LSI LOGIC CORP	0.000	LSI	502161102	5.4800	418,900.00	3,136,197.23	2,295,572.0
MACROMEDIA INC	0.000	MACR	556100105	31.1200	73,100.00	1,137,854.15	2,274,872.0
MANPOWER INC	0.828	MAN	56418H100	48.3000	58,400.00	2,244,545.05	2,820,720.0
MARVEL ENTERPRISES I	0.828 0.000	MVL	57383M108	20.4800	215,300.00	3,635,141.35	4,409,344.0
MAXTOR CORP	0.000	OXM	577729205	5.3000	644,100.00	3,276,994.03	3,413,730.0
MEDIMMUNE INC	0.000	MEDI	584699102	27.1100	105,800.00	3,068,415.32	2,868,238.0
MEMC ELECTR MATLS IN	0.000	WFR	552715104	13.2500	189,300.00	1,921,988.04	2,508,225.0
MGI PHARMA INC	0.000	MOGN	552880106	28.0100	162,700.00	3,427,009.33	4,557,227.0
MICHAELS STORES	0.934	MIK	594087108	29.9700	163,100.00	3,095,762.84	4,888,107.0
MICRON TECHNOLOGY INC	0.000	MU	595112103Q	12.3500	433,300.00	8,289,005.58	5,351,255.0
MILLENNIUM PHARMACEUTICALS	0.000	MLNM	599902103	12.1200	83,300.00	1,512,670.12	1,009,596.0
MILLER (HERMAN) INC	1.049	MLHR	600544100	27.6300	91,200.00	1,966,571.47	2,519,856.0
MILLIPORE CORPORATION	0.883	MIL	601073109Q	49.8100	25,300.00	861,159.08	1,260,193.0
MOLEX INC	0.500	MOLXE	608554101	30.0000	58,300.00	1,766,424.65	1,749,000.0
MONEYGRAM INTERNATIONAL INC	. 0.189	MGI	60935Y109	21.1400	49,600.00	902,894.24	1,048,544.0
MSC INDUSTRIAL DIRECT CO-A	1.111	MSM	553530106	35.9800	35,400.00	1,057,149.12	1,273,692.0
NATIONAL SEMICONDUCTOR CORP	. 0.445	NSM	637640103	17.9500	446,900.00	6,323,083.41	8,021,855.0
NAVTEQ CORP	0.000	NVT	63936L100	46.3600	100,200.00	3,787,377.17	4,645,272.0
NEKTAR THERAPEUTICS	0.000		640268108	20.2400	136,100.00	2,342,421.12	2,754,664.0
NETFLIX.COM INC	0.000		64110L106	12.3300	62,000.00	685,474.40	764,460.0

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	
			N STOCK	O O O O O O O O O O O O O O O O O O O	IIID A N.C.			
	Portfolio Instrument	- 4TR		D-CAP GROWTH	TRANS			
	IIIsti ullent	- COM	COI	MIMON STOCK				
NETWORK APPLIANCE INC. NEW YORK TIMES CO. CL A NEWALLIANCE BANCSHARES INC		0.000	NTAP	64120L104	33.2200	305,300.00	6,250,784.69	10,142,066.00
NEW YORK TIMES CO. CL A		1.519	NYT	650111107Q	40.8000	120 000 00	5,903,792.12	5,663,040.00
NEWALLIANCE BANCSHARES INC		1.045	NAL	650203102	15.3000	75,000.00	1,093,125.00	1,147,500.00
NEWFIELD EXPLORATION COMPAN	Y	0.000	NFX	651290108	59.0500	34,100.00	1,390,443.55	2,013,605.00
NII HOLDINGS INC		0.000	NIHD	62913F201	47.4500	22,700.00	752,280.46	1,077,115.00
NOVELL INC		0.000	NOVL	670006105	6.7500	1,038,200.00	7,907,825.28	7,007,850.00
NOVELLUS SYSTEMS INC.		0.537	NVLS	670008101	27.8900	204,000.00	6,476,020.64	5,689,560.00
NVIDIA CORP		0.000	NVDA	67066G104	23.5600	291,100.00	7,169,566.88	6,858,316.00
O'REILLY AUTOMOTIVE INC.		0.000	ORLY	686091109	45.0500	57,100.00 58,400.00	1,559,361.81	2,572,355.00
ONMICARE INC.		0.260	OCR	681904108	34.6200		2,098,833.62	2,021,808.00
OUTBACK STEAKHOUSE INC		1.135	OSI	689899102	45.7800	76,000.00	2,398,768.64	3,479,280.00
PATINA OIL & GAS CORP		0.640	POG	703224105	37.5000	77,900.00	1,876,373.01	2,921,250.00
PATTERSON COS INC		0.000	PDCO	703395103	43.3900	70 900 00	1,233,781.15	3,076,351.00
PHARMACEUTICAL PRODUCT DEVE	LOP	0.000	PPDI	717124101	41.2900	49,600.00 62,500.00 347,700.00	1,045,036.87	2,047,984.00
PLANTRONICS INC.		0.482	PLT	727493108	41.4700	62,500.00	1,907,287.25	2,591,875.00
PMC-SIERRA INC		0.000	PMCS	69344F106	11.2500	347,700.00	5,088,358.46	3,911,625.00
POLYCOM INC.		0.000	PLCM	73172K104	23.3200	200,200.00	4,020,816.79	4,668,664.00
PRECISION CASTPARTS CORP		0.182	PCP	740189105	65.6800	62,400.00	3,276,015.93	4,098,432.00
PROTEIN DESIGN LABS INC		0.000	PDLI	74369L103	20.6600	20,600.00	336,565.85	
OLOGIC CORPORATION		0.000	OLGC	747277101	36.7300	129,400.00	336,565.85 4,031,834.85	4,752,862.00
RADIO ONE INC CL-D		0.000	ROIAK	75040P405	16.1200	128,800.00	2,137,454.23	2,076,256.00
RAMBUS INC DEL		0.000	RMBS	750917106	23.0000	171,000.00	3,593,489.61	3,933,000.00
RED HAT INC		0.000	RHAT	756577102	13.3500	265,100.00	3,526,808.22	3,539,085.00
RENAL CARE GROUP INC.		0.000	RCI	759930100	35.9900	79,100.00	1,911,861.82	2,846,809.00
RESMED INC		0.000	RMD	761152107	51.1000	25,700.00	1,009,804.17	1,313,270.00
RESPIRONICS INC		0.000	RESP	761230101		95,000.00 982,900.00	3,986,450.16	5,164,200.00
RITE AID CORP.		0.000	RAD	767754104Q	3.6600	982,900.00	3,967,638.20	3,597,414.00
ROBERT HALF INTL INC		0.815	RHI	770323103	29.4300	89,000.00	1,981,684.43	2,619,270.00
ROCKWELL COLLINS		1.217	COL	774341101	39.4400	130,800.00	3,483,805.69	5,158,752.00
SEALED AIR CORP.		0.000	SEE	81211K100	53.2700	84,100.00	3,386,977.31	4,480,007.00
SEMTECH CORPORATION		0.000	SMTC	816850101	21.8700	119,100.00	2,580,289.87	2,604,717.00
SERVICEMASTER COMPANY		3.190	SVM	81760N109	13.7900	132,500.00	1,332,151.41	1,827,175.00
SIEBEL SYSTEMS INC.		0.000	SEBL	826170102	10.5000	786,800.00	9,707,947.25	8,261,400.00
SILICON LABORATORIES		0.000	SLAB	826919102	35.3100	59,100.00	1,994,135.16	2,086,821.00
SOLECTRON CORP		0.000	SLR	834182107	5.3300	332,800.00	4,516,863.07	1,773,824.00
NEWALLIANCE BANCSHARES INC NEWFIELD EXPLORATION COMPAN NII HOLDINGS INC NOVELL INC NOVELLUS SYSTEMS INC. NVIDIA CORP O'REILLY AUTOMOTIVE INC. OUTBACK STEAKHOUSE INC PATINA OIL & GAS CORP PATTERSON COS INC PHARMACEUTICAL PRODUCT DEVE PLANTRONICS INC. PMC-SIERRA INC POLYCOM INC. PRECISION CASTPARTS CORP PROTEIN DESIGN LABS INC QLOGIC CORPORATION RADIO ONE INC CL-D RAMBUS INC DEL RED HAT INC RENAL CARE GROUP INC. RESPIRONICS INC RITE AID CORP. ROBERT HALF INTL INC ROCKWELL COLLINS SEALED AIR CORP. SEMTECH CORPORATION SERVICEMASTER COMPANY SIEBEL SYSTEMS INC. SILICON LABORATORIES SOLECTRON CORP SOUTHWEST AIRLINES STERICYCLE INC TELLABS INC.		0.110	LUV	844741108Q	16.2800	712,000.00	10,060,263.73	11,591,360.00
STERICYCLE INC		0.000	SRCL	858912108	45.9500	36 000 00	1 562 382 75	1,654,200.00
SYMBOL TECHNOLOGIES INC		0.115	SBL	871508107	17.3000	77,800.00	1,298,910.38	1,345,940.00
TELLABS INC.		0.000	TLAB	879664100	8.5900	151,400.00	1,298,910.38 2,315,697.31	1,300,526.00
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Investment Desc	Rating Coupor	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			N STOCK					
	Portfolio			D-CAP GROWTH T	TRANS			
	Instrument	- COM	CO	MMON STOCK				
TERADYNE INC		0.000	TER	880770102	17.0700	319,300.00	9,741,725.71	5,450,451.00
THE FIRST MARBLEHEAD CORP		0.000		320771108	56.2500	13,600.00	545,972.00	765,000.00
THE ST. JOE COMPANY		0.872		790148100	64.2000	45,000.00	2,506,419.20	2,889,000.00
TIBCO SOFTWARE INC		0.000		88632Q103	13.3400	291,100.00	2,245,546.72	3,883,274.00
TIFFANY & CO		0.750		886547108	31.9700	115,100.00	3,821,732.03	3,679,747.00
TOTAL SYS SVCS INC		0.658		891906109	24.3000	32,600.00	737,028.68	792,180.00
UNITED DEFENSE INDUSTRIES I	INC	0.000		91018B104	47.2500	27,300.00	1,035,164.50	1,289,925.00
UNITEDGLOBALCOM			UCOMA	913247508	9.6600	450,900.00	3,481,205.39	4,355,694.00
UNIVISION COMMUNICATIONS		0.000		914906102	29.2700	185,100.00	5,743,038.39	5,417,877.00
URBAN OUTFITTERS INC		0.000		917047102	44.4000	36,400.00	570,483.02	1,616,160.00
US CELLULAR CORP.		0.000		911684108	44.7600	12,200.00	438,601.10	546,072.00
VARCO INTERNATIONAL INC.		0.000		922122106	29.1500	65,500.00	1,261,423.77	1,909,325.00
VCA ANTECH INC		0.000		918194101	19.6000	17,200.00	331,690.40	337,120.00
VENTAS INC.		4.742		92276F100	27.4100	75,000.00	1,417,416.85	2,055,750.00
W HLDG CO INC		0.828		929251106	22.9400	41,982.18	660,975.74	963,071.21
WADDELL & REED FINANCIAL-CI	_ A	2.511		930059100	23.8900	80,400.00	2,098,304.16	1,920,756.00
WASHINGTON POST CL. B		0.752		939640108Q	983.0200	5,900.00	4,956,943.41	5,799,818.00
WEBMD CORP			HLTH	94769M105	8.1600	323,700.00	3,596,228.52	2,641,392.00
WESTWOOD ONE		0.000		961815107	26.9300	125,700.00	2,779,558.13	3,385,101.00
WHOLE FOODS MARKET INC		0.797		966837106	95.3500	46,600.00	2,869,985.29	4,443,310.00
WILEY JOHN & SONS IN		0.861		968223206	34.8400	62,300.00	1,647,369.16	2,170,532.00
WILLIAMS-SONOMA INC		0.000		969904101	35.0400	121,700.00	2,834,183.30	4,264,368.00
WORTHINGTON INDS		3.268 0.565		981811102Q	19.5800	60,900.00	1,159,916.03	1,192,422.00
XTO ENERGY INC. YUM BRANDS, INC.		0.847		98385X106 988498101	35.3800 47.1800	209,000.00 208,700.00	4,710,900.18 5,399,452.98	7,394,420.00 9,846,466.00
ZEBRA TECHNOLOGIES CORP CL-	70	0.000		989207105	56.2800	89,849.00		
ZEBRA IECHNOLOGIES CORP CL-	-A	0.000	ZBKA	909207105	50.2000	09,049.00	2,857,920.29	5,056,701.72
Instrument Total	182					30,572,681.18	525,907,436.83	587,034,814.95
	Instr	rument -	REIT	REAL ESTATE	E INVESTMENT	TRUST		
CATELLUS DEVELOP CORP		3.529	CDX	149113102	30.6000	167,700.00	3,906,875.32	5,131,620.00
CBL & ASSOC PROP		3.721	CBL	124830100	76.3500	15,300.00	829,834.67	1,168,155.00
GENERAL GROWTH PROP		3.982	GGP	3700211070	36.1600	52,840.00	1,595,232.65	1,910,694.40
MILLS CORP.		3.732	MLS	601148109	63.7600	35,800.00	1,524,637.63	2,282,608.00
REGENCY CENTERS CORP		3.137	REG	758849103	55.4000	59,000.00	2,570,866.15	3,268,600.00
WEINGARTEN RE INVST		3.476	WRI	948741103	40.1000	114,250.00	3,567,257.14	4,581,425.00
Instrument Total	6					444,890.00	13,994,703.56	18,343,102.40
Portfolio Total	188					31,017,571.18	539,902,140.39	605,377,917.35

ASOF02	Date 01/21/2005 Time 18:34:49	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004	Page 101

Monthly	Markat	Portfolio	
V 111.1110M	Market.	POLITOTIO	

Investment Desc	Rating Coupo	n Yield Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value			
	Group Portfolio Instrument		CK S&P600 TRANSITION CORPORATE NOTES/B							
TIMCO AVIATION SERVICES,	INC.	0.000	887151AB4S	0.0000	11,185.65	0.00	0.00			
Instrument Total	1				11,185.65	0.00	0.00			
Instrument -WARRANT WARRANT										
TIMCO AVIATION SERVICES	INCW	0.000 TMAS	W 887151116	0.0100	9,550.00	0.00	95.50			
Instrument Total	1				9,550.00	0.00	95.50			
Portfolio Total	2				20,735.65	0.00	95.50			
Group Total	3,715			0.00 /	684,658,174.78 18	,071,558,404.77 23	3,070,079,816.71			

Investment Desc	Rating Coupon N	rield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	COMMOI	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio -			RCLAYS - 1000				
	Instrument -	COM	COI	MMON STOCK				
3COM CORP.		0.000		885535104	4.1700	187,724.00	1,351,625.29	782,809.08
3M COMPANY		1.754		88579Y101Q	82.0700	128,607.00	8,791,445.50	10,554,776.49
7-ELEVEN INC		0.000		817826209	23.9500	10,799.00	211,960.96	258,636.05
ACCENTURE LTD - CL A		0.000		G1150G111	27.0000	183,424.00	4,504,680.64	4,952,448.00
ACE LTD		1.918		G0070K103	42.7500	23,928.00	849,202.10	1,022,922.00
ADOBE SYSTEMS INC.		0.079		00724F101Q	62.7400	77,108.00	3,209,461.94	4,837,755.92
AFFYMETRIX INC		0.000		00826T108	36.5500	14,777.00	405,916.40	540,099.35
AFLAC INC		0.953		001055102	39.8400	3,622.00	145,046.69	144,300.48
AGCO CORP.		0.000		001084102	21.8900	14,842.00	322,362.84	324,891.38
AGILENT TECHNOLOGIES INC		0.000		00846U101	24.1000	64,929.00	1,993,296.11	1,564,788.90
ALEXANDER & BALDWIN INC		2.121		014482103	42.4200	2,041.00	73,823.35	86,579.22
ALLSTATE CORP		2.165		020002101Q	51.7200	110,415.00	4,798,769.43	5,710,663.80
AMAZON COM INC		0.000		023135106	44.2900	38,766.00	1,533,057.98	1,716,946.14
AMBAC FINANCIAL GROUP INC.		0.608		023139108Q	82.1300	1,708.00	140,758.47	140,278.04
AMDOCS LIMITED		0.000		G02602103	26.2500	49,998.00	1,066,872.38	1,312,447.50
AMERICAN AXLE & MFG HOLDINGS		1.956		024061103	30.6600	35,949.00	957,121.53	1,102,196.34
AMERICAN CAPITAL STRATEGIES		8.755		024937104	33.3500	42,011.00	1,322,082.68	1,401,066.85
AMERICAN INTL GROUP		0.761		026874107Q	65.6700	127,931.00	8,002,349.45	8,401,228.77
AMERISOURCEBERGEN CORP		0.170		03073E105	58.6800	27,746.00	1,512,365.49	1,628,135.28
AMGEN INC		0.000		031162100	64.1500	426.00	27,210.75	27,327.90
AMKOR TECHNOLOGY INC		0.000		031652100	6.6800	31,256.00	549,094.56	208,790.08
ANADARKO PETROLEUM CORP		0.864		032511107Q	64.8100	68,621.00	3,501,141.35	4,447,327.01
ANDRX GROUP		0.000		034553107	21.8300	11,823.00	301,250.60	258,096.09
ANHEUSER-BUSCH		1.931		035229103Q	50.7300	112,062.00	5,251,326.84	5,684,905.26
APPLE COMPUTER INC.		0.000		037833100	64.4000	41,898.00	2,632,895.57	2,698,231.20
ASTORIA FINANCIAL CORP.		3.002		046265104	39.9700	19,327.00	689,669.86	772,500.19
AT&T CORPORATION		4.984		001957505Q	19.0600	5,147.00	96,133.48	98,101.82
AUTODESK INC.		0.158		052769106Q	37.9500	119,500.00	2,386,514.99	4,535,025.00
AUTOLIV, INC		2.070		052800109	48.3000 42.6700	52,493.00 104,204.00	1,739,330.16	2,535,411.90
BAKER HUGHES CORP BANK OF AMERICA CORP.		1.078		057224107Q 0605051040	42.6700	375,369.00	3,829,441.96 12,163,338.70	4,446,384.68 17,638,589.31
BARNES & NOBLE INC.		0.000		067774109	32.2700	41,792.00	965,819.60	1,348,627.84
BARR PHARMACEUTICALS INC.		0.000		068306109	45.5400	11,511.00	434,200.78	
BECTON DICKINSON & COMPANY		1.267		075887109Q	56.8000	125,969.00	5,346,501.63	524,210.94 7,155,039.20
BELLSOUTH		3.886		0798601020	27.7900	184,885.00	5,543,308.84	5,137,954.15
BERKLEY (WR) CORP		0.593		0798601020	47.1700	40,507.00	1,291,874.29	1,910,715.19
BLACK & DECKER		0.951		0917971000	88.3300	52,475.00	3,061,054.08	4,635,116.75
BLYTH INC.		1.285		09643P108	29.5600	4,486.00	148,645.41	132,606.16
BMC SOFTWARE		0.000		055921100	18.6000	125,445.00	2,348,076.10	2,333,277.00
Dric SOFIWARE		0.000	DIVIC	033321100	10.0000	125,445.00	4,340,070.10	4,333,411.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM Portfolio - 5BA		C - EXTERNALLY RCLAYS - 1000	MANAGED			
	Instrument - COM		MMON STOCK				
	Instrument - com	CC	MMON SIOCK				
BOSTON SCIENTIFIC CORP. BRINKER INTERNATIONAL INC BRUNSWICK CORP BURLINGTON NORTHERN SANTA	0.00) BSX	101137107	35.5500	26,865.00	926,845.36	955,050.75
BRINKER INTERNATIONAL INC	0.00	DEAT	109641100	35.0700	51,150.00	1,721,988.06	1,793,830.50
BRUNSWICK CORP	1.21	2 BC	1170431090	49.5000	12,462.00	522,118.47	616,869.00
BURLINGTON NORTHERN SANTA	FE 1.43	7 BNI	12189T104Q	47.3100	46,868.00	1,393,656.88	2,217,325.08
CABOT CORP	1.43 1.65 0.00 0.20 0.00 1.53 0.26 0.00 3.04 1.55 0.12 0.00 3.65 1.69 0.00	4 CBT	127055101	38.6800	16,890.00	645,171.88	653,305.20
CAESARS ENTERTAINMENT INC	0.00) CZR	127687101	20.1400	17,086.00	150,279.97 3,042,709.07	344,112.04
CARDINAL HEALTH INC.	0.20	5 CAH	14149Y108Q	58.1500	68,069.00		3,958,212.35
CAREER EDUCATION CORP	0.00) CECO	141665109	40.0000	12,932.00	511,351.04	517,280.00
CELGENE CORP	0.00	CELG	151020104	26.5300	45,485.00	1,311,725.82	1,206,717.05
CENDANT CORP.	1.53	9 CD	151313103	23.3800	330,250.00	7,512,123.07	7,721,245.00
CENTEX CORP	0.26	3 CTX	152312104Q	59.5800	43,871.00	1,798,991.03	2,613,834.18
CEPHALON INC	0.00	O CEPH	156708109	50.8800	10,750.00	513,872.14	546,960.00
CHEVRONTEXACO CORP	3.04	7 CVX	166764100Q	52.5100	1,561.00	513,872.14 82,429.23	81,968.11
CHOICE HOTELS INTL INC	1.55	l CHH	169905106	58.0000	8,385.00	449,531.09	486,330.00
CIGNA CORP.	0.12	2 CI	125509109Q	81.5700	2,224.00	449,531.09 145,019.55 15,917,693.32	181,411.68
CISCO SYSTEMS	0.00	CSCO	17275R102	19.3000	738,458.00		14,252,239.40
CITIGROUP INC.	3.65	3 C	172967101Q	48.1800	422,594.00	17,099,651.66	20,360,578.92
CLAIRE'S STORES INC	1.69	4 CLE	179584107	21.2500	34,497.00	530,442.69	733,061.25
CLEAR CHANNEL COMMUNICATI	ONS 1.49	3 CCU	184502102	33.4900	7,107.00	233,515.45	238,013.43
CLOROX COMPANY	1.90) CTX	189054109Q	58.9300	73,566.00	4,128,689.41	4,335,244.38
COCA COLA CO.	2.40	Z KO	191216100Q	41.6300 20.8500	115,064.00	4,652,663.67	4,790,114.32
COCA-COLA ENTERPRISE	0.76	CMCSA	191219104 20030N101	33.2800	110,164.00 61,661.00	2,475,310.52 1,850,244.28	2,296,919.40 2,052,078.08
COMCAST CD CL A CDI	0.00) CMCSA	20030N101 20030N2000	32.8400	8,149.00	252,278.25	2,052,078.08
COMPLITED COLENGES	0.00) CMCSK	205363104	56.3700	61,998.00	3,046,026.11	3,494,827.26
COMPOTER SCIENCES	2 30	3 CDC	20825C1040	86.8300	46,257.00	3,757,309.83	4,016,495.31
CONSCRIBILITY CONSTRUCTOR FNERGY CROID	2.50 D TNC 2.60	S CFG	2103711000	43.7100	66,316.00	2,478,664.48	2,898,672.36
CONVERGYS CORPORATION	0.00) CAG	212485106	14.9900	109,094.00	1,835,735.42	1,635,319.06
COSTCO WHOLESALE CORP	0.80	S COST	22160K105	48.4100	84,932.00	4,031,665.13	4,111,558.12
COUNTRYWIDE FINANCIAL COR	D 1 29	S CEC	2223721040	37.0100	37,179.00	1,254,557.43	1,375,994.79
COVENTRY HEALTH CARE INC.	0.00	CVH	222862104	53.0800	54,402.00	2,227,655.95	2,887,658.16
DEERE & CO.	1.50	5 DE	244199105Q	74.4000	207.00	14.484.11	15,400.80
DELL INC	0.00	DELL	24702R101	42.1400	4,132.00	174,973.60 1,673,877.65	174,122.48
DELUXE CORP.	3.96	4 DLX	2480191010	37.3300	39,050.00	1,673,877.65	1,457,736.50
DEVON ENERGY CORPORATION	0.51	3 DVN	25179M103	38.9200	8,529.00	319,119.03	331,948.68
DISNEY (WALT) CO.	0.86	3 DIS	254687106Q	27.8000	146,928.00	3,660,006.07	4,084,598.40
DOLLAR GENERAL	0.77) DG	256669102	20.7700	148,476.00	2,541,133.92	3,083,846.52
CLAIRE'S STORES INC CLEAR CHANNEL COMMUNICATI CLOROX COMPANY COCA COLA CO. COCA-COLA ENTERPRISE COMCAST CORP - CL A COMCAST CP CL A SPL COMPUTER SCIENCES CONOCOPHILLIPS CONSTELLATION ENERGY GROU CONVERGYS CORPORATION COSTCO WHOLESALE CORP. COUNTRYWIDE FINANCIAL COR COVENTRY HEALTH CARE INC. DEELE & CO. DELL INC DELLUXE CORP. DEVON ENERGY CORPORATION DISNEY (WALT) CO. DOLLAR GENERAL DORAL FINANCIAL CORP. EATON VANCE CORP.	1.46	l DRL	25811P100	49.2500	56,023.00	1,807,855.06	2,759,132.75
EATON VANCE CORP.	0.61	3 EV	278265103	52.1500	6,011.00	291,701.95	313,473.65

EXPREST RE GROUP LTD. 0.446 RE G3223R108 89.5600 32.621.00 2,402,307.11 2,921,536 EXELON CORP 3.630 EXC 30161N101Q 44.0700 141,745.00 4,183,059.13 6,246,702 EXPRESS SCRIPTS 0.000 ESRX 302182100 76.4400 3,738.00 265,175.40 285,732 EXXON MOBIL CORPORATION 2.106 XOM 302316102Q 51.2600 235,339.00 7,487,754.26 12,063,477 FED.NATL. MTG. ASSN. 1.460 FNM 313586109Q 71.2100 150,591.00 10,258,150.97 10,723,585 FEDERATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 39,721.00 1,544,718.91 2,295,476 FEDEX CORPORATION 0.284 FDX 31428X106 98.4900 51,575.00 3,194,754.90 5,079,621 F1FTH F1HIRD BANCORP 2.961 F1FB 316773100Q 47.2800 23,421.00 1,171,255.79 1,107,344 FORTUNE BRANDS INC. 1.710 FO 349631101Q 77.1800 3,165.00 172,765.39 244,274 FORTUNE BRANDS INC. 1.710 FO 349631101Q 77.1800 3,165.00 172,765.39 244,274 FOREUTE MAC 1.628 FRE 313400301Q 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FDX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREEDIE MAC 1.628 FRE 313400301Q 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 GME.B 36466R200 22.4100 17,756.00 373,989.43 397,911 GAP INC 0.421 GPS 364760108Q 21.1200 135,526.00 3,149,847.28 2,862,309 GEN-PROBE INC 0.000 GPRO 3666F103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 GNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 369604103Q 37.298108Q 37.4800 100,421.00 2,807,061.35 3,763,779 GILEAD SCIENCES INC. 0.000 GILD 375588103 34.9900 13,055.00 440,805.96 456,794 GODDRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878.693 GODDRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878.693 GODDRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878.693 GODDRICH CORP. C. C. A 50 000 CORP. 382589508 193.1000 57,558.00 1,210,281.62 1,878.693 GODDRICH CORP. C. C. A 50 000 CORP. 382589508 193.1000 57,558.00 1,210,281.62 1,878.693 GODDRICH CORP. C. C. A 50 0000 CORP. 382589508 193.1000 57,558.00 1,210,281.62 1,878.693 GODDRICH CORP. C. C. A 50 0	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value				
EDISON INTERNATIONAL 3.122 EIX 2810201070 32.0300 121,035.00 3,263,970.46 3,876,751		Group - COMMON STOCK - EXTERNALLY MANAGED										
EDISON INTERNATIONAL 3.122 EIX 281020107Q 32.0300 121,035.00 3,263,970.46 3,876,751 EDICATION MANAGEMENT COPR 0.000 EDMC 281397101 33.0100 4,665.00 155,308.59 153,991 EDWARDS LIFESCIENCES 0.000 EW 28176E108 41.2600 6,183.00 229,718.76 255,110 EMC CORP 0.000 EW 2868648102 14.8700 466,684.00 5,136,902.72 6,339,591 EMGELHARD CORP. 1.434 EC 292845104Q 30.6700 11,925.00 329,014.50 365,733 ENTERGY CORP. 3.195 ETR 293646103Q 67.5900 79,681.00 3,742,691.92 5,885,638 EVEREST RE GROUP LTD. 0.446 RE 63223R108 89.5600 32,621.00 2,402,307.11 2,921,536 EXELON CORP 3.630 EXC 30161N101Q 44.0700 141,745.00 4,183,059.13 6,246,702 EXXON MOBIL CORPORATION 2.106 XOM 3023G102Q 51.2600 335,339.00 7,487,754.26 12,063,477 FDD. NATL. MTG. ASSN. 1.460 FMM 313586109Q 71.2100 150,591.00 10,258,150.97 10,723,585 FEDERATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 39,721.00 1,544,718.91 2,295,476 FEDEX CORPORATION 0.284 FDX 31428106 98.4900 51,575.00 31,94,754.90 5,079,621 FFDR MATCD EXPANSIANCY 2.232 F 345370860 14.6400 248,753.00 37,02,540.04 3,641,744 FORD MOTOR COMPANY 2.2732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,744 FORD MOTOR COMPANY 2.2732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,744 FORD MOTOR COMPANY 2.2732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,744 FORD MOTOR COMPANY 2.2732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,744 FORD MOTOR COMPANY 2.2732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,744 FORD MOTOR COMPANY 2.2732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,744 FORD MOTOR COMPANY 2.2732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,744 FORD MOTOR COMPANY 2.2732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,744 FORD MOTOR COMPANY 2.2732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,744 FORD MOTOR COMPANY 2.2732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,744 FORD MOTOR COMPANY 2.2732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,744 FORD MOTOR COMPANY 3.3868 FORD MOTOR COMPANY 3.3868 FORD MOTOR COMPANY 3.3868 FORD MOTOR COMPANY 3.3868 FORD MOTOR COMPANY												
FIFTH THIRD BANCORP FORD MOTOR COMPANY 2.732 F 346370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORTUNE BRANDS INC. 1.710 FO 3496311010 77.1800 3,165.00 172,765.39 244,274 FORTUNE BRANDS INC C 0.000 FOX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREDDIE MAC 1.628 FRE 3134003010 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,889.43 397,911 GENERAL ELECTRIC CO 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 373298108Q 37.4800 100,421.00 2,807,061.35 3,763,779 GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693												
FIFTH THIRD BANCORP FORD MOTOR COMPANY 2.732 F 346370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORTUNE BRANDS INC. 1.710 FO 3496311010 77.1800 3,165.00 172,765.39 244,274 FORTUNE BRANDS INC C 0.000 FOX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREDDIE MAC 1.628 FRE 3134003010 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,889.43 397,911 GENERAL ELECTRIC CO 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 373298108Q 37.4800 100,421.00 2,807,061.35 3,763,779 GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693												
FIFTH THIRD BANCORP FORD MOTOR COMPANY 2.732 F 346370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORTUNE BRANDS INC. 1.710 FO 3496311010 77.1800 3,165.00 172,765.39 244,274 FORTUNE BRANDS INC C 0.000 FOX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREDDIE MAC 1.628 FRE 3134003010 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,889.43 397,911 GENERAL ELECTRIC CO 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 373298108Q 37.4800 100,421.00 2,807,061.35 3,763,779 GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693	EDISON INTERNATIONAL	3.122	EIX		32.0300	121,035.00	3,263,970.46	3,876,751.05				
FIFTH THIRD BANCORP FORD MOTOR COMPANY 2.732 F 346370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORTUNE BRANDS INC. 1.710 FO 3496311010 77.1800 3,165.00 172,765.39 244,274 FORTUNE BRANDS INC C 0.000 FOX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREDDIE MAC 1.628 FRE 3134003010 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,889.43 397,911 GENERAL ELECTRIC CO 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 373298108Q 37.4800 100,421.00 2,807,061.35 3,763,779 GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693	EDUCATION MANAGEMENT COPR	0.000	EDMC		33.0100	4,665.00	155,308.59	153,991.65				
FIFTH THIRD BANCORP FORD MOTOR COMPANY 2.732 F 346370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORTUNE BRANDS INC. 1.710 FO 3496311010 77.1800 3,165.00 172,765.39 244,274 FORTUNE BRANDS INC C 0.000 FOX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREDDIE MAC 1.628 FRE 3134003010 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,889.43 397,911 GENERAL ELECTRIC CO 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 373298108Q 37.4800 100,421.00 2,807,061.35 3,763,779 GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693	EDWARDS LIFESCIENCES	0.000	EW	28176E108	41.2600	6,183.00	229,718.76	255,110.58				
FIFTH THIRD BANCORP FORD MOTOR COMPANY 2.732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORD MOTOR COMPANY 2.732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORTUNE BRANDS INC. 1.710 FO 3496311010 77.1800 3,165.00 172,765.39 244,274 FOX ENTERTAINMENT GRP INC C 0.000 FOX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREDDIE MAC 1.628 FRE 3134003010 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,889.43 397,911 GGN-PROBE INC 0.421 GPS 3647601080 21.1200 135,526.00 3,149,847.28 2,862,309 GEN-PROBE INC 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 3696041030 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 3732981080 37.4800 100,421.00 2,807,061.35 3,763,779 GILLETTE CO 1.451 G 3757661020 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 3823881660 32.6400 57,558.00 1,210,281.62 1,878,693	EMC CORP	0.000	EMC	268648102	14.8700	466,684.00	5,136,902.72	6,939,591.08				
FIFTH THIRD BANCORP FORD MOTOR COMPANY 2.732 F 346370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORTUNE BRANDS INC. 1.710 FO 3496311010 77.1800 3,165.00 172,765.39 244,274 FORTUNE BRANDS INC C 0.000 FOX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREDDIE MAC 1.628 FRE 3134003010 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,889.43 397,911 GAP INC 0.421 GPS 3647601080 21.1200 135,526.00 3,149,847.28 2,862,309 GEN-PROBE INC 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 3696041030 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 3732981080 37.4800 100,421.00 2,807,061.35 3,763,779 GILLETTE CO 1.451 G 3757661020 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 3823881060 32.6400 57,558.00 1,210,281.62 1,878,693	ENGELHARD CORP.	1.434	EC.	292845104Q		11,925.00	329,014.50	365,739.75				
FIFTH THIRD BANCORP FORD MOTOR COMPANY 2.732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORD MOTOR COMPANY 2.732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORTUNE BRANDS INC. 1.710 FO 3496311010 77.1800 3,165.00 172,765.39 244,274 FOX ENTERTAINMENT GRP INC C 0.000 FOX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREDDIE MAC 1.628 FRE 3134003010 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,889.43 397,911 GGN-PROBE INC 0.421 GPS 3647601080 21.1200 135,526.00 3,149,847.28 2,862,309 GEN-PROBE INC 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 3696041030 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 3732981080 37.4800 100,421.00 2,807,061.35 3,763,779 GILLETTE CO 1.451 G 3757661020 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 3823881660 32.6400 57,558.00 1,210,281.62 1,878,693	ENTERGY CORP.	3.195	ETR			79,681.00	3,742,691.92	5,385,638.79				
FIFTH THIRD BANCORP FORD MOTOR COMPANY 2.732 F 346370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORTUNE BRANDS INC. 1.710 FO 3496311010 77.1800 3,165.00 172,765.39 244,274 FORTUNE BRANDS INC C 0.000 FOX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREDDIE MAC 1.628 FRE 3134003010 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,889.43 397,911 GENERAL ELECTRIC CO 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 373298108Q 37.4800 100,421.00 2,807,061.35 3,763,779 GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693	EVEREST RE GROUP LTD.	0.446	RE	G3223R108	89.5600	32,621.00	2,402,307.11	2,921,536.76				
FIFTH THIRD BANCORP FORD MOTOR COMPANY 2.732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORD MOTOR COMPANY 2.732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORTUNE BRANDS INC. 1.710 FO 3496311010 77.1800 3,165.00 172,765.39 244,274 FOX ENTERTAINMENT GRP INC C 0.000 FOX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREDDIE MAC 1.628 FRE 3134003010 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,889.43 397,911 GGN-PROBE INC 0.421 GPS 3647601080 21.1200 135,526.00 3,149,847.28 2,862,309 GEN-PROBE INC 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 3696041030 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 3732981080 37.4800 100,421.00 2,807,061.35 3,763,779 GILLETTE CO 1.451 G 3757661020 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 3823881660 32.6400 57,558.00 1,210,281.62 1,878,693	EXELON CORP	3.630	EXC	30161N101Q	44.0700	141,745.00	4,183,059.13	6,246,702.15				
FIFTH THIRD BANCORP FORD MOTOR COMPANY 2.732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORD MOTOR COMPANY 2.732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORTUNE BRANDS INC. 1.710 FO 3496311010 77.1800 3,165.00 172,765.39 244,274 FOX ENTERTAINMENT GRP INC C 0.000 FOX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREDDIE MAC 1.628 FRE 3134003010 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,889.43 397,911 GGN-PROBE INC 0.421 GPS 3647601080 21.1200 135,526.00 3,149,847.28 2,862,309 GEN-PROBE INC 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 3696041030 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 3732981080 37.4800 100,421.00 2,807,061.35 3,763,779 GILLETTE CO 1.451 G 3757661020 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 3823881660 32.6400 57,558.00 1,210,281.62 1,878,693	EXPRESS SCRIPTS	0.000	ESRX	302182100				285,732.72				
FIFTH THIRD BANCORP FORD MOTOR COMPANY 2.732 F 346370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORTUNE BRANDS INC. 1.710 FO 3496311010 77.1800 3,165.00 172,765.39 244,274 FORTUNE BRANDS INC C 0.000 FOX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREDDIE MAC 1.628 FRE 3134003010 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,889.43 397,911 GENERAL ELECTRIC CO 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 373298108Q 37.4800 100,421.00 2,807,061.35 3,763,779 GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693	EXXON MOBIL CORPORATION	2.106	MOX	30231G102Q	51.2600	235,339.00		12,063,477.14				
FIFTH THIRD BANCORP FORD MOTOR COMPANY 2.732 F 346370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORTUNE BRANDS INC. 1.710 FO 3496311010 77.1800 3,165.00 172,765.39 244,274 FORTUNE BRANDS INC C 0.000 FOX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREDDIE MAC 1.628 FRE 3134003010 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,889.43 397,911 GENERAL ELECTRIC CO 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 373298108Q 37.4800 100,421.00 2,807,061.35 3,763,779 GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693	FED. NATL. MTG. ASSN.	1.460	FNM	313586109Q				10,723,585.11				
FIFTH THIRD BANCORP FORD MOTOR COMPANY 2.732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORD MOTOR COMPANY 2.732 F 345370860 14.6400 248,753.00 3,702,540.04 3,641,743 FORTUNE BRANDS INC. 1.710 FO 3496311010 77.1800 3,165.00 172,765.39 244,274 FOX ENTERTAINMENT GRP INC C 0.000 FOX 35138T107 31.2600 150,537.00 4,254,217.22 4,705,786 FREDDIE MAC 1.628 FRE 3134003010 73.7000 37,152.00 2,249,359.35 2,738,102 FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,889.43 397,911 GGN-PROBE INC 0.421 GPS 3647601080 21.1200 135,526.00 3,149,847.28 2,862,309 GEN-PROBE INC 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 3696041030 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 3732981080 37.4800 100,421.00 2,807,061.35 3,763,779 GILLETTE CO 1.451 G 3757661020 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 3823881660 32.6400 57,558.00 1,210,281.62 1,878,693	FEDERATED DEPARTMENT STORES	0.934	: FD	31410H101		39,721.00		2,295,476.59				
FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,989.43 397,911 GAP INC 0.421 GPS 364760108Q 21.1200 135,526.00 3,149,847.28 2,862,309 GEN-PROBE INC 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 373298108Q 37.4800 100,421.00 2,807,061.35 3,763,779 GILEAD SCIENCES INC. 0.000 GILD 375558103 34.9900 13,055.00 440,805.96 456,794 GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693 COODRICH INC - CL.A	FEDEX CORPORATION	0.284	FDX	31428X106	98.4900	51,575.00	3,194,754.90	5,079,621.75				
FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,989.43 397,911 GAP INC 0.421 GPS 364760108Q 21.1200 135,526.00 3,149,847.28 2,862,309 GEN-PROBE INC 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 373298108Q 37.4800 100,421.00 2,807,061.35 3,763,779 GILEAD SCIENCES INC. 0.000 GILD 375558103 34.9900 13,055.00 440,805.96 456,794 GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693 COODRICH INC - CL.A	FIFTH THIRD BANCORP	2.961	FITB	316773100Q		23,421.00	1,171,255.79	1,107,344.88				
FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,989.43 397,911 GAP INC 0.421 GPS 364760108Q 21.1200 135,526.00 3,149,847.28 2,862,309 GEN-PROBE INC 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 373298108Q 37.4800 100,421.00 2,807,061.35 3,763,779 GILEAD SCIENCES INC. 0.000 GILD 375558103 34.9900 13,055.00 440,805.96 456,794 GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693 COODRICH INC - CL.A	FORD MOTOR COMPANY	2.732	F	345370860	14.6400	248,753.00	3,702,540.04	3,641,743.92				
FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,989.43 397,911 GAP INC 0.421 GPS 364760108Q 21.1200 135,526.00 3,149,847.28 2,862,309 GEN-PROBE INC 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 373298108Q 37.4800 100,421.00 2,807,061.35 3,763,779 GILEAD SCIENCES INC. 0.000 GILD 375558103 34.9900 13,055.00 440,805.96 456,794 GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693 COODRICH INC - CL.A	FORTUNE BRANDS INC.	1.710	FO		77 1800	3,165.00	172,765.39	244,274.70				
FREESCALE SEMICONDUCTOR INC - 0.000 FSL.B 35687M206 18.3600 30,721.00 370,706.49 564,037 GAMESTOP CORP-CL B 0.000 GME.B 36466R200 22.4100 17,756.00 373,989.43 397,911 GAP INC 0.421 GPS 364760108Q 21.1200 135,526.00 3,149,847.28 2,862,309 GEN-PROBE INC 0.000 GPRO 36866T103 45.2100 5,067.00 178,117.65 229,079 GENENTECH INC. 0.000 DNA 368710406 54.4400 100,719.00 3,467,777.17 5,483,142 GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC 1.334 GP 373298108Q 37.4800 100,421.00 2,807,061.35 3,763,779 GILEAD SCIENCES INC. 0.000 GILD 375558103 34.9900 13,055.00 440,805.96 456,794 GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 4,624,134.30 6,495,159 GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693 COODRICH INC - CL.A	FOX ENTERTAINMENT GRP INC.	- C 0.000	FOX	35138T107	31.2600	150,537.00	4,254,217.22	4,705,786.62				
GAMESTOP CORP-CL B GAMESTOP CORP-CL B O.000 GME.B 36466R200 22.4100 17,756.00 373,989.43 397,911 GAP INC GEN-PROBE INC GEN-PROBE INC GENENTECH INC. GENENTECH INC. GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC GILEAD SCIENCES INC. GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 40,805.96 40,495,159 GOLDMAN SACHS GROUP INC GOODRICH CORP. GOODRICH INC CL. A 0.000 GOOGR 382599508 13,100 17,756.00 373,989.43 397,911 397,91	FREDDIE MAC	1.628	FRE	313400301Q	73.7000	37,152.00	2,249,359.35	2,738,102.40				
GAMESTOP CORP-CL B GAMESTOP CORP-CL B O.000 GME.B 36466R200 22.4100 17,756.00 373,989.43 397,911 GAP INC GEN-PROBE INC GEN-PROBE INC GENENTECH INC. GENENTECH INC. GENERAL ELECTRIC CO 2.411 GE 369604103Q 36.5000 406,894.00 11,719,988.36 14,851,631 GEORGIA PACIFIC GILEAD SCIENCES INC. GILLETTE CO 1.451 G 375766102Q 44.7800 145,046.00 40,805.96 40,495,159 GOLDMAN SACHS GROUP INC GOODRICH CORP. GOODRICH INC CL. A 0.000 GOOGR 382599508 13,100 17,756.00 373,989.43 397,911 397,91	FREESCALE SEMICONDUCTOR INC	- 0.000	FSL.B	35687M206	18.3600	30,721.00	370,706.49	564,037.57				
GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693	GAMESTOP CORP-CL B	0.000	GME.B	36466R200	22.4100	17,756.00	373,989.43	397,911.96				
GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693 GOOGRETING - CL. A 0.000 GOOG 38259B508 193,1000 893,00 100,151.20 172,438	GAP INC	0.421	GPS	364760108Q	21.1200	135,526.00	3,149,847.28	2,862,309.12				
GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693 GOOGRETING - CL. A 0.000 GOOG 38259B508 193,1000 893,00 100,151.20 172,438	GEN-PROBE INC	0.000	GPRO	36866T103	45.2100	5,067.00	178,117.65	229,079.07				
GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693 GOOGRETING - CL. A 0.000 GOOG 38259B508 193,1000 893,00 100,151.20 172,438	GENENTECH INC.	0.000	DNA	368710406		100,719.00	3,467,777.17	5,483,142.36				
GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693 GOOGRETING - CL. A 0.000 GOOG 38259B508 193,1000 893,00 100,151.20 172,438	GENERAL ELECTRIC CO	2.411	GE	369604103Q	36.5000	406,894.00	11,719,988.36	14,851,631.00				
GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693 GOOGRETING - CL. A 0.000 GOOG 38259B508 193,1000 893,00 100,151.20 172,438	GEORGIA PACIFIC	1.334	GP	373298108Q	37.4800	100,421.00	2,807,061.35	3,763,779.08				
GOLDMAN SACHS GROUP INC 0.961 GS 38141G104 104.0400 30,808.00 2,953,175.88 3,205,264 GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693 GOOGRETING - CL. A 0.000 GOOG 38259B508 193,1000 893,00 100,151.20 172,438	GILEAD SCIENCES INC.	0.000	GILD	375558103	34.9900	13,055.00	440,805.96	456,794.45				
GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693	GILLETTE CO	1.451	. G	375766102Q	44.7800	145,046.00	4,624,134.30	6,495,159.88				
GOODRICH CORP. 2.451 GR 382388106Q 32.6400 57,558.00 1,210,281.62 1,878,693	GOLDMAN SACHS GROUP INC	0.961	GS	38141G104	104.0400	30,808.00	2,953,175.88	3,205,264.32				
GOOGLE INC - CL A 0.000 GOOG 38259P508 193.1000 893.00 100,151.20 172,438	GOODRICH CORP.	2.451	GR	382388106Q	32.6400	57,558.00	1,210,281.62	1,878,693.12				
CDAINGED IN IN THE 1 200 CHILL 2040021040 66 6200 2 257 00 100 206 50 216 001	GOOGLE INC - CL A	0.000	GOOG	38259P508	193.1000	893.00	100,151.20	172,438.30				
GRAINGER W W INC 1.200 GWW 384802104Q 00.0200 3,25/.00 199,296.58 216,981	GRAINGER W W INC	1.200	GWW	384802104Q	66.6200	3,257.00 63,359.00	199,296.58	216,981.34				
GRAINGER W W INC 1.200 GWW 384802104Q 66.6200 3,257.00 199,296.58 216,981 GTECH HOLDINGS CORP 1.310 GTK 400518106 25.9500 63,359.00 1,690,288.17 1,644,166 HARMAN INTERNATIONAL 0.039 HAR 413086109 127.0000 39,902.00 3,099,454.69 5,067,554	GTECH HOLDINGS CORP	1.310	GTK	400518106		63,359.00	1,690,288.17	1,644,166.05				
HARMAN INTERNATIONAL 0.039 HAR 413086109 127.0000 39,902.00 3,099,454.69 5,067,554	HARMAN INTERNATIONAL	0.039	HAR	413086109	127.0000	39,902.00	3,099,454.69	5,067,554.00				
HARRAH'S ENTERTAINMENT INC. 1.973 HET 413619107 66.8900 65,986.00 2,903,901.88 4,413,803	HARRAH'S ENTERTAINMENT INC.	1.973	HET	413619107	66.8900	65,986.00	2,903,901.88	4,413,803.53				
HARRAH'S ENTERTAINMENT INC. 1.973 HET 413619107 66.8900 65,986.00 2,903,901.88 4,413,803 HARRIS CORP. 0.776 HRS 413875105Q 61.7900 39,663.00 1,120,702.60 2,450,776 HARSCO CORP 2.152 HSC 415864107Q 55.7400 484.00 17,617.78 26,978 HCC INSURANCE HOLDINGS INC. 1.026 HCC 404132102 33.1200 30,402.00 939,077.44 1,006,914	HARRIS CORP.	0.776	HRS	413875105Q	61.7900	39,663.00	1,120,702.60	2,450,776.77				
HARSCO CORP 2.152 HSC 415864107Q 55.7400 484.00 17,617.78 26,978 HCC INSURANCE HOLDINGS INC. 1.026 HCC 404132102 33.1200 30,402.00 939,077.44 1,006,914	HARSCO CORP	2.152	HSC	415864107Q	55.7400	484.00	17,617.78	26,978.16				
HCC INSURANCE HOLDINGS INC. 1.026 HCC 404132102 33.1200 30,402.00 939,077.44 1,006,914	HCC INSURANCE HOLDINGS INC.	1.026	HCC	404132102		30,402.00	939,077.44	1,006,914.24				
HEARST-ARGYLE TELEVI 1.061 HTV 422317107 26.3800 10,752.00 261,932.94 283,637	HEARST-ARGYLE TELEVI	1.061	HTV	422317107	26.3800	10,752.00	261,932.94	283,637.76				
HENRY (JACK) & ASSOCIATES 0.803 JKHY 426281101 19.9100 43,429.00 840,699.18 864,671	HENRY (JACK) & ASSOCIATES	0.803	JKHY	426281101	19.9100	43,429.00	840,699.18	864,671.39				

Investment Desc							
	Group - COMMON	I STOCK	- EXTERNALLY	MANAGED			
			RCLAYS - 1000	THINTIGED			
	Instrument - COM						
	111501 41110110 0011		111011 010011				
HERSHEY FOODS CORP. HEWLETT-PACKARD CO HOME DEPOT INC. HUDSON UNITED BANCORP HUMANA INC.	1.584	HSY	427866108Q	55.5400	3,177.00	171,918.19	176,450.58
HEWLETT-PACKARD CO	1.526	HPO	428236103Q	20.9700	121,361.00	2,603,795.45	2,544,940.17
HOME DEPOT INC.	0.795	HD	437076102Q	42.7400	287,144.00	9,974,414.79	12,272,534.56
HUDSON UNITED BANCORP	3.555	HU	444165104	39.3800	2,310.00	85,265.17 1,717,991.95	90,967.80
HUMANA INC.	0.000	HUM	444859102	29.6900	2,310.00 83,783.00	1,717,991.95	90,967.80 2,487,517.27
HUMANA INC. HUNT (JB) TRANSPRT SVCS INC IMS HEALTH INC. INDEPENDENCE COMMUNITY BANK	1.070	JBHT	445658107	44.8500	20,062.00	689,011.40	899,780.70
IMS HEALTH INC.	0.344	RX	449934108	23.2100	20,062.00 34,466.00	731,417.04	799,955.86
INDEPENDENCE COMMUNITY BANK	2.348	ICBC	453414104	42.5800	15,543.00	602,341.39	661,820.94
INGRAM MICRO INC CL A	0.000 1.368	IM	457153104	20.8000	42,975.00	695,375.13	893,880.00
INTEL CORP.	1.368	INTC	458140100Q	23.3900	660,674.00	15,320,507.33	15,453,164.86
INTERNATL FLAVORS & FRAGRANC INTL BUS MACH CORP INTUIT INC.	ES 1.634	IFF	459506101Q	42.8400	9,508.00	342,802.55	407,322.72
INTL BUS MACH CORP	0.730	IBM	459200101Q	98.5800	25,954.00	2,331,838.50	2,558,545.32
INTUIT INC.	0.000	INTU	461202103	44.0100			1,289,889.09
NTUIT INC. TT EDUCATIONAL SERVICES INC	0.000	ESI	45068B109	47.5500	29,309.00 2,417.00	1,257,649.03	1,289,889.09
JABIL CIRCUIT INC	0.000	JBL	466313103	25.5800	15,146.00	360,019.34	387,434.68
JOHNSON & JOHNSON	1.797	JNJ	4781601040	63.4200	277,999.00	13,637,279.83	17,630,696.58
JOHNSON CONTROLS	1.576	JCI	478366107Q	63.4400			1,094,213.12
JPMORGAN CHASE & CO.	3.486	JPM	46625H1000	39.0100	225,140.00	986,286.89 7,248,706.27	8,782,711.40
KELLOGG CO.	2.261	K	4878361080	44.6600			960,234.66
LIBERTY MEDIA CORP-A	0.000	L	530718105	10.9800	112,955.00	920,506.33 972,265.98 1,302,014.17	1,240,245.90
LINCOLN NATIONAL CORP	3.127	LNC	534187109Q	46.6800	112,955.00 31,491.00	1,302,014.17	1.469.999.88
OCKHEED MARTIN CORPORATION	1.800	LMT	539830109Q	55.5500	1,439.00	85,731.90 1,061,825.71	79,936.4
OUTSTANNA PACTETC	1.495	T.PX	5463471050	26.7400	1,439.00 42,211.00	1.061.825.71	1.128.722.14
LOWE'S COS	0.277	LOW	548661107Q	57.5900	6,220.00	356,155,16	358,209.80
MARATHON OIL CORP	2.977	MRO	565849106Q	37.6100	171,756.00	356,155.16 4,352,435.71	6,459,743.16
MARSH & MCLENNAN COS	4.133	MMC	571748102Q		29,382.00	1,403,712.65	966,667.80
MAY DEPT STORES	3.299	MAY	577778103Q	29.4000	177,425.00	5,218,252.29	5,216,295.0
MRIA INC	1 517	MRT	55262C100Q	63.2800	3,220.00	196,389.05	203,761.60
MRNA CORP	1 986	KRR	55262L100Q	28.1900	126 700 00	2,908,302.08	3,571,673.00
MCGRAW HILL INC	1 310	MHD	5806451090	91.5400	126,700.00 48,451.00 148,953.00	2,925,360.81	4,435,204.5
MEDTRONIC INC	0 674	MDT	5850551060	49.6700	148,953.00	7,377,894.71	7,398,495.5
MEBCK & CO INC	4 729	MDK	589331107Q	32.1400	328,834.00	14,427,310.98	10,568,724.7
MEDELITH CORDODATION	0 885	MDD	589433101Q	54.2000	5,904.00	318,056.02	319,996.80
ITT EDUCATIONAL SERVICES INC JABIL CIRCUIT INC JOHNSON & JOHNSON JOHNSON CONTROLS JPMORGAN CHASE & CO. KELLOGG CO. LIBERTY MEDIA CORP-A LINCOLN NATIONAL CORP LOCKHEED MARTIN CORPORATION LOUISIANNA PACIFIC LOWE'S COS JARATHON OIL CORP MARSH & MCLENNAN COS. MAY DEPT STORES JEIA INC. JEBRIA INC. JEBRIA INC. JEBRIA INC JE	0.005 0.005	MTK	594087108	29.9700	23,800.00	521,248.35	713,286.00
MICRON TECHNOLOGY INC	0.934	MII	595112103Q			1,052,690.83	958,866.3
AICENOI IECHNOLOGI INC	1 1 0 Ω	MSET	594918104			10,316,072.72	8,562,531.5
TILIDOPE CORPORATION	U 003	MTT.	601073109Q	49.8100	320,574.00 10,579.00	564,978.75	526,939.9
MONSANTO COMPANY	1.224	MOM	61166W101	55.5500	20,943.00	422 544 70	1,163,383.6
MONSANIO COMPANY MORGAN STANLEY DEAN WITTER &	C 1.945	MMD	6174464480	55.5200	40,943.00 104 EEE 00	422,544.78 9,534,177.76	
TORGAN STANLET DEAN WITTER &	1.945	MIND	01/4404480	55.5400	184,555.00	9,334,1/1./0	10,246,493.60

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value			
	Group - COMMON STOCK - EXTERNALLY MANAGED									
	Portfolio - 5BA	BA	RCLAYS - 1000							
	Instrument - COM	CO	MMON STOCK							
MOTOROLA INC NATIONWIDE FINANCIAL SERVICE NISOURCE INCORPORATED NORFOLK SOUTHERN CORP. NORTH FORK BANK NSTAR CO. NUCOR CORP NVR INC OCCIDENTAL PETROLEUM CORP. ODYSSEY HOLDINGS CORP OUTBACK STEAKHOUSE INC OVERSEAS SHIPHOLDING GROUP PACIFIC SUNWEAR OF CALIFORN. PACTIV CORPORATION PARKER-HANNIFIN CORP. PEPSI BOTTLING GROUP INC PEPSIAMERICAS INC PETCO ANIMAL SUPPLIES INC PFIZER INC. PHELPS DODGE CORP. PILGRIMS PRIDE CORP POGO PRODUCING CO POLARIS INDUSTRIES INC. POPULAR INC PPG INDUSTRIES INC. PREMCOR INC PREMCOR INC PRIME MONEY MARKET - 5BA PROCTER & GAMBLE CO PUGET ENERGY INC QLOGIC CORPORATION QUALCOMM INC RADIOSHACK CORP REGAL ENTERTAINMENT GROUP REGIS CORP REINSURANCE GROUP AM RENAISSANCERE HOLDINGS LTD RENT-A-CENTER INC	0.020	мош	620076109Q	17.2000	310,569.00	4,888,404.23	5,341,786.80			
MOTOROLA INC	1 003	MEC	638612101	38.2300		397,107.87				
NATIONWIDE FINANCIAL SERVICE	1.003	MIT	65473P1050		27,300.00	580,749.34	621,894.00			
NODEOLK CONTRED CODD	1 105	MCC	6558441080	36.1900	12 720 00	334 082 49	460 336 80			
NORTH FORK BANK	3 050	NFR	659424105	28 8500	25 509 00	334,082.49 556,133.97	735 934 65			
NORTH FORK BANK	4 274	NCT.	67019E107	54.2800	2 940 00	144 822 82	159 583 20			
NUICOR CORP	0 993	NUE	6703461050	52.3400	19 208 00	879 540 60	1 005 346 72			
NVR INC	0.000	NVR	62944T105	769.4000	7.643.00	2.919.027.82	5.880.524.20			
OCCIDENTAL PETROLEUM CORP.	1.884	OXY	6745991050	58.3600	128.883.00	144,822.82 879,540.60 2,919,027.82 3,659,149.44 8,980.35	7.521.611.88			
ODYSSEY HOLDINGS CORP	0.495	ORH	67612W108	25.2100	365.00	8,980.35	9,201.65			
OUTBACK STEAKHOUSE INC	1.135	OSI	689899102	45.7800	7,160.00	305,438.42	327,784.80			
OVERSEAS SHIPHOLDING GROUP	1.268	OSG	690368105	55.2000	3,500.00	305,438.42 158,023.22	193,200.00			
PACIFIC SUNWEAR OF CALIFORN	0.000	PSUN	694873100	22.2600	4,291.00	91,413.88	95,517.66			
PACTIV CORPORATION	0.000	PTV	695257105	25.2900	47,897.00	91,413.88 947,643.11 174,725.05 3,467,072.71 672,057.77	1,211,315.13			
PARKER-HANNIFIN CORP.	1.003	PH	701094104Q	75.7400	3,038.00	174,725.05	230,098.12			
PEPSI BOTTLING GROUP INC	0.739	PBG	713409100	27.0400	149,733.00	3,467,072.71	4,048,780.32			
PEPSIAMERICAS INC	1.412	PAS	71343P200Q	21.2400	40,763.00	672,057.77	865,806.12			
PETCO ANIMAL SUPPLIES INC	0.000	PETC	716016209	39.4800	6,864.00	236,643.29 6,807,418.78 5,653,955.46	270,990.72			
PFIZER INC.	2.826	PFE	717081103Q	26.8900	249,274.00	6,807,418.78	6,702,977.86			
PHELPS DODGE CORP.	1.010	PD	717265102Q	98.9200	68,720.00	5,653,955.46	6,797,782.40			
PILGRIMS PRIDE CORP	0.195	PPC	721467108	30.6800	25,245.00	728,523.40	774,516.60 2,476,917.69			
POGO PRODUCING CO	0.515	PPP	730448107	48.4900	51,081.00 2,001.00 10,689.00	2,290,752.63	2,476,917.69			
POLARIS INDUSTRIES INC.	1.352	PII	731068102	68.0200	2,001.00	133,417.66 216,048.15	136,108.02			
POLYCOM INC.	0.000	PLCM	73172K104	23.3200	10,689.00	216,048.15	249,267.48			
POPULAR INC	2.219	BPOP	733174106	28.8300	1,655.00	43,159.30 565,601.54 886,146.06 3,025,350.59 1,677,740.41	47,713.65			
PPG INDUSTRIES INC.	2.640	PPG	693506107Q	68.1600	9,131.00	565,601.54	622,368.96			
PREMCOR INC	0.000	PC0	74045Q104	42.1700	25,020.00	886,146.06	1,055,093.40			
PRIME MONEY MARKET - 5BA	0.000	IT-BAR	IT-BAR	1.0000	3,025,350.56	3,025,350.59	3,025,350.64			
PROCTER & GAMBLE CO	1.815	PG	742718109Q	55.0800	37,064.00	1,677,740.41	2,041,485.12			
PUGET ENERGY INC	4.048	PSD	745310102Q	24.7000	5,567.00	127,224.93	137,504.90			
QLOGIC CORPORATION	0.000	QLGC	747277101	36.7300	7,678.00	271,068.33	282,012.94			
QUALCOMM INC	0.660	QCOM	747525103	42.4000	99,514.00	3,623,450.62	4,219,393.60			
RADIOSHACK CORP	0.760	RSH	750438103Q	32.8800	9,003.00	253,459.61 1,017,647.60	296,018.64			
REGAL ENTERTAINMENT GROUP	5.783	RGC	758766109	20.7500	49,161.00	1,017,647.60	1,020,090.75			
KEGIS COKP	0.346	KGS	758932107	46.1500	49,161.00 6,084.00 10,216.00	1,017,647.60 245,957.85 471,392.34	280,776.60 494,965.20 99.837.36			
KEINSUKANCE GROUP AM	0.743	KGA	759351109	48.4500	1 017 00	4/1,392.34	494,965.20			
RENAISSANCERE HOLDINGS LTD RENT-A-CENTER INC	1.459	RNR	G7496G103 76009N100	52.0800 26.5000	1,917.00 38,040.00	95,124.76 1,047,417.56	1 000 060 00			
RESPIRONICS INC		RESP	76009N100 761230101		4,315.00	203,816.13	234,563.40			
RESPIRONICS INC	0.000	KESP	101720101	34.3000	4,313.00	203,010.13	234,303.40			

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK	- EXTERNALLY	MANAGED			
			RCLAYS - 1000				
	Instrument - COM		MMON STOCK				
REYNOLDS AMERICAN INC ROCKWELL AUTOMATION INC ROCKWELL COLLINS RYDER SYS. INC. SABRE HOLDINGS CORP. SANMINA-SCI CORP SCIENTIFIC ATLANTA INC. SEMPRA ENERGY SHERWIN-WILLIAMS CO SIEBEL SYSTEMS INC. SIGMA-ALDRICH SMITHFIELD FOODS INC SOUTHERN PERU COPPER CORP	4.834	RAI	761713106	78.6000	35,402.00	2,645,368.70	2,782,597.20
ROCKWELL AUTOMATION INC	1.332	ROK	773903109Q	49.5500	7,676.00	261 717 62	200 245 00
ROCKWELL COLLINS	1.217	COL	774341101	39.4400	69,097.00	1,667,498.70	2,725,185.68
RYDER SYS. INC.	1.256	R	783549108Q	47.7700	65,607.00 63,042.00	2,160,851.95 1,479,804.01 955,602.23	3,134,046.39
SABRE HOLDINGS CORP.	1.353	TSG	785905100	22.1600	63,042.00	1,479,804.01	1,397,010.72
SANMINA-SCI CORP	0.000	SANM	800907107	8.4700	119,716.00 82,544.00	955,602.23 2,032,735.44	1,013,994.52
SCIENTIFIC ATLANTA INC.	0.121	SFA	808655104Q	33.0100	82,544.00	2,032,735.44	2,724,777.44
SEMPRA ENERGY	2.726	SRE	816851109	36.6800	14,904.00	536,693.03	546,678.72
SHERWIN-WILLIAMS CO	1.523	SHW	824348106Q	44.6300	7,021.00	536,693.03 207,042.86	313,347.23
SIEBEL SYSTEMS INC.	0.000	SEBL	826170102	10.5000	51,371.00	715,460.23	539,395.50
SIGMA-ALDRICH	1.124	SIAL	826552101Q	60.4600	26,363.00	715,460.23 1,440,014.01 1,009,253.24	1,593,906.98
SMITHFIELD FOODS INC	0.000	SFD	832248108	29.5900	26,363.00 36,397.00	1,009,253.24	1,076,987.23
SOUTHERN PERU COPPER CORP	6.985	PCU	843611104	47.2100	2,492.00	110,755.32	117,647.32
SOUTHWEST AIRLINES	0.110	LUV	8447411080	16.2800	2,492.00 141,483.00	110,755.32 2,381,747.17	117,647.32 2,303,343.24
SPRINT CORP.	2.012	FON	8520611000	24.8500	191,318.00	4.304.498.69	4.754.252.30
SUN MICROSYSTEMS INC.	0.000	SUNW	866810104	5.3800	717,441.00	3,868,496.11	3,859,832.58
SMITHFIELD FOURS INC SOUTHERN PERU COPPER CORP SOUTHWEST AIRLINES SPRINT CORP. SUN MICROSYSTEMS INC. SUNGARD DATA SYSTEMS SUPER VALU STORES INC. SWIFT TRANSPORTATION CO.	0.000	SDS	867363103	28.3300	134,790.00	4,304,498.69 3,868,496.11 3,180,348.42 2,032,538.76 539,877.17	3,818,600.70
SUPER VALU STORES INC.	1.767	SVU	868536103Q	34.5200	92,742.00	2,032,538.76	3,201,453.84
SWIFT TRANSPORTATION CO.	0.000	SWFT	870756103		26,709.00	539.877.17	573,709.32
SYBASE INC.	0.000	SY	871130100	19.9500	3,602.00	49,207.60	71,859.90
SYMBOL TECHNOLOGIES INC	0.115	SBL	871508107	17.3000	8.830.00	159.057.41	152.759.00
SYNOPSYS INC.	0.000	SNPS	871607107	19.6200	67.263.00	2.014.390.79	1.319.700.06
TEKTRONIX INC	0.794	TEK	879131100Q	30.2100	21 897 00	464 458 28	661 508 37
TEXAS INSTRS INC	0.406	TXN	882508104Q	24.6200	331.453.00	9.185.591.32	8.160.372.86
TIME WARNER INC	2 777	TWX	887317105	19.4400	223 990 00	3 984 527 30	4 354 365 60
TXII CORPORATION	3 485	TXII	8731681080	64.5600	5 442 00	349 466 32	351 335 52
TYSON FOODS INC CL-A	0.869	TSN	902494103	18.4000	170 828 00	2 839 397 43	3 143 235 20
HGT CORP	3 055	IIGT	902681105	40.9100	1 420 00	45 026 11	58 092 20
SWIFT TRANSPORTATION CO. SYBASE INC. SYMBOL TECHNOLOGIES INC SYNOPSYS INC. TEKTRONIX, INC. TEXAS INSTRS INC TIME WARNER INC. TXU CORPORATION TYSON FOODS INC. CL-A UGI CORP UNIONBANCAL CORPORATION UNISYS CORP.	2 233	IIR	908906100	64.4800	33 945 00	539,877.17 49,207.60 159,057.41 2,014,390.79 464,458.28 9,185,591.32 3,984,527.30 349,466.32 2,839,397.43 45,026.11 1,473,298.92 153,103.34 881,346.62	2 188 773 60
INTEVS CORD	0 000	IITS	909214108	10.1800	14 647 00	153 103 34	149 106 46
UNITED DEFENSE INDUSTRIES	INC 0.000	UIDI	91018B104	47.2500	28 791 00	991 346 62	1 360 374 75
UNITEDHEALTH GROUP INC	0.000	ODI	91324P102A	88.0300	110 649 00	5 034 078 04	9 740 431 47
			913903100	44.5000	7 711 00	392 456 91	3/13/131.17
US BANCORP	CL B 0.719 3.831 0.000 4.323 0.704 1.599 0.000	IICB	902973304	31.3200	157 252 00	153,103.34 881,346.62 5,034,978.94 382,456.81 3,395,366.02 55,329.82 3,235,151.81 4,247,440.53	4 925 132 64
US CELLULAR CORP.	0 000	IICM	911684108	44.7600	1 309 00	55 329 82	58 590 9 <i>4</i>
UST INC.	4 222	TICT	9029111060	48.1100	26 743 NO	3 2 2 5 1 5 1 9 1	4 173 205 73
VALERO ENERGY CORP.	1.323 0.70 <i>4</i>	VI.O	91913Y100Q	45.4000	160 482 00	4 247 440 52	7 285 882 80
VALSPAR CORP	1 500	VAIO	920355104	50.0100	17 345 00	215 624 25	967 A22 AE
VARCO INTERNATIONAL INC.	0 000	VAL	920353104	29.1500	17,345.00 11,462.00	815,634.35 276,845.12	224 117 20
VARCO INTERNATIONAL INC.	0.000	VKC	244144100	49.1300	11,402.00	2/0,045.12	334,11/.30

Investment Desc	Rating Coupon Yield					
	Group - COMMON	STOCK - EXTERNALL	Y MANAGED			
	Portfolio - 5BA	BARCLAYS - 100	0			
	Instrument - COM	COMMON STOCK				
VARIAN INC.	7 000.0		41.0100	4,456.00		182,740.56
VARIAN MEDICAL SYSTEMS	7 000.0		43.2400	26,758.00	757,374.68	1,157,015.92
VENTAS INC.	4.742		27.4100	37,726.00	1,010,799.08	1,034,069.66
VERISIGN INC	0.00.7		33.5200	68,800.00	1,211,697.52	2,306,176.00
VERIZON COMMUNICATIONS	3.801	~		274,838.00	10,346,856.34	11,133,687.38
VIACOM INC-CLASS B	0.769		36.3900	776.00	31,107.83	28,238.64
W HLDG CO INC	0.828 7		22.9400	5,667.12	106,305.60	130,003.73
WACHOVIA CORP. WAL MART STORES INC	3.498 T 0.984 T	~		152,667.00 130,772.00	6,598,189.89 6,838,831.91	8,030,284.20 6,907,377.04
WASHINGTON MUTUAL INC.	4.351 7		42.2800	3,300.00	132,122.10	139,524.00
WELLS FARGO COMPANY	3.089		62.1500	71,912.00	3,047,796.07	4,469,330.80
WHIRLPOOL CORP	2.485 1			53,216.00	3,487,163.64	3,683,079.36
WPS RESOURCES CORP.	4.443 \		49.9600	2,894.00	134,971.13	144,584.24
WRIGLEY WM JR CO	1.358 \			31,940.00	2,040,978.38	2,209,928.60
WYETH	2.160 %			242,097.00	9,308,317.70	10,310,911.23
XL CAPITAL LTD - CLASS A	2.537		77.6500	3,570.00	279,474.48	277,210.50
Instrument Total	250			21,738,755.68	577,655,117.17	679,435,838.62
	Instrument -CI	COMMERCIA	L PAPER (DISC	OUNT)		
TREASURY BILL	0.000	912795SF9	0.9945	200,000.00	198,908.00	198,908.00
Instrument Total	1			200,000.00	198,908.00	198,908.00
	Tra at beautiful and by 171		VDOGIDE		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	Instrument -F	TURES5 FUTURES E	APOSURE			
S&P FUTURES INDEX 03/05	0.000	CD:SP05H0	1,213.7000	10.00	2,980,707.28	3,034,250.01
Instrument Total	1			10.00	2,980,707.28	3,034,250.01
	Instrument -RI	IT REAL ESTA	TE INVESTMENT	TRUST		
ARDEN REALTY GROUP INC	5.355 2	RI 039793104Q	37.7200	20,070.00	629,567.91	757,040.40
CATELLUS DEVELOP CORP	3.529 (30.6000	1,916.00	49,458.67	58,629.60
CBL & ASSOC PROP	3.721		76.3500	127.00	6.489.87	9.696.45
HEALTH CARE REIT INC	6.291 H		38.1500	30,378.00	1,069,149.77	1,158,920.70
HOSPITALITY PROPERTIES	6.260 I		46.0000	13,651.00	576,416.07	627,946.00
	1.156 H			5,734.00	73,643.80	99,198.20

ASOF02	Date 01/21/2005 Time 18:34:51	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004 Page 109
11001 02	Date 01/21/2005 11mc 10:51:51	DITTE TENENERO RETTREMENT DIDIEM OF OHIO	10110d 12/01/2001 10 12/31/2001 14gc 107

Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON SI	COCK - EXTERNALLY	MANAGED			
	Portfolio - 5BA	BARCLAYS - 1000				
	Instrument - REIT	REAL ESTATE INVE	STMENT TRUST	•		
HRPT PROPERTIES TRUST	6.547 HRE	40426W101	12.8300	6,232.00	70,443.42	79,956.56
LIBERTY PROPERTY TRUST	5.648 LRY	531172104Q	43.2000	4,214.00	169,190.67	182,044.80
MACERICH CO	4.140 MAC	554382101	62.8000	20,328.00	936,280.21	1,276,598.40
MACK-CALI RE CORP.	5.474 CLI	554489104	46.0300	3,036.00	132,143.56	139,747.08
PAN PACIFIC RETAIL	3.460 PNE	69806L104	62.7000	25,247.00	1,396,931.79	1,582,986.90
TRIZEC PROPERTIES INC	4.228 TR2	89687P107	18.9200	8,231.00	133,180.48	155,730.52
VORNADO REALTY TRUST	3.993 VNC	929042109	76.1300	5,331.00	265,017.50	405,849.03
Instrument Total	13			144,495.00	5,507,913.72	6,534,344.64
Portfolio Total	265			22,083,260.68	586,342,646.17	689,203,341.27

Investment Desc	Rating Coupon Yield	Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOC	K - EXTERNALLY	MANAGED			
	Portfolio - 5GS		OLDMAN SACHS -				
			OMMON STOCK	1000			
3M COMPANY ABBOTT LABORATORIES ADVANCED MICRO DEVICES INC.	1.75	1 MMM	88579Y101Q	82.0700	86,800.00	5,264,791.54	7,123,676.00
ABBOTT LABORATORIES	2.229) ABT	002824100Q	46.6500	16,000.00	,	/
ADVANCED MICRO DEVICES INC.	0.000) AMD	007903107	22.0200	130,600.00	2,051,759.97	2,875,812.00
AGCO CORP. ALBERTSON'S, INC. ALCOA INC. ALLEGHENY ENERGY INC. ALLERGAN PHARMACEUTICALS INC	0.000) AG	001084102	21.8900	52,200.00	1,017,372.39	1,142,658.00
ALBERTSON'S, INC.	3.182	2 ABS	013104104Q	23.8800	113,600.00	2,600,619.19	2,712,768.00
ALCOA INC.	1.909	AA (013817101Q	31.4200		2,102,887.78 338,488.61	2,133,418.00
ALLEGHENY ENERGY INC.	8.72	5 AYE	017361106Q	19.7100	38,200.00	338,488.61	752,922.00
ALLERGAN PHARMACEUTICALS INC	0.44	1 AGN	018490102Q	81.0700	56,300.00 89,700.00	4,650,365.39	4,564,241.00
ALIKIA GROUP INC	4.//	9 IVIO	02209S103Q		89,700.00	4,650,365.39 3,968,224.13 720,771.30 4,909,868.76 2,194,755.36	752,922.00 4,564,241.00 5,480,670.00 739,170.00 5,562,249.00 2,814,195.00
AMBAC FINANCIAL GROUP INC.	0.608	3 ABK	023139108Q	82.1300	9,000.00	720,771.30	739,170.00
AMERICAN INTL GROUP	0.763	L AIG	026874107Q	65.6700	84,700.00	4,909,868.76	5,562,249.00
AMERICREDIT CORP.	0.000) ACF	03060R101	24.4500	115,100.00	2,194,755.36	2,814,195.00
AMERISOURCEBERGEN CORP	0.170) ABC	03073E105	58.6800	56,000.00 50,500.00	3,227,331.52	3,286,080.00
AMGEN INC	0.000) AMGN	031162100	64.1500	50,500.00	2,608,610.31	3,239,575.00
ANADARKO PETROLEUM CORP	0.864	1 APC	032511107Q	64.8100	45,000.00 59,000.00	2,696,233.68 994,693.10 675,131.89	2,916,450.00
ANNALY MORTGAGE MANAGEMENT	10.193	NLY	035710409	19.6200	59,000.00	994,693.10	1,157,580.00
APACHE CORP.	0.632	2 APA	037411105	50.5700	13,700.00	675,131.89 1,096,963.74	692,809.00
APPLERA CORP - APPLIED BIOSY	TST 0.813	3 ABI	038020103Q	20 9100	53,600.00	1,096,963.74	1,120,776.00
APRIA HEALTHCARE GP. INC.	0.000) AHG	037933108	32.9500	46,100.00	1,320,509.95	1,518,995.00
ARCHER DANIELS MIDLAND CO	1.34	1 ADM	039483102Q	22.3100	239,100.00	3,137,677.49	5,334,321.00
AUTODESK INC.	0.158	B ADSK	052769106Q	37.9500	134,300.00	2,832,812.32	5,096,685.01
AUTONATION INC	0.000) AN	05329W102	19.2100	145,800.00	2,346,801.13	2,800,818.00
AUTOZONE INC	0.000) AZO	053332102	91.3100	8,700.00	703,929.01	794,397.00
AVNET INC.	1.64	1 AVT	053807103Q	18.2400	148,500.00	1,677,839.06	2,708,640.00
BANK OF AMERICA CORP.	3.830) BAC	060505104Q	46.9900	352,200.00	12,150,853.58	16,549,878.00
BARD C. R. INC.	0.75) BCR	067383109Q	63.9800	15,000.00	825,391.49	959,700.00
BARNES & NOBLE INC.	0.000) BKS	067774109	32.2700	43,100.00 34,000.00	1 075 845 04	1 390 837 00
BEAR STEARNS COMPANIES INC	0.97	7 BSC	073902108	102.3100	34,000.00	2,871,500.29	3,478,540.00
AMBAC FINANCIAL GROUP INC. AMERICAN INTL GROUP AMERICREDIT CORP. AMERISOURCEBERGEN CORP AMGEN INC ANADARKO PETROLEUM CORP ANNALY MORTGAGE MANAGEMENT APACHE CORP. APPLERA CORP - APPLIED BIOSY APRIA HEALTHCARE GP. INC. ARCHER DANIELS MIDLAND CO AUTODESK INC. AUTONATION INC AUTOZONE INC AVNET INC. BANK OF AMERICA CORP. BARD C. R. INC. BARNES & NOBLE INC. BEAR STEARNS COMPANIES INC BECTON DICKINSON & COMPANY	1.26	7 BDX	075887109Q	56.8000	48,200.00 17,000.00	2,555,456.19	2,737,760.00
BERKLEY (WR) CORP	0.593	BER	084423102	47.1700	17,000.00	703,960.62	801,890.00
BIOGEN IDEC INC	0.000) BIIB	09062X103	66.6100	89,300.00	5,220,305.79	5,948,272.99
BLACK & DECKER	0.95	L BDK	091797100Q	88.3300	38,100.00	2,574,183.01	3,365,373.00
BLOCKBUSTER INC-CL B	0.908	BBI.B	093679207	8.8100	1.00	8.12	8.81
BERKLEY (WR) CORP BIOGEN IDEC INC BLACK & DECKER BLOCKBUSTER INC-CL B BLOCKBUSTER INC. CLASS A BMC SOFTWARE BOEING CO BOSTON SCIENTIFIC CORP.	0.838	BBI	093679108Q	9.5400	89,300.00 38,100.00 1.00 1.00	2,871,500.29 2,871,500.29 2,555,456.19 703,960.62 5,220,305.79 2,574,183.01 8.12 8.13 4,284,925.68 5,268,293.54 4,006,721.25 672,936.16	9.54
BMC SOFTWARE	0.000) BMC	055921100	18.6000	251,900.00	4,284,925.68	4,685,340.00
BOEING CO	1.93	L BA	097023105Q	51.7700	128,100.00	5,268,293.54	6,631,737.00
BOSTON SCIENTIFIC CORP.	0.000) BSX	101137107	35.5500	112,500.00	4,006,721.25	3,999,375.00
BRINKS COMPANY	0.25	BCO	109696104Q	39.5200	22,100.00	672,936.16	873,392.00
BRISTOL-MYERS SQUIBB	4.37	LBMY	110122108Q	25.6200	19,300.00	509,882.84	494,466.00
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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Instrument - COM	CO	LDMAN SACHS - MMON STOCK				
BURLINGTON RESOURCES	0.781		122014103Q	43.5000	125,900.00	4,470,994.68	5,476,650.00
CADENCE DESIGN SYS INC	0.000	CDN	127387108	13.8100	84,999.00	1,322,219.97	1,173,836.19
CADENCE DESIGN SYS INC CAESARS ENTERTAINMENT INC CARDINAL HEALTH INC. CAREMARK RX INC CENDANT CORP. CENTURYTEL, INC. CEPHALON INC CHEVRONTEXACO CORP CHUBB CORP CISCO SYSTEMS CIT GROUP INC. CITIGROUP INC.	0.000	CZR	127687101	20.1400	42,800.00 20,300.00	463,631.00	861,992.00
CARDINAL HEALTH INC.	0.206	CAH	14149Y108Q	58.1500	20,300.00	1,168,624.31	1,180,445.00
CAREMARK RX INC	0.000	CMX	141705103	39.4300	75,400.00	2,395,978.26	2,973,022.00
CENDANT CORP.	1.539	CD	151313103	23.3800	244,900.00	5,583,957.04	5,725,762.00
CENTURYTEL, INC.	0.648	CTL	156700106	35.4700	93,000.00	2,775,125.18	3,298,710.00
CEPHALON INC	0.000	CEPH	156708109	50.8800	33,300.00	1,526,645.72	1,694,304.00
CHEVRONTEXACO CORP	3.047	CVX	166764100Q	52.5100	48,800.00	1,958,518.28	2,562,488.00
CHUBB CORP	2.028	CB	171232101Q	76.9000	34,900.00	2,643,906.39	2,683,810.00
CISCO SYSTEMS	0.000	CSCO	17275R102	19.3000	270,500.00	7,765,769.94	5,220,650.00
CIT GROUP INC	1.134	CIT	125581108	45.8200	95,100.00	3,275,150.03	4,357,482.00
CITIGROUP INC.	3.653	C	172967101Q	48.1800	232,000.00	7,105,264.04	11,177,760.00
CLEAR CHANNEL COMMUNICATIONS	1.493	CCU	184502102	33.4900	13,800.00	484,585.62	462,162.00
COACH INC	0.000	COH	189754104	56.4000		2,183,311.95	4,066,440.00
COCA COLA CO.	2.402	KO	191216100Q	41.6300	72,100.00 28,600.00	1,644,961.25	1,190,618.00
CLEAR CHANNEL COMMUNICATIONS COACH INC COCA COLA CO. COMCAST CORP - CL A COMERICA INC. COMPUTER SCIENCES CONOCOPHILLIPS CONSTELLATION ENERGY GROUP I	0.000	CMCSA	20030N101	33.2800	119,219.00	4,087,584.19	3,967,608.32
COMERICA INC.	3.408	CMA	200340107Q	61.0200	119,219.00 20,800.00	1,154,994.88	1,269,216.00
COMPUTER SCIENCES	0.000	CSC	205363104	56.3700	90,600.00	4,068,174.67	5,107,122.00
CONOCOPHILLIPS	2.303	COP	20825C104Q	86.8300	88,309.00	4,442,973.51	7,667,870.47
CONSTELLATION ENERGY GROUP I	NC 2.608	CEG	210371100Q	43.7100	17 800 00	629,696.65	778,038.00
CONSTELLATION ENERGY GROUP I CONVERGYS CORPORATION COSTCO WHOLESALE CORP. CVS CORP. CYPRESS SEMICONDUCTOR CORP	0.000	CVG	212485106	14.9900	73,400.00 61,300.00	1,265,126.12	1,100,266.00
COSTCO WHOLESALE CORP	0.826	COST	22160K105	48.4100	61,300.00	2,383,068.85	2,967,533.00
CVS CORP	0.643	CVS	126650100Q	45.0700	16,800.00		
CYPRESS SEMICONDUCTOR CORP	0.000	CY	232806109	11.7300	67,800.00	754,552.98	757,176.00 795,294.00
DELL INC	0.000	DELT.	24702R101	42.1400	205,500.00	6,981,630.19	8,659,770.00
DELPHI AUTOMOTIVE SYSTEMS CO	NRP 3.104	DPH	247126105	9.0200	220,300.00	1,859,201.36	1,987,106.00
DEVON ENERGY CORDORATION	0.513	DAM	25179M103	38.9200	111,500.00	4,012,286.84	4,339,580.00
DILLARDS INC CLA	0.515	DUS	254067101Q	26.8700	74,800.00	1,812,067.03	2,009,876.00
DIGNEY (WALT) CO	0.393	DIS	2546871060	27.8000	124,740.00	3,599,662.79	3,467,772.00
DODAT ETNANCIAL CODD	1 461	DID	25811P100	49.2500	76,900.00	2,518,735.77	3,787,772.00
E*TDADE COOLD INC	0.000	DKL	269246104	14.9500	112,800.00	1,688,741.96	1,686,360.00
ENCEMAN CUEMICAL CO	2.000	EMINT	2774321000	57.7300	39,500.00	1,743,419.66	2,280,335.00
EDAY INC	0.040	EDVA TIMIT	278642103	116.2800	70,300.00	6,961,742.70	8,174,484.00
EDICON INTERNATIONAL	2 122	EIA	281020107Q	32.0300	154,800.00	2,732,680.12	4,958,244.00
ELT TILLA C COMDANA	3.122	TIV			•		, ,
ENTERCY CORR	2.6/8	EUD TTT	532457108Q	56.7500	107,100.00	6,048,640.12	6,077,925.00
ENIERGY CORP.	3.195	ETK	29364G103Q	67.5900	33,000.00	1,657,889.06	2,230,470.00
EXELUN CURP	3.630	EXC	30161N101Q	44.0700	92,000.00	2,659,710.00	4,054,440.00
DELL INC DELPHI AUTOMOTIVE SYSTEMS CO DEVON ENERGY CORPORATION DILLARDS INC. CL-A DISNEY (WALT) CO. DORAL FINANCIAL CORP. E*TRADE GROUP INC. EASTMAN CHEMICAL CO. EBAY INC EDISON INTERNATIONAL ELI LILLY & COMPANY ENTERGY CORP. EXELON CORP EXXON MOBIL CORPORATION	2.106	MOM	30231G102Q	51.2600	322,900.00	9,313,267.09	16,551,854.00

Investment Desc	Rating Coupon Yield Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STO	CK - EXTERNALLY	MANAGED			
		GOLDMAN SACHS -				
	Instrument - COM	COMMON STOCK				
	0.024.77	21.41.0771.01	FF	64 000 00	0 050 511 04	2 510 110 00
FEDERATED DEPARTMENT STORES	0.934 FD	31410H101	57.7900	64,200.00	2,978,511.04	3,710,118.00
FEDERATED INVESTORS INCCL		314211103	30.4000	121,300.00	3,533,374.28	3,687,520.00
FIRST ENERGY CORP. FORD MOTOR COMPANY FPL GROUP INC. FRANKLIN RESOURCES INC FREDDIE MAC	4.1/0 FE	337932107Q	39.5100	19,900.00 413,800.00	775,383.60 5,119,326.80	786,249.00 6,058,032.00
FORD MOTOR COMPANY	2./32 F	345370860 302571104Q	14.6400 74.7500	10,400.00	5,119,326.80	777,400.00
FPL GROUP INC.	3.038 FPL 0 E74 DEN	3025/11040	69.6500		696,210.40	
FRANKLIN RESOURCES INC	0.5/4 BEN 1 620 FDF	354613101Q 313400301Q	73.7000	12,400.00 61,700.00	3,701,505.37	863,660.00 4,547,290.00
EDEECONIE CEMICONDICTOD INC	1.020 FRE	B 35687M206	18.3600	40 256 00		740,936.16
FREESCALE SEMICONDUCTOR INC FRIEDMAN BILLINGS RAMSEY -A GANNETT INC	7.013 FBR	358434108	19.3900	40,356.00 45,100.00	613,106.73 886,859.93	874,489.00
CANNETT INC	1.321 GCI		81.7000	26,800.00	2,199,709.16	2,189,560.00
GENENTECH INC.	0.000 DNA	364730101Q 368710406	54.4400	105,600.00	4,439,909.41	5,748,864.00
GENERAL ELECTRIC CO	2.411 GE	369604103Q	36.5000	550,300.00	15,755,803.28	20,085,950.00
	1.334 GP	373298108Q	37.4800	39,400.00	1,042,307.80	1,476,712.00
GEORGIA PACIFIC	1.334 GP 1.451 G	3757661020	44.7800	162,200.00	6,239,197.12	7,263,316.00
GILLETTE CO	0.000 GOOG	~	193.1000	13,300.00	2,331,069.51	2,568,230.00
GOOGLE INC - CL A GRAINGER W W INC	1.200 GWW	384802104Q	66.6200	25,800.00	1,328,431.08	1,718,796.00
GTECH HOLDINGS CORP	1.200 GWW 1.310 GTK	400518106	25.9500	117,700.00	2,909,518.36	3,054,315.00
		401698105Q	72.1000	13,946.00	1,004,111.19	1,005,506.60
HARMAN INTERNATIONAL	0.554 GDT 0.039 HAR	413086109	127.0000	39,300.00	3,538,213.87	4,991,100.00
TEMIETT DACKADD CO	1.526 HPO	428236103Q			4,256,691.28	3,854,286.00
HEWLETT-PACKARD CO HOME DEPOT INC. HUDSON CITY BANCORP INC	0.795 HD	437076102Q	42.7400	183,800.00 39,000.00	1,426,125.72	1,666,860.00
HIDON CITY DANCORD INC	2.172 HCBK		36.8200	39,000.00	574,271.84	1,119,328.00
HUMANA INC.	0.000 HUM	444859102	29.6900	30,400.00 76,300.00	1,461,820.38	2,265,347.00
ILLINOIS TOOL WORKS	1.208 ITW	452308109Q	92.6800	24,300.00	2,190,798.09	2,265,347.00
IMCLONE SYSTEMS	0.000 IMCL		46.0800	40,900.00	2,938,723.43	1,884,672.00
IMS HEALTH INC.	0.344 RX	449934108	23.2100	169,200.00	3,968,766.35	3,927,132.00
INGRAM MICRO INC CL A	0.000 IM	457153104	20.8000	43,700.00	828,639.40	908,960.00
INTEL CORP.	1.368 INTO		23.3900	422,500.00	11,880,906.28	9,882,275.00
INTL BUS MACH CORP	0.730 IBM	4592001010	98.5800	151,700.00	13,982,306.02	14,954,586.00
ITT INDUSTRIES INC	0.730 IBM 0.805 ITT	450911102	84.4500	12,300.00	996,918.63	1,038,735.00
JOHNSON & JOHNSON	1.797 JNJ	4781601040	63.4200	256,800.00	9,560,092.90	16,286,256.00
JPMORGAN CHASE & CO.	3.486 JPM	46625H100Q	39.0100	191,180.00	6,948,768.39	7,457,931.80
KEYCORP	3.480 JPM 3.657 KEY	493267108Q	33.9000	22,600.00	680,388.82	766,140.00
KEYSPAN CORPORATION	0.000 HUM 1.208 ITW 0.000 IMCL 0.344 RX 0.000 IM 1.368 INTC 0.730 IBM 0.805 ITT 1.797 JNJ 3.486 JPM 3.657 KEY 4.613 KSE 2.431 KMB 0.000 KMRT 2.302 KFT	49337W100	39.4500		670 075 01	606 120 00
KIMBERLY-CLARK CORP	2.431 KMB	4943681030	65.8100	13,800.00	678,975.84 812,794.07	908,178.00
KMART HOLDING CORP	0.000 KMRT	~	98.9500	29,376.00	2,512,718.39	2,906,755.20
KRAFT FOODS INC - A	2.302 KFT	50075N104	35.6100	141,500.00	4,905,489.71	5,038,815.00
LEHMAN BROTHERS HOLDING	0.731 LEH	5249081000		31,300.00	2,490,484.66	2,738,124.00
LIBERTY MEDIA INTL INC-A	0.731 LEH 0.000 LBTY	~		46,500.00	1,512,794.13	2,738,124.00
PIPERII MEDIA INIH INC-A	0.000 LBII	n JJU/1J1U3	10.2300	TO,500.00	1,312,794.13	2,172,023.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5GS	GO:	LDMAN SACHS - MMON STOCK	1000			
	Instrument - COM	COI	MMON STOCK				
LIMITED BRANDS INC. LINCOLN NATIONAL CORP LOEWS CORP LOUISIANNA PACIFIC LUBRIZOL CORP MANOR CARE INC. MASCO CORP. MBIA INC. MBNA CORP MCAFEE INC MCGRAW HILL INC MCKESSON CORP MERCK & CO INC MERRILL LYNCH & CO. INC.	2.085	LTD	532716107Q	23.0200	32,100.00	774,778.44	738,942.00
LINCOLN NATIONAL CORP	3.127	LNC	534187109Q	46.6800	50,100.00	2,282,241.60	2,338,668.00
LOEWS CORP	0.853	LTR	540424108Q	70.3000	74,300.00	3,454,828.61	5,223,290.00
LOUISIANNA PACIFIC	1.495	LPX	546347105Q	26.7400	50,300.00	1,143,459.12	1,345,022.00
LUBRIZOL CORP	2.821	LZ	549271104	36.8600	48,000.00	1,629,523.30	1,769,280.00
MANOR CARE INC.	1.580	HCR	564055101	35.4300	21,100.00	741,721.57	747,573.00
MASCO CORP.	1.971	MAS	574599106Q	36.5300	77,800.00	2,442,403.41	2,842,034.00
MBIA INC.	1.517	MBI	55262C100Q	63.2800	78,700.00	4,627,279.43	4,980,135.99
MBNA CORP	1.986	KRB	55262L100Q	28.1900	72,600.00	1,774,944.62	2,046,594.00
MCAFEE INC	0.000	MFE	579064106	28.9300	11,075.00	320,016.22	320,399.75
MCGRAW HILL INC	1.310	MHP	580645109Q	91.5400	35,100.00	2,248,545.49	3,213,054.00
MCKESSON CORP	0.762	MCK	58155Q103Q	31.4600	55,000.00	1,596,864.16	1,730,300.00
MERCK & CO INC	4.729	MRK	589331107Q	32.1400	229,100.00	9,387,798.84	7,363,274.00
MERRILL LYNCH & CO. INC.	1.070	MER	590188108Q	59.7700	63,800.00	2,876,008.78	3,813,326.00
METLIFE INC MICROCHIP TECHNOLOGY INC.	1.135	MET	59156R108	40.5100	131,800.00	3,442,177.26	5,339,218.00
MICROCHIP TECHNOLOGY INC.	0.780	MCHP	595017104	26.6600	45,100.00	1,292,232.08	1,202,366.00
MICRON TECHNOLOGY INC	0.000	MU	595112103Q	12.3500	398,700.00	4,972,927.57	4,923,945.00
MICROSOFT CORP.	1.198	MSFT	594918104	26.7100	677,800.00	22,537,722.69	18,104,038.00
MONSANTO COMPANY	1.224	MON	61166W101	55.5500	99,100.00	2,900,880.39	5,505,005.00
MOODY'S CORPORATION	0.345	MCO	615369105	86.8500	60,900.00	3,003,409.06	5,289,165.00
MICROCHIP TECHNOLOGY INC. MICRON TECHNOLOGY INC MICROSOFT CORP. MONSANTO COMPANY MOODY'S CORPORATION MOTOROLA INC NATIONAL CITY CORP NATIONAL SEMICONDUCTOR CORP	0.930	MOT	620076109Q	17.2000	406,800.00 34,600.00 96,700.00	7,835,391.22	6,996,960.00
NATIONAL CITY CORP	3.728	NCC	635405103Q	37.5500	34,600.00	1,067,586.13	1,299,230.00
NATIONAL SEMICONDUCTOR CORP	. 0.445	NSM	637640103			1,320,631.18	1,735,765.00
NATIONWIDE FINANCIAL SERVICE	1.003	IAT. D	638612101	38.2300 69.2300	45,900.00 23,300.00	1,404,483.71	1,754,757.00
NCR CORPORATION NEENAH PAPER INC	0.000	NCK	62886E108		23,300.00	1,347,877.04	1,613,059.00
		NP	640079109	32.6000 44.4100	418.00 14,600.00	13,904.07 549,151.26	13,626.80 648,386.00
NODEOLK COUTLIEDS CODD	1 105	NEM	651639106Q 6558441080	36.1900	74,200.00	2 512 224 66	2 605 200 00
NORTH FORK DANK	2.105	MED	659424105	28.8500	27,050.00	2,513,324.66 732,413.29 957,699.79	2,685,298.00 780,392.50
NORTH FORK BANK	2 440	MT D	664397106	18.8500	50,600.00	957,699.79	953,810.00
NORTHEAST UTILITIES	1 600	MOG	6668071020			5,485,382.24	5,441,436.00
NUCOD CODD	1.092	MILE	670346105Q	52.3400		4,054,740.27	4,830,982.00
M7D TMC	0.000	MILID MILID	62944T105	769.4000	2 750 00	1,167,180.04	2,115,850.00
NEWMONT MNG. CORP. HLDG CO NORFOLK SOUTHERN CORP. NORTH FORK BANK NORTHEAST UTILITIES NORTHROP GRUMMAN CORP. NUCOR CORP NVR INC OCCIDENTAL PETROLEUM CORP. OFFICE DEPOT INC PACIFIC GAS & ELEC. CO. PARKER-HANNIFIN CORP. PEPSICO INC. PFIZER INC.	1 884	OXA	674599105Q	58.3600	92,300.00 2,750.00 87,700.00	3,712,574.45	5,118,172.00
OFFICE DEPOT INC	0 000	ODP	676220106	17.3600	39,700.00	531.507.47	689.192.00
PACIFIC GAS & ELEC. CO	0.000	PCG	69331C108Q	33.2800	72,600.00	531,507.47 2,245,955.46 882,020.50	2.416.128.00
PARKER-HANNIFIN CORP.	1.003	PH	701094104Q	75.7400	11,800.00	882.020.50	689,192.00 2,416,128.00 893,732.00
PEPSICO INC	1 762	DED	7134481080	52.2000	26,400.00	1.127.769.42	1.378.080 00
PFIZER INC.	2.826	PFE	7170811030	26.8900	633,220.00	1,127,769.42 16,149,390.78	17,027,285.80
	2.020		,1,0011000	20.0000	000,000	10,112,1020.10	1.,02.,203.00

Investment Desc	Rating Coupon Yield Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5GS GC	LDMAN SACHS -	1000			
	Instrument - COM CO	MMON STOCK				
PINNACLE WEST CAPITAL CORP	4.278 PNW 3.746 PCL 0.431 PMI 1.352 PII 0.000 IT-GOI	7234841010	44.4100	24,700.00	924,175.20	1,096,927.00
PLUM CREEK TIMBER CO INC	3.746 PCL	729251108	38.4400	24,700.00 75,200.00	2,688,936.36	2,890,688.00
PMI GROUP INC.	0.431 PMI	69344M101	41.7500	17,700.00	738,096.14	738,975.00
POLARIS INDUSTRIES INC.	1.352 PII 0.000 IT-GOI 1.343 PFG 1.815 PG 1.815 PG 1.137 PRU 0.660 QCOM 2.060 RTN 1.431 RSG 4.834 RAI 0.815 RHI 1.332 ROK 0.955 RCL 1.256 R 5.005 SBC 2.726 SRE 1.523 SHW	731068102	68.0200	41,700.00	2,094,403.11	2,836,434.00
PRIME MONEY MARKET - 5GS	0.000 IT-GOI	IT-GOL	1.0000	2,017,387.66	2,017,387.66	2,017,387.66
PRINCIPAL FINANCIAL GROUP	1.343 PFG	74251V102	40.9400	131,200.00	3,947,963.96	5,371,328.00
PROCTER & GAMBLE CO	1.815 PG	742718109Q	55.0800	176,600.00	5,766,601.98	9,727,128.00
PRUDENTIAL FINANCIAL INC	1.137 PRU	744320102	54.9600	116,100.00	3,969,617.87	6,380,856.00
QUALCOMM INC	0.660 QCOM	747525103	42.4000	203,900.00	6,307,611.11	8,645,360.00
RAYTHEON COMPANY	2.060 RTN	755111507Q	38.8300	143,400.00	4,917,202.11	5,568,222.00
REPUBLIC SERVICES INC	1.431 RSG	760759100	33.5400	81,500.00	1,720,308.23	2,733,510.00
REYNOLDS AMERICAN INC	4.834 RAI	761713106	78.6000	55,600.00	2,884,245.08	4,370,160.00
ROBERT HALF INTL INC	0.815 RHI	770323103	29.4300	28.500.00	744,416.08	838,755.00
ROCKWELL AUTOMATION INC	1.332 ROK	7739031090	49.5500	30,200.00	631,659.32	1,496,410.00
ROYAL CARIBBEAN CRUISES LTD RYDER SYS. INC.	0.955 RCL	V7780T103	F4 4400	41 000 00	1,354,052.36	2,232,040.00
RYDER SYS. INC.	1.256 R	783549108Q	47.7700	22,990.00	966,095.72	1,098,232.30
SBC COMMUNICATIONS INC.	5.005 SBC	78387G103Q	25.7700	109,900.00	4,113,739.43	2,832,123.00
SEMPRA ENERGY	2.726 SRE	816851109	36.6800	42,000.00	1,442,234.96	1,540,560.00
SHERWIN-WILLIAMS CO	2.726 SRE 1.523 SHW 2.012 FON 2.496 SPW 0.000 STJ 2.373 STA	824348106Q	44.6300	18,500.00	464,350.00	825,655.00
SPRINT CORP.	2.012 FON	852061100Q	24.8500	177,200.00	3,029,670.77	4,403,420.00
SPX CORP.	2.496 SPW	784635104Q				741,110.00
ST JUDE MED. INC.	0.000 STJ	790849103	41.9300	51,400.00	1,875,740.20	2,155,202.00
ST PAUL TRAVELERS COS INC	2.373 STA	792860108Q	37.0700	31,400.00	1,162,654.08	1,163,998.00
STAPLES INC	0.593 SPLS	855030102	22 7100	70,000 00	1,872,879.78	2,649,606.00
STARBUCKS CORP.	0.000 SBUX	855244109	62.3600	55,200.00	1,236,468.96	3,442,272.00
STORAGE TECHNOLOGY CORP	0.000 STK	862111200	31.6100	117,700.00	3,038,758.42	3,720,497.00
SUNOCO, INC.	1.468 SUN	86764P1090	81.7100	58,800.00	2,411,342.29	4,804,548.00
SUNTRUST BANKS INC.	2.707 STI	8679141030		41,100.00	2,579,405.21	3,036,468.00
SUPER VALU STORES INC.	1.767 SVU	8685361030	34.5200	87,000.00	2,117,466.36	3,003,240.00
SYMANTEC CORP	0.000 SYMC	871503108	25.7600	68,600.00	1,509,189.32	1,767,136.00
TELEPHONE & DATA	0.857 TDS	879433100	76.9500	41,500.00	2,707,194.58	3,193,425.00
TELLABS INC.	0.000 TLAB	879664100	8.5900	240,800.00	1,830,730.16	2,068,472.00
TEXAS INSTRS INC	0.406 TXN	882508104Q	24.6200	49,000.00	1,259,980.05	1,206,380.00
THERMO ELECTRON CORP.	0.593 SPLS 0.000 SBUX 0.000 STK 1.468 SUN 2.707 STI 1.767 SVU 0.000 SYMC 0.857 TDS 0.000 TLAB 0.406 TXN 0.000 TMO 1.684 TDW	883556102	30.1900	28,700.00	494,980.57	866,453.00
TIDEWATER INC	1.684 TDW	886423102Q	35.6100	21,100.00	660,345.60	751,371.00
TIME WARNER INC.	2.777 TWX	887317105	19.4400	466,200.00	8,527,100.94	9,062,928.00
TOYS R US INC.	0.000 TOY	892335100	20.4700	133,300.00	2,253,975.40	2,728,651.00
TYCO INT'L. LTD NEW	1.119 TYC	902124106Q	35.7400	124,700.00	2,728,944.73	4,456,778.00
TYSON FOODS INC. CL-A	0.869 TSN	902494103	18.4000	264,800.00	3,416,873.66	4,872,320.00
11001. 10000 INC. CL A	0.005 IBN	, 02 1, 1103	10.1000	201,000.00	3,110,0,3.00	1,0,2,520.00

Investment Desc	Rating Coupon Yield	Ticker			Par/Shares		Market Value
			- EXTERNALLY	MANAGED			
	Portfolio - 5GS Instrument - COM		LDMAN SACHS - MMON STOCK	1000			
UNION PACIFIC CORP.	1.784	UNP	907818108Q	67.2500	25,800.00	1,335,585.92	1,735,050.00
UNIONBANCAL CORPORATION	2.233	UB	908906100	64.4800	32,400.00	1,660,345.90	2,089,152.00
UNIVISION COMMUNICATIONS	0.000	UVN	914906102	29.2700	52,000.00	1,564,394.00	1,522,040.00
US BANCORP	3.831	USB	902973304	31.3200	252,100.00	5,389,224.60	7,895,772.00
US CELLULAR CORP.	0.000	USM	911684108	44.7600	34,900.00	1,055,505.84	1,562,124.00
UST INC.	4.323	UST	902911106Q	48.1100	32,300.00	1,313,196.97	1,553,953.00
VALERO ENERGY CORP.	0.704	VLO	91913Y100Q	45.4000	32,400.00	712,551.20	1,470,960.00
VERIZON COMMUNICATIONS	3.801		92343V104Q	40.5100	284,800.00	12,224,948.23	11,537,248.00
VIACOM INC-CLASS B		VIA.B	925524308	36.3900	216,376.00	8,685,661.56	7,873,922.65
WACHOVIA CORP.	3.498		929903102Q	52.6000	164,600.00	5,923,165.46	8,657,960.00
WAL MART STORES INC	0.984		931142103Q	52.8200	85,400.00	3,320,783.89	4,510,828.00
WASHINGTON MUTUAL INC.	4.351		939322103	42.2800	58,800.00	1,925,512.22	2,486,064.00
WASTE MANAGEMENT INC.	2.505		94106L109	29.9400	24,700.00	597,177.41	739,518.00
WATSON PHARMACEUTICALS INC			942683103	32.8100	27,500.00	882,169.75	902,275.00
WELLS FARGO COMPANY	3.089		949746101	62.1500	72,300.00	2,620,547.71	4,493,445.00
YAHOO INC	0.000		984332106	37.6800	34,000.00	1,181,693.80	1,281,120.00
ZIMMER HOLDINGS INC	0.000	ZMH	98956P102	80.1200	28,400.00	1,127,765.57	2,275,408.00
Instrument Total	212				21,823,493.66	621,912,276.38	746,003,991.54
	Instrument -	REIT	REAL ESTATE	INVESTMENT	TRUST		
BOSTON PROPERTIES INC	4.020	BXP	101121101	64.6700	11.900.00	548,513.37	769.573.00
EQUITY OFFICE PROP	5.340		294741103		179,300.00		
PROLOGIS TRUST	3.369		743410102Q	43.3300	40,900.00	1,611,908.56	
Instrument Total	3				232,100.00	6,989,009.07	7,762,986.00
Portfolio Total	215				22,055,593.66	628,901,285.45	753,766,977.54

Investment Desc	Rating Coupon Yi	eld Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
			K - EXTERNALLY				
	Portfolio - 5		NTECH - 1000	MANAGED			
	Ingtrument - C	OM C	OMMON CTOCK				
	THE CT UNICHE	511	ormor brock				
3M COMPANY ABBOTT LABORATORIES ABERCROMBIE & FITCH CO ACTIVISION INC ACXIOM CORP. ADESA INC ADOBE SYSTEMS INC. ADVANCED MICRO DEVICES INC. AETNA INC. AFFILIATED COMPUTER SERVICE AFLAC INC AGCO CORP. AGILENT TECHNOLOGIES INC AIR PROD. & CHEM. ALBERTO CULVER CL-B ALBERTSON'S, INC. ALCOA INC. ALLEGHANY CORP DEL ALLEGHANY CORP DEL ALLEGHANY ENERGY INC. ALLERGAN PHARMACEUTICALS INC ALLIANT ENERGY CORPORATION ALLIANT TECHSYSTEMS INC.	1	.754 MMM	88579Y101Q	82.0700	21,300.00	1,344,198.54	1,748,091.00
ABBOTT LABORATORIES	2	.229 ABT	002824100Q	46.6500	12,600.00	388,412.45	587,790.00
ABERCROMBIE & FITCH CO	1	.065 ANF	002896207	46.9500	6,800.00	274,454.11	319,260.00
ACTIVISION INC	0	.000 ATVI	004930202	20.1800	9,000.00	388,412.45 274,454.11 137,387.39 353,506.51 0.18 92,544.48 145,548.81	181,620.00
ACXIOM CORP.	0	.608 ACXM	005125109	26.3000	14,600.00	353,506.51	383,980.00
ADESA INC	1	.413 KAR	00686U104	21.2200	0.00	0.18	0.21
ADOBE SYSTEMS INC.	0	.079 ADBE	00724F101Q	62.7400	1,800.00	92,544.48	112,932.00
ADVANCED MICRO DEVICES INC.	0	.000 AMD	007903107	22.0200	10,000.00	145,548.81	220,200.00
AETNA INC.	0	.032 AET	00817Y108	124.7500	6,500.00	145,548.81 518,917.81 55,390.00 731,226.99 64,729.50 58,966.89 168,754.77 228,871.20 448,217.05 76,080.73 54,329.00 239,260.51 47,285.12 294,928.44 322,644.67 173,361.22 86,464.97 228,007.08 794,439.04 1,072,207.91 256,730.07	810,875.00
AFFILIATED COMPUTER SERVICE	S 0	.000 ACS	008190100	60.1900	1,000.00	55,390.00	60,190.00
AFLAC INC	0	.953 AFL	001055102	39.8400	23,900.00	731,226.99	952,176.00
AGCO CORP.	0	.000 AG	001084102	21.8900	3,000.00	64,729.50	65,670.00
AGILENT TECHNOLOGIES INC	0	.000 A	00846U101	24.1000	1,800.00	58,966.89	43,380.00
AIR PROD. & CHEM.	2	.001 APD	009158106Q	57.9700	4,000.00	168,754.77	231,880.00
ALBERTO CULVER CL-B	0	.823 ACV	013068101Q	48.5700	4,800.00	228,871.20	233,136.00
ALBERTSON'S, INC.	3	.182 ABS	013104104Q	23.8800	18,700.00	448,217.05	446,556.00
ALCOA INC.	1	.909 AA	013817101Q	31.4200	2,400.00	76,080.73	75,408.00
ALLEGHANY CORP DEL	0	.000 Y	017175100	285.2500	200.00	54,329.00	57,050.00
ALLEGHENY ENERGY INC.	8	.726 AYE	017361106Q	19.7100	14,600.00	239,260.51	287,766.00
ALLERGAN PHARMACEUTICALS IN	C. 0	.444 AGN	018490102Q	81.0700	700.00	47,285.12	56,749.00
ALLIANCE DATA SYSTEM	0	.000 ADS	018581108	47.4800	6,800.00	294,928.44	322,864.00
ALLIANT ENERGY CORPORATION	3	.671 LNT	018802108	28.6000	12,900.00	322,644.67	368,940.00
ALLIANT TECHSYSTEMS INC.	0	.000 ATK	018804104	65.3800	2,900.00	173,361.22	189,602.00
ALLIED CAP CORP	8	.823 ALD	01903Q108	25.8400	3,200.00	86,464.97	82,688.00
ALLMERICA FINANCIAL CORP.	0	.761 AFC	019754100	32.8300	7,300.00	228,007.08	239,659.00
ALLSTATE CORP	2	.165 ALL	020002101Q	51.7200	19,000.00	794,439.04	982,680.00
ALLTEL CORP	2	.586 AT	020039103Q	58.7600	20,200.00	1,072,207.91	1,186,952.00
ALTERA CORP	0	.000 ALTR	021441100	20.7000		256,730.07 509,580.07	258,750.00
ALTRIA GROUP INC	4	.779 MO	02209S103Q	61.1000	11,500.00	509,580.07	702,650.00
AMBAC FINANCIAL GROUP INC.	0	.608 ABK	023139108Q	82.1300	600.00	35,325.40 970,856.80 24,626.92	49,278.00
AMERADA HESS CORP.	1	.456 AHC	023551104Q	82.3800	13,300.00	970,856.80	1,095,654.00
AMEREN CORP.	5	.065 AEE	023608102Q	50 1400	600.00	24,626.92	30,084.00
AMERICAN CAPITAL STRATEGIES	8	.755 ACAS	024937104	33.3500	14,900.00 5,000.00	466,426.14 170,003.19	496,915.00
AMERICAN EAGLE OUTFITTERS	0	.509 AEOS	02553E106	47.1000	5,000.00	170,003.19	235,500.00
AMERICAN ELECTRIC POWER	4	.076 AEP	025537101Q	34.3400	11,500.00	383,061.74	394,910.00
AMERICAN EXPRESS CO.	0	.851 AXP	025816109Q	56.3700	27,100.00	970,363.66	1,527,627.00
ALLIANT ENERGY CORPORATION ALLIANT TECHSYSTEMS INC. ALLIED CAP CORP ALLMERICA FINANCIAL CORP. ALLSTATE CORP ALLTEL CORP ALTERA CORP ALTRIA GROUP INC AMBAC FINANCIAL GROUP INC. AMERADA HESS CORP. AMERICAN CAPITAL STRATEGIES AMERICAN EAGLE OUTFITTERS AMERICAN ELECTRIC POWER AMERICAN INTL GROUP AMERICAN INTL GROUP AMERICAN STANDARD COMPANIES AMETEK INC.	0	.761 AIG	026874107Q	65.6700	45,500.00	383,061.74 970,363.66 2,637,461.39	2,987,985.00
AMERICAN STANDARD COMPANIES	0	.000 ASD	029712106	41.3200	16,400.00 8,500.00	606,711.28 233,963.86	677,648.00
AMETEK INC.	0	.672 AME	031100100Q	35.6700	8,500.00	233,963.86	303,195.00

Investment Desc	Rating Coupon Yield Ti	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON S	STOCK - EXTERNALLY	MANAGED			
		INTECH - 1000				
	Instrument - COM					
AMGEN INC AMSOUTH BANCORPORATION ANADARKO PETROLEUM CORP	0.000 AM	IGN 031162100	64.1500	9,929.00 8,700.00	469,815.94	636,945.35
AMSOUTH BANCORPORATION	3.861 AS	032165102	25.9000	8,700.00	207,971.00	225,330.00
ANADARKO PETROLEUM CORP	0.864 A	C 032511107Q	64.8100	8,700.00 8,700.00 8,000.00 17,500.00	539,114.03	563,847.00
ANALOG DEVICES ANHEUSER-BUSCH ANNALY MORTGAGE MANAGEMENT	0.650 AI	032654105	36.9200	8,000.00	302,790.00	295,360.00
ANHEUSER-BUSCH	1.931 BU	D 035229103Q	50.7300	17,500.00	688,807.87	887,775.00
ANNALY MORTGAGE MANAGEMENT	10.193 NI	Y 035710409	19.6200	12,600.00	228,905.36	247,212.00
AON CORP	2.514 AC	C 037389103Q	23.8600	12,600.00 30,700.00	720,002.31	732,502.00
APACHE CORP.	0.632 A	PA 037411105	50.5700	7,510.00 8,600.00	201,468.82 481,203.06	379,780.70
APOLLO GROUP INC	0.000 A	OL 037604105	80.7100	8,600.00	481,203.06	694,106.00
APPLE COMPUTER INC.	0.000 AA	APL 037833100	64.4000	6,000.00	195,234.81 41,403.56 546,996.69	386,400.00
APPLEBEES INT'L. INC.	0.226 A	PB 037899101	26.4500	1,900.00	41,403.56	50,255.00
ARCHER DANIELS MIDLAND CO	1.344 AI	OM 0394831020	22.3100	33,000.00	546,996.69	736,230.00
ARROW ELECTRONICS	0.000 A	W 042735100	24.3000	8,800.00	203,394.08	213,840.00
ASHLAND INC	1.884 AS	SH 044204105Q	58.3800	15.500.00	203,394.08 776,111.82	904,890.00
ASK JEEVES INC	0.000.0	SKJ 045174109	26.7500	2.700.00	72.157.50	72,225.00
ASSOCIATED BANC-CORP.	3.011 AS	BC 045487105	33.2100	1,800.00	44,892.00	59,778.00
ASTORIA FINANCIAL CORP.	3.002 AF	046265104	39.9700	2.600.00	72,157.50 44,892.00 95,663.11 419,673.71 456,422.62 699,711.68 170,688.15	103,922.00
AUTODESK INC.	0.158 AI	OSK 0527691060	37.9500	30,400.00	419.673.71	1,153,680.00
AUTOLIV, INC	2.070 AI	V 052800109	48.3000	13.700.00	456.422.62	661,710.00
AUTOMATIC DATA PROC.	1.398 AI	OP 053015103Q	44.3500	17.000.00	699.711.68	753,950.00
AVAYA TNC	ZA 000.0	053499109	17.2000	12.200.00	170.688.15	209.840.00
AVERY DENNISON	2.534 AV	Y 053611109Q	59.9700	12.800.00	779.961.48	767.616.00
AVID TECHNOLOGY INC	74 000 0	ID 05367P100	61.7500	1 000 00	58 966 30	61 750 00
AVON PRODUCTS	1.447 AV	7P 054303102Q	38.7000	12,800.00 1,000.00 34,000.00	779,961.48 58,966.30 1,129,917.29 505,512.97	1.315.800.00
BAKER HIIGHES CORP	1 078 B	II 057224107Q	42 6700	11 900 00	505 512 97	507 773 00
BALL CORPORATION	0 909 BI	L 058498106Q	43.9800	17 600 00	609 586 98	774 048 00
BANK OF AMERICA CORP	3 830 B	C 060505104Q	46.9900	61 330 00	1 859 026 73	2 881 896 70
BANK OF HAWATT CORD	2 601 BG	OH 062540109	50.7400	17,600.00 61,330.00 8,500.00	609,586.98 1,859,026.73 296,905.00	774,048.00 2,881,896.70 431,290.00
BANK OF NEW YORK CO INC	2 393 Bi	064057102Q	33 4200	600.00	18 847 58	20 052 00
DANK OF NEW TORK CO, INC	2 195 5	IK 06646R107	36 6000	2 700 00	18,847.58 80,576.99 693,179.96 488,262.50	98 820 00
DANKNOKIH GROOF INC.	0 750 B	R 0673831090	63 9800	18 600 00	607,570.55	1 190 020.00
DAILGOU S. LOMB INC	0.750 BC	DL 071707103Q	64 4600	8 100 00	488 262 50	522 126 00
DAUSCH & HOMB INC	1 685 07	X 071813109Q	34 5400	12 200 00	381 507 92	421 388 NO
BBCA GOBDOBJATOM	2 200 Dt	BT 054937107	42 0500	5 400 00	60,776.99 693,179.96 488,262.50 381,507.92 181,940.63 393,604.29 175,478.19 870,145.84	221,300.00
ANHEUSER-BUSCH ANNALY MORTGAGE MANAGEMENT AON CORP APACHE CORP. APOLLO GROUP INC APPLE COMPUTER INC. APPLEBEES INT'L. INC. ARCHER DANIELS MIDLAND CO ARROW ELECTRONICS ASHLAND INC ASSOCIATED BANC-CORP. ASTORIA FINANCIAL CORP. AUTODESK INC. AUTODESK INC. AUTOMATIC DATA PROC. AVAYA INC AVERY DENNISON AVID TECHNOLOGY INC. AVON PRODUCTS BAKER HUGHES CORP BALL CORPORATION BANK OF AMERICA CORP. BANK OF AMERICA CORP. BANK OF HAWAII CORP BANK OF NEW YORK CO, INC BANKORTH GROUP INC. BEAT CORPORATION BEAR STEARNS COMPANIES INC BECKMAN COULTER INC. BECKMAN COULTER INC. BECKMAN COULTER INC.	3.329 Bi	SC 073902108	102 3100	6 500 00	101,540.03	447,070.00 665 015 00
DECKMYN COLLLED INC	0.9// Bi	C 073902108	102.3100	6,500.00 3,200.00 17,200.00	373,004.27 175 //70 10	21/ 260 00
DECEMBE DICKINGON & COMPANY	0.//0 Bi	0/3011109	56 9000	3,200.00 17 200 00	1/3,4/0.19 070 1/E 0/	414,300.UL
DELICOLORI	1.20/ BI	075887109Q	27.7900	11,200.00	0/0,145.84	7/0,90U.UL
BECKMAN COULTER INC. BECTON DICKINSON & COMPANY BELLSOUTH BELO CORP	3.886 BI	S 079860102Q	27.7900	38,600.00 300.00	1,285,890.72 7,186.33	1,072,694.00 7,872.00
BELO CORP	1.524 BI	C 080555105Q	26.2400	300.00	/,186.33	7,872.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK	- EXTERNALLY	MANAGED			
			TECH - 1000				
	Instrument - COM	CO					
BEMIS CO. BERKLEY (WR) CORP BIG LOTS, INC. BIOGEN IDEC INC BIOMET INC. BJ SERVICES CO BLACK & DECKER BLACKROCK INC BMC SOFTWARE BOEING CO BORDERS GROUP INC BORG WARNER INC. BOSTON SCIENTIFIC CORP. BRINKER INTERNATIONAL INC BRINKS COMPANY BRISTOL-MYERS SQUIBB							
BEMIS CO.	2.200	BMS	081437105Q	29.0900	6,600.00	177,981.30 511,697.51	191,994.00
BERKLEY (WR) CORP	0.593	BER	084423102	47.1700	12,050.00	511,697.51	568,398.50
BIG LOTS, INC.	0.000	BLI	089302103	12.1300	5,300.00	65,828.12 628,740.55 427,040.06	64,289.00
BIOGEN IDEC INC	0.000	BIIB	09062X103	66.6100	10,600.00	628,740.55	706,066.00
BIOMET INC.	0.460	BMET	090613100	43.3900	13,300.00	427,040.06 475,091.70 632,289.98 83,237.55 117,525.20 661,308.02 50,989.01 99,989.39 289,772.38 390,026.33 33,999.60 744,309.93 530,985.49 522,191.93 357,956.55 694,951.20	577,087.00
BJ SERVICES CO	0.687	BJS	055482103	46.5400	9,700.00	475,091.70	451,438.00
BLACK & DECKER	0.951	BDK	091797100Q	88.3300	9,100.00	632,289.98	803,803.00
BLACKROCK INC	1.294	BLK	09247X101	77.2600	1,100.00	83,237.55	84,986.00
BMC SOFTWARE	0.000	BMC	055921100	18.6000	7,200.00	117,525.20	133,920.00
BOEING CO	1.931	BA	097023105Q	51.7700	14,000.00	661,308.02	724,780.00
BORDERS GROUP INC	1.417	BGP	099709107	25.4000	2,200.00	50,989.01	55,880.00
BORG WARNER INC.	1.033	BWA	099724106	54.1700	2,700.00	99,989.39	146,259.00
BOSTON SCIENTIFIC CORP.	0.000	BSX	101137107	35.5500	15,900.00	289,772.38	565,245.00
BRINKER INTERNATIONAL INC	0.000	EAT	109641100	35.0700	12,100.00	390,026.33	424,347.00
BRINKS COMPANY	0.253	BCO	1096961040	39.5200	1,100.00	33,999.60	43,472.00
BRISTOL-MYERS SOUIBB	4.371	BMY	110122108Q	25.6200	23,500.00	744,309.93	602,070.00
BRINKER INTERNATIONAL INC BRINKS COMPANY BRISTOL-MYERS SQUIBB BROADCOM CORP CL A BROWN & BROWN INC BROWN-FORMAN -CL B BRUNSWICK CORP BURLINGTON NORTHERN SANTA F BURLINGTON RESOURCES C.H.ROBINSON WORLDWIDE INC CABLEVISION SYSTEMS CORP	0.000	BRCM	111320107	32.2800	10,100.00	530,985.49	326,028.00
BROWN & BROWN INC	0.734	BRO	115236101	43.5500	12,100.00	522,191.93	526,955.00
BROWN-FORMAN -CL B	2.013	BF.B	1156372090	48.6800	10,400.00	357,956.55	506,272.00
BRUNSWICK CORP	1.212	BC	1170431090	49.5000	18,500.00	694,951.20	915,750.00
BURLINGTON NORTHERN SANTA F	E 1.437	BNI	12189T104Q	47.3100	18,500.00 19,500.00	694,951.20 609,706.98	922,545.00
BURLINGTON RESOURCES	0.781	BR	122014103Q	43.5000	20,400.00	736.543.72	887,400.00
C.H.ROBINSON WORLDWIDE INC	1.080	CHRW	12541W100	55.5200	1.100.00	41.036.72	61.072.00
CABLEVISION SYSTEMS CORP CABOT CORP CAESARS ENTERTAINMENT INC	0.000	CVC	12686C109	24.9000	8,100.00	159,691.34	201,690.00
CABOT CORP	1.654	CBT	127055101	38.6800	4.500.00	151.839.38	174.060.00
CAESARS ENTERTAINMENT INC	0.000	CZR	127687101	20.1400	25.800.00	373.718.15	519.612.00
CAMPRELL SOUP CO	2 275	CPR	134429109Q	29.8900	5 400 00	147 928 83	161 406 00
CAMPBELL SOUP CO. CAPITAL ONE FINANCIAL CORP.	0 127	COF	14040H105	84.2100	4 700 00	242 433 90	395 787 00
CARDINAL HEALTH INC	0.127	CDH	14149Y1080	58.1500	500.00	25 296 92	29 075 00
CARDINAL HEALTH INC.	0.200	CMY	141705103	39.4300	10 673 00	217 601 92	420 836 39
CARLHARK RA INC	1 417	CCT	142339100	64.9200	1 800 00	100 311 26	116 856 00
CATEDILIAD INC	1 691	CDI	149123101Q	97.5100	5 000 00	203 486 43	487 550 00
CDW COPD	0.542	CDMC	12512N105	66.3500	9 000 00	526 252 72	597 150 00
CAPITAL ONE FINANCIAL CORP. CARDINAL HEALTH INC. CAREMARK RX INC CARLISLE COS INC CATERPILLAR INC. CDW CORP CELGENE CORP CENDANT CORP. CENTEX CORP CENTURYTEL, INC. CEPHALON INC CERIDIAN CORP	0.000	CELC	151020104	26.5300	4 900 00	609,706.98 736,543.72 41,036.72 159,691.34 151,839.38 373,718.15 147,928.83 242,433.90 25,296.92 217,601.92 109,311.26 293,486.43 536,353.73 83,028.71 477,461.74 56,785.42 128,266.93 238,140.97	129 997 00
CENDANT CORD	1 520	CD	151313103	23.3800	26 700 00	477 461 74	624 246 00
CENTEY CODD	0 260	CTY	152312104Q	59.5800	1 800 00	56 785 42	107 244 00
CENTED CORP	0.200 0.640	CTA.	156700106	35.4700	4 300 00	120,705.44	152 521 00
CENTURITED, INC.	0.000	CEDR	156708109	55.4700	4,300.00	220,200.93	220 126 00
CEPTAIN CODD	0.000	CEN		18.2800	4,700.00 2,300.00	238,140.97 45,591.75	439,130.00
CEVIDIAN COKE	0.000	CTN	T30//3T00	10.2000	2,300.00	40,091./5	42,044.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5TN	TN	TECH - 1000				
	Instrument - COM	CO	MMON STOCK				
CERTEGY INC CHARLES RIVER LABORATORIES CHECKFREE CORP CHEESECAKE FACTORY (THE) CHESAPEAKE ENERGY CORP CHEVRONTEXACO CORP CHICAGO MERCANTILE EXCHANGE CHICO'S FAS INC CHIRON CORP CHOICEPOINT INC. CHUBB CORP CHURCH & DWIGHT INC CIGNA CORP. CINERGY CORP CINTAS CORP CISCO SYSTEMS CIT GROUP INC CITIZENS COMMUNICATIONS CO CITRIX SYSTEMS INC CITY NATIONAL CORP CLEAR CHANNEL COMMUNICATIONS COCAC COLA ENTERPRISE COCAC COLA ENTERPRISE COLGATE PALMOLIVE COLONIAL BANCGROUP INC. COMMERCE BANCORP INC COMMERCE BANCORP INC COMMERCE BANCORP INC COMPANS BANCSHARES COMPUTER ASSOCIATE INTL. INC COMPUTER SCIENCES CONAGRA FOODS, INC. CONOCOPHILLIPS CONSOL ENERGY INC.	0.562	CEY	156880106	35.5300	10,400.00	371,124.47 145,880.22 128,247.30	369.512.00
CHARLES RIVER LABORATORIES	0.000	CRL	159864107	46.0100	3,300.00	145.880.22	151.833.00
CHECKFREE CORP	0.000	CKFR	162813109	38.0800	4,500.00	128,247.30	171,360.00
CHEESECAKE FACTORY (THE)	0.000	CAKE	163072101	32.4700	2,100.00	58,820.58 61,548.78 1,498,636.54 372,003.10	68,187.00
CHESAPEAKE ENERGY CORP	1.090	CHK	165167107	16.5000	4,800.00	61,548.78	79,200.00
CHEVRONTEXACO CORP	3.047	CVX	1667641000	52.5100	37,100.00	1,498,636.54	1,948,121.00
CHICAGO MERCANTILE EXCHANGE	0.454	CME	167760107	228.7000	2,000.00	372,003.10	457,400.00
CHICO'S FAS INC	0.000	CHS	168615102	45.5300	6,300.00	170,809.20 11,262.80 591,862.25 80,175.93 194,312.74	286,839.00
CHIRON CORP	0.000	CHIR	170040109	33.3300	300.00	11,262.80	9,999.00
CHOICEPOINT INC.	0.000	CPS	170388102	45.9900	13,800.00	591,862.25	634,662.00
CHUBB CORP	2.028	CB	1712321010	76.9000	1,400.00	80,175.93	107,660.00
CHURCH & DWIGHT INC	0.713	CHD	1713401020	33.6200	6,750.00	194,312.74	226,935.00
CIGNA CORP.	0.122	CI	125509109Q	81.5/00	8,800.00	501,359.5Z	/1/,810.00
CINERGY CORP	4.612	CIN	172474108Q	41.6300	8,800.00	581,359.52 283,310.84	366,344.00
CINTAS CORP	0.661	CTAS	172908105	43.8600	2,100.00	93,796.09	92,106.00
CISCO SYSTEMS	0.000	CSCO	17275R102	19.3000	87,200.00	2,115,744.54	1,682,960.00
CIT GROUP INC	1.134	CIT	125581108	45.8200	3,900.00	130,856.49	178,698.00
CITIGROUP INC.	3.653	C	172967101Q	48.1800	89,300.00	2,839,578.20	4,302,474.00
CITIZENS COMMUNICATIONS CO	7.251	CZN	17453B101	13.7900	48,500.00	647,270.37	668,815.00
CITRIX SYSTEMS INC	0.000	CTXS	177376100	24.5300	2,700.00	64,124.46	66,231.00
CITY NATIONAL CORP	2.038	CYN	178566105	70.6500	2,300.00	142,611.79	162,495.00
CLEAR CHANNEL COMMUNICATIONS	1.493	CCU	184502102	33.4900	2,000.00	64,051.00	66,980.00
CLOROX COMPANY	1.900	CLX	1890541090	58.9300	12,900.00	587,209.39	760,197.00
CNF TRANSPORTATION	0.798	CNF	12612W104Q	50.1000	6,900.00	291,066.42	345,690.00
COACH INC	0.000	COH	189754104	56.4000	11,200.00	300,504.48	631,680.00
COCA COLA CO.	2.402	KO	191216100Q	41.6300	27,800.00	1,440,745.24	1,157,314.00
COCA-COLA ENTERPRISE	0.767	CCE	191219104	20.8500	44,200.00	283,310.84 93,796.09 2,115,744.54 130,856.49 2,839,578.20 647,270.37 64,124.46 142,611.79 64,051.00 587,209.39 291,066.42 300,504.48 1,440,745.24 1,069,138.40 356,913.67 296,143.23	921,570.00
COLGATE PALMOLIVE	1.876	CL	1941621030	51.1600	7,800.00	356,913.67	399,048.00
COLONIAL BANCGROUP INC.	2.873	CNB	195493309	21.2300	16,200.00	296,143.23 705,060.99	343,926.00
COMCAST CORP - CL A	0.000	CMCSA	20030N101	33.2800	22,865.00	705,060.99	760,947.20
COMERICA INC.	3.408	CMA	2003401070	61.0200	4,600.00	283,689.80	280,692.00
COMMERCE BANCORP INC	1.366	CBH	200519106	64.4000	4,600.00 7,000.00	283,689.80 413,601.32	450,800.00
COMMERCE BANCSHARES	1.832	CBSH	200525103	50.2000	7,063.00	296,245.10	354,562.60
COMPASS BANCSHARES INC	2.568	CBSS	20449Н109	48.6700	4,600.00	296,245.10 201,915.69 275,396.07 208,866.44 938,830.02	354,562.60 223,882.00 385,144.00
COMPUTER ASSOCIATE INTL. INC	0.257	CA	204912109S	31.0600	12,400.00	275,396.07	385,144.00
COMPUTER SCIENCES	0.000	CSC	205363104	56.3700	4,300.00	208,866.44	242,391.00
CONAGRA FOODS, INC.	3.701	CAG	205887102Q	29.4500	36,500.00	938,830.02	242,391.00 1,074,925.00
CONOCOPHILLIPS	2.303	COP	20825C104Q	86.8300	21,001.00	1,288,495.34 245,889.04	1,823,516.83
CONSOL ENERGY INC.	1.364	CNX	20854P109 [~]	41.0500	6,800.00	245,889.04	279,140.00

Investment Desc	Rating Coupon Yiel	d Tick	er Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COM	IMON STO	CK - EXTERNALLY	MANAGED			
	Portfolio - 5IN			THEWIGED			
	Instrument - COM	·	COMMON STOCK				
						42,690.51 52,951.35 119,543.97 72,773.00 207,839.91 323,647.89 104,837.88 212,121.06 79,414.80 395,259.46 533,190.28 388,999.56 151,987.03 59,022.00 60,021.63 215,547.15 329,915.39 99,319.49 73,068.95 716,900.81 157,641.38 616,612.82 223,955.59 437,502.24 953,908.21 72,169.03 7,480.00 364,918.30 331,533.07 94.869.92	
CONSOLIDATED EDISON INC. CONSTELLATION BRANDS INC-A	5.1	.65 ED	209115104Q	43.7500	1,200.00	42,690.51	52,500.00
CONSTELLATION BRANDS INC-A	0.0	00 STZ	21036P108	46.5100	1,700.00	52,951.35	79,067.00
CONCRETT ARTON ENERGY CROTTE	TNTC 2 4	00 CEC	2102711000	43.7100	3,900.00	119,543.97	170,469.00
CONSTELLATION ENERGY GROUP CONVERGYS CORPORATION COOPER CAMERON CORP. COORS (ADOLPH) CL-B COPART INC CORNING INC CORPORATE EXECUTIVE BOARD CORPORATE EXECUTIVE BOARD CORPORATE EXECUTIVE BOARD CORPORATE EXECUTIVE BOARD CO	0.0	00 CVG	212485106	14.9900	5,000.00	72,773.00	74,950.00
COOPER CAMERON CORP.	0.0	00 CAM	216640102	53.8100	4,000.00	207,839.91	215,240.00
COORS (ADOLPH) CL-B	1.0	83 RKY	2170161040	75.6700	4,800.00	323,647.89	363,216.00
COPART INC	0.0	00 CPRT	217204106	26.3200	4,800.00	104,837.88	126,336.00
CORNING INC	0.0	00 GLW	219350105Q	11.7700	18,400.00	212,121.06	216,568.00
CORPORATE EXECUTIVE BOARD C	0.4	48 EXBD	21988R102	66.9400	1,200.00	79,414.80	80,328.00
COSTCO WHOLESALE CORP.	0.8	26 COST	22160K105	48.4100	8,700.00	395,259.46	421,167.00
COUNTRYWIDE FINANCIAL CORP	1.2	96 CFC	2223721040	37.0100	28,100.00	533,190.28	1,039,981.04
COVANCE INC	0.0	00 CVD	222816100	38.7500	10,300.00	388,999.56	399,125.00
COVENTRY HEALTH CARE INC.	0.0	00 CVH	222862104	53.0800	4,650.00	151,987.03	246,822.00
CREE INC	0.0	00 CREE	225447101	40.0800	2,400.00	59,022.00	96,192.00
CULLEN/FROST BANKERS INC	2.1	.81 CFR	229899109	48.6000	1,400.00	60,021.63	68,040.00
CUMMINS INC.	1.4	32 CMI	2310211060	83.7900	3,600.00	215,547.15	301,644.00
CVS CORP.	0.6	43 CVS	126650100Q	45.0700	8,800.00	329,915.39	396,616.00
DADE BEHRING HOLDINGS INC	0.0	00 DADE	23342J206	56.0000	2,200.00	99,319.49	123,200.00
DANA CORP	2.7	69 DCN	2358111060	17.3300	3,500.00	73,068.95	60,655.00
DANAHER CORP	0.1	04 DHR	235851102	57.4100	17,700.00	716,900.81	1,016,157.00
DAVITA INC.	0.0	OO DVA	23918K108	39.5300	5,450.00	157,641.38	215,438,50
DEAN FOODS CO	0.0	00 DF	242370104	32.9500	20,200.00	616.612.82	665,590.00
DEERE & CO.	1.5	05 DE	244199105Q	74.4000	4,100.00	223,955.59	305,040.00
DEL MONTE FOODS CO	0.0	00 DLM	24522P103	11.0200	40,900.00	437.502.24	450.718.00
DELL INC	0.0	00 DELL	24702R101	42.1400	28.700.00	953,908.21	1.209.418.00
DELUXE CORP.	3.9	64 DLX	2480191010	37.3300	1,900.00	72,169.03	70.927.00
DENTSPLY INTERNATIONAL INC.	0.4	27 XRAY	249030107Q	56.2000	200.00	7,480.00	11,240.00
DEVON ENERGY CORPORATION	0.5	13 DVN	25179M103	38.9200	14.800.00	364.918.30	576.016.00
DIAMOND OFFSHORE DRILLING	0.6	24 DO	25271C102	40.0500	10,300.00	331,533.07	412.515.00
DIEBOLD INC	1.3	27 DBD	253651103	55.7300	2.100.00	94.869.92	117.033.00
DILLARDS INC. CL-A	0.5	95 DDS	2540671010	26.8700	6.700.00	162.050.61	180.029.00
DISNEY (WALT) CO.	0.8	63 DIS	254687106Q	27.8000	15,200.00	409.927.38	422.560.00
DOMINION RESOURCES INC-VA	3.9	26 D	25746U109Q	67.7400	6,200.00	410.843.39	419,988.00
CORNING INC CORPORATE EXECUTIVE BOARD CO COSTCO WHOLESALE CORP. COUNTRYWIDE FINANCIAL CORP COVANCE INC COVENTRY HEALTH CARE INC. CREE INC CULLEN/FROST BANKERS INC CUMMINS INC. CVS CORP. DADE BEHRING HOLDINGS INC DANA CORP DANAHER CORP DAVITA INC. DEAN FOODS CO DEELE MONTE FOODS CO DELL INC DELUXE CORP. DENTSPLY INTERNATIONAL INC. DEVON ENERGY CORPORATION DIAMOND OFFSHORE DRILLING DIEBOLD INC DILLARDS INC. CL-A DISNEY (WALT) CO. DOMINION RESOURCES INC-VA DONNELLEY (R.R.) & SONS CO. DOVER CORP. DOW CHEMICAL CO DOW JONES & CO INC DPL INC DST SYSTEMS INC	2.9	47 RRD	257867101Q	35.2900	11,000.00	364,918.30 331,533.07 94,869.92 162,050.61 409,927.38 410,843.39 335,494.79 75,631.15 206,221.49 62,841.94 345,672.80 424,436.01	388,190.00
DOVER CORP.	1.5	26 DOV	2600031080	41.9400	2,200.00	75,631.15	92.268.00
DOW CHEMICAL CO	2.5	06 DOW	260543103Q	49.5100	6,400.00	206,221.49	316.864.00
DOW JONES & CO INC	2.3	22 DJ	260513105Q 260561105Q	43.0600	1,400.00	62,841.94	60,284.00
DPL INC	3.8	23 DPJ	233293109Q	25.1100	17,700.00	345,672.80	444,447.00
DST SYSTEMS INC	0.0	00 DST	233326107	52.1200	9,300.00	424,436.01	484.716.00
	0.0		200020101	32.1200	2,200.00	121,100.01	101, . 10.00

Group - COMMON STOCK - EXTERNALLY MANAGED FORTIGIN - 51N INTECH - 1000 INTECH - INTEC	Investment Desc	Rating Coupon Yield T	icker Identifier F	Price	Par/Shares	Book Value	Market Value
DOTE ENERGY COMPANY		Group – COMMON S	STOCK - EXTERNALLY	MANAGED			
DIVE ENERGY COMPANY							
EDISON INTERNATIONAL 3.122 EIX 2810201070 32.0300 27,100.00 555,321.46 868,013.00 EDWARDS LIFESCIENCES 0.000 EW 28176E108 41.2600 7,000.00 242,555.92 288,820.00 ELECTRONIC ARTS, INC 0.000 ERTS 28551219 61.6800 3,100.00 109,747.74 191,208.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 65,151.11 66,990.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 938,930.45 959,075.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 ENERGIZER HOLDINGS INC. 0.000 ENR 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 293639100 35.8900 1,800.00 58,483.08 64,602.00 ENTERCY CORP. 3.195 ETR 29364G1030 67.5900 3,800.00 139,916.60 256,842.00 EQUITABLE RESOURCES INC 0.336 EOG 26675P101 71.3600 9,800.00 618,538.24 699,328.00 EQUITABLE RESOURCES INC 0.427 EFX 294429105 28.1000 2,800.00 73,277.68 78,680.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 184,92.18 196,811.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.30 600,534.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.59 194,599.00 EXTELLOR CO. 0.873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTELLOR CO. 1.0873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 175,835.59 194,599.00 EXEDED TORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 279,3400 192,527.78 215,460.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 281,366.82 581,091.00 FEDENATED DEPARTMENT STORES 0.934 F		Instrument - COM	COMMON STOCK				
EDISON INTERNATIONAL 3.122 EIX 2810201070 32.0300 27,100.00 555,321.46 868,013.00 EDWARDS LIFESCIENCES 0.000 EW 28176E108 41.2600 7,000.00 242,555.92 288,820.00 ELECTRONIC ARTS, INC 0.000 ERTS 28551219 61.6800 3,100.00 109,747.74 191,208.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 65,151.11 66,990.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 938,930.45 959,075.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 ENERGIZER HOLDINGS INC. 0.000 ENR 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 293639100 35.8900 1,800.00 58,483.08 64,602.00 ENTERCY CORP. 3.195 ETR 29364G1030 67.5900 3,800.00 139,916.60 256,842.00 EQUITABLE RESOURCES INC 0.336 EOG 26675P101 71.3600 9,800.00 618,538.24 699,328.00 EQUITABLE RESOURCES INC 0.427 EFX 294429105 28.1000 2,800.00 73,277.68 78,680.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 184,92.18 196,811.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.30 600,534.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.59 194,599.00 EXTELLOR CO. 0.873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTELLOR CO. 1.0873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 175,835.59 194,599.00 EXEDED TORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 279,3400 192,527.78 215,460.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 281,366.82 581,091.00 FEDENATED DEPARTMENT STORES 0.934 F	DTE ENERGY COMPANY	4.776 D	TE 2333311070	43.1300	6.300.00	253.186.73	271.719.00
EDISON INTERNATIONAL 3.122 EIX 2810201070 32.0300 27,100.00 555,321.46 868,013.00 EDWARDS LIFESCIENCES 0.000 EW 28176E108 41.2600 7,000.00 242,555.92 288,820.00 ELECTRONIC ARTS, INC 0.000 ERTS 28551219 61.6800 3,100.00 109,747.74 191,208.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 65,151.11 66,990.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 938,930.45 959,075.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 ENERGIZER HOLDINGS INC. 0.000 ENR 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 293639100 35.8900 1,800.00 58,483.08 64,602.00 ENTERCY CORP. 3.195 ETR 29364G1030 67.5900 3,800.00 139,916.60 256,842.00 EQUITABLE RESOURCES INC 0.336 EOG 26675P101 71.3600 9,800.00 618,538.24 699,328.00 EQUITABLE RESOURCES INC 0.427 EFX 294429105 28.1000 2,800.00 73,277.68 78,680.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 184,92.18 196,811.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.30 600,534.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.59 194,599.00 EXTELLOR CO. 0.873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTELLOR CO. 1.0873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 175,835.59 194,599.00 EXEDED TORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 279,3400 192,527.78 215,460.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 281,366.82 581,091.00 FEDENATED DEPARTMENT STORES 0.934 F	DUKE ENERGY CORPORATION	4.342 DI	UK 2643991060	25.3300	12,400.00	273.567.07	314.092.00
EDISON INTERNATIONAL 3.122 EIX 2810201070 32.0300 27,100.00 555,321.46 868,013.00 EDWARDS LIFESCIENCES 0.000 EW 28176E108 41.2600 7,000.00 242,555.92 288,820.00 ELECTRONIC ARTS, INC 0.000 ERTS 28551219 61.6800 3,100.00 109,747.74 191,208.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 65,151.11 66,990.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 938,930.45 959,075.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 ENERGIZER HOLDINGS INC. 0.000 ENR 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 293639100 35.8900 1,800.00 58,483.08 64,602.00 ENTERCY CORP. 3.195 ETR 29364G1030 67.5900 3,800.00 139,916.60 256,842.00 EQUITABLE RESOURCES INC 0.336 EOG 26675P101 71.3600 9,800.00 618,538.24 699,328.00 EQUITABLE RESOURCES INC 0.427 EFX 294429105 28.1000 2,800.00 73,277.68 78,680.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 184,92.18 196,811.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.30 600,534.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.59 194,599.00 EXTELLOR CO. 0.873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTELLOR CO. 1.0873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 175,835.59 194,599.00 EXEDED TORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 279,3400 192,527.78 215,460.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 281,366.82 581,091.00 FEDENATED DEPARTMENT STORES 0.934 F	DUN & BRADSTREET CORP	0.000 Di	NB 26483E100	59.6500	3,800.00	200,945.21	226,670.00
EDISON INTERNATIONAL 3.122 EIX 2810201070 32.0300 27,100.00 555,321.46 868,013.00 EDWARDS LIFESCIENCES 0.000 EW 28176E108 41.2600 7,000.00 242,555.92 288,820.00 ELECTRONIC ARTS, INC 0.000 ERTS 28551219 61.6800 3,100.00 109,747.74 191,208.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 65,151.11 66,990.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 938,930.45 959,075.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 ENERGIZER HOLDINGS INC. 0.000 ENR 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 293639100 35.8900 1,800.00 58,483.08 64,602.00 ENTERCY CORP. 3.195 ETR 29364G1030 67.5900 3,800.00 139,916.60 256,842.00 EQUITABLE RESOURCES INC 0.336 EOG 26675P101 71.3600 9,800.00 618,538.24 699,328.00 EQUITABLE RESOURCES INC 0.427 EFX 294429105 28.1000 2,800.00 73,277.68 78,680.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 184,92.18 196,811.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.30 600,534.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.59 194,599.00 EXTELLOR CO. 0.873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTELLOR CO. 1.0873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 175,835.59 194,599.00 EXEDED TORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 279,3400 192,527.78 215,460.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 281,366.82 581,091.00 FEDENATED DEPARTMENT STORES 0.934 F	E I DUPONT DE NEM.	2.854 D	D 2635341090	49.0500	17,200.00	936,643.44	843,660.00
EDISON INTERNATIONAL 3.122 EIX 2810201070 32.0300 27,100.00 555,321.46 868,013.00 EDWARDS LIFESCIENCES 0.000 EW 28176E108 41.2600 7,000.00 242,555.92 288,820.00 ELECTRONIC ARTS, INC 0.000 ERTS 28551219 61.6800 3,100.00 109,747.74 191,208.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 65,151.11 66,990.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 938,930.45 959,075.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 ENERGIZER HOLDINGS INC. 0.000 ENR 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 293639100 35.8900 1,800.00 58,483.08 64,602.00 ENTERCY CORP. 3.195 ETR 29364G1030 67.5900 3,800.00 139,916.60 256,842.00 EQUITABLE RESOURCES INC 0.336 EOG 26675P101 71.3600 9,800.00 618,538.24 699,328.00 EQUITABLE RESOURCES INC 0.427 EFX 294429105 28.1000 2,800.00 73,277.68 78,680.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 184,92.18 196,811.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.30 600,534.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.59 194,599.00 EXTELLOR CO. 0.873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTELLOR CO. 1.0873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 175,835.59 194,599.00 EXEDED TORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 279,3400 192,527.78 215,460.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 281,366.82 581,091.00 FEDENATED DEPARTMENT STORES 0.934 F	EASTMAN CHEMICAL CO.	3.048 EI	MN 2774321000	57.7300	14,100.00	609,065.49	813,993.00
EDISON INTERNATIONAL 3.122 EIX 2810201070 32.0300 27,100.00 555,321.46 868,013.00 EDWARDS LIFESCIENCES 0.000 EW 28176E108 41.2600 7,000.00 242,555.92 288,820.00 ELECTRONIC ARTS, INC 0.000 ERTS 28551219 61.6800 3,100.00 109,747.74 191,208.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 65,151.11 66,990.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 938,930.45 959,075.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 ENERGIZER HOLDINGS INC. 0.000 ENR 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 293639100 35.8900 1,800.00 58,483.08 64,602.00 ENTERCY CORP. 3.195 ETR 29364G1030 67.5900 3,800.00 139,916.60 256,842.00 EQUITABLE RESOURCES INC 0.336 EOG 26675P101 71.3600 9,800.00 618,538.24 699,328.00 EQUITABLE RESOURCES INC 0.427 EFX 294429105 28.1000 2,800.00 73,277.68 78,680.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 184,92.18 196,811.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.30 600,534.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.59 194,599.00 EXTELLOR CO. 0.873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTELLOR CO. 1.0873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 175,835.59 194,599.00 EXEDED TORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 279,3400 192,527.78 215,460.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 281,366.82 581,091.00 FEDENATED DEPARTMENT STORES 0.934 F	EASTMAN KODAK	1.550 E	K 2774611090	32.2500	8,900.00	277,112.86	287,025.00
EDISON INTERNATIONAL 3.122 EIX 2810201070 32.0300 27,100.00 555,321.46 868,013.00 EDWARDS LIFESCIENCES 0.000 EW 28176E108 41.2600 7,000.00 242,555.92 288,820.00 ELECTRONIC ARTS, INC 0.000 ERTS 28551219 61.6800 3,100.00 109,747.74 191,208.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 65,151.11 66,990.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 938,930.45 959,075.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 ENERGIZER HOLDINGS INC. 0.000 ENR 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 293639100 35.8900 1,800.00 58,483.08 64,602.00 ENTERCY CORP. 3.195 ETR 29364G1030 67.5900 3,800.00 139,916.60 256,842.00 EQUITABLE RESOURCES INC 0.336 EOG 26675P101 71.3600 9,800.00 618,538.24 699,328.00 EQUITABLE RESOURCES INC 0.427 EFX 294429105 28.1000 2,800.00 73,277.68 78,680.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 184,92.18 196,811.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.30 600,534.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.59 194,599.00 EXTELLOR CO. 0.873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTELLOR CO. 1.0873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 175,835.59 194,599.00 EXEDED TORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 279,3400 192,527.78 215,460.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 281,366.82 581,091.00 FEDENATED DEPARTMENT STORES 0.934 F	EATON CORP.	1.492 E	TN 278058102Q	72.3600	13,400.00	624,311.36	969,624.00
EDISON INTERNATIONAL 3.122 EIX 2810201070 32.0300 27,100.00 555,321.46 868,013.00 EDWARDS LIFESCIENCES 0.000 EW 28176E108 41.2600 7,000.00 242,555.92 288,820.00 ELECTRONIC ARTS, INC 0.000 ERTS 28551219 61.6800 3,100.00 109,747.74 191,208.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 65,151.11 66,990.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 938,930.45 959,075.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 ENERGIZER HOLDINGS INC. 0.000 ENR 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 293639100 35.8900 1,800.00 58,483.08 64,602.00 ENTERCY CORP. 3.195 ETR 29364G1030 67.5900 3,800.00 139,916.60 256,842.00 EQUITABLE RESOURCES INC 0.336 EOG 26675P101 71.3600 9,800.00 618,538.24 699,328.00 EQUITABLE RESOURCES INC 0.427 EFX 294429105 28.1000 2,800.00 73,277.68 78,680.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 184,92.18 196,811.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.30 600,534.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.59 194,599.00 EXTELLOR CO. 0.873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTELLOR CO. 1.0873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 175,835.59 194,599.00 EXEDED TORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 279,3400 192,527.78 215,460.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 281,366.82 581,091.00 FEDENATED DEPARTMENT STORES 0.934 F	EBAY INC	0.000 E	BAY 278642103	116.2800	9,700.00	382,732.35	1,127,916.00
EDISON INTERNATIONAL 3.122 EIX 2810201070 32.0300 27,100.00 555,321.46 868,013.00 EDWARDS LIFESCIENCES 0.000 EW 28176E108 41.2600 7,000.00 242,555.92 288,820.00 ELECTRONIC ARTS, INC 0.000 ERTS 28551219 61.6800 3,100.00 109,747.74 191,208.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 65,151.11 66,990.00 ELECTRONIC DATA SYSTEMS 0.865 EDS 2856611040 23.1000 2,900.00 938,930.45 959,075.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 EMC CORP 0.000 EMC 266648102 14.8700 2,400.00 332,136.48 35,668.00 ENERGIZER HOLDINGS INC. 0.000 ENR 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 29266R108 49,6900 3,500.00 138,275.80 173,915.00 ENTERCOM COMMUNICATIONS CORP 0.000 ETM 293639100 35.8900 1,800.00 58,483.08 64,602.00 ENTERCY CORP. 3.195 ETR 29364G1030 67.5900 3,800.00 139,916.60 256,842.00 EQUITABLE RESOURCES INC 0.336 EOG 26675P101 71.3600 9,800.00 618,538.24 699,328.00 EQUITABLE RESOURCES INC 0.427 EFX 294429105 28.1000 2,800.00 73,277.68 78,680.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 184,92.18 196,811.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.30 600,534.00 EXTEL INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 185,883.59 194,599.00 EXTELLOR CO. 0.873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTELLOR CO. 1.0873 EL 51843910 45.7700 4,300.00 187,835.59 194,599.00 EXTER INDITY CO 2.472 ERIE 29530P102 52.5700 3,700.00 175,835.59 194,599.00 EXEDED TORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXD 302130109 55.8800 5,200.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 5,200.00 279,3400 192,527.78 215,460.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 135,623.71 167,591.00 FEDENATED DEPARTMENT STORES 0.934 FD 31410H101 57.7900 2,900.00 281,366.82 581,091.00 FEDENATED DEPARTMENT STORES 0.934 F	ECHOSTAR COMMUNICATIONS - A	0.000 D	ISH 278762109	33.2400	900.00	30,997.31	29,916.00
ELECTRONIC ARTS, INC O.000 ENTS 285512109 61.6800 3,100.00 109,747.74 191,208.00 ELECTRONIC DATA SYSTEMS O.865 EDS 285661104Q 23.1000 2,900.00 65,151.11 66,990.00 EMC CORP O.000 EMC 268648102 14.8700 2,400.00 32,136.48 35,688.00 EMERSON ELECTRIC CO 2.368 EMR 291011104Q 70.1000 6,300.00 316,159.75 441,630.00 ENERGIZER HOLDINGS INC. O.000 EMR 292668108 49.6900 3,500.00 138,275.80 173,915.00 ENNERGY EAST CORP. ENTERCON COMMUNICATIONS CORP O.000 ETT 293639100 35,8900 1,800.00 58,483.08 64,602.00 ENTERGY CORP. 3.195 ETR 293646103Q 67.5900 3,800.00 139,916.60 256,842.00 ENTERGY CORP. 3.195 ETR 293646103Q 67.5900 3,800.00 139,916.60 256,842.00 EQUITABLE RESOURCES INC 0.427 EFX 294449105 28.1000 2,800.00 73,277.68 78,680.00 EQUITABLE RESOURCES INC 0.427 EFX 294449105 60.6600 9,900.00 184,492.18 196,811.00 EXELD CORP 3.630 EXC 30161N101Q 44.0700 8,800.00 175,835.59 194,5509.00 EXELD CORP 3.630 EXC 30161N101Q 44.0700 8,800.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.873 ELY 518439104 45.7700 4,300.00 184,492.18 196,811.00 EXEMPLE INDIVICO EXPEDITORS INT'L. WASH INC. 0.393 EXPD 30161N101Q 44.0700 8,800.00 33,734,671.94 6,053,806.00 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 30161N101Q 44.0700 8,800.00 37,737,74 68.680.00 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 EXPEDITORS INT'L. WASH INC. 0.107 FAST 31190104 45.7700 13,600.00 EXEMPLY AND	ECOLAB INC	0.996 E	CL 278865100Q	35.1300	24,300.00	665,459.19	853,659.00
ELECTRONIC ARTS, INC O.000 ENTS 285512109 61.6800 3,100.00 109,747.74 191,208.00 ELECTRONIC DATA SYSTEMS O.865 EDS 285661104Q 23.1000 2,900.00 65,151.11 66,990.00 EMC CORP O.000 EMC 268648102 14.8700 2,400.00 32,136.48 35,688.00 EMERSON ELECTRIC CO 2.368 EMR 291011104Q 70.1000 6,300.00 316,159.75 441,630.00 ENERGIZER HOLDINGS INC. O.000 EMR 292668108 49.6900 3,500.00 138,275.80 173,915.00 ENNERGY EAST CORP. ENTERCON COMMUNICATIONS CORP O.000 ETT 293639100 35,8900 1,800.00 58,483.08 64,602.00 ENTERGY CORP. 3.195 ETR 293646103Q 67.5900 3,800.00 139,916.60 256,842.00 ENTERGY CORP. 3.195 ETR 293646103Q 67.5900 3,800.00 139,916.60 256,842.00 EQUITABLE RESOURCES INC 0.427 EFX 294449105 28.1000 2,800.00 73,277.68 78,680.00 EQUITABLE RESOURCES INC 0.427 EFX 294449105 60.6600 9,900.00 184,492.18 196,811.00 EXELD CORP 3.630 EXC 30161N101Q 44.0700 8,800.00 175,835.59 194,5509.00 EXELD CORP 3.630 EXC 30161N101Q 44.0700 8,800.00 238,678.23 387,816.00 EXPEDITORS INT'L. WASH INC. 0.873 ELY 518439104 45.7700 4,300.00 184,492.18 196,811.00 EXEMPLE INDIVICO EXPEDITORS INT'L. WASH INC. 0.393 EXPD 30161N101Q 44.0700 8,800.00 33,734,671.94 6,053,806.00 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 30161N101Q 44.0700 8,800.00 37,737,74 68.680.00 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 EXPEDITORS INT'L. WASH INC. 0.393 EXPD 302130109 55.8800 EXPEDITORS INT'L. WASH INC. 0.107 FAST 31190104 45.7700 13,600.00 EXEMPLY AND	EDISON INTERNATIONAL	3.122 E	IX 281020107Q	32.0300	27,100.00	565,321.46	868,013.00
EMC CORP CO	EDWARDS LIFESCIENCES	0.000 E	W 28176E108	41.2600	7,000.00	242,555.92	288,820.00
EMC CORP CO	ELECTRONIC ARTS, INC	0.000 E	RTS 285512109	61.6800	3,100.00	109,747.74	191,208.00
EMC CORP CO	ELECTRONIC DATA SYSTEMS	0.865 E	DS 285661104Q	23.1000	2,900.00	65,151.11	66,990.00
FIDELITY NATIONAL FIRE INC 2.189 FNF 316326107 45.0700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	ELI LILLY & COMPANY	2.678 L	LY 532457108Q	56.7500	16,900.00	938,930.45	959,075.00
FIDELITY NATIONAL FIRE INC 2.189 FNF 316326107 45.0700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	EMC CORP	0.000 EI	MC 268648102	14.8700	2,400.00	32,136.48	35,688.00
FIDELITY NATIONAL FIRE INC 2.189 FNF 316326107 45.0700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	EMERSON ELECTRIC CO	2.368 EI	MR 291011104Q	70.1000	6,300.00	316,159.75	441,630.00
FIDELITY NATIONAL FIRE INC 2.189 FNF 316326107 45.0700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	ENERGIZER HOLDINGS INC.	0.000 EI	NR 29266R108	49.6900	3,500.00	138,275.80	173,915.00
FIDELITY NATIONAL FIRE INC 2.189 FNF 316326107 45.0700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	ENERGY EAST CORP.	4.122 E	AS 29266M109	26.6800	5,100.00	114,035.93	136,068.00
FIDELITY NATIONAL FIRE INC 2.189 FNF 316326107 45.0700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	ENTERCOM COMMUNICATIONS CORE	0.000 E	TM 293639100	35.8900	1,800.00	58,483.08	64,602.00
FIDELITY NATIONAL FINE INC 2.189 FNF 316326107 45.6700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	ENTERGY CORP.	3.195 E	TR 29364G103Q	67.5900	3,800.00	139,916.60	256,842.00
FIDELITY NATIONAL FINE INC 2.189 FNF 316326107 45.6700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	EOG RESOURCES INC	0.336 E	OG 26875P101	71.3600	9,800.00	618,538.24	699,328.00
FIDELITY NATIONAL FINE INC 2.189 FNF 316326107 45.6700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	EQUIFAX INC	0.427 E	FX 294429105	28.1000	2,800.00	73,277.68	78,680.00
FIDELITY NATIONAL FINE INC 2.189 FNF 316326107 45.6700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	EQUITABLE RESOURCES INC	2.505 E	QT 294549100	60.6600	9,900.00	415,888.30	600,534.00
FIDELITY NATIONAL FINE INC 2.189 FNF 316326107 45.6700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	ERIE INDTY CO	2.472 E	RIE 29530P102	52.5700	3,700.00	175,835.59	194,509.00
FIDELITY NATIONAL FINE INC 2.189 FNF 316326107 45.6700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	ESTEE LAUDER CO.	0.873 E	L 518439104	45.7700	4,300.00	184,492.18	196,811.00
FIDELITY NATIONAL FINE INC 2.189 FNF 316326107 45.6700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	EXELON CORP	3.630 E	XC 30161N101Q	44.0700	8,800.00	238,678.23	387,816.00
FIDELITY NATIONAL FINE INC 2.189 FNF 316326107 45.6700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	EXPEDITORS INT'L. WASH INC.	0.393 EX	XPD 302130109	55.8800	5,200.00	265,719.60	290,576.00
FIDELITY NATIONAL FINE INC 2.189 FNF 316326107 45.6700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	EXXON MOBIL CORPORATION	2.106 X	OM 30231G102Q	51.2600	118,100.00	3,734,671.94	6,053,806.00
FIDELITY NATIONAL FINE INC 2.189 FNF 316326107 45.6700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	FASTENAL CO	1.007 F	AST 311900104	61.5600	3,500.00	192,527.78	215,460.00
FIDELITY NATIONAL FINE INC 2.189 FNF 316326107 45.6700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	FED. NATL. MTG. ASSN.	1.460 FI	NM 313586109Q	71.2100	13,600.00	807,279.34	968,456.00
FIDELITY NATIONAL FINE INC 2.189 FNF 316326107 45.6700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	FEDERATED DEPARTMENT STORES	0.934 F	D 31410H101	57.7900	2,900.00	135,623.71	167,591.00
FIDELITY NATIONAL FINE INC 2.189 FNF 316326107 45.6700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00				30.4000	3,800.00	111,715.06	115,520.00
FIDELITY NATIONAL FINE INC 2.189 FNF 316326107 45.6700 12,030.00 352,188.54 549,410.10 FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00	FEDEX CORPORATION	0.284 FI	DX 31428X106	98.4900	5,900.00	281,366.82	581,091.00
FIFTH THIRD BANCORP 2.961 FITB 316773100Q 47.2800 400.00 22,456.18 18,912.00 FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00 FIRST HORIZON NATIONAL CORPORA 3.989 FHN 320517105 43.1100 1,400.00 60,495.54 60,354.00	FIDELITY NATIONAL FINL INC	2.189 FI	NF 316326107	45.6700	12,030.00	352,188.54	549,410.10
FIRST DATA CORP 0.188 FDC 319963104Q 42.5400 29,100.00 1,124,184.89 1,237,914.00 FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00 FIRST HORIZON NATIONAL CORPORA 3.989 FHN 320517105 43.1100 1,400.00 60,495.54 60,354.00	FIFTH THIRD BANCORP	2.961 F	ITB 316773100Q	47.2800	400.00	22,456.18	18,912.00
FIRST ENERGY CORP. 4.176 FE 337932107Q 39.5100 15,700.00 535,080.87 620,307.00 FIRST HORIZON NATIONAL CORPORA 3.989 FHN 320517105 43.1100 1,400.00 60,495.54 60,354.00	FIRST DATA CORP	0.188 F	DC 319963104Q	42.5400	29,100.00	1,124,184.89	1,237,914.00
FIRST HORIZON NATIONAL CORPORA 3.989 FHN 320517105 43.1100 1,400.00 60,495.54 60,354.00	FIRST ENERGY CORP.	4.176 F	E 337932107Q	39.5100	15,700.00	535,080.87	620,307.00
	FIRST HORIZON NATIONAL CORPO	ORA 3.989 FI	HN 320517105	43.1100	1,400.00	60,495.54	60,354.00

Investment Desc	Rating Coupon Yield T	icker Identifier	F Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK - EXTERNAL	LY MANAGED			
	Portfolio - 5TM	TNTECH - 1000				
	Instrument - COM	COMMON STOCK				
FISHER SCIENTIFIC INT'L. FLIR SYSTEMS INC FLUOR CORP FMC TECHNOLOGIES INC FOOT LOCKER INC FOOT LOCKER INC FORD MOTOR COMPANY FOREST CITY ENTERPRI FOREST LABORATORIES INC. FFORTUNE BRANDS INC. FFRANKLIN RESOURCES INC FREDDIE MAC FREEDORT MCMORAN CLASS B FREESCALE SEMICONDUCTOR INC FULTON FINANCIAL CORP GALLAGHER (ARTHUR) J & CO. GENERAL DYNAMICS CORP. GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GENERAL MOTORS CORP GENERAL MOTORS CORP GENERAL MOTORS CORP GENUINE PARTS CO GENERAL MOTORS CORP GENTYME CORP. GEN. DIV. GEORGIA PACIFIC GILLETTE CO GILBERT CO GILBERT SINC. GILLETTE CO GOLDEN WEST FINANCIAL CORP GOLDEN WEST FINANCIAL CORP GOODRICH CORP. GOOODRICH CORP. GOOODRICH CORP. GOOODRICH CORP. GOOODRICH TORP. GRAACO INC. GRAANT PRIDECO INC. GREAT PLAINS ENERGY INC GTECH HOLDINGS CORP						
FISHER SCIENTIFIC INT'L.	0.000 F	SH 338032204	62.3800	13,636.00	689,077.88	850,613.68
FLIR SYSTEMS INC	0.000 F	LIR 302445101	63.7900	4,000.00	234,484.25	255,160.00
FLUOR CORP	1.174 F	LR 343412102	54.5100	4,300.00	234,484.25 213,475.27 353,342.73 225,219.66 195,483.01 314,315.95 737,675.91 505,076.14 190,893.78 516,185.11 426,188.44 29,526.97 41,798.75 113,405.67 245,313.77 897,857.76 270,360.97 200,915.31 561,266.55 5,532,144.00 239,535.13	234,393.00
FMC TECHNOLOGIES INC	0.000 F	TI 30249U101	32.2000	11,300.00	353,342.73	363,860.00
FOOT LOCKER INC	1.114 F	L 344849104	26.9300	10,000.00	225,219.66	269,300.00
FORD MOTOR COMPANY	2.732 F	345370860	14.6400	13,200.00	195,483.01	193,248.00
FOREST CITY ENTERPRI	0.695 F	CE.A 345550107	57.5500	6,300.00	314,315.95	362,565.00
FOREST LABORATORIES INC.	0.000 F	RX 345838106	44.8600	16,000.00	737,675.91	717,760.00
FORTUNE BRANDS INC.	1.710 F	0 349631101	Q 77.1800	8,100.00	505,076.14	625,158.00
FPL GROUP INC.	3.638 F	PL 302571104	Q 74.7500	3,400.00	190,893.78	254,150.00
FRANKLIN RESOURCES INC	0.574 B	EN 354613101	Q 69.6500	12,200.00	516,185.11	849,730.00
FREDDIE MAC	1.628 F	RE 313400301	Q 73.7000	7,500.00	426,188.44	552,750.00
FREEPORT MCMORAN CLASS B	2.615 F	CX 35671D857	38.2300	1,100.00	29,526.97	42,053.00
FREESCALE SEMICONDUCTOR INC	- 0.000 F	SL.B 35687M206	18.3600	3,400.00	41,798.75	62,424.00
FULTON FINANCIAL CORP	2.831 F	ULT 360271100	23.3100	5,215.00	113,405.67	121,561.65
GALLAGHER (ARTHUR) J & CO.	3.446 A	JG 363576109	Q 32.5000	8,400.00	245,313.77	273,000.00
GANNETT INC	1.321 G	CI 364730101	Q 81.7000	12,700.00	897,857.76	1,037,590.00
GAP INC	0.421 G	PS 364760108	Q 21.1200	13,100.00	270,360.97	276,672.00
GENENTECH INC.	0.000 D	NA 368710406	54.4400	5,000.00	200,915.31	272,200.00
GENERAL DYNAMICS CORP.	1.376 G	D 369550108	Q 104.6000	6,200.00	561,266.55	648,520.00
GENERAL ELECTRIC CO	2.411 G	E 369604103	0 36.5000	193,600.00	5,532,144.00	7,066,400.00
GENERAL MILLS INC	2.494 G	IS 370334104	0 49.7100	5,600.00	239,535.13	278,376.00
GENERAL MOTORS CORP	4.992 G	M 370442105	0 40.0600			
GENUINE PARTS CO	2.723 G	PC 372460105	Õ 44.0600	22,200.00	908,257.39	978,132.00
ENZYME CORP. GEN. DIV.	0.000 G	ENZ 372917104	58.0700	600.00	21,490.25	34,842.00
GEORGIA PACIFIC	1.334 G	P 373298108	0 37.4800	10,600.00	298,413.01	397,288.00
SETTY IMAGES INC.	0.000 G	YI 374276103	68.8500	6,700.00	309,920.66	461,295.00
FILEAD SCIENCES INC.	0.000 G	ILD 375558103	34.9900	2,900.00	79.251.80	101,471.00
FILLETTE CO	1.451 G	375766102	0 44.7800	27,400.00	536,844.62 908,257.39 21,490.25 298,413.01 309,920.66 79,251.80 1,100,800.60 40,812.00	1,226,972.00
LOBAL PAYMENTS INC	0.273 G	PN 37940X102	58.5400	1,200.00	40.812.00	70,248.00
COLDEN WEST FINANCIAL CORP	0.390 G	DW 381317106	0 61.4200	10.000.00	319.091.79	614.200.00
GOLDMAN SACHS GROUP INC	0.961 G	s 38141G104	104.0400	1,200.00	319,091.79 88,966.83	124,848.00
GOODRICH CORP	2.451 G	R 382388106	0 32.6400	10.000.00	275 . 408 . 20	326.400.00
GOOGLE INC - CL A	0.000 G	OOG 38259P508	193.1000	500.00	88,966.83 275,408.20 67,629.50 187,108.12 632,009.47 128,271.12	96,550.00
GRACO INC.	1 392 G	GG 384109104	37.3500	7.200.00	187.108.12	268.920.00
GRAINGER W W INC	1 200 G	WW 384802104	0 66.6200	10.800.00	632.009.47	719.496.00
GRANT PRIDECO INC	0 000 0	RD 38821G101	20 0500	6 200 00	128 271 12	124 310 00
TREAT DIAINS ENERGY INC	5.000 G 5.482 G	XD 300210101	30.0300	800.00	22 975 32	24 224 00
SWEAT THAINS ENERGY INC	1 210 0	771 391104100	30.2000	0 500.00	22,975.32 173,973.60	24,224.00

Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON ST		MANAGED			
	Portfolio - 5IN Instrument - COM	INTECH - 1000				
	Instrument - COM	COMMON STOCK				
GUIDANT CORP. HALLIBURTON COMPANY HARLEY-DAVIDSON INC HARMAN INTERNATIONAL HARRAH'S ENTERTAINMENT INC. HARRIS CORP. HARCO CORP HARTE-HANKS INC. HARTFORD FINL SERVICES HAWAIIAN ELECTRIC INDS HCA INC HCC INSURANCE HOLDINGS INC. HEINZ H. J. CO. HENRY SCHEIN INC HERSHEY FOODS CORP. HEWLETT-PACKARD CO HIBERNIA CORP CL-A HILTON HOTELS CORP. HONEYWELL INTERNATIONAL INC HORMEL FOODS CORP HOSPIRA INC HUBBELL INC HUBBELL INC HUGHES SUPPLY INC. HUNT (JB) TRANSPRT SVCS INC HUNTINGTON BANCSHARES IDEXX LABS INC. IKON OFFICE SOLUTIONS INC. ILLINOIS TOOL WORKS IMS HEALTH INC. INAMED CORP INDEPENDENCE COMMUNITY BANK INTEGRATED CIRCUIT SYSTEMS INTEL CORP. INTERNATIONAL BANCSH	0.554 GDT	401698105Q	72 1000	11 500 00	617,285.96 413,034.33 463,420.75 130,645.77 158,306.22 42,545.72 291,910.41 220,753.22 730,523.04 25,541.94 85,204.37 157,506.58 125,304.81 39,014.38 697,388.07 867,241.36 137,052.43 30,858.76 647,860.75 302,344.01 38,140.59 72,160.02 250,460.63 96,976.47 151,493.74 180,155.25 296,442.14 729,550.50	829 150 00
HALLIBURTON COMPANY	1.274 HAI	406216101Q	39.2400	18.900.00	413.034.33	741.636.00
HARLEY-DAVIDSON INC	0.823 HDI	4128221080	60.7500	10,000.00	463,420.75	607,500.00
HARMAN INTERNATIONAL	0.039 HAR	413086109	127.0000	2,800.00	130,645.77	355,600.00
HARRAH'S ENTERTAINMENT INC.	1.973 HET	413619107	66.8900	3,300.00	158,306.22	220,737.00
HARRIS CORP.	0.776 HRS	4138751050	61.7900	900.00	42,545.72	55,611.00
HARSCO CORP	2.152 HSC	415864107Q	55.7400	6,700.00	291,910.41	373,458.00
HARTE-HANKS INC.	0.615 HHS	416196103	25.9800	9,400.00	220,753.22	244,212.00
HARTFORD FINL SERVICES	1.673 HIG	416515104	69.3100	12,500.00	730,523.04	866,375.00
HAWAIIAN ELECTRIC INDS	4.253 HE	419870100	29.1500	1,000.00	25,541.94	29,150.00
HCA INC	1.301 HCA	404119109	39.9600	2,100.00	85,204.37	83,916.00
HCC INSURANCE HOLDINGS INC.	1.026 HCC	404132102	33.1200	5,400.00	157,506.58	178,848.00
HEINZ H. J. CO.	2.923 HNZ	423074103Q	38.9900	3,300.00	125,304.81	128,667.00
HENRY SCHEIN INC	0.000 HSI	C 806407102	69.6400	600.00	39,014.38	41,784.00
HERSHEY FOODS CORP.	1.584 HSY	427866108Q	55.5400	19,000.00	697,388.07	1,055,260.00
HEWLETT-PACKARD CO	1.526 HPQ	428236103Q	20.9700	37,900.00	867,241.36	794,763.00
HIBERNIA CORP CL-A	2.710 HIB	428656102	29.5100	6,100.00	137,052.43	180,011.00
HILTON HOTELS CORP.	0.351 HLT	432848109Q	22.7400	2,700.00	30,858.76	61,398.00
HONEYWELL INTERNATIONAL INC	2.329 HON	438516106Q	35.4100	18,600.00	647,860.75	658,626.00
HORMEL FOODS CORP	1.658 HRL	440452100	31.3500	10,400.00	302,344.01	326,040.00
HOSPIRA INC	0.000 HSP	441060100	33.5000	1,790.00	38,140.59	59,965.00
HUBBELL INC	2.523 HUB	.B 443510201Q	52.3000	2,000.00	72,160.02	104,600.00
HUGHES SUPPLY INC.	0.803 HUG	444482103	32.3500	8,400.00	250,460.63	271,740.00
HUNT (JB) TRANSPRT SVCS INC	1.070 ЈВН	Г 445658107	44.8500	4,100.00	96,976.47	183,885.00
HUNTINGTON BANCSHARES	3.228 HBA	N 446150104	24.7800	7,800.00	151,493.74	193,284.00
IDEXX LABS INC.	0.000 IDX	X 45168D104	54.5900	3,000.00	180,155.25	163,770.00
IKON OFFICE SOLUTIONS INC.	1.384 IKN	451713101Q	11.5600	25,300.00	296,442.14	292,468.00
ILLINOIS TOOL WORKS	1.208 ITW	452308109Q	92.6800	10,500.00	729,550.27	973,140.00
IMS HEALTH INC.	0.344 RX	449934108	23.2100	6,200.00	143,868.69	143,902.00
INAMED CORP	0.000 IMD	2 453235103	63.2500	2,600.00	153,710.81	164,450.00
INDEPENDENCE COMMUNITY BANK	2.348 ICB	C 453414104	42.5800	2,600.00	99,337.32	110,708.00
INTEGRATED CIRCUIT SYSTEMS	0.000 ICS	Г 45811К208	20.9200	3,000.00	65,825.40	62,760.00
INTEL CORP.	1.368 INT	C 458140100Q	23.3900	105,900.00	296,442.14 729,550.27 143,868.69 153,710.81 99,337.32 65,825.40 2,806,637.47 72,155.53 496,954.34 68,613.97 438,976.67 59,319.40 61,207.36	2,477,001.00
INTERNATIONAL BANCSH	2.031 IBO	C 459044103	39.3800	1,950.00	72,155.53	76,791.00
INTERNATIONAL PAPER	2.381 IP	460146103Q	42.0000	13,400.00	496,954.34	562,800.00
INTERNATIONAL RECTIFIER COR	0.000 IRF	460254105	44.5700	1,500.00	68,613.97	66,855.00
INTERNATL FLAVORS & FRAGRAN	ICES 1.634 IFF	459506101Q	42.8400	13,500.00	438,976.67	578,340.00
INTERNATIONAL RECTIFIER COR INTERNATL FLAVORS & FRAGRAN INTERPUBLIC GROUP INTERSIL HOLDINGS CORP	2.835 IPG	460690100Q	13.4000	4,900.00	59,319.40	65,660.00
INTERSIL HOLDINGS CORP	0.955 ISI	L 46069S109	16.7400	3,800.00	61,207.36	63,612.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5IN		TECH - 1000				
	Instrument - COM	CO	MMON STOCK				
						2,020,829.57 325,379.51 55,940.78 744,981.70 40,571.17 511,035.40 77,306.48 554,834.70 61,197.06 191,523.46 2,092,554.49 318,854.94 239,807.83 2,091,103.70 56,170.36	
INTL BUS MACH CORP INTL GAME TECHNOLOGY	0.73) IBM	459200101Q	98.5800	23,100.00	2,020,829.57	2,277,198.00
INTL GAME TECHNOLOGY	1.39	5 IGT	459902102	34.3800	12,700.00	325,379.51	436,626.00
INVESTORS FINANCIAL SERVICES	S C 0.14) IFIN	461915100	49.9800	1,400.00	55,940.78	69,972.00
IRON MTN INC PA	0.00 0.00) IRM	462846106	30.4900	23,150.00	744,981.70	705,843.50
ITT EDUCATIONAL SERVICES INC ITT INDUSTRIES INC IVAX CORP J C PENNEY INC JEFFERSON PILOT JM SMUCKER CO JOHNSON & JOHNSON JOHNSON CONTROLS JONES APPAREL GROUP INC JPMORGAN CHASE & CO. JUNIPER NETWORKS INC KELLOGG CO. KERR MCGEE CORP. KEYCORP KEYSPAN CORPORATION KIMBERLY-CLARK CORP KINDER MORGAN INC. KING PHARMACEUTICALS KLA-TENCOR CORP. KNIGHT RIDDER KOHLS CORP KRAFT FOODS INC - A L-3 COMMUNICATIONS HOLDINGS	0.00) ESI	45068B109	47.5500	1,000.00	40,571.17	47,550.00
ITT INDUSTRIES INC	0.80	5 ITT	450911102	84.4500	7,000.00	511,035.40	591,150.00
IVAX CORP	0.00) IVX	465823102	15.8200	5,124.99	77,306.48	81,077.50
J C PENNEY INC	1.20	7 JCP	708160106Q	41.4000	15,000.00 1,500.00	554,834.70	621,000.00
JEFFERSON PILOT	2.92	5 JP	475070108Q	51.9600	1,500.00	61,197.06	77,940.00
JM SMUCKER CO	2.12	1 SJM	832696405	47.0700	4,000.00	191,523.46	188,280.00
JOHNSON & JOHNSON	1.79	7 JNJ	478160104Q	63.4200	50,200.00	2,092,554.49	3,183,684.00
JOHNSON CONTROLS	1.57	5 JCI	478366107Q	63.4400	6,700.00	318,854.94	425,048.00
JONES APPAREL GROUP INC	1.09	3 JNY	480074103	36.5700	6,400.00 60,412.00	239,807.83	234,048.00
JPMORGAN CHASE & CO.	3.48	5 JPM	46625H100Q	39.0100	60,412.00	2,091,103.70	2,356,672.12
JUNIPER NETWORKS INC	0.00) JNPR	48203R104	27.1900	3,520.00 12,800.00	56,170.36	95,708.80
KELLOGG CO.	2.26	l K	487836108Q	44.6600	12,800.00	493,955.97	571,648.00
KERR MCGEE CORP.	3.11	4 KMG	492386107Q	57.7900	10,000.00	56,170.36 493,955.97 577,060.92 212,473.10 67,700.85	577,900.00
KEYCORP	3.65	7 KEY	493267108Q	33.9000	8,700.00	212,473.10	294,930.00
KEYSPAN CORPORATION	4.61	3 KSE	49337W100	39.4500	2,000.00	67,700.85	78,900.00
KIMBERLY-CLARK CORP	2.43	L KMB	494368103Q	65.8100	9,900.00	623,657.53	651,519.00
KINDER MORGAN INC.	3.82	3 KMI	49455P101	73.1300	4,400.00	228,401.18	321,772.00
KING PHARMACEUTICALS	0.00) KG	495582108	12.4000	1,300.00	17,228.82	16,120.00
KLA-TENCOR CORP.	0.00	KLAC	482480100	46.5800	1,300.00	60,866.00	60,554.00
KNIGHT RIDDER	2.06	l KRI	499040103Q	66.9400	6,300.00	374,111.28	421,722.00
KOHLS CORP	0.00) KSS	500255104	49.1700	6,900.00	337,738.50	339,273.00
KRAFT FOODS INC - A	2.30	2 KFT	50075N104	35.6100	2,000.00	63,980.51	71,220.00
L-3 COMMUNICATIONS HOLDINGS	IN 0.54	5 LLL	502424104	73.2400	6,200.00	67,700.85 623,657.53 228,401.18 17,228.82 60,866.00 374,111.28 337,738.50 63,980.51 413,768.35 477,066.65	454,088.00
			50540R409	49.8200	11,200.00	477.066.65	557,984.00
LAFARGE NORTH AMERICA INC. LAM RESEARCH CORP	1.71	1 LAF	505862102	51.3200	4.100.00	178,298.48 60,730.74 665,137.46 143,162.44 28,188.31	210,412.00
I.AM RESEARCH CORP	0.00) I.RCX	512807108	28.9100	4,100.00 2,100.00	60 730 74	60,711.00
LAMAR ADVERTISING CO	0.00) I.AMR	512815101	42.7800	16 000 00	665 137 46	684,480.00
LAUREATE EDUCATION INC	0.00) I.AIIR	518613104	44.0900	16,000.00 3,400.00	143 162 44	149,906.00
LEAR CORP.	1 63	O LEA	521865105	61.0100	500.00	28 188 31	30,505.00
LEE ENTERPRISES	0.00 0.00 0.00 1.63 1.56 0.81 2.11) LEE	523768109	46.0800	3 900 00	185 378 01	179,712.00
LEGG MASON INC.	n 81	A T.M	524901105	73.2600	3,900.00 11,650.00	185,378.01 522,815.36	853,479.00
LEGGETT & PLATT INC	2 11) T.F.C	524660107	28.4300	19 500 00	556,983.05	554,385.00
LEHMAN BROTHERS HOLDING	2.II 0.72	TEU	524908100Q	87.4800	19,500.00 9,368.00	464,360.22	819,512.64
LEUCADIA NATIONAL CORP	0.73	י דווג די דידים	527288104	69.4800	5,300.00 6 500 00	207,300.22	451,620.00
LEXMARK INTERNATIONAL INC.	0.35	TOK	529771107	85.0000	6,500.00 9,300.00	287,863.57 720,173.34	790,500.00
LEADARK INTERNATIONAL INC.	0.00	אאיד ר	549//110/	05.0000	9,300.00	120,113.34	190,500.00

Investment Desc	Rating Coupon Yield	Ticker Identifier	F Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK - EXTERNAL	T.V MANACED			
	Portfolio - 5IN	INTECH - 1000				
		COMMON STOCK				
I IDEDTY MEDIA CODD.A	0 000 1	L 530718105	10.9800	27,200.00	283,154.72	298,656.00
I I DEDTY MEDIA CORP-A	0.000	LBTYA 530719103		16,900.00	583,841.68	781,287.00
TIMITED BRANDS INC. A	2 085 1	LTD 532716107		9,700.00	205,677.78	223,294.00
I INCOLN NATIONAL COPP	2.005 1	LNC 534187109	~	10,400.00	465,469.90	485,472.00
LIBERTY MEDIA CORP-A LIBERTY MEDIA INTL INC-A LIMITED BRANDS INC. LINCOLN NATIONAL CORP LINEAR TECHNOLOGY CORP LIZ CLAIBORNE LOCKHEED MARTIN CORPORATION	1.032	LLTC 535678106		10,300.00	358,116.43	399,228.00
LIZ CLATBORNE	0 533 1	LIZ 539320101		2,200.00	71,143.78	92,862.00
LOCKHEED MARTIN CORPORATION	1 . 800 1	LMT 539830109		3,300.00	184,715.45	183,315.00
LOEWS CORP	0.853 1	LTR 540424108		24,000.00	1,462,131.94	1,687,200.00
LOEWS CORP - CAROLINA GROUP	6.286 (CG 540424207	~	5,400.00	156,007.67	156,330.00
LUBRIZOL CORP	6.286 (2.821 1 3.112 1	LZ 549271104		9,200.00	316,961.04	339,112.00
LYONDELL CHEMICAL COMPANY	3.112 1	LYO 552078107		6,500.00	115,548.12	187,980.00
MACROMEDIA INC	0.00.0	MACR 556100105		7,900.00	182,303.22	245,848.00
MACROMEDIA INC MANDALAY RESORT GROUP MANOR CARE INC. MARATHON OIL CORP MARKEL CORP MARRIOTT INT'L INC CL-A MARSH & MCLENNAN COS. MARSHALL & ILSLEY CORP MARTIN MARIETTA MATERIALS MASCO CORP.	1.533 1	MBG 562567107		10,100.00	528,415.73	711,343.00
MANOR CARE INC.	1.580 I	HCR 564055101		1,200.00	39,437.53	42,516.00
MARATHON OIL CORP	2.977 1	MRO 565849106		9,600.00	281,107.27	
MARKEL CORP	0.000 1	MKL 570535104		800.00	238,367.68	291,200.00
MARRIOTT INT'L INC CL-A	0.539 1	MAR 571903202		2,700.00	110,886.30	170,046.00
MARSH & MCLENNAN COS.	4.133 1	MMC 571748102	Q 32.9000	20,500.00	786,549.03	674,450.00
MARSHALL & ILSLEY CORP	1.900 1	MI 571834100		6,700.00	225,597.64	296,140.00
MARTIN MARIETTA MATERIALS	1.490 1	MLM 573284106	53.6600	1,300.00	58,792.75	69,758.00
		MAS 574599106		6,500.00	218,050.26	237,445.00
MASSEY ENERGY CO	0.457 1	MEE 576206106	Q 34.9500	4,200.00	119,931.08	146,790.00
MAXIM INTGRTD PRDCTS INC.	0.943 1			11,900.00	473,574.78	504,441.00
MAY DEPT STORES	3.299 1	MAY 577778103		10,600.00	329,364.89	311,640.00
MBIA INC.	1.517 1			1,500.00	78,553.36	94,920.00
MBNA CORP	1.986 1	KRB 55262L100		16,700.00	297,327.52	470,773.00
McCORMICK & CO	1.658 1			16,000.00	501,872.98	617,600.00
MCAFEE INC	0.000 1			7,200.00	134,853.72	208,296.00
MCCLATCHY CO	0.724 m			3,200.00	225,734.00	229,792.00
MCDONALDS CORPORATION	1.715 1			11,500.00	300,555.51	368,690.00
MCGRAW HILL INC	1.310 m			8,700.00	525,995.81	796,398.00
MCKESSON CORP	0.762 1			2,200.00	67,472.02	69,212.00
MDC HOLDINGS INC	0.534 1			1,000.00	69,540.40	86,440.00
MASSEY ENERGY CO MAXIM INTGRTD PRDCTS INC. MAY DEPT STORES MBIA INC. MBNA CORP MCCORMICK & CO MCAFEE INC MCCLATCHY CO MCDONALDS CORPORATION MCGRAW HILL INC MCKESSON CORP MDC HOLDINGS INC MDU RESOURCES GROUP MEADWESTVACO MEDCO HEALTH SOLUTIONS INC	2.698 1			3,700.00	91,907.50	98,716.00
MEADWESTVACO	2.714			19,600.00	619,097.91	664,244.00
				15,544.00	494,380.87	646,630.40
MEDICIS PHARMACEUTICAL CORP				9,900.00	360,852.25	347,589.00
MEDIMMUNE INC	0.000 1			10,000.00	262,770.55 1,061,740.27	271,100.00
MEDTRONIC INC	0.674 1	MDT 585055106	Q 49.6700	26,500.00	1,061,740.27	1,316,255.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5IN						
	Instrument - COM	CC	MMON STOCK				
MELLON FINANCIAL CORP. MERCANTILE BANC. MERCK & CO INC MERCURY GENERAL CORP. MERCURY INTERACTIVE CORP. MEREDITH CORPORATION MERRILL LYNCH & CO. INC. METLIFE INC METTLER-TOLEDO INTERNATIONAL	2.31	4 MEL	58551A108Q	31.1100	1,000.00	32,073.15 105,378.00 1,794,962.46	31,110.00
MERCANTILE BANC.	2.68	2 MRBK	587405101Q	52.2000	2,600.00	105,378.00	135,720.00
MERCK & CO INC	4.72	9 MRK	589331107Q	32.1400	47,300.00	1,794,962.46	1,520,222.00
MERCURY GENERAL CORP.	2.47) MCY	589400100	59.9200	1,300.00	75,253.88	77,896.00
MERCURY INTERACTIVE CORP.	0.00) MERQ	589405109	45.5500	1,500.00	44,769.68	68,325.00
MEREDITH CORPORATION	0.88	5 MDP	589433101Q	54.2000	3,900.00	165,669.07	211,380.00
MERRILL LYNCH & CO. INC.	1.07) MER	590188108Q	59.7700	9,000.00	368,213.00	537,930.00
METLIFE INC	1.13	5 MET	59156R108	40.5100	21,300.00	721,569.80	862,863.00
METTLER-TOLEDO INTERNATIONAL	0.00	OTM C	592688105	51.3100	8,400.00	376,777.46	431,004.00
MGI PHARMA INC	0.00) MOGN	552880106	28.0100	9,300.00	252,028.68	260,493.00
MGIC INVESTMENT CORP	0.43	5 MTG	552848103Q	68.9100	11,100.00	736,929.10	764,901.00
MGM MIRAGE	0.00) MGG	552953101	72.7400	1,100.00	50,428.51	80,014.00
MICROSOFT CORP.	1.19	B MSFT	594918104	26.7100	154,900.00	5,106,229.87	4,137,379.00
MONSANTO COMPANY	1.22	4 MON	61166W101	55.5500	14,600.00	435,550.43	811,030.00
MOODY'S CORPORATION	0.34	5 MCO	615369105	86.8500	2,800.00	134,511.18	243,180.00
MORGAN STANLEY DEAN WITTER &	C 1.94	5 MWD	617446448Q	55.5200	10,900.00	587,910.32	605,168.00
MOTOROLA INC	0.93	TOM C	620076109Q	17.2000	25,900.00	409,159.19	445,480.00
MURPHY OIL CORP	1.11	3 MUR	626717102Q	80.4500	4,800.00	258,690.56	386,160.00
NATIONAL CITY CORP	3.72	3 NCC	635405103Q	37.5500	21,085.00	756,603.09	791,741.75
NATIONAL FUEL & GAS	3.95	2 NFG	636180101Q	28.3400	15,000.00	421,806.15	425,100.00
NATIONAL INSTRUMENTS CORP.	0.73	3 NATI	636518102	27.2500	2,400.00	65,056.32	65,400.00
NATIONAL SEMICONDUCTOR CORP.	0.44	5 NSM	637640103	17.9500	9,700.00	186,803.09	174,115.00
NATIONAL-OILWELL INC.	0.00	ION C	637071101	35.2900	10,100.00	329,119.02	356,429.00
NATIONWIDE FINANCIAL SERVICE	1.88	3 NFS	638612101	38.2300	7,000.00	247,858.84	267,610.00
NCR CORPORATION	0.00) NCR	62886E108	69.2300	10,000.00	453,924.66	692,300.00
NEENAH PAPER INC	0.00	O NP	640079109	32.6000	269.00	9,550.65	8,769.40
NEIMAN MARCUS GROUP INC-CLAS	S 0.83	B NMG.A	640204202	71.5400	2,600.00	117,919.82	186,004.00
NETWORK APPLIANCE INC.	0.00	O NTAP	64120L104	33.2200	4,700.00	131,429.78	156,134.00
NEW YORK TIMES CO. CL A	1.51	9 NYT	6501111070	40.8000	10,500.00	407,104.69	428,400.00
NEWELL RUBBERMAID INC.	3.47	2 NWL	6512291060	24.1900	22,200.00	474,756.09	537,018.00
NEWFIELD EXPLORATION COMPANY	0.00	NFX	651290108	59.0500	2,200.00	115.639.27	129,910.00
NEXTEL COMMUNICATIONS CL-A	0.00) NXTL	65332V103	30.0000	14,600.00	227,703.85	438,000.00
NII HOLDINGS INC	0.00	O NIHD	62913F201	47.4500	11,600.00	509,371.51	550,420.00
METLIFE INC METTLER-TOLEDO INTERNATIONAL MGI PHARMA INC MGIC INVESTMENT CORP MGM MIRAGE MICROSOFT CORP. MONSANTO COMPANY MOODY'S CORPORATION MORGAN STANLEY DEAN WITTER & MOTOROLA INC MURPHY OIL CORP NATIONAL CITY CORP NATIONAL FUEL & GAS NATIONAL FUEL & GAS NATIONAL FUEL INC. NATIONAL SEMICONDUCTOR CORP. NATIONAL SEMICONDUCTOR CORP. NATIONALOILWELL INC. NATIONWIDE FINANCIAL SERVICE NCR CORPORATION NEENAH PAPER INC NEWHORK APPLIANCE INC. NEW YORK TIMES CO. CL A NEWELL RUBBERMAID INC. NEWFIELD EXPLORATION COMPANY NEXTEL COMMUNICATIONS CL-A NII HOLDINGS INC NIKE INCCL B NOBLE ENERGY INC NORDSTROM INC NORFOLK SOUTHERN CORP. NORTH FORK BANK NORTHEAST UTILITIES	1.10	2 NKE	654106103Q	90.6900	7,400.00	105,378.00 1,794,962.46 75,253.88 44,769.68 165,669.07 368,213.00 721,569.80 376,777.46 252,028.68 736,929.10 50,428.51 5,106,229.87 435,550.43 134,511.18 587,910.32 409,159.19 258,690.56 756,603.09 421,806.15 65,056.32 186,803.09 329,119.02 247,858.84 453,924.66 9,550.65 117,919.82 131,429.78 407,104.69 474,756.09 115,639.27 227,703.85 509,371.51 400,428.06 76,187.10 533,496.71 212,133.87 140,272.00 52,411.86	671,106.00
NOBLE ENERGY INC	0.32	4 NBL	655044105	61.6600	1,600.00	76,187.10	98,656.00
NORDSTROM INC	1.11	2 JWN	655664100Q	46.7300	14,700.00	533,496.71	686,931.00
NORFOLK SOUTHERN CORP	1.10	5 NSC	655844108Q	36.1900	8,000.00	212,133.87	289,520.00
NORTH FORK BANK	3.05) NFB	659424105	28.8500	5,250.00	140,272.00	151.462.50
NORTHEAST UTILITIES	3.44	B NU	664397106	18.8500	2,700.00	52,411.86	50.895.00
TOTALIZZOI OIIDIIIDO	3.11	2 140	00100/100	10.0300	2,700.00	52,111.00	30,023.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
			TECH - 1000				
	Instrument - COM						
NORTHROP GRUMMAN CORP. NOVELLUS SYSTEMS INC. NSTAR CO. NTL INC NUCOR CORP NVIDIA CORP OCCIDENTAL PETROLEUM CORP.	1.692	NOC	666807102Q	54.3600	7,506.00	389,001.92 70,550.00 93,280.00 108,850.91 303,344.61	408,026.16
NOVELLUS SYSTEMS INC.	0.53	7 NVLS	670008101	27.8900	2,500.00	70,550.00	69,725.00
NSTAR CO.	4.27	1 NST	67019E107	54.2800	2,000.00	93,280.00	108,560.00
NTL INC	0.000) NTLI	62940M104	72.9600	2,000.00	108,850.91	145,920.00
NUCOR CORP	0.993	NUE	670346105Q	52.3400	7,300.00	303,344.61 67,261.20 634,066.69 302,514.13 216,679.24 41,355.42 46,774.35 21,081.63 404,234.61 69,435.50 86,875.32 112,945.90 416,393.23 752,383.91 147,638.03 181,353.03	382,082.00
NVIDIA CORP	0.000) NVDA	67066G104	23.5600	4,600.00	67,261.20	108,376.00
OCCIDENTAL PETROLEUM CORP. OFFICEMAX INC OGE ENERGY CORP OLD REPUBLIC INT'L CORP. OMNICOM GROUP ONMICARE INC. ORACLE SYS. CORP. OSI PHARMACEUTICALS INC OUTBACK STEAKHOUSE INC OWENS-ILLINOIS INC PACCAR INC PACIFIC GAS & ELEC. CO. PACIFIC SUNWEAR OF CALIFORNI PACKAGING CORP OF AMERICA	1.884	1 OXY	674599105Q	58.3600	19,900.00	634,066.69	1,161,364.00
OFFICEMAX INC	1.91	ZMO 2	67622P101Q	31.3800	9,600.00	302,514.13	301,248.00
OGE ENERGY CORP	5.01	7 OGE	670837103	26.5100	8,800.00	216,679.24	233,288.00
OLD REPUBLIC INT'L CORP.	2.05	ORI	680223104	25.3000	1,750.00	41,355.42	44,275.00
OMNICOM GROUP	1.06	7 OMC	681919106	84.3200	700.00	46,774.35	59,024.00
ONMICARE INC.	0.260	OCR	681904108	34.6200	600.00	21,081.63	20,772.00
ORACLE SYS. CORP.	0.000	ORCL	68389X105	13.7200	32,100.00	404,234.61	440,412.00
OSI PHARMACEUTICALS INC	0.000	OSIP	671040103	74.8500	1,000.00	69,435.50	74,850.00
OUTBACK STEAKHOUSE INC	1.13	OSI	689899102	45.7800	2,100.00	86,875.32	96,138.00
OWENS-ILLINOIS INC	0.000	OI (690768403	22.6500	7,400.00	112,945.90	167,610.00
PACCAR INC	0.994	PCAR	693718108Q	80.4800	11,800.00	416,393.23	949,664.00
PACIFIC GAS & ELEC. CO.	0.000) PCG	69331C108Q	33.2800	29,800.00	752,383.91	991,744.00
PACIFIC SUNWEAR OF CALIFORNI	0.000) PSUN	694873100	22.2600	6,400.00	147,638.03	142,464.00
PACKAGING CORP OF AMERICA	4.24	5 PKG	695156109	23.5500	7,900.00	181,353.03	186,045.00
PACTIV CORPORATION	0.000) PTV	695257105	25.2900	9,100.00	208,215.20	230,139.00
PARKER-HANNIFIN CORP.	1.003	B PH	701094104Q	75.7400	2,300.00	130,121.96	174,202.00
PATTERSON COS INC	0.000) PDCO	703395103	43.3900	3,300.00	118,789.99	143,187.00
PATTERSON-UTI ENERGY INC	0.411	L PTEN	703481101	19.4500	10,400.00	201,990.13	202,280.00
PAYCHEX INC	1.52	PAYX	704326107	34.0800	2,200.00	71,738.33	74,976.00
PEABODY ENERGY CORP	0.74	L BTU	704549104	80.9100	3,500.00	156,671.61	283,185.00
PENTAIR INC.	1.19	3 PNR	709631105Q	43.5600	14,800.00	529,670.84	644,688.00
PEOPLES BK BRIDGEPOR	2.982	2 PBCT	710198102	38.8900	7,400.00	147,638.03 181,353.03 208,215.20 130,121.96 118,789.99 201,990.13 71,738.33 156,671.61 529,670.84 281,735.51 71,997.81	287,786.00
PEOPLESOFT INC	0.000) PSFT	712713106	26.4800	4,749.55	71,997.81 640,902.66 136,881.84 1,194,463.95 160,440.19	125,768.08
PEPSI BOTTLING GROUP INC	0.739	PBG	713409100	27.0400	23,000.00	640,902.66	621,920.00
PEPSIAMERICAS INC	1.41	2 PAS	71343P2000	21.2400	6.700.00	136.881.84	142,308.00
PEPSICO INC.	1.76	2 PEP	713448108Q	52.2000	32,000.00	1,194,463.95	1,670,400.00
PERKIN ELMER INC	1.24	5 PKI	714046109Q	22.4900	8.700.00	160.440.19	195,663.00
PACIFIC SUNWEAR OF CALIFORNI PACKAGING CORP OF AMERICA PACTIV CORPORATION PARKER-HANNIFIN CORP. PATTERSON COS INC PATTERSON-UTI ENERGY INC PAYCHEX INC PEABODY ENERGY CORP PENTAIR INC. PEOPLES BK BRIDGEPOR PEOPLESOFT INC PEPSI BOTTLING GROUP INC PEPSIAMERICAS INC PEPSICO INC. PERKIN ELMER INC PETSMART INC PFIZER INC. PHARMACEUTICAL PRODUCT DEVEL PHELPS DODGE CORP. PINNACLE WEST CAPITAL CORP PIONEER NATURAL RESOURCES CO	0.33	7 PETM	716768106	35.5300	500.00	1,194,463.95 160,440.19 11,995.88 5,257,266.13 132,302.48 179,477.66 546,032.15	17,765.00
PFIZER INC.	2.820	5 PFE	7170811030	26.8900	198,680.00	5,257,266.13	5,342,505.20
PHARMACEUTICAL PRODUCT DEVEL	JOP 0.000) PPDI	717124101	41.2900	3,700.00	132,302.48	152.773.00
PHELPS DODGE CORP.	1.010) PD	7172651020	98.9200	3.700.00	179,477.66	366,004.00
PINNACLE WEST CAPITAL CORP	4 278	R PNW	723484101Q	44.4100	12.700.00	546.032.15	564.007.00
PIONEER NATURAL RESOURCES CO	0.569	PXD	723787107	35.1000	5.357.00	546,032.15 179,284.01	188.030 70
1 101.1210 MITORIA RESCORCES CO	0.30		. 23 / 0 / 10 /	33.1000	3,337.30	1,0,201.01	100,000.70

Investment Desc	Rating Coupon	Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group	- COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio	- 5IN	IN'	TECH - 1000				
	Instrument	- COM	COI	MMON STOCK				
PITNEY-BOWES, INC. PLUM CREEK TIMBER CO INC PMC-SIERRA INC PMI GROUP INC. PNC FINANCIAL SERVICES GROUP POGO PRODUCING CO POLARIS INDUSTRIES INC. POLO RALPH LAUREN CORP POLYCOM INC. POPULAR INC PPG INDUSTRIES INC. PPL CORPORATION PRAXAIR INC. PRECISION CASTPARTS CORP PREMCOR INC PRIME MONEY MARKET - 5IN PRINCIPAL FINANCIAL GROUP PROCTER & GAMBLE CO PROGRESSIVE CORP PRUDENTIAL FINANCIAL INC PUBLIC SVC ENTERPRISES QLOGIC CORPORATION QUALCOMM INC QUEST DIAGNOSTICS INC QUESTAR CORP RAYONIER INC. RAYTHEON COMPANY RED HAT INC REGIONS FINANCIAL CORP. RENAL CARE GROUP INC. RENT-A-CENTER INC RESMED INC RESPIRONICS INC		2.636	PBI	724479100Q	46.2800	4,600.00	203,983.82	212,888.00
PLUM CREEK TIMBER CO INC		3.746	PCL	729251108	38.4400	16.500.00	546,930.98	634,260.00
PMC-SIERRA INC		0.000	PMCS	69344F106	11.2500	19,700.00	222,820.26	221,625.00
PMI GROUP INC.		0.431	PMI	69344M101	41.7500	6,600.00 4,100.00	270,597.93	275,550.00
PNC FINANCIAL SERVICES GROUP	P	3.481	PNC	693475105Q	57.4400	4,100.00	200,530.92	235,504.00
POGO PRODUCING CO		0.515	PPP	730448107	48.4900	1,300.00	55,009.63	63,037.00
POLARIS INDUSTRIES INC.		1.352	PII	731068102	68.0200	1,000.00	41,861.63	68,020.00
POLO RALPH LAUREN CORP		0.469	RL	731572103	42.6000	3,700.00	55,009.63 41,861.63 148,214.89 36,460.58 8,045.23	157,620.00
POLYCOM INC.		0.000	PLCM	73172K104	23.3200	2,000.00 400.00	36,460.58	46,640.00
POPULAR INC		2.219	BPOP	733174106		400.00	8,045.23	11,532.00
PPG INDUSTRIES INC.		2.640	PPG	693506107Q	68.1600	2,800.00	143,615.26 54,626.02	190,848.00 79,920.00
PPL CORPORATION		3.078	PPL	69351T106Q	53.2800	1,500.00	54,626.02	79,920.00
PRAXAIR INC.		1.359	PX	74005P104Q	44.1500	6,200.00	159,545.10	273,730.00
PRECISION CASTPARTS CORP		0.182	PCP	740189105	65.6800	11,700.00	500,966.82	768,456.00
PREMCOR INC		0.000	PCO	74045Q104	42.1700	7,000.00	54,626.02 159,545.10 500,966.82 251,642.95 1,843,624.03 39,111.54 1,152,265.25 513,835.29	295,190.00
PRIME MONEY MARKET - 51N		0.000	T.L-TN.L.	T.I TN.I.	1.0000	1,843,623.91	1,843,624.03	1,843,623.92
PRINCIPAL FINANCIAL GROUP		1.343	PFG	74251V102	40.9400	1,400.00	39,111.54	57,316.00
PROCTER & GAMBLE CO		1.815	PG	742718109Q	55.0800	31,400.00 9,900.00 6,600.00	1,152,265.25	1,729,512.00
PROGRESSIVE CORP		1 620	PGR	743315103 743674103	84.8400 42.6900	9,900.00	513,835.29	839,916.00
PROTECTIVE LIFE CORP		1.639	PDII PL	743674103	42.6900 54.9600	6,600.00 4,700.00	242,898.06	281,754.00
PRUDENTIAL FINANCIAL INC		1.13/	PRU	7445731060		11,100.00	242,898.06 145,536.86 479,041.83	281,754.00 258,312.00 574,647.00
OLOGIC CORDORATION		0 000	OLCC	747277101	36.7300	11,100.00 2,000.00 33,900.00	4/9,041.03	72 460 00
QLOGIC CORPORATION		0.000	OCOM	747525103	42.4000	33,900.00	59,318.00 1,066,770.51	1 427 260 00
OURST DIAGNOSTICS INC		0.000	DCA	74834L100	95.5500	6 600 00	558 654 17	630 630 00
OURST DIAGNOSTICS INC		1 697	CTD	748356102Q	50.9600	6,600.00 11,100.00	558,654.17 472,803.45 249,641.69	630,630.00 565,656.00
PAYONTER INC		4 579	PVN	754907103Q		5,200.00	249 641 69	254,332.00
RAYTHEON COMPANY		2 060	RTN	7551115070	38.8300	22,600.00	846 251 37	877,558.00
RED HAT INC		0 000	RHAT	756577102	13.3500	10,100.00	846,251.37 189,479.48	134,835.00
REGIONS FINANCIAL CORP.		3.748	RF	7591EP100	35.5900	5,227.00	166,745.88	186,028.93
RENAL CARE GROUP INC.		0.000	RCI	759930100	35.9900	9.350.00	298 054 08	336 506 50
RENT-A-CENTER INC		0.000	RCII	76009N100	26.5000	2,500.00	64,501.25	66,250.00
REPUBLIC SERVICES INC		1.431	RSG	760759100		3,600.00	92,316.25	120,744.00
RESMED INC		0.000	RMD	761152107	51.1000	3,600.00 700.00	64,501.25 92,316.25 31,463.31	66,250.00 120,744.00 35,770.00
RESPIRONICS INC		0.000	RESP	761230101	54.3600	4,400.00	236,531.23	239,184.00
REYNOLDS & REYNOLDS CL-A		1.659	REY	761695105	26.5100	4,400.00 8,900.00	214,854.34	235,939.00
REYNOLDS AMERICAN INC		4.834	RAI	761713106	78.6000	13,200.00	797,916.24	1,037,520.00
ROBERT HALF INTL INC		0.815	RHI	770323103	29.4300	7,100.00	191,194.85	208,953.00
ROCKWELL AUTOMATION INC		1.332	ROK	773903109Q	49.5500	12,400.00	256,710.60	614,420.00

Group - COMMON STOCK - EXTERNALLY MANAGED PORTIOI	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
Down folio EIN INDECHI 1000								
ROCKWELL COLLINS ROCKWELL COLLINS 1.217 COL 774341101 39.4400 10.900.00 370,580.42 429.896.00 6000 15.600.00 553,731.90 66.345.00 ROSS STORES INC ROSS STORES INC 0.588 ROST 778296103 28.8700 6.800.00 15.6,767.73 196,316.00 ROSS STORES INC 0.712 RI 7381182100 26.0800 2.100.00 553,731.90 66.345.00 ROSS STORES INC 0.712 RI 7381182100 26.0800 2.100.00 553,731.90 66.345.00 ROSS STORES INC 0.712 RI 7381182100 26.0800 2.100.00 553,731.90 66.345.00 ROSS STORES INC 0.712 RI 7381182100 26.0800 2.100.00 550,449.69 54,768.00 ROSS RYS. INC. 0.712 RI 7381182100 22.1600 11,400.00 448,945.81 582,794.00 SABE HOLDINGS CORP. 1.583 TSG 7385910100 22.1600 11,400.00 26.477.84 525,624.00 SAPENCY CORP. 0.816 ROSS STORES INC 0.000 SMY 786514208 52.2400 16,500.00 659,174.08 861,960.00 SAFENAY INC. 0.000 SMY 786514208 59.74400 52.2400 16,500.00 659,174.08 861,960.00 SARS INCORPORATED 0.000 SMY 786514208 19.7400 15.000.00 224,348.35 234,960.00 SARS INCORPORATED 0.000 SMY 79377M108 14.5100 16,800.00 270,133.00 243,768.00 SAR LEE CORP. 3.727 SLE 8031111039 24.1400 44,000.00 955,677.33 1,662,160.00 SAR CORP. 3.705 SCG SOMMUNICATIONS INC. 5.005 SMC 738387G103Q 25.7700 52,900.00 1,655,027.39 1,363,233.00 SCHENING-FLOUGH 1.053 SMP 806505101Q 20.8800 26,800.00 490,709.26 559,583.99 SCIENTIFIC CORPANY 0.001 SMR 81016106 73.5200 25,000.00 143,255.10 133,230.00 SCHENIFIC CORPANY 0.002 SMR 81016106 73.5200 25,000.00 143,255.10 133,230.00 SCHENIFIC CORPANY 0.002 SMP 81016106 73.5200 25,000.00 143,255.10 133,230.00 SCHENIFIC CORPORATION 0.003 SMP 811084000 44,6300 15,000.00 550,339.30 29,990.00 SMP 811084000 44,000.00 550,000.00 550,339.30 29,992.00 SMP 811084000 44,000.00 550,000.00 550,000.00 550,000.00 550,000.00 550,000.00 550,000.00 550,000.00 550,000.00 550,000.00 550,000.00 550,000.00 550,000.00 550,000.00 550,000.00 550,000.00 550,000.00 550,000.00 550,000		Dowtfolio FIM	TAT	TECH - 1000				
ROCKWELL COLLINS 1. 217 COL 774341101 39.4400 10,900.00 370,580.42 429,896.00 RORM & RAAS CO 2. 260 ROH 7753711070 44.2300 1,500.00 53,731.99 66,345.00 ROSS STORES INC 0. 588 ROST 778296103 28.8700 1,500.00 553,731.99 66,345.00 RUEY TURSDAY INC 0. 1.72 RI 781821200 26.0800 2,100.00 53,049.69 54,768.00 RUEY TURSDAY INC 1. 256 R 7835491080 47.7700 12,200.00 448,945.81 582,794.00 SABER HOLDINGS CORP. 1. 635 TSG 78595100 22.1600 11,400.00 260,477.84 252,624.00 SAFECO CORP. 1. 648 SAFC 7864291000 52.2440 11,900.00 659,744.09 861,960.00 SAFEMAY INC 0. 0.00 SWY 786514208 19,7400 11,900.00 224,348.35 234,906.00 SAFEMAY INC 0. 0.00 SWY 786514208 19,7400 11,900.00 224,348.35 234,906.00 SARS INCORPORATED 0. 0.00 SW 78377W108 14.5100 24.1400 44,000.00 955,677.33 1,062,160.00 SARS LEC CORP. 3. 272 SLE 8031111030 24.1400 44,000.00 955,677.33 1,062,160.00 SCHARLAGORP 1.053 SGP 8066051010 20.8800 490,709.26 559,583.09 SCHARLAGORP 1.053 SGP 8066051010 20.8800 490,709.26 559,583.09 SCHERING-PLOUGH 1.053 SGP 8066051010 20.8800 46,800.00 490,709.26 559,583.09 SCIENTIFIC ATLANTA INC. 0.121 SFA 80866551040 33.0100 5,400.00 158,206.61 178,254.00 SCRIPPS CO. E.W. CLA 0.828 SSP 8110542040 48,2800 12,900.00 14,656.61 178,254.00 SCRIPPS CO. E.W. CLA 0.828 SSP 8110542040 48,2800 12,900.00 14,295.10 183,800.00 SCRIPPS CO. E.W. CLA 0.828 SSP 8110542040 48,2800 12,900.00 596,939.73 622,812.00 SEARLED AIR CORP. 0.000 SSE 81211K100 53.2700 9,800.00 404,23.52 522,046.00 SEARE ROEBUCK & CO. 5. E.W. CLA 0.828 SSP 8110542040 48,2800 12,900.00 596,939.73 622,812.00 SERMERA ENRERGY 2.726 SRE 810851010 21.8700 9,900.00 596,939.73 622,812.00 SERMERA ENRERGY 2.726 SRE 810851010 21.8700 9,900.00 596,939.73 622,812.00 SERMERA ENRERGY 2.726 SRE 810851010 21.8700 9,900.00 596,939.73 622,812.00 SERMER ADSTRETE COMPANY 3.190 SWM 81343481060 44,6300 15,100.00 596,939.73 622,812.00 SERMER ENRERGY 3.190 SWM 81343481060 44,6300 15,000.00 596,939.73 622,812.00 SERMERGE CORPORATION 0.000 SFD 832248100 53.2500 9,900.00 377,411.47 122,321.00 SERMERGE CORPORATION 0.		Instrument - COM	CO	MMON STOCK				
ROCKWELL COLLINS 1.217 COL 774341101 7 44.230 10,900.00 370,580.42 429,896.00 6106HM & HABS CO 2.260 ROH 7753711070 44.2300 1.550.00 53,731.90 66,345.00 ROSS STORES INC 0.588 ROST 778296103 28.8700 6.800.00 156,767.73 196,316.00 ROSS STORES INC 0.172 RI 781182100 26.0800 2.100.00 53,043.69 54,768.00 RYDER SYS. INC. 1.256 R 7835491080 47.7700 112,200.00 448,945.81 582,794.00 SAFENCOLINGS CORP. 1.353 TSG 78595100 22.1600 11.400.00 260,477.40 452,624.00 SAFEWAY INC 0.000 SW7 786514208 19.7400 11.900.00 244,348.35 234,966.00 SAFEWAY INC 0.000 SWS 785977W108 11.9500.00 243,348.35 234,966.00 SAFEWAY INC 0.000 SWS 79377W108 14.5100 16.800.00 270,133.00 243,768.00 SARA LEE CORP. 3.272 SLE 8031111030 24.1400 44.000.0 955,677.33 1,062,160.00 SEC COMMUNICATIONS INC. 5.005 SEC 7838761030 29.5700 52,900.00 1,656,027.99 1,363,233.00 SCHERLING-FLOUGH 1.055 SEC 7838761030 29.5700 52,900.00 1,656,027.99 1,363,233.00 SCHERLING-FLOUGH 1.055 SEC 80589M102 25.7700 52,900.00 1,656,027.99 1,363,233.00 SCHERLING-FLOUGH 1.055 SEC 80589M102 25.7700 52,900.00 1,656,027.39 1,363,233.00								
ROHM & HAAS CO OSS STORES INC O.588 ROST T78296103 28.8707 6.800.00 15.6767.73 196,345.00 RUBY TURSDAY INC O.172 RI 781182100 26.0800 2.100.00 53.099.69 54,768.00 RUBY TURSDAY INC O.172 RI 781182100 26.0800 2.100.00 53.099.69 54,768.00 SARDER SYSI INC. 1.256 R 783594108Q 47.7700 12,200.00 48,945.81 582,794.00 SARBE HOLDINGS CORP. 1.353 TSG 785905100 2.1600 11,400.00 260,477.84 252,624.00 SAFEKO CORP. 1.684 SAFC 786422100Q 52.4000 11,900.00 224,348.35 234,966.00 SAFEKO CORP. 3.272 SLE 8031111030 241,400 44,000.00 955,677.33 1,662,160.00 SARC INCORPORATED 3.272 SLE 8031111030 241,400 44,000.00 955,677.33 1,662,160.00 SCANA CORP 3.705 SGG 80589M102Q 39,4000 87,700.00 SCANA CORP SCHERING-PLOUGH 1.053 SGP 806605101Q 20.8800 26.800.00 490,700.26 559,538.99 SCIENTIFIC ATLANTA INC. 0.121 SFA 808655104Q 33.0100 5CRIPPS CO. E.N. CL A 0.828 SSP 81054204Q 48.2800 12,900.00 158,206.61 178,254.00 SCRIPPS CO. E.N. CL A 0.828 SSP 81054204Q 48.2800 12,900.00 564,402.93 SCRIPPS CO. E.N. CL A 0.828 SSP 81054204Q 48.2800 12,900.00 564,402.93 SCRIPPS CO. E.N. CL A 0.828 SSP 81054204Q 48.2800 12,900.00 564,402.93 SCRIPPS CO. E.N. CL A 0.828 SSP 81054204Q 48.2800 12,900.00 564,402.93 SCRIPPS CO. E.N. CL A 0.828 SSP 81054204Q 48.2800 12,900.00 564,402.93 SCRIPPS CO. E.N. CL A 0.828 SSP 81054204Q 48.2800 12,900.00 564,403.93 SCRIPPS CO. E.N. CL A 0.828 SSP 81054204Q 48.2800 12,900.00 564,403.93 SCRIPPS CO. E.N. CL A 0.828 SSP 81054204Q 48.2800 12,900.00 564,403.93 SCRIPPS CO. E.N. CL A 0.828 SSP 81054204Q 81.2800 01,400.00	ROCKWELL COLLINS	1.217	COL	774341101	39.4400	10,900.00	370,580.42	429,896.00
ROSS STORES INC 0.588 ROST 778296103 28.8700 6,800.00 156,767.73 196,316.00 RIDER SYS. INC. 1.256 R 7835491080 47.7700 12,200.00 448,945.81 582,794.00 SAPER CORP. 1,644 SAPC 1,635 R 78595100 2,1600 11,400.00 260.477.84 252,624.00 SAPEWAY INC 0.00 SWY 786514208 19,7400 11,900.00 260,477.84 252,624.00 SAPEWAY INC 0.00 SWY 786514208 19,7400 11,900.00 260,477.84 252,624.00 SAPEWAY INC 0.00 SWY 786514208 19,7400 11,900.00 270,133.00 243,786.00 SARS INCORPORATED 0.000 SKS 79377W108 14,5100 16,800.00 270,133.00 243,786.00 SARA LEE CORP. 3,272 SLE 8031111030 24,1400 44,000.00 955,677.33 10,62,160.00 SCHORMINICATIONS INC. 5,005 SBC 78387G1030 25,7700 SCHORMINICATIONS INC. 5,005 SBC 78387G1030 25,7700 52,900.00 1,556,027.39 1,363,233.00 SCHERING-PLOUGH 1,053 SGP 8066651010 20,8800 26,800.00 490,709.26 559,583.99 SCHIPTER CATLANTA INC. 0,121 SFA 808655104 33,1010 540,000 SCHEPR COR. 8.W SCHE	ROHM & HAAS CO	2.260	ROH		44.2300	1,500.00	53,731.90	66,345.00
RIBY TUESDAY INC	ROSS STORES INC	0.588	ROST	778296103	28.8700	6,800.00	156,767.73	196,316.00
RYDER SYS. INC. 1.256 R 783549108Q 47.7700 12,200.00 448,945.81 582,794.00 SABRE HOLDINGS CORP. 1.664 SAFC 786429100Q 52.2400 16,500.00 659,174.08 861,960.00 SAFEKAT INC 0.000 SWY 7865120W 19,7400 11,900.00 224,348.35 234,996.00 SAFEKAT INC 0.000 SWY 7865120W 19,7400 11,900.00 224,348.35 234,996.00 SAFEKAT INC 0.000 SWY 7865120W 19,7400 11,900.00 2270,133.00 243,768.00 SARA LEE CORP. 3.272 SUE 803111103Q 24,1400 44,000.00 975,677.33 1,662,160.00 SEC COMMUNICATIONS INC. 5.005 SEC 78387G103Q 25,7700 52,900.00 1,656,027.39 1,263,233.00 SEC COMMUNICATIONS INC. 5.005 SEC 78387G103Q 25,7700 52,900.00 1,656,027.39 1,263,233.00 SCHERING-PLOUGH 1.053 SGP 806605101Q 20.8800 26,800.00 490,709.26 559,583.99 SCIENTIFIC ATLANTA INC. 5.121 SPA 806655104Q 33,0100 5,400.00 158,266.61 178,254.00 SCHERING-PLOUGH 5.007 SCHER CORP. 5.005 SEC 8W SB 811054204Q 48,2800 12,900.00 143,295.10 183,800.00 SEARS ROBEOUG & CO. E.W. CL A 5.82KAR CORP. 5.82KAR CORP. 5.82KAR CORP. 5.82KAR CORPLOUGH 5.802 SEARS ROBEOUG & CO. 5.82KAR CORPLOUGH 5.803 SER 81685109Q 33,270 9,800.00 461,423.55 52,246.00 SEARS ROBEOUG & CO. 5.82KAR CORPLOUGH 5.804 SARA LEE CO. 5.805 SER 81685109Q 36,6800.00 9,800.00 461,423.55 52,246.00 SEARS ROBEOUG & CO. 5.82KAR CORPLOUGH 5.804 SARA LEE CO. 5.805 SER 81685109Q 36,6800.00 9,800.00 67,412.99 562,391.00 SEMPLEC CORPORATION 5.804 SARA LEE CORPANY 5.804 SARA LEE CORPANY 5.805 SARA LEE CORPANY 5.806 SARA LEE CORPANY 5.807 SARA LEE CORPANY 5.808 SARA LEE CORPANY 5.809 SARA LEE CORPANY 5.900 SERVICEMASTER COMPANY 5.900 SERVICEMASTER CO	RUBY TUESDAY INC	0.172	RI	781182100	26.0800	2,100.00	53,049.69	54,768.00
SABER HOLDINGS CORP.	RYDER SYS. INC.	1.256	R	783549108Q	47.7700	12,200.00	448,945.81	582,794.00
SAFERO CORP. 1.684 SAFC 786429100, 52.2400 16,500.00 659,174.08 861,960.00 SAFEMAY INC 0.000 SWY 786514208 19.7400 11,900.00 224,348.35 234,906.00 SAFEMAY INC 0.000 SKS 79377W10B 14.5100 16,800.00 270,133.00 243,768.00 SARA LEE CORP. 3.272 SLE 803111103Q 24.1400 44,000.00 955,677.33 1.062,160.00 SEC COMMUNICATIONS INC. 5.005 SEC 78387G103Q 25.7700 52,900.00 1,656,027.39 1,363,233.00 SCANA CORP 3.705 SCG 80589M102Q 39,4000 8,700.00 304,085.91 342,780.00 SCHERING-PLOUGH 1.053 SGP 806605101Q 20.8800 26,800.00 490,709.26 559,583.99 SCIENTIFIC ATLANTA INC. 0.121 SFA 808655104Q 33.0100 5,400.00 158,206.61 178,254.00 SCATTS COMPANY 0.000 SMG 810186106 73.5200 2.500.00 143,295.10 183,800.00 SCRIPES CO. E.W. CL A 0.828 SSP 811054204Q 48.2800 12,900.00 596,933.73 622,812.00 SEALED AIR CORP. 0.000 SEE 812181100 53.2700 9,800.00 461,423.55 522,046.00 SEAREA DATE CORP. 2.726 SEE 816851109 36.6800 1,300.00 67,412.93 66,339.00 SERVICEMASTER COMPANY 0.000 SWTC 816851109 36.6800 1,300.00 67,412.93 66,339.00 SERVICEMASTER COMPANY 3.190 SWT 81760N109 12.8700 9,600.00 203,193.09 209,952.00 SERVICEMASTER COMPANY 3.190 SWT 81760N109 12.8700 9,600.00 203,193.09 209,952.00 SERVICEMASTER COMPANY 3.190 SWT 81760N109 12.8700 9,600.00 203,193.09 209,952.00 SERVICEMASTER COMPANY 3.190 SWT 81760N109 12.8700 9,600.00 203,193.09 209,952.00 SERVICEMASTER COMPANY 3.190 SWM 81760N109 12.8700 9,600.00 203,193.09 209,952.00 SERVICEMASTER COMPANY 3.190 SWE 814481060 44.6300 15,100.00 550,077.46 673,913.00 SIEDEL SYSTEMS INC 0.000 SEE 824481060 44.6300 15,100.00 550,077.46 673,913.00 SIEDEL SYSTEMS INC 0.000 SEE 824481060 44.6300 15,100.00 550,077.46 673,913.00 SIEDEL SYSTEMS INC 0.000 SEE 824481060 44.6300 15,100.00 550,077.46 673,913.00 SIEDEL SYSTEMS INC 0.000 SEE 824810100 54.400.00 15,000.00 167,422.31 100 SARP-ON TOOLS CORP 2.296 SON 832248108 29.5900 9,900.00 244,936.27 292,941.00 SMARP-INTERNATIONAL INC 0.000 SFD 832248108 29.5900 9,900.00 546,633.66 499,120.00 SMARP-INTERNATIONAL INC 0.000 SFD 832248108 29.5900 9,900.00 546,633.66 499,120.0	SABRE HOLDINGS CORP.	1.353	TSG	785905100	22.1600	11,400.00	260,477.84	252,624.00
SAFEMAY INC 0.000 SMY 786514208 19.7400 11,900.00 224,348.35 234,906.00 SARSI INCORPORATED 0.000 SKS 79377M108 14,5100 16,800.00 270,133.00 243,768.00 SARSI INCORPORATED 3.272 SLE 8031111030 24,1400 44,000.00 955,677.33 1,062,160.00 SEC COMMUNICATIONS INC. 5.005 SEC 78387G1030 24,57700 52,900.00 1,656,027.39 1,363,233.00 SCANA CORP 3.705 SCG 80589M102Q 39.4000 8,700.00 304,085.91 342,780.00 SCHERING-PLOUGH 1.053 SGP 806605101Q 20.8800 26,800.00 490,709.26 559,583,233.00 SCIENTIFIC ATLANTA INC. 0.121 SFA 808655104Q 33.0100 5,400.00 158,206.61 178,224.00 SCOTTS COMPANY 0.000 SMG 810186106 73.5200 2,500.00 143,295.10 183,800.00 SCRIPPS CO. E. W. CL A 0.828 SSP 811054204Q 48.2800 12,900.00 596,939.73 622,812.00 SEARS ROBEUCK & CO. 1.802 S 812387108Q 51.3000 1,300.00 67,412.93 66,339.00 SEMPTECH CORPORATION 0.000 SMC 816551019 36.6800 19,900.00 461,423.52 522,046.00 SEMPTECH CORPORATION 0.000 SMC 81650101 21.8700 9,800.00 461,423.52 522,046.00 SEMPTECH CORPORATION 0.000 SMC 81650101 21.8700 9,600.00 237,411.47 412,321.00 SEMPTICH CORPORATION 0.000 SMC 81650101 21.8700 9,600.00 377,411.47 412,321.00 SERVICEMASTER COMPANY 3.190 SVM 81760N109 13.7900 29,900.00 377,411.47 412,321.00 SIEWINI-WILLIAMS CO 1.523 SHW 824348106Q 44.6300 15,100.00 550,077.46 673,932.00 SIMTECH CORPORATION 0.000 SEB 82410102 10.5000 18,000.00 181,742.40 189,000.00 SIMT INTERNATIONAL INC 0.000 SED 832248108 29.5900 9,900.00 244,936.77 292,941.00 SIMTH INTERNATIONAL INC 0.000 SFD 832248108 29.5900 9,900.00 244,936.77 292,941.00 SIMTFIFIELD FOODS INC 0.000 SFD 832248108 29.5900 9,900.00 244,936.77 292,941.00 SIMTFIFIELD FOODS INC 0.000 SFD 832248108 29.5900 9,900.00 377,411.47 412,321.00 SOUTHERN CO 2.266 SON 83495102 29.5500 11,300.00 546,749.70 388,268.00 SOUTHERN CO 4.266 SON 83495102 29.5500 8,300.00 156,293.96 187,165.00 SOUTHERN CO 5.53 SW 84595108 22.5500 8,300.00 544,936.00 521,147.12 568,876.22 STANLEY WORKS 2.266 SW 854616109Q 48.9900 13,900.00 544,930.00 544,040.00 STANLEY WORKS 2.286 SW 854616109Q 48.9900 13,900.00 544,378.34 680,9	SAFECO CORP.	1.684	SAFC	786429100Q	52.2400	16,500.00	659,174.08	861,960.00
SARS INCORPORATED 0.00 SKS 79377W108 14,5100 16,800.00 270,133.00 243,768.00 SRAR LEE CORP. 3.272 SLE 803111103Q 25,7700 52,900.00 1,656,027.39 1,362,160.00 SCC 00MUNICATIONS INC. 5.005 SBC 78387G103Q 25,7700 52,900.00 1,656,027.39 1,363,233.00 SCANA CORP 3.705 SCG 80589M102Q 39,4000 8,700.00 304,085.91 342,780.00 SCHERLING-PLOUGH 1.053 SCP 80669510Q 20,8800 26,800.00 490,709.26 559,583,99 SCIENTIFIC ATLANTA INC. 0.121 SFA 808655104Q 33,0100 5,400.00 158,206.61 178,254.00 SCOITS COMPANY 0.000 SMG 810186106 73,5200 2,500.00 143,295.10 183,800.00 SCRIPPS CO. E.W. CL A 0.828 SSP 811054204Q 48,2800 12,900.00 596,939.73 622,812.00 SEARS ROEBUCK & CO. SEARS ROEBUCK & CO. 1.802 S 812387108Q 51.0300 1,300.00 67,412.93 66,339.00 SEMPTAE ABRORGY 2.726 SRE 816851109 36.6800 19,900.00 461,423.52 522,046.00 SENTICECH CORPORATION 0.000 SMTC 816851101 21.8700 9,600.00 203,193.09 209,952.00 SENTICECH CORPORATION 0.000 SMTC 816851101 21.8700 9,600.00 203,193.09 209,952.00 SENTICECH CORPORATION 0.000 SERU 824348106Q 44.6300 15,100.00 550,077.46 673,913.00 SIEBEL SYSTEMS INC. 0.000 SEBL 826170102 11.8000 18.000.00 181,742.40 189,000.00 SIMITH INTERNATIONAL INC 0.000 SEBL 826170102 10.5000 18.000.00 180,000 244,936.77 292,941.00 SMITH INTERNATIONAL INC 0.000 SFD 832248108 29.5000 9,900.00 377,941.40 189,000.00 SMITHIFIELD FOODS INC 0.000 SFD 832248108 29.500 9,900.00 244,936.77 292,941.00 SMITHIFIELD FOODS INC 0.000 SFD 832248108 29.500 9,900.00 244,936.77 292,941.00 SMITHIFIELD FOODS INC 0.000 SFD 832248108 29.5500 16,800.00 169,903.00 346,749.70 388,268.00 SMITHIFIELD FOODS INC 0.000 SFD 832248108 29.5500 9,900.00 346,749.70 388,268.00 SMITHIFIELD FOODS INC 0.000 SFD 832248108 29.5500 16,800.00 156,293.96 187,165.00 SPD 180,000 0 156,293.96 187,165.00 SPD 180,0	SAFEWAY INC	0.000	SWY	786514208	19.7400	11,900.00	224,348.35	234,906.00
SARA LEE CORP. 3.272 SLE 8031111302 24.1400 44,000.00 955,677.33 1,062,160.00 SCANA CORP 3.705 SGC 80589M1020 39.4000 8,700.00 304,085.91 342,780.00 SCANA CORP 3.705 SGG 80589M1020 39.4000 8,700.00 304,085.91 342,780.00 SCHERING-PLOUGH 1.053 SGP 8066051012 20.8800 26,800.00 490,709.26 559,583.00 SCHERING-PLOUGH SCHERING-PLOUGH 3.000 SMG 81086106 73.5200 2,500.00 158,206.61 178,254.00 SCOTTS COMPANY 0.000 SMG 810186106 73.5200 2,500.00 143,295.10 183,800.00 SCANE AND COLOR SCOTTS COMPANY 0.000 SMG 810186106 73.5200 2,500.00 143,295.10 183,800.00 SEALED AIR CORP. 0.000 SEE 81211K100 53.2700 9,800.00 461,423.52 522,046.00 SEARE ROBEBUCK & CO. 1.802 S 8123871080 51.0300 1,300.00 67,412.93 66,339.00 SEMPRA ENERGY 2.726 SRE 816851109 36.6800 19,900.00 548,600.76 729,932.00 SENTECH CORPORATION 0.000 SMTC 816851019 36.6800 19,900.00 548,600.76 729,932.00 SERVICENASTER COMPANY 3.190 SVM 81760N109 13.7900 29,900.00 377,411.47 412,321.00 SERVICENASTER COMPANY 3.190 SVM 81760N109 13.7900 29,900.00 377,411.47 412,321.00 SIEBEL SYSTEMS INC. 0.000 SEBL 826170102 10.5000 18,000.00 181,742.40 189,000.00 SIMTH INTERNATIONAL INC 0.000 SEBL 826170102 10.5000 18,000.00 181,742.40 189,000.00 SIMTH INTERNATIONAL INC 0.000 SEBL 826170102 10.5000 18,000.00 197,466.30 999.00.00 SIMTH INTERNATIONAL INC 0.000 SEBL 826170102 10.5000 18,000.00 197,463.09 999.20 OSMITHIFIELD FOODS INC 0.000 SEBL 832110100 54.4100 11,200.00 579,463.09 699,992.00 SMITHIFIELD FOODS INC 0.000 SEC 837277101 18.6800 4,600.00 488,386.68 498,120.00 SMAP-ON TOOLS CORP. 2.910 SNA 833034101 34.3600 11,300.00 346,749.70 388,268.00 SMAP-ON TOOLS CORP. 2.910 SNA 833034101 34.3600 11,300.00 346,749.70 388,268.00 SMAP-ON TOOLS CORP. 2.910 SNA 833034101 34.3600 11,300.00 364,749.70 388,268.00 SMAP-ON TOOLS CORP. 2.910 SNA 833034101 34.3600 11,300.00 364,749.70 388,268.00 SMAP-ON TOOLS CORP. 2.910 SNA 833034101 34.3600 11,300.00 364,749.70 388,268.00 SMAP-ON TOOLS CORP. 2.910 SNA 833034100 34.3600 11,300.00 364,749.70 388,268.00 SMAP-ON TOOLS CORP.	SAKS INCORPORATED	0.000	SKS	79377W108	14.5100	16,800.00	270,133.00	243,768.00
SEC COMMUNICATIONS INC. 5.005 SEC 783876103Q 25.7700 52,900.00 1,656,027.39 1,363,233.00 SCANA CORP 3.705 SCG 80859M102Q 39.4000 8,700.00 304,085.91 342,780.00 SCHEERING-PLOUGH 1.053 SGP 806605101Q 20.8800 26,800.00 490,709.26 559,583.99 SCIENTIFIC ATLANTA INC. 0.121 SFA 808655104Q 33.0100 5,400.00 158,206.61 178,254.00 SCCITS COMPANY 0.000 SMG 810186106 73.5200 2,500.00 143,295.10 183,800.00 SCRIPPS CO. E.W. CL A 0.828 SSP 811054204Q 48.2800 12,900.00 596,939.73 622,812.00 SEALED AIR CORP. 0.000 SE 81211K100 53.2700 9,800.00 461,423.52 522,046.00 SEARS ROEBUCK & CO. SEARS ROEBUCK & CO. SEMPRA ENREGY 2.726 SRE 816851109 36.6800 19,900.00 548,600.76 729,932.00 SEMPTAE ENREGY 3.190 SVM 81760N109 13.7900 9,600.00 203,193.09 209,952.00 SERVICEMASTER COMPANY 3.190 SVM 81760N109 13.7900 29,900.00 377,411.47 412,221.00 SEMERAL NULLIANS CO 1.523 SHW 824348106Q 44.6300 15,100.00 550,077.46 673,913.00 SIEBEL SYSTEMS INC. 0.000 SELE 826170102 10.5000 18,000.00 181,742.40 189,000.00 SIT SIT INTERNATIONAL INC 0.000 SEL 826170102 10.5000 18,000.00 181,742.40 189,000.00 SIT INTERNATIONAL INC 0.000 SFC 832247101 18.6800 4,600.00 579,463.09 609,392.00 SMITH INTERNATIONAL INC 0.000 SFC 832247101 18.6800 4,600.00 579,463.09 609,392.00 SMITH FILD FOODS INC SMITHFIELD FOODS INC 0.000 SFC 832247101 18.6800 4,600.00 67,862.34 85,928.00 SMAP-ON TOOLS CORP. 2.910 SNA 833034101Q 34.3600 11,300.00 346,749.70 388,268.00 SMAP-ON TOOLS CORP. 2.910 SNA 833034101Q 34.3600 11,300.00 145,836.68 498,120.00 SMITH FINANCIAL GROUP, INC 1.967 SFE SON 835495102 29.6500 8,300.00 165,993.96 187,105.00 SVIRLING CORP. 2.102 FON 852611000 22.46500 8,300.00 165,993.96 187,105.00 SVIRLING CORP. 2.102 FON 852611000 32.5500 8,300.00 156,993.96 187,105.00 SVIRLING CORP. 2.102 FON 852611000 32.5500 8,300.00 156,993.96 187,105.00 SVIRLING CORP. 2.102 FON 852611000 32.5500 8,300.00 166,993.96 187,105.00 SVIRLING CORP. 2.102 FON 852611000 82.5500 8,300.00 156,993.96 187,105.00 SVIRLING CORP. 2.102 FON 852611000 82.5500 11,300.00 574,478.30	SARA LEE CORP.	3.272	SLE	803111103Q	24.1400	44,000.00	955,677.33	1,062,160.00
SCANA CORP 3.705 SCG 80589M102Q 20.8800 26,800.00 490,709.26 559,583.99 SCHERING-PLOUGH 1.053 SGP 806605101Q 20.8800 26,800.00 490,709.26 559,583.99 SCIENTIFIC ATLANTA INC. 0.121 SFA 808655104Q 33.0100 5,400.00 158,206.61 178,254.00 178,254.00 178,254.00 178,254.00 178,254.00 178,254.00 178,200.	SBC COMMUNICATIONS INC.	5.005	SBC		25.7700	52,900.00	1,656,027.39	1,363,233.00
SCHERING-PLOUGH 1.053 SGP 806605101Q 20.8800 26,800.00 490,709.26 559,583.99 SCIENTIFIC ATLANTA INC. 0.121 SFA 808655104Q 33.0100 5,400.00 158,206.61 178,254.00 SCOTTS COMPANY 0.000 SMG 810186106 73,5200 2,500.00 143,295.10 183,800.00 SCRIPPS CO. E.W. CL A 0.828 SSP 811054204Q 48.2800 12,900.00 596,939.73 622,812.00 SEALED AIR CORP. 0.000 SEE 81211K100 53.2700 9,800.00 461,423.52 522,046.00 SEMPRA ENRERY 2.726 SEE 81261K100 53.2700 9,800.00 67,412.93 66,339.00 SEMPRA ENRERY 2.726 SEE 816851109 36.6800 19,900.00 548,600.76 729,932.00 SEMPRA ENRERY 2.726 SEE 816851109 36.6800 19,900.00 548,600.76 729,932.00 SEMPTA ENRERY 3.190 SVM 81760K109 13.7900 29,900.00 377,411.47 412,231.00 SHERWIN-WILLIAMS CO 1.523 SHW 824348106Q 44.6300 15,100.00 550,077.46 673,913.00 SIEBEL SYSTEMS INC. 0.000 SEBL 826170102 10.5000 18,000.00 181,742.40 189,000.00 SMITC INTERNATIONAL INC 0.001 SII 83211010 54.4100 11,200.00 579,463.09 609,392.00 SMITH INTERNATIONAL INC 0.000 SII 83211010 54.4100 11,200.00 579,463.09 609,392.00 SMITH INTERNATIONAL INC 0.000 SII 83211010 54.4100 11,200.00 579,463.09 609,392.00 SMITH FINAL FORM CONTAINER CORPOR 0.000 SSCC 832727101 18.6800 4,600.00 67,862.34 85,928.00 SMAP-ON TOOLS CORP. 2.910 SNA 833034101Q 34.3600 11,300.00 346,749.70 388,268.00 SOUTHERN CORPOR INC 0.522 SOV 845905108 22.5500 8,300.00 156,293.96 187,102.00 SOUTHERN CORPOR INC 0.532 SOV 845905108 22.5500 8,300.00 156,293.96 187,102.00 STANDCORP INC 0.532 SOV 845905108 22.5500 8,300.00 745,840.89 1,174,040.00 STANDCORP INC 0.532 SOV 845905108 22.5500 8,300.00 745,840.89 1,174,040.00 STANDCORP 1NANCIAL GROUP 1.212 STG 837841105 32.5500 16,800.00 745,840.89 1,174,040.00 STANDCORP FINANCIAL GROUP 1.212 STG 837841105 32.5500 16,800.00 745,840.89 1,174,040.00 STANDCORP FINANCIAL GROUP 1.212 STG 837841105 32.5500 16,800.00 745,840.89 1,174,040.00 STANDCORP FINANCIAL GROUP 1.212 STG 85281010 80.00 745,840.89 1,174,040.00 STANDCORP FINANCIAL GROUP 1.212 STG 8528100 80.00 745,840.89 1,174,040.00 STANDCORP FINANCIAL GROUP 1.212 STG 8528100 80.00 745,8	SCANA CORP	3.705	SCG	80589M102Q	39.4000	8,700.00	304,085.91	342,780.00
SCIENTIFIC ATLANTA INC. 0.121 SFA 808655104Q 33.0100 5,400.00 158,206.61 178,254.00 SCOTTS COMPANY 0.000 SMG 810186106 73.5200 2,500.00 143,295.10 183,800.00 SCRIPPS CO. E.W. CL A 0.828 SSP 811054204Q 48.2800 12,900.00 596,939.73 622,812.00 SEARS ROEBUCK & CO. 1.802 S 812211R100 53.2700 9,800.00 461,423.52 522,046.00 SEMPRA ENERGY 2.726 SRE 816851109 36.6800 19,900.00 548,600.76 729,932.00 SEMPTER CORPORATION 0.000 SMC SEMPTER COMPANY 3.190 SVM 81760N109 13.7900 29,900.00 377,411.47 412,321.00 SERVICEMASTER COMPANY 3.190 SVM 81760N109 13.7900 29,900.00 377,411.47 412,321.00 SIM SIEBEL SYSTEMS INC. 0.000 SBE SIEBEL SYSTEMS INC.	SCHERING-PLOUGH	1.053	SGP		20.8800	26,800.00	490,709.26	559,583.99
SCOTIPS COMPANY COLE M. CLA ORDER SSTEPPS CO. E.W. CLA ORDER SSTEPPS CO. E.W. CLA ORDER SSP SILOSH 204Q SEALED AIR CORP. ORDER SSP SILOSH 204Q ORDER SSEAR ROBBUCK & CO. SEARS ROBBUCK & CO. SEARS ROBBUCK & CO. SEARS ROBBUCK & CO. SEARS ROBBUCK & CO. SEMPRA BENERGY ORDER SSEAR SSEE SILOSH 2500 SEMPRA EMERGY ORDER SSEAR S	SCIENTIFIC ATLANTA INC.	0.121	SFA		33.0100	5,400.00	158,206.61	178,254.00
SCRIEPS CO. E.W. CLA 0.828 SSP 811054204Q 48.2800 12,900.00 596,939.73 622,812.00 582ALED AIR CORP. 0.000 SEE 81211K100 53.2700 9,800.00 461,423.52 522,046.00 SEALED AIR CORP. 0.000 SEE 81211K100 53.2700 1,300.00 67,412.93 66,339.00 SEMPRA ENERGY 2.726 SRE 816851109 36.6800 19,900.00 548,600.76 729,932.00 SEMPECH CORPORATION 0.000 SMTC 816850101 21.8700 9,600.00 203,193.09 209,952.00 SERVICEMASTER COMPANY 3.190 SVM 81760N109 13.7900 29,900.00 377,411.47 412,321.00 SIEBEL SYSTEMS INC. 0.000 SEEL 826170102 10.5000 18,000.00 550,077.46 673,913.00 SIEBEL SYSTEMS INC. 0.000 SEEL 826170102 10.5000 18,000.00 181,742.40 189,000.00 SMTHI INTERNATIONAL INC 0.000 SII 832110100 54.4100 11,200.00 579,463.09 609,392.00 SMITHFIELD FOODS INC 0.000 SFD 832248108 29.5900 9,900.00 244,936.77 292,941.00 SMURFIT-STONE CONTAINER CORPOR 0.000 SSCC 832727101 18.6800 4,600.00 67,862.34 85,928.00 SNAP-ON TOOLS CORP. 2.910 SNA 833034101 34.3600 11,300.00 346,749.70 388,268.00 SOUTH FINANCIAL GROUP, INC 1.967 TSFG 837841105 22.5500 8,300.00 156,203.86 498,120.00 SOUTHERN CO 0.532 SOV 84595102 29.6500 16,800.00 19,590.38 187,712.00 SVEREIGN BANCORP INC 0.532 SOV 84595108 22.5500 8,300.00 156,293.96 187,165.00 ST PAUL TRAVELERS COS INC 2.373 STA 7928601802 27.5500 15,000.00 70,548.02 99,000.00 ST PAUL TRAVELERS COS INC 2.373 STA 7928601802 33.7000 15,000.00 70,548.02 99,000.00 STANDED INC 2.373 STA 7928601802 34.9900 20.00 70,548.02 99,000.00 STANDED FINANCIAL GROUP 1.212 SFG 852891100 82.5500 1,200.00 70,548.02 99,000.00 STANDED FINANCIAL GROUP 1.212 SFG 852891100 82.5500 1,200.00 70,548.02 99,000.00 STANDED FINANCIAL GROUP 1.212 SFG 852891100 82.5500 1,200.00 70,548.02 99,000.00 STANDED FINANCIAL GROUP 1.212 SFG 852891100 82.5500 1,200.00 70,548.02 99,000.00 STANDED FINANCIAL GROUP 1.212 SFG 852891100 82.5500 1,200.00 70,548.02 99,000.00 STANDED FINANCIAL GROUP 1.212 SFG 852891100 82.5500 1,200.00 70,548.02 99,000.00 STANDED FINANCIAL GROUP 1.212 SFG 852891100 82.5500 1,200.00 70,548.02 99,000.00 STANDED FINANCIAL GROUP 1.212 SFG 85289110	SCOTTS COMPANY	0.000	SMG		73.5200	2,500.00	143,295.10	183,800.00
SEARS ROBEUCK & CO. 1.802 S 812387108Q 51.0300 1,300.00 67,412.93 66,339.00 SEMPRA ENERGY 2.726 SRE 816851109 36.6800 19,900.00 548,600.76 729,932.00 SEMPRA ENERGY 3.100 SMTC 816850101 21.8700 9,600.00 203,193.09 209,952.00 SERVICEMASTER COMPANY 3.190 SVW 81760N109 13.7900 29,900.00 377,411.47 412,321.00 SHERWIN-WILLIAMS CO 1.523 SHW 824348106Q 44.6300 15,100.00 550,077.46 673,913.00 SIEBEL SYSTEMS INC. 0.000 SEBL 826170102 10.5000 18,000.00 181,742.40 189,000.00 SMITH INTERNATIONAL INC 0.000 SIB 826170102 10.5000 18,000.00 100,996.58 224,238.00 SMITHFIELD FOODS INC 0.000 SFD 832248108 29.5900 9,900.00 244,936.77 292,941.00 SMORFIT-STONE CONTAINER CORPOR 0.000 SSC 832727101 18.6800 4,600.00 67,862.34 85,928.00 SNAP-ON TOOLS CORP. 2.910 SNA 833034101Q 34.3600 11,300.00 346,749.70 388,268.00 SOUTH FINANCIAL GROUP, INC 1.967 TSFG 837841105 32.5300 8,100.00 254,643.66 263,493.00 SOUTHERN CO 4.266 SO 842587107Q 33.5200 5,600.00 159,593.38 187,712.00 SPART ROBE CONTAINER CORP 1.291 FON 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 521,471.2 568,876.22 STANDLEY FINANCIAL GROUP 1.212 SFG 852891100 82.55000 1,200.00 70,548.02 99,000.00 STANDLEY FORMS CORP STANDLER CORP 1.212 SFG 852891100 82.5500 1,200.00 70,548.02 99,000.00 STANDLEY FORMS SEARCH STANDLER CORP 1.212 SFG 852891100 82.5500 1,200.00 70,548.02 99,000.00 STANDLEY FORMS SEARCH SEARCH STANDLER CORP 1.212 SFG 852891100 82.5500 1,200.00 70,548.02 99,000.00 STANDLEY FORMS SEARCH	SCRIPPS CO. E.W. CL A	0.828	SSP		48.2800	12,900.00	596,939.73	622,812.00
SEARR ROEBUCK & CO. 1.802 S 812387108Q 51.0300 1,300.00 67,412.93 66,339.00 SEMPRA ENBRGY 2.726 SRE 816851109 36.6800 19,900.00 548,600.76 722,932.00 SEMTECH CORPORATION 0.000 SMTC 816850101 21.8700 9,600.00 203,193.09 209,952.00 SERVICEMASTER COMPANY 3.190 SVM 81760N109 13.7900 29,900.00 377,411.47 412,321.00 SERVILLIAMS CO 1.523 SHW 824348106Q 44.6300 15,100.00 550,077.46 673,913.00 SIEBEL SYSTEMS INC. 0.000 SEBL 826170102 10.5000 18,000.00 181,742.40 189,000.00 SLM CORP 1.423 SLM 78442P106 53.3900 4,200.00 100,996.58 224,238.00 SMITH INTERNATIONAL INC 0.000 SII 832110100 54.4100 11,200.00 579,463.09 609,392.00 SMITHFIELD FOODS INC 0.000 SFD 832248108 29.5900 9,900.00 244,936.77 292,941.00 SMUFFIT-STONE CONTAINER CORPOR 0.000 SSCC 832727101 18.6800 4,600.00 67,862.34 85,928.00 SONDCO PRODUCTS CO 2.968 SON 835495102 29.6500 11,300.00 346,749.70 388,268.00 SOUTH FINANCIAL GROUP, INC 1.967 TSFG 837841105 32.5300 8,100.00 254,643.66 263,493.00 SOUTHERN CO 4.266 SO 842587107Q 33.5200 5,600.00 119,590.38 187,712.00 SOVEREIGN BANCORP INC 0.532 SOV 845905108 22.5500 8,300.00 156,293.96 187,105.00 SPRINT CORP. 2.012 FON 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 SPRINT CORP. 2.012 FON 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 521,147.12 568,876.22 STANDCRP FINANCIAL GROUP 1.21 SFG 852891100 82.5500 1,200.00 70,548.02 99,000.00 STANDER WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,901.00 STANDER WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 660,901.00 STANDER WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 660,901.00	SEALED AIR CORP.	0.000	SEE		53.2700	9,800.00	461,423.52	522,046.00
SEMPERA ENERGY 2.726 SRE 816851109 36.6800 19,900.00 548,600.76 729,932.00 SEMTECH CORPORATION 0.000 SMTC 816850101 21.8700 9,600.00 203,193.09 209,952.00 SERVICEMASTER COMPANY 3.190 SVM 81760N109 13.7900 29,900.00 377,411.47 412,321.00 SHERWIN-WILLIAMS CO 1.523 SHW 824348106Q 44.6300 15,100.00 550,077.46 673,913.00 SIBELE SYSTEMS INC. 0.000 SEBL 826170102 10.5000 18,000.00 181,742.40 189,000.00 SLM CORP 1.423 SLM 78442P106 53.3900 4,200.00 100,996.58 224,238.00 SMITH INTERNATIONAL INC 0.000 SII 832110100 54.4100 11,200.00 579,463.09 609,392.00 SMITHFIELD FOODS INC 0.000 SFD 832248108 29.5900 9,900.00 244,936.77 292,941.00 SMURFIT-STONE CONTAINER CORPOR 0.000 SSCC 832727101 18.6800 4,600.00 67,862.34 85,928.00 SNAP-ON TOOLS CORP. 2.910 SNA 833034101Q 34.3600 11,300.00 346,749.70 338,268.00 SOUTH FINANCIAL GROUP, INC 1.967 TSFG 837841105 32.5300 8,100.00 254,643.66 263,493.00 SOUTH FINANCIAL GROUP, INC 1.967 TSFG 837841105 32.5300 8,100.00 254,643.66 263,493.00 SOUTHERN CO 4.266 SO 842587107Q 33.5200 5,600.00 119,590.38 187,712.00 SPRINT CORP. 2.012 FON 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 SPI DIDE MED. INC. 0.000 STJ 790849103 41.9300 28,000.00 745,840.89 1,174,040.00 SFT PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 521,147.12 558,876.22 STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5500 1,200.00 70,548.02 99,000.00 STANLEY WORKS 2.286 SWK 854616109Q 48.8900 13,900.00 574,378.34 680,961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.8900 13,900.00 574,378.34 680,961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.8900 13,900.00 574,378.34 680,961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.8900 13,900.00 574,378.34 680,961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.8900 13,900.00 574,378.34 680,961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.8900 13,900.00 574,378.34 680,961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.8900 13,900.00 574,378.34 680,961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.8900 13,900.00 574,378.34 680,961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.8900 13,900.00 574,378.34 680,961.00	SEARS ROEBUCK & CO.	1.802	S		51.0300	1,300.00	67,412.93	66,339.00
SEMTICH CORPORATION 0.000 SMTC 816850101 21.8700 9,600.00 203,193.09 209,952.00 SERVICEMASTER COMPANY 3.190 SVM 81760N109 13.7900 29,900.00 377,411.47 412.321.00 SHERWIN-WILLIAMS CO 1.523 SHW 824348106Q 44.6300 15,100.00 550,077.46 673,913.00 SIBBEL SYSTEMS INC. 0.000 SEBL 826170102 10.5000 18,000.00 181,742.40 189,000.00 SMT CORP 1.423 SLM 78442P106 53.3900 4,200.00 100,996.58 224,238.00 SMTH INTERNATIONAL INC 0.000 SII 832110100 54.4100 11,200.00 579,463.09 609,392.00 SMITH INTERNATIONAL INC 0.000 SFD 832248108 29.5900 9,900.00 244,936.77 292,941.00 SMTFIT-STONE CONTAINER CORPOR 0.000 SSC 832727101 18.6800 4,600.00 67,862.34 85,922.00 SNAP-ON TOOLS CORP. 2.910 SNA 833034101Q 34.3600 11,300.00 346,749.70 388,268.00 SONCCO PRODUCTS CO 2.968 SON 835495102 29.6500 16,800.00 458,386.68 498,120.00 SOUTH FINANCIAL GROUP, INC 1.967 TSFG 837841105 32.5300 8,100.00 254,643.66 263,493.00 SOUTHERN CO 4.266 SO 842587107Q 33.5200 5,600.00 119,590.38 187,712.00 SOVEREIGN BANCORP INC 0.532 SOV 845905108 22.5500 8,300.00 156,293.96 187,165.00 SPRINT CORP. 2.012 FON 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 ST JUDE MED. INC. 0.000 STJ 790849103 41,9300 28,000.00 745,840.89 14,7404.00 ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 521,147.12 568,876.22 STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5000 1,200.00 70,548.02 99,000.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 68.0961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 68.0961.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 68.0961.00 STANLE	SEMPRA ENERGY	2.726	SRE		36.6800	19,900.00	548,600.76	729,932.00
SERVICEMASTER COMPANY 3.190 SVM 81760N109 13.7900 29,900.00 377,411.47 412,321.00 SIEBEL SYSTEMS INC. 0.000 SEBL 826170102 10.5000 18,000.00 181,742.40 189,000.00 SIEBEL SYSTEMS INC. 0.000 SIEBEL SYSTEMS INC. 0.0500 SIEBEL SYSTEMS INC. 0.553 SPLS 855030102 33.7100 1.900.00 377,411.47 412.321.00 SPT. 7400.00 SIEBEL SYSTEMS INC. 0.553 SPLS 855030102 33.7100 1.900.00 377,411.47 412.40 SP. 7413.00 SPT. 7400.00 STANDARD PACIFIC CORP 0.49 SPF 85375C101 64.1400 1.600.00 83.662.74 102.624.00 STANDARD PACIFIC CORP 0.49 SPF 85375C101 64.1400 1.600.00 83.602.74 102.624.00 STANDARS INC. 0.553 SPLS 855030102 33.7100 1.900.00 33.078.30 64.049.00	SEMTECH CORPORATION	0.000	SMTC		21.8700	9,600.00	203,193.09	209,952.00
SHERWIN-WILLIAMS CO 1.523 SHW 824348106Q 44.6300 15,100.00 550,077.46 673,913.00 SIEBEL SYSTEMS INC. 0.000 SEL 826170102 10.5000 18,000.00 181,742.40 189,000.00 SLM CORP 1.423 SLM 78442P106 53.3900 4,200.00 100,996.58 224,238.00 SMITH INTERNATIONAL INC 0.000 SII 832110100 54.4100 11,200.00 579,463.09 609,392.00 SMITHFIELD FOODS INC 0.000 SFD 832248108 29.5900 9,900.00 244,936.77 292,941.00 SMURFIT-STONE CONTAINER CORPOR 0.000 SSC 832727101 18.6800 4,600.00 67,862.34 85,928.00 SNAP-ON TOOLS CORP. 2.910 SNA 833034101Q 34.3600 11,300.00 346,749.70 388,268.00 SONOCO PRODUCTS CO 2.968 SON 835495102 29.6500 16,800.00 458,386.68 498,120.00 SOUTH FINANCIAL GROUP, INC 1.967 TSFG 837841105 32.5300 8,100.00 254,643.66 263,493.00 SOUTHERN CO 4.266 SO 842587107Q 33.5200 5,600.00 119,590.38 187,712.00 SOVEREIGN BANCORP INC 3.528 SOV 845905108 22.5500 8,300.00 156,293.96 187,165.00 ST JUDE MED. INC. 5.528 SOV 845905108 22.5500 20,000.00 354,535.31 497,000.00 ST JUDE MED. INC. 5.528 STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5000 1,200.00 70,548.02 99,000.00 STANDABRO-PACIFIC CORP 5.538 SPLS 855030102 33.7100 1,900.00 33,078.30 64,049.00 STANDLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STANDLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STANDLEY WORKS	SERVICEMASTER COMPANY	3.190	SVM		13.7900	29,900.00	377,411.47	412,321.00
SIEBEL SYSTEMS INC. 0.000 SEBL 826170102 10.5000 18,000.00 181,742.40 189,000.00 SLM CORP 1.423 SLM 78442P106 53.3900 4,200.00 100,996.58 224,238.00 SMITH INTERNATIONAL INC 0.000 SII 832110100 54.4100 11,200.00 579,463.09 609,392.00 SMITHFIELD FOODS INC 0.000 SFD 832248108 29.5900 9,900.00 244,936.77 292,941.00 SMURFIT-STONE CONTAINER CORPOR 0.000 SSCC 832727101 18.6800 4,600.00 67,862.34 85,928.00 SNAP-ON TOOLS CORP. 2.910 SNA 833034101Q 34.3600 11,300.00 346,749.70 388,268.00 SONOCO PRODUCTS CO 2.968 SON 835495102 29.6500 16,800.00 458,386.68 498,120.00 SOUTH FINANCIAL GROUP, INC 3.966 SON 835495102 29.6500 8,100.00 254,643.66 263,493.00 SOUTHERN CO 5.0VEREIGN BANCORP INC 4.266 SO 842587107Q 33.5200 5,600.00 119,590.38 187,712.00 SPRINT CORP. 5.0VEREIGN BANCORP INC 5.71 JUDE MED. INC. 5.72 JUDE MED. INC. 5.73 STA 792860108Q 24.8500 20,000.00 745,840.89 1,174,040.00 ST PAUL TRAVELERS COS INC 5.73 STA 792860108Q 37.0700 15,346.00 521,147.12 568,876.22 STANDARD-PACIFIC CORP 5.73 STANDARD-PACIFIC CORP 5.74 STANDARD-PACIFIC CORP 5.74 STANDARD-PACIFIC CORP 5.75 SPLS SSON SSEL 855030102 33.7100 1,900.00 574,378.34 680,961.00 STAPLES INC 5.75 STAPLES INC 5.75 SEL 189,000.00 100,996.58 224,238.00 100.00 574,378.34 680,961.00 STAPLES INC	SHERWIN-WILLIAMS CO	1.523	SHW		44.6300	15,100.00	550,077.46	673,913.00
SLM CORP SLM CORP SLM CORP SMITH INTERNATIONAL INC 0.000 SII 832110100 54.4100 11,200.00 579,463.09 609,392.00 SMITHFIELD FOODS INC 0.000 SFD 832248108 29.5900 9,900.00 244,936.77 292,941.00 SMURFIT-STONE CONTAINER CORPOR 0.000 SSCC 832727101 18.6800 4,600.00 67,862.34 85,928.00 SNAP-ON TOOLS CORP. 2.910 SNA 833034101Q 34.3600 11,300.00 346,749.70 388,268.00 SONOCO PRODUCTS CO 2.968 SON 835495102 29.6500 16,800.00 458,386.68 498,120.00 SOUTH FINANCIAL GROUP, INC 1.967 TSFG 837841105 32.5300 8,100.00 254,643.66 263,493.00 SOUTHERN CO SOVEREIGN BANCORP INC 0.532 SOV 845905108 22.5500 8,300.00 116,293.96 187,165.00 SPRINT CORP. 2.012 FON 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 ST JUDE MED. INC. 0.000 STJ 790849103 41.9300 28,000.00 745,840.89 1,174,040.00 ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 STANDARD-PACIFIC CORP 1.212 SFG 852891100 82.5000 13,900.00 574,378.34 680,961.00 STANDARD-PACIFIC CORP 0.498 SPF 85375C101 64.1400 1,600.00 33,078.30 64,049.00	SIEBEL SYSTEMS INC.	0.000	SEBL		10.5000	18,000.00	181,742.40	189,000.00
SMITH INTERNATIONAL INC 0.000 SII 832110100 54.4100 11,200.00 579,463.09 609,392.00 SMITH INTERNATIONAL INC 0.000 SFD 832248108 29.5900 9,900.00 244,936.77 292,941.00 SMITHFIELD FOODS INC 0.000 SSCC 832727101 18.6800 4,600.00 67,862.34 85,928.00 SNAP-ON TOOLS CORP. 2.910 SNA 833034101Q 34.3600 11,300.00 346,749.70 388,268.00 SONOCO PRODUCTS CO 2.968 SON 835495102 29.6500 16,800.00 458,386.68 498,120.00 SOUTH FINANCIAL GROUP, INC 1.967 TSFG 837841105 32.5300 8,100.00 254,643.66 263,493.00 SOUTHERN CO 4.266 SO 842587107Q 33.5200 5,600.00 119,590.38 187,712.00 SOVEREIGN BANCORP INC 0.532 SOV 845905108 22.5500 8,300.00 156,293.96 187,165.00 SPRINT CORP. 2.012 FON 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 ST JUDE MED. INC. 0.000 STJ 790849103 41.9300 28,000.00 745,840.89 1,174,040.00 ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 521,147.12 568,876.22 STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5000 1,200.00 70,548.02 99,000.00 STANDARD-PACIFIC CORP 0.498 SPF 85375C101 64.1400 1,600.00 83,662.74 102,624.00 STANDARD-PACIFIC CORP 0.498 SPF 85375C101 64.1400 1,600.00 574,378.34 680,961.00 STANDARD STANDEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STANDARD STANDEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 33,078.30 64,049.00	SLM CORP	1.423	SLM			4,200.00	100,996.58	224,238.00
SMITHFIELD FOODS INC SMURFIT-STONE CONTAINER CORPOR O.000 SSCC 832727101 18.6800 4,600.00 67,862.34 85,928.00 SNAP-ON TOOLS CORP. 2.910 SNA 833034101Q 34.3600 11,300.00 346,749.70 388,268.00 SONOCO PRODUCTS CO 2.968 SON 835495102 29.6500 16,800.00 458,386.68 498,120.00 SOUTH FINANCIAL GROUP, INC 1.967 TSFG 837841105 32.5300 8,100.00 254,643.66 263,493.00 SOUTHERN CO SOUTHERN CO SOUTHERN CO SOVEREIGN BANCORP INC 0.532 SOV 845905108 22.5500 8,300.00 156,293.96 187,165.00 SPRINT CORP. 2.012 FON 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 ST JUDE MED. INC. 0.000 STJ 790849103 41.9300 28,000.00 745,840.89 1,147,040.00 ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 571,147.12 568,876.22 STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5000 1,200.00 70,548.02 99,000.00 STANDARD-PACIFIC CORP 0.498 SPF 85375C101 64.1400 1,600.00 33,078.30 64,049.00 STAPLES INC	SMITH INTERNATIONAL INC	0.000	SII		54.4100	11,200.00	579,463.09	609,392.00
SMURFIT-STONE CONTAINER CORPOR 0.000 SSCC 832727101 18.6800 4,600.00 67,862.34 85,928.00 SNAP-ON TOOLS CORP. 2.910 SNA 833034101Q 34.3600 11,300.00 346,749.70 388,268.00 SONOCO PRODUCTS CO 2.968 SON 835495102 29.6500 16,800.00 458,386.68 498,120.00 SOUTH FINANCIAL GROUP, INC 1.967 TSFG 837841105 32.5300 8,100.00 254,643.66 263,493.00 SOUTHERN CO 4.266 SO 842587107Q 33.5200 5,600.00 119,590.38 187,712.00 SOVEREIGN BANCORP INC 0.532 SOV 845905108 22.5500 8,300.00 156,293.96 187,165.00 SPRINT CORP. 2.012 FON 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 ST JUDE MED. INC. 0.000 STJ 790849103 41.9300 28,000.00 745,840.89 1,174,040.00 ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 521,147.12 568,876.22 STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5000 1,200.00 70,548.02 99,000.00 STANDARD-PACIFIC CORP 0.498 SPF 85375C101 64.1400 1,600.00 83,662.74 102,624.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STAPLES INC 0.593 SPLS 855030102 33.7100 1,900.00 33,078.30 64,049.00	SMITHFIELD FOODS INC	0.000	SFD		29.5900	9,900.00	244,936.77	292,941.00
SNAP-ON TOOLS CORP. 2.910 SNA 833034101Q 34.3600 11,300.00 346,749.70 388,268.00 SONOCO PRODUCTS CO 2.968 SON 835495102 29.6500 16,800.00 458,386.68 498,120.00 SOUTH FINANCIAL GROUP, INC 1.967 TSFG 837841105 32.5300 8,100.00 254,643.66 263,493.00 SOUTHERN CO 4.266 SO 842587107Q 33.5200 5,600.00 119,590.38 187,712.00 SOVEREIGN BANCORP INC 0.532 SOV 845905108 22.5500 8,300.00 156,293.96 187,165.00 SPRINT CORP. 2.012 FON 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 ST JUDE MED. INC. 0.000 STJ 790849103 41.9300 28,000.00 745,840.89 1,174,040.00 ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 521,147.12 568,876.22 STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5000 1,200.00 70,548.02 99,000.00 STANDARD-PACIFIC CORP 0.498 SPF 85375C101 64.1400 1,600.00 83,662.74 102,624.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STAPLES INC 0.593 SPLS 855030102 33.7100 1,900.00 33,078.30 64,049.00	SMURFIT-STONE CONTAINER CORP	OR 0.000	SSCC		18.6800	4,600.00	67,862.34	85,928.00
SONOCO PRODUCTS CO 2.968 SON 835495102 29.6500 16,800.00 458,386.68 498,120.00 SOUTH FINANCIAL GROUP, INC 1.967 TSFG 837841105 32.5300 8,100.00 254,643.66 263,493.00 SOUTHERN CO 4.266 SO 842587107Q 33.5200 5,600.00 119,590.38 187,712.00 SOUTHERN COP. 852061100Q 24.8500 20,000.00 156,293.96 187,165.00 SPRINT CORP. 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 ST JUDE MED. INC. 0.000 STJ 790849103 41.9300 28,000.00 745,840.89 1,174,040.00 ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 521,147.12 568,876.22 STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5000 1,200.00 70,548.02 99,000.00 STANDARD-PACIFIC CORP 0.498 SPF 85375C101 64.1400 1,600.00 83,662.74 102,624.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STAPLES INC 0.593 SPLS 855030102 33.7100 1,900.00 33,078.30 64,049.00	SNAP-ON TOOLS CORP.	2.910	SNA	~	34.3600	11,300.00	346,749.70	388,268.00
SOUTH FINANCIAL GROUP, INC 1.967 TSFG 837841105 32.5300 8,100.00 254,643.66 263,493.00 SOUTHERN CO 4.266 SO 842587107Q 33.5200 5,600.00 119,590.38 187,712.00 SOUTHERN CORP. 0.532 SOV 845905108 22.5500 8,300.00 156,293.96 187,165.00 SPRINT CORP. 20.12 FON 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 ST JUDE MED. INC. 0.000 STJ 790849103 41.9300 28,000.00 745,840.89 1,174,040.00 ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 521,147.12 568,876.22 STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5000 1,200.00 70,548.02 99,000.00 STANDARD-PACIFIC CORP 0.498 SPF 85375C101 64.1400 1,600.00 83,662.74 102,624.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STAPLES INC 0.593 SPLS 855030102 33.7100 1,900.00 33,078.30 64,049.00	SONOCO PRODUCTS CO	2.968	SON		29.6500	16,800.00	458,386.68	498,120.00
SOUTHERN CO 4.266 SO 842587107Q 33.5200 5,600.00 119,590.38 187,712.00 SOVEREIGN BANCORP INC 0.532 SOV 845905108 22.5500 8,300.00 156,293.96 187,165.00 SPRINT CORP. 2.012 FON 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 ST JUDE MED. INC. 0.000 STJ 790849103 41.9300 28,000.00 745,840.89 1,174,040.00 ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 521,147.12 568,876.22 STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5000 1,200.00 70,548.02 99,000.00 STANDARD-PACIFIC CORP 0.498 SPF 85375C101 64.1400 1,600.00 83,662.74 102,624.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STAPLES INC 0.593 SPLS 855030102 33.7100 1,900.00 33,078.30 64,049.00	SOUTH FINANCIAL GROUP, INC	1.967	TSFG		32.5300	8,100.00	254,643.66	263,493.00
SOVEREIGN BANCORP INC 0.532 SOV 845905108 22.5500 8,300.00 156,293.96 187,165.00 SPRINT CORP. 2.012 FON 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 ST JUDE MED. INC. 0.000 STJ 790849103 41.9300 28,000.00 745,840.89 1,174,040.00 ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 521,147.12 568,876.22 STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5000 1,200.00 70,548.02 99,000.00 STANDARD-PACIFIC CORP 0.498 SPF 85375C101 64.1400 1,600.00 83,662.74 102,624.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STAPLES INC 0.593 SPLS 855030102 33.7100 1,900.00 33,078.30 64,049.00	SOUTHERN CO	4.266	SO	~	33.5200	5,600.00	119,590.38	187,712.00
SPRINT CORP. 2.012 FON 852061100Q 24.8500 20,000.00 354,535.31 497,000.00 ST JUDE MED. INC. 0.000 STJ 790849103 41.9300 28,000.00 745,840.89 1,174,040.00 ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 521,147.12 568,876.22 STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5000 1,200.00 70,548.02 99,000.00 STANDARD-PACIFIC CORP 0.498 SPF 85375C101 64.1400 1,600.00 83,662.74 102,624.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STAPLES INC 0.593 SPLS 855030102 33.7100 1,900.00 33,078.30 64,049.00	SOVEREIGN BANCORP INC	0.532	SOV		22.5500	8,300.00	156,293.96	187,165.00
ST JUDE MED. INC. 0.000 STJ 790849103 41.9300 28,000.00 745,840.89 1,174,040.00 ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 521,147.12 568,876.22 STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5000 1,200.00 70,548.02 99,000.00 STANDARD-PACIFIC CORP 0.498 SPF 85375C101 64.1400 1,600.00 83,662.74 102,624.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STAPLES INC 0.593 SPLS 855030102 33.7100 1,900.00 33,078.30 64,049.00	SPRINT CORP.	2.012	FON	~	24.8500	20,000.00	354,535.31	497,000.00
ST PAUL TRAVELERS COS INC 2.373 STA 792860108Q 37.0700 15,346.00 521,147.12 568,876.22 STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5000 1,200.00 70,548.02 99,000.00 STANDARD-PACIFIC CORP 0.498 SPF 85375C101 64.1400 1,600.00 83,662.74 102,624.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STAPLES INC 0.593 SPLS 855030102 33.7100 1,900.00 33,078.30 64,049.00	ST JUDE MED. INC.	0.000	STJ		41.9300	28,000.00	745,840.89	1,174,040.00
STANCORP FINANCIAL GROUP 1.212 SFG 852891100 82.5000 1,200.00 70,548.02 99,000.00 STANDARD-PACIFIC CORP 0.498 SPF 85375C101 64.1400 1,600.00 83,662.74 102,624.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STAPLES INC 0.593 SPLS 855030102 33.7100 1,900.00 33,078.30 64,049.00	ST PAUL TRAVELERS COS INC	2.373	STA	~	37.0700	15,346.00	521,147.12	568,876.22
STANDARD-PACIFIC CORP 0.498 SPF 853/5C101 64.1400 1,600.00 83,662.74 102,624.00 STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STAPLES INC 0.593 SPLS 855030102 33.7100 1,900.00 33,078.30 64,049.00	STANCORP FINANCIAL GROUP	1.212	SFG		82.5000	1,200.00	70,548.02	99,000.00
STANLEY WORKS 2.286 SWK 854616109Q 48.9900 13,900.00 574,378.34 680,961.00 STAPLES INC 0.593 SPLS 855030102 33.7100 1,900.00 33,078.30 64,049.00	STANDARD-PACIFIC CORP	0.498	SPF		64.1400	1,600.00	83,662.74	102,624.00
STAPLES INC 0.593 SPLS 855030102 33.7100 1,900.00 33,078.30 64,049.00	STANLEY WORKS	2.286	SWK		48.9900	13,900.00	574,378.34	680,961.00
	STAPLES INC	0.593	SPLS	855030102	33.7100	1,900.00	33,078.30	64,049.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON			MANAGED			
	Portfolio - 5IN Instrument - COM	INT	FECH - 1000 MMON STOCK				
STARBUCKS CORP. STARWOOD RESORTS STATE STREET CORP STATION CASINOS INC STORAGE TECHNOLOGY CORP STRYKER CORP. SUNOCO, INC. SUNTRUST BANKS INC. SUPER VALU STORES INC. SYMANTEC CORP SYMBOL TECHNOLOGIES INC SYNOPSYS INC. SYSCO CORP. T ROWE PRICE GROUP INC. TARGET CORP TCF FINANCIAL CORP TECO ENERGY TEKTRONIX, INC. TELEPHONE & DATA TEMPLE-INLAND INC. TEXAS INSTRS INC TEXAS INSTRS INC TEXAS INSTRS INC TEXTRON INC. THE DIRECTV GROUP INC THE ST. JOE COMPANY THERMO ELECTRON CORP. TIDEWATER INC	0.000	an		60. 2600	15 500 00	600,083.55 447,349.42 106,229.93 224,513.29 390,168.92 812,938.88 657,153.60 268,314.42 464,534.51 688,275.61 76,589.71 40,120.53 564,954.25 364,675.67 612,135.33 290,773.13 59,420.38 51,827.93 230,780.59 432,132.55 79,280.08 30,145.00 541,964.97 226,404.56 24,234.24 300,131.20 261,371.56 211,948.19 723,088.87 318,397.21 322,734.45 804,184.43 65,504.67 296,414.94 36,181.28 577,141.85 337,274.73 710,788.51 302,268.66	050 050 00
STARBUCKS CORP.	1 420	SBUX	855244109 85590A203	58.4000	15,700.00	600,083.55	9/9,052.00
STARWOOD RESORTS	1 20/	DOI CTT	857477103	49.1200	2 400 00	106 220 02	117 000 00
STATE STREET CORP	1.304	STI	857689103	54.6800	6 100 00	224 513 20	222 549 00
STATION CASINOS INC	0.000	SIN	862111200	31.6100	15 000 00	300 168 02	474 150 00
STONAGE IECHNOLOGI CONF	0.000	GAK	863667101	48.2500	24 200 00	812 938 88	1 167 650 00
SINOCO INC	1 468	SIIN	86764P109Q	81.7100	13 800 00	657 153 60	1 127 598 00
SUNTRIST BANKS INC	2 707	STI	867914103Q	73.8800	4 227 00	268 314 42	312 290 76
SUPER VALUE STORES INC.	1.767	SVII	868536103Q	34.5200	17.300.00	464.534.51	597.196.00
SYMANTEC CORP	0.000	SYMC	871503108	25.7600	38.600.00	688.275.61	994.336.00
SYMBOL TECHNOLOGIES INC	0.115	SBL	871508107	17.3000	5,000.00	76.589.71	86,500.00
SYNOPSYS INC.	0.000	SNPS	871607107	19.6200	1,300.00	40.120.53	25,506.00
SYSCO CORP.	1.571	SYY	871829107Q	38.1700	19,200.00	564.954.25	732.864.00
T ROWE PRICE GROUP INC.	1.479	TROW	74144T108Q	62.2000	12,000.00	364,675.67	746,400.00
TARGET CORP	0.616	TGT	87612E106Q	51.9300	16,200.00	612,135.33	841,266.00
TCF FINANCIAL CORP	2.644	TCB	872275102	32.1400	11,100.00	290,773.13	356,754.00
TECO ENERGY	4.954	TE	872375100Q	15.3400	4,200.00	59,420.38	64,428.00
TEKTRONIX, INC.	0.794	TEK	879131100Q	30.2100	2,300.00	51,827.93	69,483.00
TELEPHONE & DATA	0.857	TDS	879433100	76.9500	3,300.00	230,780.59	253,935.00
TEMPLE-INLAND INC.	2.105	TIN	879868107Q	68.4000	7,000.00	432,132.55	478,800.00
TERADYNE INC	0.000	TER	880770102	17.0700	4,600.00	79,280.08	78,522.00
TEXAS INSTRS INC	0.406	TXN	882508104Q	24.6200	1,000.00	30,145.00	24,620.00
TEXTRON INC.	1.897	TXT	883203101Q	73.8000	9,900.00	541,964.97	730,620.00
THE DIRECTV GROUP INC	0.000	DTV	25459L106	16.7400	16,781.68	226,404.56	280,925.32
THE ST. JOE COMPANY	0.872	JOE	790148100	64.2000	600.00	24,234.24	38,520.00
THERMO ELECTRON CORP.	0.000	TMO	883556102	30.1900	13,400.00	300,131.20	404,546.00
TIDEWATER INC	1.684	TDW	886423102Q	35.6100	8,200.00	261,371.56	292,002.00
TIMBERLAND CO CL-A	0.000	TBL	887100105	62.6700	3,400.00	211,948.19	213,078.00
TIME WARNER INC.	2.777	TWX	887317105	19.4400	26,200.00	723,088.87	509,328.00
TIMKEN CO.	1.998	TKR	887389104Q	26.0200	13,000.00	318,397.21	338,260.00
TJX COS. INC.	0.716	TJX	872540109Q	25.1300	19,100.00	322,734.45	479,983.00
TORCHMARK CORP	0.770	TMK	891027104Q	57.1400	17,800.00	804,184.43	1,017,092.00
THERMO ELECTRON CORP. TIDEWATER INC TIMBERLAND CO CL-A TIME WARNER INC. TIMKEN CO. TJX COS. INC. TORCHMARK CORP TOYS R US INC. TRANSATLANTIC HOLDINGS INC TRIAD HOSPITALS INC TRIBUNE CO TXU CORPORATION TYSON FOODS INC. CL-A UCBH HOLDINGS INC	0.000	TOY	892335100	20.4700	3,300.00	65,504.67	67,551.00
TRANSATLANTIC HOLDINGS INC	0.646	TRH	893521104Q	61.8300	4,525.00	296,414.94	279,780.75
TRIAD HOSPITALS INC	0.000	TRI	89579K109	37.2100	1,100.00	36,181.28	40,931.00
TRIBUNE CO	1.139	TRB	896047107Q	42.1400	13,900.00	577,141.85	585,746.00
TXU CORPORATION	3.485	TXU	873168108Q	64.5600	9,700.00	337,274.73	626,232.00
TYSON FOODS INC. CL-A	0.869	TSN	902494103	18.4000	41,800.00	710,788.51	769,120.00
UCBH HOLDINGS INC	0.349	UCBH	90262T308	45.8200	6,600.00	302,268.66	302,412.00

Investment Desc	Rating Coupon Yiel	d Ticke	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COM	MON STOC	K - EXTERNALLY	MANAGED			
	Portfolio - 5IN						
	Instrument - COM	C	OMMON STOCK				
UGI CORP UNION PACIFIC CORP. UNIONBANCAL CORPORATION	3.0	55 UGI		40.9100	1,600.00	54,752.00 34,252.29 85,351.69 63,464.96 316,849.78	65,456.00
UNION PACIFIC CORP.	1.7	34 UNP	907818108Q	67.2500	600.00	34,252.29	40,350.00
UNIONBANCAL CORPORATION UNIONBANCAL CORPORATION UNITED DEFENSE INDUSTRIES IN UNITED PARCEL SERVICES INC UNITED STATES STEEL CORP. UNITED TECHNOLOGIES UNITEDHEALTH GROUP INC UNITRIN INC. UNIVISION COMMUNICATIONS UNOCAL URBAN OUTFITTERS INC US BANCORP UST INC. V F CORP VALERO ENERGY CORP. VALSPAR CORP VALSPAR CORP VARCO INTERNATIONAL INC. VARIAN MEDICAL SYSTEMS VECTREN CORPORATION VENTAS INC. VERISIGN INC VERITAS SOFTWARE CORPORATION VERIZON COMMUNICATIONS	2.2	33 UB	908906100	64.4800	1,700.00	85,351.69	109,616.00
UNITED DEFENSE INDUSTRIES IN	1C 0.0	00 UDI	91018B104	47.2500	1,600.00	63,464.96	75,600.00
UNITED PARCEL SERVICES INC	1.3	LO UPS	911312106	85.4600	4,700.00	316,849.78	401,662.00
UNITED STATES STEEL CORP.	0.3	90 X	912909108Q	51.2500	3,700.00	100,988.41 587,170.41 586,125.54 171,344.53 183,161.72	189,625.00
UNITED TECHNOLOGIES	1.3	54 UTX	913017109Q	103.3500	8,300.00	587,170.41	857,805.00
UNITEDHEALTH GROUP INC	0.0	34 UNH	91324P102A	88.0300	14,581.00	586,125.54	1,283,565.43
UNITRIN INC.	3.6	52 UTR	913275103	45.4500	4,000.00	171,344.53	181,800.00
UNIVISION COMMUNICATIONS	0.0	NVU 00	914906102	29.2700	5,800.00	183,161.72	169,766.00
UNOCAL	1.8	50 UCL	915289102Q	43.2400	8,100.00	300,550.37	350,244.00
URBAN OUTFITTERS INC	0.0	00 URBN	917047102	44.4000	9,300.00	345,752.07	412,920.00
US BANCORP	3.8	31 USB	902973304	31.3200	25,900.00	527,866.03	811,188.00
UST INC.	4.3	23 UST	902911106Q	48.1100	9,200.00	275,478.25	442,612.00
V F CORP	1.9	50 VFC	918204108Q	55.3800	6,400.00	325,300.48	354,432.00
VALERO ENERGY CORP.	0.7	04 VLO	91913Y100Q	45.4000	33,000.00	1,188,057.45	1,498,200.00
VALSPAR CORP	1.5	99 VAL	920355104	50.0100	2,700.00	117,720.00	135,027.00
VARCO INTERNATIONAL INC.	0.0	00 VRC	922122106	29.1500	2,200.00	58,171.30	64,130.00
VARIAN MEDICAL SYSTEMS	0.0	00 VAR	92220P105	43.2400	11,400.00	369,433.95	492,936.00
VECTREN CORPORATION	4.4	3 VVC	92240G101	26.8000	800.00	19,784.00	21,440.00
VENTAS INC.	4.7	12 VTR	92276F100	27.4100	3,900.00	104,337.64	106,899.00
VERISIGN INC	0.0	00 VRSN	92343E102	33.5200	4,600.00	78,581.00	154,192.00
VERITAS SOFTWARE CORPORATION	1 0.0	00 VRTS	923436109	28.5500	4.700.00	115,203.82	134,185.00
VERIZON COMMUNICATIONS	3.8	01 VZ	92343V104Q	40.5100	48,100.00	1,990,313.21	1,948,531.00
VIACOM INC-CLASS B	0.7	59 VIA.B	925524308	36.3900	4.400.00	159.357.98	160,116.00
WACHOVIA CORP.	3.4	98 WB	9299031020	52.6000	24.796.00	100,988.41 587,170.41 586,125.54 171,344.53 183,161.72 300,550.37 345,752.07 527,866.03 275,478.25 325,300.48 1,188,057.45 117,720.00 58,171.30 369,433.95 19,784.00 104,337.64 78,581.00 115,203.82 1,990,313.21 159,357.98 928,820.34 70,498.03 1,642,382.34 311,724.46	1.304.269.60
WADDELL & REED FINANCIAL-CL	A 2.5	11 WDR	930059100	23.8900	3.100.00	70.498.03	74.059.00
WAL MART STORES INC	0.9	34 WMT	931142103Q	52.8200	37.400.00	1.642.382.34	1.975.468.00
WALGREEN CO	0.5	47 WAG	9314221090	38.3700	13 500 00	311 724 46	517 995 00
WASHINGTON FEDERAL INC	3 1	SS WEST.	938824109	26.5400	2 420 00	51 700 00	64 226 80
WASHINGTON POST CI. B	0.7	52 WPO	9396401080	983.0200	1 000 00	855 772 70	983 020 00
WASTE MANAGEMENT INC	2.5	OS WMT	94106L109	29.9400	1 800 00	53 154 08	53 892 00
WATERS CORDORATION	0.0	ייבש חר	941848103	46.7900	6 000 00	200 754 90	280 740 00
WERSTER FINANCIAL COPPORATIO	ON 1 8	16 WBS	947890109	50.6400	1 400 00	59 863 47	70 896 00
WEIGHT WATCHERS INTL	0.0	אידש	948626106	41.0700	3 500 00	147 736 40	143 745 00
WELLPOINT INC	0.0	O WIN	94973V107	115.0000	5,300.00	402 326 34	609 500 00
WELLS FARGO COMPANY	3 0	R9 WEC	949746101	62 1500	21 500 00	822 968 49	1 336 225 00
WENDY'S INTI.	1 2	22 MEN	950590109Q	39 2600	1 000 00	39 034 10	1,330,223.00
MEGAEDN GV6 DEGULDGEG ING	1.2	SS MCD	958259103	29.2000	1,000.00	287 774 26	272 025 00
VERITAS SOFTWARE CORPORATION VERIZON COMMUNICATIONS VIACOM INC-CLASS B WACHOVIA CORP. WADDELL & REED FINANCIAL-CL WAL MART STORES INC WALGREEN CO. WASHINGTON FEDERAL INC. WASHINGTON POST CL. B WASTE MANAGEMENT INC. WATERS CORPORATION WEBSTER FINANCIAL CORPORATION WEBSTER FINANCIAL CORPORATION WEIGHT WATCHERS INTL WELLPOINT INC. WELLS FARGO COMPANY WENDY'S INTL WESTERN GAS RESOURCES INC	0.6	JO WOR	930Z391U3	49.4300	9,300.00	1,642,382.34 311,724.46 51,700.00 855,772.70 53,154.08 200,754.90 59,863.47 147,736.40 402,326.34 822,968.49 39,034.10 287,774.36	212,023.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5IN		TECH - 1000				
	Instrument - COM		MMON STOCK				
MEVEDUATICED CO	2.380	MV	9621661040	67 2200	4 100 00	238,456.28	275,602.00
WEYERHAEUSER CO. WHITNEY HOLDING CORP WHOLE FOODS MARKET INC	2.300	がむいへ	966612103	44.9900	4,100.00 5,400.00	229,470.44	242,946.00
MHULE EUUDG MYDKET ING	0 797	MEMT	966837106		11,600.00	705 825 08	1,106,060.00
WILEY JOHN & SONS IN	0.757	Δ WT.	968223206	34.8400	9,300.00	795,825.98 294,312.55 62,132.00	
WILLIAMS COS. INC.	0.861 1.227	WMR	9694571000	16 2900	9,300.00 4,900.00	62 132 00	324,012.00 79,821.00
WILMINGTON TRIET CO DELAWAR	T.22/	WIT.	971807100Q	36.1500	11 500 00	416,740.17	415 725 00
WISCONSIN FNERGY CORD	2 491	MEC	976657106Q	33.7100	11,500.00 2,100.00	416,740.17 61,323.02	415,725.00 70,791.00 48,950.00
WORTHINGTON INDS	3 268	MUB	981811102Q	19.5800	2 500 00	48,363.89	48,950.00
WDS RESOURCES CORD	4 443	WDC	92931B106	49.9600	2,500.00 5,300.00	245,308.47	264,788.00
WRIGIEV WM JR CO	1 358	MMV	982526105Q	69.1900	15 700 00	848,608.82	1,086,283.00
WYFTH	2 160	MAL	9830241000	42.5900	15,700.00 14,100.00	582,072.38	600,519.00
WYNN PESOPTS LTD	0.000	MANN	983134107	66.9200	4,100.00	198,903.19	274,372.00
WILLIAMS COS. INC. WILLMINGTON TRUST CO, DELAWAR WISCONSIN ENERGY CORP. WORTHINGTON INDS WPS RESOURCES CORP. WRIGLEY WM JR CO WYETH WYNN RESORTS LTD XCEL ENERGY INC XEROX CORP XILLINX INC	4 560	YFI.	98389B100Q	18.2000		605,252.14	274,372.00 662,480.00 137,781.00
XEBUX CORD	0.000	XBX	9841211030	17.0100	8,100.00	605,252.14 115,911.96	137,781.00
XII.INX INC	0.674	XI.NY	983919101	29.6500	16,200.00	474,758.62	480 330 00
XM SATELLITE RADIO HOLD-CL A	0.000	XMSR	983759101	37.6200	1,400.00	474,758.62 24,489.46	480,330.00 52,668.00
XTO ENERGY INC.	0.565	XTO	98385X106			427,668.16	727.059.05
YAHOO INC	0.000	YHOO	984332106	37.6800	20,550.00 31,200.00	812,011.24	727,059.05 1,175,616.00
YELLOW ROADWAY CORP	0.000	YELL	985577105	55.7100	5.100.00	254,283.17 94,328.02 96,438.09	284.121.00
YIM BRANDS. INC.	0.847	YUM	988498101	47.1800	5,100.00 2,200.00	94.328.02	284,121.00 103,796.00
ZEBRA TECHNOLOGIES CORP CL-A	0.000	ZBRA	989207105	56.2800	2,125.00	96.438.09	119,595.00
ZIMMER HOLDINGS INC	0.000	ZMH	98956P102	80.1200	14.400.00	884.839.04	119,595.00 1,153,728.00
XILINX INC XM SATELLITE RADIO HOLD-CL A XTO ENERGY INC. YAHOO INC YELLOW ROADWAY CORP YUM BRANDS, INC. ZEBRA TECHNOLOGIES CORP CL-A ZIMMER HOLDINGS INC ZIONS BANCORPORATION	1.881	ZION	989701107	68.0300	2,125.00 14,400.00 900.00	96,438.09 884,839.04 60,031.35	61,227.00
Instrument Total 6					9,056,660.16	246,338,428.49	299,601,503.47
	Instrument -F	REIT	REAL ESTATI	E INVESTMENT	TRUST		
APARTMENT INVT & MGMT	6.227	λ Τ \ 7	03748R101	38.5400	2 000 00	74,454.40	77 080 00
ARCHSTONE COMMUNITIES	4.490		0395831090	38.3000			49,790.00
ARDEN REALTY GROUP INC	5.355		039793104Q	37.7200	1,600.00	37,007.72 46,916.64	
AVALONBAY COMMUNITIES	1.450		053484101Q	75.3000	3,800.00	244 924 40	286 140 00
BOSTON PROPERTIES INC	4.020		101121101	64.6700	3,200.00	140 885 70	60,352.00 286,140.00 206,944.00 92,713.00 239,700.00 116,280.00
BRE PROPERTIES -CL A	4.837		05564E106	40.3100	2,300.00	46,916.64 244,924.40 140,885.79 93,192.09 201,618.24 93,595.13 211,667.18 54,699.00	92 713 00
CAMDEN PROPERTY TRUST	4.980		133131102		4 700 00	201 618 24	239 700 00
CATELLUS DEVELOP CORP	3.529		149113102	30.6000	4,700.00 3,800.00	93 595 13	116 280 00
CBL & ASSOC PROP	3.721		124830100	76.3500	3,000.00	211 667 19	251 955 00
CENTERPOINT PROP CORP.	3.570		151895109	47.8900	3,300.00 1,600.00	54 699 00	76 624 NO
DEVELOPERS DIVERSIFIED RE	4.597		2515911030	44.3700	6,300.00	187,431.45	279,531.00
DIVELOTERO DIVEROIFIED RE	1.371		2313711030	11.5700	0,300.00	107,131.43	277,331.00

Investment Desc								
				- EXTERNALLY				
	Portfolio -							
				AL ESTATE INVE	STMENT TRUST			
EQUITY OFFICE PROP		5.340	EOP	294741103	29.1200	3,700.00	97,200.37	107,744.00
EQUITY RESIDENTIAL PROP		4.781	EQR	29476L107Q			40,536.77	
FEDERAL REALTY INV.		3.910	FRT	313747206Q	51.6500	6,500.00	272,806.70	335,725.00
GENERAL GROWTH PROP		3.982	GGP	370021107Q	36.1600	10,100.00	227,176.94 50,266.87 143,025.03	365,216.00
HEALTH CARE PPTY INV		6.031		421915109	27.6900	1,900.00	50,266.87	52,611.00
HOSPITALITY PROPERTIES		6.260	HPT	44106M102	46.0000	3,500.00	143,025.03	161,000.00
HOST MARRIOTT CORP		1.156	HMT	44107P104	17.3000	4,000.00	49,172.32	69,200.00
HRPT PROPERTIES TRUST		6.547	HRP	40426W101	12.8300	24,300.00	270,556.81	311,769.00
ISTAR FINANCIAL INC		6.164	SFI	45031U101	45.2600	1,700.00	60,337.13	76,942.00
KIMCO REALTY CORP		4.207	KIM	49446R109Q	57.9900	3,800.00	149,589.92	220,362.00
MACERICH CO		4.140	MAC	554382101			572,474.47	
MACK-CALI RE CORP.		5.474		554489104	46.0300	600.00	23,070.48	27,618.00
MILLS CORP.				601148109	63.7600	7,000.00	323,254.06 19,273.68 102,301.25 39,483.00 112,883.76	446,320.00
NEW PLAN EXCEL RE TRUST		6.093	NXL	648053106Q	27.0800	900.00	19,273.68	24,372.00
PAN PACIFIC RETAIL		3.460	PNP	69806L104	62.7000	1,900.00	102,301.25	119,130.00
PROLOGIS TRUST		3.369	PLD	743410102Q	43.3300	1,400.00	39,483.00	60,662.00
PUBLIC STORAGE INC		3.228	PSA	74460D109	55.7500	2,500.00	112,883.76	139,375.00
SHURGARD STORAGE CTRS		4.998	SHU	82567D104	44.0100	1,500.00	59,245.05	00,015.00
SIMON PROP GROUP INC.		1.308	SPG	828806109Q	64.6700	4,579.00	193,545.27	296,123.93
SL GREEN RE CORP		3.567	SLG	78440X101	60.5500	7,000.00	360,246.01	423,850.00
THORNBURG MTG INC		9.392	TMA	885218107	28.9600	2,600.00	75,850.06	75,296.00
TRIZEC PROPERTIES INC		4.228	TRZ	89687P107			136,784.81	162,712.00
UNITED DOMINION RE TRUST		4.717	UDR	910197102			39,353.00	
VORNADO REALTY TRUST		3.993	VNO	929042109	76.1300	3,300.00	171,525.57	251,229.00
Instrument Total	35					150,279.00	4,976,351.37	6,342,388.93
Portfolio Total	682					9,206,939.16	251,314,779.86	305,943,892.40

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM	ON STOCK	C - EXTERNALLY	MANAGED			
	Portfolio - 5JL		COBS LEVY - 10	000			
	Instrument - COM	CC	MMON STOCK				
ABGENIX INC ACCREDO HEALTH INC ADAPTEC INC ADVANCE AUTO PARTS INC AEROPOSTALE INC AETNA INC. AGCO CORP. AGERE SYSTEMS INC-CL A AK STEEL HOLDING CORP ALASKA AIRGROUP INC ALLETE, INC. ALLIANT TECHSYSTEMS INC. ALLIANT TECHSYSTEMS INC.	0.00	0 ABGX	00339B107	10.3400	40,900.00	411,634.96	422,906.00
ACCREDO HEALTH INC	0.00	0 ACDO	00437V104	27.7200	10,800.00	296,865.00	299,376.00
ADAPTEC INC	0.00	O ADPT	00651F108	7.5900	57,500.00	454,764.51	436,425.00
ADVANCE AUTO PARTS INC	0.00	O AAP	00751Y106	43.6800	54,600.00	2,219,922.19	2,384,928.00
AEROPOSTALE INC	0.00	0 ARO	007865108	29.4300	28,850.00	799,141.22	849,055.50
AETNA INC.	0.03	2 AET	00817Y108	124.7500	100,500.00	7,685,509.29	12,537,375.00
AGCO CORP.	0.00	0 AG	001084102	21.8900	12,900.00	279,598.47	282,381.00
AGERE SYSTEMS INC-CL A	0.00	0 AGR/A	00845V100	1.3700	583,300.00	811,370.30 1,458,989.17	799,121.00
AK STEEL HOLDING CORP	1.72	7 AKS	001547108	14.4700	106,100.00	1,458,989.17	1,535,267.00
ALASKA AIRGROUP INC	0.00	0 ALK	011659109	33.4900	8,900.00	250,268.00	298,061.00
ALLETE, INC.	3.26	5 ALE	018522300	36.7500	7,700.00	283,307.28 998,580.00	282,975.00
ALLIANT TECHSYSTEMS INC.	0.00	0 ATK	018804104	65.3800	17,000.00	998,580.00	1,111,460.00
ALLMERICA FINANCIAL CORP.	0.76	1 AFC	019754100	32.8300	25,300.00	813,608.44 3,205,085.01	830,599.00
ALLIANT TECHSYSTEMS INC. ALLMERICA FINANCIAL CORP. ALLSTATE CORP AMERICAN EAGLE OUTFITTERS AMERICAN ELECTRIC POWER AMERICAN HOME MTG HL AMERICAN INTL GROUP AMERICAN STANDARD COMPANIES	2.16	5 ALL	020002101Q	51.7200		-,,	4,665,144.00
AMERICAN EAGLE OUTFITTERS	0.50	9 AEOS	02553E106	47.1000	44,400.00	1,651,241.40	2,091,240.00
AMERICAN ELECTRIC POWER	4.07	6 AEP	025537101Q	34.3400	71,900.00	1,935,667.07	2,469,046.00
AMERICAN HOME MTG HL	7.70	8 AHM	02660R107	34.2500	8,900.00	250,446.00	304,825.00
AMERICAN INTL GROUP	0.76	1 AIG	026874107Q	65.6700	98,300.00	5,740,955.92	6,455,361.00
AMERICAN STANDARD COMPANIES AMYLIN PHARMACEUTICALS INC ANADARKO PETROLEUM CORP ANTEON INTERNATIONAL CORP APACHE CORP. APPLEBEES INT'L. INC. APPLIED MICRO CIRCUITS CORP ARCH COAL INC. ARCHER DANIELS MIDLAND CO	0.00	U ASD	029712106	41.3200 23.3600	217,400.00	7,863,727.46 1,977,132.46	8,982,968.00
AMADARKA DEED OF ELIM CORR	0.00	J AMLN	032346108	64.8100	86,000.00 20,200.00	898,608.82	2,008,960.00 1,309,162.00
ANADARKO PETROLEUM CORP	0.86	APC ANTT	032511107Q 03674E108	41.8600	16,300.00	649,734.30	682,318.00
ANIEUN INIERNATIONAL CORP	0.00	Z V D V T V T V T	030741105	50.5700	52,000.00	2,553,454.80	2,629,640.00
ADDIFFER THEIL INC	0.03	Z APA S ADDD	037411105	26.4500	17,550.00	452,724.35	464,197.50
APPLIED MICEO CIRCUITE CORD	0.22	N AMCC	037833101 03822W109	4.2100	497,000.00	1,735,123.86	2,092,370.00
APPHIED MICKO CIRCUITS CORP	0.00	D AMCC	03022W109	35.5400	13,800.00	483,776.94	490,452.00
ARCHER DANTELS MIDIAND CO	1 34	4 ADM	039483102Q	22.3100	133,600.00	1,511,900.39	2,980,616.00
ARIBA INC	0.00	O ARBA	04033V203	16.6000	64,600.00	1,091,103.88	1,072,360.00
ARROW ELECTRONICS	0.00	O ARW	042735100	24.3000	19,060.00	459,946.39	463,158.00
ASHLAND INC	1.88	4 ASH	0442041050	58.3800	71,300.00	4,198,352.60	4,162,494.00
ASSURANT INC	0.91	6 AIZ	04621X108	30.5500	28,700.00	721,087.50	876,785.00
AT&T CORPORATION	4.98		001957505Q	19.0600	515,800.00	8,419,604.62	9,831,148.00
ATHEROGENICS INC	0.00	0 AGIX	047439104	23.5600	52,400.00	1,286,367.60	1,234,544.00
AUTOMATIC DATA PROC.	1.39	8 ADP	053015103Q	44.3500	252,300.00	10,538,728.12	11,189,505.00
APPLIED MICRO CIRCUITS CORPARCH COAL INC. ARCHER DANIELS MIDLAND COARIBA INC ARROW ELECTRONICS ASHLAND INC ASSURANT INC AT&T CORPORATION ATHEROGENICS INC AUTOMATIC DATA PROC. AUTONATION INC BALL CORPORATION BANK OF AMERICA CORP. BARD C. R. INC. BB&T CORPORATION	0.00	O AN	05329W102	19.2100	25,100.00	448,376.55	482,171.00
BALL CORPORATION	0.90	9 BLL	058498106Q	43.9800	8,600.00	314,846.00	378,228.00
BANK OF AMERICA CORP.	3.83	0 BAC	060505104Q	46.9900	586,000.00	24,408,213.79	27,536,140.00
BARD C. R. INC.	0.75	0 BCR	067383109Q	63.9800	104,400.00	5,661,330.50	6,679,512.00
BB&T CORPORATION	3.32	9 BBT	054937107	42.0500	67,900.00	2,559,306.36	2,855,195.00

					Par/Shares		Market Value
	Group -	COMMON ST	OCK - EXTERNALL	Y MANAGED			
	Portfolio -	5JL	JACOBS LEVY -	1000			
	Instrument -	COM	COMMON STOCK				
BEBE STORES INC		0.493 BEB	E 075571109	26.9800	36,450.00	928,102.27	983,421.00
BENCHMARK ELECTRONICS INC		0.000 BHE	08160H101	34.1000	700.00	23,865.82	23,870.00
BERKLEY (WR) CORP		0.593 BER	084423102	47.1700	41,700.00	1,427,253.04	1,966,989.00
BERKSHIRE HATHAWAY INC. CLASS		0.000 BRK	.A 084670108	7,900.0000	38.00	3,270,643.75	3,340,200.00
BERKSHIRE HATHAWAY INC. CLASS BJ SERVICES CO BOEING CO BRINKS COMPANY BRISTOL-MYERS SQUIBB BROWN-FORMAN -CL B BURLINGTON RESOURCES CARDINAL HEALTH INC. CAREMARK RX INC CATERPILLAR INC. CEC ENTERTAINMENT, INC. CELERA GENOMICS GROUP CENDANT CORP. CENTEX CORP CHARMING SHOPPES CHEVRONTEXACO CORP CIENA CORP. CITADEL BROADCASTING CORP CITADEL BROADCASTING CORP COITADEL BROADCASTING CORP COLIGATE PALMOLIVE COMMUNITY HEALTH SYS CONEXANT SYSTEMS INC. CONOCOPHILLIPS CONSOL ENERGY INC. CONVERGYS CORPORATION		0.687 BJS	055482103	46.5400	88,200.00	4,753,122.87	4,104,828.00
BOEING CO		1.931 BA	097023105Q		145,000.00	5,694,372.99	7,506,650.00
BRINKS COMPANY		0.253 BCO	109696104Q		36,200.00	1,092,742.90	1,430,624.00
BRISTOL-MYERS SQUIBB		4.371 BMY	110122108Q		392,100.00	9,594,317.05	10,045,602.00
BROWN-FORMAN -CL B		2.013 BF.			5,600.00	262,099.60	272,608.00
BURLINGTON RESOURCES		0.781 BR	122014103Q		176,600.00	6,433,803.59	7,682,100.00
CARDINAL HEALTH INC.		0.206 CAH	14149Y108Q		183,000.00	8,813,777.85	10,641,450.00
CAREMARK RX INC		0.000 CMX	141705103	39.4300	144,600.00	5,556,773.39	5,701,578.00
CATERPILLAR INC.		1.681 CAT	149123101Q		117,900.00	9,462,434.22	11,496,429.00
CEC ENTERTAINMENT, INC.		0.000 CEC	125137109	39.9700	26,100.00	903,671.94 426,559.53	1,043,217.00
CELERA GENOMICS GROUP		0.000 CRA 1.539 CD	038020202 151313103	13.7500 23.3800	31,300.00 52,700.00	426,559.53 1,241,725.50	430,375.00
CENDANI CORP.		0.268 CTX			94,700.00		1,232,126.00
CENTEX CORP		0.208 CIX	152312104Q 5 161133103	9.3700	106,600.00	4,634,855.73 894,381.87	5,642,226.00 998,842.00
CHENDONTEYN CO CODD		3.047 CVX			316,800.00	17,401,748.18	16,635,167.99
CIEVRONIEZACO CORP		0.000 CIE		3.3400	44,300.00	109,501.19	147,962.00
CIENA CORP.		0.122 CI	1255091090		121,100.00	6,099,518.48	9,878,127.00
CITADEL BROADCASTING CORP		0.000 CDL	17285T106	16.1800	14,100.00	224,190.00	228,138.00
CITIGROUP INC		3.653 C	1729671010		691,600.00	29,521,889.86	33,321,288.00
CNA FINANCIAL CORP		0.000 CNA	126117100	26.7100	32,500.00	786,375.58	868,075.00
COACH INC		0.000 COH		56.4000	255,200.00	3,509,891.24	14,393,280.00
COLGATE PALMOLIVE		1.876 CL	1941621030		141,900.00	6,837,199.92	7,259,604.00
COMMUNITY HEALTH SYS		0.000 CYH	203668108	27.8800	87,200.00	2,349,359.66	2,431,136.00
CONEXANT SYSTEMS INC.		0.000 CNX	Γ 207142100	1.9900	90,500.00	180,022.60	180,095.00
CONOCOPHILLIPS		2.303 COP	20825C104Q	86.8300	164,300.00	8,843,848.16	14,266,169.00
CONSOL ENERGY INC.		1.364 CNX	20854P109	41.0500	15,800.00	630,727.70	648,590.00
CONSOLIDATED EDISON INC.		5.165 ED	209115104Q		67,400.00	2,990,494.86	2,948,750.00
CONVERGYS CORPORATION		0.000 CVG		14.9900	47,400.00	619,613.20	710,526.00
CKEDENCE SISIEMS COKE		0.000 CMO		9.1500	74,000.00	657,161.40	677,100.00
CSG SYSTEMS INTL. INC.		0.000 CSG		18.7000	12,000.00	214,111.80	224,400.00
CVS CORP.		0.643 CVS	126650100Q		17,900.00	801,477.58	806,753.00
D.R. HORTON INC.		0.893 DHI	23331A109	40.3100	168,350.00	3,553,480.23	6,786,188.50
DANA CORP		2.769 DCN	235811106Q		48,400.00	898,707.76	838,772.00
DANAHER CORP		0.104 DHR	235851102	57.4100	100,600.00	5,004,252.33	5,775,446.00
DARDEN RESTAURANTS INC		0.288 DRI	237194105	27.7400	116,700.00	2,820,419.64	3,237,258.00

Investment Desc	Rating Coupon Yield Ti	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON S	STOCK - EXTERNALLY	MANAGED			
	Portfolio - 5JL	JACOBS LEVY - 1	000			
	Instrument - COM					
DALLTER THE	0.000 DV	7A 23918K108	39.5300	91,150.00	2,541,950.33	3,603,159.50
DAVITA INC. DELL INC DIAMOND OFFSHORE DRILLING	0.000 D		42.1400	470,800.00	15,751,911.62	19,839,512.00
DIAMOND OFFCHORE DRILLING	0.624 DO		40.0500	54,200.00	2,132,138.16	2,170,710.00
			20.7700	193,800.00	3,704,012.97	4,025,226.00
DOLLAR GENERAL DRS TECHNOLOGIES INC DTE ENERGY COMPANY EAST WEST BANCORP INC. EASTMAN KODAK ECOLAB INC	0.000 DF		42.7100	14,400.00	599,679.36	615,024.00
DTE ENERGY COMPANY	4.776 D		43.1300	88,900.00	3,467,490.57	3,834,257.00
EAST WEST BANCORP INC.	0.476 EV		41.9600	25,400.00	1,060,747.58	1,065,784.00
EASTMAN KODAK	1.550 EF		32.2500	265,200.00	8,399,599.71	8,552,700.00
ECOLAB INC	0.996 EG	T. 2788651000	35.1300	227,000.00	5,015,272.74	7,974,510.00
EDUCATION MANAGEMENT COPR	0.000 EI	DMC 28139T101	33.0100	58,800.00	1,308,525.37	1,940,988.00
EFUNDS CORP	0.000 EE	D 28224R101	24.0100	17,000.00	390,197.60	408,170.00
EMC CORP	0.000 EN	IC 268648102	14.8700	545,800.00	6,305,419.81	8,116,046.00
ENDO PHARMACEUTICALS	0.000 EN	IDP 29264F205	21.0200	32,200.00	686,693.98	676,844.00
EON LABS INC	0.000 EI	AB 29412E100	27.0000	28,900.00	790,268.47	780,300.00
EXELON CORP	3.630 EX	C 30161N101Q	44.0700	88,000.00	2,792,730.94	3,878,160.00
EXXON MOBIL CORPORATION	2.106 XC	M 30231G102Q	51.2600	386,500.00	14,300,744.54	19,811,990.00
FED. NATL. MTG. ASSN.	1.460 FM	IM 313586109Q	71.2100	134,700.00 35,360.00 71,400.00	9,516,233.69	9,591,987.00
FIDELITY NATIONAL FINL INC	2.189 FM	IF 316326107	45.6700	35,360.00	953,957.44	1,614,891.20
FIRST AMERICAN CORP.	1.707 F	F 318522307	35.1400	71,400.00	1,825,587.54	2,508,996.00
FORD MOTOR COMPANY	2.732 F	345370860	14.6400	195,000.00	2,780,948.37	2,854,800.00
FORTUNE BRANDS INC.	1.710 FC	349631101Q	77.1800	104,800.00	5,408,250.35	8,088,464.00
FOSSIL INC.	0.000 FC	SL 349882100	25.6400	41,680.00	1,000,036.37	1,068,675.20
FOX ENTERTAINMENT GRP INC	- C 0.000 FC	X 35138T107	31.2600	277,200.00	8,077,668.63	8,665,272.00
FREDDIE MAC	1.628 FF	EE 313400301Q	73.7000	190,000.00	13,046,641.89	14,003,000.00
GATEWAY INC.	0.000 G	W 367626108	6.0100	272,200.00	1,624,552.83	1,635,922.00
GENERAL DYNAMICS CORP.	1.376 GI	369550108Q	104.6000	17,100.00	1,836,365.65	1,788,660.00
GENERAL ELECTRIC CO	2.411 GE	369604103Q	36.5000	1,074,500.00	31,225,863.39	39,219,250.00
GLOBAL INDUSTRIES LTD.	0.000 GI	BL 379336100	8.2900	18,400.00	151,360.24	152,536.00
GOLDMAN SACHS GROUP INC	0.961 GS	38141G104	104.0400	109,900.00	10,698,846.64	11,433,996.00
GRACO INC.	1.392 GC	G 384109104	37.3500	18,900.00	534,012.13	705,915.00
GREY WOLF INC	0.000 GV	397888108	5.2700	102,100.00	551,850.50	538,067.00
GTECH HOLDINGS CORP	1.310 GT	rk 400518106	25.9500	173,400.00	4,266,769.04	4,499,730.00
GUITAR CENTER INC	0.000 GT	RC 402040109	52.6900	10,000.00	497,879.00	526,900.00
HARTE-HANKS INC.	0.615 H	IS 416196103	25.9800	50,300.00	943,551.39	1,306,794.00
EDUCATION MANAGEMENT COPR EFUNDS CORP EMC CORP EMC CORP ENDO PHARMACEUTICALS EON LABS INC EXELON CORP EXXON MOBIL CORPORATION FED. NATL. MTG. ASSN. FIDELITY NATIONAL FINL INC FIRST AMERICAN CORP. FORD MOTOR COMPANY FORTUNE BRANDS INC. FOSSIL INC. FOX ENTERTAINMENT GRP INC FREDDIE MAC GATEWAY INC. GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GLOBAL INDUSTRIES LTD. GOLDMAN SACHS GROUP INC GRACO INC. GREY WOLF INC GTECH HOLDINGS CORP GUITAR CENTER INC HARTE-HANKS INC. HECLA MINING CO. HEWLETT-PACKARD CO HOME DEPOT INC. HONEYWELL INTERNATIONAL INC	0.000 HI	422704106	5.8300	40,000.00	235,197.49	233,200.00
HEWLETT-PACKARD CO	1.526 H	Q 428236103Q	20.9700	359,200.00	7,496,096.57	7,532,424.00
HOME DEPOT INC.	0.795 HI	437076102Q	42.7400	419,200.00	11,709,309.62	17,916,608.00
HONEYWELL INTERNATIONAL INC	2.329 но	N 438516106Q	35.4100	196,600.00	6,473,415.06	6,961,606.00
HOUSTON EXPL CO	0.000 TH	IX 442120101	56.3100	36,500.00	2,028,724.95	2,055,315.00

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	Group - COMM	ON STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 5JL		COBS LEVY - 10				
	Instrument - COM		MMON STOCK				
HUGHES SUPPLY INC. HUMAN GENOME SCIENCE HUMANA INC. IMCLONE SYSTEMS IMS HEALTH INC. INGRAM MICRO INC CL A INTEGRATED DEVICE TECH INC INTEL CORP.	0.80	3 HUG	444482103	32.3500	60,600.00	1,721,601.50	1,960,410.00
HUMAN GENOME SCIENCE	0.00	O HGSI	444903108	12.0200	38,200.00	437,048.64	459,164.00
HUMANA INC.	0.00	0 HUM	444859102	29.6900	138,400.00		4,109,096.00
IMCLONE SYSTEMS	0.00	0 IMCL	45245W109	46.0800	37,800.00	1,611,085.14	1,741,824.00
IMS HEALTH INC.	0.34	4 RX	449934108	23.2100	111,200.00	2,130,661.33	2,580,952.00
INGRAM MICRO INC CL A	0.00	MI O	457153104	20.8000	79,800.00	1,544,412.34	1,659,840.00
INTEGRATED DEVICE TECH INC	0.00	0 IDTI	458118106	11.5600	90,100.00	1,039,880.14	1,659,840.00 1,041,556.00
INTEL CORP.	1.36 0.95 0.73 1.39	8 INTC	458140100Q	23.3900	464,300.00	11,143,664.30	10,859,977.00
INTERSIL HOLDINGS CORP	0.95	5 ISIL	46069S109	16.7400	139,100.00	2,254,157.55	2,328,534.00
INTL BUS MACH CORP	0.73	0 IBM	459200101Q	98.5800	261,700.00	23,141,526.86	25,798,386.00
INTL GAME TECHNOLOGY	1.39	6 IGT	459902102	34.3800	267,000.00	6,943,432.29	9,179,460.00
INTUITIVE SURGICAL INC	0.00	0 ISRG	46120E602	40.0200	13,200.00	524,284.47	528,264.00
ITT INDUSTRIES INC	0.00 0.80 0.00 1.79 1.57 3.48 2.43 0.00 2.30 0.77	5 ITT	450911102	84.4500	80,500.00 13,500.00	524,284.47 5,135,409.16 343,586.24	9,179,460.00 528,264.00 6,798,225.00 497,745.00 27,321,336.00
JACK IN THE BOX INC.	0.00	0 JBX	466367109	36.8700	13,500.00	343,586.24	497,745.00
JOHNSON & JOHNSON	1.79	7 JNJ	478160104Q		430,800.00	23,898,170.10	27,321,336.00
JOHNSON CONTROLS	1.57	6 JCI	478366107Q	63.4400	68,600.00	3,542,268.73	4,351,984.00
JPMORGAN CHASE & CO.	3.48	б JPM	46625H100Q	39.0100	490,920.00	17,738,502.99	19,150,789.20
KIMBERLY-CLARK CORP	2.43	1 KMB	494368103Q	65.8100	145,600.00	7,676,617.49	9,581,936.00
KOS PHARMACEUTICALS	0.00	0 KOSP	500648100	37.6400	22,075.00	938,911.92	830,903.00
KRAFT FOODS INC - A	2.30	2 KFT	50075N104	35.6100	175,800.00	5,220,848.77	6,260,238.00
LA QUINTA INNS INC	0.77	0 LQI	50419U202	9.0900	175,800.00 12,500.00	938,911.92 5,220,848.77 98,657.50	830,903.00 6,260,238.00 113,625.00
		2 LFG	514936103	53.9300	15,800.00	98,657.50 858,939.15 4,510,724.95	852,094.00
LEAR CORP.	1.63	9 LEA	521865105	61.0100	72,000.00	4,510,724.95	4,392,720.00
LEGG MASON INC.	0.81		524901105	73.2600	76,500.00	4,246,806.45	5,604,390.00
LEHMAN BROTHERS HOLDING	0.73	1 LEH	524908100Q	87.4800	50,300.00	4,395,354.84	4,400,244.00
LEVEL 3 COMMUNICATIO	0.00	0 LVLT	52729N100	3.3900	260,600.00	882,443.72	883,434.00
LEAR CORP. LEGG MASON INC. LEHMAN BROTHERS HOLDING LEVEL 3 COMMUNICATIO LIBERTY MEDIA CORP-A LINCARE HOLDINGS INC.	0.00	0 L	530718105	10.9800	390,200.00	858,939.15 4,510,724.95 4,246,806.45 4,395,354.84 882,443.72 4,293,041.82 1,614,335.97	4,284,396.00
LINCARE HOLDINGS INC.	0.00	0 LNCR	532791100	42.6500	38,600.00	1,614,335.97	1,646,290.00
LOCKHEED MARTIN CORPORATION	1.80	O LMT	539830109Q	55.5500	114,300.00	6,731,593.51	6,349,365.00
LSI LOGIC CORP	0.00	0 LSI	502161102	5.4800	114,300.00 13,000.00	66,950.00	71,240.00
MAGELLAN HEALTH SERVICES IN	C 0.00	0 MGLN	559079207	34.1600	26,900.00	886,171.93 879,258.02	918,904.00 978,690.00
MAVERICK TUBE CORP	0.00	0 MVK	577914104	30.3000	32,300.00	879,258.02	978,690.00
MAXTOR CORP	0.00	OXM 0	577729205	5.3000	95,400.00	496,516.14 1,971,411.14 9,738,413.24	505,620.00 2,087,400.00
MAY DEPT STORES	3.29	9 MAY	577778103Q	29.4000	71,000.00	1,971,411.14	2,087,400.00
MAVERICK TUBE CORP MAXTOR CORP MAY DEPT STORES MBNA CORP MCAFEE INC MCI INC	1.98	6 KRB	55262L100Q	28.1900	442,200.00	9,738,413.24	12,465,618.00
MCAFEE INC	0.00	O MFE	579064106	28.9300	67 600 00	1,899,402.76	1,955,668.00
MCI INC	7.93	6 MCIP	552691107	20.1600	118,400.00	2,241,951.36	2,386,944.00
MEDAREX INC	0.00	0 MEDX	583916101	10.7800	63,400.00	683,413.06 6,046,793.79	1,955,668.00 2,386,944.00 683,452.00 7,413,120.00
MEDCO HEALTH SOLUTIONS INC	0.00	0 MHS	58405U102	41.6000	178,200.00	6,046,793.79	7,413,120.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
			- EXTERNALLY				
	Portfolio - 5JL Instrument - COM		COBS LEVY - 10 MON STOCK	00			
MEDICINES COMPANY MEMC ELECTR MATLS IN MERRILL LYNCH & CO. INC.	0.00) MDCO	584688105	28.8000	45,700.00	1,291,717.67	1,316,160.00
MEMC ELECTR MATLS IN	0.00) WFR	552715104	13.2500	97,900.00	927,860.56	1,297,175.00
MERRILL LYNCH & CO. INC.	1.07) MER	590188108Q	59.7700	69,300.00	2,768,368.68	4,142,061.00
MERRILL LYNCH & CO. INC. MGI PHARMA INC MICROSOFT CORP. MILLENNIUM PHARMACEUTICALS MORGAN STANLEY DEAN WITTER MOTOROLA INC NATIONAL FUEL & GAS NATIONAL SEMICONDUCTOR CORE NAVISTAR INTL. CORP. NEKTAR THERAPEUTICS NORDSTROM INC NORTH FORK BANK NORTHROP GRUMMAN CORP. NVIDIA CORP OFFICE DEPOT INC OIL STS INTL INC OLD REPUBLIC INT'L CORP. ONYX PHARMACEUTICALS	0.00) MOGN	552880106	28.0100	39,200.00	1,120,750.81	1,097,992.00
MICROSOFT CORP.	1.19	B MSFT	594918104	26.7100	609,100.00	19,362,816.20	16,269,061.00
MILLENNIUM PHARMACEUTICALS	0.00) MLNM	599902103	12.1200	126,900.00	1,426,357.05	1,538,028.00
MORGAN STANLEY DEAN WITTER	& C 1.94	5 MWD	617446448Q	55.5200	272,000.00	13,962,858.48	15,101,440.00
MOTOROLA INC	0.93	TOM	620076109Q	17.2000	607,400.00	10,942,808.71	10,447,280.00
NATIONAL FUEL & GAS	3.95	2 NFG	636180101Q	28.3400	39,800.00	801,835.13	1,127,932.00
NATIONAL SEMICONDUCTOR CORE	0.44	5 NSM	637640103	17.9500	50,700.00	1,040,352.39	910,065.00
NAVISTAR INTL. CORP.	0.00) NAV	63934E108	43.9800	23,200.00	1,007,807.41	1,020,336.00 661,848.00
NEKTAR THERAPEUTICS	0.00) NKTR	640268108	20.2400	32,700.00	629,820.50	661,848.00
NORDSTROM INC	1.11	2 JWN	655664100Q	46.7300	19,800.00	883,549.00	925,254.00
NORTH FORK BANK	3.05) NFB	659424105	28.8500	18,500.00	533,948.85	533,725.00
NORTHROP GRUMMAN CORP.	1.69	2 NOC	666807102Q	54.3600	177,200.00	8,482,216.02	9,632,592.00
NVIDIA CORP	0.000	D NVDA	67066G104	23.5600	73,400.00	1,447,184.95	1,729,304.00
OFFICE DEPOT INC	0.000	ODP	676220106 678026105	17.3600 19.2900	128,600.00 37,300.00	1,896,618.14 707,282.50	2,232,496.00 719,517.00
OLD DEDUINI IS INC.	0.000	015		25.3000	105,700.00	2,587,610.10	2,674,210.00
ONYX PHARMACEUTICALS	2.05	ONXX	680223104 683399109	32.3900	7,800.00	2,587,610.10	252,642.00
ORACLE SYS. CORP.	0.000	ONXX	68389X105	13.7200	810,100.00	11,296,476.76	11,114,572.00
	0.00	OSIP	671040103	74.8500	17,900.00	1,286,094.90	1,339,815.00
ONEDGENG CHIDHOLDING CROID	1.26		690368105	55.2000			2,020,320.00
OVERSEAS SHIPHOLDING GROUP	0.00	OSG OSTK	690370101	69.0000	10,000,00	2,275,239.55 794,177.27 250,063.50	752,100.00
DACTETC CAR & FIEC CO	0.00) PCG	69331C1080	33.2800	7,500.00	250 063 50	
DATTEDSON_HITT ENERGY INC	0.00	l PTEN	703481101	19.4500	35,000.00	250,063.50 660,417.95	249,600.00 680,750.00
DEDCO HOLDINGS INC	4 69) POM	713291102	21.3200	41,400.00	771,344.85	882,648.00
PERSICO INC	1.76	2 PEP	713448108Q	52.2000	54,600.00	2,732,457.92	2,850,120.00
OVERSEAS SHIPHOLDING GROUP OVERSTOCK COM INC DE PACIFIC GAS & ELEC. CO. PATTERSON-UTI ENERGY INC PEPCO HOLDINGS INC. PEPSICO INC. PETCO ANIMAL SUPPLIES INC	0.00) PETC	716016209	39.4800	47,400.00	1,576,303.73	1,871,352.00
PFIZER INC.	2.82	5 PFE	7170811030	26.8900	955,100.00	30,939,912.04	25,682,639.00
PHARMION CORP) PHRM	71715B409	42.2100	16,100.00	752,311.16	679,581.00
PINNACLE WEST CAPITAL CORP		B PNW	7234841010	44.4100	48,000.00	1,874,369.17	2,131,680.00
PLANTRONICS INC.	0.48		727493108	41.4700	50,000.00	2,148,920.38	2,073,500.00
POWERWAVE TECHNOLOGIES) PWAV	739363109	8.4800	85,300.00	742,406.21	723,344.00
PRIME MONEY MARKET - 5JL			IT-JAC5	1.0000	3,054,320.15	3,054,320.15	3,054,320.15
PROCTER & GAMBLE CO	1.81		742718109Q	55.0800	403,200.00	21,419,203.53	22,208,256.00
PROTECTIVE LIFE CORP	1.63		743674103	42.6900	27,900.00	757,875.99	1,191,051.00
PULTE HOMES, INC.		B PHM	745867101Q	63.8000	98,500.00	3,692,086.91	6,284,300.00
QUALCOMM INC		QCOM	747525103	42.4000	356,800.00	12,339,950.82	15,128,320.00

REGIONS PINANCIAL CORP. 83.748 RF 7591180702 38.8300 121.700.00 4.746.080.94 4.725,611. REGIONS PINANCIAL CORP. 0.000 RCI 759930100 35.9900 74.993.00 733,659.93 887,543. RENAL CARE GROUP INC. 0.000 RCT 759930100 35.9900 74.900.00 1.925,665.73 1.939.910. SAFEWAY INC 0.000 SWY 786514208 19.7400 218.100.00 4.180.478.36 4.305.294. SANDHINA-SCI CORP 0.000 SWAN 800907107 8.4700 311.587.00 4.180.478.36 4.305.294. SANDHINA-SCI CORP 0.000 SWAN 800907107 8.4700 311.587.00 4.180.478.36 4.305.294. SANDHINA-SCI CORP 1.053 SGE 78387G1030 25.7700 628.800.00 16.489.968.64 16.204.176. SCHERING-PLOUGH 1.053 SGE 8066651010 20.8800 44.700.00 901.590.06 933.336. SCP POOL CORPORATION 0.877 POOL 784028102 31.9000 45.600.00 1.335.673.63 1.454.640. SEARS ROSEBUCK & CO. 1.802 S 8123871080 51.0300 74.100.00 2.735.973.98 2.861.634. SERRAR CORBEICK & CO. 1.802 SERR 8817315104 59.3700 48.200.00 2.735.973.98 2.861.634. SIGMARTEL INC 0.000 SERR 817315104 59.3700 48.200.00 2.735.973.98 2.861.634. SIGMARTEL INC 0.000 SERR 817315104 59.3700 48.200.00 2.735.973.98 2.861.634. SIGMARTEL INC 0.598 SKYW 820879102 20.0600 70.170.00 1.265.646.19 1.407.610. SIM CORP 1.422 SLM 78442116 53.3800 29.050.00 1.417.921.00 1.550.979. SOUTHBEY'S HOLDINGS CL-A 0.000 SET 826810107 31.550.00 48.200.00 2.770.454.00 1.550.979. SOUTHBEST SINC SLOSE SINC 2.373 STA 73 STA 73 728681030 33.7000 75.026.00 2.747.452.12 2.761.11.592. ST JUDE MED. INC. 0.000 SET 885503102 33.7100 52.700.00 1.924.768.00 3.983.983.551.00 1.774.7452.10 1.550.979.79 1.774.7450.00 1.924.7680.00 3.993.983. STEALDLARD-PACIFIC CORP 0.593 SPLS 855030102 33.7100 75.026.00 2.747.452.12 2.761.11 7.511.592. STEALMER CORP. 0.186 SYK 83667101 48.2500 47.600.00 8.774.171.93 7.991.950.00 1.924.7680.00 3.990.933.83. STEALDLARD-PACIFIC CORP 0.186 SYK 83667101 48.2500 47.600.00 8.774.171.93 7.991.950.00 1.995.400.00 5.348.814.46 7.999.383. STEAL STADELES INC 0.000 TEKE 8807070102 17.0700 119.500.00 1.995.1440.00 2.571.6781.3 2.990.00 1.995.340.00 5.345.930.00 5.349.930.0	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
RADIOSHACK CORP RADIOSHACK CORP RADIOSHACK CORP RATTHEON COMPANY 2.060 RTN 7551115070 38.8300 121.700.00 4.508,227.89 5.060,232. REGIONS FINANCIAL CORP. REGIONS FINANCIAL CORP. REGIONS FINANCIAL CORP. REGIONS FINANCIAL CORP. 3.748 RF 7591EP100 35.5900 24.938.00 733,659.93 887,543. REGIONS FINANCIAL CORP. ROWAN COS. 0.000 RDC 759320100 25.9900 74.900.00 1,925.665.73 1,939.910. SAFEWAR INC 0.000 SND 786514208 19.7400 218.100.00 41.801.078.74. RADIOSHAMINA-SCI CORP 0.000 SANM 80907107 8.4700 311.587.00 3,120.329.29 2.639.141. SAGNINIA-SCI CORP 0.000 SANM 80907107 8.4700 311.587.00 3,120.329.29 2.639.141. SCHERING-PLOUGH 1.053 SOP 8066051010 20.8800 44.700.00 901.590.06 933.336. SCP POOL CORPORATION 0.877 POOL 784028102 31.900.0 45.600.00 1,335.673.63 1,454.60. SEARS ROEBUCK & CO. SEARS ROEBUCK & CO. 1.802 S 8123871080 51.0330 74.100.00 3,834.959.00 3,781.323. SEPERACOR INC. 0.000 SSTL 82661W107 35.5300 68,300.00 2,209.813.12 2,426.699. SKYWEST INC 0.598 SKYW 830879102 20.0600 70.1700 0,255.460.19 1,407.813.813. SIGMAREL INC 0.000 SITL 83588W107 18.1600 20.000 0,70.1700 0,255.460.19 1,407.813.813. SIGMAREL INC 0.000 SITL 83588W107 18.1600 20.000 0,70.1700 0,255.460.19 1,407.910.01 36.830.00 370.454.00 363.200. SOUTHMEST ATRLINES 0.110 LIV 8447411080 16.2800 461.400.00 7,513.964.11 7,511.959. STYLEST Y. SHOLDINGS CL-A 0.000 SITL 83588W107 18.1600 20.000.00 370,454.00 363.200. SOUTHMEST ATRLINES 0.110 LIV 8447411080 16.2800 461.400.00 7,513.964.11 7,511.959. STYLUEM BED. INC. 0.000 SITL 88588W107 18.1600 20.000.00 370,454.00 363.200. SOUTHMEST ATRLINES 0.110 LIV 8447411080 16.2800 461.400.00 7,513.964.11 7,511.959. STYLUEM FRANCIAL CORP 0.186 SKW 83687010 21.70700 75.026.00 2,747.452.12 2,781.213. STANDARD-PACIFIC CORP 0.186 SKW 83687010 21.70700 11.95.000 12.741.7452.12 2,781.213. STANDARD-PACIFIC CORP 0.186 SKW 83687010 21.70700 11.95.000 0 11.995.144.60 2.039.805. STYLUEM FRANCIAL CORP 0.100 TECK 88037010 21.70700 11.95.000 0 1.995.13.910.0 2.747.7452.12 2.747.7452.12 2.747.7452.12 2.747.7452.12 2.747.7452.12 2.74		Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
RADIOSHACK CORP 0.760 RSH 7504381030 32.8800 153,900.00 4,508,227.89 5,060,232. RAYTHRON COMPANY 2.060 RTN 7551115070 38.8300 121,700.00 4,746,080.94 4,725,611. REGIONS FINANCIAL CORP. 3.748 RF 7591EP100 35.5900 24,938.00 733,565.93 887,543. RENAL CARE GROUP INC. 0.000 RCI 759930100 36,9900 12,100.00 387,684.00 435,479. RENAL CARE GROUP INC. 0.000 RCI 759930100 36,9900 74,900.00 1,925,665.73 1,939,910. SAFENAY INC 0.000 SWY 786514208 19.7400 218,100.00 4,180,478.36 4,305,294. SAFENAY INC 0.000 SWY 786514208 19.7400 218,100.00 4,180,478.36 4,305,294. SAFENAY INC 0.000 SWY 786514208 19.7400 311,587.00 3,120,329,29 2,639,141. SBC COMMUNICATIONS INC. 5.005 SBC 78387G103Q 25.7700 628,800.00 16,489,968.64 16,204,176. SCC POOL CORPORATION 0.877 POOL 784028102 31.9000 45,600.00 1,335,673.63 1,454,640. SCC POOL CORPORATION 0.877 POOL 784028102 31.9000 74,100.00 3,834,959.00 3,733.53. SEPRACOR INC. 0.000 SEPR 817315104 59.3700 68,300.00 2,735,973.98 2,861,634. SIGNATEL INC 0.000 SEPR 817315104 59.3700 68,300.00 2,735,973.98 2,861,634. SIM CORP 1.423 SIM 78442106 53.3900 29,050.00 1,417,921.00 1,550,979. SOTHERY'S HOLDINGS CL-A 0.000 BTD 835898107 18.1600 70,170.00 3,70,454.00 363,200. STYLEST AIRLINES 0.110 LUV 844741108 16.800 461,400.00 7,513,564.11 7,511,592. ST PAIL TRAVELERS COS INC 2.737 STPA 928601080 37.7700 75,026.00 2,747,452.11 2,749,636. STILLIMATER UNING COMPANY 0.000 SEPR 83755101 41.000 125,200.00 4,627,888.92 5,249,636. STILLIMATER UNING COMPANY 0.000 SEPR 83755101 64.1400 56,100.00 1,924,708.00 3,598,254. STILLIMATER UNING COMPANY 0.000 SEPR 83755101 79049103 18.1600 19,924,708.00 3,598,254. STILLIMATER UNING COMPANY 0.000 SER 880750102 37.000 125,000.00 1,975,146.60 7,555,979. STILLIMATER UNING COMPANY 0.000 SEPR 883756101 79049103 18.1600 0 5,614,614.40 7,999,381. STILLIMATER UNING COMPANY 0.000 SEPR 880750102 37.7000 75,026.00 2,747,452.11 2,749,636. STILLIMATER UNING COMPANY 0.000 SEPR 880750102 37.1000 0 19,900.00 19,900.00 19,900.00 19,900.00 19,900.00 19,900.00 19,900.00 19,900.00 19,900.00 19,90					000			
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 882508104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887			CO	MMON STOCK				
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 88258B104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	RADIOSHACK CORP	0.760) RSH	7504381030	32.8800	153.900.00	4.508.227.89	5,060,232.00
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 88258B104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	RAYTHEON COMPANY	2.060						4,725,611.00
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 88258B104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	REGIONS FINANCIAL CORP.	3.748	RF	7591EP100 [~]	35.5900	24,938.00	733,659.93	887,543.42
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 88258B104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	RENAL CARE GROUP INC.	0.000	RCI	759930100	35.9900	12,100.00		435,479.00
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 88258B104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	ROWAN COS.	0.000) RDC	779382100	25.9000	74,900.00	1,925,665.73	1,939,910.00
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 88258B104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	SAFEWAY INC	0.000) SWY	786514208		218,100.00	4,180,478.36	4,305,294.00
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 88258B104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	SANMINA-SCI CORP	0.000						2,639,141.89
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 882508104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	SBC COMMUNICATIONS INC.	5.005						16,204,176.00
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 88258B104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	SCHERING-PLOUGH	1.053		~				933,336.00
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 88258B104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	SCP POOL CORPORATION	0.877						1,454,640.00
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 882508104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	SEARS ROEBUCK & CO.	1.802		~				
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 882508104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	SEPRACOR INC.	0.000						
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 882508104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	SIGMATEL INC	0.000						
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 882508104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	SKYWEST INC	0.598						
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 882508104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	SLM CORP	1.423						
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 882508104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	SOTHEBY'S HOLDINGS CL-A	0.000				•		
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 882508104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	SOUTHWEST AIRLINES	0.110						
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 882508104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	SI JUDE MED. INC.	0.000						, ,
STAPLES INC 0.593 SPLS 855030102 33.7100 237,300.00 6,534,814.46 7,999,383. STILLWATER MINING COMPANY 0.000 SWC 86074Q102 11.2600 47,600.00 546,558.20 535,976. STRYKER CORP. 0.186 SYK 863667101 48.2500 164,600.00 8,774,171,93 7,941,950. TCF FINANCIAL CORP 2.644 TCB 872275102 32.1400 83,400.00 2,571,678.13 2,680,476. TELIK INC 0.000 TELK 87959M109 19.1400 42,900.00 827,416.15 821,106. TENET HEALTHCARE CORP 0.000 TER 880770102 17.0700 186,038.00 1,987,033.05 2,042,697. TERADYNE INC 0.000 TER 880770102 17.0700 119,500.00 1,995,144.60 2,039,865. TESSERA TECHNOLOGIES INC 0.000 TSRA 88164L100 37.2100 66,300.00 2,300,690.22 2,467,023. TEXAS INSTRS INC 0.406 TXN 88258B104Q 24.6200 191,000.00 5,323,125.77 4,702,420. TIME WARNER INC. 2.777 TWX 887	SI PAUL IRAVELERS COS INC	0.400		~				
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 9130171090 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	STANDARD-PACIFIC CORP	0.490						
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 9130171090 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	CTILWATED MINING COMDANY	0.55						
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 9130171090 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	STRUKER CORD	0.000						
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 9130171090 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	TOF FINANCIAL CORP	2.644						
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 9130171090 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	TELIK INC	0.000					827.416.15	821,106.00
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 9130171090 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	TENET HEALTHCARE CORP	0.000					1,987,033.05	2,042,697.24
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 9130171090 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	TERADYNE INC	0.000						2,039,865.00
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 9130171090 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	TESSERA TECHNOLOGIES INC	0.000	TSRA	88164L100	37.2100			2,467,023.00
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 9130171090 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	TEXAS INSTRS INC	0.406	TXN	882508104Q	24.6200	191,000.00	5,323,125.77	4,702,420.00
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 9130171090 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	TIME WARNER INC.	2.777	7 TWX	887317105	19.4400	905,900.00	15,094,081.26	17,610,696.00
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 9130171090 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	TJX COS. INC.	0.716	5 TJX	872540109Q	25.1300	199,400.00	5,014,864.53	5,010,922.00
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 9130171090 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	TOO INC	0.000		890333107				244,600.00
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 9130171090 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	TRIAD HOSPITALS INC	0.000						1,224,209.00
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 9130171090 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	TRINITY INDUSTRIES	0.704						507,792.00
UNITED PARCEL SERVICES INC 1.310 UPS 911312106 85.4600 66,400.00 4,019,013.58 5,674,544. UNITED TECHNOLOGIES 1.354 UTX 913017109Q 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	UNITED DEFENSE INDUSTRIES I	INC 0.000						1,360,800.00
UNITED TECHNOLOGIES 1.354 UTX 913017109Q 103.3500 135,300.00 12,675,059.82 13,983,255. UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	UNITED PARCEL SERVICES INC	1.310						5,674,544.00
UNITED THERAPEUTICS CORP 0.000 UTHR 91307C102 45.1500 32,300.00 1,433,249.65 1,458,345.	UNITED TECHNOLOGIES	1.354						13,983,255.00
	UNITED THERAPEUTICS CORP	0.000						1,458,345.00
UNITEDHEALTH GROUP INC 0.034 UNH 91324P102A 88.0300 164,900.00 6,106,147.57 14,516,147.	UNITEDHEALTH GROUP INC	0.034	UNH	91324P102A	88.0300	164,900.00	6,106,147.57	14,516,147.00

Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON ST	OCK - EXTERNALLY	MANAGED			
	Portfolio - 5JL	JACOBS LEVY - 10				
	Instrument - COM	COMMON STOCK				
UNIVERSAL COMPRESSION HLDGS	0.000 UCO	913431102	34.9100	8,300.00	307,473.50	289,753.00
US BANCORP	3.831 USB	902973304	31.3200	40,500.00	1,115,386.74	1,268,460.00
VARIAN MEDICAL SYSTEMS	0.000 VAR	92220P105	43.2400	134,900.00	4,807,161.34	5,833,076.00
VERIZON COMMUNICATIONS	3.801 VZ	92343V104Q	40.5100	487,300.00	18,720,639.43	19,740,523.00
VERTEX PHARMAREUTICALS INC	0.000 VRT	4 92532F100	10.5700	11,000.00	124,154.80	116,270.00
VIACOM INC-CLASS B	0.769 VIA	.B 925524308	36.3900	372,436.00	14,279,759.82	13,552,946.04
VICURON PHARMACEUTICALS INC	0.000 MIC	J 926471103	17.4100	10,000.00	172,275.00	174,100.00
WACHOVIA CORP.	3.498 WB	929903102Q	52.6000	118,200.00	4,459,707.00	6,217,320.00
WAL MART STORES INC	0.984 WMT	931142103Q	52.8200	269,100.00	15,462,322.93	14,213,862.00
WASHINGTON MUTUAL INC.	4.351 WM	939322103	42.2800	60,100.00	2,485,618.38	2,541,028.00
WELLS FARGO COMPANY	3.089 WFC	949746101	62.1500	216,100.00	10,865,253.02	13,430,615.00
WESCO INTL INC	0.000 WCC	95082P105	29.6400	19,400.00	494,899.92	575,016.00
WESTERN DIGITAL CORP	0.000 WDC	958102105	10.8400	76,600.00	660,199.86	830,344.00
WRIGLEY WM JR CO	1.358 WWY	982526105Q	69.1900	79,100.00	4,440,100.79	
XCEL ENERGY INC	4.560 XEL	98389B100Q	18.2000	90,800.00	1,394,370.20	1,652,560.00
YANKEE CANDLE CO	0.000 YCC	984757104	33.1800	27,800.00	785,014.36	
YUM BRANDS, INC.	0.847 YUM	988498101	47.1800	11,900.00	461,411.26	561,442.00
ZEBRA TECHNOLOGIES CORP CL-2	A 0.000 ZBR	A 989207105	56.2800	34,600.00	2,074,735.91	1,947,288.00
Instrument Total	252			36,530,748.15	1,030,678,794.01	1,177,320,684.85
	Instrument -REIT	REAL ESTATI	E INVESTMENT	TRUST		
EQUITY OFFICE PROP	5.340 EOP	294741103	29.1200	99,200.00	2,799,182.12	2,888,704.00
HEALTH CARE REIT INC	6.291 HCN	42217K106	38.1500	3,000.00	103,542.84	114,450.00
KIMCO REALTY CORP	4.207 KIM	49446R1090	57.9900	41,700.00	1,783,000.26	2,418,183.00
MAGUIRE PROPERTIES INC	5.826 MPG	559775101	27.4600	13,300.00	368,116.07	
NATIONWIDE HEALTH PP	6.231 NHP	638620104	23.7500	20,200.00	442,517.36	479,750.00
Instrument Total	5			177,400.00	5,496,358.65	6,266,305.00
Portfolio Total	257			36,708,148.15	1,036,175,152.66	1,183,586,989.85

Group	Investment Desc	Rating Coupon Yield T	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
PORTEGIO CCM		Group - COMMON	STOCK	- EXTERNALLY	MANAGED			
ARR CORPORATION 0.734 AIR 000361105Q 13.6200 59,850.00 766,239.12 815,157. ABM INDUSTRIES INC. 2.129 ABM 000957100 19.7200 33,125.00 608.804.13 653,225. ALBAKA COMMUNICATION 8.574 ALSK 01167P101 8.6300 68,125.00 508,698.75 587,918. ALBARY INTL CL-A 0.910 AIN 012348108Q 35.1600 27,050.00 786,147.46 951,078.1 ALBARY INTL CL-A 0.910 AIN 012348108Q 35.1600 27,050.00 786,147.46 951,078.1 AMERUS GROUP CO 0.883 ANH 3072M108 45.3000 14,900.00 464,333.49 674,970.1 AMIS HOLDINGS INC 0.000 AMIS 031538101 16.5200 53,325.00 850,782.05 880,929.1 AMIS HOLDINGS INC 0.000 AMIS 033232405 29.5400 29,700.00 655,559.78 877,338.4 ANGIOTECH PHARMACEUTICALS INC 0.000 AMIS 034918102 18.4500 36,400.00 643,813.73 671,580. ARKANSAS BEST CORP 0.000 AMIS 0.		Portfolio - 6CH	CHA	ARTWELL - 2000	VAL			
ARR CORPORATION 0.734 AIR 000361105Q 13.6200 59,850.00 766,239.12 815,157. ABM INDUSTRIES INC. 2.129 ABM 000957100 19,7200 33,125.00 608,804.13 653,225. ABM 1DUSTRIES INC. 0.652 AGU 008916108 16.8500 62,575.00 693,115.30 885,888. ALASKA COMMUNICATION 8.574 ALEK 011679101 8.65300 681,255.00 508,698.75 587,918. ALBARY INTL CL-A 0.910 AIN 0123491029 35,1600 27,050.00 786,147.46 951,078. AMERUS GROUP CO 0.883 AMH 03072M108 45,3000 14,900.00 464,333.49 674,970. AMES HOLDINGS INC 0.000 AMS 031538101 16.5200 53,325.00 850,782.05 880,929. AMSURG CORP 0.000 AMS 031538101 16.5200 29,700.00 655,559.78 877,338. AMSIGNED FINE CORP. 1000 AMS 03232P405 29,5400 29,700.00 655,559.78 877,338. AMSIGNED FINE CORP. 1000 AMSI 03491810.21 8.4500 36,400.00 643,813.73 671,5800. ARGONALT GROUP INC 0.000 AGII 040157109 21,1300 41,050.00 661,279.03 867,386. ARXINASH SEFT CORP 1.069 ABPS 040791017 44.8900 12,175.00 388,580.13 566,535. ARVINMERITOR INC. 1.788 ARM 043353101 22,3700 26,825.00 508,710.19 600,075. ARSPECT COMMUNICATIONS CORP 0.000 ASPT 04523Q102 11,1400 69,800.00 749,919.99 777,752. BANCORPSOUTH INC 3.118 BXS 059692103 24,3700 28,300.00 609,050.52 688,671.2 BARDORPSOUTH INC 3.118 BXS 059692103 24,3700 28,300.00 609,050.52 688,671.2 BARDORPSOUTH INC 0.862 BDC 077454106 23,2000 22,352.00 441,187.31 518,798. BELDEN CDT INC 0.862 BDC 077454106 23,2000 22,352.00 441,187.31 518,798. BELDEN CDT INC 0.862 BDC 077454106 23,2000 22,352.00 441,187.31 518,798. BELDEN CDT INC 0.862 BDC 077454106 23,2000 22,352.00 441,187.31 518,798. BELDEN CDT INC 0.862 BDC 077454106 23,2000 22,352.00 441,187.31 518,798. BELDEN CDT INC 0.862 BDC 077454106 23,2000 22,352.00 441,187.31 518,798. BELDEN CDT INC 0.862 BDC 077454106 23,2000 22,352.00 441,187.31 518,798. BELDEN CDT INC 0.862 BDC 077454106 23,2000 23,350.00 699,050.52 689,671. 737,592. BBC 0.550.00 699,050.52 699,071. 737,592. BBC 0.550.00 699,050.52 699,071. 737,592. BBC 0.		Instrument - COM	CON	MMON STOCK				
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AGELIM INC. 0.652 AGU 008916108 16.8500 52.575.00 693,115.30 885,888 ALASKA COMMUNICATION 8.574 ALEKK 01167011 8.300 68.125.00 508,688.75 587,918 ALBANY INTL CL-A 0.910 AIN 0123481080 35.1600 27.050.00 766,147.45 951,078 AMERICA GROUP CO. 0.883 AMH 0123481080 35.1600 27.050.00 766,147.45 951,078 AMERICA GROUP CO. 0.00 AMIS 031536181 16.5200 33,325.00 464,333.49 674,970 AMIS HOLDIAGS INC 0.000 AMIS 031536181 16.5200 353,325.00 850,762.5 887,388 AMIS HOLDIAGS INC 0.000 AMIS 031536181 16.5200 353,325.00 850,762.5 887,389 AMIS HOLDIAGS INC 0.000 AMIS 032324045 29.5400 29.700.00 655,559.78 877,388 AMIS GROUP CO. 0.000 AMIS 033916102 18.4500 364,000.00 661,883.73 671,580 ARGORAUT GROUP INC 0.000 AMIS 034916102 18.4500 364,000.00 661,883.73 671,580 ARGORAUT GROUP INC 0.000 AMIS 034916102 18.4500 364,000.00 661,279.03 887,385 ARVINMENTOR INC. 1.768 ARRANASS BEST CORP 1.069 ABFS 04079017 44.8900 12,175.00 388,580.13 546,535. ARVINMENTOR INC. 1.768 ARRANASS BEST CORP 0.000 ASPT 045351017 44.8900 12,175.00 388,580.13 546,535. ARVINMENTOR INC. 1.768 ARRANASS BEST CORP 0.000 ASPT 045351017 44.8900 12,175.00 388,580.13 546,535. ARVINMENTOR INC. 1.768 ARRANASS BEST CORP 0.000 ASPT 045351017 44.8900 12,175.00 388,580.13 546,535. ARVINMENTOR INC. 1.768 ARRANASS BEST CORP 0.000 ASPT 045351017 44.8900 12,175.00 388,580.13 546,535. ARVINMENTOR INC. 1.768 ARRANASS BEST CORP 0.000 ASPT 045351017 44.8900 12,175.00 661,778.75 814,500.00 669,505.52 689,671.01 960,675 814,500.00 669,505.52 689,671.01 960,675 814,500.00 669,505.52 689,671.01 960,675 814,500.00 669,505.52 689,671.01 960,675 814,500.00 669,505.52 689,671.01 960,675 814,500.00 669,505.52 689,671.00 669,675 814,500.00 669,505.52 689,671.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.00 669,675 814,500.0	AR CORPORATION ARM INDUSTRIES INC	0.734 A	/ DW // TK		19 7200	39,030.00	608 804 13	653 225 00
ALASKA COMMUNICATION 8.574 ALEX 0.1167P101 8.6300 68.125.00 508.698.75 587,918. ALBRAY INTL CL-A 0.910 AIN 0.123481080 35.1600 27.050.00 766,147.46 951,078. AMERUS GROUP CO 0.883 AHH 0.3072M108 45.3000 14,900.00 464,333.49 674,970. ANIS HOLDINGS INC 0.000 AMIS 0.31538101 16.5200 53,335.00 850,782.05 880,929. ARMSURG CORP 0.000 AMSG 0.32322M405 9.5400 29.5400 29.7400.00 655,559.78 887,338. ANGIDISCH PHARMACEUTICALS INC 0.000 AMFI 0.34918102 18.4500 36,400.00 661,279.03 671,288.93 671,288	ACRIUM INC	0 652 2	ZDI-I		16 8500	52 575 00	693 115 30	885 888 75
ALBARY INTL CL-A 0.910 AIN 0.123481080 35.1600 27.050.00 786.147.46 951.078	ALASKA COMMUNICATION	8.574 4	ALSK	01167P101	8.6300	68.125.00	508.698.75	587.918.75
MMERIUS CROUP CO	ALBANY INTL CL-A	0.910 A	AIN		35.1600	27.050.00	786.147.46	951,078.00
AMISH HOLDINGS INC 0.000 AMIS 0.31538101 16.5200 53.325.00 850,782.05 880,922 880,923 880,922	AMERUS GROUP CO	0.883 A	AMH		45.3000	14.900.00	464.333.49	674,970.00
AMSURG CORP AMSIG CORP AMSIG 03232P405 29.5400 29.700.00 655.559.78 877,338. ARGIOTECH PHARMACEUTICALS INC 0.000 ANPI 034918102 18.4500 36.400.00 643,813.73 671,580. ARGONAUT GROUP INC 0.000 AGII 040157109 21.1300 41,050.00 661,279.03 867,386. ARKANSAS BEST CORP 1.069 ABFS 040790107 44.8900 12,175.00 388.580.13 546,535. ARKANSAS BEST CORP 1.069 ABFS 040790107 44.8900 12,175.00 388.580.13 546,535. ASPECT COMMUNICATIONS CORP 0.000 ASPT 045230102 11.1400 69,800.00 749,919.99 777,572. ASPECT COMMUNICATIONS CORP 0.000 ASPT 045230102 11.1400 69,800.00 609,050.52 689,671. BE ARROSPACE INC. 0.000 BEAV 073302101 11.6400 69,975.00 691,078.75 814,509. BELDEN CORT TINC 0.862 BDC 077454106 23.2000 22,362.00 441,187.31 518,798. BIG 5 SPORTING GOODS CORP 0.960 BGFV 089159101 29.1400 21,025.00 488.986.02 612,668. BIG 5 SPORTING GOODS CORP 0.960 BGFV 089159101 29.1400 21,025.00 488.986.02 612,668. BOCKLINE BANCORP IN 2.083 BRKL 11373M107 16.3200 41,600.00 603,660.67 678,912. BROOKLINE BANCORP IN 2.083 BRKL 11373M107 16.3200 41,600.00 603,660.67 678,912. BROOKLINE BANCORP IN 3.318 CBCF 174448104 14.6400 58,500.00 603,660.67 678,912. BUCYRUS INTERNATIONAL INC-A 0.565 BUCY 118759109 40.6400 19,100.00 362,098.93 776,224. CARMIKE CINEMAS INC 1.917 CKC 143436400 36.5000 18,550.00 724,744.99 677,075. CASELLA WASTE SYS IN 0.000 CWST 147448104 14.6400 58,500.00 603,660.67 678,912. CITIZENS BKG CORP MI 3.318 CBCF 174420109 34.3500 20,800.00 724,744.99 714,480. COMSTOCK RESOURCES INC 0.000 CDE 192108108 3.9300 87,975.00 368,472.53 345,741. COMSTOCK RESOURCES INC 0.000 CDE 192108108 3.9300 87,975.00 368,472.53 345,741. COMSTOCK RESOURCES INC 0.000 CDE 192108108 3.9300 87,975.00 388,472.53 345,741. COMSTOCK RESOURCES INC 0.000 CDE 192108108 13.9300 87,975.00 388,472.53 345,741. COMSTOCK RESOURCES INC 0.000 CDE 192108108 13.9300 87,975.00 388,472.53 345,741. COMSTOCK RESOURCES INC 0.000 CDE 192108108 13.9300 87,975.00 388,472.53 345,741. COMSTOCK RESOURCES INC 0.000 CDE 192108108 13.9300 87,975.00 388,472.53 345,741. CARMIKE CINCROS BANCES I	AMIS HOLDINGS INC	0.000 A	AMIS		16.5200	53,325.00	850,782.05	880,929.00
ANGIOTECH PHARMACEUTICALS INC 0.000 AGII 040157109 21.1300 41.050.00 643,813.73 671,580. ARCONAUT GROUP INC 0.000 AGII 040157109 21.1300 41.050.00 661,279.03 88,7886. ARKANSAS BEST CORP 1.069 ABFS 040790107 44.8900 12,175.00 388,580.13 546,535. ARVINMERITOR INC. 1.788 ARM 043353101 22.3700 26.825.00 508,710.19 600,075. ASPECT COMMUNICATIONS CORP 0.000 ASPT 045230102 11.1400 69,800.00 749,919.99 777,572. BANCORPSOUTH INC 3.118 BXS 055692103 24.3700 28,300.00 609,050.52 689,671. BANCORPSOUTH INC 0.862 BDC 077454106 23.2000 22,362.00 441,187.31 518,798. BELDEN CDT INC 0.862 BDC 077454106 23.2000 22,362.00 441,187.31 518,798. BIG 5 SPORTING GOODS CORP 0.960 BGEV 098158101 29.1400 21,025.00 488,986.02 612,668. BORLAND SOFTWARE CORPORATION 0.000 BORL 099849101 11.6800 63,150.00 527,838.10 737,592. BUCYRUS INTERNATIONAL INC-A 0.565 BUCY 118759109 40.6400 19,100.00 603,660.67 678,912. BUCYRUS INTERNATIONAL INC-A 0.565 BUCY 118759109 40.6400 19,100.00 603,660.67 678,912. CARMINE CINEMAS INC 1.917 CKEC 143436400 36.5000 18,550.00 712,528.99 677,075. CASELLA WASTE SYS IN 0.000 CWST 147448104 14.6400 58,500.00 693,305.07 856,440. CHEMBED CORP 0.715 CHB 1635981.03 43,3500 20,800.00 724,744.99 714,480. CHEMBED CORP 0.715 CHB 1635981.03 135,850.00 135,850.00 12,528.99 677,075. CASELLA WASTE SYS IN 0.000 CWST 147448104 14.6400 58,500.00 630,173.73 734,854. CITIZENS BKG CORP MI 3,318 CBCF 174420109 34,3500 20,800.00 724,744.99 714,480. CMS ENERGY CORP 0.715 CHB 1635981.03 135,850.00 135,850.00 12,952.99 677,075. CROWN CORK & SEAL INC. 0.7278 CKC 223568106 13.7400 76,297.00 766,154.91 1,448,201. CONSTOCK RESCURCES INC 0.000 CDE 192108108 3,9300 87,975.00 368,472.53 345,741. CONSTOCK RESCURCES INC 0.000 CDE 192108108 3,9300 87,975.00 368,472.53 345,741. CONSTOCK RESCURCES INC 0.000 CDE 253092108 17,9100 46,225.00 793,990.90 827,889. COULLEN_FORST BANKERS INC 0.000 CDE 253092108 17,9100 46,225.00 793,990.90 827,889. COULLEN_FORST BANKERS INC 0.000 CDE 253092108 17,9100 46,225.00 793,990.90 827,889. COULLEN_FORST BANKERS INC 0.000	AMSURG CORP	0.000 A	AMSG		29.5400	29,700.00	655,559.78	877,338.00
ARGONAUT GROUP INC 0.000 AGII 040157109 21.1300 41.050.00 661.279.03 887,386. ARKANASA BEST CORP 1.069 ABFS 040790107 44.8900 12.175.00 388,580.13 546,535. ARVINMERITOR INC. 1.788 ARM 043353101 22.3700 26.825.00 508,710.19 600,075. ASPECT COMMUNICATIONS CORP 0.000 ASPT 045230102 11.1400 69,800.00 749,919.99 777,572. BEAROSPROCH INC 3.118 BXS 059692103 24.3700 28,300.00 609,050.52 689,671. BE ABROSPROCH INC 0.000 BEAV 073302101 11.6400 69,975.00 691,078.75 814,509. BELDEN COT INC 0.862 BDC 077454106 23.2000 22,362.00 441,187.31 518,798. BIG 5 SPORTING GOODS CORP 0.960 BGFV 08915910 29.1400 21,025.00 488,986.02 612,668. BORLAND SOFTWARE CORPORATION 0.000 BRAL 113734107 16.3200 41,600.00 603,660.67 678,912. BROOKLINE BANCORP IN 2.083 BRKL 113734107 16.3200 41,600.00 603,660.67 678,912. BROOKLINE BANCORP IN 1.917 CKEC 143436400 36.5000 18,550.00 712,528.99 677,075. CASELLA WASTE SYS IN 0.000 CWST 147484104 14.6400 58,500.00 693,305.07 856,440. CHEMBED CORP 0.715 CHE 16359R103 67.1100 10,950.00 630,173.73 734,854. CITIZENS BRG CORP MI 3.318 CBCF 174420109 34.3500 20,800.00 724,744.99 714,480. COMSTOCK RESOURCES INC 0.000 CDE 192108108 3.9300 87,975.00 368,472.53 345,741. COMSTOCK RESOURCES INC 0.000 CDE 192108108 3.9300 87,975.00 368,472.53 345,741. COMSTOCK RESOURCES INC 0.000 CDE 192108108 3.9300 87,975.00 399,753.49 646,537.4 CONSTOCK RESOURCES INC 0.000 CDE 192108108 3.9300 87,975.00 399,753.49 646,537.4 CONSTOCK RESOURCES INC 0.000 CDE 255962100 41.0500 15,755.00 399,753.49 646,537.4 CONSTOCK RESOURCES INC 0.000 CDE 255962100 41.0500 15,755.00 399,972.15 602,291. EACHLE MARKERS INC 1.346 CNS CORE BROOK SEAL INC. 1.346 CNS CORE BROOK SEAL INC. 1.346 CNS CORE BROOK SEAL INC. 1.347 CNS CORE BROOK SEAL INC. 1.348 CNS CORE BROOK SEAL INC. 1.349 CNS CORE BROOK SEAL INC. 1.340 CNS CORE BROOK SEAL INC	ANGIOIECH PHARMACEULICALS IN	IC: U.UUU A	AMPT		18.4500	36,400.00	643,813.73	671,580.00
ARKANSAS BEST CORP 1.069 ABRS 040790107 44,8900 12,175.00 388,580.13 546,535. ARVINMERITOR INC. 1.788 ARM 043551012 12,3700 26,825.00 508,710.19 600,075. ASPECT COMMUNICATIONS CORP 0.000 ASPT 045230102 11.1400 69,800.00 749,919.99 777,572. BANCORPSOUTH INC 3.118 BXS 059692103 24,3700 28,300.00 609,505.52 689,671. BEA PEROSPACE INC. 0.000 BEAV 073302101 11.6400 69,975.00 691,078.75 814,509. BELDEN CDT INC 0.862 BDC 077454106 23,2000 22,362.00 441,187.31 518,798. BIG 5 SPORTING GOODS CORP 0.960 BGFV 089155101 29.1400 21,025.00 488,986.02 612,668. BORLAND SOFTWARE CORPORATION 0.000 BOLL 099849101 11.6800 63,150.00 527,838.10 737,592. BROOKLINE BANCORP IN 2.083 BRKL 11373M107 16.3200 41,600.00 603,660.67 678,912. BROOKLINE BANCORP IN 2.083 BRKL 11373M107 16.3200 41,600.00 603,660.67 678,912. CARMIKE CINEMAS INC 1.917 CKEC 143436400 36.5000 18,550.00 712,528.99 677,075. CASELLA WASTE SYS IN 0.000 CWST 147448104 41.6400 58,500.00 693,305.07 856,440. CHEMED CORP 0.715 CHE 163598103 67.1100 10,950.00 693,305.07 856,440. CHEMED CORP 0.715 CHE 163598103 67.1100 10,950.00 693,305.07 744,499 CTITIZENS BRG CORP MI 3.318 CBCF 174420109 34.3500 20,800.00 724,744.99 734,854. CONSTOCK RESOURCES INC 0.000 CRX 205768203 22.0500 33,975.00 712,758.2 345,770. COEUR D'ALEME MINES CORP. 0.000 CRX 205768203 22.0500 33,975.00 712,758.2 345,770. COLINE/FOST BANKERS INC 1.364 CNX 208549109 41.0500 15,755.00 399,753.49 646,537.3 CONSTOCK RESOURCES INC 0.000 CRX 205768203 22.0500 33,975.00 712,758.9 749,148. CONSTOCK & SEAL INC. 1.364 CNX 208549109 41.0500 15,755.00 399,753.49 646,537.3 CONSTOCK & SEAL INC. 1.389 EXP 26969108 86.3500 6,975.00 399,753.49 646,537.3 COLLAR THRIFTY AUTOM 0.000 CRX 203768103 17.900 46,225.00 793,990.90 487,893.5 DOLLAR THRIFTY AUTOM 0.000 E2 238367185 18.9400 32,400.00 402,762.11 613,656.1 ELECTRONICS BOUTIQUE HLDGS 0.000 FCS 30376103 16.2600 42,9400 13,375.00 347,758.9 254,322.1 EALIZABETH ARDEN INC 0.000 FCS 30376103 16.2600 42,9400 13,375.00 399,975.3 49 646,537.1 EALIZABETH ARDEN INC 0.000 FCS 30376103 16.26	ARGONAUT GROUP INC	0.000 A	AGII	040157109	21.1300	41,050.00	661,279.03	867,386.50
ARVINMERITOR INC. 1.788 ARM 04335101 22.3700 26,825.00 508,710.19 600,075. ASPECT COMMUNICATIONS CORP 0.000 ASPT 04523Q102 11.1400 69,800.00 749,919.99 777,572. BANCORPSOUTH INC 3.118 BXS 059692103 24.3700 28,300.00 609,050.52 689,671. BE AEROSPACE INC. 0.000 BEAV 073302101 11.6400 69,975.00 691,078.75 814,509. BELDEN CORT INC 0.862 BCC 077454106 23.2000 22,362.00 441,187.31 518,798. BIG 5 SPORTING GOODS CORP 0.960 BGFV 08915P101 29,1400 21,025.00 488,986.02 612,668. BORLAND SOFTWARE CORPORATION 0.000 BORL 099849101 11.6800 63,150.00 527,838.10 737,592. BROOKLINE BANCORP IN 2.083 BRKL 11373M107 16.3200 41,600.00 603,660.67 678,912. BUCYRUS INTERNATIONAL INC-A 0.565 BUCY 118759109 40.6400 19,100.00 362,098.93 776,224. CARMINE CINEMAS INC 1.917 CKEC 143436400 36.5000 18,550.00 712,528.99 677,075. CASEALA WASTE SYS IN 0.000 CWST 147448104 14.6400 58.500.00 693,305.07 856,440. CHEMED CORP CREMED	ARKANSAS BEST CORP	1.069 A	ABFS		44.8900	12,175.00	388,580.13	546,535.75
ASPECT COMMUNICATIONS CORP 3.118 BXS 059692103 24,3700 28,300.00 609,050.52 689,671. BE ARROSPACE INC. 0.000 BEAV 073302101 11.6400 69,975.00 691,078.75 814,509. BELDEN CDT INC 0.862 BDC 077454106 23.2000 22,362.00 441,187.31 518,798. BIG 5 SPORTING GOODS CORP 0.960 BGFV 089159101 29,1400 21,025.00 488,986.02 612,668. BORLAND SOFTWARE CORPORATION 0.000 BORL 099849101 11.6800 63,150.00 527,838.10 737,592. BECOMELINE BANCORP IN 2.083 BRKL 11373M107 16,3200 41,600.00 603,660.67 678,912. BUCYRUS INTERNATIONAL INC-A 0.565 BUCY 118759109 40.6400 19,100.00 362,098.93 776,224. CARMIKE CINEMAS INC 1.917 CKEC 143436400 36.5000 18,550.00 712,528.99 677,075. CASELLA WASTE SYS IN 0.000 CWST 14748104 14.6400 58,500.00 693,305.07 856,440. CHEMED CORP 0.715 CHE 16359R103 67.1100 10,950.00 630,173.73 734,884. CITIZENS BKG CORP MI 3.318 CBCF 174420109 34,3500 20,800.00 724,744.99 714,480. CMS ENERGY CORP 6.890 CMS 1258961002 10.4500 135,850.00 1,298,874.71 1,419,632. COMSTOCK RESOURCES INC 0.000 CRK 205768203 22.0500 33,975.00 712,475.82 749,148. CONSTOCK RESOURCES INC 0.000 CRK 205768203 22.0500 33,975.00 712,475.82 749,148. CONSTOCK RESOURCES INC 0.000 CRK 228386106 13,7400 76,297.00 76,154.91 1,408,302. CULLEN/FROST BANKERS INC 2.181 CFR 229899109 48.6000 16,950.00 558,364.65 823,770. CULLEN/FROST BANKERS INC 2.181 CFR 229899108 86.3500 6,975.00 399,753.49 646,537.2 COMSTOCK & SEAL INC. 7.278 CCK 228386106 13,7400 76,297.00 76,154.91 1,048,302. CULLEN/FROST BANKERS INC 2.181 CFR 229899109 48.6000 16,950.00 558,364.65 823,770. CULLEN/FROST BANKERS INC 3.186 CFR 229899109 48.6000 16,950.00 402,762.11 613,656. EAGLE MATERIALS INC 3.000 RDE 283667185 49.400 32,400.00 402,762.11 613,656. EAGLE MATERIALS INC 3.000 RDE 283667185 49.400 32,400.00 402,762.11 613,656. EAGLE MATERIALS INC 3.000 RDE 283667185 49.400 32,400.00 596,969.37 698,367. FOSSIL INC. 0.000 FCS 3303726103 16.2600 42,950.00 596,969.37 698,367. FOSSIL INC. 0.000 FCS 34982100 25.6400 21,175.00 655,683.34 4823,783.	ARVINMERITOR INC.	1.788 A	ARM	043353101	22.3700	26,825.00	508,710.19	600,075.25
BANCORPSOUTH INC 8.118 BXS 8.59692103 24.3700 28.300.00 609,050.52 689,671. BELAEROSPACE INC. 0.000 BEAV 0.7302101 11.6400 69,975.00 691,078.75 814,509. BELDEN CDT INC 0.862 BDC 0.77454106 23.2000 22,362.00 441,187.31 518,798. BIG 5 SPORTING GOODS CORP 0.960 BGFV 0.998 B915P101 29.1400 21,025.00 488,986.02 612,668. BORLIAND SOFTWARE CORPORATION 0.000 BORL 0.99849101 11.6800 63,150.00 527,838.10 737,592. BROCKLINE BANCORP IN 2.083 BRKL 11373M107 16.3200 41,600.00 603,660.67 678,912. BROCKLINE BANCORP IN 1.917 CKEC 143436400 36.5000 18,550.00 712,528.99 776,224. CARMIKE CINEMAS INC 1.917 CKEC 143436400 36.5000 18,550.00 712,528.99 776,7075. CASELLA WASTE SYS IN 0.000 CWST 147448104 14.6400 58,500.00 693,305.07 856,440. CHEMED CORP 0.715 CHE 163598103 67.100 CMS 147448104 14.6400 58,500.00 693,305.07 856,440. CHEMED CORP 0.715 CHE 163598103 67.100 CMS 1258961000 10.950.00 693,305.07 856,440. CHEMED CORP 0.715 CHE 163598103 67.100 10.950.00 693,305.07 856,440. CHEMED CORP 0.715 CHE 163598103 67.100 10.950.00 693,305.07 856,440. CHEMED CORP 0.715 CHE 163598103 67.100 10.950.00 693,305.07 874,884. CITIZENS BKG CORP MI 3.318 CBCF 174420109 34.3500 20,800.00 724,744.99 714,480. CMS ENERGY CORP 0.000 CBK 2158961000 10.4500 38,7975.00 368,472.53 345,741. COMSTOCK RESOURCES INC 0.000 CBK 228368106 13.7400 76,297.00 706,154.91 1,048,320. CULLEN/FROST BANKERS INC 1.364 CKN 2.28859108 3.126 DCOM 258942108 48.6000 16,950.00 558,364.65 822,770. DIME COMMUNITY BANCSHARES 3.126 DCOM 258942108 48.6000 16,950.00 558,364.65 822,770. DIME COMMUNITY BANCSHARES 3.126 DCOM 258942108 48.6000 16,950.00 558,364.65 822,770. DIME COMMUNITY BANCSHARES 3.126 DCOM 258942108 48.6000 16,950.00 558,364.65 823,770. DIME COMMUNITY BANCSHARES 3.126 DCOM 258942108 48.6000 16,950.00 509,953.44.65 823,770.0 569,951.00 569,969.37 690,367.44.69.00 569,969.37 690,367.44.69.00 569,969.37 690,36	ASPECT COMMUNICATIONS CORP	0.000 A	ASPT	04523Q102	11.1400	69,800.00	749,919.99	777,572.00
BE ARROSPACE INC. 0.000 BEAV 073302101 11.6400 69,975.00 691,078.75 814,509. BELDEN CDT INC 0.862 BDC 077454106 23.2000 22,362.00 441,187.31 518,798. BIG 5 SPORTING GOODS CORP 0.960 BGFV 08915P101 29.1400 21,025.00 488,986.02 612,686. BORLAND SOFTMARE CORPORATION 0.000 BORL 099849101 11.6800 63,150.00 527,838.10 737,592. BROOKLING BANCORP IN 2.083 BRKL 11.337M107 16.2200 41,600.00 603,660.67 678,912. BUCYRUS INTERNATIONAL INC-A 0.565 BUCY 118759109 40.6400 19,100.00 362,098.93 776,224. CABELLAW MASTE SYS IN 0.000 CWST 147448104 14.6400 58,550.00 712,528.99 6777,075.0 6235810.00 633,013.07 785,484.5 CHEND CORP 0.715 CHE 16359R103 67.1100 10,950.00 633,173.73 734,854.5 CITIZENS BKG CORP MI 3.318 CBCF 174420109 34.3500 20,800.00 724,744.99 714,480.0	BANCORPSOUTH INC	3.118 E	BXS	059692103	24.3700	28,300.00	609,050.52	689,671.00
BELDEN CDT INC 0.862 BDC 077454106 23.2000 22,362.00 441,187.31 518,798. BIG 5 SPORTING GOODS CORP 0.960 BGFV 08919 101 29.1400 21,025.00 488,986.02 612,668. BORLAND SOFTWARE CORPORATION 0.000 BORL 099849101 11.6800 63,150.00 527,838.10 737,592. BROOKLINE BANCORF IN 2.083 BRKL 11373M107 16.3200 41,600.00 603,660.67 678,912. CARMIKE CINEMAS INC 1.917 CKEC 143436400 36.5000 18,550.00 712,528.99 677,075. CASELLA WASTE SYS IN 0.000 CWST 147448104 14.6400 58,500.00 693,305.07 856,440.4 CITIZENS BKG CORP 0.715 CHE 16359R103 67.1100 10,950.00 630,173.73 734,854. CITIZENS BKG CORP 6.890 CMS 1258861002 10.4500 135,850.00 1,298,874.71 1,41480.4 COEUR D'ALENE MINES CORP. 0.000 CDE 192108108 3.9300 87,975.00 368,472.53 345,741. COMING CORE RESOURCES INC 0.000 CDE <td>BE AEROSPACE INC.</td> <td>0.000 E</td> <td>BEAV</td> <td>073302101</td> <td>11.6400</td> <td>69,975.00</td> <td>691,078.75</td> <td>814,509.00</td>	BE AEROSPACE INC.	0.000 E	BEAV	073302101	11.6400	69,975.00	691,078.75	814,509.00
BIG 5 SPORTING GOODS CORP BORLAND SOFTWARE CORPORATION O.000 BORL	BELDEN CDT INC	0.862 E	BDC	077454106	23.2000	22,362.00	441,187.31	518,798.40
BORLAND SOFTWARE CORPORATION 0.000 BORL 099849101 11.6800 63,150.00 527,838.10 737,592. BROOKLINE BANCORP IN 2.083 BRKL 11373M107 16.3200 41,600.00 603,660.67 678,912. BUCYRUS INTERNATIONAL INC-A 0.565 BUCY 118759109 40.6400 19,100.00 362,098.93 776,224. CARMIKE CINEMAS INC 1.917 CKEC 143436400 36.5000 18,550.00 712,528.99 677,075. CASELLA WASTE SYS IN 0.000 CWST 147448104 14.6400 58,500.00 693,305.07 856,440.4 CHEMED CORP 0.715 CHE 16359R103 67.1100 10,950.00 630,173.73 734,884. CITIZENS BKG CORP MI 3.318 CBCF 174420109 34,3500 20,800.00 724,744.99 714,480.4 CMS ENERGY CORP 6.890 CMS 125896100Q 10.4500 135,850.00 1,288.747.1 1,419,632. COEUR D'ALENE MINES CORP. 0.000 CRE 29218080 39,300 87,975.00 368,472.53 345,741. CONSOL ENERGY INC. 1.364 CNX 20854910	BIG 5 SPORTING GOODS CORP	0.960 E	BGFV	08915P101	29.1400	21,025.00	488,986.02	612,668.50
BROOKLINE BANCORP IN BUCYRUS INTERNATIONAL INC-A D.565 BUCY 118759109 40.6400 19,100.00 362,098.93 776,224. CARMIKE CINEMAS INC 1.917 CKEC 143436400 36.5000 18,550.00 712,528.99 677,075. CASELLA WASTE SYS IN D.000 CWST D.715 CHE D.715 C	BORLAND SOFTWARE CORPORATION	0.000 E	BORL	099849101	11.6800	63,150.00	527,838.10	737,592.00
BUCYRUS INTERNATIONAL INC-A O.565 BUCY 118759109 40.6400 19,100.00 362,098.93 776,224. CARMIKE CINEMAS INC 1.917 CKEC 143436400 36.5000 18,550.00 712,528.99 677,075. CASELLA WASTE SYS IN O.000 CWST 147448104 14.6400 58,500.00 693,305.07 856,440. CHEMED CORP O.715 CHE 16359R103 67,1100 10,950.00 630,173.73 734,854. CITIZENS BKG CORP MI 3.318 CBCF 174420109 34.3500 20,800.00 724,744.99 714,480.00 CMS ENERGY CORP 6.890 CMS 125896100Q 10.4500 135,850.00 1,298,874.71 1,419,632. COEUR D'ALENE MINES CORP. O.000 CDE 192108108 3.9300 87,975.00 368,472.53 345,741.00 CONSOL ENERGY INC. CONSOL ENERGY INC. CONSOL ENERGY INC. CONSOL ENERGY INC. CROWN CORK & SEAL INC. 7.278 CCK 228368106 13.7400 76,297.00 706,154.91 1,048,320.00 CULLEN/FROST BANKERS INC 2.181 CFR 229899109 48.6000 16,950.00 558,364.65 823,770.00 DIME COMMUNITY BANCSHARES 3.126 DCOM 253922108 17,9100 46,225.00 793,990.90 827,899. DOLLAR THRIFTY AUTOM 0.000 DTG 256743105 30.2000 15,975.00 399,972.15 602,291.00 EL PASO ELECTRIC COMPANY 0.000 ELBO 2866045109 42.9400 13,375.00 347,558.92 574,322. ELIZABETH ARDEN INC FAIRCHILD SEMICONDUTOR CORP FIRST MIDWEST BANCORP INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.45 FOSSIL INC. 0.000 FOSL 349882100 25.6400 22,170.00 665,683.34 823,838.15 FOSSIL INC. 0.000 FOSL 349882100 25.6400 22,170.00 665,683.34 823,838.15 FOSSIL INC.	BROOKLINE BANCORP IN	2.083 E	BRKL		16.3200	41,600.00	603,660.67	678,912.00
CARMIKE CINEMAS INC CASELLA WASTE SYS IN 0.000 CWST 147448104 14.6400 58,500.00 693,305.07 856,440. CHEMED CORP 0.715 CHE 16359R103 67.1100 10,950.00 630,173.73 734,854. CITIZENS BKG CORP MI 3.318 CBCF 174420109 34.3500 20,800.00 724,744.99 714,480.00 CMS ENERGY CORP 6.890 CMS 125896100Q 10.4500 135,850.00 1,298,874.71 1,419,632.00 COEUR D'ALENE MINES CORP. 0.000 CDE 192108108 3.9300 87,975.00 368,472.53 345,741.00 COMSTOCK RESOURCES INC 0.000 CR 205768203 22.0500 33,975.00 712,475.82 749,148.00 CONSOL ENERGY INC. 1.364 CNX 20854P109 41.0500 15,750.00 399,753.49 646,537.00 CROWN CORK & SEAL INC. CULLEN/FROST BANKERS INC 1.3164 CNX 228368106 13.7400 76,297.00 706,154.91 1,048,320.00 DIME COMMUNITY BANCSHARES 3.126 DCOM 253922108 17.9100 46,225.00 793,990.90 827,889.00 DOLLAR THRIFTY AUTOM 0.000 DTG 256743105 30.2000 15,975.00 399,751.15 482,445.00 EAGLE MATERIALS INC EL PASO ELECTRIC COMPANY 0.000 ELBO 286045109 42.9400 13,375.00 347,558.92 574,322.00 ELI ZABETH ARDEN INC 0.000 FCS 303726103 16.2600 42.950.00 596,969.37 698,367.00 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.00 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.00	BUCYRUS INTERNATIONAL INC-A	0.565 E	BUCY		40.6400	19,100.00	362,098.93	776,224.00
CASELLA WASTE SYS IN 0.000 CWST 147448104 14.6400 58,500.00 693,305.07 856,440. CHEMED CORP 0.715 CHE 16359R103 67.1100 10,950.00 630,173.73 734,854. CITIZENS BKG CORP MI 3.318 CBCF 174420109 34.3500 20,800.00 724,744.99 714,480. CMS ENERGY CORP 6.890 CMS 125896100Q 10.4500 135,850.00 1,298,874.71 1,419,632.1 COGNET D'ALENE MINES CORP. 0.000 CBE 192108108 3.9300 87,975.00 368,472.53 345,741. CONSOL ENERGY INC. 0.000 CKR 205768203 22.0500 33,975.00 712,475.82 749,148.1 CONSOL ENERGY INC. 1.364 CNX 20854P109 41.0500 15,750.00 399,753.49 646,537.1 CROWN CORK & SEAL INC. 7.278 CCK 228368106 13.7400 76,297.00 706,154.91 1,048,320.1 CULLEN/FROST BANKERS INC 1.316 CDCM 253922108 17.9100 46,225.00 793,990.90 827,889.1 DOLLAR THRIFTY AUTOM 0.000 DTG 256743105 30.2000 15,975.00 399,751.0 409,118.51 482,445.0 EAGLE MATERIALS INC EL PASO ELECTRIC COMPANY 0.000 EE 283677854 18.9400 32,400.00 402,762.11 613,656.6 EL PASO ELECTRIC COMPANY 0.000 EE 283677854 18.9400 32,400.00 402,762.11 613,656.6 ELECTRONICS BOUTIQUE HLDGS 0.000 RDEN 28660G106 23.7400 36,375.00 751,286.91 863,542.5 ELIZABETH ARDEN INC 0.000 RDEN 28660G106 23.7400 36,375.00 751,286.91 863,542.5 FAIRCHILD SEMICONDUTOR CORP 0.000 FCS 303726103 16.2600 42,950.00 596,969.37 698,367.0 FIRST MIDWEST BANCORP INC. 2.645 FMBI 320867104 36.2900 22,700.00 665,683.34 823,783.6 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.0 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.0 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.0	CARMIKE CINEMAS INC	1.917 0	CKEC		36.5000	18,550.00	712,528.99	677,075.00
CHEMED CORP CITIZENS BKG CORP MI 3.318 CBCF 174420109 34.3500 20,800.00 724,744.99 714,480. CMS ENERGY CORP 6.890 CMS 125896100Q 10.4500 135,850.00 1,298,874.71 1,419,632. COEUR D'ALENE MINES CORP. 0.000 CDE 192108108 3.9300 87,975.00 368,472.53 345,741. COMSTOCK RESOURCES INC 0.000 CRK 205768203 22.0500 33,975.00 712,475.82 749,148. CONSOL ENERGY INC. 1.364 CNX 20854P109 41.0500 15,750.00 399,753.49 646,537. CULLEN/FROST BANKERS INC 2.181 CFR 229899109 48.6000 16,950.00 558,364.65 823,770.0 DIME COMMUNITY BANCSHARES 3.126 DCOM 253922108 17.9100 46,225.00 793,990.90 827,889.0 DOLLAR THRIFTY AUTOM 0.000 DTG 256743105 30.2000 15,975.00 409,118.51 482,445. ELECTRONICS BOUTIQUE HLDGS 0.000 ELBO 286045109 42.9400 13,375.00 347,558.92 574,322.0 ELIZABETH ARDEN INC 0.000 FCS 303726103 16.2600 22,700.00 665,683.34 823,773.0 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.4	CASELLA WASTE SYS IN	0.000 0	CWST		14.6400	58,500.00	693,305.07	856,440.00
CITIZENS BKG CORP MI 3.318 CBCF 174420109 34.3500 20,800.00 724,744.99 714,480. CMS ENERGY CORP 6.890 CMS 125896100Q 10.4500 135,850.00 1,298,874.71 1,419,632. COEUR D'ALENE MINES CORP. 0.000 CDE 192108108 3.9300 87,975.00 368,472.53 345,741. COMSTOCK RESCURCES INC 0.000 CRK 205768203 22.0500 33,975.00 712,475.82 749,148.* CONSOL ENERGY INC. 1.364 CNX 20854P109 41.0500 15,750.00 399,753.49 646,537.* CROWN CORK & SEAL INC. 7.278 CCK 228368106 13.7400 76,297.00 706,154.91 1,048,320.* CULLEN/FROST BANKERS INC 2.181 CFR 229899109 48.6000 16,950.00 558,364.65 823,770. DIME COMMUNITY BANCSHARES 3.126 DCOM 253922108 17.9100 46,225.00 793,990.90 827,889.* DOLLAR THRIFTY AUTOM 0.000 DTG 256743105 30.2000 15,975.00 409,118.51 482,445.* EAGLE MATERIALS INC 1.389 EXP 26969P108 86.3500 6,975.00 399,972.15 602,291.* EL PASO ELECTRIC COMPANY 0.000 EE 283677854 18.9400 32,400.00 402,762.11 613,656.* ELECTRONICS BOUTIQUE HLDGS 0.000 ELBO 286045109 42.9400 13,375.00 347,558.92 574,322.* FAIRCHILD SEMICONDUTOR CORP 0.000 FCS 303726103 16.2600 42,950.00 596,969.37 698,367.5 FIRST MIDWEST BANCORP INC. 2.645 FMBI 320867104 36.2900 22,700.00 665,683.34 823,783.5 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.5	CHEMED CORP	0.715 0	CHE		67.1100	10,950.00	630,173.73	734,854.50
CMS ENERGY CORP 6.890 CMS 125896100Q 10.4500 135,850.00 1,298,874.71 1,419,632. COEUR D'ALENE MINES CORP. 0.000 CDE 192108108 3.9300 87,975.00 368,472.53 345,741. COMSTOCK RESOURCES INC 0.000 CRK 205768203 22.0500 33,975.00 712,475.82 749,148. CONSOL ENERGY INC. 1.364 CNX 20854P109 41.0500 15,750.00 399,753.49 646,537. CROWN CORK & SEAL INC. 7.278 CCK 228368106 13.7400 76,297.00 706,154.91 1,048,320. CULLEN/FROST BANKERS INC 2.181 CFR 229899109 48.6000 16,950.00 558,364.65 823,770.0 DIME COMMUNITY BANCSHARES 3.126 DCOM 253922108 17.9100 46,225.00 793,990.90 827,889. EAGLE MATERIALS INC 1.389 EXP 26969P108 86.3500 6,975.00 399,972.15 602,291.0 EL PASO ELECTRIC COMPANY 0.000 EE 283677854 18.9400 32,400.00 402,762.11 613,656.0 ELECTRONICS BOUTIQUE HLDGS 0.000 ELBO 286045109 42.9400 13,375.00 347,558.92 574,322.0 FAIRCHILD SEMICONDUTOR CORP 0.000 FCS 303726103 16.2600 42.950.00 565,683.34 823,783.0 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.0	CITIZENS BKG CORP MI	3.318 0	CBCF		34.3500	20,800.00	724,744.99	714,480.00
COEUR D'ALENE MINES CORP. 0.000 CDE 192108108 3.9300 87,975.00 368,472.53 345,741. COMSTOCK RESOURCES INC 0.000 CRK 205768203 22.0500 33,975.00 712,475.82 749,148. CONSOL ENERGY INC. 1.364 CNX 20854P109 41.0500 15,750.00 399,753.49 646,537. CROWN CORK & SEAL INC. 7.278 CCK 228368106 13.7400 76,297.00 706,154.91 1,048,320.00 CULLEN/FROST BANKERS INC 2.181 CFR 229899109 48.6000 16,950.00 558,364.65 823,770.00 DIME COMMUNITY BANCSHARES 3.126 DCOM 253922108 17.9100 46,225.00 793,990.90 827,889.00 DOLLAR THRIFTY AUTOM 0.000 DTG 256743105 30.2000 15,975.00 409,118.51 482,445.00 EAGLE MATERIALS INC 1.389 EXP 26969P108 86.3500 6,975.00 399,972.15 602,291.00 EL PASO ELECTRIC COMPANY 0.000 EE 283677854 18.9400 32,400.00 402,762.11 613,656.00 ELECTRONICS BOUTIQUE HLDGS 0.000 ELBO 286045109 42.9400 13,375.00 347,558.92 574,322.00 ELIZABETH ARDEN INC 0.000 RDEN 28660G106 23.7400 36,375.00 751,286.91 863,542.00 FAIRCHILD SEMICONDUTOR CORP 0.000 FCS 303726103 16.2600 42,950.00 596,969.37 698,367.00 FIRST MIDWEST BANCORP INC. 2.645 FMBI 320867104 36.2900 22,700.00 665,683.34 823,783.00 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.00	CMS ENERGY CORP	6.890 C	CMS		10.4500	135,850.00	1,298,874.71	1,419,632.50
COMSTOCK RESOURCES INC 0.000 CRK 205768203 22.0500 33,975.00 712,475.82 749,148. CONSOL ENERGY INC. 1.364 CNX 20854P109 41.0500 15,750.00 399,753.49 646,537. CROWN CORK & SEAL INC. 7.278 CCK 228368106 13.7400 76,297.00 706,154.91 1,048,320. CULLEN/FROST BANKERS INC 2.181 CFR 229899109 48.6000 16,950.00 558,364.65 823,770.00 DIME COMMUNITY BANCSHARES 3.126 DCOM 253922108 17.9100 46,225.00 793,990.90 827,889.00 DOLLAR THRIFTY AUTOM 0.000 DTG 256743105 30.2000 15,975.00 409,118.51 482,445.00 EAGLE MATERIALS INC 1.389 EXP 26969P108 86.3500 6,975.00 399,972.15 602,291.00 EL PASO ELECTRIC COMPANY 0.000 EE 283677854 18.9400 32,400.00 402,762.11 613,656.00 ELICZABETH ARDEN INC 0.000 RDEN 28660G106 23.7400 36,375.00 371,286.91 863,542.00 FAIRCHILD SEMICONDUTOR CORP 0.000 FCS 303726103 16.2600 42,950.00 596,969.37 698,367.00 FIRST MIDWEST BANCORP INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.00	COEUR D'ALENE MINES CORP.	0.000 0	CDE		3.9300	87,975.00	368,472.53	345,741.75
CONSOL ENERGY INC. 1.364 CNX 20854P109 41.0500 15,750.00 399,753.49 646,537. CROWN CORK & SEAL INC. 7.278 CCK 228368106 13.7400 76,297.00 706,154.91 1,048,320. CULLEN/FROST BANKERS INC 2.181 CFR 229899109 48.6000 16,950.00 558,364.65 823,770.0 DIME COMMUNITY BANCSHARES 3.126 DCOM 253922108 17.9100 46,225.00 793,990.90 827,889.0 DOLLAR THRIFTY AUTOM 0.000 DTG 256743105 30.2000 15,975.00 409,118.51 482,445.0 EAGLE MATERIALS INC 1.389 EXP 26969P108 86.3500 6,975.00 399,972.15 602,291.0 EL PASO ELECTRIC COMPANY 0.000 EE 283677854 18.9400 32,400.00 402,762.11 613,656.0 ELECTRONICS BOUTIQUE HLDGS 0.000 ELBO 286045109 42.9400 13,375.00 347,558.92 574,322.0 FAIRCHILD SEMICONDUTOR CORP 0.000 RDEN 28660G106 23.7400 36,375.00 751,286.91 863,542.0 FAIRCHILD SEMICONDUTOR CORP 0.000 FCS 303726103 16.2600 42,950.00 596,969.37 698,367.0 FIRST MIDWEST BANCORP INC. 2.645 FMBI 320867104 36.2900 22,700.00 665,683.34 823,783.0 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.0	COMSTOCK RESOURCES INC	0.000 0	CRK		22.0500	33,975.00	712,475.82	749,148.75
CROWN CORK & SEAL INC. 7.278 CCK 228368106 13.7400 76,297.00 706,154.91 1,048,320. CULLEN/FROST BANKERS INC 2.181 CFR 229899109 48.6000 16,950.00 558,364.65 823,770. DIME COMMUNITY BANCSHARES 3.126 DCOM 253922108 17.9100 46,225.00 793,990.90 827,889.50 DOLLAR THRIFTY AUTOM 0.000 DTG 256743105 30.2000 15,975.00 409,118.51 482,445.50 EAGLE MATERIALS INC 1.389 EXP 269699108 86.3500 6,975.00 399,972.15 602,291.50 EL PASO ELECTRIC COMPANY 0.000 EE 283677854 18.9400 32,400.00 402,762.11 613,656.50 ELECTRONICS BOUTIQUE HLDGS 0.000 ELBO 286045109 42.9400 13,375.00 347,558.92 574,322.50 ELIZABETH ARDEN INC 0.000 RDEN 28660G106 23.7400 36,375.00 751,286.91 863,542.50 FAIRCHILD SEMICONDUTOR CORP 0.000 FCS 303726103 16.2600 42,950.00 596,969.37 698,367.50 FIRST MIDWEST BANCORP INC. 2.645 FMBI 320867104 36.2900 22,700.00 665,683.34 823,783.60 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.60	CONSOL ENERGY INC.	1.364 0	CNX		41.0500	15,750.00	399,753.49	646,537.50
CULLEN/FROST BANKERS INC 2.181 CFR 229899109 48.6000 16,950.00 558,364.65 823,770. DIME COMMUNITY BANCSHARES 3.126 DCOM 253922108 17.9100 46,225.00 793,990.90 827,889. DOLLAR THRIFTY AUTOM 0.000 DTG 256743105 30.2000 15,975.00 409,118.51 482,445. EAGLE MATERIALS INC 1.389 EXP 269699108 86.3500 6,975.00 39,972.15 602,291. EL PASO ELECTRIC COMPANY 0.000 EE 283677854 18.9400 32,400.00 402,762.11 613,656. ELECTRONICS BOUTIQUE HLDGS 0.000 ELBO 286045109 42.9400 13,375.00 347,558.92 574,322.9 ELIZABETH ARDEN INC 0.000 RDEN 28660G106 23.7400 36,375.00 751,286.91 863,542.9 FAIRCHILD SEMICONDUTOR CORP 0.000 FCS 303726103 16.2600 42,950.00 596,969.37 698,367.0 FIRST MIDWEST BANCORP INC. 2.645 FMBI 320867104 36.2900 22,700.00 665,683.34 823,783.0 FOSSIL INC.	CROWN CORK & SEAL INC.	7.278 0	CCK		13.7400	76,297.00	706,154.91	1,048,320.78
DIME COMMUNITY BANCSHARES 3.126 DCOM 253922108 17.9100 46,225.00 793,990.90 827,889. DOLLAR THRIFTY AUTOM 0.000 DTG 256743105 30.2000 15,975.00 409,118.51 482,445. EAGLE MATERIALS INC 1.389 EXP 26969P108 86.3500 6,975.00 399,972.15 602,291. EL PASO ELECTRIC COMPANY 0.000 EE 283677854 18.9400 32,400.00 402,762.11 613,656. ELECTRONICS BOUTIQUE HLDGS 0.000 ELBO 286045109 42.9400 13,375.00 347,558.92 574,322. ELIZABETH ARDEN INC 0.000 RDEN 28660G106 23.7400 36,375.00 751,286.91 863,542. FAIRCHILD SEMICONDUTOR CORP 0.000 FCS 303726103 16.2600 42,950.00 596,969.37 698,367.0 FIRST MIDWEST BANCORP INC. 2.645 FMBI 320867104 36.2900 22,700.00 665,683.34 823,783.0 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.00	CULLEN/FROST BANKERS INC	2.181 0	CFR		48.6000	16,950.00	558,364.65	823,770.00
DOLLAR THRIFTY AUTOM 0.000 DTG 256743105 30.2000 15,975.00 409,118.51 482,445. EAGLE MATERIALS INC 1.389 EXP 26969P108 86.3500 6,975.00 399,972.15 602,291. DOLLAR THRIFTY AUTOM 409,118.51 482,445. EAGLE MATERIALS INC 0.000 EL 283677854 18.9400 32,400.00 402,762.11 613,656. ELECTRONICS BOUTIQUE HLDGS 0.000 ELBO 286045109 42.9400 13,375.00 347,558.92 574,322. ELIZABETH ARDEN INC 0.000 RDEN 28660G106 23.7400 36,375.00 751,286.91 863,542.9 FAIRCHILD SEMICONDUTOR CORP 0.000 FCS 303726103 16.2600 42,950.00 596,969.37 698,367.0 FIRST MIDWEST BANCORP INC. 2.645 FMBI 320867104 36.2900 22,700.00 665,683.34 823,783.0 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.0	DIME COMMUNITY BANCSHARES	3.126 E	OCOM		17.9100	46,225.00	793,990.90	827,889.75
EAGLE MATERIALS INC 1.389 EXP 26969F108 86.3500 6,975.00 399,972.15 602,291. ELECTRONICS BOUTIQUE HLDGS 0.000 ELBO 286645109 42.9400 13,375.00 347,558.92 574,322. ELIZABETH ARDEN INC 0.000 RDEN 28660G106 23.7400 36,375.00 751,286.91 863,542. FAIRCHILD SEMICONDUTOR CORP 0.000 FCS 303726103 16.2600 42,950.00 596,969.37 698,367.0 FIRST MIDWEST BANCORP INC. 2.645 FMBI 320867104 36.2900 22,700.00 665,683.34 823,783.0 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.000	DOLLAR THRIFTY AUTOM	0.000 L)TG		30.2000	15,975.00	409,118.51	482,445.00
ELECTRONICS BOUTIQUE HLDGS 0.000 ELBO 286045109 42.9400 13,375.00 347,558.12 574,322.25 ELIZABETH ARDEN INC 0.000 RDEN 28660G106 23.7400 36,375.00 751,286.91 863,542.15 FAIRCHILD SEMICONDUTOR CORP 0.000 FCS 303726103 16.2600 42,950.00 596,969.37 698,367.15 FIRST MIDWEST BANCORP INC. 2.645 FMBI 320867104 36.2900 22,700.00 665,683.34 823,783.15 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.15	EAGLE MATERIALS INC	1.389 E	ra Lar		10 0400	6,9/5.00	399,972.15	602,291.25
ELIZABETH ARDEN INC 0.000 RDEN 28660G106 23.7400 36,375.00 347,558.92 574,322. ELIZABETH ARDEN INC 0.000 RDEN 28660G106 23.7400 36,375.00 751,286.91 863,542. FAIRCHILD SEMICONDUTOR CORP 0.000 FCS 303726103 16.2600 42,950.00 596,969.37 698,367. FIRST MIDWEST BANCORP INC. 2.645 FMBI 320867104 36.2900 22,700.00 665,683.34 823,783.4 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.4	EL PASU ELECTRIC CUMPANY	U.UUU E	rr DO		10.9400	3∠,4UU.UU	4UZ,/bZ.11	013,050.00
FAIRCHILD SEMICONDUTOR CORP 0.000 FCS 303726103 16.2600 42,950.00 596,969.37 698,367.1 FIRST MIDWEST BANCORP INC. 2.645 FMBI 320867104 36.2900 22,700.00 665,683.34 823,783.1 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.1	ELECIKONICS BOUITQUE HLDGS	0.000 E	TTRO		42.9400	13,3/5.00	347,338.9Z	5/4,344.50
FARCHIED SEMICONDUTOR CORP 0.000 FCS 303/26103 16.2600 42,950.00 596,969.37 698,367. FIRST MIDWEST BANCORP INC. 2.645 FMBI 320867104 36.2900 22,700.00 665,683.34 823,783.1 FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.1	ENIDOUTED CEMTOONDUTOR CORR	0.000 5	SOC KDFIN		43.7400	30,3/5.UU	/51,200.91	600 267 00
FIRST MIDWEST BANCORP INC. 2.045 FMB1 32080/104 30.2900 22,700.00 665,683.34 823,783. FOSSIL INC. 0.000 FOSL 349882100 25.6400 21,175.00 449,386.45 542,927.00	FAIRCHILD SEMICONDUIOR CORP	0.000 F	CO		10.2000 10.2000	42,950.00	590,909.3/	090,307.00
FUDDILL INC. U.UUU FUDL 34300ZIUU 25.04UU 21,1/5.UU 449,380.45 542,92/	FIRST MIDWEST BANCORP INC.	2.045 F	LOCI LIMBT		30.49UU	22,/UU.UU 21 175 00	005,003.34 440 206 45	8∠3,/83.UU 5/12 027 00
	FUDDILL INC.	0.000 F	, ODL	343007T00	23.0400	21,1/3.00	449,300.45	344,947.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMOI	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6CH	CH	ARTWELL - 2000) VAL			
	Instrument - COM	COI	MMON STOCK				
FRED'S INC GATX CORP GLOBAL POWER EQUIPMENT GROUP	0.459	FRED	356108100	17.4000	27,550.00	505,694.06 638,348.21	479,370.00
GATX CORP	2.706	GMT	361448103	29.5600	24,425.00	638,348.21	722,003.00
GLOBAL POWER EQUIPMENT GROUP	0.000	GEG	37941P108	9.8400	88,925.00	643,801.80	875,022.00
HARBOR FLA BANCSHARE HELMERICH & PAYNE, INC HERLEY INDS INC DEL INDEPENDENCE COMMUNITY BANK INTEGRATED ELECTRICAL SVCS JARDEN CORP JOURNAL COMMUNICATIONS INC KADANT INC	2.311	HARB	411901101	34.6100	16,700.00	504,256.16	577,987.00
HELMERICH & PAYNE, INC	0.969	HP	423452101Q	34.0400	28,300.00	807,186.82	963,332.00
HERLEY INDS INC DEL	0.000	HRLY	427398102	20.3400	24,225.00	436,265.71 641,451.59	492,736.50
INDEPENDENCE COMMUNITY BANK	2.348	ICBC	453414104	42.5800	21,100.00	641,451.59	898,438.00
INTEGRATED ELECTRICAL SVCS	0.000	IES	45811E103	4.8400	90,050.00	386,826.45	435,842.00
JARDEN CORP	0.000	JAH	471109108	43.4400	16,650.00	531,413.12	723,276.00
JOURNAL COMMUNICATIONS INC	1.438	JRN	481130102	18.0700	38,900.00	709,222.90 640,048.03	702,923.00
KADANT INC	0.000	KAI	48282T104	20.5000	32,225.00	640,048.03	660,612.50
KAYDON CORP	1.453	KDN	486587108Q	33.0200	27,500.00	600,633.26	908,050.00
KEANE INC.	0.000	KEA	486665102	14.7000	47,850.00	600,633.26 723,984.00 680,112.89	703,395.00
KOMAG INC	0.000	KOMG	500453204	18.7800	48,400.00	680,112.89	908,952.00
LACLEDE GROUP HLDG. CO.	4.366	LG	505597104	31.1500	17,100.00	505,182.37	532,665.00
LINENS 'N THINGS INC.	0.000	LIN	535679104	24.8000	17,100.00 24,475.00	505,182.37 631,938.66	606,980.00
JOURNAL COMMUNICATIONS INC KADANT INC KAYDON CORP KEANE INC. KOMAG INC LACLEDE GROUP HLDG. CO. LINENS 'N THINGS INC. LKQ CORP NETIQ CORP NN INC NORTHWEST NATURAL GAS CO. O'CHARLEYS INC OLIN CORP OVERLAND STORAGE INC PACIFIC CAP BANCORP PNM RESOURCES INC POLYONE CORPORATION PRIME MONEY MARKET - 6CH PROGRESS SOFTWARE	0.000	LKOX	501889208	20.0700	45,850.00	775,745.95 520,872.08	920,209.50
NETIQ CORP	0.000	NTIQ	64115P102	12.2100	45,850.00 44,475.00	520,872.08	543,039.75
NN INC	2.422	NNBR	629337106	13.2100	32,800.00	394,029.23	433,288.00
NORTHWEST NATURAL GAS CO.	3.853	NWN	667655104	33.7400	20,425.00	652,357.34	689,139.50
O'CHARLEYS INC	0.000	CHUX	670823103	19.5500	41,500.00	736,974.14	811,325.00
OLIN CORP	3.633	OLN	680665205Q	22.0200	24,850.00	539,336.95	547,197.00
OVERLAND STORAGE INC	0.000	OVRL	690310107	16.6900	33,750.00	475,833.65	563,287.50
PACIFIC CAP BANCORP	2.118	PCBC	69404P101	33.9900	22,350.00	624,876.47	759,676.50
PNM RESOURCES INC	2.926	PNM	69349H107	25.2900	24,900.00	448,896.70	629,721.00
POLYONE CORPORATION	2.759	POL	73179P106	9.0600	80,150.00	480,165.50	726,159.00
PRIME MONEY MARKET - 6CH	0.000	IT-CIP	IT-CIP	1.0000	2,959,774.03	2,959,774.17	2,959,773.96
PROGRESS SOFTWARE	0.000	PRGS		23.3500	36,425.00	726,588.34	850,523.75
RALCORP HOLDINGS	0.000	RAH	7510281010	41.9300	30,475.00	961,294.01	1.277.816.75
REMINGTON OIL & GAS CORP	0.000	REM	759594302	27.2500	28,800.00	637,651.25	784,800.00
RI-T CORP	1.347	RIT	749607107	41.5700	21 . 100 . 00	737.584.39	877.127.00
RUBY TUESDAY INC	0.172	RI	781182100	26.0800	28,100.00	704.577.08	732.848.00
SCOTTISH RE GROUP LTD	0.772	SCT	G7885T104	25.9000	33,350.00	722.057.56	863.765.00
PROGRESS SOFTWARE RALCORP HOLDINGS REMINGTON OIL & GAS CORP RLI CORP RUBY TUESDAY INC SCOTTISH RE GROUP LTD SEACOR SMIT INC. SIRVA INC SONICWALL INC SOURCE INTERLINK COS INC SOUTH FINANCIAL GROUP, INC STEWART & STEVENSON SERVICES	0.000	CKH	811904101	53.4000	33,350.00 13,375.00	520,872.08 394,029.23 652,357.34 736,974.14 539,336.95 475,833.65 624,876.47 448,896.70 480,165.50 2,959,774.17 726,588.34 961,294.01 637,651.25 737,584.39 704,577.08 722,057.56 637,954.11	714,225.00
SIRVA INC	0.000	SIR	82967Y104	19.2200	35,575.00	846,275.01	683,751.50
SONICWALL INC	0.000	SNWL	835470105	6.3200	66,175.00	846,275.01 444,477.06	418,226.00
SOURCE INTERLINK COS INC	0.000	SORC	836151209		58,600.00	444,477.06 587,734.18 701,550.02	778,208.00
SOUTH FINANCIAL GROUP, INC	1.967	TSFG	837841105	32.5300	24,775.00	701,550.02	805,930.75
STEWART & STEVENSON SERVICES	1.680	SVC	8603421040	20.2300	41,100.00	664,796.24	831,453.00
	1.000	_,,	- 300121010	20.2000	11,100.00	001,.20.21	331,133.00

Investment Desc						
		STOCK - EXTERNALLY CHARTWELL - 2000	MANAGED			
TODCO TRW AUTOMOTIVE HOLDINGS COP UAP HOLDING CORP UMPQUA HLDGS CORP UNITED BANKSHARES INC. W-H ENERGY SERVICES INC YANKEE CANDLE CO	0.000 U 0.952 U	RW 87264S106 APH 903441103 MPQ 904214103 BSI 909907107 HQ 92925E108	17.2700 25.2100 38.1500 22.3600	48,225.00 32,175.00 23,800.00 45,025.00	•	646,875.00 832,845.75 811,131.75 907,970.00 1,006,759.00
Instrument Total	85			6,070,183.03	55,172,703.78	64,762,972.64
	Instrument -RE	IT REAL ESTATI	E INVESTMENT	TRUST		
BIOMED REALTY TRUST BRE PROPERTIES -CL A CEDAR SHOPPING CENTERS INC FIRST POTOMAC REALTY TRUST INNKEEPERS USA TRUST KILROY RE CORP PENNSYLVANIA RI PS BUSINESS PARKS INC/CA RAMCO-GERSHENSON PPT RECKSON ASSOCIATES RE		RE 05564E106 DR 150602209 PO 33610F109 PA 4576J0104 RC 49427F108 EI 709102107 SB 69360J107 PT 751452202	40.3100 14.3000 22.8000 14.2000 42.7500 42.8000 45.1000	16,950.00 54,575.00 28,225.00 38,575.00 14,300.00 11,725.00 13,650.00	370,057.85 457,912.21 500,953.81 505,911.79 704,372.15	683,254.50 780,422.50 643,530.00 547,765.00 611,325.00 501,830.00 615,615.00 887,681.25
Instrument Total	10			276,000.00	5,658,618.37	7,093,458.00
Portfolio Total	95			6,346,183.03	60,831,322.15	71,856,430.64

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6DG	DAY					
	Instrument - COM	COI					
ABERCROMBIE & FITCH CO ACCELRYS INC ADESA INC ALLIANCE GAMING CORP ALLIANCE SEMICONDUCTOR CORP AQUILA INC ARRIS GROUP INC. ARRIS GROUP INC. ARRIS GROUP INC. ARRIS GROUP INC. ASCENTIAL SOFTWARE CORP BEARINGPOINT INC BEARINGS COMPANY CALGON CARBON CORP. CELERA GENOMICS GROUP CELERA GENOMICS GROUP CENTERPOINT ENERGY INC CMS ENERGY CORP CNH GLOBAL N.V. COMMUNITY HEALTH SYS CONSTAR INTL INC COORS (ADOLPH) CL-B CROWN CORK & SEAL INC. CSK AUTO CORP CYTEC INDUSTRIES E.PIPHANY INC EXIDE TECHNOLOGIES FAIRCHILD SEMICONDUTOR CORP FIRST AMERICAN CORP. GATY CORP GENENCOR INTERNATIONAL INC GRUPO TMM SA - ADR A HEALTH NET HERCULES INCORPORATED HOLLINGER INTERNATIONAL INC INFOCUS CORPORATION INPUT/OUTPUT INC. INTERNET SECURITY SYSTEMS JACUZZI BRANDS INC JO-ANN STORES INC	1.065	ANF	002896207	46.9500	21,100.00	501,230.80	990,645.0
ACCELRYS INC	0.000	ACCL	00430U103	7.8000	99,900.00	809,597.99	779,220.0
DESA INC	1.413	KAR	00686U104	21.2200	41,400.00	655,326.08	878,508.0
LLETE, INC.	3.265	ALE	018522300	36.7500	12,933.00 72,700.00	400,697.48 712,763.36	475,287. 1,003,987.
LLIANCE GAMING CORP	0.000	AGI	01859P609	13.8100	72,700.00	712,763.36	
LLIANCE SEMICONDUCTOR CORP	0.000	ALSC	01877H100	3.7000	86,000.00 61,500.00	552,877.22 149,608.99 730,697.02 940,113.30 1,933,426.75	318,200.
QUILA INC	18.970	ILA	03840P102	3.6900	61,500.00	149,608.99	226,935.
RRIS GROUP INC.	0.000	ARRS		7.0400	126,000.00	730,697.02	887,040.
RVINMERITOR INC.	1.788	ARM	043353101	22.3700	42,800.00 142,450.00	940,113.30	887,040. 957,436. 2,323,359.
SCENTIAL SOFTWARE CORP	0.000	ASCL	04362P207	16.3100	142,450.00	1,933,426.75	2,323,359.
BEARINGPOINT INC	0.000	BE	074002106	8.0300	205,500.00 34,700.00	1,782,719.66 759,210.52	1,650,165. 1,371,344.
BRINKS COMPANY	0.253	BCO	109696104Q	39.5200	34,700.00	759,210.52	1,371,344.
ALGON CARBON CORP.	1.321	CCC	129603106Q	9.0800	93,200.00 119,700.00	701,038.57 1,556,750.32	846,256. 1,645,875.
ELERA GENOMICS GROUP	0.000	CRA	038020202	13.7500	119,700.00	1,556,750.32	1,645,875.
ENTERPOINT ENERGY INC	3.539	CNP	15189T107Q	11.3000	68,400.00	767,388.20	772,920. 954,085.
MS ENERGY CORP	6.890	CMS	125896100Q	10.4500	91,300.00	751,865.37	
NH GLOBAL N.V.	0.970	CNH	N20935206	19.3700	68,400.00 91,300.00 62,700.00 47,900.00 54,300.00	767,738.20 767,388.20 751,865.37 880,577.55 1,102,111.49 291,306.61 1,192,006.98 741,074.58	1,214,499.
OMMUNITY HEALTH SYS	0.000	CYH	203668108	27.8800	47,900.00	1,102,111.49	1,335,452. 419,196.
ONSTAR INTL INC	0.000	CNST	21036U107	7.7200	54,300.00	291,306.61	419,196.
OORS (ADOLPH) CL-B	1.083	RKY	217016104Q	75.6700	20,900.00	1,192,006.98	1,581,503. 1,563,612.
ROWN CORK & SEAL INC.	7.278	CCK	228368106	13.7400	20,900.00 113,800.00	741,074.58	1,563,612.
SK AUTO CORP	0.000	CAO	125965103	16.7400	22,500.00	272,949.97 1,261,697.97	376,650.
YTEC INDUSTRIES	0.777	CYT	232820100Q	51.4200	38,600.00	1,261,697.97	1,984,812.
.PIPHANY INC	0.000	EPNY	26881V100	4.8300	22,500.00 38,600.00 111,400.00 89,100.00	564,076.74	538,062. 1,026,432.
ARTHLINK INC	0.000	ELNK	270321102	11.5200	89,100.00	812,252.22	1,026,432.
XIDE TECHNOLOGIES	0.000	XIDE	302051206	13.7800	57,600.00	797,001.24	793,728.
AIRCHILD SEMICONDUTOR CORP	0.000	FCS	303726103	16.2600	106,700.00 68,600.00	1,645,123.95	1,734,942. 2,410,604.
IRST AMERICAN CORP.	1.707	FAF	318522307	35.1400	68,600.00	1,463,176.16	2,410,604.
ATX CORP	2.706	GMT	361448103	29.5600	32,200.00 51,200.00	1,170,182.23 583,878.23	951,832. 839,680.
SENENCOR INTERNATIONAL INC	0.000	GCOR	368709101	16.4000	51,200.00	583,878.23	839,680.
RUPO TMM SA - ADR A	0.000	TMM	40051D105	3.6600	116,500.00 81,600.00	409,186.52 1,970,477.78	426,390.
EALTH NET	0.000	HNT	42222G108	28.8700	81,600.00	1,970,477.78	426,390. 2,355,792.
ERCULES INCORPORATED	0.000	HPC	427056106Q	14.8500	88,400.00	1,054,242.91	1,312,740. 572,320.
OLLINGER INTERNATIONAL INC	1.275	HLR	435569108	15.6800	36,500.00	1,054,242.91 441,503.68	572,320.
NFOCUS CORPORATION	0.000	INFS	45665B106	9.1600	88,400.00 36,500.00 71,900.00	425,186.81 197,731.08 208,889.17	572,320. 658,604. 242,216. 360,375. 1,282,380. 768,366.
NPUT/OUTPUT INC.	0.000	IO	457652105	8.8400	27,400.00	197,731.08	242,216.
NTERNET SECURITY SYSTEMS	0.000	ISSX	46060X107	23.2500	15,500.00	208,889.17	360,375.
ACUZZI BRANDS INC	0.000	JJZ	469865109	8.7000	147,400.00 27,900.00	670,974.41	1,282,380.
O-ANN STORES INC	0.000	JAS	47758P307	27.5400	27,900.00	688.998.92	768.366

Investment Desc F	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
			VID J. GREENE				
	Instrument - COM						
KANSAS CITY SOUTHERN INDS KEYNOTE SYSTEMS INC LA-Z-BOY INC. LEAPFROG ENTERPRISES INC MAGELLAN HEALTH SERVICES INC	0.000	KSU	485170302Q	17.7300	49,300.00	716,170.35	874,089.0
KEYNOTE SYSTEMS INC	0.000	KEYN	493308100	13.9200	72,500.00 42,000.00	712,122.81 789,367.07	1,009,200.0 645,540.0
LA-Z-BOY INC.	2.862	LZB	505336107	15.3700	42,000.00	789,367.07	
LEAPFROG ENTERPRISES INC	0.000	LF	52186N106	13.6000	60,500.00 6,600.00	1,132,995.10 226,690.82	822,800.0 225,456.0
MAGELLAN HEALTH SERVICES INC	0.000	MGLN	559079207	34.1600	6,600.00	226,690.82	225,456.0
MANITOWOC COMPANY INC.	0.743	MTW	563571108	37.6500	35,800.00 253,000.00	1,036,175.82 1,442,264.72	1,347,870.0 1,340,900.0
MAXTOR CORP	0.000	MXO	577729205	5.3000	253,000.00	1,442,264.72 160,667.72 537,702.11 517,612.72 470,238.49 411,756.77 1,078,874.15 30,069.30	1,340,900.0
MAXWELL TECHNOLOGIES INC	0.000	MXWL	577767106	10.1400	21,600.00	160,667.72	219,024.(610,362.7 628,320.(
ILACRON, INC.	1.179	MZ	598709103Q	3.3900	180,048.00	537,702.11	610,362.
MOSAIC COMPANY	0.490	MOS	61945A107Q	16.3200	38,500.00	517,612.72	628,320.0
AYRIAD GENETICS INC	0.000	MYGN	62855J104	22.5100	34,900.00	470,238.49	785,599.0 723,445.0
NATIONAL-OILWELL INC.	0.000	NOT	637071101	35.2900	20,500.00	411,/56.//	1 621 650 (
HAVISTAR INTL. CORP.	0.000	NAV	63934E108	43.9800	37,100.00	1,0/8,8/4.15	1,631,658.0
TITLE CODD	0.000	NCKA	64015Y104	30.7200	1,200.00	30,069.30	30,804.
NADILAY COKA	0.000	NVDA	67066G104 685564106	43.5000 11 0200	10,800.00	113,977.04	454,448. 624.624
ONLL COPPORATION	1 243	DI.I.	6964293070	28 9500	66 300 00	1 571 047 07	1 010 385
DARFYFI INT'I CORD	0.000	DRYI.	699462107	20.3300	10,800.00 52,800.00 66,300.00 33,300.00 134,700.00	113,977.04 203,751.46 1,571,947.97 450,490.12 1,440,304.23	675 990 1
PATHMARK STORES INC	0.000	PTMK	70322A101	5 8100	134 700 00	1 440 304 23	782 607
PEDSTAMERICAS INC	1 412	PAS	71343P200Q	21.2400	40 400 00	563 289 32	858 096
PHARMACOPETA DRIIG DISCOVERY	IN 0.000	PCOP	7171EP101	5.9900	40,400.00 65,800.01	563,289.32 393,118.44	394 142
TER 1 IMPORTS INC/DEL	2.030	PTR	720279108		39.900.00	811.359.73	786.030
POLO RALPH LAUREN CORP	0.469	RI.	731572103	42.6000	39,900.00 30,000.00	811,359.73 795,511.30	786,030.0 1,278,000.0
PRIME MONEY MARKET - 6DG	0.000	IT-DAV	IT-DAV	42.6000 1.0000	3,631,050.69	3,631,051.67	3,631,050.
OUANTA SERVICES INC.	0.000	PWR	74762E102	8.0000	190,900.00	1,160,709.30	1,527,200.
DUANTUM CORPORATION- DLT & ST	0.000	DSS	747906204	2.6200	419,000.00	2,899,687.38	1,097,780.
RADWARE LTD	0.000	RDWR	M81873107	26.1300	21,400.00	345,267.06	559.182.
REDBACK NETWORKS	0.000	RBAK	757209507	5.3600	21,400.00 69,500.00	273,051.38	372,520.
YDER SYS. INC.	1.256	R	783549108Q	47.7700	22,300.00	545,349.40	1,065,271.
SCHOLASTIC CORP	0.000	SCHL	807066105	36.9600	22,300.00 23,100.00	656,731.89	1,065,271. 853,776.
YBRON DENTAL SPECIALTIES	0.000	SYD	871142105	35.3800	35,700.00	854,084.32	1,263,066. 989,460.
ECUMSEH PRODUCTS CO CL-A	2.677	TECUA	878895200	47.8000	35,700.00 20,700.00	854,084.32 876,921.45	989,460.
ELEDYNE TECHNOLOGIES INC	0.000	TDY	879360105	29.4300	32,800.00	503,016.52	965,304.
'IBCO SOFTWARE INC	0.000	TIBX	88632Q103	13.3400	32,800.00 92,000.00 25,600.00	503,016.52 526,292.07 270,469.11	1,227,280.
JEAPFROG ENTERPRISES INC JAGELLAN HEALTH SERVICES INC JAGELLAN HEALTH SERVICES INC JANITOWOC COMPANY INC. JANITOWOC COMPANY INC. JANITOWALL TECHNOLOGIES INC JANITOMAL TECHNOLOGIES INC JANITOMAL TECHNOLOGIES INC JAVISTAR INTL. CORP. JAVISTAR INTL. CORP. JAVISTAR INTL. CORP. JARITAL SCIENCES CORP. JALL CORPORATION JAREXEL INT'L CORP. JATHMARK STORES INC JATHMARK STORES INC JUNITAL SELENCES JUNITAL SELECTOR JUNITAL SELENCES JUNITAL SELECTOR JUNITAL SELENCES JUNITAL SELECT JUNITAL SELENCES JUNITAL SELENCES JUNITAL SELENCES JUNITAL SE	0.869	TSN	902494103	18.4000	25,600.00	270,469.11	965,304. 1,227,280. 471,040.
JNIFI INC	0.000	UFI	904677101	3.8300	62,400.00 122,100.00	381,527.00 1,598,279.89	238,992.
JNISYS CORP.	0.000	UIS	909214108	10.1800	122,100.00	1,598,279.89	1,242,978.
JTSTARCOM, INC	0.000	UTSI	918076100	22.1500	47,000.00 21,800.00	1,027,947.35 590,382.99	1,041,050. 763,218.
VALASSIS COMMUNICATIONS INC	0.000	VCI	918866104	35.0100	21,800.00	590.382.99	763.218.0

Monthly	Market.	Portfolio

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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK	- EXTERNALLY	MANAGED			
			VID L BABSON -				
	Instrument - COM	CON	MMON STOCK				
ACTEL CORPORATION	0.000	ACTL	004934105	17.5400	59,900.00	995,671.40 49,600.00	1,050,646.00
ADEZA BIOMEDICAL CORP	0.000	ADZA	006864102	17.5500	3,100.00	49,600.00	54,405.00
ADVISORY BOARD CO/THE	0.000	ABCO	00762W107	36.8800	47,200.00	1,637,720.42	1,740,736.00
ANSOFT CORP	0.000	ANST	036384105	20.2000	86,300.00	1,166,453.79	1,743,260.00
BIO-REFERENCE LABS I	0.000 i		09057G602	17.4000	72,900.00	997,907.03	1,268,460.00
BOSTON PRIVATE FINL HOLDING	0.852	BPFH	101119105	28.1700	39,900.00	988,806.29	1,123,983.00
C.H.ROBINSON WORLDWIDE INC	0.852 1 1.080 (CHRW	12541W100	55.5200	32,200.00	1,371,055.57	1,787,744.00
CARTERS INC	0.000		146229109	33.9900	22,800.00	619,514.10 1,243,852.15	774,972.00
CHOICEPOINT INC.	0.000	CPS	170388102	45.9900	30,200.00	1,243,852.15	774,972.00 1,388,898.00
CITADEL BROADCASTING CORP	0.000	CDL	17285T106	16.1800	48,300.00	768,445.31	781,494.00
COGNEX CORP.	1.147 (CGNX	192422103	27.9000	27,200.00	768,445.31 716,990.99	750 000 00
COHERENT INC.	0.000	COHR	192479103	30.4400	38,800.00	978,294.69	1,181,072.00
COGNEX CORP. COHERENT INC. COLDWATER CREEK INC. CORVEL CORP	0.000	CWTR	193068103	30.8700	22,800.00	978,294.69 518,409.92 836,275.17 1,405,860.29 752,832.68	703,836.00
CORVEL CORP	0.000	CRVL	221006109	26.7800	26,139.00	836,275.17	700,002.42
EMMIS COMMUNICATIONS CL A	0.000	EMMS	291525103	19.1900	69,700.00	1,405,860.29	1,337,543.00
CORVEL CORP EMMIS COMMUNICATIONS CL A ESPEED INC	0.000	ESPD	296643109	12.3700	52,200.00	752,832.68	645,714.00
EXPEDITORS INT'L. WASH INC.	0.393	EXPD	302130109	55.8800	29,200.00	1,226,631.29	1,631,696.00
FIRST CMNTY BANCORP	2.060	FCBP	31983B101	42.7000	30,600.00	1,179,501.32	1,306,620.00
FOSSIL INC.	0.000	FOSL	349882100	25.6400	44,900.00	1,159,240.13	1,151,236.00
FOUNDATION COAL HOLDINGS INC			35039W100	23.0600	3,400.00	74,800.00	78,404.00
HEADWATERS INC	0.000 1	HDWR	42210P102	28.5000	34,200.00	1,009,761.78	974,700.00
HELIX TECHNOLOGY	1.840 1		423319102	17.3900		791,278.85	961,667.00
II VI INC	0.000		902104108	42.4900	16,600.00	791,278.85 510,232.38	705,334.00
IPAYMENT INC	0.000		46262E105	49.5200	15,000.00	505,665.31	742,800.00
JETBLUE AIRWAYS CORP	0.000		477143101	23.2200	33,800.00	505,665.31 831,036.51	784,836.00
KAYDON CORP	1.453 1	KDN	4865871080	33.0200	44,000.00	1,214,893.37	742,800.00 784,836.00 1,452,880.00 1,254,890.00
KEITHLEY INSTRUMENTS INC	0.761		487584104	19.7000	63,700.00	1,060,532.17	1,254,890.00
KNIGHT TRANSPORTATION INC	0.322 1		499064103	24.8000	61,300.00	1,185,900.59	1,520,240.00
LCA-VISION INC.	1.368		501803308	23.3900	35,400.00	598,368.33	828,006.00
MB FINL INC	1.233 1		55264U108	42.1500	28,800.00	1,044,513.20	1,213,920.00
MERGE TECHNOLOGIES INC.	0.00.0		589981109	22.2500	45,000.00	734,480.75	1,001,250.00
	0 000		E04E00101	11.0200	77,100.00	830,451.28	849,642.00
MYKROLIS CORP	0.00.0	MYK	62852P103	14.1700	72 500 00	762 007 22	1,041,495.00
MICKEL INCORPORATED MYKROLIS CORP PINNACLE FINANCIAL PARTNERS PRIME MONEY MARKET - 6BB RARE HOSPITALITY INTL INC. RESPIRONICS INC	IN 0.000 I	PNFP	723460104	22.6210	58,400.00	1,013,886.04	1,321,066.40
PRIME MONEY MARKET - 6BB	0.000	IT-DLB	IT-DLB	1.0000	2,622,582.35	2,622,582.31	2,622,582.37
RARE HOSPITALITY INTL INC	0.000	RARE	753820109	31.8600	30,050.00	2,622,582.31 804,721.48 944.017.24	957.393.00
RESPIRONICS INC	0.000 1	RESP	761230101		18,700.00	944,017.24	1.016.532.00
ROPER INDUSTRIES INC	0.699 1	ROP	776696106	60.7700	35,100.00	1,802,441.26	2,133,027.00
SKYWEST INC	0.598		830879102	20.0600	29,700.00	804,721.48 944,017.24 1,802,441.26 465,981.63	595.782 00
	3.330 .			_0.000	25,700.00	100,701.00	3,3,,02,00

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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
			GLE ASSET - 20				
	Instrument - COM	CO	MMON STOCK				
ACETO CORP ACTIVISION INC ACTUANT CORP CL A ADVANCE AUTO PARTS INC ADVENT SOFTWARE INC AFFILIATED MANAGERS GROUP ALAMOSA HOLDINGS INC. ALLIANCE DATA SYSTEM ALLIANCE GAMING CORP AMCOL INTERNATIONAL CORP. AMERICAN MEDICAL SYS HLDINGS AMETEK INC. AMPHENOL CORP-CL A ANIXTER INTERNATIONAL INC. ANSYS INC							
ACETO CORP	0.78	7 ACET	004446100	19.0400	54,105.00	715,402.70 311,906.71 206,075.41 748,218.73 307,214.89	1,030,159.20
ACTIVISION INC	0.000) ATVI	004930202	20.1800	17,555.00	311,906.71	354,259.90
ACTUANT CORP CL A	0.11	5 ATU	00508X203	52.1500	7,955.00	206,075.41	414,853.25
ADVANCE AUTO PARTS INC	0.000) AAP	00751Y106	43.6800	20,095.00	748,218.73	877,749.60
ADVENT SOFTWARE INC	0.000) ADVS	007974108	20.4800	15,985.00	307,214.89 590,861.50 534,050.98 285,011.22 721,771.57 526,397.74 254,675.95 633,083.09 1,065,192.78 599,848.19 812,555.18 799,320.94 256,871.49 303,084.05 313,609.06 532,126.68	327,372.80
AFFILIATED MANAGERS GROUP	0.000) AMG	008252108	67.7400	12,590.00	590,861.50	852,846.60
ALAMOSA HOLDINGS INC.	0.000) APCS	011589108	12.4700	44,750.00	534,050.98	558,032.50
ALLIANCE DATA SYSTEM	0.000) ADS	018581108	47.4800	7,195.00	285,011.22	341,618.60
ALLIANCE GAMING CORP	0.000) AGI	01859P609	13.8100	58,045.00	721,771.57	801,601.45
AMCOL INTERNATIONAL CORP.	1.79	L ACO	02341W103	20.0900	27,390.00	526,397.74	550,265.10
AMERICAN MEDICAL SYS HLDINGS	0.000) AMMD	02744M108	41.8100	9,170.00	254,675.95	383,397.70
AMETEK INC.	0.672	2 AME	031100100Q	35.6700	28,600.00	633,083.09	1,020,162.00
AMPHENOL CORP-CL A	0.083	L APH	032095101	36.7400	40,510.00	1,065,192.78	1,488,337.40
ANIXTER INTERNATIONAL INC.	0.000) AXE	035290105	35.9900	19,815.00	599,848.19	713,141.85
ANSYS INC	0.000) ANSS	03662Q105	32.0600	39,635.00	812,555.18	1,270,698.10
ASSURED GUARANTY LTD	0.610) AGO	G0585R106	19.6700	46,120.00	799,320.94	907,180.40
BALCHEM CORP	0.259	BCP	057665200	34.6900	8,760.00	256,871.49	303,884.40
BANK MUTUAL CORP	1.643	BKMU	063750103	12.1700	29,486.00	303,084.05	358,844.62
BANK OF HAWAII CORP	2.60	L BOH	062540109	50.7400	7,055.00	313,609.06	357,970.70
BELDEN CDT INC	0.862	2 BDC	077454106	23.2000	22,310.00	532,126.68	517,592.00
BLACKBAUD INC	0.000) BLKB	09227Q100	14.6400	24,385.00	285,025.33	356,996.40
BROWN & BROWN INC	0.73	BRO	115236101	43.5500	17,300.00	698,207.35	753,415.00
CERTEGY INC	0.562	2 CEY	156880106	35.5300	20,145.00	753,767.84	715,751.85
CHARLES RIVER LABORATORIES	0.000	CRL	159864107	46.0100	17,315.00	785,331.07	796,663.15
CLARCOR INC.	0.93	L CLC	179895107Q	54.7700	8,240.00	322,176.73	451,304.80
CNA SURETY CORP	0.000	SUR	12612L108	13.3500	27,210.00	297,326.75	363,253.50
COGNEX CORP.	1.14	7 CGNX	192422103	27.9000	15,485.00	425,095.89	432,031.50
COLUMBIA SPORTSWEAR CO	0.000	COLM	198516106	59.6100	11,200.00	313,609.06 532,126.68 285,025.33 698,207.35 753,767.84 785,331.07 322,176.73 297,326.75 425,095.89 615,171.20	667,632.00
COMMONWEALTH TELEPHONE ENTER	PR 0.000	CTCO	203349105	49.6600	14,000.00	597,072.65	695,240.00
COMMSCOPE INC.	0.000) CTV	203372107	18.9000	18,850.00	340,806.27	356,265.00
CORPORATE EXECUTIVE BOARD CO	0.448	B EXBD	21988R102	66.9400	7,280.00	362,981.33	487,323.20
CORRECTIONS CORP OF	0.000	CXW	22025Y407	40.4500	9,225.00	311,315.48	373,151.25
DAKTRONICS INC	0.000) DAKT	234264109	24.8900	32,600.00	701,219.54	811,414.00
DIGENE CORP	0.000	DIGE	253752109	26.1500	11,355.00	294,754.59	296,933.25
AMPHENOL CORP-CL A ANIXTER INTERNATIONAL INC. ANSYS INC ASSURED GUARANTY LTD BALCHEM CORP BANK MUTUAL CORP BANK OF HAWAII CORP BELDEN CDT INC BLACKBAUD INC BROWN & BROWN INC CERTEGY INC CHARLES RIVER LABORATORIES CLARCOR INC. CNA SURETY CORP COGNEX CORP. COLUMBIA SPORTSWEAR CO COMMONWEALTH TELEPHONE ENTER COMMSCOPE INC. CORPORATE EXECUTIVE BOARD CO CORRECTIONS CORP OF DAKTRONICS INC DIGENE CORP DIODES INC DIONEX CORP. DURATEK INC EATON VANCE CORP. EDUCATION MANAGEMENT COPR	0.000) DIOD	254543101	22.6300	15,380.00	597,072.65 340,806.27 362,981.33 311,315.48 701,219.54 294,754.59 341,269.76	348,049.40
DIONEX CORP.	0.000) DNEX	254546104	56.6700	11,505.00	547,167.61 395,905.10 782,260.62 501,994.59	651,988.35
DURATEK INC	0.000) DRTK	266580102	24.9100	25,760.00	395,905.10	641,681.60
EATON VANCE CORP.	0.61	B EV		52.1500	20,445.00	782,260.62	1,066,206.75
EDUCATION MANAGEMENT COPR	0.000) EDMC		33.0100	16,495.00	501,994.59	544,499.95
	0.00				==,====	,	,

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6EA	EA	GLE ASSET - 20	000 C			
EDWARDS LIFESCIENCES ELIZABETH ARDEN INC ENERGY PARTNERS LTD ESCO TECHNOLOGIES INC EXCEL TECHNOLOGY INC EXPONENT INC FLORIDA ROCK INDS FMC TECHNOLOGIES INC FORWARD AIR CORPORATION GAYLORD ENTMT CO GEN-PROBE INC GETTY IMAGES INC. GILDAN ACTIVEWEAR INC - CL A GLOBAL PAYMENTS INC GRAY TELEVISION INC GTECH HOLDINGS CORP HARBOR FLA BANCSHARE HARRIS INTERACTIVE INC HYPERION SOLUTIONS CORP. IDEX CORPORATION INAMED CORP INTERACTIVE DATA CORP INVESTMENT TECHNOLOGY GROUP INVITROGEN CORP IPC HOLDINGS LTD JM SMUCKER CO KERZNER INTERNATIONAL LTD KRONOS INC. LANDSTAR SYSTEM INC. LEUCADIA NATIONAL CORP LIFELINE SYS INC LIONS GATE ENTERTAINMENT COR! LITTELFUSE INC MACDERMID INC.							
EDWARDS LIFESCIENCES	0.000	EW	28176E108	41.2600	38,290.00	1,221,062.99	1,579,845.40
ELIZABETH ARDEN INC	0.000	RDEN	28660G106	23.7400	13.335.00	308.104.47	316.572.90
ENERGY PARTNERS LTD	0.000	EPL	29270U105		26,005.00	436,285.49	527,121.35
ESCO TECHNOLOGIES INC	0.000	ESE	296315104	76.6500	11,460.00 13,131.00	580,028.53 402,144.54	878,409.00
EXCEL TECHNOLOGY INC	0.000	XLTC	30067T103	26.0000	13,131.00	402,144.54	341,406.00
EXPONENT INC	0.000	EXPO	30214U102	27.4900	18,744.00	402,144.54 462,541.98 295,260.74 1,198,230.20 697,600.58 929,616.59 350,258.21 265,572.06 321,260.17 265,977.86 1,157,483.65 1,064,435.64	515,272.56
FLORIDA ROCK INDS	1.343	FRK	341140101S	59.5300	7,041.00	295,260.74	419,150.73
FMC TECHNOLOGIES INC	0.000	FTI	30249U101	32.2000	45,610.00	1,198,230.20	1,468,642.00
FORWARD AIR CORPORATION	0.000	FWRD	349853101	44.7000	23,050.00	697,600.58	1,030,335.00
GAYLORD ENTMT CO	0.000	GET	367905106	41.5300	33,560.00	929,616.59	1,393,746.80
GEN-PROBE INC	0.000	GPRO	36866T103	45.2100	7,800.00	350,258.21	352,638.00
GETTY IMAGES INC.	0.000	GYI	374276103	68.8500	5,955.00	265,572.06	410,001.75
GILDAN ACTIVEWEAR INC - CL A	0.000	GIL	375916103	33.9900	10,710.00	321,260.17	364,032.90
GLOBAL PAYMENTS INC	0.273	GPN	37940X102	58.5400	6,120.00	265,977.86	358,264.80
GRAY TELEVISION INC	0.774	GTN	389375106	15.5000	92,295.00	1,157,483.65	1,430,572.50
GTECH HOLDINGS CORP	1.310	GTK	400518106	25.9500	47,180.00	1,064,435.64	1,224,321.00
HARBOR FLA BANCSHARE	2.311	HARB	411901101	34.6100	19,460.00	566,082.26 448,961.14 648,189.38 260,772.70 919,234.62	673,510.60 489,484.00 749,882.70 386,451.00 1,204,406.50
HARRIS INTERACTIVE INC	0.000	HPOL	414549105	7.9000	61,960.00	448,961.14	489,484.00
HYPERION SOLUTIONS CORP.	0.000	HYSL	44914M104	46.6200	16,085.00	648,189.38	749,882.70
IDEX CORPORATION	1.185	IEX	45167R104	40.5000	9,542.00	260,772.70	386,451.00
INAMED CORP	0.000	IMDC	453235103	63.2500	19,042.00	919,234.62	1,204,406.50
INTERACTIVE DATA CORP	0.000	IDC	45840J107	21.7400	43,130.00	732,920.51	937,646.20
INVESTMENT TECHNOLOGY GROUP	IN 0.000	ITG	46145F105	20.0000	43,130.00 36,725.00	700.984.94	937,646.20 734,500.00
INVITROGEN CORP	0.000	IVGN	46185R100	67.1300	5,520.00	328,803.15	370,557.60 370,557.60 349,167.75 676,866.60 948,790.00 1,006,238.40
IPC HOLDINGS LTD	2.022	IPCR	G4933P101	43.5100	8,025.00	312,347.77	349,167.75
JM SMUCKER CO	2.124	SJM	832696405	47.0700	14.380.00	618,609.44	676,866.60
KERZNER INTERNATIONAL LTD	0.000	KZL	P6065Y107	60.0500	15,800.00	612,300.07	948,790.00
KRONOS INC.	0.000	KRON	501052104	51.1300	5,520.00 8,025.00 14,380.00 15,800.00 19,680.00	720.792.10	1.006.238.40
LANDSTAR SYSTEM INC.	0.000	LSTR	515098101	73.6400	11.470.00	400.730.03	844,650.80
LEUCADIA NATIONAL CORP	0.359	TITK	527288104	69.4800	11,470.00 5,535.00	400,730.03 213,707.48	384,571.80
TIEFTINE SYS INC	0.000	T.TEE	532192101	25.7600	15 220 00	429 070 75	392,067.20
LIONS GATE ENTERTAINMENT COR	P 0.000	LGF	535919203	10.6200	15,220.00 65,955.00	429,070.75 353,076.69	700,442.10
LITTELFILE INC	0.000	LFIIS	537008104	34.1600	15 200 00	511 523 11	519,232.00
MACDERMID INC.	0.000	MRD	554273102	36.1000	15,200.00 18,765.00 11,355.00 45,360.00 5,655.00	511,523.11 667,260.49	677,416.50
LIONS GATE ENTERTAINMENT CORILITTELFUSE INC. MACDERMID INC. MCMORAN EXPLORATION CO MERIDIAN BIOSCIENCE INC MICROS SYSTEMS INC. MPS GROUP INC NEENAH PAPER INC	0.000	MMR	582411104	18.7000	11 355 00	216,045.76	212,338.50
MERIDIAN BIOSCIENCE INC	2 760	VTVO	589584101	17.3900	45 360 00	473 872 74	
MICROS SYSTEMS INC	0 000	MCBG	594901100	78.0600	5 655 00	473,872.74 223,029.71	441,429.30
MDC CDOID INC.	0.000	MDG	553409103	12.2600	61 610 00	671 007 00	755,338.60
MEENVR DVDED INC	0.000	MD		32.6000	61,610.00 26,845.00	671,007.98 906,875.09	875,147.00
NEEDAN PAPER INC	0.000	ME	0400/9109	32.0000	20,043.00	300,073.09	0/3,14/.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6EA Instrument - COM	COL	GLE ASSEI - 20 MMON CTOCK	000 C			
	IIIsti ullent - com	COI	MMON STOCK				
NEOGEN CORP	0.000	NEOG	640491106	22.6500	9,255.00	177,133.35	209,625.75
NEOGEN CORP NETRATINGS INC NEWALLIANCE BANCSHARES INC	0.000	NTRT	64116M108	19.1700	48,730.00 52,545.00	562,081.43	934,154.10
NEWALLIANCE BANCSHARES INC	1.045	NAL	650203102	15.3000	52,545.00	727,119.52	803,938.50
NII HOLDINGS INC NORDSON CORP NUCO2 INC PETCO ANIMAL SUPPLIES INC	0.000	NIHD (62913F201	47.4500	17,020.00	450,971.63	807,599.00
NORDSON CORP	1.597	NDSN	655663102	40.0700	9,055.00 10,000.00 17,950.00	264,532.40	362,833.85
NUCO2 INC	0.000	NUCO	629428103	22.1900	10,000.00	264,532.40 181,866.00	221,900.00
PETCO ANIMAL SUPPLIES INC	0.000	PETC	716016209	39.4800	17,950.00	702,564.67 952,531.49 704,183.41 1,607,447.15	708,666.00
PETCO ANIMAL SUPPLIES INC PHILADELPHIA CONS HLDG CO PLATINUM UNDERWRITERS HOLDII PRIME MONEY MARKET - 6EA PRIMUS GUARANTY LTD RALCORP HOLDINGS RESMED INC RIMAGE CORP RLI CORP SCOTTS COMPANY SEROLOGICALS CORP STANCORP FINANCIAL GROUP STERICYCLE INC TEKTRONIX, INC.	0.000	PHLY	717528103	66.1400	17,210.00	952,531.49	1,138,269.40
PLATINUM UNDERWRITERS HOLDII	NGS 1.028	PTP	G7127P100	31.1000	23,600.00	704,183.41	733,960.00
PRIME MONEY MARKET - 6EA	0.000	IT-EAG	IT-EAG	1.0000	1,607,446.96	1,607,447.15	1,607,446.96
PRIMUS GUARANTY LTD	0.000	PRS	G72457107	16.3900	43,605.00	606,707.50	714,685.95
RALCORP HOLDINGS	0.000) RAH	751028101Q	41.9300	8,775.00	291,058.39 942,906.96	367,935.75
RESMED INC	0.000	RMD	761152107	51.1000	19,980.00	942,906.96	1,020,978.00
RIMAGE CORP	0.000	RIMG	766721104	16.0600	24,520.00	338,002.51	393,791.20
RLI CORP	1.34	'RLI	749607107	41.5700	17,345.00 5,320.00	610,141.70 360,387.97	721,031.65
SCOTTS COMPANY	0.000	SMG	810186106	73.5200	5,320.00	360,387.97	391,126.40
SEROLOGICALS CORP	0.000	SERO	817523103	22.1200	15,090.00	329,305.28	333,790.80
STANCORP FINANCIAL GROUP	1.212	SFG	852891100	82.5000	8,815.00	561,731.24	727,237.50
STERICYCLE INC	0.000	SRCL	858912108	45.9500	7.915.00	561,731.24 356,867.84 308,666.68	363,694.25
TEKTRONIX, INC.	0.794	TEK	879131100Q		10,015.00	308,666.68	302,553.15
TELEDYNE TECHNOLOGIES INC	0.000		879360105		24,320.00	469,161.82	715,737.60
THOMAS NELSON INC TRIARC COM TTM TECHNOLOGIES UBIQUITEL INC UNIT CORP VARIAN INC. VCA ANTECH INC VISHAY INTERTECHNOLOGY INC. WABTEC	0.885		640376109Q	22.6000	30,145.00	707,063.90	681,277.00
TRIARC COM	2.000		895927101	13.0000	52,995.00	670,617.83	688,935.00
TTM TECHNOLOGIES	0.000) TTMI	87305R109	11.8000	23,920.00	259,106.09	282,256.00
UBIQUITEL INC	0.000	UPCS	903474302	7.1200	43,115.00	271,519.99	306,978.80 1,263,031.55
UNIT CORP	0.000) UNT	909218109	38.2100	33,055.00	870,782.13	1,263,031.55
VARIAN INC.	0.000) VARI	922206107	41.0100	10,475.00		429,579.75
VCA ANTECH INC	0.000	WOOF	918194101	19.6000	18,110.00	330,263.93	354,956.00
VISHAY INTERTECHNOLOGY INC.	0.000		928298108	15.0200	49,540.00 18,570.00	646,760.36 372,383.34	744,090.80
WABTEC	0.187		929740108			372,383.34	395,912.40
WASTE CONNECTIONS INC	0.000		941053100		21,562.00	581,623.76	738,498.50
WILEY JOHN & SONS IN	0.861	JW.A	968223206	34.8400	7,825.00	207,183.18	272,623.00
Instrument Total	110				4,101,729.96	58,577,488.75	71,708,141.97
Portfolio Total	110				4,101,729.96	58,577,488.75	71,708,141.97

Investment Desc F	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
	Portfolio - 6FT		LLER & THALER				
	Instrument - COM		MMON STOCK				
@ROAD INC ABIOMED INC ACT TELECONFERENCING INC	0.000		04648K105	6.9100	119,500.00	788,754.18	825,745.00
ABIOMED INC	0.000		003654100	15.4400	50,400.00	777,600.59	778,176.00
ACT TELECONFERENCING INC	0.000		000955104	1.3200	258,000.00	571,302.43	340,560.00
ACT TELECONFERENCING INC ACTUATE CORPORATION ADE CORP MASS ALLOY INC ANACOMP INC-CL A ANTIGENICS INC DEL BLUE COAT SYSTEMS INC BRUKER BIOSCIENCES CORP BUCA INC. BUFFALO WILD WINGS INC CAPTARIS INC. CARDINAL FINANCIAL CORP CASUAL MALE RETAIL GROUP INC CELLEGY PHARMACEUTICALS INC	0.000		00508B102	2.5500	126,600.00	454,439.91	322,830.00
ADE CORP MASS	0.000		00089C107	18.7200	38,500.00	739,537.79	
ALLOY INC	0.000		019855105	8.0700	129,400.00	839,316.41	1,044,258.00
ANACOMP INC-CL A	0.000		03237E108	17.2000	42,700.00	685,335.00 685,056.59	734,440.00
ANTIGENICS INC DEL	0.000		037032109	10.1200	104,100.00		1,053,492.00 723,929.00 638,352.00
BLUE COAT SYSTEMS INC	0.000		09534T508	18.6100	38,900.00	621,876.47	723,929.00
BRUKER BIOSCIENCES CORP	0.000		116794108	4.0300	158,400.00	742,194.32	
BUCA INC.	0.000		117769109	6.9600	162,600.00	929,179.88	1,131,696.00
BUFFALO WILD WINGS INC	0.000		119848109	34.8100	28,400.00	889,266.48 614,539.47	988,604.00
CAPTARIS INC.	0.000		14071N104 14149F109	5.1600	117,200.00		
CARDINAL FINANCIAL CORP	0.000		141491109	11.1500 5.4500	64,000.00 156,900.00	552,720.00 809,068.91	713,600.00 855,105.00
CELLEGY PHARMACEUTICALS INC	0.000	CMRG	15115L103	2.8690	111,700.00	712 474 47	330,105.00
CENTILLIUM COMMUNICATIONS INC	0.000	CLGI	152319109	2.4300	205,767.00	/12,4/4.4/ 600 04E E1	520,407.30
CROWN MEDIA HLDGS IN	0.000 0.000 0.000 0.000 0.000	CITM	228411104	8.6000	100,400.00	721 /07 27	320,467.30 500,013.81 863,440.00
CYBERSOURCE CORP	0.000	CKWN	23251J106	7.1500	119,500.00	721,407.27 926 245 02	854,425.00
DHB INDS INC	0.000	CIDO	23321E103	19.0400	78,900.00	836,345.02 740,244.89	1,502,256.00
DIAMONDCLUSTER INTERNATIONAL	I 0.000	סתט סחט	25278P106	14.3300	78,900.00	266 770 27	1,201,326.89
DIODES INC	0.000		254543101	22.6300	83,833.00 35,700.00	266,770.27 860,721.73	807,891.00
ECOST.COM INC	0.000		27922W107	15.9700	51,300.00	682,368.60	819,261.00
EMERSON RADIO CORP	0.000		291087203	3.7500	179,800.00	539 400 00	674 250 00
GENERAL CABLE CORP	1.444		369300108	13.8500	62,400.00	174 329 96	674,250.00 864,240.00
GREAT AMERN FINL RES	0.575		389915109	17.3700	33,300.00	544,942.48	578,421.00
			40052B108	13.4900	70,800.00	890,330.22	955,092.00
GUILFORD PHARMACEUTICALS INC	0.000	GLFD	401829106	4.9500	116,000.00	793,242.09	574.200.00
HANSEN NATURAL CORP	0.000	HANS	411310105	36.4100	28,600.00	671,406.20	574,200.00 1,041,326.00
TMPERTAL SUGAR COMPANY	1.049	TPSU	453096208	19.0500	45,600.00	335,761.65	868,680.00
INTERVOICE INC.	0.000	TNTV	461142101	13.3500		62.877.17	554,025.00
JUPITERMEDIA CORP	0.000	JUPM	48207D101	23.7800	41,500.00 52,800.00	62,877.17 460,158.84	1,255,584.00
LAKELAND BANCORP INC	2.279	LBAI	511637100	17.5500	39,900.00	675,229.51	700,245.00
GTX INC. GUILFORD PHARMACEUTICALS INC HANSEN NATURAL CORP IMPERIAL SUGAR COMPANY INTERVOICE INC. JUPITERMEDIA CORP LAKELAND BANCORP INC LAYNE CHRISTENSEN COMPANY LCA-VISION INC. MCF CORP MDU COMMUNICATIONS INC MEASUREMENT SPECIALITIES INC	0.000	LAYN	521050104	18.1500	36,000.00	516,963.17	653,400.00
LCA-VISION INC.	1.368	LCAV	501803308	23.3900	68,325.00	234,766.94	1,598,121.75
MCF CORP	0.000	MEM	580395101	1.9000	152,400.00	249,058.76	289,560.00
MDU COMMUNICATIONS INC	0.000	MDTV	582828109	3.3600	227,900.00	565,192.00	765,744.00
MEASUREMENT SPECIALITIES INC MERCER INSURANCE GROUP INC	0.000	MSS	583421102	25.4600	21,600.00		549,936.00
MERCER INSURANCE GROUP INC	0.000	MIGP	587902107	13.4300	71,700.00	911,487.42	962,931.00

Investment Desc	Rating Coupon Yield T	icker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK - EXTERNALLY	MANAGED			
	Portfolio - 6FT	FULLER & THALER				
	Instrument - COM	COMMON STOCK				
MIPS TECHNOLOGIES IN	0.000 M	IIPS 604567107	9.8500	95,400.00	725.548.66	939,690.00
NANOMETRICS INC	0.000 N	ANO 630077105	16.1190	68,500.00	759,037.04	1,104,151.50
NATUS MEDICAL INC	0.000 B		8.0000	84,700.00	480,117.32	677,600.00
NAVARRE CORP	0.000 N	AVR 639208107	17.6000	57,000.00	732,518.26	1,003,200.00
NEW FRONTIER MEDIA INC	0.000 N	OOF 644398109	7.9190	88,800.00	647,729.44	703,207.20
NOVAVAX INC	0.000 N	VAX 670002104	3.2500	143,000.00	539,348.55	464,750.00
ONYX SOFTWARE CORP	0.000 0		3.2000	122,700.00	476,126.79	392,640.00
OREGON STEEL MILLS INC	0.000 0		20.2900	80,800.00		1,639,432.00
PALOMAR MEDICAL TECHNOLOGIE	S I 0.000 P		26.0700	34,400.00	562,810.36	896,808.00
PC MALL INC	0.000 M	ALL 69323K100	22.3800	40,300.00	770,003.09	901,914.00
PICO HOLDINGS INC	0.000 P		20.7700	29,800.00	385,666.35	618,946.00
PINNACLE SYSTEMS	0.000 P		6.1000	134,300.00	582,862.00	819,230.00
PRIME MONEY MARKET - 6FT	0.000 I	T-FUL IT-FUL	1.0000	1,276,644.77	1,276,644.75	1,276,644.78
RADYNE COMSTREAM INC	0.000 R	ADN 750611402	7.4700	88,000.00	835,612.80	657,360.00
REDBACK NETWORKS	0.000 R		5.3600	186,700.00	776,929.26	1,000,712.00
REPUBLIC FIRST BANCORP INC	0.000 F		15.3000	44,770.00	264,258.96	684,981.00
ROFIN-SINAR TECHNOLOGIES IN	C 0.000 R	STI 775043102	42.4500	24,800.00	636,415.72	1,052,760.00
SABA SOFTWARE INC	0.000 S	ABA 784932600	4.0000	141,224.00	541,501.56	564,896.00
SANTANDER BANCORP	2.122 S	BP 802809103	30.1600	33,660.00	461,373.63	1,015,185.60
SELECTICA INC	0.000 S	LTC 816288104	3.5800	107,850.00	340,002.78	386,103.00
SIRENZA MICRODEVICES INC	0.000 S	MDI 82966T106	6.5600	102,900.00	471,486.95	675,024.00
SOUTHERN ENERGY HOMES INC	0.000 S	EHI 842814105	4.7100	226,700.00	306,824.50	675,024.00 1,067,757.00
THREE-FIVE SYSTEMS INC	0.000 T		2.4200	88,500.00	505,692.54	214,170.00
TRANSWITCH CORP	0.000 T	XCC 894065101	1.5400	387,300.00	498,032.01	596,442.00
TWEETER HOME ENTERTAINMENT	GRO 0.000 T	WTR 901167106	6.8500	103,000.00	651,990.00	705,550.00
UBIQUITEL INC	0.000 U	PCS 903474302	7.1200	127,900.00	367,320.57	910,648.00
UNIFI INC	0.000 U	FI 904677101	3.8300	165,900.00	552,496.29	635,397.00
VENTIV HEALTH INC.	0.000 V	TIV 922793104	20.3200	67,600.00	660,023.81	1,373,632.00
VIRAGE LOGIC CORPORATION	0.000 V	IRL 92763R104	18.5700	49,600.00	797,616.34	921,072.00
WATCHGUARD TECHNOLOGIES INC	0.000 W	GRD 941105108	4.4300	120,700.00	598,536.04	534,701.00
WESTMORELAND COAL CO	0.000 W		30.4600	32,900.00	547,605.43	1,002,134.00
WITNESS SYS INC	0.000 W	ITS 977424100	17.4600	84,100.00	713,340.56	1,468,386.00
Instrument Total	71			8,071,773.77	42,992,788.94	58,136,219.83
	Instrument -RE	IT REAL ESTAT	E INVESTMENT	TRUST		
AMERICAN LAND LEASE INC	4.436 A	NL 027118108	22.5400	27,900.00	536,209.04	628,866.00
Instrument Total	1			27,900.00	536,209.04	628,866.00
Portfolio Total	72			8,099,673.77	43,528,997.98	58,765,085.83

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	V STOCK	- EXTERNALLY	MANAGED			
			LLER THALER -				
	Instrument - COM	CO	MMON STOCK	2000			
ACTIVISION INC ADVENT SOFTWARE INC AFFYMETRIX INC ALLEGHENY ENERGY INC. AMERICAN EAGLE OUTFITTERS	0.000	ATVI	004930202	20.1800	58,299.99	864,458.33 428,874.81	1,176,494.0
ADVENT SOFTWARE INC	0.000	ADVS	007974108	20.4800	25,100.00	428,874.81	514,048.0
AFFYMETRIX INC	0.000	AFFX	00826T108	36.5500	28,333.00	848,093.76	1,035,571.1
ALLEGHENY ENERGY INC.	8.726	AYE	017361106Q	19.7100	49,000.00 23,600.00	661,939.94	965,790.0 1,111,560.0
AMERICAN EAGLE OUTFITTERS	0.509	AEOS	02553E106	47.1000	23,600.00	667,436.79	1,111,560.0
AMERICAN EAGLE OUTFITTERS AMKOR TECHNOLOGY INC ANDREW CORP. ARIBA INC AUTODESK INC. BANNER CORP BE AEROSPACE INC. BOMBAY COMPANY BORLAND SOFTWARE CORPORATI BOWNE & CO INC. BROCADE COMMUNICATIONS SYS CABELAS INC	0.000	AMKR	031652100	6.6800	78,800.00 41,900.00	624,621.23	526,384.0 571,097.0
ANDREW CORP.	0.000	ANDW	034425108	13.6300	41,900.00	540,490.72	571,097.0
ARIBA INC	0.000	ARBA	04033V203	16.6000	44,700.00 50,200.00	680,040.15	742,020.0
AUTODESK INC.	0.158	ADSK	052769106Q	37.9500	50,200.00	700,476.49	742,020.0 1,905,090.0 520,873.0 478,404.0 405,349.0
BANNER CORP	2.180	BANR	06652V109	31.1900	16,700.00	389,330.18	520,873.0
BE AEROSPACE INC.	0.000	BEAV	073302101	11.6400	16,700.00 41,100.00 73,300.00	201,839.01	478,404.0
BOMBAY COMPANY	0.000	BBA	097924104	5.5300	73,300.00	518,868.00	405,349.0
BORLAND SOFTWARE CORPORATI	ON 0.000	BORL	099849101	11.6800	61,400.00	693,897.86	717,152.0
BOWNE & CO INC.	1.353	BNE		16.2600	31,800.00	441,708.36	517,068.0
BROCADE COMMUNICATIONS SYS	TEM 0.000	BRCD	111621108	7.6400	115,800.00	555,177.40	884,712.0
CABELAS INC	0.000	CAB	126804301	22.7400	29,800.00	698,864.25	677,652.0
CABOT MICROELECTRONICS COR	PORA 0.000	CCMP	12709P103	40.0500	21,500.00	809,060.83	861,075.0
CEC ENTERTAINMENT, INC.	0.000	CEC	125137109	39.9700	12,700.00	497,552.45	507,619.0
CHIQUITA BRANDS	1.813	CQB	170032809Q	22.0600	15,600.00	260,946.70	344,136.0
CHURCH & DWIGHT INC	0.713	CHD	171340102Q	33.6200	29,600.00	907,090.25	995,152.0
CITY HLDG CO	2.428	CHCO	177835105	36.2400	14,200.00	432,777.75	514,608.0
COACH INC	0.000	COH	189754104	56.4000	33,000.00	1,019,737.73	1,861,200.0
CONNETICS CORP	0.000	CNCT	208192104	24.2900	22,700.00	615,479.26	551,383.0
CREE INC	0.000	CREE		40.0800	27,400.00	614,401.16	1,098,192.0
CTI MOLECULAR IMAGING INC	0.000	CTMI	22943D105	14.1900	50,000.00	641,469.73	709,500.0
CURAGEN CORP	0.000	CRGN	23126R101	7.1600	43,100.00	220,357.78	308,596.0
DADE BEHRING HOLDINGS INC	0.000	DADE	23342J206	56.0000	16,000.00	787,375.14	896,000.0
COMMUNICATIONS SYSCABELAS INC CABELAS INC CABELAS INC CABOT MICROELECTRONICS COR CEC ENTERTAINMENT, INC. CHIQUITA BRANDS CHURCH & DWIGHT INC CITY HLDG CO COACH INC CONNETICS CORP CREE INC CTI MOLECULAR IMAGING INC CURAGEN CORP DADE BEHRING HOLDINGS INC EDGEWATER TECHNOLOGIN INC. ELECTRONICS BOUTIOUE HLDGS	0.000	EDGW		4.9000	60,000.00	303,650.19	294,000.0
ELECTRONICS BOUTIOUE HLDGS	0.000	ELBO	286045109	42.9400	19,500.00	441,708.36 555,177.40 698,864.25 809,060.83 497,552.45 260,946.70 907,090.25 432,777.75 1,019,737.73 615,479.26 614,401.16 641,469.73 220,357.78 787,375.14 303,650.19 616,190.80	837,330.0 523,353.6 1,471,344.0 343,350.0
ENZO BIOCHEM INC.	0.000	ENZ	294100102	19.4700	19,500.00 26,880.00 30,200.00 15,000.00	377,303.66	523,353.6
F5 NETWORKS INC	0.000	FFIV	315616102	48.7200	30,200.00	918.022.71	1,471,344.0
FIRST HORIZON PHARMACEUTIC	AL 0.000	FHRX	32051K106	22.8900	15,000.00	154,027.42	343,350.0
FLOWERS INDUSTRIES INC.	1.583	FLO	343498101	31.5800	15,400.00	487,194.07	486,332.0
EDGEWATER TECHNOLOGIN INC. ELECTRONICS BOUTIQUE HLDGS ENZO BIOCHEM INC. F5 NETWORKS INC FIRST HORIZON PHARMACEUTIC FLOWERS INDUSTRIES INC. FOSSIL INC. GATX CORP GEN-PROBE INC GENERAL CABLE CORP GETTY IMAGES INC. GLOBAL INDUSTRIES LTD.	0.000	FOSL	349882100	25.6400	28,100.00	744,534.75	720,484.0
GATX CORP	2.706	GMT	361448103	29.5600	28,100.00 35,300.00	881,441.99	720,484.0 1,043,468.0
GEN-PROBE INC	0 000	GPRO	36866T103	45.2100	30,900.00	868,883.47	1,396.989 0
GENERAL CABLE CORP	1 444	BGC		13.8500	30,900.00 59,600.00	399,620.56	1,396,989.0 825,460.0
GETTY IMAGES INC	0 000	GYT		68.8500	16,900.00 46,900.00	777 417 62	1,163,565.0
CIODAL INDICEDIES LED	0.000	CIDI		8.2900	46,000.00	242 400 60	388,801.0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6FC						
	Instrument - COM	CO	MMON STOCK				
GREAT AMERN FINL RES GRIFFON CORPORATION GUILFORD PHARMACEUTICALS INC	0.575	GFR		17.3700	34,000.00	549,348.24 339,497.95	590,580.00
GRIFFON CORPORATION	0.000	GFF	398433102	27.0000	19,000.00	339,497.95	513,000.00
GUILFORD PHARMACEUTICALS INC	0.000	GLFD	401829106	4.9500	88,275.00 14,900.00 18,100.00	491,940.80	436,961.25
GUITAR CENTER INC	0.000	GTRC	402040109	52.6900	14,900.00	664,167.50 437,429.34	785,081.00
HEALTH NET	0.000	HNT	42222G108	28.8700	18,100.00	437,429.34	522,547.00
HERCULES INCORPORATED	0.000	HPC	427056106Q	14.8500	34,700.00 21,100.00	411,991.65 552,645.13	515,295.00
HUDSON HIGHLAND GROUP INC	0.000	HHGP	443792106	28.8000	21,100.00	552,645.13	607,680.00
HYPERION SOLUTIONS CORP.	0.000	HYSL	44914M104	46.6200	18,700.00 19,700.00	720,857.06	871,794.00
IMPERIAL SUGAR COMPANY	1.049	IPSU	453096208	19.0500	19,700.00	269,941.20	375,285.00
INFORMATICA CORP.	0.000	INFA	45666Q102	8.1200	75,100.00	576,159.57	609,812.00
INFOSPACE INC	0.000	INSP	45678T201	47.5500	75,100.00 26,000.00 69,600.00 63,300.00 22,200.00	759,277.04	871,794.00 375,285.00 609,812.00 1,236,300.00 380,712.00
INTEGRATED ALARM SERVICES GR	O.000	IASG	45890M109	5.4700	69,600.00	367,153.51	380,712.00
INTERFACE INC	0.601	IFSIA	458665106	9.9700	63,300.00	365,998.84	631,101.00 516,150.00 1,284,642.00 616,000.00 1,142,970.00 397,590.00 408,980.00
INTERNET SECURITY SYSTEMS	0.000	ISSX	46060X107	23.2500	22,200.00	409,657.94	516,150.00
INTUITIVE SURGICAL INC	0.000	ISRG	46120E602	40.0200	32,100.00 30,800.00	719,829.68	1,284,642.00
INVESTMENT TECHNOLOGY GROUP	IN 0.000	ITG	46145F105	20.0000	30,800.00	504,131.08	616,000.00
JACK IN THE BOX INC.	0.000	JBX	466367109	36.8700	31,000.00 45,700.00 24,200.00	864,695.72	1,142,970.00
JACUZZI BRANDS INC	0.000	JJZ	469865109	8.7000	45,700.00	293,045.09	397,590.00
KBNT BANCORP INC	1.183	KNBT	482921103	16.9000	24,200.00	411,207.45	408,980.00
KNIGHT TRADING GROUP	0.000	NITE	499063105	10.9500	46,000.00 17,100.00	511,404.46	503,700.00 643,644.00
KOS PHARMACEUTICALS	0.000	KOSP	500648100	37.6400	17,100.00	609,338.31	643,644.00
KYPHON INC	0.000	KYPH	501577100	25.7600	34,400.00 33,700.00	954,762.58	886,144.00
LA-Z-BOY INC.	2.862	LZB	505336107	15.3700	33,700.00	606,714.24	886,144.00 517,969.00 994,504.00 714,876.00 1,175,472.00
LAM RESEARCH CORP	0.000	LRCX	512807108	28.9100	34,400.00	796,667.02	994,504.00
LANDRY'S RESTAURANTS INC.	0.688	LNY	51508L103	29.0600	24,600.00	762,542.09	714,876.00
LONGVIEW FIBRE CO	0.441	LFB	543213102	18.1400	64.800.00	651,940,59	1,175,472.00
MACROMEDIA INC	0.000	MACR	556100105	31.1200	34,400.00 24,600.00 64,800.00 36,000.00 37,300.00	849.286.44	1,120,320.00
MARVEL ENTERPRISES I	0.000	MVL	57383M108	20.4800	37.300.00	550,634.88	1,120,320.00 763,904.00
MAYTAG COMPANY	3.412	MYG	5785921070	21.1000	31.200.00	542.827.40	658.320.00
MCDERMOTT INTERNATIONAL	0.000	MDR	5800371090	18.3600	45.000.00	331.312.47	658,320.00 826,200.00
MERCANTILE BANK CORP	1 012	MRWM	587376104	39.5000	8 315 00	287 380 27	328,442.50
METALS USA INC	0.000	MUSA	591324207	18.5500	38,800.00	287,380.27 540,290.98 821,357.50	719,740.00
MGT PHARMA INC	0.000	MOGN	552880106	28.0100	30,300.00	821.357.50	848,703.00
MICROS SYSTEMS INC.	0.000	MCRS	594901100	78.0600	37,300.00 31,200.00 45,000.00 8,315.00 38,800.00 30,300.00 10,200.00 9,900.00	624.886.25	796,212.00
MICROSTRATEGY INC-CL A	0.000	MSTR	594972408	60.2500	9 900 00	624,886.25 590,483.49	596,475.00
MIDWEST BANC HOLDING	2 194	MRHT	598251106	21.8700	13 400 00	318 021 56	293,058.00
NEOSE TECHNOLOGIES I	0 000	NTEC	640522108	6.7200	13,400.00 29,900.00	318,021.56 213,526.17	200,928.00
NETIO CORD	0.000	NTTO	64115P102	12 2100	42 500.00	496 991 14	518,925.00
NEMATITANCE BANCCUADES INC	1 0/5	MAT.	650203102	15.3000	57 300.00	496,991.14 791,116.45	876,690.00
GRIFFON CORPORATION GUILFORD PHARMACEUTICALS INC GUITAR CENTER INC HEALTH NET HERCULES INCORPORATED HUDSON HIGHLAND GROUP INC HYPERION SOLUTIONS CORP. IMPERIAL SUGAR COMPANY INFORMATICA CORP. INTEGRATED ALARM SERVICES GR INTERFACE INC INTERNET SECURITY SYSTEMS INTUITIVE SURGICAL INC INVESTMENT TECHNOLOGY GROUP JACK IN THE BOX INC. JACUZZI BRANDS INC KNOS PHARMACEUTICALS KYPHON INC LA-Z-BOY INC. LAM RESEARCH CORP LANDRY'S RESTAURANTS INC. LONGYIEW FIBRE CO MACROMEDIA INC MARVEL ENTERPRISES I MAYTAG COMPANY MCDERMOTT INTERNATIONAL MERCANTILE BANK CORP METALS USA INC MICROS SYSTEMS INC. MICROSTRATEGY INC-CL A MIDWEST BANC HOLDING NEOSE TECHNOLOGIES I NETIQ CORP NEWALLIANCE BANCSHARES INC	1.045	MALI	030203102	13.3000	57,300.00	/91,110.45	0/0,090.0

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
			LLER THALER -				
	Instrument - COM						
NEWPARK RESOURCES INC. NOVATEL WIRELESS INC NVIDIA CORP NYFIX INCORPORATED OHIO CASUALTY CORP. ORTHOLOGIC CORP PALMONE INC PARK NATL CORP PARKER DRILLING CO PARTNERS TRUST FINL PENN NATIONAL GAMING INC PEP BOYS MM & J PER-SE TECHNOLOGIES PINNACLE ENTERTAINMENT, INC PLACER SIERRA BANCSHARES	0.000	NR		5.1500	91,400.00	529,552.80 599,522.24	470,710.00
NOVATEL WIRELESS INC	0.000	NVTL	66987M604	19.3800	28,700.00	599,522.24	556,206.00 1,484,280.00
NVIDIA CORP	0.000	NVDA	67066G104	23.5600	63,000.00	933,101.34	1,484,280.00
NYFIX INCORPORATED	0.000	NYFX	670712108	6.1900	61,300.00 20,300.00	380,322.08	379,447.00 471,163.00
OHIO CASUALTY CORP.	0.000	OCAS	677240103Q	23.2100	20,300.00	321,737.84	471,163.00
ORTHOLOGIC CORP	0.000	OLGC	68750J107	6.2500	72,700.00 32,700.00	425,068.17	454,375.00
PALMONE INC	0.000	PLMO	69713P107	31.5500	32,700.00	321, 37.84 425,068.17 730,251.65 591,539.12 267,895.42 485,130.80 493,331.93 639,931.34 447,739.62 309,325.10	1,031,685.00
PARK NATL CORP	2.656	PRK	700658107	135.5000	5,250.00 102,200.00	591,539.12	711,375.00
PARKER DRILLING CO	0.000	PKD	701081101	3.9300	102,200.00	267,895.42	401,646.00
PARTNERS TRUST FINL	2.060	PRTR	70213F102		46,200.00	485,130.80	538,230.00
PENN NATIONAL GAMING INC	0.000	PENN	707569109	60.5500	20,500.00	493,331.93	1,241,275.00
PEP BOYS MM & J	1.581	PBY	7132781090	17.0700	20,500.00 32,700.00	639,931.34	558,189.00
PER-SE TECHNOLOGIES	0.000	PSTI	713569309	15.8300	30,900.00 35,600.00	447,739.62	489,147.00
PINNACLE ENTERTAINMENT, INC	0.000	PNK	723456109	19.7800	35,600.00	309,325.10	704,168.00
PLACER SIERRA BANCSHARES	0.703	PLSB	726079106	28.4400	24,100.00	478,885.00	685,404.00
PLANTRONICS INC.	0.482	PLT	727493108	41.4700	17,900.00	490,022.27	742,313.00
PINNACLE ENTERTAINMENT, INC PLACER SIERRA BANCSHARES PLANTRONICS INC. PRESIDENTIAL LIFE PRIME MONEY MARKET - 6FC PRIMEDIA INC PROVIDENT BANCORP INC RESOURCES CONNECTION INC RESTORATION HARDWARE INC	2.358	PLFE	740884101	16.9600	15,700.00	478,885.00 490,022.27 245,611.57 3,392,270.23 614,345.92	266,272.00
PRIME MONEY MARKET - 6FC	0.000	IT-FUL	6 IT-FUL6	1.0000	3,392,270.26	3,392,270.23	3,392,270.27
PRIMEDIA INC	0.000	PRM	74157K101	3.8000	198,500.00	614,345.92	754,300.00
PROVIDENT BANCORP INC	1.213	PBCP	74383A109	13.1900	35,400.00	441,779.88	466,926.00
RESOURCES CONNECTION INC	0.000	RECN	761220105	E4 2100	22,200.00	441,779.88 861,962.85	1.205.682.00
RESTORATION HARDWARE INC	0.000	RSTO	760981100	5.7400	112,700.00 19,200.00	565.528.09	646,898.00
RTI INTERNATIONAL METALS	0.000	RTT	74973W107	20.5400	19.200.00	311.322.09	394.368.00
SABA SOFTWARE INC	0.000	SABA		4.0000	72,900.00	312,875.57	291,600.00
SEACOR SMIT INC.	0.000	CKH	811904101	53.4000	8.800.00	484.606.90	469.920.00
SELECTICA INC	0.000	SLTC		3.5800	103.300.00	565,528.09 311,322.09 312,875.57 484,606.90 429,103.76	369.814.00
SERVICE CORP INTERNATIONAL	4 832	SCT	817565104Q	7.4500	74 900 00	367 531 45	558,005.00
SONICWALL INC	0 000	SNWT.		6.3200	74,900.00 77,400.00	367,531.45 457,674.72	489,168.00
SOULTHERN LINTON COMPANY	0.000	SIIG	844030106		17 293 00	288,975.72	414,686.14
CDATIALICUT INC	0.000	י איירוע	847248101	8.9500	17,293.00 51,800.00	041 522 10	162 610 00
CTEAK N CHAKE COMDANY	0.000	CMC	857873103	20.0800	18,500.00	241,533.10 296,992.34 446,114.11 606,231.99	371,480.00
CTEMADE C. CTEVENCON CEDVICE	1 680	277C	860342104Q	20.2300	26,400.00	446 114 11	534,072.00
CMIET TRANSPORTATION CO	0.000	CMET	870756103	21.4800	35,280.00	606 231 99	757,814.40
RESOURCES CONNECTION INC RESTORATION HARDWARE INC RTI INTERNATIONAL METALS SABA SOFTWARE INC SEACOR SMIT INC. SELECTICA INC SERVICE CORP INTERNATIONAL SONICWALL INC SOUTHERN UNION COMPANY SPATIALIGHT INC STEAK N SHAKE COMPANY STEWART & STEVENSON SERVICE SWIFT TRANSPORTATION CO. SYNAPTICS INC TEKELEC TELEDYNE TECHNOLOGIES INC TELETECH HOLDINGS INC TESORO CORP TESSERA TECHNOLOGIES INC	0.000	SVII	87157D109	30.5800	22,400.00	669 010 90	684 992 00
TEKET.EC INC	0.000	TKI.C	879101103	20.4400	41,200.00	743 371 90	684,992.00 842,128.00 1,053,594.00 608,532.00
TELEDVNE TECHNOLOGIEC INC	0.000	TIVIC	879360105	29.4300	35 800 00	550 306 01	1 052 504 00
TELEDINE LECIMOLOGIES INC	0.000	י דעד		9.6900	35,800.00 62,800.00	469 759 17	1,000,004.00
TECODO CODO	0.000	TEC			15 600.00	256 274 55	497 016 00
TECCEDA TECUNOLOCIEC INC	0.000	TODA		37.2100	15,600.00 28,800.00	356,274.55 592,776.34	1 071 649 00
IESSERM IECHNOLOGIES INC	0.000	MAGI	001040100	31.2100	20,000.00	334,110.34	1,0/1,040.00

Investment Desc	Rating Coupon Yiel					Book Value	
			C - EXTERNALLY				
	Portfolio - 6FC		JLLER THALER -	2000			
	Instrument - COM	CC	MMON STOCK				
THE BANCORP INC	0.0	00 TBBKD	05969A105	16.0000	20,470.00	296,107.26	327.520.00
THOMAS & BETTS CORP.	0.0	00 TNB	8843151020		36,100.00	909,783.90	
TIBCO SOFTWARE INC	0.0	00 TIBX	88632Q103 [~]	13.3400	80,400.00	667,076.60	
TITAN INT'L INC.	0.1	32 TWI	88830M102Q	15.1000	42,300.00	157,964.88	638,730.00
TOO INC	0.0	00 TOO	890333107	24.4600	28,000.00		684,880.00
TRIMERIS INC	0.0	00 TRMS	896263100		34,700.00	494,036.77	491,699.00
UBIQUITEL INC	0.0	00 UPCS	903474302	7.1200	126,000.00		897,120.00
UNOVA INC.	0.0	OO UNA	91529B106	25.2900	28,600.00	411,191.94	723,294.00
USI HOLDINGS CORP	0.0	00 USIH	90333H101	11.5700	44,600.00	,	516,022.00
UTSTARCOM, INC	0.0	00 UTSI	918076100		25,700.00		569,255.00
VITESSE SEMICONDUCTOR CORP	0.0	00 VTSS	928497106	3.5300			573,978.00
WESTERN WIRELESS COR	0.0	00 WWCA	95988E204				805,750.00
WIND RIVER SYSTEMS	0.0	ONIW 00	973149107			447,084.77	
ZALE CORP.	0.0	00 ZLC	988858106	29.8700	17,600.00	528,516.07	525,712.00
Instrument Total	131				8,682,066.26	73,548,634.90	94,578,338.31
	Instrument	-REIT	REAL ESTAT	E INVESTMENT	TRUST		
IMI I DEGIDENMINI DDOD	2 5	CE 2147	001525100	22 222	10 600 00	225 255 05	402 000 00
AMLI RESIDENTIAL PROP CAPITAL LEASE FUNDING INC	2.5		001735109 140288101			337,357.97	
CRESCENT RE EOT. CO.	8.2		225756105		42,600.00 26,000.00	•	532,500.00 474,760.00
GLOBAL SIGNAL INC	5.8		379440103		17,800.00	380,392.54	474,760.00
	5.8		457461200		36,000.00	•	574,200.00
	4.9		49803T102				568,416.00
NEW YORK MORTGAGE TRUST INC			649604105			411,327.25	
Instrument Total	7				217,100.00	3,073,185.58	3,546,168.00
Portfolio Total	138				8,899,166.26	76,621,820.48	98,124,506.31

ALLOS THERAPEUTICS I ALLOS THERAPEUTICS I ALLOS THERAPEUTICS I O.000 ALCY 019855105 8.0700 33,900.00 73,505.37 81,360 ALLOY INC O.000 ALCY 019855105 8.0700 33,067.00 214,662.44 266,850 AMERICAN AXLE & MFG HOLDINGS 1.956 AXL 024061103 30.6600 7,200.00 248,9956.88 220,752 AMERICAN EAGLE OUTFITTERS 0.509 AEOS 02553E106 47.1000 6,500.00 243,995.05 306,150 AMERICAN HOME MTG HL 7.708 AHM 02660R107 34.2500 24,700.00 776,913.90 845,975 AMERICAN HOME MTG HL 7.708 AHM 02665107 34.2500 24,700.00 776,913.90 845,975 AMERICAN WOODMARK CORP. 0.274 AMWD 030506109 43.6800 6,100.00 235,527.10 266,448 ANTHRACITE CAPITAL INC 9.061 AHR 037023108 12.3600 20,200.00 208,672.47 249,672 APPLICA 0.000 APN 0315A106 6.0500 32,600.00 186,361.16 197,232 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 03822W109 4.2100 30,000.00 110,502.48 126,300 APTAR GROUP INC. 1.136 ATR 038336103Q 52.7800 7,900.00 302,705.05 416,962 ARIBA INC 0.000 ARNA 040047102 6.6900 18,500.00 100,582.65 126,765 ARIBA INC 0.000 ARBA 04033V203 16.6000 4,500.00 36,290.14 74,700 ARQULE INC 0.000 ARBA 04033V203 16.6000 4,500.00 36,290.14 74,700 ARGULE INC 0.000 ARG 04336104 13.7800 100.00 63,964.72 67,164 ASSENTY AUTOMOTIVE GROUP 0.000 ABG 043436104 13.7800 100.00 63,964.72 67,164 ASSENTY AUTOMOTIVE GROUP 0.000 ARA 044204105Q 58.3800 11,800.00 693,551.60 688,884 ASIAINFO HLDGS INC 0.000 ARA 04518A104 5.9600 33,200.00 181,082.76 197,872 ASSENTY AUTOMOTIVE GROUP 0.000 ATAR 04518M105 2.9300 17,900.00 33,952.72 52,447 AVIALL INC. 0.174 AVL 05366B102Q 22.9700 13,300.00 146,910.88 305,501 BANKATLANTIC BANCORP INC 0.703 BBX 06598501 19.9000 50,600.00 923,461.98 1,006,940	Investment Desc	Rating Coupon Yield Tic	ker Identifier F	Price	Par/Shares	Book Value	Market Value
Dortfolio - 6II INCORSIEVY - 2000 V		Group - COMMON ST	OCK - EXTERNALLY	MANAGED			
Instrument - COM		Dortfolio - 6TI	TACODO TEXAS - 2				
21ST CENTY INS GROUP 0.588 TW 90130N103 13.6000 11,500.00 147,792.87 156,400 ABGENX INC 0.000 ABGX 00339B107 10.3400 58,500.00 589,265.83 604,890 ABGENX INC 0.000 ADT 0.000 ACCL 00430U103 7.8000 3,400.00 25,038.62 26,520 ACCELRYS INC 0.000 ADT 0065F1108 7.5900 119,800.00 946,659.50 999,282 ACCELRYS INC 0.000 ADT 0065F1108 7.5900 119,800.00 946,659.50 999,282 AFFERMARKRI TECHNOLOGY 0.000 ATAC 008318107 16.1000 9,100.00 126,492.73 146,510 AGL ARCHAUST 10.000 ATAC 008318107 16.1000 9,100.00 126,492.73 146,510 AGL ARCHAUST 10.000 ATAC 008318107 16.1000 9,100.00 126,492.73 146,510 AGL ARCHAUST 10.000 ATAC 008318107 16.1000 9,100.00 166,015.84 331,363 AGL ARCHAUST 10.000 ATAC 008318107 16.1000 9,100.00 166,015.84 331,363 AGL ARCHAUST 10.000 ATAC 008318107 16.1000 9,100.00 166,015.84 331,363 AGL ARCHAUST 10.000 ATAC 00.000 ALAS 00.000 ATAC 00.000		Instrument - COM	COMMON STOCK				
AGENIX INC 0.000 ABGX 0.339B107 10.3400 58,500.00 58,656.83 604,890 ABM INDUSTRIES INC. 2.129 ABM 0.00957100 19,7200 28,600.00 25,038.62 26,528 AGAPTERMARKET TECHNOLOGY 0.000 ADPT 0.0051F108 7.5900 119,800.00 946,659.50 999,282 AGFIERMARKET TECHNOLOGY 0.000 ATC 3.489 ATG 0.1204106 33,2400 23,100.00 166,649.73 146,510.00 AGE RESOURCES INC 3.489 ATG 0.1204106 33,2400 23,100.00 166,051.84 31,363 ALABAMA NATL BANCORP 1.938 ALAB 010317105 64,500.00 5,600.00 709,232.04 ALBARNY INTL CL-A 0.910 AIN 0.123481080 35,1600 1,600.00 294,082.15 379,728 ALBARNY INTL CL-A 0.910 AIN 0.123481080 35,1600 1,800.00 294,082.15 379,728 ALLIANCE SEMICONDUCTOR CORP 0.000 ALC ALLIANCE SEMICONDUCTOR CORP 0.000 ALC ALLIANCE SEMICONDUCTOR CORP 0.000 ALC 0.000 AL	21 CT CENTY INC CROID	0 588 TW	90130N103	13 6000	11 500 00	147 702 87	156 400 00
ADMITTERIS INC. 2.129 ABM 0.00957100 19.7200 28.600.00 522,863.00 553,995 ACCELRYS INC 0.000 ACCL 0.0430U103 7.8000 3.400.00 25.08.63.00 52.863.00 ACCELRYS INC 0.000 ACCL 0.0430U103 7.8000 3.400.00 25.08.63.00 26.522 ADAPTEC INC 0.000 APT 0.0651F108 7.5900 119,800.00 946,659.50 909.262 AFTERMARKET TECHNOLOGY 0.000 APAC 0.0818107 16.1000 9.100.00 126,492.73 146.510 AGIL RESOURCES INC 3.489 ATG 0.1204106 3.2400 23.100.00 610,883.03 767.814 AK STEEL HOLDING CORP 1.727 AKS 0.01547108 14.4700 22.900.00 166.015.84 331.363 ALABAMA NATU BANCORP 1.938 ALAB 0.0317105 64.5000 5.600.00 350,357.84 361.200 ALABAMA NATU BANCORP 0.000 ALK 0.1659109 33.4900 26.600.00 709.230.04 890.834 ALBAMY INTI CL-A 0.910 AIN 0.123481080 33.4900 26.600.00 709.230.04 890.834 ALDBANY INTI CL-A 0.910 AIN 0.123481080 31.3800 15.000.00 10.1385.79 170.700 ALLIANCE IMAGING INC 0.000 AWGI 0.14383103 11.3800 15.000.00 10.1385.79 170.700 ALLIANCE IMAGING INC 0.000 ALSC 0.877H100 3.7000 27.600.00 94.918.92 102.120 ALLIANCE SEMICONDUCTOR CORP 0.000 ALSC 0.1877H100 3.7000 27.600.00 94.918.92 102.120 ALLIANCE SEMICONDUCTOR CORP 0.000 ALSC 0.1877H100 3.7000 27.600.00 94.918.92 102.120 ALLIANCE SEMICONDUCTOR CORP 0.000 ALSC 0.8575106 47.1000 6.500.00 244,996.88 220.755.625 AMBRICAN ALLE & MEG HOLDINGS 1.956 ALL 0.40041013 3.0600 7.200.00 244,996.88 220.755.625 AMBRICAN BAGLE OUTFITTERS 0.509 AEOS 0.2553E106 47.1000 6.500.00 244,996.88 220.755.80 AMBRICAN PHYSICIANS 0.000 ARA 0.000 ARA 0.0006 0.0004 0.0006	ARGENIX INC	0.300 IW	x 00339B107	10 3400	58 500 00	589 265 83	604 890 00
ACCELEYS INC ADAPTEC INC O.000 ACCL O.430U103 7,8000 3,400.00 25,038.62 26,520 ADAPTEC INC O.000 ADPT 00651F108 7,5900 119,800.00 946,659.50 909,282 AFTERMARKET TECHNOLOGY O.000 ATAC 008318107 16,1000 9,100.00 126,492.73 146,510 AGI RESOURCES INC 3,489 ATG 001204106 33,2400 23,100.00 610,883.03 767,844 AGI SESOURCES INC 3,489 ATG 001204106 33,2400 22,100.00 166,015,843 331,363 ALABAMA NATL BANCORP 1.938 ALAB 010317105 64,5000 5,600.00 350,357.84 361,200 ALASKA ALRIGROUP INC O.000 ALK 011659109 33,4900 26,600.00 79,230.04 890,834 ALBANY INTL CLA 0.910 AIN 0123481080 35,1600 10,800.00 294,082.15 379,728 ALDERMOODS GROUP INC O.000 AMCI 014383103 11,3800 15,000.00 101,385.79 170,700 ALLIANCE IMAGING INC O.000 ALC 01666202 11,2500 24,500.00 119,124.50 275,625 ALLIANCE SEMICONDUCTOR CORP O.000 ALC 01877H100 33,000.00 73,505.37 81,360 ALLIANCE SEMICONDUCTOR CORP O.000 ALC 01877H100 33,000.00 73,505.37 81,360 ALLIANCE SEMICONDUCTOR CORP O.000 ALC 01877H100 33,000.00 73,505.37 81,360 ALLIANCE MAGING INC O.000 ALC 01977H101 2,4000 33,000.00 73,505.37 81,360 ALLIANCE MAGING INC O.000 ALC 01977H101 2,4000 33,000.00 73,505.37 81,360 ALLIANCE MAGING INC O.000 ALC 01985105 8,0700 33,067.00 214,662.44 266,850 AMBRICAN ALLE & MEG HOLDINGS 1,956 AXL 024061103 30,6600 7,200.00 248,996.88 220,752 AMBRICAN ALLE & MEG HOLDINGS 1,956 AXL 024061103 30,6600 7,200.00 248,996.88 220,752 AMBRICAN HOME MTG HL 7,708 AHM 02660R107 34,2500 24,700.00 776,913.90 845,975 AMBRICAN HYSICIANS 0.000 ACAP 028884104 36,0200 5,400.00 1147,717.00 194,502 AMBRICAN HYSICIANS 0.000 ARC 03822W109 4,2100 30,000.00 126,361.74 249,672 APPLICE CAPITAL INC 9.061 AHR 037023108 12,3600 20,200.00 208,672.47 249,672 ARENARCH PHYSICIANS 0.000 ARC 03822W109 4,2100 30,000.00 110,502.48 126,300 APPLICED MICRO CIRCUITS CORP 0.000 ARC 03822W109 4,2100 30,000.00 110,502.48 126,300 APPLICED MICRO CIRCUITS CORP 0.000 ARC 03822W109 4,2100 30,000.00 110,502.48 126,300 APPLICED MICRO CIRCUITS CORP 0.000 ARC 03822W109 4,2100 30,000.00 110,502.48 126,300 APPLICED MICRO CIRCUITS	ABM INDUSTRIES INC.	2.129 ABM	000957100	19.7200	28,600.00	522.863.00	563.992.00
ADAPTEC INC AFTERMARKET TECHNOLOGY D. ADAT ORASIABIOT 16, 1000 P, 100, 00 126, 492, 73 146, 510 AGI RESOURCES INC 3, 489 ATG O10204106 33, 2400 23, 100, 00 610, 883, 03 767, 844 AK STEEL HOLDING CORP 1, 727 AKS 010547108 14, 4700 22, 900, 00 166, 015, 84 331, 363 ALABAMI ANATL BANCORP 1, 938 ALAB 010317105 ALASKA AIRGROUP INC 0, 000 ALK 0, 010547108 14, 4700 0, 26, 600, 00 0, 709, 230, 04 0, 890, 834 ALBANY INTI CL-A 0, 910 AIN 0, 12481080 1, 8800 0, 10, 800, 00 0, 294, 082, 15 0, 797, 728 ALDERWOODS GROUP INC 0, 000 ANGI 0, 10483103 11, 3800 15, 000, 00 101, 385, 79 170, 700 ALLIANCE INAGING INC 0, 000 ALG 0, 100, 000 ALG 0, 000,	ACCELRYS INC	0.000 ACC	L 00430U103	7.8000	3,400.00	25,038.62	26,520.00
AFTERMARKET TECHNOLOGY 3.489 ATG 0.001 ATAC 0.08318.107 1.6.1.000 2.3.100.00 1.26.492.73 1.46.5.10 AK STEEL HOLDING CORP 1.727 AKS 0.015471.08 1.4.4700 2.2,900.00 1.66,015.84 331,333 ALABAMA NATL BANCORP 1.938 ALAB 0.0103171.05 0.000 ALK 0.1000 ALK 0.105471.05 0.000 ALK 0.000	ADAPTEC INC	0.000 ADF	T 00651F108	7.5900	119,800.00	946,659.50	909,282.00
AGI RESOURCES INC 3.489 ATG 001204106 33.2400 22,100.00 610,883.03 767,844 X STEEL HOLDING CORP 1.727 ARS 001547108 14.4700 22,900.00 166,015.84 331,363 ALABAMA NATL BANCORP 1.938 ALAB 010317105 64.5000 5,600.00 709,230.04 890,834 ALABAMY INTI CL-A 0.910 ATM 0123481089 35.1600 10,800.00 294,082.15 379,728 ALDERWOODS GROUP INC 0.000 AWG 10123481083 11.3800 15,000.00 101,385.79 170,700 ALLIANCE IMAGING INC 0.000 AWG 1014383103 11.3800 15,000.00 101,385.79 170,700 ALLIANCE IMAGING INC 0.000 AWG 1014383103 11.3800 15,000.00 119,124.50 275,6625 ALLIANCE SEMICONDUCTOR CORP 0.000 ALTH 019777101 3.7000 27,600.00 94,918.92 102,120 ALLIANCE SEMICONDUCTOR CORP 0.000 ALTH 019777101 2.4000 33,900.00 73,505.37 81,360 ALLOS THERAPEUTICS I 0.000 ALTH 019777101 2.4000 33,900.00 73,505.37 81,360 ALLOS THERAPEUTICS I 0.000 ALTH 019777101 2.4000 33,000.00 73,505.37 81,360 ALLOS THERAPEUTICS I 0.000 ALTH 019777101 3.7000 27,600.00 94,918.92 102,120 ALLOS THERAPEUTICS I 0.000 ALTH 019777101 3.7000 27,600.00 94,918.92 102,120 ALLOS THERAPEUTICS I 0.000 ALTH 019777101 3.7000 27,600.00 94,918.92 102,120 ALLOS THERAPEUTICS I 0.000 ALTH 019777101 3.7000 27,600.00 94,918.92 102,120 ALLOS THERAPEUTICS I 0.000 ALTH 019777101 3.7000 27,600.00 94,918.92 102,120 ALLOS THERAPEUTICS I 0.000 ALTH 019777101 3.7000 27,600.00 244,996.88 220,752 AMBRICAN EAGLE OUTFITTERS 0.509 ARDS 0.25538106 47.1000 6,500.00 244,996.88 220,752 AMBRICAN BAGLE OUTFITTERS 0.509 ARDS 0.25538106 47.1000 6,500.00 243,995.05 306,150 AMBRICAN HOME MTG HL 7.708 AHM 02660R107 34.2500 24,700.00 776,913.90 845,975 AMBRICAN WOODMARK CORP. 0.274 AWWD 030506109 43.6800 6,100.00 235,527.10 266,448 ANTHRACTE CAPITAL INC 0.004 ARDS 0.3815A106 6.0500 32,600.00 186,361.16 197,230 APPLIED MICRO CIRCUITS CORP 0.000 ARDS 0.3815A106 6.0500 32,600.00 186,361.16 197,230 APPLIED MICRO CIRCUITS CORP 0.000 ARDS 0.3815A106 6.0500 32,600.00 186,361.16 197,230 ARBAI AND 0.000 ARDS 0.3815A106 6.0500 32,600.00 186,361.16 197,230 ARBAI AND 0.000 ARDS 0.3828409 4.2100 30,000.00 110,552.65 123,765 ARBA	AFTERMARKET TECHNOLOGY	0.000 ATA	C 008318107	16.1000	9,100.00	126,492.73	146,510.00
AK STEEL HOLDING CORP 1.727 AKS ALABAMA NATL BANCORP 1.938 ALAB ALORDING CORP 1.938 ALAB ALORDING CORP 1.938 ALAB ALORDING CORP 1.938 ALAB ALORDING CORP ALASKA ATRGROUP INC 0.000 ALK 0.000 ALK 0.1659109 33.4900 26.600.00 709,230.04 890,834 ALBANY INTL CL-A 0.910 AIN 0.123481080 35.1600 10,800.00 294,082.15 379,728 ALDERWOODS GROUP INC 0.000 AUG ALLIANCE SEMICONDUCTOR CORP 0.000 ALOR ALLOS THERAPEUTICS I 0.000 ALOR 0.	AGL RESOURCES INC	3.489 ATG	001204106	33.2400	23,100.00	610,883.03	767,844.00
ALABAMA NATL BANCCRP ALABAMA NATL BANCCRP O.000 ALK O10317105 64.5000 5,600.00 5,000.00 709,230.04 890,834 ALBANY INTL CL-A O.910 AIN O12348108Q 35.1600 10,800.00 294,082.15 379,728 ALDERWOODS GROUP INC O.000 AWGI O14383103 O11.3800 O24,000.00 O194,082.15 O79,625 ALLIANCE IMAGINRS INC O.000 AWGI O14383103 O11.3800 O24,000.00 O194,185.09 O191,124.50 O275,625 ALLIANCE SEMICONDUCTOR CORP O.000 ALSC O10877101 O109777101 O1097777101 O1097777101 O1097777101 O1097777101 O1097777101 O1097777101 O1097777101 O1097777101 O1097777101	AK STEEL HOLDING CORP	1.727 AKS	001547108	14.4700	22,900.00	166,015.84	331,363.00
ALBARY INTL CL-A ALBANY INTL ALBANY INTL ALBANY ALLAY INTL ALBANY A	ALABAMA NATL BANCORP	1.938 ALA	в 010317105	64.5000	5,600.00	350,357.84	361,200.00
ALDERWOODS GROUP INC ALDERWOODS GROUP INC O.000 AWGI 01438108Q 35.1600 10,800.00 294,082.15 379,728 ALLIANCE IMAGING INC O.000 AUG 018606202 11.2500 24,500.00 119,124.50 275,625 ALLIANCE SEMICONDUCTOR CORP 0.000 ALSC 01877H100 3.7000 27,600.00 94,918.92 102,120 ALLOS THERAPEUTICS I 0.000 ALTH 019777101 2.4000 33,900.00 73,505.37 81,360 ALLOY INC 0.000 ALCY 019855105 8.0700 33,067.00 214,662.44 266,850 AMERICAN AXLE & MFG HOLDINGS 1.956 AXL 024061103 30.6600 7,200.00 248,996.88 220,752 AMERICAN EAGLE OUTFITTERS 0.509 AEOS 0255382106 47.1000 6,500.00 243,995.05 306,150 AMERICAN HOME MTG HL 7.708 AHM 02660R107 34.2500 24,700.00 776,913.90 845,975 AMERICAN HOME MTG HL 0.7708 AHM 02660R107 34.2500 24,700.00 776,913.90 845,975 AMERICAN WOODMARK CORP. 0.274 AMWD 030506109 43.6800 6,100.00 235,527.10 266,448 ANTHRACITE CAPITAL INC 9.061 AHR 037023108 12.3600 20,200.00 288,672.47 249,672 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 03822W109 4.2100 30,000.00 116,5361.16 197,233 APPLIED MICRO CIRCUITS CORP 0.000 ARC 03822W109 4.2100 30,000.00 110,502.48 126,300 ARENA PHARMACEUTICALS INC 0.000 ARRA 040047102 6.6900 18,500.00 302,705.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARRA 040037U23 16.6000 4,500.00 302,705.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARRA 04033V203 16.6000 4,500.00 302,705.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARRA 04033V203 16.6000 4,500.00 37,515.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARRA 040347U2 6.8900 11,600.00 63,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ARG 043436104 13.7800 100.00 63,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ARG 045487105 33.2100 3,800.00 181,032.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 181,032.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 146,910.88 305,501 BANKAILANTIC BANCORP INC 0.0703 BBX 065908501 19.9000 50,660.00 923,461.98 1,006,940 BANKAILANTIC BANCORP INC 0.0703 BBX 065908501 19.9000 50,660.00 665,833.74 785,970	ALASKA AIRGROUP INC	0.000 ALK	011659109	33.4900	26,600.00	709,230.04	890,834.00
ALDERWOODS GROUP INC 0.000 AUGI 014383103 11.3800 15,000.00 101,385.79 170,700 ALLIANCE IMAGING INC 0.000 ALGC 018606202 11.2500 24,500.00 119,124.50 275,625 ALLIANCE SEMICONDUCTOR CORP 0.000 ALGC 01877H100 3.7000 27,600.00 94,918.92 102,120 ALLOS THERAPEUTICS I 0.000 ALTH 019777101 2.4000 33,900.00 73,505.37 81,360 ALLIANCE SEMICONDUCTOR CORP 0.000 ALDV 019855105 8.0700 33,067.00 214,662.44 266,862 AMERICAN AXLE & MFG HOLDINGS 1.956 AXL 024061103 30.6600 7,200.00 248,996.88 220,752 AMERICAN EAGLE OUTFITTERS 0.509 AEOS 02553E106 47.1000 6,500.00 243,995.05 306,150 AMERICAN HOME MTG HL 7.708 AHM 02660R107 34.2500 24,700.00 776,913.90 845,975 AMERICAN HOME MTG HL 7.708 AHM 02660R107 34.2500 24,700.00 776,913.90 845,975 AMERICAN PHYSICIANS 0.000 ACAP 028884104 36.0200 5,400.00 147,717.00 194,508 AMERICAN WOODMARK CORP. 0.274 AHWD 030506109 43.6800 6,100.00 235,527.10 266,448 ANTHRACITE CAPITAL INC 9.061 AHR 037023108 12.3600 20,200.00 288,672.47 249,672 APPLICA 0.000 APN 03815A106 6.0500 32,600.00 186,361.16 197,230 APPLICA 0.000 AMCC 03822W109 4.2100 30,000.00 110,502.48 126,300 APPLICA 0.000 ARNA 040047102 6.6900 18,500.00 110,502.48 126,300 APTAR GROUP INC. 1.136 ATR 038336103Q 52.7800 7,900.00 362,901.40 47,470 ARIBA INC 0.000 ARNA 040047102 6.6900 18,500.00 100,582.65 123,765 ARIBA INC 0.000 ARRA 04033V203 16.6000 4,500.00 100,582.65 123,765 ARIBA INC 0.000 ARRA 040347610 13.7800 100.00 63,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ARG 043436104 13.7800 100.00 1,741.60 1,378 ASSOCIATED BANC-CORP. 3.011 ASBC 04587105 33.2100 3,800.00 181,082.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 04587105 33.2100 3,800.00 181,082.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 04587105 33.2100 3,800.00 110,304.35 126,198 ASSIAINFO HLDGS INC 0.000 ATRA 04551M105 2.9300 17,900.00 33,252.72 52,484 AVIALL INC. 0.0703 BBX 065908501 19,9000 50,600.00 923,461.88 1,006,940 BANKAUTITED FINANCIAL CORP-A 0.000 6508.51 19,9000 50,600.00 665,833.74	ALBANY INTL CL-A	0.910 AIN	012348108Q	35.1600	10,800.00	294,082.15	379,728.00
ALLIANCE IMAGING INC 0.000 ALQ 0.18606202 11.2500 24,500.00 119,124.50 275,625 ALLIANCE SEMICONDUCTOR CORP 0.000 ALSC 0.007 ALCO 0.007 ALTH 0.19777101 0.4000 33,000.00 73,505.37 81,360 ALLOS THERAPEUTICS I 0.000 ALTH 0.19777101 0.4000 33,007.00 244,662.44 266,850 AMERICAN AXLE & MFG HOLDINGS 1.956 AXL 0.4061103 30.6600 7,200.00 248,996.88 220,752 AMERICAN EAGLE OUTFITTERS 0.509 AROS 0.509 AROS 0.2553E106 47.1000 6,500.00 243,995.05 306,150 AMERICAN HOME MTG HL 7,708 AHM 0.2660R107 34.2500 24,700.00 776,913.90 845,975 AMERICAN HOME MTG HL 7,708 AHM 0.2660R107 34.2500 5,400.00 147,717.00 194,508 AMERICAN HOME MTG HL 7,708 AHM 0.2660R107 34.2500 5,400.00 147,717.00 194,508 AMERICAN WOODMARK CORP. 0.000 ACAP 0.28884104 0.30506109 43.6800 6,100.00 235,527.10 266,484 APPLICA APPLICA APPLICA APPLICA APPLICA 0.000 ARN 0.3815A106 6.0500 32,600.00 186,361.16 197,230 APPLIED MICRO CIRCUITS CORP 0.000 ARN 0.000 ARN 0.000 ARNA 0.00	ALDERWOODS GROUP INC	0.000 AWG	I 014383103	11.3800	15,000.00	101,385.79	170,700.00
ALLOX THERAPEUTICS I 0.000 ALSC 01877H100 3.7000 27,600.00 94,918.92 102,120 ALLOX THERAPEUTICS I 0.000 ALTH 019777101 2.4000 33,900.00 73,505.37 81,360 ALLOY INC 0.000 ALOY 018855105 8.0700 33,067.00 214,662.44 266,880 AMERICAN AXLE & MFG HOLDINGS 1.956 AXL 024061103 30.6600 7,200.00 248,996.88 220,752 AMERICAN EAGLE OUTFITTERS 0.50 AEOS 02553E106 47.1000 6,500.00 243,995.05 306,150 AMERICAN HOME MTG HL 7.708 AHM 02660R107 34.2500 24,700.00 776,913.90 845,975 AMERICAN HOME MTG HL 7.708 AHM 02660R107 34.2500 24,700.00 776,913.90 845,975 AMERICAN HOME MTG HL 7.708 AHM 02660R107 34.2500 5,400.00 147,717.00 194,508 AMERICAN WOODMARK CORP. 0.274 AMUD 030506109 43.6800 6,100.00 235,527.10 266,448 ANTHRACITE CAPITAL INC 9.061 AHR 037023108 12.3600 20,200.00 238,672.47 249,672 APPLICA 0.000 AMCC 03822W109 4.2100 30,000.00 116,502.48 126,300 APPLAR GROUP INC. 1.136 ATR 038336103Q 52.7800 7,900.00 302,705.05 416,962 AREBA PHARMACEUTICALS INC 0.000 ARNA 040047102 6.6900 18,500.00 100,582.65 123,765 ARIBA INC 0.000 ARBA 04033V203 16.6000 4,500.00 100,582.65 123,765 ARIBA INC 0.000 ARBA 04033V203 16.6000 4,500.00 10,502.65 123,765 ARIBA INC 0.000 ARBA 04033V203 16.6000 4,500.00 10,502.65 123,765 ARIBA INC 0.000 ARBA 04033V203 16.6000 4,500.00 10,502.65 123,765 ARIBAND INC 1.884 ASH 044204105Q 58.3800 11,800.00 63,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ARBA 0433V203 16.6000 33,200.00 110,304.35 126,198 ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 AND	ALLIANCE IMAGING INC	0.000 AIÇ	018606202	11.2500	24,500.00	119,124.50	275,625.00
ALLOS THERAPEUTICS I 0.000 ALTH 019777101 2.4000 33,900.00 73,505.37 81,360 ALOY INC 0.000 ALOY 019855105 8.0700 33,067.00 214,662.44 266,850 AMERICAN AXLE & MFG HOLDINGS 1.956 AXL 024061103 30.6600 7,200.00 248,996.88 220,752 AMERICAN EAGLE OUTFITTERS 0.509 AEOS 02553E106 47.1000 6,500.00 243,995.05 306,150 AMERICAN HOME MTG HL 7.708 AHM 02660R107 34.2500 24,700.00 776,913.90 845,975 AMERICAN PHYSICIANS 0.000 ACAP 028884104 36.0200 5,400.00 147,717.00 194,560 AMERICAN WOODMARK CORP. 0.274 AMWD 030506109 43.6800 6,100.00 235,527.10 266,448 ANTHRACITE CAPITAL INC 9.061 AHR 037023108 12.3600 20,200.00 208,672.47 249,672 APPLICA 0.000 APN 03815A106 6.0500 32,600.00 186,361.16 197,230 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 03822W109 4.2100 30,000.00 110,502.48 126,300 APTAR GROUP INC. 1.136 ATR 038336103Q 52.7800 7,900.00 302,705.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARNA 040047102 6.6900 18,500.00 100,582.65 123,765 ARIBA INC 0.000 ARRA 040047102 6.6900 11,600.00 63,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ARBA 04033V203 16.6000 4,500.00 100,582.65 123,765 ARIBA INC 0.000 ARBA 04033V203 16.6000 4,500.00 693,551.60 688,884 ASIAINFO HLDGS INC 1.884 ASH 044204105Q 58.3800 11,800.00 693,551.60 688,884 ASIAINFO HLDGS INC 1.884 ASH 044204105Q 58.3800 11,800.00 693,551.60 688,884 ASIAINFO HLDGS INC 1.884 ASH 044204105Q 58.3800 11,800.00 101,032.705 126,477 AVIALL INC. 0.174 AVL 05366B102Q 22.9700 13,300.00 146,910.88 305,501 BANKCUITED FINANCIAL CORP-A 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74 798,970	ALLIANCE SEMICONDUCTOR CORP	0.000 ALS	C 01877H100	3.7000	27,600.00	94,918.92	102,120.00
ALLOY INC AMERICAN AXLE & MFG HOLDINGS 1.956 AXL 0.24061103 30.6600 7,200.00 248,996.88 220,752 AMERICAN EAGLE CUTFITTERS 0.509 AEOS 0.2553E106 47.1000 6,500.00 243,995.05 306.150 AMERICAN HOME MTG HL 7.708 AHM 0.2660R107 34.2500 24,700.00 776,913.90 845,975 AMERICAN PHYSICIANS 0.000 ACAP 0.28884104 36.0200 5,400.00 147,717.00 194,508 AMERICAN WOODMARK CORP. 0.274 AMMD 0.30506109 43.6800 6,100.00 235,527.10 266,448 ANTHRACITE CAPITAL INC 9.061 AHR 0.37023108 12.3600 20,200.00 186,361.16 197,230 APPLICA APPLICA 0.000 APN 0.3815A106 6.0500 32,600.00 186,361.16 197,230 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 0.3822W109 4.2100 30,000.00 110,502.48 126,300 APTAR GROUP INC. 1.136 ATR 0.38336103Q 52.7800 7,900.00 302,705.05 416,962 ARIBA INC 0.000 ARNA 0.40047102 6.6900 18,500.00 36,290.14 74,700 ARGULE INC 0.000 ARGL 0.4269E107 5.7900 11,600.00 63,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ABG 0.43436104 13.7800 11,600.00 63,964.72 67,164 ASIAINFO HLDGS INC 0.000 ASIA 0.4518A104 0.4518A104 0.4518A104 0.5665 0.33,200.00 181,082.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 0.45487105 33.2100 33.200.00 110,304.35 126,198 ASACIATED BANC-CORP. 0.0703 BBX 0.6552B103 31.9500 24,600.00 0.00	ALLOS THERAPEUTICS I	0.000 ALT	н 019777101	2.4000	33,900.00	73,505.37	81,360.00
AMERICAN AXLE & MFG HOLDINGS 1.956 AXL 024061103 30.6600 7,200.00 248,996.88 220,752 AMERICAN EAGLE OUTFITTERS 0.509 AEOS 02553E106 47.1000 6,500.00 243,995.05 306,150 AMERICAN HOME MTG HL 7.708 AHM 02660R107 34.2500 24,700.00 776,913.90 845,975 AMERICAN HOME MTG HL 0.000 ACAP 028884104 36.0200 5,400.00 147,717.00 194,508 AMERICAN PHYSICIANS 0.000 ACAP 028884104 36.0200 5,400.00 147,717.00 194,508 AMERICAN WOODMARK CORP. 0.274 AWWD 030506109 43.6800 6,100.00 235,527.10 266,448 ANTHRACITE CAPITAL INC 9.061 AHR 037023108 12.3600 20,200.00 208,672.47 249,672 APPLICA 0.000 APN 03815A106 6.0500 32,600.00 186,361.16 197,230 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 03822W109 4.2100 30,000.00 110,502.48 126,300 APTAR GROUP INC. 1.136 ATR 038336103Q 52.7800 7,900.00 302,705.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARNA 040047102 6.6900 18,500.00 100,582.65 123,765 ARIBA INC 0.000 ARRA 04037V23 16.6000 4,500.00 30,200.00 32,705.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARRA 04034702 16.6900 18,500.00 36,290.14 74,700 ARQULE INC 0.000 ARRA 0403436104 13.7800 100.00 63,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ARG 043436104 13.7800 100.00 1,741.60 1,378 ASHLAND INC 1.884 ASH 044204105Q 58.3800 11,800.00 693,551.60 688,884 ASIAINFO HLDGS INC 0.000 ASIA 04518A104 5.9600 33,200.00 181,082.76 197,737 ASSOCIATED BANC-CORP. 30.11 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 ASSOCIATED BANC-CORP. 30.11 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 ANASCIALINC. 0.174 AVL 05366B102Q 22.9700 13,300.00 146,910.88 305,501 BANKAUTIEL FINANCIAL CORP-A 0.000 BRUNA 06652B103 31.9500 24,600.00 665,833.74 785,970	ALLOY INC	0.000 ALC	Y 019855105	8.0700	33,067.00	214,662.44	266,850.69
AMERICAN EAGLE OUTFITTERS 0.509 AEOS 02553E106 47.1000 6,500.00 243,995.05 306,150 AMERICAN HOME MTG HL 7.708 AHM 02660R107 34.2500 24,700.00 776,913.90 845,975 AMERICAN PHYSICIANS 0.000 ACAP 028884104 36.0200 5,400.00 147,717.00 194,508 AMERICAN WOODMARK CORP. 0.274 AMWD 030506109 43.6800 6,100.00 235,527.10 266,448 ANTHRACITE CAPITAL INC 9.061 AHR 037023108 12.3600 20,200.00 208,672.47 249,672 APPLICA 0.000 APN 03815A106 6.0500 32,600.00 186,361.16 197,230 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 03822W109 4.2100 30,000.00 110,502.48 126,300 APTAR GROUP INC. 1.136 ATR 038336103Q 52.7800 7,900.00 302,705.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARNA 040047102 6.6900 18,500.00 100,582.65 123,765 ARENA PHARMACEUTICALS INC 0.000 ARRA 040047102 6.6900 18,500.00 100,582.65 123,765 ARENA PHARMACEUTICALS INC 0.000 ARBA 04033V203 16.6000 4,500.00 36,290.14 74,700 ARQULE INC 0.000 ARBA 04033V203 16.6000 4,500.00 36,290.14 74,700 ARQULE INC 0.000 ARBA 04043436104 13.7800 1100.00 63,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ABG 043436104 13.7800 100.00 1,741.60 1,378 ASHAINFO HLDGS INC 0.000 ASIA 04518A104 5.9600 33,200.00 181,082.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 ATARI INC 0.000 ATAR 04651M105 2.9300 17,900.00 33,952.72 52,447 AVIALL INC. 0.174 AVL 05366B102Q 22.9700 13,300.00 146,910.88 305,501 BANKATIANTIC BANCORP INC 0.703 BBX 065908501 19.9000 50,600.00 623,461.98 1,006,940 BANKUNITED FINANCIAL CORP-A 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74 785,970	AMERICAN AXLE & MFG HOLDINGS	3 1.956 AXL	024061103	30.6600	7,200.00	248,996.88	220,752.00
AMERICAN HOME MTG HL 7.708 AHM 02660R107 34.2500 24,700.00 776,913.90 845,975 AMERICAN PHYSICIANS 0.000 ACAP 028884104 36.0200 5,400.00 147,717.00 194,508 AMERICAN WOODMARK CORP. 0.274 AMWD 030506109 43.6800 6,100.00 235,527.10 266,448 ANTHRACITE CAPITAL INC 9.061 AHR 037023108 12.3600 20,200.00 208,672.47 249,672 APPLICA 0.000 APN 03815A106 6.0500 32,600.00 186,361.16 197,230 APTAR GROUP INC. 1.136 ATR 03828W109 4.2100 30,000.00 110,502.48 126,300 APTAR GROUP INC. 1.136 ATR 038386103Q 52.7800 7,900.00 302,705.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARNA 040047102 6.6900 18,500.00 100,582.65 123,765 ARIBA INC 0.000 ARBA 04033V203 16.6000 4,500.00 36,290.14 74,700 ARQULE INC 0.000 ARBA 04033V203 16.6000 4,500.00 63,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ARG 043436104 13.7800 110.000 63,964.72 67,164 ASIAINFO HLDGS INC 0.000 ASIA 04518A104 5.9600 33,200.00 181,082.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 ANSACIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 ANSACIATED BANC-CORP. 0.703 BBX 06598501 19,9000 50,600.00 923,461.98 1,006,940 BANKUNITED FINANCIAL CORP-A 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74 785,970	AMERICAN EAGLE OUTFITTERS	0.509 AEC	S 02553E106	47.1000	6,500.00	243,995.05	306,150.00
AMERICAN PHYSICIANS AMERICAN WOODMARK CORP. 0.274 ANWD 030506109 43.6800 6,100.00 235,527.10 266,448 ANTHRACITE CAPITAL INC 9.061 AHR 037023108 12.3600 20,200.00 208,672.47 249,672 APPLICA 0.000 APN 03815A106 6.0500 32,600.00 186,361.16 197,230 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 03822W109 4.2100 30,000.00 110,502.48 126,300 APTAR GROUP INC. 1.136 ATR 038336103Q 52.7800 7,900.00 302,705.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARNA 040047102 6.6900 18,500.00 36,290.14 74,700 ARQULE INC ARQULE INC 0.000 ARBA 04033V203 16.6000 4,500.00 36,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ARG 0.000 ARG 0.000 ARG 0.000 ARG 0.000 ASG	AMERICAN HOME MTG HL	7.708 AHM	02660R107	34.2500	24,700.00	776,913.90	845,975.00
AMERICAN WOODMARK CORP. 0.274 AWWD 030506109 43.6800 6,100.00 235,527.10 266,448 ANTHRACITE CAPITAL INC 9.061 AHR 037023108 12.3600 20,200.00 208,672.47 249,672.47 APPLICA 0.000 APN 03815A106 6.0500 32,600.00 186,361.16 197,230 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 03822W109 4.2100 30,000.00 110,502.48 126,300 APTAR GROUP INC. 1.136 ATR 038336103Q 52.7800 7,900.00 302,705.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARNA 040047102 6.6900 18,500.00 100,582.65 123,765 ARIBA INC 0.000 ARBA 04033V203 16.6000 4,500.00 36,290.14 74,700 ARQULE INC 0.000 ARG 04269E107 5.7900 11,600.00 63,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ABG 043436104 13.7800 100.00 1,741.60 1,378 ASHLAND INC 1.884 ASH 044204105Q 58.3800 11,800.00 693,551.60 688,884 ASIAINFO HLDGS INC 0.000 ASIA 04518A104 5.9600 33,200.00 181,082.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 ATARI INC 0.000 ATAR 04651M105 2.9300 17,900.00 33,952.72 52,447 AVIALL INC. 0.703 BBX 065908501 19.9000 50,600.00 665,833.74 785,970 BANKATLANTIC BANCORP INC 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74 785,970	AMERICAN PHYSICIANS	0.000 ACA	P 028884104	36.0200	5,400.00	147,717.00	194,508.00
ANTHRACITE CAPITAL INC 9.061 AHR 037023108 12.3600 20,200.00 208,672.47 249,672 APPLICA 0.000 APN 03815A106 6.0500 32,600.00 186,361.16 197,230 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 03822W109 4.2100 30,000.00 110,502.48 126,300 APTAR GROUP INC. 1.136 ATR 038336103Q 52.7800 7,900.00 302,705.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARNA 040047102 6.6900 18,500.00 100,582.65 123,765 ARIBA INC 0.000 ARBA 04033V203 16.6000 4,500.00 36,290.14 74,700 ARQULE INC 0.000 ARQL 04269E107 5.7900 11,600.00 63,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ABG 043436104 13.7800 100.00 1,741.60 1,378 ASHLAND INC 0.000 ASIA 04518A104 5.9600 33,200.00 181,082.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 ATARI INC 0.000 ATAR 04651M105 2.9300 17,900.00 33,952.72 52,447 AVIALL INC. 0.073 BBX 065908501 19.9000 50,600.00 923,461.98 1,006,940 BANKUNITED FINANCIAL CORP-A 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74 785,970	AMERICAN WOODMARK CORP.	0.274 AMW	D 030506109	43.6800	6,100.00	235,527.10	266,448.00
APPLICA 0.000 APN 03815A106 6.0500 32,600.00 186,361.16 197,230 APPLIED MICRO CIRCUITS CORP 0.000 AMCC 03822W109 4.2100 30,000.00 110,502.48 126,300 APTAR GROUP INC. 1.136 ATR 038336103Q 52.7800 7,900.00 302,705.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARNA 040047102 6.6900 18,500.00 100,582.65 123,765 ARIBA INC 0.000 ARRA 04033V203 16.6000 4,500.00 36,290.14 74,700 ARQULE INC 0.000 ARQL 04269E107 5.7900 11,600.00 63,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ABG 043436104 13.7800 100.00 1,741.60 1,378 ASHLAND INC 1.884 ASH 044204105Q 58.3800 11,800.00 693,551.60 688,884 ASIAINFO HLDGS INC 0.000 ASIA 04518A104 5.9600 33,200.00 181,082.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 ATARI INC 0.000 ATAR 04651M105 2.9300 17,900.00 33,952.72 52,447 AVIALL INC. 0.174 AVL 05366B102Q 22.9700 13,300.00 146,910.88 305,501 BANKATLANTIC BANCORP INC 0.703 BBX 065908501 19.9000 50,600.00 923,461.98 1,006,940 BANKUNITED FINANCIAL CORP-A 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74 785,970	ANTHRACITE CAPITAL INC	9.061 AHR	037023108	12.3600	20,200.00	208,672.47	249,672.00
APPLIED MICRO CIRCUITS CORP APPLAR GROUP INC. 1.136 ATR 0.38336103Q 52.7800 7,900.00 302,705.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARNA 040047102 6.6900 18,500.00 100,582.65 123,765 ARIBA INC ARQULE INC 0.000 ARQL 04269E107 5.7900 11,600.00 63,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ABG 043436104 13.7800 11,800.00 11,741.60 1,378 ASHLAND INC ASSIAINFO HLDGS INC 0.000 ASIA 044204105Q ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 110,502.48 126,300 100,582.65 123,765 6.6900 11,600.00 63,964.72 67,164 688,884 ASIAINFO HLDGS INC 0.000 ASIA 044204105Q 58.3800 11,800.00 693,551.60 688,884 ASIAINFO HLDGS INC 0.000 ASIA 04518A104 5.9600 33,200.00 181,082.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 ATARI INC 0.000 ATAR 04651M105 2.9300 17,900.00 33,952.72 52,461.98 BANKATLANTIC BANCORP INC 0.703 BBX 065908501 19.9000 50,600.00 923,461.98 1,006,940 BANKUNITED FINANCIAL CORP-A 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74	APPLICA	0.000 APN	03815A106	6.0500	32,600.00	186,361.16	197,230.00
APTAR GROUP INC. 1.136 ATR 038336103Q 52.7800 7,900.00 302,705.05 416,962 ARENA PHARMACEUTICALS INC 0.000 ARNA 040047102 6.6900 18,500.00 100,582.65 123,765 ARIBA INC 0.000 ARBA 04033V203 16.6000 4,500.00 36,290.14 74,700 ARQULE INC 0.000 ARG 04269E107 5.7900 11,600.00 63,964.72 67,164 ASBURY AUTOMOTIVE GROUP 0.000 ABG 043436104 13.7800 100.00 1,741.60 1,378 ASHLAND INC 1.884 ASH 044204105Q 58.3800 11,800.00 693,551.60 688,884 ASIAINFO HLDGS INC 0.000 ASIA 04518A104 5.9600 33,200.00 181,082.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 ATARI INC 0.000 ATAR 04651M105 2.9300 17,900.00 33,952.72 52,447 AVIALL INC. 0.174 AVL 05366B102Q 22.9700 13,300.00 146,910.88 305,501 BANKATLANTIC BANCORP INC 0.703 BBX 065908501 19.9000 50,600.00 923,461.98 1,006,940 BANKUNITED FINANCIAL CORP-A 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74 785,970	APPLIED MICRO CIRCUITS CORP	0.000 AMC	C 03822W109	4.2100	30,000.00	110,502.48	126,300.00
ARENA PHARMACEUTICALS INC 0.000 ARNA 040047102 6.6900 18,500.00 100,582.65 123,765 ARIBA INC 0.000 ARBA 04033V203 16.6000 4,500.00 36,290.14 74,700 ARQULE INC ARQULE INC ASBURY AUTOMOTIVE GROUP 0.000 ABG 043436104 13.7800 10.000 1,741.60 1,378 ASHLAND INC 1.884 ASH 044204105Q 58.3800 11,800.00 693,551.60 688,884 ASIAINFO HLDGS INC 0.000 ASIA 04518A104 5.9600 33,200.00 181,082.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 ATARI INC 0.000 ATAR 04651M105 2.9300 17,900.00 33,952.72 52,447 AVIALL INC. 0.174 AVL 05366B102Q 22.9700 13,300.00 146,910.88 305,501 BANKATLANTIC BANCORP INC 0.703 BBX 065908501 19.9000 50,600.00 923,461.98 1,006,940 BANKUNITED FINANCIAL CORP-A 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74	APTAR GROUP INC.	1.136 ATR	038336103Q	52.7800	7,900.00	302,705.05	416,962.00
ARIBA INC ARQULE INC O.000 ARQL O.0000 ARQL O.000	ARENA PHARMACEUTICALS INC	0.000 ARN	A 040047102	6.6900	18,500.00	100,582.65	123,765.00
ARQULE INC ASBURY AUTOMOTIVE GROUP O.000 ABG O43436104 13.7800 100.00 1,741.60 1,378 ASHLAND INC ASHLAND INC ASSOCIATED BANC-CORP. ASSOCIATED BANC-CORP. AVIALL INC. O.000 ATAR O4518105 0.000 ATAR O4651M105 0.000 ATAR O4	ARIBA INC	0.000 ARB	A 04033V203	16.6000	4,500.00	36,290.14	74,700.00
ASBURY AUTOMOTIVE GROUP 0.000 ABG 043436104 13.7800 100.00 1,741.60 1,378 ASHLAND INC 1.884 ASH 044204105Q 58.3800 11,800.00 693,551.60 688,884 ASIAINFO HLDGS INC 0.000 ASIA 04518A104 5.9600 33,200.00 181,082.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 ATARI INC 0.000 ATAR 04651M105 2.9300 17,900.00 33,952.72 52,447 AVIALL INC. 0.174 AVL 05366B102Q 22.9700 13,300.00 146,910.88 305,501 BANKATLANTIC BANCORP INC 0.703 BBX 065908501 19.9000 50,600.00 923,461.98 1,006,940 BANKUNITED FINANCIAL CORP-A 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74 785,970	ARQULE INC	0.000 ARQ	L 04269E107	5.7900	11,600.00	63,964.72	67,164.00
ASHLAND INC ASHLAND INC ASIAINFO HLDGS INC O.000 ASIA O4518A104 O59600 O33,200.00 O11,800.00 O58,884 O4518A104 O59600 O33,200.00 O11,800.00 O11,800.0	ASBURY AUTOMOTIVE GROUP	0.000 ABG	043436104	13.7800	100.00	1,741.60	1,378.00
ASTAINFO HLDGS INC 0.000 ASTA 04518A104 5.9600 33,200.00 181,082.76 197,872 ASSOCIATED BANC-CORP. 3.011 ASBC 045487105 33.2100 3,800.00 110,304.35 126,198 ATARI INC 0.000 ATAR 04651M105 2.9300 17,900.00 33,952.72 52,447 AVIALL INC. 0.174 AVL 05366B102Q 22.9700 13,300.00 146,910.88 305,501 BANKATLANTIC BANCORP INC 0.703 BBX 065908501 19.9000 50,600.00 923,461.98 1,006,940 BANKUNITED FINANCIAL CORP-A 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74 785,970	ASHLAND INC	1.884 ASH	044204105Q	58.3800	11,800.00	693,551.60	688,884.00
ASSOCIATED BANC-CORP. 3.011 ASBC 04548/105 33.2100 3,800.00 110,304.55 126,198 ATARI INC 0.000 ATAR 04651M105 2.9300 17,900.00 33,952.72 52,447 AVIALL INC. 0.174 AVL 05366B102Q 22.9700 13,300.00 146,910.88 305,501 BANKATLANTIC BANCORP INC 0.703 BBX 065908501 19,9000 50,600.00 923,461.98 1,006,940 BANKUNITED FINANCIAL CORP-A 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74 785,970	ASIAINFO HLDGS INC	0.000 ASI	A 04518A104	5.9600	33,200.00	181,082.76	197,872.00
AVIALL INC. 0.000 ATAK 04651M105 2.9300 17,900.00 33,952.72 52,447 AVIALL INC. 0.174 AVL 05366B102Q 22.9700 13,300.00 146,910.88 305,501 BANKATLANTIC BANCORP INC 0.703 BBX 065908501 19.9000 50,600.00 923,461.98 1,006,940 BANKUNITED FINANCIAL CORP-A 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74 785,970	ASSUCIATED BANC-CORP.	3.U11 ASB	C 045487105	33.2100	3,800.00	110,304.35	126,198.00
BANKATLANTIC BANCORP INC 0.703 BBX 065908501 19.9000 50,600.00 923,461.98 1,006,940 BANKUNITED FINANCIAL CORP-A 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74 785,970	ALAKI INC	U.UUU ATA	K 04051M105	∠.9300	17,900.00	33,952.72	52,447.00
BANKUNITED FINANCIAL CORP-A 0.000 BKUNA 06652B103 31.9500 24,600.00 665,833.74 785,970	AVIALL INC.	U.1/4 AVL	02200BT05Ö	44.9/UU	13,300.00	140,910.88	1 006 040 00
DANKUNILED FINANCIAL CURF-A U.UUU BKUNA U0052BIU3 31.95UU 24,0UU.UU 665,833./4 /85,9/U	BANKAILANTIC BANCORP INC	U./U3 BBX	U059U85UI	19.9000	50,600.00	923,401.98	1,000,940.00
DANKED CODD 9 100 DAND 066E977100 21 1000 9 500 00 52 600 27 91 921	BANKUNITED FINANCIAL CORP-A	U.UUU BKU	NA 066528103	31.9500	24,600.00	665,833.74	/85,9/0.00
BANNER CORP 2.180 BANR 06652V109 31.1900 2,598.00 53,698.37 81,031 BASSETT FURNITURE INDS. 4.076 BSET 070203104Q 19.6250 3,900.00 52,318.50 76,537	DARNER CUKP	2.18U BAN	r 0702021040	31.1900	2,598.00	53,698.3/	Ø1,U31.b2
BASSETT FURNITURE INDS. 4.076 BSET 070203104Q 19.6250 3,900.00 52,318.50 76,537 BENCHMARK ELECTRONICS INC 0.000 BHE 08160H101 34.1000 5,100.00 170,722.50 173,910	DADDELL FURNITURE INDS.	4.U/6 BSE	0/02031040	19.025U	3,900.00	54,318.5U	172 010 00
DENCHMARK ELECTRONICS INC 0.000 BRE 00100HIUI 34.1000 5,100.00 1/0,/22.50 1/3,910	DENCHMARK ELECTRONICS INC	0.000 BHE	00100H101	34.1000	5,100.00	1/0,/22.50	1/3,910.00

Investment Desc	Rating Coupon Yiel	d Ticker	dentifier F	Price	Par/Shares	Book Value	Market Value
	Group - COM	IMON STOCK	C - EXTERNALLY	MANAGED			
	Portfolio - 6JI						
	Instrument - COM	I CC	OMMON STOCK				
BERKSHIRE HILLS BANC BISYS GROUP INC. BLOUNT INTERNATIONAL BRUSH ENGINEERED MATERIALS BUCKLE INC							
BERKSHIRE HILLS BANC	1.2	92 BHL	084680107	37.1500	500.00 63,200.00 10,100.00	16,591.00 909,437.50	18,575.00 1,039,639.99
BISYS GROUP INC.	0.0	00 BSG	055472104	16.4500	63,200.00	909,437.50	1,039,639.99
BLOUNT INTERNATIONAL	0.0	00 BLT	095180105	17.4200	10,100.00	168,215.50 118,620.26 88,977.75	175,942.00
BRUSH ENGINEERED MATERIALS BUCKLE INC BUILDING MATERIALS HLDG. COR C&D TECHNOLOGIES INC. CAPITAL CITY BK GROU CAPITAL CORP OF THE WEST CARDIAC SCIENCE INC CARMIKE CINEMAS INC CARPENTER TECHNOLOGY CATO CORP CL A CELERA GENOMICS GROUP CELL GENESYS INC CENTRAL PACIFIC FINANCIAL CO CHARMING SHOPPES CHARTERMAC CHESAPEAKE UTILITIES CORP CHITTENDEN CORPORATION COHU INC. COLLAGENEX PHARMACEUTICALS I COLUMBIA BANCORP COMMERCIAL FEDERAL CORP. COMMERCIAL FEDERAL CORP. COMMUNITY BANK SYSTEM INC COMMUNITY BANK SYSTEM INC COMPUTER NETWORK TECH CORP COMPUTER NETWORK TECH CORP CONCURRENT COMPUTER CORP CONCURRENT COMPUTER CORP CONCURRENT COMPUTER CORP CONCURPENT COMPUTER CORP	2.5	94 BW	117421107	18.5000	6,200.00 4,400.00 12,200.00 22,200.00	118,620.26	114,700.00
BUCKLE INC	1.6	27 BKE	118440106	29.5000	4,400.00	88,977.75	129,800.00
BUILDING MATERIALS HLDG. COR	.P. 0.8	35 BMHC	120113105	38.2900	12,200.00	366,894.78 366,096.54 75,444.60 120,657.34 42,288.39 458,620.92 564,556.85	467,138.00
C&D TECHNOLOGIES INC.	0.3	22 CHP	124661109	17.0400	22,200.00	366,096.54	378,288.00
CAPITAL CITY BK GROU	1.8	18 CCBG	139674105	41.8000	22,200.00 2,100.00 3,700.00 20,100.00 13,800.00 18,200.00	75,444.60	87,780.00
CAPITAL CORP OF THE WEST	0.4	25 CCOW	140065103	47.0010	3,700.00	120,657.34	173,903.70
CARDIAC SCIENCE INC	0.0	00 DFIB	141410209	2.1400	20,100.00	42,288.39	43,014.00
CARMIKE CINEMAS INC	1.9	17 CKEC	143436400	36.5000	13,800.00	458,620.92	503,700.00
CARPENTER TECHNOLOGY	0.6	84 CRS	144285103	58.4600	18,200.00	564,556.85	1,063,972.00
CATO CORP CL A	2.4	28 CTR	149205100	28.8200	19,100.00 81,500.00	397,118.98 1,111,513.93	550,462.00 1,120,625.00
CELERA GENOMICS GROUP	0.0	00 CRA	038020202	13.7500	81,500.00	1,111,513.93	1,120,625.00
CELL GENESYS INC	0.0	00 CEGE	150921104	8.1000	29,400.00 1,000.00	223,639.92 25,396.97	238,140.00
CENTRAL PACIFIC FINANCIAL CO	RP 1.7	69 CPF	154760102	36.1700	1,000.00	25,396.97	36,170.00
CHARMING SHOPPES	0.0	00 CHRS	161133103	9.3700	108,800.00	25,396.97 918,230.20 266,557.35 57,781.27 807,038.37 32,739.84 56,472.38 19,310.80 538,027.53 720,796.07 436,407.04 141,850.67 469,494.31 58,660.00	238,140.00 36,170.00 1,019,456.00
CHARTERMAC	6.7	10 CHC	160908109	24.4400	13,100.00	266,557.35	320,164.00
CHESAPEAKE UTILITIES CORP	4.1	.94 CPK	165303108	26.7000	2,700.00	57,781.27	72,090.00
CHITTENDEN CORPORATION	2.5	06 CHZ	170228100	28.7300	35,500.00	807,038.37	1,019,915.00
COHU INC.	1.0	77 COHU	192576106	18.5600	1,800.00	32,739.84	33,408.00
COLLAGENEX PHARMACEUTICALS I	NC 0.0	00 CGPI	19419B100	7.3400	9,400.00	56,472.38	68,996.00
COLUMBIA BANCORP	1.9	88 CBMD	197227101	34.1900	800.00	19,310.80	27,352.00
COMMERCE GROUP INC M	2.1	.62 CGI	200641108	61.0400	11,300.00	538,027.53	689,752.00
COMMERCIAL FEDERAL CORP.	1.8	17 CFB	201647104	29.7100	29,100.00	720,796.07	864,561.00
COMMERCIAL METALS CO.	0.4	74 CMC	201723103	50.5600	8,800.00	436,407.04	444,928.00
COMMUNITY BANK SYSTEM INC	2.5	48 CBU	203607106	28.2500	9,600.00	141,850.67	271,200.00
COMMUNITY HEALTH SYS	0.0	00 CYH	203668108	27.8800	15,500.00	469,494.31	432,140.00
COMMUNITY TR BANCORP	2.9	66 CTBI	204149108	32.3600	2,420.00 19,800.00	58,660.00 443,118.95	78,311.20
COMPUCREDIT CORP	0.0	00 CCRT	20478N100	27.3400	19,800.00	443,118.95	541,332.00
COMPUTER NETWORK TECH CORP	0.0	00 CMNT	204925101	7.1000	16,500.00 31,300.00	94,749.60	117,150.00 89,518.00
CONCURRENT COMPUTER CORP	0.0	00 CCUR	206710204	2.8600	31,300.00	94,749.60 74,209.17	89,518.00
CONSOLIDATED GRAPHICS INC.	0.0	00 CGX	209341106	45.9000	5,100.00	121,179.45	234,090.00
CONCURRENT COMPUTER CORP CONSOLIDATED GRAPHICS INC. CORN PRODUCTS INT'L INC. CREDENCE SYSTEMS CORP CT COMMUNICATIONS IN CTS CORP. CYTEC INDUSTRIES DATASCOPE CORP	1.0	45 CPO	219023108	53.5600	5,100.00 24,500.00 10,000.00	121,179.45 1,035,291.17 94,540.00	1,312,220.00
CREDENCE SYSTEMS CORP	0.0	00 CMOS	225302108	9.1500	10,000.00	94,540.00	91,500.00
CT COMMUNICATIONS IN	2.1	13 CTCI	126426402	12.3000	6,995.00	84,388.98	86,038.50
CTS CORP.	0.9	02 CTS	126501105	13.2900	33,600.00	84,388.98 249,144.43	446,544.00
CYTEC INDUSTRIES	0.7	77 CYT	232820100Q	51.4200	8,200.00	363,622.44	421,644.00
DATASCOPE CORP	0.7	05 DSCP	238113104	39.6900	8,200.00 6,500.00	363,622.44 259,217.08	257,985.00
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	JACOBS LEVY - 2	3.1800 6.7200 25.2230 5.7300 24.2600	25,400.00 6,900.00	165,781.68 151,863.37	82,044.00 170,688.00 174,038.70
Portfolio - 6JL	JACOBS LEVY - 2	3.1800 6.7200 25.2230 5.7300 24.2600	25,400.00 6,900.00	165,781.68 151,863.37	170.688.00
		3.1800 6.7200 25.2230 5.7300 24.2600	25,400.00 6,900.00	165,781.68 151,863.37	170.688.00
0.000 DDIG 4.464 DMN 0.000 DHOI 0.698 DVD 0.000 DRS 0.000 DRS 0.000 DCO 0.000 DRRI 0.000 EPN	233162304 254394109 257386102 260174107 262037104 23330X100 264147109	6.7200 25.2230 5.7300 24.2600	25,400.00 6,900.00	165,781.68 151,863.37	170.688.00
0.000 DDIG 4.464 DMN 0.000 DHOI 0.698 DVD 0.000 DRQ 0.000 DRS 0.000 DCO 0.000 DRRI 0.000 EPN	233162304 254394109 257386102 260174107 262037104 23330X100 264147109	6.7200 25.2230 5.7300 24.2600	25,400.00 6,900.00	165,781.68 151,863.37	170.688.00
4.464 DMN 0.000 DHOI 0.698 DVD 0.000 DRQ 0.000 DRS 0.000 DCO 0.000 DRRI 0.000 EPN	254394109 257386102 260174107 262037104 23330X100 264147109	6.7200 25.2230 5.7300 24.2600	25,400.00 6,900.00	165,781.68 151,863.37	170.688.00
0.000 DHOM 0.698 DVD 0.000 DRQ 0.000 DRS 0.000 DCO 0.000 DRRI	257386102 260174107 262037104 23330X100 264147109	5.7300 24.2600	6,900.00 2,900.00	151,863.37	174 በ38 70
0.698 DVD 0.000 DRQ 0.000 DRS 0.000 DCO 0.000 DRRI 0.000 EPN	260174107 262037104 23330X100 264147109	5.7300 24.2600	2,900.00		±,1,000.70
0.000 DRQ 0.000 DRS 0.000 DCO 0.000 DRRA 0.000 EPN	262037104 23330X100 264147109	24.2600		12,983.33	16,617.00 252,304.00
0.000 DRS 0.000 DCO 0.000 DRRA 0.000 EPN	23330X100 264147109		10,400.00	12,983.33 167,594.77	252,304.00
0.000 DCO 0.000 DRR 0.000 EPN	264147109	42.7100	24,800.00 3,700.00	1,004,278.48 60,544.70	1,059,208.00
0.000 DRRA 0.000 EPN		20.8500	3,700.00	60,544.70	77,145.00
0.000 EPN	265903104	10.8300	21,500.00 50,000.00 49,500.00	203,679.38 227,070.33	232,845.00 241,500.00 1,188,495.00
	26881V100	4.8300	50,000.00	227,070.33	241,500.00
0.000 EFD	28224R101	24.0100	49,500.00	625,499.37	1,188,495.00
0.000 EE	283677854	18.9400	7,100.00	84,072.52	134,474.00
0.000 ELM	26873N108	16.6200	7,593.00	142,214.69	134,474.00 126,195.66
0.000 EAC	29255W100	34.9100	5,600.00	125,063.75	195,496.00
1.306 EGN	29265N108	58.9500	20,000.00	584,615.52	195,496.00 1,179,000.00
3.220 EBF	293389102	19.2500	12,200.00	232,440.13	234,850.00
0.000 NPO	29355X107	29.5700	23,400.00	524,218.79	691,938.00
0.000 ETS	293637104	1.8000	171,694.00	285,994.43	309,049.20
0.000 EVC	29382R107	8.3500	36,700.00	286,440.40	306,445.00
0.000 EXA	300645108	14.1900	29,800.00	428,012.56	422,862.00
0.000 XJT	30218U108	12.8800	71,300.00	776,144.30	918,344.00
1.401 FFG	30239F106	28.5500	3.200.00	91.353.28	918,344.00 91,360.00
0.748 FFF	316040107	42.7600	5,000.00	166.301.36	213,800.00
1.707 FAF	318522307	35.1400	8.000.00	273.200.00	281,120.00
0.755 FBP	318672102	63.5100	14.600.00	845.898.49	927,246.00
2.060 FCBI	31983B101	42.7000	3.200.00	136.990.08	136,640.00
4.288 FCF	319829107	15.3900	31.900.00	412.260.67	490.941.00
2.810 FFC	320239106	32.7400	2.600.00	63.127.74	85.124.00
0.000 FHR	32051K106	22.8900	6.200.00	151.229.78	141.918.00
3 250 FRMI	320317109	28 3000	3 900 00	94 749 33	110 370 00
2 293 FNF0	33582V108	13 9500	600.00	8 061 78	8 370 00
1 132 FRC	336158100	53 0000	15 100 00	332 955 00	800 300 00
1.794 FFT	343873105	20.0600	10.700.00	197.724.16	214.642.00
0.000 FMC	302491303	48.3000	8.200.00	383.960.90	396.060.00
0.000 FRN	359065109	11.4100	59.200.00	679.063.00	675.472 00
0.000 FRT	302633102			76.838.54	46.700 00
0.000 FBI	A 3612681050	12 1200	12 100 00	513 129 54	525 382 00
0 000 GDT	3655581050	36 2900	19 800 00	588 236 68	718 542 00
0.000 GDI	367626108	6 0100	183 800 00	1 028 189 76	1 104 638 00
0.000 GIW	368689105	3 6800	5 100 00	17 808 69	18 769 00
	0.000 ELMG 0.000 EAC 1.306 EGN 3.220 EBF 0.000 NPO 0.000 ETS 0.000 EVC 0.000 EXAR 0.000 XJT 1.401 FFG 0.748 FFFL 1.707 FAF 0.755 FBP 2.060 FCBP 4.288 FCF 2.810 FCCH 0.000 FHRX 3.250 FRME 2.293 FNFG 1.132 FRC 1.794 FFIC 1.794 FFIC 0.000 FMC 0.000 FRNT 0.000 FRNT 0.000 FSII 0.000 GDI 0.000 GTM	0.000 ELMG 26873N108 0.000 EAC 29255W100 1.306 EGN 29265N108 3.220 EBF 293389102 0.000 NPO 29355X107 0.000 ETS 293637104 0.000 EVC 29382R107 0.000 EXAR 300645108 0.000 XJT 30218U108 1.401 FFG 30239F106 0.748 FFFL 31604Q107 1.707 FAF 318522307 0.755 FBP 318672102 2.060 FCBP 31983B101 4.288 FCF 319829107 2.810 FFCH 320239106 0.000 FHRX 32051K106 3.250 FRME 320817109 2.293 FNFG 33582V108 1.132 FRC 336158100 1.794 FFIC 343873105 0.000 FMC 302491303 0.000 FRNT 359065109 0.000 FSII 302633102 0.161 GKSRA 361268105Q 0.000 GDI 365558105Q 0.000 GTW 367626108	0.000 EAC 29255W100 34.9100 1.306 EGN 29265N108 58.9500 3.220 EBF 293389102 19.2500 0.000 NPO 29355X107 29.5700 0.000 ETS 293637104 1.8000 0.000 EVC 29382R107 8.3500 0.000 EXAR 300645108 14.1900 0.000 EXAR 300645108 14.1900 0.000 XJT 30218U108 12.8800 1.401 FFG 30239F106 28.5500 0.748 FFFL 31604Q107 42.7600 1.707 FAF 318522307 35.1400 0.755 FBP 318672102 63.5100 2.060 FCBP 31983B101 42.7000 4.288 FCF 319829107 15.3900 2.810 FFCH 320239106 32.7400 0.000 FHRX 32051K106 22.8900 3.250 FRME 320817109 28.3000 2.293 FNFG 33582V108 13.9500 1.132 FRC 336158100 53.0000 1.794 FFIC 343873105 20.0600 0.000 FMC 302491303 48.3000 0.000 FSII 302633102 4.6700 0.161 GKSRA 361268105Q 43.4200 0.000 GDI 365558105Q 36.2900	0.000 EE 283677854 18.9400 7,100.00 0.000 ELMG 26873N108 16.6200 7,593.00 0.000 EAC 29255W100 34.9100 5,600.00 1.306 EGN 29265N108 58.9500 20,000.00 3.220 EBF 293389102 19.2500 12,200.00 0.000 NPO 29355X107 29.5700 23,400.00 0.000 ETS 293637104 1.8000 171,694.00 0.000 EVC 29382R107 8.3500 36,700.00 0.000 EXAR 300645108 14.1900 29,800.00 0.000 XJT 30218U108 12.8800 71,300.00 1.401 FFG 30239F106 28.5500 3,200.00 0.748 FFFL 316040107 42.7600 5,000.00 0.755 FBP 318672102 63.51400 8,000.00 2.060 FCBP 31983B101 42.7000 3,200.00 4.288 FCF 319829107 15.3900 31,900.00 2.810 FFCH 320239106 32.7400 2,600.00 3.250 FRME 320817109 28.3000 3,900.00 3.250 FRME 320817109 28.3000 3,900.00 2.293 FNFG 33582V108 13.9500 600.00 1.794 FFIC 343873105 20.0600 10,700.00 1.794 FFIC 343873105 20.0600 10,700.00 0.000 FRNT 359065109 11.4100 59,200.00 0.000 FRNT 359065109 11.4100 59,200.00 0.000 FSII 302633102 4.6700 10,000.00 0.000 FSII 302633102 4.6700 10,000.00 0.000 GDI 36558105Q 36.2900 19,800.00 0.000 GDI 367626108 6.0100 183,800.00 0.000 GDI 3667626108 6.0100 183,800.00 0.000 GDI 3668689105 3.6800 5,100.00	0.000 EFD 28224R101 24.0100 49,500.00 825,499.37 0.000 EE 283677854 18.9400 7,100.00 84,072.52 0.000 ELMG 26873N108 16.6200 7,593.00 142,214.69 0.000 EAC 29255W100 34.9100 5,600.00 125,063.75 1.306 EGN 29265N108 58.9500 20,000.00 584,615.52 3.220 EBF 293389102 19.2500 12,200.00 232,440.13 0.000 NPO 29355X107 29.5700 23,400.00 524,218.79 0.000 ETS 293637104 1.8000 171,694.00 285,994.43 0.000 EVC 29382R107 8.3500 36,700.00 286,440.40 0.000 EXAR 300645108 14.1900 29,800.00 428,012.56 0.000 XJT 30218U108 12.8800 71,300.00 776,144.30 1.401 FFG 30239F106 28.5500 3,200.00 91,353.28 0.748 FFFL 31604Q107 42.7600 5,000.00 166,301.36 1.707 FAF 318522307 35.1400 8,000.00 273,200.00 0.755 FBP 318672102 63.5100 14,600.00 845,898.49 2.060 FCBP 31983B101 42.7000 3,200.00 136,990.08 4.288 FCF 319829107 15.3900 31,900.00 412,260.67 2.810 FFCH 320239106 32.7400 2,600.00 63,127.74 0.000 FHKX 32051K106 22.8900 6,200.00 151,229.78 3.250 FRME 320817109 28.3000 3,900.00 94,749.33 2.293 FNFG 33582V108 13.9500 600.00 151,229.78 3.250 FRME 320817109 28.3000 3,900.00 94,749.33 2.293 FNFG 336158100 53.0000 15,100.00 332,955.00 0.000 FRCT 343873105 20.0600 10,700.00 197,724.16 0.000 FRNT 359065109 11.4100 59,200.00 679,063.00 0.000 FRST 359065109 11.4100 59,200.00 679,063.00 0.000 GDT 365558105Q 43.4200 12,100.00 513,129.54 0.000 GDT 365558105Q 36.2900 19,800.00 588,236.68 0.000 GTW 367626108 6.0100 183,800.00 1,028,189.76 0.000 GDG 366889105 3.6800 5,100.00 17,808.69

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCE	C - EXTERNALLY	MANAGED			
	Portfolio - 6JI	,TZ	ACOBS LEVY - 20				
GENERAL MARITIME CORP GENESEE & WYO INC GENESIS HEALTHCARE CORP GENLYTE GROUP INC GIBRALTAR INDUSTRIES INC GLOBAL INDUSTRIES LTD. GRANITE CONSTRUCTION INC GREENBRIER COS INC GREIF INC GUILFORD PHARMACEUTICALS IN HANCOCK HLDG CO HOOKER FURNITURE CORP HOUSTON EXPL CO HUB GROUP INC HUGHES SUPPLY INC. HUMANA INC. HYDRIL IBERIABANK CORP INCYTE CORP INFINITY PROPERTY & CASUALT INSIGHT ENTERPRISES INC. INSURANCE AUTO AUCTIONS INC INTERLAND INC J & J SNACK FOODS CORP JACK IN THE BOX INC. JO-ANN STORES INC JONES LANG LASALLE I JOURNAL COMMUNICATIONS INC KEYNOTE SYSTEMS INC LA QUINTA INNS INC LA QUINTA INNS INC LACLEDE GROUP HLDG. CO. LAIDLAW INTERNATIONAL INC LANCE INC LANDAMERICA FINANCIAL GROUP LAYNE CHRISTENSEN COMPANY LECROY CORP LIGHTBRIDGE INC LITHIA MOTORS INC - CL A	Instrument - COM	CC		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
GENERAL MARITIME CORP	0.000	GMR	Y2692M103	39.9500	5,500.00 6,900.00 20,200.00	210,351.35	219,725.00
GENESEE & WYO INC	0.000	GWR	371559105	28.1300	6,900.00	163,756.40	194,097.00
GENESIS HEALTHCARE CORP	0.000	GHCI	37184D101	35.0300	20,200.00	631,769.48	707,606.00
GENLYTE GROUP INC	0.000	GLYT	372302109	85.6800	10,200.00 30,200.00	681,687.63	873,936.00
GIBRALTAR INDUSTRIES INC	0.846	ROCK	374689107	23.6200	30,200.00	634,753.99	713,324.00
GLOBAL INDUSTRIES LTD.	0.000	GLBL	379336100	8.2900	71,900.00 40,500.00	590,324.77	596,051.00 1,077,300.00
GRANITE CONSTRUCTION INC	1.503	GVA	387328107	26.6000	40,500.00	816,419.29	1,077,300.00
GREENBRIER COS INC	0.709	GBX	393657101	33.8500	2,000.00	816,419.29 49,520.00 536,089.36 164,783.04 243,450.19 38,007.54 651,032.70 229,453.36	67,700.00
GREIF INC	1.142	GEF	397624107	56.0000	9,600.00	536,089.36	537,600.00
GUILFORD PHARMACEUTICALS IN	C 0.000	GLFD	401829106	4.9500	36,800.00	164,783.04	182,160.00
HANCOCK HLDG CO	1.972	HBHC	410120109	33.4600	9,200.00	243,450.19	307,832.00
HOOKER FURNITURE CORP	1.233	HOFT	439038100	22.7000	1,800.00	38,007.54	40,860.00
HOUSTON EXPL CO	0.000	THX	442120101	56.3100	17,200.00	651,032.70	968,532.00
HUB GROUP INC	0.000	HUBG	443320106	52.2200	5,900.00	229,453.36	308,098.00
HUGHES SUPPLY INC.	0.803	HUG	444482103	32.3500	17,400.00 44,200.00	490,714.80	562,890.00
HUMANA INC.	0.000	HUM	444859102	29.6900	44,200.00	718,882.06	1,312,298.00
HYDRIL	0.000	HYDL	448774109	45.5100	11,700.00 2,800.00 21,000.00 23,300.00 10,062.00	510,798.60	308,098.00 562,890.00 1,312,298.00 532,467.00 185,808.00 209,790.00 820,160.00 206,472.24
IBERIABANK CORP	1.687	IBKC	450828108	66.3600	2,800.00	153,458.20	185,808.00
INCYTE CORP	0.000	INCY	45337C102	9.9900	21,000.00	218,013.00	209,790.00
INFINITY PROPERTY & CASUALT	Y C 0.625	IPCC	45665Q103	35.2000	23,300.00	674,237.87	820,160.00
INSIGHT ENTERPRISES INC.	0.000	NSIT	45765U103	20.5200	10,062.00	198,830.15	206,472.24
INSURANCE AUTO AUCTIONS INC	0.000	IAAI	457875102	22.4200	5,600.00	105,358.49	125,552.00
INTERLAND INC	0.000	INLD	458727203	3.2700	15,500.00	53,935.35	50,685.00
J & J SNACK FOODS CORP	0.000	JJSF	466032109	49.0300	3,500.00	109,516.75	171,605.00
JACK IN THE BOX INC.	0.000	JBX	466367109	36.8700	32,400.00	926,388.72	1,194,588.00
JO-ANN STORES INC	0.000	JAS	47758P307	27.5400	2,300.00	63,849.80	63,342.00
JONES LANG LASALLE I	0.000	JLL	48020Q107	37.4100	20,700.00	529,240.26	774,387.00
JOURNAL COMMUNICATIONS INC	1.438	JRN	481130102	18.0700	16,500.00	196,330.15 105,358.49 53,935.35 109,516.75 926,388.72 63,849.80 529,240.26 265,723.36	298,155.00
KENNAMETAL INC	1.366	KMT	489170100	49.7700	10,900.00	505,858.08 119,653.44	542,493.00 133,632.00
KEYNOTE SYSTEMS INC	0.000	KEYN	493308100	13.9200	10,900.00 9,600.00	119,653.44	133,632.00
LA OUINTA INNS INC	0.770	LOI	50419U202	9.0900	144,200.00	1,003,171.47	1,310,778.00
LACLEDE GROUP HLDG. CO.	4.366	LG	505597104	31.1500	144,200.00 6,300.00	1,003,171.47 181,470.38	1,310,778.00
LAIDLAW INTERNATIONAL INC	0.000	LI	50730R102	21.4000	57,100.00	905,917.59	1,221,940.00
LANCE INC	3.363	LNCE	514606102Q	19.0300	27,600.00	905,917.59 301,751.04 815,304.99 81,131.60 153,703.92	525,228.00
LANDAMERICA FINANCIAL GROUP	1.112	LFG	514936103	53.9300	20,900.00	815,304.99	1,127,137.00
LAYNE CHRISTENSEN COMPANY	0.000	LAYN	521050104	18.1500	5,500.00	81,131.60	99,825.00
LECROY CORP	0.000	LCRY	52324W109	23.3400	7,600.00	153,703.92	177,384.00
LIGHTBRIDGE INC	0.000	LTBG	532226107	6.0400	10,234.00	50,024.81 474,709.71	61,813.36
TTTUTA MOTORS THE ST A	1 102	T. A.D.	536797103	26 8200	22 300 00	474 709 71	E00 006 00

LIPES INC. 0.000 LUB 549282010 7.5000 10.800.00 39.385.80	Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
Portfolio - 6JL JACOBS LEVY - 2000 V		Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
LONE STAR STEAKHOUSE & SALOON 2.500 STAR		Portfolio - 6JI	ΔT	COBS LEVY - 20				
LONE STAR STEAKHOUSE & SALOON 2.500 STAR 542307103 28.0000 14.067.00 274.171.33 3 LSI LIGHTING SYS 2.515 LYTS 50216C108Q 11.4500 7.100.00 97.306.21 LUCR PROPERTIES INC 0.000 LUB 549282101Q 7.5000 10.800.00 39.385.80 LUFRINI INDUSTRIES INC 1.804 LUFE 549764108 39.9080 2.000.00 62.733.45 LUMINENT MORTGAGE CAPITAL INC 1.4.53 LUM 550278303 11.9000 41.800.00 488.020.46 4 MANGELLAN HEALTH SERVICES INC 0.000 MGLN 550778303 11.9000 41.800.00 488.020.46 4 MARGELAN HEALTH SERVICES INC 0.000 MGLN 5507979207 34.1600 31.300.00 1.218.750.61 1.00 MANUGISTICS GROUP INC. 0.000 MGLN 5507979207 34.1600 31.300.00 123.875.01 1.00 MANUGISTICS GROUP INC. 0.000 MGLN 550718303 11.9000 41.800.00 62.733.45 LUMINENT MORTGAGE CAPITAL INC 0.000 MGLN 55077776107 12.7000 10.000.00 26.984.00 MANUGISTICS GROUP INC. 0.000 MANU 565011103 2.8700 10.000.00 123.875.01 1.00 MANUGISTICS GROUP INC. 0.000 MANU 5777776107 12.7900 12.400.00 126.109.96 1 MAXYGEN INC 0.000 MEDY 5877776107 12.7900 12.400.00 126.109.96 1 MEDATA CORPORATION 0.00 MEDY 583316101 10.7800 126.600.00 639.279.36 7 MEDRAREX INC 0.000 MEDX 583316101 10.7800 126.600.00 109.766.00 1 MEDCATH CORPORATION 0.00 MEDX 583316101 10.7800 126.600.00 109.766.00 1 MEDCATH CORPORATION 0.00 MEDX 583916101 10.7800 126.600.00 109.766.00 1 MEDCATH CORPORATION 0.00 MEDX 583916101 10.7800 126.600.00 109.766.00 1 MEDCATH CORPORATION 0.00 MEDX 583916101 10.7800 126.600.00 109.766.00 1 MEDCATH CORPORATION 0.00 MEDX 583916101 10.7800 126.600.00 109.766.00 1 MEDCATH CORPORATION 0.00 MEDX 583916101 10.7800 126.600.00 109.766.00 1 MEDCATH CORPORATION 0.00 MEDX 583916101 10.7800 126.600.00 109.766.00 1 MEDCATH CORPORATION 0.00 MEDX 58391610 10.7800 126.600.00 109.766.00 1 MEDCATH CORPORATION 0.00 MEDX 58391610 10.7800 126.600.00 199.766.00 1 MEDCATH CORPORATION 0.00 MEDX 58391610 10.7800 126.600.00 199.766.00 1 MEDCATH CORPORATION 0.00 MEDX 58391610 10.7800 126.600.00 199.766.00 1 MEDCATH CORPORATION 0.00 MEDX 58931610 10.7800 126.600.00 199.766.00 1 MEDCATH CORPORATION 0		Instrument - COM	CO	MMON STOCK				
LONE STAR STEAKHOUSE & SALOON								
LISI LIGHTING SYS 2.515 LYTS 50216C108Q 11.4500 7,100.00 97,306.21 LICR PROPERTIES INC 6.027 LTC 502175102 19.910.0 9,800.00 12,916.74 1 LIDRYS INC. 0.000 LUB 549282101Q 7.5000 10.800.00 39,385.80 LUMINENT MORTGAGE CAPITAL INC 14.453 LUM 550278303 11.9000 41.800.00 488.020.46 4 RAGELLAN HEALTH SERVICES INC 0.000 MGLN 550278303 11.9000 41.800.00 123.875.01 RANGUSISTICS GROUP INC. 0.000 MANU 565011103 2.8700 10,000.00 26,984.00 RANGUS CORPORATION 0.878 MCS 566330106 25.1400 8.300.00 123.875.01 28.8700 RANAYGEN INC 0.000 MAXY 577776107 12.7900 12.400.00 126,109.96 1 RCDATA CORPORATION 0.00 MCDTA 580031201 5.9600 126,600.00 639,279.36 7 RCDATA CORPORATION 0.00 MCDTA 580031201 5.9600 126,600.00 639,279.36 7 REDAKER INC 0.000 MCDATA SERVICES CL-A 1.556 METH 591522000 12.8500 13.300.00 194,392.20 2 RETHORS ELECTRONICS CL-A 1.556 METH 591522000 12.8500 13.300.00 194,392.20 2 RETHORS ELECTRONICS CL-A 1.556 METH 591522000 12.8500 13.300.00 10.8794.00 1 RILACRON, INC. 1.179 MC 598790103Q 3.9900 12.2600.00 197,981.95 22 ROS GROUP INC 0.857 MOV 624580160 18.6500 12.200.00 197,981.95 22 RMS GROUP INC 0.857 MOV 624580160 18.6500 12.200.00 197,981.95 22 RMS GROUP INC 0.857 MOV 624580160 18.6500 12.200.00 197,981.95 22 RMS GROUP INC 0.857 MOV 624580160 18.6500 17,737.00 189,462.45 22 RNNOMETRICS INC 0.000 NEVC 553477100 3.6700 115,400.00 431,435.69 4 RWY COMMUNICATIONS I 0.000 NEVC 553477100 3.6700 115,400.00 431,435.69 4 RWY COMMUNICATIONS I 0.000 NEVC 553477100 3.6700 115,400.00 49,791.06 1 REVIEW OF THE REVIEW OF TH	LONE STAR STEAKHOUSE & SALOC	ON 2.500	STAR	542307103	28.0000	14,067.00	274,171.33	393,876.00
LIC PROPERTIES INC	LSI LIGHTING SYS	2.515	LYTS	50216C108Q	11.4500	7,100.00	97,306.21	81,295.00
LIBYS INC. LUFKIN INDUSTRIES INC 1.804 LUFK 549764108 39,9080 2,000.00 62,733.45 LUMINIENT MORTGAGE CAPITAL INC 14.453 LUM 550278303 11.9000 41,800.00 488.020.46 4 MAGGLLAN HEALITH SERVICES INC 0.000 MANU 550979207 31.9000 41,800.00 1,116,236.81 1,0 MANUGISTICS GROUP INC. 0.000 MANU 565011103 2.8700 10,000.00 26,984.00 MARCUS CORPORATION 0.875 MCS 56633106 25.1400 8,300.00 123,875.01 2 MAXYGEN INC 0.000 MAXY 577776107 12.7900 12,400.00 126,109.96 1 MAXATGEN INC 0.000 MAXY 577776107 12.7900 12,400.00 126,109.96 1 MAXATGEN INC 0.000 MAXY 577776107 12.7900 12,400.00 126,109.96 1 MAXATGEN INC 0.000 MAXY 577776107 12.7900 12,400.00 126,109.96 1 MAXATGEN INC 0.000 MEDITA 580031201 5.9600 126,600.00 639,279.36 7 MEDCART CORPORATION— 0.000 MEDITA 580031201 5.9600 126,600.00 639,279.36 7 MEDCART CORPORATION— 0.000 MEDITA 580031201 5.9600 126,600.00 639,279.36 7 MEDCART CORPORATION— 0.000 MEDITA 580031201 5.9600 126,600.00 639,279.36 7 MEDCART CORPORATION— 0.000 MEDITA 580031201 5.9600 126,600.00 639,279.36 7 MEDCART CORPORATION— 0.000 MEDITA 580031201 5.9600 12,000.00 94,392.20 2 MEDCART CORPORATION— 0.000 MEDITA 580031201 5.9600 12,000.00 94,392.20 2 MEDCART CORPORATION— 0.000 MEDITA 580031201 5.9600 12,000.00 94,392.20 2 MEDCART CORPORATION— 0.000 MEDITA 580031201 5.9600 12,000.00 94,392.20 2 MEDCART CORPORATION— 0.000 MEDITA 580031201 5.9600 12,000.00 94,392.20 2 MEDCART CORPORATION— 0.000 MEDITA 580031201 5.9600 12,000.00 94,392.20 2 MEDCART CORPORATION— 0.000 MEDITA 580031201 5.9600 12,000.00 94,392.20 2 MEDCART CORPORATION— 0.000 MEDITA 580031201 5.9600 12,000.00 94,392.20 2 MEDCART CORPORATION— 0.000 MEDITA 584044109 24.6400 8,800.00 94,392.20 2 MEDCART CORPORATION— 0.000 MEDITA 584044109 24.6400 8,800.00 94,392.20 2 MEDCART CORPORATION— 0.000 MEDITA 584044109 24.6400 8,800.00 94,392.20 2 MEDCART CORPORATION— 0.000 MEDITA 584044109 24.6400 8,800.00 94,392.20 2 MEDCART CORPORATION— 0.000 MEDITA 584044109 24.6400 8,800.00 94,392.20 2 MEDCART CORPORATION— 0.000	LTC PROPERTIES INC	6.027	LTC	502175102	19.9100	9,800.00	129,916.74	195,118.00
LUFKIN INDUSTRIES INC 1.804 LUFK 549764108 39.9080 2,000.00 62,733.45 LUMINDENT MORTGAGE CAPITAL INC 1.465 LUM 550278303 11.9000 41,800.00 48,8020.46 4 8,020.46 4 8,020.46 4 8,020.00 1,116,236.81 1,0 8,000.00 1,116,236.81 1,0 8,000.00 8,000.00 1,116,236.81 1,0 8,000.00 8,000.00 8,000.00 8,000.00 8,000.00 8,000.00 8,000.00 1,116,236.81 1,0 8,000.00 1,116,000.00 1,116,236.81 1,0 8,000.00 1,116,236.81 1,0 8,000.00 1,116,236.81 1,0 8,000.00 1,116,236.81 1,0 8,000.00 1,116,236.81 1,000.00 1,116,236.81 1,0 8,000.00 1,116,236.81 1,0 8,000.00 1,116,236.81 1,0 8,000.00 1,116,236.81 1,0 8,000.00 1,116,236.81 1,0 8,000.00 1,12,400.00 1	LUBYS INC.	0.000	LUB	549282101Q	7.5000	10,800.00	39,385.80	81,000.00
LUMINENT MORTGAGE CAPITAL INC	LUFKIN INDUSTRIES INC	1.804	LUFK	549764108	39.9080	2,000.00	62,733.45	79,816.00
MAGELLAN HEALTH SERVICES INC 0.000 MGIN 559079207 34.1600 31,300.00 1,116,236.81 1,0 MANUGISTICS GROUP INC. 0.000 MANU 56501103 2.8700 10,000.00 26,984.00 MARCUS CORPORATION 0.875 MCS 566330106 25.1400 8,300.00 123,875.01 2 MAXYGEN INC 0.000 MAXY 577776107 12.7900 12,400.00 126,109.96 1 1 MCDATA CORPORATION—A 0.000 MCDTA 580031201 5.9600 126,600.00 639,279.36 7 MEDAREX INC 0.000 MEDATA S80031201 5.9600 126,600.00 109,766.00 1 MEDATA CORPORATION—A 0.000 MEDATA S80031201 5.9600 126,600.00 109,766.00 1 MEDATA CORPORATION—A 1.556 METH 591520200 12.8800 13,300.00 108,794.00 1 METHODE ELECTRONICS CL—A 1.556 METH 591520200 12.8800 13,300.00 108,794.00 1 MILACRON, INC. 1.179 MZ 5987091030 3.3900 44,400.00 133,461.96 1 MILACRON, INC. 1.179 MZ 5987091030 3.3900 44,400.00 133,461.96 1 MILACRON, INC. 0.000 MFN 553409103 12.2600 9,100.00 197,981.95 2 MFV COMMUNICATIONS I 0.000 MFV 553477100 3.6700 115,400.00 197,981.95 2 MFV COMMUNICATIONS I 0.000 MFV 553477100 3.6700 115,400.00 431,435.69 4 MFV COMMUNICATIONS I 0.000 MFV 553477100 3.6700 115,400.00 49,622.45 2 MFV MENTAL ORDER SINC. 0.000 NTIC 641159102 12.8000 17,737.00 189,462.45 2 MFV MENTAL ORDER SINC. 0.000 NTIC 641159102 12.2100 33,200.00 106,169.76 1 METHODE SINC 0.000 NTIC 641159102 12.2100 33,200.00 407,719.69 4 MENTAL TINGS INC 0.000 NTIT 64115408 19.1700 17,100.00 318,735.45 3 MENTAL ORDER SINC 0.000 NTIT 64115408 19.1700 17,100.00 318,735.45 3 MFV MENWARKET CORP 0.000 NTIT 64115408 19.1700 17,100.00 318,735.45 3 MFV MERWARKET CORP 0.000 NTIT 64115408 19.1700 17,100.00 318,735.45 3 MFV MERWARKET CORP 0.000 NTIT 64115408 19.1700 17,100.00 318,735.45 3 MFV MERWARKET CORP 0.000 NTIT 64115408 19.1700 17,100.00 318,735.45 3 MFV MERWARKET SANCORP IN 1.913 NMSB 667328108 25.0900 7,200.00 198,531.00 2 MFV METHAL SANCORP 0.000 NTF 667328108 5.0900 10,200.00 352,984.78 4 MFV MERWARKET SANCORP IN 1.913 NMSB 667328108 5.0900 10,200.00 398,531.00 307,542.54 2 DEFENDE LOGISTICS 0.000 NTF 68805105 5.000 12,000.00 419,369.92 6 DEFENDE LOGISTICS 0.000 NTF 68805105 5.000 12,000.0	LUMINENT MORTGAGE CAPITAL IN	TC 14.453	LUM	550278303	11.9000	41,800.00	488,020.46	497,420.00
MANUGISTICS GROUP INC. 0.000 MANU 565011103 2.8700 10,000.00 26,984.00 MAXY MARCUS CORPORATION 0.875 MCS 566330105 25.1400 8.300.00 123,875.01 2 MAXYGEN INC 0.000 MAXY 577776107 12.7900 12,400.00 126,109.96 1 MCDATA CORPORATION—A 0.000 MCDTA 580031201 5.9600 126,600.00 639,279.36 7 1 0.000 MCDTA 580031201 5.9600 126,600.00 10,000.00 109,766.00 1 0.000 MCDTA 580031201 5.9600 12,8500 13,300.00 108,794.00 1 1 0.000 MCDTA 580031201 5.9600 12,8500 13,300.00 108,794.00 1 1 0.000 MCDTA 580031201 5.9600 12,8500 13,300.00 108,794.00 1 1 0.000 MCDTA 598003100 10.000 MCDTA 598003100 12,8500 13,300.00 108,794.00 1 0.000 MCDTA 598003100 10.000 1 0.000 MCDTA 598003100 12,8000 1 0.000 0 1 1 0.000 MCDTA 598003100 1 0.000 0 1 1 0.000 MCDTA 598003100 1 0.000 0 1 1 0.000 MCDTA 59800310 1 0.000 MCDTA 598003 1 0.000 MCDTA 59800310 1 0.000 MCDTA 59800310 1 0.000 MCDTA 598003 1 0.000 MCDTA 598003 1 0.000 MCDTA 598003 1 0.000 MCDTA 598000 1 0.000 MCDTA 598003 1	MAGELLAN HEALTH SERVICES INC	0.000	MGLN	559079207	34.1600	31,300.00	1,116,236.81	1,069,208.00
MARCUS CORPORATION 0.875 MCS 566330106 25.1400 8,300.00 123,875.01 2 MARCYCEN INC 0.000 MAXY 577776107 12.7900 12.400.00 126,109.96 1 MCDATA CORPORATION—A 0.000 MCDTA 580031201 5.9600 126,600.00 639,279.36 7 MEDAREX INC 0.000 MEDX 583916101 10.7800 10,000.00 109,766.00 1 MEDCATH CORPORATION 0.000 MDTH 58404W10 24.6400 8,800.00 94,392.20 2 METHODE ELECTRONICS CL—A 1.556 METH 591520200 12.8500 13,300.00 108,794.00 1 MILG-STATE BANCSHARES 2.233 MDST 595440108 28.6500 3,700.00 64,971.63 1 MILACRON, INC. 1.179 MZ 598709103Q 3.3900 44,400.00 133,461.96 1 MOVADO GROUP INC 0.857 MOV 624580106 18.6500 12,200.00 197,981.95 2 MEW COMMUNICATIONS I 0.000 MPS 553497100 3.6700 115,400.00 99,689.59 1 MEVES INDUSTRIES INC. 1.562 MYE 62864109 12.8000 17,737.00 189,462.45 2 NANOMETRICS INC 0.000 NANO 630077105 16.1190 6,800.00 106,169.76 1 NETTQ CORP 0.000 NTIQ 64115F102 12.2100 33,200.00 106,169.76 1 NETTRATINGS INC 0.000 NTET 64116M108 19.1700 17,100.00 318,735.45 3 NEWREMARKET CORP 0.000 NTET 64116M108 19.1700 17,100.00 318,735.45 3 NEWREMARKET CORP 0.000 NTET 64116M108 19.1700 17,100.00 318,735.45 3 NEWARREST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST NATURAL GAS CO. 3.853 NN 667655104 33.7400 1,200.00 419,369.92 6 OIL STS INTL INC 0.000 NETE 68582105 5.5000 12,000.00 43,835.99 1.88 00CTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 397,542.54 2 DOREGGON STEEL MILLS INC 0.000 OS 686079109 20.2000 46,200.00 993,365.88 00CTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 397,542.54 2 DOREGGON STEEL MILLS INC 0.000 OS 686079109 20.2000 46,200.00 993,365.38 1.1 DORTHWEST SINTL INC 0.000 OS 686079109 20.2000 46,200.00 993,365.38 1.1 DORTHWEST SINTL INC 0.000 OS 686079109 20.2000 46,200.00 993,365.39 1.1 DORTHWEST SINTL INC 0.000 OS 686079109 20.2000 46,200.00 993,365.33 1.1 DORTHWEST SINTL INC 0.000 OS 686079109 20.2000 46,200.00 993,365.30 1.1 DORTHWEST SINTL INC 0.000 OS 686079109 20.2000 46,200.00 993,103.33 1.1 DORTHWEST SINTL INC	MANUGISTICS GROUP INC.	0.000	MANU	565011103	2.8700	10,000.00	26,984.00	28,700.00
MAXYGEN INC MCDATA CORPORATION—A 0.000 MCDTA 580031201 5.9600 126,600.00 639,279.36 7 MEDAREX INC 0.000 MCDTA 580031201 5.9600 126,600.00 639,279.36 7 MEDAREX INC 0.000 MCDTA 580031201 5.9600 10,000.00 10,000.00 10,766.00 1 MEDCATH CORPORATION 0.000 MCDTA 58404W109 24.6400 8,800.00 94,392.20 2 METHODE ELECTRONICS CL—A 1.556 METH 591520200 12,8500 13,300.00 108,794.00 1 MID—STATE BANCSHARES 2.233 MDST 595440108 28.6500 3,700.00 64,971.63 1 MILACRON, INC. 1.179 MZ 598709103Q 3,3900 44,400.00 133,461.96 1 MOVADO GROUP INC 0.857 MOV 624580106 18.6500 12,200.00 197,981.95 2 MRY COMMUNICATIONS I 0.000 MEV 553407100 3.6700 115,400.00 99,689.59 1 MRY COMMUNICATIONS I 0.000 MEV 553477100 3.6700 115,400.00 99,689.59 1 MYERS INDUSTRIES INC. 1.562 MTE 628464109Q 12.8000 17,737.00 189,462.45 2 MANOMETRICS INC 0.000 NANO 630077105 16.1190 6,800.00 106,169.76 1 METHOT CORP 0.000 NTIQ 641159102 12.2100 33,200.00 407,719.69 4 METRATINGS INC 0.000 NTIQ 641159102 12.2100 33,200.00 407,719.69 4 MSTERATINGS INC 0.000 NTIQ 641159102 12.2100 33,200.00 407,719.69 4 MSTERATINGS INC 0.000 NTIQ 641159102 12.2100 33,200.00 407,719.69 4 MSTERATINGS INC 0.000 NTIQ 641159102 12.2100 33,200.00 198,531.06 22 MORTHWEST BANCORP IN 1.913 NNSB 667328108 25.0900 7,200.00 158,631.06 22 MORTHWEST BANCORP IN 1.913 NNSB 667328108 25.0900 7,200.00 134,056.00 1 MSTEX INCTURAL GAS CO. MSTEX INCTURATE GAS CO. MSTEX INCTURATE GAS CO. MSTEX INCTURA	MARCUS CORPORATION	0.875	MCS	566330106	25.1400	8,300.00	123,875.01	208,662.00
MCDATA CORPORATION-A 0.000 MCDTA 580031201 5.9600 126,600.00 639,279.36 7 MEDAREX INC 0.000 MEDX 583916101 10.7800 10.000.00 109,766.00 1 MEDCATH CORPORATION 0.000 MDTH 58404W109 24.6400 8.800.00 94,392.20 2 METHODE ELECTRONICS CL-A 1.556 METH 591520200 12.8500 13,300.00 108,794.00 1 MILAGRON, INC. 1.179 MZ 5987091030 3.3900 44,400.00 133,461.96 1 MILAGRON, INC. 0.857 MOV 624580106 18.6500 12,200.00 197,981.95 2 MES GROUP INC 0.000 MPS 553409103 12.2600 9,100.00 99,689.59 1 MEV COMMUNICATIONS I 0.000 MPC 553477100 3.6700 115,400.00 431,435.69 44 MEYERS INDUSTRIES INC. 1.562 MYE 6284641090 12.8000 17,737.00 189,462.45 2 NANOMETRICS INC 0.000 NANO 630077105 16.1190 6,800.00 106,169.76 1 NETIQ CORP NETRATINGS INC 0.000 NTIQ 64115P102 12.2100 33,200.00 407,719.69 4 NETRATINGS INC 0.000 NTIQ 64115P102 12.2100 33,200.00 407,719.69 4 NETRATINGS INC 0.000 NEU 651587107 19.9000 10,200.00 188,531.06 2 NOW SEEWMARKET CORP 0.000 NEU 651587107 19.9000 10,200.00 188,531.06 2 NOW STERS INC 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST NATURAL GAS CO. 3.853 NWN 667655102 32.4700 5,200.00 134,056.00 1 NORTHWEST NATURAL GAS CO. 3.853 NWN 67655102 32.4700 20,660.00 499,309.25 8 DOTEL CORP 0.000 NEU 675727101 20.8100 13,600.00 307,542.54 20 DOTES LOGISTICS 0.000 NSF 68079104Q 20.2900 46,200.00 983,103.33 1,1 POFFSHORE LOGISTICS 0.000 OS 68079104Q 20.2900 46,200.00 983,103.33 1,1 DOTES CORP 0.429 OVIT 690322102 37.2400 11,200.00 985,115.32 9 DOTES CORP 0.429 OVIT 690322102 37.2400 11,200.00 985,115.32 9 DOTES CORP 0.429 OVIT 690322102 37.2400 12,000.00 985,115.32 9 DOTES CORP 0.429 OVIT 690322102 37.2400 12,000.00 983,103.33 1,1 DOTES CORP 0.429 OVIT 690322102 37.2400 12,000.00 983,103.33 1,1 DOTES CORP 0.429 OVIT 690322102 37.2400 12,000.00 983,103.33 1,1 DOVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1	MAXYGEN INC	0.000	MAXY	577776107	12.7900	12,400.00	126,109.96	158,596.00
MEDAREX INC 0.000 MEDX 583916101 10.7800 10,000.00 109,766.00 1 MEDCATH CORPORATION 0.000 MDTH 58404W109 24.6400 8,800.00 94,392.20 2 METHODE ELECTRONICS CL-A 1.556 METH 591520200 12.8500 13,300.00 108,794.00 1 MID-STATE BANCSHARES 2.233 MDST 59540108 28.6500 3,700.00 64,971.63 1 MOVADO GROUP INC 0.857 MOV 624580106 18.6500 12,200.00 197,981.95 2 MES GROUP INC 0.000 MPS 553409103 12.2600 9,100.00 99,689.59 1 MEVE COMMUNICATIONS I 0.000 MPS 553409103 12.2600 9,100.00 99,689.59 1 MEVER INDUSTRIES INC. 1.562 MYE 6284641090 12.8800 17,737.00 189,462.45 22 METHODE CORP 0.000 NTIQ 641159102 12.28000 17,737.00 189,462.45 22 NESTIQ CORP 0.000 NTIQ 641159102 12.2100 33,200.00 407,719.69 4 NETRATINGS INC 0.000 NTT 64116M108 19.1700 17,100.00 318,735.45 33 NEWMARKET CORP 0.000 NTT 64116M108 19.1700 17,100.00 318,735.45 33 NEWMARKET CORP 0.000 NTT 64116M108 19.1700 17,00.00 318,735.45 33 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 11 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 11 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 11 NORTHWEST SATURAL GAS CO. 3.883 NWN 667655104 33.7400 5,200.00 39,305.88 000TEL CORP 0.000 NFF 67727101 20.8100 13,600.00 307,542.54 22 DOFFSHORE LOGISTICS 0.000 OSE 6860791040 20.2900 46,200.00 49,331.90 OREGON STEEL MILLS INC 0.000 SSE 68860791040 20.2900 46,200.00 98,5115.32 98 DOSTECTEC CORP 0.429 OVNT 68932102 37,2400 20,600.00 985,103.33 1,1 DOVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 DOVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,750.40 5 PAGLIFIC CAP BANCORP 1.126,8000 1125,432.80 1	MCDATA CORPORATION-A	0.000	MCDTA	580031201	5.9600	126,600.00	639,279.36	754,536.00
MEDICATH CORPORATION 0.000 MDTH 58404W109 24.6400 8,800.00 94,392.20 2 METHODE ELECTRONICS CL-A 1.556 METH 591520200 12.8500 13,300.00 108,794.00 1 MILACRON, INC. 1.179 MZ 5987091032 3.3900 44,400.00 133,461.96 1 MOVADO GROUP INC 0.857 MOV 624580106 18.6500 12,200.00 197,981.95 2 MPS GROUP INC 0.000 MPS 553409103 12.2600 9,100.00 99,689.59 1 MYERS INDUSTRIES INC. 1.562 MYE 6284641090 12.8000 17,737.00 189,462.45 2 MANDRITICS INC 0.000 MRVC 553477100 3.6700 115,400.00 431,435.69 4 MYERS INDUSTRIES INC. 1.562 MYE 6284641090 12.8000 17,737.00 189,462.45 2 NANOMETRICS INC 0.000 NANO 630077105 16.1190 6,800.00 106,169.76 1 NETIQ CORP 0.000 NTRT 64116M108 19.1700 17,100.00 318,735.45 3 NEWMARKET CORP 0.000 NTRT 64116M108 19.1700 17,100.00 318,735.45 3 NEWMARKET CORP 0.000 NTRT 64116M108 19.1700 17,100.00 318,735.45 3 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST NATURAL GAS CO. 3.883 NWN 66755104 33.7400 5,200.00 307,542.54 2 OTFESTORE LOGISTICS 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 DOTFEL CORP 0.000 NYFX 670712108 6.1900 14,900.00 397,542.54 2 OTFESTORE LOGISTICS 0.000 OLG 676255102 32.4700 20.600.00 419,369.92 6 OTFSTROTE LOGISTICS 0.000 OLG 676255102 32.4700 20.600.00 419,369.92 6 OTH STS INTL INC 0.000 ASSIGNMENT INC 0.000 ASSIGNMENT INC 0.000 SE 688582105 5.5000 12,000.00 983,115.32 9 OTFSTROTE LOGISTICS 0.000 OS 6860791040 20.2900 46,200.00 896,115.32 9 OTFSTROTE LOGISTICS 0.000 OS 6860791040 20.2900 46,200.00 983,103.33 1,1 PAGLIFIC CAPP 0.429 OVNT 699322102 37.2400 31,200.00 983,103.33 1,1 DOVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PAGLIFIC CAP BANCORP 1.126 69404P101 33.9900 15,700.00 125,432.80 1	MEDAREX INC	0.000	MEDX	583916101	10.7800	10,000.00	109,766.00	107,800.00
METHODE ELECTRONICS CL-A 1.556 METH 591520200 12.8500 13,300.00 108,794.00 1 MID-STATE BANCSHARES 2.233 MDST 595440108 28.6500 3,700.00 64,971.63 1 MILACRON, INC. 1.179 MZ 598709103Q 3.3900 44,400.00 133,461.96 1 MOVADO GROUP INC 0.857 MOV 624580106 18.6500 12,200.00 197,981.95 2 MRY COMMUNICATIONS I 0.000 MPS 553409103 12.2600 9,100.00 99,689.59 1 MRY COMMUNICATIONS I 0.000 MRVC 553477100 3.6700 115,400.00 431,435.69 4 MYERS INDUSTRIES INC. 1.562 MYE 628464109Q 12.8000 17,737.00 189,462.45 2 NANOMETRICS INC 0.000 NANO 630077105 16.1190 6,800.00 106,169.76 1 NETIQ CORP 0.000 NTIQ 64115P102 12.2100 33,200.00 407,719.69 4 NETRATINGS INC 0.000 NTRT 64116M108 19.1700 17,100.00 318,735.45 3 NEWMARKET CORP 0.000 NTRT 64116M108 19.1700 17,100.00 318,735.45 3 NORTHWEST BANCORP IN 1.913 NWSB 667625106 43.3400 11,300.00 352,984.78 4 NORTHWEST NATURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 134,056.00 1 NORTHWEST NATURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 134,056.00 1 NORTHWEST NATURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 149,369.92 6 DOTLE STS INTL INC 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 DOTECL CORP 0.576 OTL 675727101 20.8100 13,600.00 307,542.54 2 DOFFSHORE LOGISTICS 0.000 OLG 676255102 32.4700 20.600.00 419,369.92 6 DOL STS INTL INC 0.000 OSE 688052105 19.2900 21,100.00 357,305.29 4 DORASSIGNMENT INC 0.000 ASE 688052105 5.5000 21,100.00 495,273.90 1,1 DOVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,880.00 983,103.33 1,1 PAGLIFIC CAP BANCORP 1.168 OSG 690368105 55.2000 20,880.00 983,103.33 1,1 PAGLIFIC CAP BANCORP 1.168 OSG 690368105 55.2000 20,880.00 125,432.80 1	MEDCATH CORPORATION	0.000	MDTH	58404W109	24.6400	8,800.00	94,392.20	216,832.00
MID-STATE BANCSHARES 2.233 MDST 595440108 28.6500 3,700.00 64,971.63 1 MILACRON, INC. 1.179 MZ 598709103Q 3.3900 44,400.00 133,461.96 1 MILACRON, INC. 0.857 MOV 624580106 18.6500 12,200.00 197,981.95 2 MPS GROUP INC 0.000 MPS 553409103 12.2600 9,100.00 99,689.59 1 MRV COMMUNICATIONS I 0.000 MPS 553409103 12.2600 9,100.00 431,435.69 4 MYERS INDUSTRIES INC. 1.562 MYE 628464109Q 12.8000 17,737.00 188,462.45 2 NANOMETRICS INC 0.000 NANO 630077105 16.1190 6,800.00 106,169.76 1 NETIQ CORP 0.000 NTRT 64116M108 19.1700 17,100.00 318,735.45 3 NEWMARKET CORP 0.000 NTRT 64116M108 19.1700 17,100.00 318,735.45 3 NEWMARKET CORP 0.000 NEU 651587107 19.9000 10,200.00 198,531.06 2 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST NATURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 134,056.00 1 NYFIX INCORPORATED 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 DOTTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 307,542.54 2 DEFSHORE LOGISTICS 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 DIL STS INTL INC 0.000 ASCN 682159108 5.1900 4,200.00 896,115.32 9 DEFSHORE LOGISTICS 0.000 OS 688079104Q 20.2900 46,200.00 896,115.32 9 DERGON STEEL MILLS INC 0.000 ASCN 682159108 5.1900 8,800.00 43,831.92 DERGON STEEL MILLS INC 0.000 OS 688079104Q 20.2900 46,200.00 985,133.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 699368105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 699368105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 699368105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 699368105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 699368105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 699368105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 699368105 55.2000 20,800.00 983,103.33 1,1	METHODE ELECTRONICS CL-A	1.556	METH	591520200	12 8500	13 300 00	108 794 00	170 905 00
MILACRON, INC. 1.179 MZ 598709103Q 3.3900 44,400.00 133,461.96 1 MOVADO GROUP INC 0.887 MOV 624580106 18.6500 12,200.00 197,981.95 2 MRV COMMUNICATIONS I 0.000 MRV 553409103 12.2600 9,100.00 99,689.59 1 MRV COMMUNICATIONS I 0.000 MRVC 553477100 3.6700 115,400.00 431,435.69 4 MYERS INDUSTRIES INC. 1.562 MYE 628464109Q 12.8000 17,737.00 189,462.45 2 NANOMETRICS INC 0.000 NANO 630077105 16.1190 6,800.00 106,169.76 1 METIQ CORP 0.000 NTIQ 64115P102 12.2100 33,200.00 407,719.69 4 METRATINGS INC 0.000 NTRT 64116M108 19.1700 17,100.00 318,735.45 3 NORTHWEST CORP 0.000 NEU 651587107 19.9000 10,200.00 198,531.06 2 NU RESOURCES CORP. COMMON 3.138 NOR 646025106 43.3400 11,300.00 352,984.78 4 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NVFIX INCORPORATED 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 NOTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 307,542.54 2 DIL STS INTL INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 DREGON STEEL MILLS INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 DREGON STEEL MILLS INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 DREGON STEEL MILLS INC 0.000 OSE 686079104Q 20.2900 46,200.00 945,273.90 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 DVERNEES SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PAGE TO THE MARKER DANCORP 2.118 PCBC 69404P101 33,9900 15,700.00 125,432.80 1	MID-STATE BANCSHARES	2.233	MDST	595440108	28.6500	3,700.00	64,971.63	106,005.00
MOVADO GROUP INC 0.857 MOV 624580106 18.6500 12,200.00 197,981.95 2 MPS GROUP INC 0.000 MPS 553409103 12.2600 9,100.00 99,689.59 1 MYERS INDUSTRIES INC. 1.562 MYE 628464109Q 12.8000 17,737.00 189,462.45 2 MANOMETRICS INC 0.000 NANO 630077105 16.1190 6,800.00 106,169.76 1 NETIQ CORP 0.000 NTIQ 64115P102 12.2100 33,200.00 407,719.69 4 NETRATINGS INC 0.000 NTRT 64116M108 19.1700 17,100.00 318,735.45 3 NEWMARKET CORP 0.000 NEU 651587107 19.9000 10,200.00 198,531.06 2 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST BANTURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 134,056.00 1 NYFIX INCORPORATED 0.000 NFW 670712108 6.1900 13,600.00 307,542.54 2 DEFSHORE LOGISTICS 0.000 NEW 67527101 20.8100 13,600.00 307,542.54 2 DEFSHORE LOGISTICS 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 DOTL STS INTL INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 DREGON STEEL MILLS INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 DREGON STEEL MILLS INC 0.000 OST 6868582105 5.5000 20,800.00 985,273.90 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 69036105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 69036105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 69036105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 69036105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 69036105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 69036105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 69036105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 69036105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 69036105 55.2000 20,800.00 983,103.33 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 69036105 55.2000 20,800.00 983,103.33 1,1	MILACRON, INC.	1.179	MZ	598709103Q	3.3900	44,400.00	133,461.96	150,516.00
MPS GROUP INC 0.000 MPS 553409103 12.2600 9,100.00 99,689.59 1 MEV COMMUNICATIONS I 0.000 MRVC 553477100 3.6700 115,400.00 431,435.69 4 MERS INDUSTRIES INC. 1.562 MYE 628464109Q 12.8000 17,737.00 189,462.45 2 NANOMETRICS INC 0.000 NANO 630077105 16.1190 6,800.00 106,169.76 1 NETIQ CORP 0.000 NTIQ 64115P102 12.2100 33,200.00 407,719.69 4 NETRATINGS INC 0.000 NTRT 64116M108 19.1700 17,100.00 318,735.45 3 NEWMARKET CORP 0.000 NEU 651587107 19.9000 10,200.00 198,531.06 2 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST NATURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 134,056.00 10 NYFIX INCORPORATED 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 0CTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 307,542.54 20 DASSIGNMENT INC 0.000 ASGN 682159108 5.1900 20,600.00 419,369.92 60 DASSIGNMENT INC 0.000 ASGN 682159108 5.1900 38,000.00 43,831.92 DORGEON STEEL MILLS INC 0.000 OST 688582105 5.5000 20,800.00 99,689.59 4 44 40,11,42,540 40 40 40,719.69 40 40,719.69 40 40,719.69 40 40,719.69 40 40,719.69 40 40,719.69 40 40,719.69 40 40,719.69 40 40,719.69 40 40,719.69 40 40,719.69 40 40,719.69 40 40,719.69 40 40,719.69 40 40,719.69 41 41,000.00 158,531.06 2 89,305.88 10 11,000.00 12,000.00 131,056.00 12,000.00 131,056.00 131,000 131,000 131,000 131,000 131,000 131,000 131,000 131,000 131,000 131,000 131,000 131,000 131,000 131,000 131,000 131,000 131,000	MOVADO GROUP INC	0.857	MOV	624580106	18.6500	12,200.00	197,981.95	227,530.00
MRV COMMUNICATIONS I 0.000 MRVC 553477100 3.6700 115,400.00 431,435.69 4 MYERS INDUSTRIES INC. 1.562 MYE 628464109Q 12.8000 17,737.00 189,462.45 2 0.000 NANOMETRICS INC 0.000 NANO 630077105 16.1190 6,800.00 106,169.76 1 NETIQ CORP 0.000 NTIQ 64115P102 12.2100 33,200.00 407,719.69 4 NETRATINGS INC 0.000 NTRT 64116M108 19.1700 17,100.00 318,735.45 3 NEWMARKET CORP 0.000 NEU 651587107 19.9000 10,200.00 198,531.06 2 NORTHWEST CORP. COMMON 3.138 NJR 646025106 43.3400 11,300.00 352,984.78 4 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST NATURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 134,056.00 1 NYFIX INCORPORATED 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 0 COTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 307,542.54 2 OFFSHORE LOGISTICS 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 OIL STS INTL INC 0.000 OSS 68026105 19.2900 21,100.00 357,305.29 4 ONA ASSIGNMENT INC 0.000 ASGN 682159108 5.1900 8,800.00 439,369.20 0 ONA ASSIGNMENT INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 0 OREGON STEEL MILLS INC 0.000 OST 688582105 5.5000 12,000.00 59,366.40 0 OVERSION STEEL MILLS INC 0.0429 OVNT 690322102 37.2400 31,200.00 945,273.90 1,1 0.000 OVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	MPS GROUP INC	0.000	MPS	553409103	12.2600	9,100.00	99,689.59	111,566.00
MYERS INDUSTRIES INC. 1.562 MYE 628464109Q 12.8000 17,737.00 189,462.45 2 NANOMETRICS INC 0.000 NANO 630077105 16.1190 6,800.00 106,169.76 1 NETIQ CORP 0.000 NTIQ 64115P102 12.2100 33,200.00 407,719.69 4 NETRATINGS INC 0.000 NTT 64116M108 19.1700 17,100.00 318,735.45 3 NEWMARKET CORP 0.000 NEU 651587107 19.9000 10,200.00 198,531.06 2 NJ RESOURCES CORP. COMMON 3.138 NJR 646025106 43.3400 11,300.00 352,984.78 4 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST NATURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 134,056.00 1 NYFIX INCORPORATED 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 OCTEL CORP 0.560 OTL 675727101 20.8100 13,600.00 307,542.54 2 OFFSHORE LOGISTICS 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 OIL STS INTL INC 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 OIL STS INTL INC 0.000 OLG 676255102 32.4700 20,600.00 43,831.92 OREGON STEEL MILLS INC 0.000 OSE 688582105 5.5000 12,000.00 945,273.90 1,1 OVERNITE CORP 0.429 OVNT 690322102 37,2400 31,200.00 945,273.90 1,1 OVERNITE CORP 0.429 OVNT 690322102 37,2400 31,200.00 945,273.90 1,1 PACIFIC CAP BANCORP 1.268 OSG 690368105 55.2000 20,800.00 438,8103.33 1,1 PACIFIC CAP BANCORP 1.268 OSG 690368105 55.2000 20,800.00 438,8750.40 12,444 ON 43,8750.40 14,444 ON 43,444 ON 43,44	MRV COMMUNICATIONS I	0.000	MRVC	553477100	3.6700	115,400.00	431,435.69	423,518.00
NANOMETRICS INC 0.000 NANO 630077105 16.1190 6,800.00 106,169.76 1 NETIQ CORP 0.000 NTIQ 64115P102 12.2100 33,200.00 407,719.69 4 0.000 NTRT 64116M108 19.1700 17,100.00 318,735.45 3 NEMMARKET CORP 0.000 NEU 651587107 19.9000 10,200.00 198,531.06 2 NJ RESOURCES CORP. COMMON 3.138 NJR 646025106 43.3400 11,300.00 352,984.78 4 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST NATURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 134,056.00 1 NYFIX INCORPORATED 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 0CTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 307,542.54 2 0FFSHORE LOGISTICS 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 0OL STS INTL INC 0.000 OLG 678026105 19.2900 21,100.00 357,305.29 4 0DREGON STEEL MILLS INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 0REGON STEEL MILLS INC 0.000 OS 686079104Q 20.2900 46,200.00 896,115.32 9 0STEOTECH INC 0.000 OS 686079104Q 20.2900 46,200.00 945,273.90 1,1 0PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 125,432.80 1	MYERS INDUSTRIES INC.	1.562	MYE	6284641090	12.8000	17,737.00	189,462.45	227,033.60
NETIQ CORP 0.000 NTIQ 64115P102 12.2100 33,200.00 407,719.69 4 NETRATINGS INC 0.000 NTRT 64116M108 19.1700 17,100.00 318,735.45 3 NEWMARKET CORP 0.000 NEU 651587107 19.9000 10,200.00 198,531.06 2 NIJ RESOURCES CORP. COMMON 3.138 NJR 646025106 43.3400 11,300.00 352,984.78 4 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST NATURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 134,056.00 1 NYFIX INCORPORATED 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 OCTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 307,542.54 2 OFFSHORE LOGISTICS 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 OIL STS INTL INC 0.000 ASSIGNMENT INC 0.000 ASGN 682159108 5.1900 21,100.00 357,305.29 4 ON ASSIGNMENT INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 OREGON STEEL MILLS INC 0.000 OST 688582105 5.5000 12,000.00 59,366.40 OVERNITE CORP 0.429 OVNT 690322102 37.2400 31,200.00 945,273.90 1,1 OVERNITE CORP 0.429 OVNT 690322102 37.2400 31,200.00 945,273.90 1,1 OVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	NANOMETRICS INC	0.000	NANO	630077105	16.1190	6,800.00	106,169.76	109,609.20
NETRATINGS INC 0.000 NTRT 64116M108 19.1700 17,100.00 318,735.45 3 NEWMARKET CORP 0.000 NEU 651587107 19.9000 10,200.00 198,531.06 2 NJ RESOURCES CORP. COMMON 3.138 NJR 646025106 43.3400 11,300.00 352,984.78 4 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST NATURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 134,056.00 1 NYFIX INCORPORATED 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 OCTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 307,542.54 2 DOFFSHORE LOGISTICS 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 DIL STS INTL INC 0.000 OS 678026105 19.2900 21,100.00 357,305.29 4 DN ASSIGNMENT INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 DREGON STEEL MILLS INC 0.000 OS 6860791040 20.2900 46,200.00 896,115.32 9 DSTEOTECH INC 0.000 OSTE 688582105 5.5000 12,000.00 59,366.40 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	NETIO CORP	0.000	NTIO	64115P102	12.2100	33,200.00	407,719.69	405,372.00
NEWMARKET CORP 0.000 NEU 651587107 19.9000 10,200.00 198,531.06 2 NJ RESOURCES CORP. COMMON 3.138 NJR 646025106 43.3400 11,300.00 352,984.78 4 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST NATURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 134,056.00 1 NYFIX INCORPORATED 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 OCTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 307,542.54 2 OFFSHORE LOGISTICS 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 OIL STS INTL INC 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 ON ASSIGNMENT INC 0.000 OLS 678026105 19.2900 21,100.00 357,305.29 4 ON ASSIGNMENT INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 OREGON STEEL MILLS INC 0.000 OST 688679104Q 20.2900 46,200.00 896,115.32 9 ONESTEOTECH INC 0.000 OSTE 688582105 5.5000 12,000.00 59,366.40 OVERNITE CORP 0.429 OVNT 690322102 37.2400 31,200.00 945,273.90 1,1 OVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 945,73.90 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	NETRATINGS INC	0.000	NTRT	64116M108	19.1700	17,100.00	318.735.45	327,807.00
NJ RESOURCES CORP. COMMON 3.138 NJR 646025106 43.3400 11,300.00 352,984.78 4 NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST NATURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 134,056.00 1 NYFIX INCORPORATED 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 OCTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 307,542.54 2 OFFSHORE LOGISTICS 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 OLI STS INTL INC 0.000 OIS 678026105 19.2900 21,100.00 357,305.29 4 ON ASSIGNMENT INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 OREGON STEEL MILLS INC 0.000 OST 6886079104Q 20.2900 46,200.00 896,115.32 9 OSTEOTECH INC 0.000 OST 688582105 5.5000 12,000.00 59,366.40 OVERNITE CORP 0.429 OVNT 690322102 37.2400 31,200.00 945,273.90 1,1 OVERNEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	NEWMARKET CORP	0.000	NEU	651587107	19.9000	10,200.00	198,531.06	202,980.00
NORTHWEST BANCORP IN 1.913 NWSB 667328108 25.0900 7,200.00 151,647.12 1 NORTHWEST NATURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 134,056.00 1 NYFIX INCORPORATED 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 CCTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 307,542.54 2 DISTRIBUTION 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 DIL STS INTL INC 0.000 OIS 678026105 19.2900 21,100.00 357,305.29 4 DN ASSIGNMENT INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 DREGON STEEL MILLS INC 0.000 OST 68860791040 20.2900 46,200.00 896,115.32 9 DETEOTECH INC 0.000 OST 688582105 5.5000 12,000.00 59,366.40 DVERNITE CORP 0.429 OVNT 690322102 37.2400 31,200.00 945,273.90 1,1 DVERNEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	NJ RESOURCES CORP. COMMON	3.138	NJR	646025106	43.3400	11,300.00	352,984.78	489,742.00
NORTHWEST NATURAL GAS CO. 3.853 NWN 667655104 33.7400 5,200.00 134,056.00 1 NYFIX INCORPORATED 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 CCTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 307,542.54 2 DFFSHORE LOGISTICS 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 DIL STS INTL INC 0.000 OIS 678026105 19.2900 21,100.00 357,305.29 4 DN ASSIGNMENT INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 DREGON STEEL MILLS INC 0.000 OST 688582105 5.5000 46,200.00 896,115.32 9 DSTEOTECH INC 0.000 OST 688582105 5.5000 12,000.00 59,366.40 DVERNITE CORP 0.429 OVNT 690322102 37.2400 31,200.00 945,273.90 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	NORTHWEST BANCORP IN	1.913	NWSB	667328108	25.0900	7,200.00	151,647.12	180,648.00
NYFIX INCORPORATED 0.000 NYFX 670712108 6.1900 14,900.00 89,305.88 OCTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 307,542.54 2 OFFSHORE LOGISTICS 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 OLL STS INTL INC 0.000 OSS 678026105 19.2900 21,100.00 357,305.29 4 ON ASSIGNMENT INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 OREGON STEEL MILLS INC 0.000 OSS 686079104Q 20.2900 46,200.00 896,115.32 9 OSTEOTECH INC 0.000 OSTE 688582105 5.5000 12,000.00 59,366.40 OVERNITE CORP 0.429 OVNT 690322102 37.2400 31,200.00 945,273.90 1,1 OVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	NORTHWEST NATURAL GAS CO.	3.853	NWN	667655104	33.7400	5,200.00	134.056.00	175,448.00
OCTEL CORP 0.576 OTL 675727101 20.8100 13,600.00 307,542.54 2	NYFIX INCORPORATED	0.000	NYFX	670712108	6.1900	14,900.00	89.305.88	92,231.00
DEFSHORE LOGISTICS 0.000 OLG 676255102 32.4700 20,600.00 419,369.92 6 DIL STS INTL INC 0.000 OIS 678026105 19.2900 21,100.00 357,305.29 4 DN ASSIGNMENT INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 DREGON STEEL MILLS INC 0.000 OS 686079104Q 20.2900 46,200.00 896,115.32 9 DSTEOTECH INC 0.000 OSTE 688582105 5.5000 12,000.00 59,366.40 DVERNITE CORP 0.429 OVNT 690322102 37.2400 31,200.00 945,273.90 1,1 DVERSEAS SHIPHOLDING GROUP 1.68 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	OCTEL CORP	0.576	ОТТ	675727101	20.8100	13.600.00	307.542.54	283.016.00
DIL STS INTL INC 0.000 OIS 678026105 19.2900 21,100.00 357,305.29 4 ON ASSIGNMENT INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 DREGON STEEL MILLS INC 0.000 OS 686079104Q 20.2900 46,200.00 896,115.32 9 OSTEOTECH INC 0.000 OSTE 688582105 5.5000 12,000.00 59,366.40 DVERNITE CORP 0.429 OVNT 690322102 37.2400 31,200.00 945,273.90 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	OFFSHORE LOGISTICS	0.000	OLG	676255102	32.4700	20,600.00	419.369.92	668,882.00
DN ASSIGNMENT INC 0.000 ASGN 682159108 5.1900 8,800.00 43,831.92 DREGON STEEL MILLS INC 0.000 OS 686079104Q 20.2900 46,200.00 896,115.32 9 DESTEOTECH INC 0.000 OSTE 688582105 5.5000 12,000.00 59,366.40 DEVERNITE CORP 0.429 OVNT 690322102 37.2400 31,200.00 945,273.90 1,1 DEVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	OTI, STS INTL INC	0.000	OIS	678026105	19.2900	21.100.00	357.305.29	407.019.00
DREGON STEEL MILLS INC 0.000 OS 686079104Q 20.2900 46,200.000 896,115.32 9 DSTEOTECH INC 0.000 OSTE 688582105 5.5000 12,000.00 59,366.40 DVERNITE CORP 0.429 OVNT 690322102 37.2400 31,200.00 945,273.90 1,1 DVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	ON ASSIGNMENT INC	0.000	ASGN	682159108	5.1900	8,800.00	43.831.92	45,672.00
DSTEOTECH INC 0.000 OSTE 688582105 5.5000 12,000.00 59,366.40 OVERNITE CORP 0.429 OVNT 690322102 37.2400 31,200.00 945,273.90 1,1 OVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	OREGON STEEL MILLS INC	0.000	OS	6860791040	20.2900	46,200.00	896,115.32	937,398.00
OVERNITE CORP 0.429 OVNT 690322102 37.2400 31,200.00 945,273.90 1,1 OVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	OSTEOTECH INC	0.000	OSTE	688582105	5.5000	12,000.00	59,366.40	66,000.00
OVERSEAS SHIPHOLDING GROUP 1.268 OSG 690368105 55.2000 20,800.00 983,103.33 1,1 PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	OVERNITE CORP	0.429	OVNT	690322102	37.2400	31,200.00	945,273.90	1,161,888.00
PACIFIC CAP BANCORP 2.118 PCBC 69404P101 33.9900 15,700.00 438,750.40 5 PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	OVERSEAS SHIPHOLDING GROUP	1 . 268	OSG	690368105	55.2000	20.800.00	983,103.33	1,148,160.00
PALM HARBOR HOMES 0.000 PHHM 696639103 16.8800 8,000.00 125,432.80 1	PACIFIC CAP BANCORP	2 118	PCBC	69404P101	33.9900	15,700.00	438.750.40	533.643.00
1.11.1.11.11.11.11.11.11.11.11.11.11.11	PALM HARBOR HOMES	0 000	PHHM	696639103	16.8800	8.000.00	125.432.80	135.040 00
PATHMARK STORES INC 0.000 PTMK 70322A101 5.8100 45,700.00 262,896.10 2	PATHMARK STORES INC	0.000	DTMK	703222101	5 8100	45 700 00	262,896.10	135,040.00 265,517.00
1.111MIM. STORES INC 0.000 1FM 70322AT01 3.0100 15,700.00 202,090.10 2	IIIIIIIIII DIONED INC	0.000	1 11.117	,05227101	3.0100	13,700.00	202,000.10	203,317.0

Investment Desc	Rating Coupon Y	ield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
				- EXTERNALLY				
	Portfolio -	6JL	JAC	COBS LEVY - 20	00 V			
	Instrument -	COM	COM	MON STOCK				
PEC SOLUTIONS INC PEOPLES BK BRIDGEPOR PERINI CORP PERINI CORP PEROT SYSTEMS COPR. CL. A PETROQUEST ENERGY INC PFF BANCORP INC POLO RALPH LAUREN CORP POLYONE CORPORATION POMEROY COMPUTER RESOURCES POPE & TALBOT INC PRAECIS PHARMACEUTICALS INC PRIME MONEY MARKET - 6JL PROVIDENT BANKSHARES CORPOR. PROVIDENT FINANCIAL SERVICES QUANEX CORP QUICKLOGIC CORP RALCORP HOLDINGS RELIANCE STEEL & ALUMINUM RES-CARE INC RPC INC RUDDICK CORP. RUSS BERRIE & CO INC RUSSELL CORP RYANS RESTAURANT GROUP INC RYERSON TULL, INC. SAFETY INSURANCE GROUP SILGAN HOLDINGS INC SIMPLETECH INC SIX FLAGS INC. SKYWEST INC SMART & FINAL INC SOURCE CORP SOUTHWEST GAS CORP SPHERION CORPORATION STANDARD REGISTER CO STANDARD PACIFIC CORP STANLEY FURNITURE CO INC		0 000	DEGG	705107100	14 1700	24 000 00	400,550.52 227,836.44 240,286.69 973,722.00 81,752.23 431,279.50 162,744.12 493,863.18 92,118.22 89,874.36 232,753.18 2,298,858.88 328,166.88	401 700 00
PEC SOLUTIONS INC		0.000	PECS	705107100 710198102	14.1700 38.8900	34,000.00	400,550.52	481,780.00
PEDINI CODD		0.902	PBCI	710198102	16.6900	7,800.00	247,030.44	303,342.00
DEBOT CACLEMC GODD GI Y		0.000	DED	714265105	16.0300	50 500 00	240,200.09	303,339.00
DETROI SISIEMS COPK. CL. A		0.000	DULL	714203103	4.9500	25 700 00	913,722.00	127 215 00
DEE BANCODD INC		1 726	DEB	69331W104	46.3300	12 300 00	431 279 50	127,213.00 560 850 NN
DOLO BALDH LAHREN CORD		0 469	PT.	731572103	42.6000	6 300 00	162 744 12	268 380 00
POLYONE CORPORATION		2 759	POT.	731772105 73179P106	9.0600	67 000 00	493 863 18	607 020 00
POMEROY COMPUTER RESOURCES		0 000	DMRY	731822102	15.2100	8 700 00	92 118 22	132 327 00
POPE & TALBOT INC		1.870	POP	732827100	17.1100	5,400.00	89.874.36	92.394.00
PRAECIS PHARMACEUTICALS INC		0.000	PRCS	739421105	1.9000	48.400.00	232.753.18	91.960.00
PRIME MONEY MARKET - 6JL		0.000	IT-JAC	IT-JAC	1.0000	2.298.858.86	2.298.858.88	2,298,858.87
PROVIDENT BANKSHARES CORPOR	ATI	2.914	PBKS	743859100	36.3700	15,750.00	328.166.88	572,827.50
PROVIDENT FINANCIAL SERVICES	S	1.239	PFS	74386T105	19.3700	33,400.00	574,432.01	646,958.00
OUANEX CORP		0.787	NX	747620102	68.5700	13,500.00	659,902.68	925,695.00
OUICKLOGIC CORP		0.000	OUIK	74837P108	2.8410	6,600.00	21,571.44	18,750.60
RALCORP HOLDINGS		0.000	RAH	751028101Q	41.9300	20,200.00	730,407.18	846,986.00
RELIANCE STEEL & ALUMINUM		0.718	RS	759509102	38.9600	12,200.00	395,968.38	475,312.00
RES-CARE INC		0.000	RSCR	760943100	15.2200	15,600.00	236,246.40	237,432.00
RPC INC		0.477	RES	749660106	25.1200	4,400.00	63,816.28	110,528.00
RUDDICK CORP.		2.028	RDK	781258108Q	21.6900	18,500.00	360,931.42	401,265.00
RUSS BERRIE & CO INC		5.253	RUS	782233100	22.8400	2,400.00	53,119.44	54,816.00
RUSSELL CORP		0.821	RML	782352108Q	19.4800	31,600.00	557,780.86	615,568.00
RYANS RESTAURANT GROUP INC		0.000	RYAN	783520109	15.4200	21,900.00	338,103.15	337,698.00
RYERSON TULL, INC.		1.269	RT	78375P107Q	15.7500	38,700.00	471,959.09	609,525.00
SAFETY INSURANCE GROUP INC		1.540	SAFT	78648T100	31.1500	6,200.00	127,255.25	193,130.00
SANTANDER BANCORP		2.122	SBP	802809103	30.1600	4,730.00	101,516.83	142,656.80
SELECTIVE INSURANCE GROUP		1.717	SIGI	816300107	44.2400	6,265.00	204,635.02	277,163.60
SILGAN HOLDINGS INC		0.984	SLGN	827048109	60.9600	10,000.00	414,100.00	609,600.00
SIMPLETECH INC		0.000	STEC	828823104	4.6000	24,600.00	122,151.30	113,160.00
SIX FLAGS INC.		0.000	PKS	83001P109	5.3700	9,100.00	45,843.98	48,867.00
SKYWEST INC		0.598	SKYW	830879102	20.0600	56,900.00	1,099,948.94	1,141,414.00
SMART & FINAL INC		0.000	SMF	831683107	14.3900	5,900.00	94,636.00	84,901.00
SOURCE CORP		0.000	SRCPE	836167106	19.1100	14,100.00	338,115.27	269,451.00
SOUTHWEST GAS CORP		3.228	SWX	844895102Q	25.4000	800.00	2,7,3,1 2,98,858.88 328,166.88 574,432.01 659,902.68 21,571.44 730,407.18 395,968.38 236,246.40 63,816.28 360,931.42 53,119.44 557,780.86 338,103.15 471,959.09 127,255.25 101,516.83 204,635.02 414,100.00 122,151.30 45,843.98 1,099,948.94 94,636.00 338,115.27 17,892.72 326,645.40 147,108.00 53,848.35	20,320.00 314,160.00
SPHERION CORPORATION		0.000	SFN	848420105	8.4000	37,400.00	326,645.40	314,100.00
STANDARD REGISTER CO		6.515	SR	853887107	14.1200	13,800.00	147,108.00	194,856.00 121,866.00
STANDARD-PACIFIC CORP		0.498	SPF	85375C101	64.1400	1,900.00	53,848.35 98,409.60	121,866.00
STANLEY FURNITURE CO INC		0.889	STLY	854305208	44.9500	3,600.00	98,409.60	161,820.00

Investment Desc Rating Coupon Yield Tick					Market Value
Group - COMMON STO					
	JACOBS LEVY - 20	000 V			
Instrument - COM	COMMON STOCK				
STATE AUTO FINL CORP 0.696 STFC STEEL TECHNOLOGIES INC 0.727 STTX STEELCASE INC 1.734 SCS STEINWAY MUSICAL INS 0.000 LVB STERLING BANCORP 2.690 STL STERLING BANCSHARES INC 1.401 SBIE STEWART ENTERPRISES INC. CL-A 0.000 STEI STEWART INFO SVCS 1.104 STC SYCAMORE NETWORKS INC 0.000 SCMR SYKES ENTERPRISES 0.000 SYKE SYNNEX CORP 0.000 SNX TBC CORP 0.000 TBCC TECHNICAL OLYMPIC US 0.236 TOA TECUMSEH PRODUCTS CO CL-A 2.677 TECU TEXAS INDUSTRIES INC 0.480 TXI TEXAS REGIONAL BANCSHARES INC 1.224 TRBS THE GEO GROUP INC 0.000 GGI THREE-FIVE SYSTEMS INC 0.000 TIER TIER TECHNOLOGIES INC-CL B 0.000 TIER TIERONE CORP 0.804 TONE TOO INC 0.000 TOO	855707105	25.8500	8,100.00	244,775.52	209,385.00
STEEL TECHNOLOGIES INC 0.727 STTX	858147101	27.5100	19,000.00	481,972.74	522,690.00
STEELCASE INC 1.734 SCS	858155203	13.8400	24,900.00	319,458.28	344,616.00
STEINWAY MUSICAL INS 0.000 LVB	858495104	28.9400	5,500.00	173,005.85	159,170.00
STERLING BANCORP 2.690 STL	859158107	28.2500	400.00	173,005.85 6,682.92 389 213 37	11,300.00
STERLING BANCSHARES INC 1.401 SBIR	858907108	14.2700	27,300.00	307/213.37	307,371.00
STEWART ENTERPRISES INC. CL-A 0.000 STEI	860370105	6.9900	46,000.00	320,480.35	
STEWART INFO SVCS 1.104 STC	860372101	41.6500	19,200.00	689,206.37	799,680.00
SYCAMORE NETWORKS INC 0.000 SCMR	871206108	4.0600	31,600.00	120,516.08	128,296.00
SYKES ENTERPRISES 0.000 SYKE	871237103	6.9500	21,100.00	118,560.90	146,645.00
SYNNEX CORP 0.000 SNX	87162W100	24.0600	12,000.00	242,027.26	288,720.00
TBC CORP 0.000 TBCC	872183108	27.8000	18,000.00	210,694.00	
TECHNICAL OLYMPIC US 0.236 TOA	878483106	25.3800	19,100.00	485,764.71	484,758.00
TECOMSEH PRODUCTS CO CL-A 2.677 TECO	A 878895200	47.8000	10,400.00	482,547.52	497,120.00
TEXAS INDUSTRIES INC U.480 TXI	882491103	62.3800 32.6800	11,100.00	410,134.11	692,418.00
THE GEO CROID ING 0.000 CCI	882673106 36159R103	26.5800	11,800.00	359,428.00 139,822.95	385,624.00 167,454.00
THE GEO GROUP INC 0.000 GGI	88554L108	2.4200	10 000 00	139,022.95	24 200 00
TIREE-FIVE SISIEMS INC 0.000 IFS	88650Q100	9.2500	10,000.00 9,900.00	20,272.13 90,702.81	91 575 00
TIER CORD 0.000 TIER	88650R108	24.8500	4,900.00	107,378.11	121,765.00
TOO INC 0.000 TOO	890333107	24.4600	18,800.00		
TRAMMELL CROW CO 0.000 TCC	89288R106	18.1100	12,500.00	433,067.40 127,237.30	226,375.00
TRANS WORLD ENTERTAINMENT CP 0.000 TWMC	89336Q100	12.4700	16,800.00	129,020.71	209,496.00
TRIARC COMPANIES, INCB 2.447 TRY.	В 895927309	12.2600	22,300.00	276,849.70	
TRIQUENT SEMICONDUCTOR 0.000 TQNT	89674K103	4.4500			52,955.00
U S XPRESS ENTERPRIS 0.000 XPRS	A 90338N103	29.3000	34.00	402.04	996.20
UICI 1.474 UCI	902737105	33.9000	20,600.00	595,879.53	698,340.00
TRAMMELL CROW CO 0.000 TCC TRANS WORLD ENTERTAINMENT CP 0.000 TMMC TRIARC COMPANIES, INCB 2.447 TRY. TRIQUENT SEMICONDUCTOR 0.000 TQNT U S XPRESS ENTERPRIS 0.000 XPRS UICI 1.474 UCI UMB FINL CORP 1.553 UMBF UNIFIRST CORP 0.530 UNF UNITED FIRE & CAS CO 1.423 UFCS UNIVERSAL HEALTH SERVICES CL P 0.710 UMS	902788108	56.6600	6,194.00 5,300.00	295,886.47	350,952.04
UNIFIRST CORP 0.530 UNF	904708104Q	28.2800		131,656.77	149,884.00
UNITED FIRE & CAS CO 1.423 UFCS	910331107	33.7100	11,000.00	284,132.33	370,810.00 1,008,899.00
UNIVERSAL COMPRESSION HLDGS 0.000 UCO	913431102	34.9100	28,900.00	964,049.80	1,008,899.00
UNIVERSAL HEALTH SERVICES CL B 0.719 UHS	913903100	44.5000	8,000.00	357,035.20	356,000.00
URS CORPORATION 0.000 URS	903236107	32.1000	11,600.00	345,874.49 499,736.64	372,360.00
VAIL RESORTS INC 0.000 MTN	91879Q109	22.4200	33,300.00	499,736.64	746,586.00
UNIVERSAL COMPRESSION HLDGS 0.000 UCO UNIVERSAL HEALTH SERVICES CL B 0.719 UHS URS CORPORATION 0.000 MTN VAIL RESORTS INC 0.000 MTN VALMONT INDUSTRIES 1.274 VMI VASTERA INC 0.000 VAST VIAD CORP 0.561 VVI VICAL INC 0.000 VICL	920253101	25.1100	2,000.00	40,941.00 69,926.47	50,220.00
VASTERA INC 0.000 VAST	92239N109	2.6300	28,300.00	69,926.47	74,429.00
VIAD CORP 0.561 VVI	92552R406	28.4900	28,600.00	652,412.09 15,534.09	814,814.00
VICAL INC 0.000 VICL VICURON PHARMACEUTICALS INC 0.000 MICU	925602104 926471103	4.7000 17.4100	3,550.00 38,200.00	15,534.09	16,685.00 665,062.00
VICURON FRARMACEUTICALS INC U.000 MICO	9204/1103	17.4100	30,200.00	644,662.05	005,002.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO Portfolio - 6JL		- EXTERNALLY I				
	Instrument - COM		COBS LEVY - 201 MMON STOCK	00 V			
	IIIstiument - com	CO	MMON STOCK				
VOLT INFO. SCIENCES INC.	0.000) VOL	928703107	29.3900	5,300.00	69,893.40	155,767.00
WASHINGTON FEDERAL INC.	3.16	WFSL	938824109	26.5400	7,621.00	149,078.16	202,261.34
WATER PIK TECHNOLOGIES INC			94113U100	17.7300	1,200.00	19,645.20	21,276.00
WATSCO INC.	1.590) WSO	942622200	35.2200	8,500.00	104,541.00	299,370.00
WATSON WYATT & CO HOLDINGS	1.113	3 WW	942712100	26.9500	22,300.00	580,271.96	600,985.00
WEIS MKTS INC	2.903	3 WMK	948849104	38.5700	3,200.00	107,983.14	123,424.00
WEST COAST BANCORP O	1.456	WCBO	952145100	25.4100	4,800.00	116,283.84	121,968.00
WEST PHARMACEUTICAL SERVICE	ES 1.75	7 WST	955306105	25.0300	11,600.00	157,835.18	290,348.00
WESTERN SIERRA BANCORP	0.000) WSBA	959522103	38.3550	500.00	19,217.35	19,177.50
WET SEAL INC	0.000) WTSLA	961840105	2.2700	130,600.00	221,270.54	296,462.00
WHITE ELECTR DESIGNS) WEDC	963801105	6.3300	12,500.00	60,614.78	79,125.00
WHITNEY HOLDING CORP		L WTNY	966612103	44.9900	5,001.00	166,498.98	224,994.99
WILSONS THE LEATHER) WLSN	972463103	3.9000	10,100.00	56,070.15	39,390.00
WOLVERINE WORLD WIDE	1.24		978097103	31.4200	1,000.00	13,840.59	31,420.00
WORTHINGTON INDS	3.268		981811102Q	19.5800	24,400.00	549,369.48	477,752.00
YARDVILLE NATL BANCO	1.342	2 YANB	985021104	34.2600	5,200.00	99,996.00	178,152.00
Instrument Total	289				8,105,470.86	89,241,991.64	107,134,271.60
	Instrument -	-REIT	REAL ESTATE	INVESTMENT	TRUST		
ARBOR REALTY TRUST INC	7.663	L ABR	038923108	24.5400	3,400.00	76,173.94	83,436.00
BOYKIN LODGING CO	7.860	BOY	103430104	9.1600	6,900.00	55,116.36	63,204.00
BRANDYWINE REALTY	5.018	BDN	105368203	29.3900	15,600.00	429,813.80	458,484.00
CAPITAL AUTOMOTIVE	4.84	7 CARS	139733109	35.5250	33,100.00	876,410.65	1,175,877.50
COLONIAL PROPERTIES	3.623	3 CLP	195872106	39.2700	20,400.00	815,096.94	801,108.00
COMMERCIAL NET LEASE RE	6.310) NNN	202218103	20.6000	43,200.00	755,715.36	889,920.00
CORRECTIONAL PPTYS T	3.926		22025E104	28.8800	8,900.00	214,245.44	257,032.00
CRT PROPERTIES INC	5.86		22876P109	23.8600	11,300.00	196,275.63	269,618.00
ENTERTAINMENT PPTYS	5.050		29380T105	44.5500	7,500.00	233,993.60	334,125.00
EQUITY INNS INC	4.429		294703103	11.7400	42,900.00	338,552.24	503,646.00
EQUITY ONE INC	4.888	B EQY	294752100	23.7300	23,200.00	350,172.97	550,536.00
GABLES RESIDENTIAL TRUST	6.733	3 GBP	362418105	35.7900	21,300.00	764,719.28	762,327.00
GOVERNMENT PROPERTIES TRUST		GPP	38374W107	9.8600	22,400.00	236,794.60	220,864.00
HERITAGE PROPERTY INV TRUS	Г 4.43.	L HTG	42725M107	32.0900	29,900.00	856,057.93	959,491.00
HRPT PROPERTIES TRUST	6.54		40426W101	12.8300	35,500.00	306,598.04	455,465.00
INNKEEPERS USA TRUST	1.690		4576J0104	14.2000	39,300.00	286,611.77	558,060.00
LASALLE HOTEL PROPERTIES	3.016		517942108	31.8300	14,700.00	250,796.30	467,901.00
LEXINGTON CORP PPTYS	6.37	7 LXP	529043101	22.5800	19,400.00	334,055.80	438,052.00

ASOF02 Date 01/21/2005 Time 18:35:03 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/0	01/2004 To 12/31/2004	Page 166
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Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM Portfolio - 6JL Instrument - REIT	JA	- EXTERNALLY COBS LEVY - 2 AL ESTATE INV	V 000			
MAGUIRE PROPERTIES INC MERISTAR HOSPITALITY CORP. MID-AMERICAN APARTMENT MISSION WEST PPTYS I NATIONWIDE HEALTH PP REDWOOD TR INC SUMMIT PROPERTIES INC WINSTON HOTELS INC	0.47 5.67 6.03 6.23 4.33 4.14	6 MPG 9 MHX 6 MAA 5 MSW 1 NHP 6 RWT 6 SMT 0 WXH	559775101 58984Y103 59522J103 605203108 638620104 758075402 866239106 97563A102	27.4600 8.3500 41.2200 10.6400 23.7500 62.0900 32.5600 11.8100	41,800.00 73,400.00 11,400.00 8,000.00 52,700.00 18,500.00 23,900.00 5,400.00	1,045,558.68 466,115.29 280,152.42 85,408.80 1,190,386.10 1,125,432.52 502,281.50 47,262.19	1,147,828.00 612,890.00 469,908.00 85,120.00 1,251,625.00 1,148,665.00 778,184.00 63,774.00
Instrument Total	26				634,000.00	12,119,798.15	14,807,140.50
Portfolio Total	315				8,739,470.86	101,361,789.79	121,941,412.10

Investment Desc	Rating Coupon Yield T	icker'	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON						
	Portfolio - 6LC		- EXIERNALLI I D, ABBETT - 2				
			MON STOCK	000			
	111001 40110 0011	0011	11011 010011				
AAON INC	0.000 A	AON	000360206	16.0700	25,361.00	474,389.25	407,551.27
AAON INC ACTUANT CORP CL A AFTERMARKET TECHNOLOGY	0.115 A	ΔTU	00508X203	52.1500	89,200.00	3,333,100.02	4,651,780.00
AFTERMARKET TECHNOLOGY	0.000 A	TAC	008318107	16.1000	22,949.00	340,454.39	369,478.90
AFTERMARKET TECHNOLOGY ALLIANCE GAMING CORP ANALOGIC CORP. ASTEC INDUSTRIES INC BEACON ROOFING SUPPLY INC BIO RAD LABS INC BROOKLINE BANCORP IN CENTEX CORP CLOSURE MEDICAL CORP DAVE & BUSTERS INC DOLLAR THRIFTY AUTOM DREW INDS INC ELKCORP ENTRAVISION COMMUNIC ENZON PHARMACEUTICALS INC FIRST CONSULTING GRO	0.000 A	-	01859P609	13.8100	222,000.00	2,953,430.57	3,065,820.00
ANALOGIC CORP.	0.714 A		032657207	44.7900	55,900.00	2,288,995.11	2,503,761.00
ASTEC INDUSTRIES INC	0.000 A		046224101	17.2100	17,500.00	283,351.88	301,175.00
BEACON ROOFING SUPPLY INC	0.000 B		073685109	19.8600	60,100.00	1,154,937.63	1,193,586.00
BIO RAD LABS INC	0.000 B		090572207	57.3700	36,700.00	2,063,154.64	2,105,479.00
BROOKLINE BANCORP IN	2.083 B		11373M107	16.3200	169,227.00	2,522,351.13	2,761,784.64
CENTEX CORP	0.268 C		152312104Q	59.5800	53,000.00	2,209,212.43	3,157,740.00
CLOSURE MEDICAL CORP	0.000 C		189093107	19.5000	30,100.00		586,950.00
DAVE & BUSTERS INC	0.000 D		23833N104	20.2000 30.2000	119,800.00 68,400.00	2,033,115.84	2,419,960.00 2,065,680.00
DOLLAR IHRIFIY AUTOM	0.000 D 0.000 D		256743105 26168L205	36.1700	65,200.00	1,757,545.61 2,118,381.41	, ,
DREW INDS INC	0.000 D 0.584 E		287456107	34.2200	107,300.00	2,118,381.41	2,358,284.00 3,671,806.00
ELACORP FATTERON COMMINIC	0.564 E		29382R107	8.3500	127,400.00	1,092,628.93	1,063,790.00
ENTRAVISION COMMONIC	0.000 E		293904108	13.7200	188,300.00	2,413,297.70	2,583,476.00
FIRST CONSULTING GRO	0.000 F		31986R103	6.1100	221,100.00	1,163,663.87	1,350,921.00
GENLYTE GROUP INC	0.000 G		372302109	85.6800	9,600.00	735,215.76	822,528.00
GLOBAL IMAGING SYSTEMS INC	0.000 G		37934A100	39.5000	53,800.00	1,805,929.23	2,125,100.00
GOODY'S FAMILY CLOTHING INC			382588101	9.1400	128,495.00	1,134,332.00	1,174,444.30
GREY WOLF INC	0.000 G	₽W	397888108	5.2700	557,400.00	2,240,324.69	2,937,498.00
HAIN CELESTIAL GROUP	0.000 H	IAIN	405217100	20.6700	87,000.00	1,526,989.27	1,798,290.00
HANMI FINL CORP	1.113 н		410495105	35.9400	23,400.00	513,296.33	840,996.00
HCC INSURANCE HOLDINGS INC.	1.026 н	ICC	404132102	33.1200	131,300.00	4,167,528.93	4,348,656.00
HEXCEL CORP	0.000 H		428291108	14.5000	126,800.00	1,775,200.00	1,838,600.00
HILB ROGAL & HOBBS CO	1.158 н		431294107Q	36.2400	124,100.00	4,192,302.11	4,497,384.00
HUMMINGBIRD LTD	0.000 н		44544R101	26.7100	9,100.00	201,614.70	243,061.00
ICON PLC - ADR	0.000 I		45103T107	38.6500	54,800.00	1,926,751.03	2,118,020.00
ICU MEDICAL INC.	0.000 I		44930G107	27.3400	92,400.00	2,609,591.17	2,526,216.00
J & J SNACK FOODS CORP	0.000 J		466032109	49.0300	52,509.00	1,955,244.09	2,574,516.27
KEY ENERGY SERVICES INC	0.000 K		492914106	11.8000	67,300.00	659,946.29	794,140.00
KOS PHARMACEUTICALS	0.000 K 1.368 L		500648100	37.6400 23.3900	20,300.00 113,614.00	763,589.09	764,092.00
LCA-VISION INC. LIONBRIDGE TECHNOLOGIES	0.000 L		501803308 536252109	6.7200	89,200.00	1,859,124.52 444,314.03	2,657,431.47 599,424.00
LIONBRIDGE TECHNOLOGIES LOJACK CORP	0.000 L 0.000 L		539451104	12.1300	78,734.00	637,199.01	955,043.42
MASSEY ENERGY CO	0.457 M		5762061060	34.9500	122,800.00	3,875,581.56	4,291,860.00
MATRIA HEALTHCARE IN	0.000 M		576817209	39.0700	9,800.00		
MEASUREMENT SPECIALITIES IN			583421102	25.4600	127,300.00	223,181.12 2,746,434.43	3,241,058.00
	3.000 11			_5.1000	12.,500.00	_,,10,101.10	3,212,000.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC						
	Portfolio - 6LC		- EXTERNALLI RD, ABBETT - 2				
		COI	MMON STOCK	2000			
		00.	11011 010011				
MERITAGE HOMES CORP	0.000	MTH	59001A102	112.7000	3,900.00	377,471.25	439,530.00
MERITAGE HOMES CORP NOVEN PHARMACEUTICALS INC OHIO CASUALTY CORP.	0.000	NOVN	670009109	17.0600	60,900.00		
OHIO CASUALTY CORP.	0.000	OCAS	677240103Q	23.2100	175,400.00	3,021,989.96	1,038,954.00 4,071,034.00
OHIO CASUALTY CORP. OPTION CARE INC PAR PHARMACEUTICAL COS INC	0.465	OPTN	683948103	17.1900	121,161.00	1,629,003.53	2,082,757.59
PAR PHARMACEUTICAL COS INC	0.000	PRX	69888P106	41.3800	58,000.00	2,059,293.80	2,400,039.99
PIER 1 IMPORTS INC/DEL PINNACLE AIRLINES CORP PRIDE INTERNATIONAL INC. PRIME MONEY MARKET - 6LC QLT INC.	2.030	PIR	720279108	19.7000	38,100.00	697,009.02 521,956.22	750,570.00
PINNACLE AIRLINES CORP	0.000	PNCL	723443107	13.9400	45,210.00	521,956.22	630,227.40
PRIDE INTERNATIONAL INC.	0.000	PDE	74153Q102		187,900.00	3,317,608.50	3,859,466.00
PRIME MONEY MARKET - 6LC	0.000	IT-LOR	5 IT-LOR6	1.0000	6,417,929.83	6,417,930.03	6,417,929.87
QLT INC.	0.000	QLTI	746927102	16.0800	152,500.00	2,360,029.08	2,452,200.00
RADISYS CORPORATION	0.000		750459109	19.5500	43,000.00		840,650.00
REGENT COMMUNICATIONS INC	0.000		758865109	5.3000	545,100.00	3,215,740.77	2,889,030.00
RUBY TUESDAY INC	0.172		781182100	26.0800	545,100.00 49,300.00 74,100.00	1,211,638.01	1,285,744.00
RUSH ENTERPRISES INC - CL A		RUSHA	781846209		74,100.00	1,029,503.96	1,202,643.00
RYLAND GROUP INC	0.417		783764103	57.5400	74,100.00 92,600.00 313,200.00	3,468,934.19	5,328,204.00
SELECT COMFORT CORP	0.000		81616X103	17.9400	313,200.00	5,310,936.68	5,618,808.00
SM&A	0.000		78465D105	8.5310	535,524.00	4,872,198.64	4,568,555.25
STRATASYS INC	0.000		862685104	33.5600	90,600.00	1,973,434.51	3,040,536.00
SURMODICS INC	0.000		868873100	32.5100	43,700.00	972,084.07 2,656,378.57	1,420,687.00
TAKE-TWO INTERACTIVE SOFTWA			874054109	34.7900	88,300.00	2,656,378.57	3,071,956.99
TARO PHARMACEUTICAL INDUS	0.000		M8737E108	34.0300	21,600.00	491,799.18	735,048.00
TEXAS UNITED BANCSHARES INC			882838105	19.7500	23,200.00	395,523.73 1,786,661.54 1,456,891.25	458,200.00 1,534,680.00
THERAGENICS CORPORATION	0.000	-	883375107	4.0600	378,000.00	1,786,661.54	1,534,680.00
TRIPATH IMAGING INC	0.000		896942109	8.9700			1,513,239.00
UNIVERSAL ELECTRONICS INC USI HOLDINGS CORP VITRAN CORP INC-A	0.000		913483103	17.6000	97,822.00	1,475,674.98	1,721,667.20
USI HOLDINGS CORP	0.000		90333H101	11.5700	320,200.00	4,273,684.75	3,704,714.00
VITRAN CORP INC-A	0.000		92850E107	17.1000	95,100.00	1,469,747.12	1,626,210.00
WABASH NATIONAL CORP	0.148		929566107	26.9300	91,600.00	2,050,675.88	2,466,788.00
WATSCO INC.	1.590		942622200	35.2200	143,100.00	3,955,062.72	5,039,982.00
WEBSENSE INC	0.000		947684106	50.7200	59,200.00	1,699,076.00	3,002,624.00
WESTERN DIGITAL CORP	0.000		958102105	10.8400	109,300.00	1,055,312.06	1,184,812.00
X-RITE INC	0.624	XRIT	983857103	16.0100	124,553.00	1,758,404.30	1,994,093.53
Instrument Total	71				14,528,088.83	135,825,695.39	156,541,848.09
Portfolio Total	71				14,528,088.83	135,825,695.39	156,541,848.09

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMC		- EXTERNALLY				
	Portfolio - 6LA Instrument - COM	CO	RD, ABBETT - 2 MMON STOCK	000			
ALABAMA NATL BANCORP ALASKA AIRGROUP INC ALEXANDER & BALDWIN INC AMCORE FINL INC AMETEK INC. ANALOGIC CORP. ANNTAYLOR STORES CORP AQUA AMERICA INC ATWOOD OCEANICS AVIALL INC. BALDOR ELECTRIC BANK MUTUAL CORP BARNES & NOBLE INC. BE AEROSPACE INC. BISYS GROUP INC. BLOUNT INTERNATIONAL BRIGGS & STRATTON BROOKSTONE INC BRUSH ENGINEERED MATERIALS CABOT OIL & GAS CORP.	1.938	ALAB	010317105	64.5000	7,600.00	400,616.60	490,200.00
ALASKA AIRGROUP INC	0.000	ALK	011659109	33.4900	9,400.00	209,440.47	314,806.00
ALEXANDER & BALDWIN INC	2.121	ALEX	014482103	42.4200	18,300.00	673,269.31	776,286.00
AMCORE FINL INC	2.113	AMFI	023912108	32.1800	9,700.00	279,521.88 969,333.89	312,146.00
AMETEK INC.	0.672	AME	031100100Q	35.6700	43,300.00	969,333.89	1,544,511.00
ANALOGIC CORP.	0.714	ALOGE	032657207	44.7900	18,200.00	833,665.46	815,178.00
ANNTAYLOR STORES CORP	0.000	ANN	036115103	21.5300	55,100.00	1,219,324.52	1,186,303.00
AQUA AMERICA INC	2.114	WTR	03836W103	24.5900	11,675.00	186,458.63	287,088.25
ATWOOD OCEANICS	0.000	A.T.M	050095108	52.1000	39,900.00	1,341,470.40	2,078,790.00
AVIALL INC.	0.174	AVL	05366B102Q	22.9700	12,300.00	259,624.63	282,531.00 1,238,850.00
BALDOR ELECTRIC	2.179	BEZ	057741100	27.5300 12.1700	45,000.00	1,225,883.93 630,337.29 830,901.84	
BANK MUTUAL CORP	1.643	BKMU	063750103 067774109	32.2700	54,343.00 34,500.00	630,337.29	661,354.31 1,113,315.00
DE AEDOCDACE INC.	0.000	DEVII	073302101	11.6400	51,500.00	830,901.84 484,236.84	599,460.00
BE AEROSPACE INC.	0.000	DEAV	055472104	16.4500	81,800.00	1,266,047.29	1,345,610.00
BIGIS GROUP INC.	0.000	ד.דק ד.דק	095180105	17.4200	45,200.00	455,127.56	787,384.00
BRIGGS & STRATTON	1 635	BGG	109043109Q	41.5800	59,800.00	1,433,484.35	2,486,484.00
BROOKSTONE INC	0.000	BKST	114537103	19.5500			
BRUSH ENGINEERED MATERIALS	2.594	BW	117421107	18.5000	11 400 00	1,066,598.21 215,080.50	1,670,547.50 210,900.00
CABOT OIL & GAS CORP.	0.361	COG	1270971030	44.2500	1,900.00	84,379.00	84,075.00
CABOT OIL & GAS CORP. CAMBREX CORP. CAPITAL SENIOR LIVING CORP CARLISLE COS INC CASEY'S GENERAL STORES INC.	0.442	CBM	132011107	27.1000	20,500.00	84,379.00 456,102.59 535,486.70 2,143,218.99 995,881.81	84,075.00 555,550.00 498,080.00 2,272,200.00 1,384,845.00
CAPITAL SENIOR LIVING CORP	0.000	CSU	140475104	5.6600	88,000.00	535,486.70	498,080.00
CARLISLE COS INC	1.417	CSL	142339100	64.9200	35,000.00	2,143,218.99	2,272,200.00
CASEY'S GENERAL STORES INC.	0.881	CASY	147528103	18.1500	76,300.00	995,881.81	1,384,845.00
CLARCOR INC.	0.931	CLC	179895107Q	54.7700	8,500.00	213,163.98	465,545.00 1,137,343.00
COMMERCIAL VEHICLE GROUP IN	C 0.000	CVGI	202608105	21.8300	52,100.00	807,692.82	, - ,
CORUS BANKSHARES INC	2.603	CORS	220873103	48.0100	21,600.00	213,163.98 807,692.82 695,141.56	1,037,016.00
COST PLUS INC	0.000	CPWM	221485105	32.1300	24,600.00	845,263.94 401,028.75	790,398.00
COVANCE INC	0.000	CVD	222816100	38.7500	20,800.00		806,000.00
CUBIC CORP	0.715	CUB	229669106	25.1700	32,100.00	774,407.56	807,957.00
CULLEN/FROST BANKERS INC	2.181	CFR	229899109	48.6000	48,600.00	1,645,963.60	2,361,960.00
CURTISS-WRIGHT CORP.	0.627	CW	231561101	57.4100	50,600.00	2,498,596.48	2,904,946.00
CYTEC INDUSTRIES	0.777	CYT	232820100Q	51.4200	44,100.00	1,735,979.69	2,267,622.00
DORAL FINANCIAL CORP.	1.461	DRL	25811P100	49.2500	39,400.00	487,721.85	1,940,450.00
ENPRO INDUSTRIES INC	1.400	NPO	29355X107	29.5700	76,200.00	1,517,880.15	2,253,234.00
CASEY'S GENERAL STORES INC. CLARCOR INC. COMMERCIAL VEHICLE GROUP IN CORUS BANKSHARES INC COST PLUS INC COVANCE INC CUBIC CORP CULLEN/FROST BANKERS INC CURTISS-WRIGHT CORP. CYTEC INDUSTRIES DORAL FINANCIAL CORP. ENPRO INDUSTRIES INC ETHAN ALLEN INTERIORS INC. FMC TECHNOLOGIES INC	0.000	ETH ETH	297602104 30249U101	40.0200 32.2000	25,300.00 43,800.00	981,066.10 1,133,375.42	1,012,506.00 1,410,360.00
FRONTIER AIRLINES INC	0.000		359065109	11.4100	122,500.00	1,133,375.42	1,397,725.00
GENESEE & WYO INC	0.000		371559105	28.1300	15,650.00	332,473.47	440,234.50
CHARLE & WIO INC	0.000	OMIC	3/1337103	20.1500	13,030.00	332,1/3.1/	110,251.50

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6LA		RD, ABBETT - 2				
		CO	MMON STOCK				
GENLYTE GROUP INC GEORGIA GULF CORP GIBRALTAR INDUSTRIES INC	0.000	GLYT	372302109	85.6800	4,100.00 15,600.00	313,570.38 509,685.74	351,288.00
GEORGIA GULF CORP	0.642	GGC	373200203	49.8000	15,600.00	509,685.74	776,880.00
GIBRALTAR INDUSTRIES INC	0.846	ROCK	374689107	23.6200	14,200.00	316,631.56 1,036,402.66	335,404.00 1,330,888.00
		GLT	377316104	15.2800	87,100.00	1,036,402.66	1,330,888.00
GLOBAL POWER EQUIPMENT GROUP	0.000	GEG	37941P108	9.8400	132,800.00	1,060,328.26	1,306,752.00
GRAFTECH INTERNATIONAL LTD GRANT PRIDECO INC. GRAPHIC PACKAGING CORP GREY WOLF INC HAEMONETICS CORP/MASS HEALTHTRONICS INC HELMERICH & PAYNE, INC HEXCEL CORP	0.000		384313102	9.4600	128,800.00	1,189,650.94	1,218,448.00
GRANT PRIDECO INC.	0.000	GRP	38821G101	20.0500	72,800.00	1,189,650.94 816,012.75 799,272.46	1,459,640.00
GRAPHIC PACKAGING CORP	0.000	GPK	388688103	7.2000	121,600.00	799,272.46 1,713,721.30	875,520.00
GREY WOLF INC	0.000	GW	397888108	5.2700	443,900.00	1,713,721.30	2,339,353.00
HAEMONETICS CORP/MASS	0.000	HAE	405024100	36.2100	17,200.00	350,482.95	622,812.00
HEALTHTRONICS INC	0.000	HTRN	42222L107	10.6300	44,500.00	309,470.31	473,035.01
HELMERICH & PAYNE, INC	0.969	HP	423452101Q	34.0400	82,900.00	2,415,277.46	2,821,916.00
HEXCEL CORP	0.000	HXL	428291108	14.5000	121,300.00	350,482.95 309,470.31 2,415,277.46 1,338,785.39 742,087.88 434,305.65 550,720.37	1,758,850.00
HUDSON HIGHLAND GROUP INC	0.000	HHGP	443792106	28.8000	27,400.00	742,087.88	789,120.00
HUGHES SUPPLY INC.	0.803	HUG	444482103	32.3500	31,100.00	434,305.65	1,006,085.00
IDEX CORPORATION	1.185	IEX	45167R104	40.5000	23,300.00	550,720.37	943,650.01
HEXCEL CORP HUDSON HIGHLAND GROUP INC HUGHES SUPPLY INC. IDEX CORPORATION INTERLINE BRANDS INC INTERMAGNETICS GENERAL CORP	0.000	IBI	458743101	17.5900	42,200.00	633,434.40 149,772.25	742,298.00
INTERMAGNETICS GENERAL CORP	0.000	IMGC	458771102	25.4100	12,138.99	149,772.25	308,451.97
INVACARE CORP.	0.108	IVC	461203101	46.2600	14,200.00	661,611.79	656,892.00
ITRON INC.	0.000	ITRI	465741106	23.9100	14,200.00 6,300.00	661,611.79 151,044.85 690,241.28 466,130.76 1,617,622.57	656,892.00 150,633.00 1,061,983.00
JLG INDUSTIRES, INC.	0.101	JLG	466210101	19.6300	54,100.00	690,241.28	1,061,983.00
JOHN B. SANFILIPPO & SON INC	0.000	JBSS	800422107	25.7800	19,800.00	466,130.76	510,444.00
JONES LANG LASALLE I	0.000	JLL	48020Q107	37.4100	58,100.00	1,617,622.57	2,173,521.00
JOURNAL REGISTER CO	0.000	JRC	481138105	19.3300	36,100.00	631,602.20	697,813.00
K.C.S. ENERGY INC.	0.541	KCS	482434206	14.7800	101,000.00	1,295,303.64	1,492,780.00
KBNT BANCORP INC	1.183	KNBT	482921103	16.9000	61,360.00	1,019,102.87	1,036,984.00
KEY ENERGY SERVICES INC	0.000	KEG	492914106	11.8000	208,300.00	2,206,521.33	2,457,940.00
INTERMAGNETICS GENERAL CORP INVACARE CORP. ITRON INC. JLG INDUSTIRES, INC. JOHN B. SANFILIPPO & SON INC. JONES LANG LASALLE I JOURNAL REGISTER CO K.C.S. ENERGY INC. KBNT BANCORP INC KEY ENERGY SERVICES INC KEYSTONE AUTOMOTIVE KIRBY CORP. LADISH INC MACDERMID INC. MARCUS CORPORATION MATERIAL SCIENCES CORP.	0.000	KEYS	49338N109	23.2500	41,000.00	908,815.42 1,435,133.85 116,765.80	953,250.00
KIRBY CORP.	0.000		497266106	44.3800	50,400.00	1,435,133.85	2,236,752.00
LADISH INC	0.000	LDSH	505754200	11.4900	10,600.00	116,765.80 1,253,010.76	121,794.00
MACDERMID INC.	0.443		554273102	36.1000	40.000.00	1.253.010.76	1,444,000.00
MARCUS CORPORATION	0.875	MCS	566330106	25.1400	41 300 00	678 129 57	1,038,282.00
MATERIAL SCIENCES CORP.	0.000	MSC	576674105	17.9900	38,400.00	608,107.83	690,816.00
MATERIAL SCIENCES CORP. MCCORMICK & SCHMICKS SEAFOOD METROLOGIC INSTRUMENTS INC MICROS SYSTEMS INC. MINERALS TECHNOLOGIES INC MODIFIE MANUFACTURING CO) R 0.000	MSSR	579793100	16.8500	60,000.00	608,107.83 730,563.14 309,803.95 467,817.45 1,306,317.92 2,479,948.36	1,011,000.00
METROLOGIC INSTRUMENTS INC	0.000	MTLG	591676101	21.2500	16,300.00	309,803.95	346,375.00
MICROS SYSTEMS INC.	0.000	MCRS	594901100	78.0600	19,900.00	467,817.45	1,553,394.00
MINERALS TECHNOLOGIES INC	0.299	MTX	603158106	66.7000	25,600.00	1,306,317.92	1,707,520.00
MODINE MANUFACTURING CO	1.924	MOD	607828100	33.7700	82,600.00	2,479,948.36	2,789,402.00
MOOG INC. CL A		MOG.A	615394202	45.3500	53,875.00	1,306,317.92 2,479,948.36 1,322,585.46	2,443,231.26
1.000 1110. 011	0.000	.100.11	010001202	13.3300	33,073.00	1,322,303.10	2,113,231.20

MYERS INDUSTRIES INC. 1.562 MYE 628464109Q 12.8000 16,800.00 194,383.96 NAVIGATORS GROUP INC 0.000 NAVG 638904102 30.1100 28,000.00 817,493.22 NCI BUILDING SYS INC 0.000 NCS 628852105 37.5000 55,300.00 1,564,368.15 ODYSSEY HOLDINGS CORP 0.495 ORH 67612W108 25.2100 44,400.00 774,181.24 OM GROUP, INC. 1.727 OMG 670872100Q 32.4200 26,200.00 498,753.72 ORBITAL SCIENCES CORP. 0.000 ORB 685564106 11.8300 107,100.00 1,173,619.32 P A M TRANSN SVCS IN 0.000 PTSI 693149106 18.7500 47,100.00 906,510.66 PHARMACEUTICAL PRODUCT DEVELOP 0.000 PPDI 717124101 41.2900 30,700.00 917,422.73 PHILADELPHIA CONS HLDG CO 0.000 PHLY 717528103 66.1400 9,600.00 352,959.91 PIER 1 IMPORTS INC/DEL 2.030 PIR 720279108 19.7000 53,800.00 1,020,175.31 PLAYTEX PRODUCTS INC 0.000 PYX 72813P100 7.9900 271,200.00 1,936,943.94 PRIME MONEY MARKET - 6LA 0.000 IT-LOR IT-LOR 1.0000 7,738,713.60 7,738,715.11 PROVIDENT BANKSHARES CORPORATI 2.914 PBKS 743859100 36.3700 34,100.00 402,858.53 QUAKER CHEM CORP 3.462 KWR 747316107Q 24.8400 13,000.00 289,044.64	Market Valu	Book Value	Par/Shares	Price	Identifier F	Ticker	ing Coupon Yield	Investment Desc Rai
Portfolio - 6LA LORD ABBETT - 2000				MANAGED	- EXTERNALLY I	I STOCK	Group - COMMON	
TITE					D ARRETT - 2	T.OR	Portfolio - 6T.A	1
WIELLER INDUSTRIES INC. 1.242 MLI 624756102 32.2000 27.500.00 901,997.10 MYERS INDUSTRIES INC. 1.562 MYE 6284641090 12.8000 16.800.00 194.383.96 SANJIGATORS GROUP INC 0.000 NAVG 6389304102 30.1100 28.000.00 817,493.22 CRI BUILDING SYS INC 0.000 NAVG 628852105 37.5000 55.300.00 1.564.368.15 DIYSSEY HOLDINGS CORP 0.495 ORH 67612M108 25.2100 44.400.00 774.181.24 MGROUP, INC. 1.727 OMG 6708721000 32.2400 26.200.00 498.753.72 CREITAL SCIENCES CORP. 0.000 ORB 685564106 11.8300 107.100.00 1.73.619.32 PA M TRANSIN SVCS IN 0.000 PTSI 693149106 18.7500 47.100.00 906.510.66 PHARMACEUTICAL PRODUCT DEVELOP 0.000 PPDI 717124101 41.2900 30,700.00 917.422.73 PHILADELPHIA CONS HLDG CO 0.000 PHLY 717528103 66.1400 9.600.00 352.959.91 PIER I IMPORTS INC/DEL 2.030 PIR 720279108 19.7000 53.800.00 1.936.943.94 PRIME MONEY MARKET - 6LA 0.000 IT-LOR IT-LOR 1.0000 7,738.713.60 7,738.715.61 PROVIDENT BANKSHARES CORPORATI 2.914 PBRS 743859100 36.3000 47,100.00 289.944.64 PLANTEX PRODUCTS INC 0.000 PSSI 69366A100 12.5150 40.100.00 0.116.522.20 PSS WORLD MEDICAL INC. 0.000 PSSI 69366A100 12.5150 40.100.00 402.858.53 DIAMER CHEM CORP 0.787 NX 747620102 68.5700 91.000.00 91.772.10 ROGERS CORP. 0.000 PSSI 69366A100 12.5150 40.100.00 1.716.22.20 ROGERS CORP. 0.000 PSSI 69366A100 12.5150 40.100.00 1.716.22.20 ROGERS CORP. 0.000 PSSI 69366A100 12.51				000	MON STOCK	COM	Instrument - COM	-
MUELLER INDUSTRIES INC. 1.562 WFE 6284541090 12.8000 27,500.00 901,997.10 WYERS INDUSTRIES INC. 1.562 WFE 6284641090 12.8000 16,800.00 817,493.22 NCI BUILDING SYS INC 0.000 NAVG 638904102 30.1100 28,000.00 817,493.22 SUI BUILDING SYS INC 0.000 NCS 628652105 37.5000 55,300.00 1,564,368.15 DAYSSEY BUILDING SYS INC 0.000 NCS 628652105 37.5000 55,300.00 7,748.124 MM GROUP, INC. 1.727 OMG 6708721000 32.4200 26,200.00 498,753.72 DREITAL SCIENCES CORP. 0.000 ORB 685564106 11.8300 107,100.00 1,173,619.32 PA M TRANSN SYCS IN 0.000 PTSI 693149106 18.7500 47,100.00 906,510.66 PHARMACEUTICAL PRODUCT DEVELOP 0.000 PDFI 717124101 41.2900 30,700.00 917,422.73 PHILADELPHIA CONS HLDG CO 0.000 PHLY 717528103 66.1400 9,600.00 352,959.91 PLETE I IMPORTS INC/DEL 2.030 PTR 720279108 19,7000 53,800.00 1,020.175.31 PLAYTEK PRODUCTS INC 0.000 PYX 728139100 7,9900 271,200.00 1,936,943,94 PRIME MONEY MARKET - 6LA 0.000 IT-LOR IT-LOR 1.000 7,738,713.60 7,738,713.61 PRIME MONEY MARKET - 6LA 0.000 PSSI 69366A100 12.5150 40,100.00 1,16,252.20 SS WORLD MEDICAL INC. 0.000 PSSI 69366A100 12.5150 40,100.00 402,858.53 UNAKER CHEM CORP 0.787 NX 747620102 48.800 37,000.00 35,977,24.73 RANNER RES CORP 0.787 NX 747620102 68.5700 91,000.00 35,977,24.73 RANNER RES CORP 0.787 NX 747620102 68.5700 91,000.00 3,597,724.73 RANNER RES CORP 0.787 NX 747620102 68.5700 91,000.00 3,597,724.73 RANNER RES CORP 0.787 NX 747620102 68.5700 91,000.00 917,772.10 ROGGERS CORP. 0.787 NX 747620102 68.5700 91,000.00 1,000.00 917,772.10 ROGGERS CORP. 0.787 NX 747620102 68.5700 91,000.00 1,000.00 917,772.10 ROGGERS CORP. 0.787 NX 747620102 68.5700 91,000.00 1,000.00 917,772.10 ROGGERS CORP. 0.787 NX 747620102 68.5700 91,000.00 1,000.00 917,772.10 ROGGERS CORP. 0.787 NX 747620102 68.5700 91,000.00 1,000.								
MYERS INDUSTRIES INC. 1.562 MYE 6284641090 12.8000 16,800.00 194,383.96 ANYIGATORS GROUP INC 0.000 NAVG 638904102 30.1100 28.000.00 817,493.25 NOT BUILDING SYS INC 0.000 NCS 628852105 37.5000 55.300.00 1,564.368.15 DAYSSEW HOLDINGS CORP 0.495 ORNH 67612M108 25.2100 44.400.00 774.181.24 DM GROUP, INC. 1.727 OMG 6708721000 32.4200 26,200.00 498.783.72 ORBITAL SCIENCES CORP. 0.000 ORB 685564106 11.8300 107,100.00 1,173,619.32 PA M TRANSN SVCS INT 0.000 PFSI 693149106 18.7500 47.100.00 906,510.66 PHARMACEUTICAL PRODUCT DEVELOP 0.000 PFSI 693149106 18.7500 47.100.00 906,510.66 PHARMACEUTICAL PRODUCT DEVELOP 0.000 PFSI 693149106 18.7500 47.100.00 917,422.73 PHILADELPHIA CONS HLDG CO 0.000 PFSI 717124101 41.2900 30.700.00 917,422.73 PLAYTEX PRODUCTS INC 0.000 PYX 728139100 7.9900 271,200.00 1,936,943.94 PRIME MONEY MARKET - 6LA 0.000 IT-LOR IT-LOR 1.0000 7.738,713.60 7.738,715.11 PROVIDENTS BANKSHARES CORPORATI 2.914 PBKS 743859100 36.3700 34,100.00 1,16,252.20 PSS WORLD MEDICAL INC. 0.000 PSSI 69366A100 12.5150 40,100.00 402,888.53 DUAKER CHEM CORP 0.787 NX 747620102 68.5700 91,000.00 35,997,724.73 RANGE RES CORP 0.787 NX 747620102 68.5700 91,000.00 35,997,724.73 RANGE RES CORP 0.787 NX 747620102 68.5700 91,000.00 3,597.724.73 RANGE RES CORP 0.787 NX 747620102 68.5700 91,000.00 3,597.724.73 RANGE RES CORP 0.787 NX 747620102 68.5700 91,000.00 3,597.724.73 RANGE RES CORP 0.787 NX 747620102 68.5700 91,000.00 3,597.724.73 RANGE RES CORP 0.787 NX 747620102 68.5700 91,000.00 3,597.724.73 RANGE RES CORP 0.787 NX 747620102 68.5700 91,000.00 3,597.724.73 RANGE RES CORP 0.787 NX 747620102 68.5700 91,000.00 3,597.724.73 RANGE RES CORP 0.787 NX 747620102 68.5700 91,000.00 3,597.724.73 RANGE RES CORP 0.787 NX 747620102 68.5700 91,000.00 3,597.724.73 RANGE RES CORP 0.786 NAV 747620102 68.5700 91,000.00 3,597.724.73 RANGE RES CORP 0.786 NAV 747620102 68.5700 91,000.00 3,597.724.73 RANGE RES CORP 0.787 NX 8486000 12.500.00 0 11,177.30 RANGE RES CORP 0.786 NAV 747620102 68.5700	885,500.	901,997.10	27,500.00	32.2000	624756102	MLI	1.242	MUELLER INDUSTRIES INC.
ANJEGTORS GROUP INC 0.000 NAVG 638994102 30.1100 28,000.00 1,564,368.12 50YSSEY HOLDINGS CORP 0.495 DRH 67612W108 25,2100 44,400.00 774,181,24 MGROUP, INC. 1.727 OMG 670872100Q 22,200.00 498,753.72 RBITAL SCIENCES CORP. 0.000 ORB 685564106 11.8300 107,100.00 1,173,619,32 PARTICICAL PRODUCT DEVELOP 0.000 PBD 171124101 41.2900 30,700.00 917,422.73 PHILADELPHIA CONS HLDG CO 0.000 PBDI 717124101 41.2900 30,700.00 917,422.73 PHILADELPHIA CONS HLDG CO 0.000 PBDI 717528103 66.1400 9,600.00 352,959.91 PIER I IMPORTS INC/DEL 2.030 PIR 720279108 19,7000 271,200.00 1,936,943.94 PROPUENT MARKET - 6LA 0.000 PXX 72813P100 7,9900 271,200.00 1,936,943.94 PROVIDENT BANKSHARES CORPORATI 2.914 PBKS 743859100 7438,713.60 7,738,715.10 PROVIDENT BANKSHARES CORPORATI 2.914 PBKS 743859100 7438,713.60 7,738,715.10 7747,721.70 7748,715.10	215,040.	194,383.96	16,800.00	12.8000	628464109Q	MYE	1.562	MYERS INDUSTRIES INC.
NOT BUILDING SYS INC 0.000 NCS 628852105 37.5000 55,300.00 1,564,368.15 DIVSSEY HOLDINGS CORP 0.495 ORH 67612W108 0.4007 CORP 1.727 ONG 670872100Q 32.4200 26,200.00 498,753.72 PA M TRANSN SVCS IN 0.000 ORB 685564106 11.8300 107,100.00 1,173,619.32 PA M TRANSN SVCS IN 0.000 PPSI 693149106 18.7500 47.100.00 906,510.66 PHARMACEUTICAL PRODUCT DEVELOP 0.000 PPSI 693149106 18.7500 47.100.00 917,422.73 PILLADELHIAL CONS HLDG 10.000 PPSI 717124101 41.2900 30.700.00 917,422.73 PILLADELHIAL CONS HLDG 10.000 PPSI 171724101 41.2900 30.700.00 917,422.73 PILLATEL PRODUCTS INC 0.000 PVX 72813P100 7.9900 271,200.00 1,936,943,715.11 PROVIDENT BANKSHARES CORPORATI 2.914 PBKS 743859100 285 WORLD MEDICAL INC. 0.000 PSSI 93666100 12.5150 40,100.00 40,400.00 40,405.75.31 PROVIDENT BANKSHARES CORPORATI 2.914 PBKS 743859100 24.8400 13.000.00 289,044.64 2000 PSSI 2000	843,080.	817,493.22	28,000.00		638904102	NAVG	0.000	NAVIGATORS GROUP INC
DYSSEY HOLDINGS CORP	2,073,750.	1,564,368.15	55,300.00	37.5000	628852105	NCS	0.000	ICI BUILDING SYS INC
MERROUP, INC. 1.727 OMG 6708721000 32.4200 26,200.00 498,753.72 EBBITAL SCIENCES CORP. 0.000 ORB 685564106 11.8300 107,100.00 1,173,619.32 PA M TRANSN SVCS IN 0.000 PTSI 693149106 18.7500 47,100.00 976,510.66 HARMAGEUTICAL PRODUCT DEVELOP 0.000 PDFI 717124101 41.2900 30,700.00 917,422.73 PA	1,119,324.	774,181.24	44,400.00	25.2100	67612W108	ORH	0.495	DYSSEY HOLDINGS CORP
RBITAL SCIENCES CORP. 0.000 ORB 685564106 11.8300 107,100.00 1,173,619.32 PA M TRANSN SVGS IN 0.000 PTSI 69314910 18.7500 47,100.00 906,510.66 CHARMACEUTICAL PRODUCT DEVELOP 0.000 PPDI 717124101 41.2900 30,700.00 917,422.73 HILADELPHIA CONS HLDG CO 0.000 PHDI 717528103 66.1400 9,600.00 352,959.91 10R1 IMPORTS INC/DEL 2.030 PIR 720279108 19.7000 53,800.00 1,020,175.31 LAYTEX PRODUCTS INC 0.000 PYX 728139100 7.9900 271,200.00 1,936,943.94 RIME MOMENY MARKET - 6LA 0.000 IT-LOR 1.0000 7,738,713.60 7,738,715.11 ROVIDENT BANKSHARES CORPORATI 2.914 PBKS 743859100 36.3700 34,100.00 1,116,252.20 SS WORLD MEDICAL INC. 0.000 PSSI 69366A100 12.5150 40,100.00 402,858.53 UAXER CHEM CORP 3.462 KWR 7473161070 24.8400 13,000.00 289,044.64 UANEX CORP 0.787 NX 747620102 68.5700 91,000.00 3,597,724.73 LAYDEN CORP 0.391 RRC 75281A109 20.4600 60,400.00 821,810.50 CAYMOND JAMES FINANCIAL INC 1.032 RJF 754730109 30.9800 37,100.00 917,772.10 COGERS CORP. 0.000 ROG 775133101 43.1000 51,200.00 1,926,588.66 COPER INDUSTRIES INC 0.699 ROP 776696106 60.7700 6,400.00 341,190.01 COHOOL SPECIALTY INC. 0.000 SCHS 807863105 38.5600 46,900.00 1,022,238.64 ELECTIVE INSURANCE GROUP 1.717 SIGI 816300105 17.8500 76,600.00 1,117,380.59 140000 SKX 830566105 12.9600 84,600.00 1,127,732.60 SKELECTIVE INSURANCE GROUP 1.717 SIGI 816300105 12.8600 76,600.00 1,117,380.59 140000 SKX 830566105 12.9600 84,600.00 1,117,380.59 140000 SKX 830566105 12.9600 84,600.00 1,117,380.59 140000 SKX 830566105 12.9600 84,600.00 1,175,488.47 TEWART ENARCHED IN COUNTY ENARCHED SINC 0.000 SKX 830566105 12.9600 84,600.00 1,175,488.47 TEWART ENARCHED IN COUNTY ENARCHED SINC 0.000 SKX 830566105 12.9600 84,600.00 1,175,488.47 TEWART ENARCHED IN COUNTY ENARCHED SINC 0.000 SKX 830566105 12.9600 84,600.00 1,175,488.47 TEWART ENARCHED IN COUNTY ENARCHED SINC 0.000 SKX 830566105 12.9600 84,600.00 1,175,488.47 TEWART ENARCHED IN COUNTY ENARCHED SINC 0.000 SKX 830566105 12.9600 84,600.00 1,175,488.47 TEWART ENARCHED SINC 0.000 SKX 830566105 12.9600 84,600.00 1,175,488.47 TEWART ENARCHED S	849,404.	498,753.72	26,200.00	32.4200	670872100Q	OMG	1.727	M GROUP, INC.
PAM TRANSN SVCS IN O.000 PTSI 693149106 18.7500 47,100.00 906,510.66 ARAMACEUTICAL PRODUCT DEVELOP O.000 PHDY 717124101 41.2900 30,700.00 917,422.73 ARAMACEUTICAL PRODUCT DEVELOP O.000 PHLY 71752813 66.1400 9,600.00 352,959.91 PRODUCTS INC O.000 PLY 72813910 19.7000 53,800.00 1,020,175.31 PLAYTEX PRODUCTS INC O.000 PYX 72813910 7.9900 271,200.00 1,936,943.94 PRIMARY PRIMARY PRIMARY PRODUCTS INC O.000 PSX 10710 17-LOR 11.000 7,738,713.60 7,738,715.11 PROVIDENT BANKSHARES CORPORATI 2.914 PBKS 743859100 36.3700 34,100.00 1,116,252.20 PSS WORLD MEDICAL INC. O.000 PSXI 69366400 12.5150 40,100.00 402,858.53 PARAMETER CHEM CORP 3.462 KWR 747316107Q 24.8400 13,000.00 289,044.64 PARAMETER CHEM CORP O.778 NX 747620102 68.5700 91,000.00 3,597,724.73 PARAMETER CHEM CORP O.778 NX 747620102 68.5700 91,000.00 3,597,724.73 PARAMETER CHEM CORP O.778 NX 747620102 68.5700 91,000.00 3597,724.73 PARAMETER CHEM CORP O.778 NX 747620102 68.5700 91,000.00 3,597,724.73 PARAMETER CHEM CORP O.778 NX 747620102 68.5700 91,000.00 3,597,724.73 PARAMETER CHEM CORP O.778 NX 747620102 68.5700 91,000.00 3,597,724.73 PARAMETER CHEM CORP O.778 NX 747620102 68.5700 91,000.00 3,597,724.73 PARAMETER CHEM CORP O.778 NX 747620102 68.5700 91,000.00 3,597,724.73 PARAMETER CHEM CORP O.778 NX 747620102 68.5700 91,000.00 3,597,724.73 PARAMETER CHEM CORP O.778 NX 747620102 68.5700 91,000.00 3,597,724.73 PARAMETER CHEM CORP O.778 NX 747620102 68.5700 91,000.00 3,597,724.73 PARAMETER PARAMETE	1,266,993.	1,173,619.32	107,100.00	11.8300	685564106	ORB	0.000	RBITAL SCIENCES CORP.
HARMACEUTICAL PRODUCT DEVELOP 0.000 PPDT 717124101 41.2900 30,700.00 917,422.73 HILADELPHIA CONS HLDG CO 0.000 PHLY 717528103 66.1400 9,600.00 352,9599 IBR 1 IMPORTS INC/DEL 2.030 PIR 720279108 19.7000 53,800.00 1,020,175.31 LAYTEX PRODUCTS INC 0.000 PYX 72813P100 7.9900 271,200.00 1,936,943.94 RIME MONEY MARKET - 6LA 0.001 IT-LOR 1.0000 7,738,713.60 7,738,715.11 ROVIDENT BANKSHARES CORPORATI 2.914 PBKS 743859100 36.3700 34,100.00 1,116,252.20 SS WORLD MEDICAL INC. 0.000 PSSI 69366A100 12.5150 40,100.00 402,858.53 UAKER CHEM CORP 3.462 kWR 747316107Q 24.8400 13,000.00 289,044.64 UANEX CORP 0.391 RRC 75281A109 20.4600 60,400.00 821,810.50 AMMOND JAMES FINANCIAL INC 1.032 RJF 754730109 30.9800 37,100.00 917,772.10 OGERS CORP. 0.001 ROJ	883,125. 1,267,603. 634,944.	906,510.66	47,100.00	18.7500	693149106	PTSI	0.000	A M TRANSN SVCS IN
HILLABELPHIA CONS HLDG CO 0.000 PHLY 717528103 66.1400 9,600.00 352,959.91 10ER 1 IMPORTS INC/DEL 2.030 PIR 720279108 19.7000 53,800.00 1,020,175.31 1AYTEX PRODUCTS INC 0.000 PYX 728139100 7.9900 271,200.00 1,936,943.94 RIME MONRY MARKET - 6LA 0.000 IT-LOR IT-LOR 1.0000 7,738,713.60 7,738,715.11 RIVEY DANKSHARRES CORPORATI 2.914 PBKS 743859100 36.3700 34,100.00 1,116,522.20 8S WORLD MEDICAL INC. 0.000 PSSI 69366A100 12.5150 40,100.00 289,044.64 8S WORLD MEDICAL INC. 0.000 PSSI 69366A100 12.5150 40,100.00 289,044.64 8UANEK CHEM CORP 3.462 KWR 747316107Q 24.8400 13,000.00 289,044.64 8UANEK CHEM CORP 0.387 NX 747620102 68.5700 91,000.00 3.597,724.73 8UANEK RES CORP 0.391 RRC 75281A109 20.4600 60,400.00 821,810.50 8UAYMOND JAMES FINANCIAL INC 1.032 RJF 754730109 30.9800 37,100.00 917,772.10 8UGERS CORP. 0.000 ROG 775133101 43.1000 51,200.00 1,926,588.66 8UDER INDUSTRIES INC 0.699 ROP 776696106 60.7700 6,400.00 341,190.01 8UELECTIVE INSURANCE GROUP 1.717 SIGI 816300107 44.2400 43,100.00 1,629,238.64 8UELECTIVE INSURANCE GROUP 1.717 SIGI 816300107 44.2400 43,100.00 1,629,238.64 8UELECTIVE INSURANCE GROUP 1.717 SIGI 816300107 44.2400 43,100.00 1,629,238.64 8UELECTIVE INSURANCE GROUP 1.717 SIGI 816300107 17.8500 76,600.00 1,117,380.59 8UGNATURE BANK 0.000 SERY 82669104 32.3600 23,500.00 469,182.68 8UELECTIVE INSURANCE GROUP 1.717 SIGI 816300107 17.8500 76,600.00 1,117,380.59 8UGHANTURE BANK 0.000 SERY 82669104 32.3600 23,500.00 469,182.68 8UELECTIVE INSURANCE GROUP 1.718 SIGI 816300107 17.8500 76,600.00 1,117,380.59 8UGHANTURE BANK 0.000 SERY 82669104 32.3600 23,500.00 700,773.63 8UGHANTURE BANK 0.000 SERY 82669104 32.3600 33,000.00 700,773.63 8UGHANTURE BANK 0.000 SERY 82669104 32.3600 32,500.00 1,175,488.47 8UGHANTURE BANK 0.000 SERY 82669104 32.3600 32,600.00 32,420.60 8UGHANTURE SERVEN SERS INC 0.000 SERY 8268105 34.9000 38,000.00 700,773.63 8UGHANTURE BANK 0.000 SERY 8268105 34.9000 38,000.00 700,773.63 8UGHANTURE SERVEN SERVEN SERVEN SERVEN SERVEN SERVEN SERV	1,267,603.	917,422.73	30,700.00	41.2900	717124101	PPDI	0.000	HARMACEUTICAL PRODUCT DEVELOP
LEFT 1 IMPORTES INC/DEL 2.030 PIR 720279108 19.7000 53,800.00 1,020,175.31	634,944.	352,959.91	9,600.00	66.1400	717528103	PHLY	0.000	PHILADELPHIA CONS HLDG CO
PLAYTEX PRODUCTS INC 0.000 PYX 72813P100 7.9900 271,200.00 1,936,943.94 PARIME MONEY MARKET - 6LA 0.000 IT-LOR IT-LOR 1.0000 7,738,713.60 7,738,715.11 PARIME MONEY MARKET - 6LA 0.000 PSSI 69366A100 12.5150 40,100.00 12.858.53 PARIME PRODUCTS INC 0.000 PSSI 69366A100 12.5150 40,100.00 289,044.64 PARIME PRODUCTS INC 0.787 NX 747620102 68.5700 91,000.00 3,597,724.73 PARIME PRODUCTS INC 0.391 RRC 7528LA109 20.4600 60,400.00 821,810.50 PARIME PRODUCTS INC 0.000 ROG 775133101 43.1000 51,200.00 917,772.10 PARIME PRODUCTS INC 0.000 ROG 775133101 43.1000 51,200.00 1,926,588.66 PARIME PRODUCTS INC 0.000 ROG 775133101 43.1000 51,200.00 1,926,588.66 PARIME PRODUCTS INC 0.000 ROG 807863105 38.5600 46,900.00 341,190.01 PARIME PRODUCTS INC 0.000 ROG 807863105 38.5600 46,900.00 1,629,238.64 PARIME PRODUCTS INC 0.000 ROG 807863105 38.5600 46,900.00 1,629,238.64 PARIME PRODUCTS INC 0.000 ROG 807863105 38.5600 46,900.00 1,629,238.64 PARIME PRODUCTS INC 0.000 ROG 807863105 38.5600 46,900.00 1,629,238.64 PARIME PRODUCTS INC 0.000 ROG 807863105 38.5600 46,900.00 1,629,238.64 PARIME PRODUCTS INC 0.000 ROG 807863105 38.5600 46,900.00 1,629,238.64 PARIME PRODUCTS INC 0.000 ROG 807863105 38.5600 46,900.00 1,629,238.64 PARIME PRODUCTS INC 0.000 ROG 807863105 38.5600 46,900.00 1,629,238.64 PARIME PRODUCTS INC 0.000 ROG 807863105 38.5600 46,900.00 1,117,380.59 PARIME PRODUCTS INC 0.000 ROG 807863105 38.5600 46,900.00 1,042,182.33 PARIME PRODUCTS INC 0.000 ROG 807863105 38.5600 46,900.00 1,042,182.33 PARIME PRODUCTS INC 0.000 ROG 807863105 38.5600 46,900.00 1,042,182.33 PARIME PRODUCTS PARIME	1,059,860.	1,020,175.31	53,800.00	19.7000	720279108	PIR	2.030	PIER 1 IMPORTS INC/DEL
RIME MONEY MARKET - 6LA 0.000 IT-LOR IT-LOR 1.000 7,738,713.60 7,738,715.11 PROVIDENT BANKSHARES CORPORATI 2.914 PBKS 743859100 36.3700 34,100.00 1,116,252.20 SS WORLD MEDICAL INC. 0.000 PSSI 69366A100 12.5150 40,100.00 402,858.53 DUAKER CHEM CORP 3.462 KWR 747316107Q 24.8400 13,000.00 289,044.64 UNANEX CORP 0.787 NX 747620102 68.5700 91,000.00 3,597,724.73 DUANEX CORP 0.391 RRC 75281A109 20.4600 60,400.00 821,810.50 LAYMOND JAMES FINANCIAL INC 1.032 RJF 754730109 30.9800 37,100.00 917,772.10 ENGERS CORP 0.000 ROG 775133101 43.1000 51,200.00 1,926,588.66 ENGER CORP 0.000 ROG 775133101 43.1000 51,200.00 341,190.01 ENCHOOL SPECIALTY INC. 0.699 ROP 776696106 60.7700 6,400.00 341,190.01 ENCHOOL SPECIALTY INC. 0.000 SCHS 807863105 38.5600 46,900.00 1,629,238.64 ENGELECTIVE INSURANCE GROUP 1.717 SIGI 816300107 44.2400 43,100.00 1,042,182.33 ENGRATURE BANK 0.000 SCR 820280105 17.8500 76,600.00 1,117,380.59 ENGRATURE BANK 0.000 SCR 820973105 34.9000 38,000.00 700,773.67 ENEMERY OR MANUFACTURING CO 0.573 SSD 829073105 34.9000 38,000.00 700,773.67 ENEMERY BANCORP IN 1.143 OKSB 844767103 24.4800 1,400.00 812,215.79 ENGURHMEST BANCORP IN 1.143 OKSB 844767103 24.4800 1,400.00 29,929.36 ENEMERY ENTERPRISES INC. CL-A 0.000 STEI 860370105 6.9900 150,300.00 733,008.40 ENEMERY ENTERPRISES INC. CL-A 0.000 TY 879360105 29.4300 25,200.00 1,175,488.41 ENTERNANT COMPANY 2.219 TNC 880345103 39.6500 37,900.00 1,577,634.81 ENTENNANT COMPANY 2.219 TNC 880345103 16.7400 23,600.00 3,22,462.13 ENTINITY INDUSTRIES 0.704 TRN 896522109 34.0800 17,300.00 3,22,462.13 ENTINITY INDUSTRIES 0.000 UNA 915298106 25.2900 127,700.00 1,932,027.86 ENS CORPORATION 0.000 UNA 915298106 25.2900 127,700.00 1,187,418.91 ENS CORPORATION 0.000 UNA 915298106 25.2900 127,700.00 1,187,416.73 ENS CORPORATION 0.000 UNA 915298106 25.2900 127,700.00 1,187,416.73 ENS CORPORATION 0.000 UNA 915298106 25.2900 127,700.00 1,187,416.73 ENS CORPORATION 0.000 UNA 915298101 37.9500 9,100.00 310,691.60	2,166,888.	1,936,943.94	271,200.00	7.9900	72813P100	PYX	0.000	PLAYTEX PRODUCTS INC
ROVIDENT BANKSHARES CORPORATI 2.914 PBKS 743859100 36.3700 34,100.00 1,116,252.20 SS WORLD MEDICAL INC. 0.000 PSSI 69366A100 12.5150 40,100.00 288,044.65 30 102AFER CHEM CORP 3.462 KWR 747316107Q 24.8400 13,000.00 288,044.65 30 102AFER CHEM CORP 0.787 NX 747620102 68.5700 91,000.00 3,597,724.73 12ANGE RES CORP 0.391 RRC 75281A109 20.4600 60,400.00 821,810.50 1249MOND JAMES FINANCIAL INC 1.032 RJF 75473109 30.9800 37,100.00 917,7724.73 12ANGER SCORP. 0.000 ROG 775133101 43.1000 51,200.00 1,926,588.66 12APE CORP 1.000 ROG 775133101 43.1000 51,200.00 1,926,588.66 12APE CORP 1.717 SIGI 816300107 44.2400 43,100.00 1,042,182.33 12APE CORP 1.718 SIGI 814767103 32.3600 23,500.00 4669,182.65 12APE CORP 1.718 SIGI 814767103 32.3600 32,500.00 469,182.65 12APE CORP 1.718 SIGI 814767103 32.4800 1.400.00 29,929.36 12APE CORP 1.718 SIGI 814300 SIGI 814767103 24.4800 1.400.00 29,929.36 12APE CORP 1.718 SIGI 814767103 32.4800 1.7400.00 29,929.36 12APE CORP 1.748 SIGI 814767103 32.4800 1.7400.00 29,929.36 12APE CORP 1.748 SIGI 814767103 32.4800 1.7400.00 32,000.00 733,008.40 12APE SIGI 8100.00 SIGI 81	7,738,713.		7,738,713.60	1.0000	IT-LOR	IT-LOR	0.000	RIME MONEY MARKET - 6LA
SS WORLD MEDICAL INC. 0.000 PSSI 69366A100 12.5150 40,100.00 402,858.53 UAKER CHEM CORP 3.462 KWR 7473161070 24.8400 13,000.00 289,044.64 UAKEX CORP 0.787 NX 747620102 68.5700 91,000.00 3,597,724.73 ANGE RES CORP 0.391 RRC 75281A109 20.4600 60,400.00 821,810.50 AYMOND JAMES FINANCIAL INC 1.032 RJF 754730109 30.9800 37,100.00 917,772.10 CHOOL SPECIALTY INC 0.669 ROP 776696106 60.7700 6,400.00 341,190.01 CHOOL SPECIALTY INC. 0.000 SCHS 807863105 38.5600 46,900.00 1,629,238.64 LEECTIVE INSURANCE GROUP 1.717 SIGI 816300107 44.2400 43,100.00 1,042,182.33 HAW GROUP 0.000 SGR 820280105 17.8500 76,600.00 1,042,182.33 HAW GROUP 0.000 SGN 8269G104 32.3600 23,500.00 469,182.68 IMPSON MANUFACTURING CO 0.573 SSD 829073105 34.9000 38,000.00 700,773.63 KECHERS U S A INC 0.000 SKX 830566105 12.9600 84,600.00 812,215.79 TEEL TECHNOLOGIES INC 0.727 STTX 858147101 27.5100 59,200.00 1,175,488.47 TEEVART ENTERPRISES INC. CL-A 0.000 STEI 860370105 6.9900 150,300.00 733,008.40 ENDANT COMPANY 2.219 TNC 880345103 39.6500 37,900.00 1,577,634.42 ETEA TECHNOLOGIES INC 0.000 TTEK 88162G103 16.7400 23,600.00 733,008.40 ENNANT COMPANY 2.219 TNC 880345103 39.6500 37,900.00 1,577,634.42 ETEA TECHNOLOGIES INC 0.000 TTEK 88162G103 16.7400 23,600.00 322,462.13 NIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,577,763.42 ETEA TECH INC. 0.000 TTEK 88162G103 16.7400 23,600.00 322,462.13 NIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,577,763.42 ETEA TECH INC. 0.000 UNA 91529B106 25.2900 127,700.00 1,932,027.86 SC CORPORATION 0.090 UNS 903236107 32.1000 51,400.00 1,187,446.73 SF CORP	1,240,217.	1,116,252.20			743859100	PBKS	2.914	ROVIDENT BANKSHARES CORPORATI
UAKER CHEM CORP 3.462 KWR 747316107Q 24.8400 13,000.00 289,044.64 UANEX CORP 0.787 NX 747620102 68.5700 91,000.00 3,597,724.73 ANGE RES CORP 0.391 RRC 75281A109 20.4600 66,400.00 821,810.50 AYMOND JAMES FINANCIAL INC 1.032 RJF 754730109 30.9800 37,100.00 917,772.10 OGERS CORP. 0.000 ROG 775133101 43.1000 51,200.00 1,926,588.66 OPER INDUSTRIES INC 0.699 ROP 776696106 60.7700 6,400.00 341,190.01 CHOOL SPECIALTY INC. 0.000 SCHS 807863105 38.5600 46,900.00 1,629,238.64 ELECTIVE INSURANCE GROUP 1.717 SIGI 816300107 44.2400 43,100.00 1,042,182.33 HAW GROUP 0.000 SGR 820280105 17.8500 76,600.00 1,117,380.59 IGNATURE BANK 0.000 SBNY 826696104 32.3600 23,500.00 469,182.68 IMPSON MANUFACTURING CO 0.573 SSD 829073105 34.9000 38,000.00 700,773.63 KECHERS U S A INC 0.000 SKX 830566105 12.9600 84,600.00 812,215.79 OUTHWEST BANCORP IN 1.143 OKSB 844767103 24.4800 1,400.00 29,929.36 TEEL TECHNOLOGIES INC 0.727 STTX 858147101 27.5100 59,200.00 1,175,488.47 TEWART ENTERPRISES INC. CL-A 0.000 STEI 860370105 6.9900 150,300.00 733,008.40 ELEDYNE TECHNOLOGIES INC 0.727 STTX 858147101 27.5100 59,200.00 1,175,488.47 TEWART ENTERPRISES INC. CL-A 0.000 TTFK 81626103 16.7400 23,600.00 3,420,510.43 NIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 3,420,510.43 NIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,577,634.42 ETRA TECH INC. 0.000 UNA 915298106 25.2900 127,700.00 1,932,027.86 RS CORPORATION 0.000 UNA 915298106 25.2900 127,700.00 1,932,027.86 RS CORPORATION 0.000 UNA 915298106 25.2900 127,700.00 1,932,027.86 RS CORPORATION 0.000 UNA 915299101 37.9500 9,100.00 310,691.60	501,851.	402,858.53	40,100.00	12.5150	69366A100	PSSI	0.000	SS WORLD MEDICAL INC.
UANEX CORP 0.787 NX 747620102 68.5700 91,000.00 3,597,724.73 ANGE RES CORP 0.391 RRC 75281A109 20.4600 60,400.00 821,810.50 AYMOND JAMES FINANCIAL INC 1.032 RJF 754730109 30.9800 37,100.00 917,772.10 OGERS CORP. 0.000 ROG 775133101 43.1000 51,200.00 1,926,588.66 OPER INDUSTRIES INC 0.699 ROP 776696106 60.7700 6,400.00 341,190.01 CHOOL SPECIALTY INC. 0.000 SCHS 807863105 38.5600 46,900.00 1,629,238.64 ELECTIVE INSURANCE GROUP 1.717 SIGI 816300107 44.2400 43,100.00 1,042,182.33 HAW GROUP 0.000 SGR 820280105 17.8500 76,600.00 1,117,380.59 IGNATURE BANK 0.000 SBNY 82669G104 32.3600 23,500.00 469,182.68 IMPSON MANUFACTURING CO 0.573 SSD 829073105 34.9000 38,000.00 700,773.63 KECHERS U S A INC 0.000 SKX 830566105 12.9600 84,600.00 812,215.79 OUTHWEST BANCORP IN 1.143 OKSB 844767103 24.4800 1,400.00 29,929.36 TEEL TECHNOLOGIES INC 0.727 STTX 858147101 27.5100 59,200.00 1,175,488.47 TEWART ENTERPRISES INC. CL-A 0.000 STEI 860370105 6.9900 150,300.00 733,008.40 ELECTIVE TECHNOLOGIES INC 0.000 TDY 879360105 29.4300 25,200.00 585,170.81 ENNANT COMPANY 2.219 TNC 880345103 39.6500 37,900.00 1,577,634.42 ELECTYR INCLUSION STEIS FORDUCTS 0.000 TTEK 88162G103 16.7400 23,600.00 32.2,462.13 RINITY INDUSTRIES 0.704 TRN 896522109 34.0800 117,300.00 3,420,510.43 RINITY INDUSTRIES FORDUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,573,148.91 NOVA INC. 0.000 URA 915298106 25.2900 127,700.00 1,932,027.86 RS CORPORATION 0.000 URA 915298106 25.2900 17,700.00 1,932,027.86 RS CORPORATION 0.000 URA 915298106 25.2900 17,700.00 1,932,027.86 RS CORPORATION 0.000 URA 915298106 25.2900 51,400.00 1,187,446.73 SF CORP	501,851. 322,920.	289,044.64	13,000.00	24.8400	7473161070	KWR	3.462	UAKER CHEM CORP
ANGE RES CORP 0.391 RRC 75281A109 20.4600 60,400.00 821,810.50 AYMOND JAMES FINANCIAL INC 1.032 RJF 754730109 30.9800 37,100.00 917,772.10 00 GGERS CORP. 0.000 ROG 775133101 43.1000 51,200.00 1,926,588.66 00 GOPER INDUSTRIES INC 0.699 ROP 776696106 60.7700 6,400.00 341,190.01 00 GOPER INDUSTRIES INC 0.699 ROP 776696106 60.7700 6,400.00 341,190.01 00 GOPER INDUSTRIES INC 0.000 SCHS 807863105 38.5600 46,900.00 1,629,238.64 00 GOPER INDUSTRIES INC 0.000 SCHS 807863105 38.5600 46,900.00 1,042,182.33 00 GOPER INDUSTRIES INC 0.000 SCHS 807863105 38.5600 46,900.00 1,042,182.33 00 GOPER INDUSTRIES INC 0.000 SCHS 807863105 38.5600 46,900.00 1,042,182.33 00 GOPER INC GOPER IN	6,239,870.	3,597,724.73	91,000.00	68.5700	747620102	NX	0.787	UANEX CORP
ANYMOND JAMES FINANCIAL INC 1.032 RJF 754730109 30.9800 37,100.00 917,772.10 ROGERS CORP. 0.000 ROG 775133101 43.1000 51,200.00 1,926,588.66 ROPER INDUSTRIES INC ROHOOL SPECIALTY INC. 0.000 SCHS 807863105 38.5600 46,900.00 1,629,238.64 RELECTIVE INSURANCE GROUP 1.717 SIGI 816300107 44.2400 43,100.00 1,042,182.33 RHAW GROUP 0.000 SGR 820280105 17.8500 76,600.00 1,117,380.59 RIGNATURE BANK 0.000 SBNY 82669G104 32.3600 23,500.00 469,182.68 RIMPSON MANUFACTURING CO 0.573 SSD 829073105 34.9000 38,000.00 700,773.63 RECHERS U S A INC 0.000 SKX 830566105 12.9600 84,600.00 812,215.79 ROUTHWEST BANCORP IN 1.143 OKSB 844767103 24.4800 1,400.00 29,929.36 RITEWART ENTERPRISES INC. CL-A 0.000 STEI 860370105 6.9900 150,300.00 733,008.40 RELECTIVE TECHNOLOGIES INC 0.000 TDY 879360105 29.4300 25,200.00 585,170.81 RENNANT COMPANY 2.219 TNC 880345103 39.6500 37,900.00 1,577,634.42 RETRIBITY INDUSTRIES 0.704 TRN 896522109 34.9800 117,300.00 322,462.13 RINITY INDUSTRIES 0.704 TRN 896522109 34.9800 117,300.00 3,420,510.43 NIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,573,148.91 RNOVA INC. 0.000 UNA 915298106 25.2900 127,700.00 1,187,446.73 RES CORPORATION 0.098 USFC 91729Q101 37.9500 9,100.00 1,187,446.73 SEF CORP	1,235,784.	821,810.50	60,400.00	20.4600	75281A109	RRC	0.391	ANGE RES CORP
ROGERS CORP. 0.000 ROG 775133101 43.1000 51,200.00 1,926,588.66 ROPER INDUSTRIES INC 0.699 ROP 776696106 60.7700 6,400.00 341,190.01 ROCHOOL SPECIALTY INC. 0.000 SCHS 807863105 38.5600 46,900.00 1,629,238.64 ROPER INDUSTRIES INC 0.000 SCHS 807863105 38.5600 46,900.00 1,042,182.33 ROPER INDUSTRIES INC 0.000 SGR 820280105 17.8500 76,600.00 1,042,182.33 ROPER INDUSTRIES BANK 0.000 SGR 820280105 17.8500 76,600.00 1,117,380.59 ROPER INDUSTRIES INC 0.000 SKX 830566105 12.9600 84,600.00 812,215.79 ROPER INDUSTRIES INC 0.727 STTX 858147101 27.5100 59,200.00 1,175,488.47 ROPER INC 0.000 STEI 860370105 6.9900 150,300.00 733,008.40 ROPER INC 0.000 TOPY 879360105 29.4300 25,200.00 1,577,634.42 ROPER INC 0.000 TOPY 879360105 29.4300 25,200.00 585,170.81 ROPER INC 0.000 TOPY 879360105 29.4300 25,200.00 1,577,634.42 ROPER INC 0.000 TOPY 879360105 29.4300 25,200.00 32,462.31 ROPER INC 0.000 TOPY 879360105 29.4300 25,200.00 1,577,634.42 ROPER INC 0.000 TOPY 880345103 39.6500 37,900.00 322,462.31 ROPER INC 0.000 TOPY 879360105 29.4300 25,200.00 322,462.31 ROPER INC 0.000 TOPY 879360105	1,149,358.	917,772.10	37,100.00	30.9800	754730109	RJF	1.032	AYMOND JAMES FINANCIAL INC
OPER INDUSTRIES INC 0.699 ROP 776696106 60.7700 6,400.00 341,190.01 CHOOL SPECIALTY INC. 0.000 SCHS 807863105 38.5600 46,900.00 1,629,238.64 814000 1,000 SCH 816300107 44.2400 43,100.00 1,042,182.35 8140 820280105 17.8500 76,600.00 1,117,380.59 8140 820280105 17.8500 76,600.00 1,117,380.59 8140 820280105 17.8500 76,600.00 1,117,380.59 8140 820280105 17.8500 76,600.00 1,117,380.59 8140 820280105 17.8500 76,600.00 1,117,380.59 8140 820280105 17.8500 76,600.00 1,117,380.59 8140 820280105 17.8500 76,600.00 1,117,380.59 8140 820280105 17.8500 76,600.00 1,117,380.59 8140 820280105 17.8500 76,600.00 1,117,380.59 8140 820280105 17.8500 76,600.00 1,117,380.59 8140 820280105 17.8500 76,600.00 1,117,380.59 8140 820280105 12.9600 84,600.00 812,215.79 8140 820280105 12.9600 84,600.00 812,215.79 8140 820280105 12.9600 84,600.00 812,215.79 8140 820280105 12.9600 84,600.00 812,215.79 8140 820280105 12.9600 84,600.00 812,215.79 8140 8140 8140 8140 8140 8140 8140 8140	2 206 720	1 006 500 66	51,200.00	43.1000	775133101	ROG	0.000	OGERS CORP.
CCHOOL SPECIALTY INC. 0.000 SCHS 807863105 38.5600 46,900.00 1,629,238.64 ELECTIVE INSURANCE GROUP 1.717 SIGI 816300107 44.2400 43,100.00 1,042,182.33 HAW GROUP 0.000 SGR 820280105 17.8500 76,600.00 1,117,380.59 10.000 SGR 820280105 17.8500 76,600.00 1,117,380.59 10.000 SGR 820280105 17.8500 23,500.00 469,182.68 10.000 SBNY 82669G104 32.3600 23,500.00 469,182.68 10.000 SKX 830566105 12.9600 84,600.00 700,773.63 10.000 SKX 830566105 12.9600 84,600.00 812,215.79 10.000 SKX 830566105 12.9600 84,600.00 812,215.79 10.000 SKX 830566105 12.9600 84,600.00 29,929.36 10.000 SKX 858147101 27.5100 59,200.00 1,175,488.47 10.000 SKX 858147101 27.5100 25,200.00 585,170.81 10.000 SKX 858147101 27.5100 25,200.00 322,462.13 10.000 SKX 858147101 27.5100 23,600.00 322,462.13 10.000 SKX 858147101 27.5100 23,600.000 322,462.13 10.000 SKX 858147101 27.5100 23,600.00 322,462.13 10.000 SKX 858147101 27.5100 23,600.00 322,462.13 10.000 SKX 858	388,928.	341,190.01	6,400.00	60.7700	776696106	ROP	0.699	OPER INDUSTRIES INC
1.717 SIGI 816300107 44.2400 43,100.00 1,042,182.33 1.718 SIGI 816300107 44.2400 43,100.00 1,042,182.33 1.719 SIGI 816300107 17.8500 76,600.00 1,117,380.59 1.719 SIGI 816300105 32.3600 23,500.00 469,182.68 1.719 SIGI 816300105 34.9000 38,000.00 700,773.63 1.719 SIGI 81690105 34.9000 38,000.00 700,773.63 1.719 SIGI 816300105 34.9000 38,000.00 700,773.63 1.719 SIGI 816300105 34.9000 34.900.00 34.900.00 34.900.00 1.719 SIGI 816490105 34.9000 34.900.00 34.900.00 34.900.00 1.719 SIGI 816490105 34.9000 34.900.00 34.900.00 34.900.00 1.717 SIGI 816490105 34.9000 34.900.00 34.900.00 34.900.00 1.717 SIGI 816490105 34.9000 34.900.00 34.900.00 34.900.00 1.717 SIGI 816490105 34.9000 34.900.00 34.900.00 1.718 SIGINATION 34.9000 34.900.00 34.900.00 34.900.00 1.718 SIGINATION 34.9000 34.9000 34.900.00 34.900.00 1.718 SIGINATION 34.9000 34.900.00 34.900.00 34.900.00 1.718 SIGINATION 34.9000 34.9000 34.900.00 34.900.00 1.718 SIGINATION 34.9000 34.9000 34.900.00 34.900.00 1.718 SIGINATION 34.9000 34.9000.00 34.9000.00 1.718 SIGINATION 34.9000.00 34.9000.00 1.718 SIGINATION 34.9000.00 34.9000.00 1.718 SIGINATION 34.9000.00	1,808,464.		46,900.00	38.5600	807863105	SCHS	0.000	CHOOL SPECIALTY INC.
HAW GROUP 0.000 SGR 820280105 17.8500 76,600.00 1,117,380.59 IGNATURE BANK 0.000 SBNY 82669G104 32.3600 23,500.00 469,182.68 IMPSON MANUFACTURING CO 0.573 SSD 829073105 34.9000 38,000.00 700,773.63 KECHERS U S A INC 0.000 SKX 830566105 12.9600 84,600.00 812,215.79 OUTHWEST BANCORP IN 1.143 OKSB 844767103 24.4800 1,400.00 29,929.36 TEEL TECHNOLOGIES INC 0.727 STTX 858147101 27.5100 59,200.00 1,175,488.47 TEWART ENTERPRISES INC. CL-A 0.000 STEI 860370105 6.9900 150,300.00 733,008.40 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 29.4300 25,200.00 585,170.81 TENNANT COMPANY 2.219 TNC 880345103 39.6500 37,900.00 1,577,634.42 TETA TECH INC. 0.000 TTEK 88162G103 16.7400 23,600.00 322,462.13 TRINITY INDUSTRIES 0.704 TRN 896522109 34.0800 117,300.00 3,420,510.43 TRIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,573,148.91 TRIVERSAL FOREST PRODUCTS 0.000 UNA 91529B106 25.2900 127,700.00 1,932,027.86 TRS CORPORATION 0.982 USFC 91729Q101 37.9500 9,100.00 310,691.60	1,906,744.		43,100.00	44.2400	816300107	SIGI	1.717	ELECTIVE INSURANCE GROUP
IGNATURE BANK O.000 SBNY 82669G104 32.3600 23,500.00 469,182.68 IMPSON MANUFACTURING CO 0.573 SSD 829073105 34.9000 38,000.00 700,773.63 KECHERS U S A INC 0.000 SKX 830566105 12.9600 84,600.00 812,215.79 OUTHWEST BANCORP IN 1.143 OKSB 844767103 24.4800 1,400.00 29,929.36 TEEL TECHNOLOGIES INC 0.727 STTX 858147101 27.5100 59,200.00 1,175,488.47 TEWART ENTERPRISES INC. CL-A 0.000 STEI 860370105 6.9900 150,300.00 733,008.40 ELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 29.4300 25,200.00 585,170.81 ENNANT COMPANY 2.219 TNC 880345103 39.6500 37,900.00 1,577,634.42 ETRA TECH INC. 0.000 TTEK 88162G103 16.7400 23,600.00 322,462.13 RINITY INDUSTRIES 0.704 TRN 896522109 34.0800 117,300.00 3,420,510.43 RIVERSAL FOREST PRODUCTS 0.230 UPPI 913543104 43.4000 53,600.00 1,573,148.91 RNOVA INC. 0.000 UNA 91529B106 25.2900 127,700.00 1,932,027.86 RS CORPORATION 0.982 USFC 91729Q101 37.9500 9,100.00 310,691.60	1,367,310.		76,600.00	17.8500	820280105	SGR	0.000	HAW GROUP
IMPSON MANUFACTURING CO 0.573 SSD 829073105 34.9000 38,000.00 700,773.63 KECHERS U S A INC 0.000 SKX 830566105 12.9600 84,600.00 812,215.79 OUTHWEST BANCORP IN 1.143 OKSB 844767103 24.4800 1,400.00 29,929.36 TEEL TECHNOLOGIES INC 0.727 STTX 858147101 27.5100 59,200.00 1,175,488.47 TEWART ENTERPRISES INC. CL-A 0.000 STEI 860370105 6.9900 150,300.00 733,008.40 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 29.4300 25,200.00 585,170.81 ENNANT COMPANY 2.219 TNC 880345103 39.6500 37,900.00 1,577,634.42 ETRA TECH INC. 0.000 TTEK 88162G103 16.7400 23,600.00 322,462.13 RINITY INDUSTRIES 0.704 TRN 896522109 34.0800 117,300.00 3,420,510.43 NIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,573,148.91 RS CORPORATION 0.000 UNA 91529B106 25.2900 127,700.00 1,187,446.73 SF CORP 0.982 USFC </td <td>760,460.</td> <td>469.182.68</td> <td>23,500.00</td> <td>32.3600</td> <td>82669G104</td> <td>SBNY</td> <td>0.000</td> <td>IGNATURE BANK</td>	760,460.	469.182.68	23,500.00	32.3600	82669G104	SBNY	0.000	IGNATURE BANK
KECHERS U S A INC 0.000 SKX 830566105 12.9600 84,600.00 812,215.79 OUTHWEST BANCORP IN 1.143 OKSB 844767103 24.4800 1,400.00 29,929.36 TEEL TECHNOLOGIES INC 0.727 STTX 858147101 27.5100 59,200.00 1,175,488.47 TEWART ENTERPRISES INC. CL-A 0.000 STEI 860370105 6.9900 150,300.00 733,008.40 EELDYNE TECHNOLOGIES INC 0.000 TDY 879360105 29.4300 25,200.00 585,170.81 EENNANT COMPANY 2.219 TNC 880345103 39.6500 37,900.00 1,577,634.42 VETRA TECH INC. 0.000 TTEK 88162G103 16.7400 23,600.00 322,462.13 VRINITY INDUSTRIES 0.704 TRN 896522109 34.0800 117,300.00 3,420,510.43 NIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,573,148.91 NOVA INC. 0.000 UNA 91529B106 25.2900 127,700.00 1,932,027.86 RS CORPORATION 0.982 USFC 91729Q101 37.9500	1,326,200.	700.773.63	38,000.00	34.9000	829073105	SSD	0.573	IMPSON MANUFACTURING CO
OUTHWEST BANCORP IN 1.143 OKSB 844767103 24.4800 1,400.00 29,929.36 TEEL TECHNOLOGIES INC 0.727 STTX 858147101 27.5100 59,200.00 1,175,488.47 TEWART ENTERPRISES INC. CL-A 0.000 STEI 860370105 6.9900 150,300.00 733,008.40 TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 29.4300 25,200.00 585,170.81 TENNANT COMPANY 2.219 TNC 880345103 39.6500 37,900.00 1,577,634.42 TETRA TECH INC. 0.000 TTEK 88162G103 16.7400 23,600.00 322,462.13 TRINITY INDUSTRIES 0.704 TRN 896522109 34.0800 117,300.00 3,420,510.43 TRINITY INDUSTRIES 0.230 UFPI 913543104 43.4000 53,600.00 1,573,148.91 TOVA INC. 0.000 UNA 91529B106 25.2900 127,700.00 1,932,027.86 TRS CORPORATION 0.000 URS 903236107 32.1000 51,400.00 1,187,446.73 TEST CORP 0.982 USFC 91729Q101 37.9500 9,100.00 310,691.60	1,096,416.	812.215.79	84.600.00	12.9600	830566105	SKX	0.000	KECHERS II S A INC
TEEL TECHNOLOGIES INC 0.727 STTX 858147101 27.5100 59,200.00 1,175,488.47 TEWART ENTERPRISES INC. CL-A 0.000 STEI 860370105 6.9900 150,300.00 733,008.40 ELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 29.4300 25,200.00 585,170.81 ENNANT COMPANY 2.219 TNC 880345103 39.6500 37,900.00 1,577,634.42 ETRA TECH INC. 0.000 TTEK 88162G103 16.7400 23,600.00 322,462.13 ERINITY INDUSTRIES 0.704 TRN 896522109 34.0800 117,300.00 3,420,510.43 ENIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,573,148.91 NOVA INC. 0.000 UNA 91529B106 25.2900 127,700.00 1,932,027.86 ERS CORPORATION 0.000 URS 903236107 32.1000 51,400.00 1,187,446.73 ERS CORPORATION 0.982 USFC 91729Q101 37.9500 9,100.00 310,691.60	34,272.	29.929.36	1.400.00	24.4800	844767103	OKSB	1.143	OUTHWEST BANCORP IN
TEWART ENTERPRISES INC. CL-A 0.000 STEI 860370105 6.9900 150,300.00 733,008.40 ELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 29.4300 25,200.00 585,170.81 ENNANT COMPANY 2.219 TNC 880345103 39.6500 37,900.00 1,577,634.42 ETRA TECH INC. 0.000 TTEK 88162G103 16.7400 23,600.00 322,462.13 ERINITY INDUSTRIES 0.704 TRN 896522109 34.0800 117,300.00 3,420,510.43 ENIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,573,148.91 NOVA INC. 0.000 UNA 91529B106 25.2900 127,700.00 1,932,027.86 ERS CORPORATION 0.982 USFC 91729Q101 37.9500 9,100.00 310,691.60	1,628,592.	1 175 488 47	59 200 00	27 5100	858147101	STTX	0 727	TEEL TECHNOLOGIES INC
TELEDYNE TECHNOLOGIES INC 0.000 TDY 879360105 29.4300 25,200.00 585,170.81 TENNANT COMPANY 2.219 TNC 880345103 39.6500 37,900.00 1,577,634.42 TETRA TECH INC. 0.000 TTEK 88162G103 16.7400 23,600.00 322,462.13 TRINITY INDUSTRIES 0.704 TRN 896522109 34.0800 117,300.00 3,420,510.43 TRIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,573,148.91 TRIVERSAL FOREST PRODUCTS 0.000 UNA 91529B106 25.2900 127,700.00 1,932,027.86 TRS CORPORATION 0.900 URS 903236107 32.1000 51,400.00 1,187,446.73 TEST CORP	1,050,597.	733 008 40	150 300 00	6 9900	860370105	STET	0.727	TEWART ENTERPRISES INC CL-A
ENNANT COMPANY 2.219 TNC 880345103 39.6500 37,900.00 1,577,634.42 ETRA TECH INC. 0.000 TTEK 88162G103 16.7400 23,600.00 322,462.13 RINITY INDUSTRIES 0.704 TRN 896522109 34.0800 117,300.00 3,420,510.43 NIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,573,148.91 NOVA INC. 0.000 UNA 91529B106 25.2900 127,700.00 1,932,027.86 RS CORPORATION 0.000 URS 903236107 32.1000 51,400.00 1,187,446.73 SF CORP 0.982 USFC 91729Q101 37.9500 9,100.00 310,691.60	741 636	585 170 81	25 200 00	29 4300	879360105	TDY	0.000	ELEDYNE TECHNOLOGIES INC
TRINITY INDUSTRIES 0.000 TTEK 88162G103 16.7400 23,600.00 322,462.13 RINITY INDUSTRIES 0.704 TRN 896522109 34.0800 117,300.00 3,420,510.43 NIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,573,148.91 NOVA INC. 0.000 UNA 91529B106 25.2900 127,700.00 1,932,027.86 RS CORPORATION 0.000 URS 903236107 32.1000 51,400.00 1,187,446.73 RSF CORP 0.982 USFC 91729Q101 37.9500 9,100.00 310,691.60	741,636. 1,502,735.	1 577 634 42	37 900 00	39 6500	880345103	TNC	2 219	ENNANT COMPANY
RINITY INDUSTRIES 0.704 TRN 896522109 34.0800 117,300.00 3,420,510.43 NIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,573,148.91 NOVA INC. 0.000 UNA 91529B106 25.2900 127,700.00 1,932,027.86 RS CORPORATION 0.000 URS 903236107 32.1000 51,400.00 1,187,446.73 SF CORP 0.982 USFC 91729Q101 37.9500 9,100.00 310,691.60		322 462 13	23 600 00	16 7400	88162G103	TTEK	0 000	ETRA TECH INC
NIVERSAL FOREST PRODUCTS 0.230 UFPI 913543104 43.4000 53,600.00 1,573,148.91 NOVA INC. 0.000 UNA 91529B106 25.2900 127,700.00 1,932,027.86 RS CORPORATION 0.000 URS 903236107 32.1000 51,400.00 1,187,446.73 SF CORP 0.982 USFC 91729Q101 37.9500 9,100.00 310,691.60	395,064. 3,997,584.	3 420 510 43	117 300 00	34 0800	896522109	TRN	0.704	TRINITY INDUSTRIES
NOVA INC. 0.000 UNA 91529B106 25.2900 127,700.00 1,932,027.86 IRS CORPORATION 0.000 URS 903236107 32.1000 51,400.00 1,187,446.73 USF CORP 0.982 USFC 91729Q101 37.9500 9,100.00 310,691.60	2,326,240.		53 600 00	43 4000	913543104	IIFDT	0.704	INIVERSAL FOREST PRODUCTS
IRS CORPORATION 0.000 URS 903236107 32.1000 51,400.00 1,932,021.80 IRS CORPORATION 0.982 USFC 91729Q101 37.9500 9,100.00 310,691.60	2 222 522	1 020 000 00	127 700 00	25 2900	91529B106	IIMZ	0.230	MUMY ING
USF CORP 0.982 USFC 91729Q101 37.9500 9,100.00 310,691.60	1,649,940.	1 187 446 73	51 400 00	32 1000	903236107	IIDC	0.000	IRS CORDORATION
DEF CORE 0.902 USEC 91/29Q101 3/.9900 9,100.00 310,091.00	2/15 2/15	210 601 60	9 100 00	37 9500	01720107	TIGEC	0.000	ICE CODD
7ALMONT INDUSTRIES 1.274 VMI 920253101 25.1100 21,700.00 498,118.73	345,345. 544,887.	100 110 72	21 700 00	37.3300 25.1100	91/23Q101 91/23Q101	TAMT	1 274	ANT WOME INDITIONS INC.

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMM Portfolio - 6LA Instrument - COM	LO	- EXTERNALLY RD, ABBETT - 2 MMON STOCK	-			
VARIAN INC.	0.00	0 VARI	922206107	41.0100	22,100.00	831,469.87	906,321.00
VISHAY INTERTECHNOLOGY INC	. 0.00	0 VSH	928298108	15.0200		789,703.20	
W HLDG CO INC	0.82	8 WHI	929251106	22.9400	125,241.72	2,141,102.25	
WABTEC	0.18	7 WAB	929740108	21.3200	95,300.00	1,650,685.38	2,031,796.00
WARNACO GROUP INC/THE	0.00	0 WRNC	934390402	21.6000		1,263,151.66	1,553,040.00
WATSCO INC.	1.59	0 WSO	942622200	35.2200	14,200.00	475,087.06	500,124.00
WEBSTER FINANCIAL CORPORAT:		6 WBS	947890109	50.6400		819,142.39	
WEST PHARMACEUTICAL SERVICE		7 WST	955306105	25.0300		92,148.82	92,611.00
WESTLAKE CHEMICAL CORP.		4 WLK	960413102	33.4000		525,964.90	
WOODHEAD INDUSTRIES		5 WDHD	979438108	16.0300			386,323.00
WOODWARD GOVERNOR CO.		0 WGOV	980745103	71.6100	•	1,554,291.18	
YANKEE CANDLE CO	0.00	0 YCC	984757104	33.1800	28,000.00	621,237.11	929,040.00
Instrument Total	129				14,326,447.32	126,952,943.40	165,030,168.00
	Instrument	-REIT	REAL ESTATE	E INVESTMENT	T TRUST		
NATIONWIDE HEALTH PP	6.23	1 NHP	638620104	23.7500	98,600.00	1,847,801.19	2,341,750.00
Instrument Total	1				98,600.00	1,847,801.19	2,341,750.00
Portfolio Total	130				14,425,047.32	128,800,744.59	167,371,918.00

Investment Desc	Rating Coupon Yield	l Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
		ION STOCK	A. WEATHERBIE	MANAGED			
AFFILIATED MANAGERS GROUP	0.0	00 AMG	008252108	67.7400	43,208.00	1,774,842.45	2,926,909.92
ALTIRIS INC		00 ATRS	02148M100	35.4300	20,648.00	498,148.62	731,558.64
AVOCENT CORPORATION		0 AVCT	053893103	40.5200	14,154.00	520,678.09	573,520.08
BRIGHT HORIZON FAMIL		00 BFAM	109195107	64.7600	26,967.00	1,241,055.02 924,440.64	1,746,382.92
BROWN & BROWN INC		84 BRO	115236101	43.5500			1,159,083.25
CARBO CERAMICS, INC.		5 CRR	140781105	69.0000	14,693.00	853,790.19	1,013,817.00
CARDIODYNAMICS INTL		0 CDIC	141597104	5.1700	111,219.00	667,389.88	575,002.23
CARMIKE CINEMAS INC CHARLES RIVER LABORATORIES CHEESECAKE FACTORY (THE)	1.9	7 CKEC	143436400	36.5000	41,368.00	1,436,036.94	1,509,932.00
CHARLES RIVER LABORATORIES	0.0	00 CRL	159864107	46.0100	13,789.00	428,208.70	634,431.90
CHEESECAKE FACTORY (THE)	0.0	0 CAKE	163072101	32.4700	86,359.00	1,989,450.97	2,804,076.73
CHICAGO BRIDGE & IRON COMPAN		00 CBI	167250109	40.0000	18,442.00	545,782.75	737,680.00
CHILDREN'S PLACE		00 PLCE	168905107	37.0300	46,679.00	897,817.86	1,728,523.37
CINTAS CORP		1 CTAS	172908105	43.8600	62,090.00	2,605,405.38	2,723,267.40
COGNEX CORP.		7 CGNX	192422103	27.9000	41,316.00	842,591.68	1,152,716.40
CORPORATE EXECUTIVE BOARD CO		8 EXBD	21988R102	66.9400 28.6800	48,358.00	1,918,902.44	3,237,084.52
DOLLAR TREE STORES INC EDUCATION MANAGEMENT COPR		00 DLTR	256747106 28139T101	33.0100	94,708.00 91,885.00	2,254,872.58	2,716,225.44
ENZON PHARMACEUTICALS INC		00 EDMC	293904108	13.7200	52,837.00	2,010,966.39 696,606.31	3,033,123.85
FASTENAL CO		00 ENZN 07 FAST		61.5600	71,229.00	2,435,382.34	724,923.64 4,384,857.24
FINANCIAL FEDERAL CORP.		07 FASI 20 FIF	311900104 317492106	39.2000	69,166.00	1,886,768.90	
		0 FIF		17.9400	41,939.00		2,711,307.20 752,385.66
FORRESTER RESEARCH INC GETTY IMAGES INC.		00 FORK 00 GYI	346563109 374276103	68.8500	41,939.00	748,011.47 1,185,639.28	3,395,406.60
		00 GYI 00 GLNG	G9456A100	14.8900	49,316.00 35,678.00	543,928.74	531,245.42
GOLAR LNG LTD INTERNATIONAL SPEEDWAY CORPO		.3 ISCA	460335201	52.8000	40,879.00	1,605,428.81	2,158,411.20
INTERNATIONAL SPEEDWAY CORPC		0 IWOV	460335201 46114T508	10.8800	60,029.00	487,925.61	653,115.52
INVESTMENT TECHNOLOGY GROUP		00 IWOV	461141506 46145F105	20.0000	33,861.00	644 702 67	677,220.00
INVESIMENT TECHNOLOGY GROUP		00 IIG 00 XXIA	45071R109	16.8100	57,088.00	644,792.67 710,457.87	959,649.28
LIFE TIME FITNESS INC		00 AXIA	53217R207	25.8800	21,211.00	443,438.99	548,940.68
LIFE TIME FITNESS INC		00 LIM	532178207	42.6500	86,537.00	2,679,180.47	3,690,803.05
		00 LNCK	572901106	51.2000	32,720.00	1,021,266.07	1,675,264.00
MEDICIC DUADMACEUTICAI CODD	0.0	10 MAIR	584690309	35.1100	29,998.00	1,021,200.07	1,053,204.00
MARTEK BIOSCIENCES CORP MEDICIS PHARMACEUTICAL CORP MICROCHIP TECHNOLOGY INC.	0.3	O MCHP	595017104	26.6600	86,771.00	2,163,278.36	2,313,314.86
MONTPELIER RE HOLDINGS LTD	3.5	70 MCHF 87 MRH	G62185106	38.4500	22,597.00	742,066.96	868,854.65
NATIONAL INSTRUMENTS CORP.		33 NATI	636518102	27.2500	117,552.00	2,277,359.55	3,203,292.00
NETFLIX.COM INC		00 NFLX	64110L106	12.3300	39,361.00	679,491.46	485,321.13
OSCIENT PHARMACEUTICALS CORF		0 OSCI	68812R105	3.6500	99,853.00	618,576.70	364,463.45
P.F.CHANGS CHINA BISTRO INC		0 OSCI	69333Y108	56.3500	33,209.00	1,542,439.58	1,871,327.15
PACKETEER INC		0 PKTR	695210104	14.4500	51,688.00	505,831.87	746,891.60
PATTERSON COS INC		0 PDCO	703395103	43.3900	80,898.00	1,706,325.40	3,510,164.22
	0.0			13.3700	55,050.00	1,.00,020.10	3,313,101.22

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

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	I STOCK	- EXTERNALLY	MANAGED			
			XT CENTURY - 2	2000			
	Instrument - COM	COI	MMON STOCK				
ADVANCED NEUROMODULATION	SYSTE 0.000	ΔΝΩΤ	00757T101	39.4600	0.50	6 09	19 73
ALAMOSA HOLDINGS INC	0.000	A DCG	011589108	12.4700	0.50 69,190.00	6.09 679,507.39	862 799 30
AMERICAN HEALTHWAYS	0.000	AMHC	02649V104	33.0400	25,658.00	563,272.04	847,740.32
ALAMOSA HOLDINGS INC. AMERICAN HEALTHWAYS ASK JEEVES INC ASV INC BJ'S RESTAURANTS INC BONE CARE INTL INC BRIGHT HORIZON FAMIL BUCYRUS INTERNATIONAL INC	0.000	ASKIT	045174109	26.7500	24.680.00		
ASV INC	0.000	ASVT	001963107	47.9000	24,680.00 32,695.00	679,152.52 1,045,932.79	1.566.090.50
BI'S RESTAURANTS INC	0.000	BJET	09180C106	14.0000	58,300.00	429.478.29	816.200.00
BONE CARE INTL INC	0.000	BCII	098072101	27.8500	50,685.00	429,478.29 1,141,531.66	1,411,577.25
BRIGHT HORIZON FAMIL	0.000	BFAM	109195107		8,195.00	476,162.61	530,708.20
BUCYRUS INTERNATIONAL INC	-A 0.565	BUCY	118759109	40.6400	8,195.00 30,030.00	476,162.61 723,358.67	530,708.20 1,220,419.20
CARBO CERAMICS, INC.	0.695 0.000	CRR	140781105		11,160.00	778,639.17	770,040.00
CENTENE CORP	0.000	CNC	15135B101	28.3500	29,660.00	671,679.38	840,861.00
CHICAGO BRIDGE & IRON COM	PANY 0.300	CBI	167250109	40.0000	29,660.00 22,930.00	645,901.36	840,861.00 917,200.00
CORDORATE EXECUTIVE BOARD	CO 0 448	FXBD	21988R102	66.9400	10,405.00	328,519.18	696,510.70
COSTAR GROUP INC CREE INC EQUINIX INC F5 NETWORKS INC FORMFACTOR INC GUITAR CENTER INC HEALTHEXTRAS INC HIBBETT SPORTING GOO	CO 0.448 0.000	CSGP	22160N109	46.1800	10,405.00 23,170.00	964,563.45	696,510.70 1,069,990.60
CREE INC	0.000	CREE	225447101	40.0800	14,365.00	267,430.07	575,749.20 1,022,554.50 595,845.60 815,285.60 518,996.50
EQUINIX INC	0.000	EQIX	29444U502	42.7400	14,365.00 23,925.00	931,474.64	1,022,554.50
F5 NETWORKS INC	0.000	FFIV	315616102	48.7200	12,230.00	354,456.45	595,845.60
FORMFACTOR INC	0.000	FORM	346375108	27.1400	30.040.00	714,133.09	815,285.60
GUITAR CENTER INC	0.000	GTRC	402040109	52.6900	9,850.00	502,362.38	518,996.50
HEALTHEXTRAS INC	0.000	HLEX	422211102	16.3000	54,685.00 21,457.00	815,450.18	891,365.50
HIBBETT SPORTING GOO	0.000	HIBB	428565105	26.6100	21,457.00	510,548.05	570,970.77
HUNI (JB) IKANSPKI SVCS II	NC 1.070	UBHI	445658107	44.8500	24,910.00 26,135.00	434,976.51	891,365.50 570,970.77 1,117,213.50 476,441.05 857,537.1
I-FLOW CORP	0.000	IFLO	449520303			491,285.30	476,441.05
IDX SYSTEMS CORP	0.000	IDXC	449491109	34.4600	24,885.00 15,745.00	642,941.84	857,537.10
INFOSPACE INC	0.000	INSP	45678T201	47.5500	15,745.00	745,791.21	748,674.75
INPHONIC INC	0.000 0.000 0.000 0.000 0.000	INPC	45772G105	27.4800	21,650.00	517,162.82	594,942.00
INVESTORS FINANCIAL SERVICE IPAYMENT INC	CES C 0.140	IFIN	461915100	49.9800	30,175.00 17,625.00	902,647.96 449,536.54	1,508,146.50
IPAYMENT INC	0.000	IPMT	46262E105	49.5200	17,625.00	449,536.54	748,674.75 594,942.00 1,508,146.50 872,790.00
JLG INDUSTIRES, INC.	0.101 1.036	JLG	466210101	19.6300	44,310.00 41,050.00	749,420.65 1,164,544.52 493,250.60 391,655.14 594,718.67	869,805.30
JOY GLOBAL INC	1.036	JOYG	481165108	43.4300	41,050.00	1,164,544.52	1,782,801.50
KANBAY INTERNATIONAL INC	0.000	KBAY	48369P207	31.3000	18,485.00	493,250.60	578,580.50
KNIGHT TRANSPORTATION INC	0.322	KNX	499064103	24.8000	30,105.00	391,655.14	746,604.00
KYPHON INC	0.000	KYPH	501577100	25.7600	48,905.00	594,718.67	1,259,792.80
JOY GLOBAL INC KANBAY INTERNATIONAL INC KNIGHT TRANSPORTATION INC KYPHON INC LANDSTAR SYSTEM INC. LAUREATE EDUCATION INC LCA-VISION INC. LIONS GATE ENTERTAINMENT	0.000	LSTR	515098101		16,040.00	799,183.00	1,181,185.60
LAUREATE EDUCATION INC	0.000	LAUR	518613104	44.0900	16,040.00 11,795.00	503,581.16	520,041.55
LCA-VISION INC.	1.368	LCAV	501803308	23.3900	56,137.00 48,000.00	664,964.93	1,313,044.43
LIONS GATE ENTERTAINMENT	CORP 0.000	LGF	535919203	10.6200	48,000.00	497,443.80	509,760.00
MATRIA HEALTHCARE IN	0.000	MATR	576817209	39.0700	13,605.00	528,249.98	531,547.35
MGI PHARMA INC	0.000	MOGN	552880106	28.0100	17,710.00	503,321.87	496,057.10

	Rating Coupon Yield Ticker					
	Group - COMMON STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6NC NE		2000			
	Instrument - COM CO	MMON STOCK				
NAVIGANT CONSULTING	0.000 NCI	63935N107	26 6000	20 730 00	455,628.28	551 418 00
P.F.CHANGS CHINA BISTRO IN		69333Y108		23,585.00	417,878.60	1.329.014.75
DEETS COFFEE & TEA T	0 000 PEET	705560100	26.4700	10 /15 00	112 711 56	E12 01E 0E
PRIME MONEY MARKET - 6NC	0.000 IT-NEX	IT-NEX	1.0000	274,855.72	274,855.68 485,935.18 355,628.93	274,855.71
PROASSURANCE CORP	0.000 PRA	74267C106	39.1100	17,510.00	485,935.18	684,816.10
OUICKSILVER RESOURCE	0.000 KWK	74837R104	36.7800	15,170.00	355,628.93	557,952.60
RANGE RES CORP	0.391 RRC	75281A109	20.4600	31,835.00	409,865.23	651,344.10
RED ROBIN GOURMET BURGERS	0.000 RRGB	75689M101	53.4700	18,500.00	504,195.75	989,195.00
SALIX PHARMACEUTICAL	0.000 SLXP	795435106	17.5900	61,405.00	1,015,675.80	1,080,113.95
SHUFFLE MASTER INC	0.000 SHFL	825549108	47.1000		833,541.55	
SIGMATEL INC	0.000 SGTL	82661W107	35.5300		470,468.41	
SONIC SOLUTIONS	0.000 SNIC	835460106	22.4400	57,480.00	450,956.33	1,289,851.20
SOUTHWESTERN ENERGY COMPAN	Y 0.000 SWN	845467109			507,675.39	
SPINNAKER EXPLORATION CO	0.000 SKE	84855W109	35.0700	15,785.00	603,657.70	553,579.95
SYMYX TECHNOLOGIES INC.	0.000 SMMX	87155S108	30.0800	16,835.00	459,095,40 721,631.55 967,384.08 851,644.45 956,113.39	506,396.80
SYNAPTICS INC	0.000 SYNA	87157D109	30.5800	33,840.00	721,631.55	1,034,827.20
TEREX CORP	0.000 TEX	880779103	47.6500	26,645.00	967,384.08	1,269,634.25
TESSERA TECHNOLOGIES INC	0.000 TSRA	88164L100	37.2100	26,335.00	851,644.45	979,925.35
TRIDENT MICROSYSTEMS INC	0.000 TRID	895919108	16.7200	63,357.00	956,113.39	1,059,329.04
TRIMBLE NAVIGATION LTD	0.000 TRMB	896239100	33.0400	31,985.00	931,124.85	1,056,784.40
ULTRA PETROLEUM CORP	0.000 UPL	903914109	48.1300	11,325.00	349,589.31	545,072.25
UNITED PANAM FINANCIAL COR	P 0.000 UPFC	911301109	19.0600	17,850.00	305,354.45	340,221.00
UTI WORLDWIDE INC	0.169 UTIW	G87210103	68.0200	21,950.00	512,244.05	1,493,039.00
VENTANA MED SYS INC	0.000 VMSI	92276Н106	63.9900	14,060.00	724,616.04	899,699.40
Instrument Total	63			1,944,015.22	38,305,740.92	53,136,715.55
Portfolio Total	63			1,944,015.22	38,305,740.92	53,136,715.55

Investment Desc Ra	ating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6WE	WE	STCAP INVESTOR	.S -			
	Portfolio - 6WE Instrument - COM	CO	MMON STOCK				
AAR CORPORATION ADVANCED NEUROMODULATION SYSTE AEROFLEX INC AFFILIATED MANAGERS GROUP ALTIRIS INC AMERICAN MEDICAL SYS HLDINGS AMSURG CORP AVOCENT CORPORATION BENCHMARK ELECTRONICS INC BIO-REFERENCE LABS I CAL DIVE INTERNATIONAL INC CAMBREX CORP. CATAPULT COMMUNICATIONS CORP CHARLES RIVER ASSOCI CIBER INC. CONMED CORPORATION CONNETICS CORP DENDRITE INTERNATIONAL INC. DIGITAL INSIGHT	0 734	ΔTR	0003611050	13 6200	10 447 00	128 312 79	142 288 14
ADVANCED NEIROMODILATION SYSTE	. 0.751	ANST	00757T101	39 4600	5 433 00	128,312.79 215,818.54	214 386 18
AFROFIEX INC	0.000	ARXX	007768104	12 1200	11 769 00	127 742 87	142 640 28
AFFILIATED MANAGERS GROUP	0.000	AMG	008252108	67.7400	4.723.00	188.733.91	319.936.02
ALTIRIS INC	0.000	ATRS	02148M100	35.4300	9.104.00	238 . 293 . 04	322.554.72
AMERICAN MEDICAL SYS HIDINGS	0.000	AMMD	02744M108	41.8100	6.259.00	116.771.23	261.688.79
AMSURG CORP	0.000	AMSG	03232P405	29.5400	7.037.00	176.044.30	207,872.98
AVOCENT CORPORATION	0.000	AVCT	053893103	40.5200	10.023.00	294.798.55	406,131.96
BENCHMARK ELECTRONICS INC	0.000	BHE	08160H101	34.1000	12,945.00	265.544.39	441,424.50
BIO-REFERENCE LABS I	0.000	BRLI	09057G602	17.4000	4.079.00	57.467.95	70,974.60
CAL DIVE INTERNATIONAL INC	0.000	CDIS	127914109	40.7500	3.811.00	84.539.42	155.298.25
CAMBREX CORP	0.442	CBM	132011107	27.1000	5.085.00	129.677.78	137.803.50
CATAPULT COMMUNICATIONS CORP	0.000	CATT	149016107	24.1600	7,755.00	88.356.55	187,360.80
CHARLES RIVER ASSOCI	0.000	CRAI	159852102	46.7700	7,444.00	250,240.93	348,155.88
CIBER INC.	0.000	CBR	17163B102	9.6400	14,349.00	137,455.55	138,324.36
CONMED CORPORATION	0.000	CNMD	207410101	28.4200	570.00	10,499.40	16,199.40
CONNETICS CORP	0.000	CNCT	208192104	24.2900	5,734.00	114,091.77	139,278.86
DENDRITE INTERNATIONAL INC.	0.000	DRTE	248239105	19.4000	6,251.00	116,725.58	121,269.40
DIGITAL INSIGHT	0.000	DGIN	25385P106	18.4000	17,738.00	431,495.90	326,379.20
DRIL-OUIP INC	0.000	DRO	262037104	24.2600	2,356.00	42,657.26	57,156.56
FAIR ISAAC INC.	0.218	FIC	303250104	36.6800	9,871.00	294,376.22	362,068.28
FILENET CORP	0.000	FILE	316869106	25.7600	7,449.00	142,708.46	191,886.24
FINANCIAL FEDERAL CORP.	1.020	FIF	317492106	39.2000	9,751.00	238,405.12	382,239.20
FOREST OIL CORP.	0.000	FST	346091705	31.7200	4,154.00	115,642.57	131,764.88
FORWARD AIR CORPORATION	0.000	FWRD	349853101	44.7000	2,465.00	63,254.46	110,185.50
FTI CONSULTING INC	0.000	FCN	302941109	21.0700	5,793.00	101,486.79	122,058.51
GABELLI ASSET MGMT I	0.164	GBL	36239Y102	48.5200	3,890.00	140,628.55	188,742.80
GLOBAL IMAGING SYSTEMS INC	0.000	GISX	37934A100	39.5000	9,404.00	292,668.98	371,458.00
HEALTHEXTRAS INC	0.000	HLEX	422211102	16.3000	4,189.00	58,966.36	68,280.70
HYDRIL	0.000	HYDL	448774109	45.5100	2,750.00	74,169.70	125,152.50
HYPERION SOLUTIONS CORP.	0.000	HYSL	44914M104	46.6200	5,498.00	220,021.90	256,316.76
ICT GROUP INC	0.000	ICTG	44929Y101	9.7110	8,504.00	89,215.11	82,582.34
INAMED CORP	0.000	IMDC	453235103	63.2500	5,011.00	197,176.67	316,945.75
INFORMATICA CORP.	0.000	INFA	45666Q102	8.1200	7,919.00	128,312.79 215,818.54 127,742.87 188,733.91 238,293.04 116,771.23 176,044.30 294,798.55 265,544.39 57,467.95 84,539.42 129,677.78 88,356.55 250,240.93 137,455.55 10,499.40 114,091.77 116,725.58 431,495.90 42,657.26 294,376.22 142,708.46 238,405.12 115,642.57 63,254.46 101,486.79 140,628.55 292,668.98 58,966.36 74,169.70 220,021.90 89,215.11 197,176.67 59,558.41 65,429.65 62,904.94 230,015.70 269,187.87 105,874.33	64,302.28
DENDRITE INTERNATIONAL INC. DIGITAL INSIGHT DRIL-QUIP INC FAIR ISAAC INC. FILENET CORP FINANCIAL FEDERAL CORP. FORWARD AIR CORPORATION FTI CONSULTING INC GABELLI ASSET MGMT I GLOBAL IMAGING SYSTEMS INC HEALTHEXTRAS INC HYDRIL HYPERION SOLUTIONS CORP. ICT GROUP INC INAMED CORP INFORMATICA CORP. INTEGRA LIFESCIENCES HOLDINGS INVERNESS MED INNOVA JACOBS ENGINEERING GROUP JEFFRIES GROUP INC KEANE INC.	0.000	IART	457985208	36.9300	1,843.00	65,429.65	68,061.99
INVERNESS MED INNOVA	0.000	IMA	46126P106	25.1000	2,600.00	62,904.94	65,260.00
JACOBS ENGINEERING GROUP	0.000	JEC	469814107	47.7900	5,735.00	230,015.70	274,075.65
JEFFRIES GROUP INC	1.191	JEF	472319102	40.2800	10,109.00	269,187.87	407,190.52
KEANE INC.	0.000	KEA	486665102	14.7000	7,470.00	105,874.33	109,809.00

Investment Desc	Rating Coupon Yield Tic	ker Identifier E	Price	Par/Shares	Book Value	Market Value
	Group - COMMON ST					
	Portfolio - 6WE Instrument - COM	WESTCAP INVESTO	DRS -			
	Instrument - COM	COMMON STOCK				
KENSEY NASH CORP			34.5300	1,634.00	47,882.73	56,422.02
LA QUINTA INNS INC	0.770 LQI	50419U202	9.0900	24,409.00	182,403.54	221,877.81
LIFEPOINT HOSPITALS INC.	0.000 LPN	г 53219L109	34.8200	4,501.00	146,338.71	156,724.82
MERITAGE HOMES CORP	0.000 MTH	59001A102	112.7000	2,884.00	184,443.83	325,026.80
MERITAGE HOMES CORP MONACO COACH CORPORATION	0.972 MNC	60886R103	20.5700	12,756.00	274,125.11	262,390.92
NAVARRE CORD	V Z W 000 0	639208107	17.6000	19,370.00	184,443.83 274,125.11 201,789.40	340,912.00
NPS PHARMACEUTICALS INC.	0.000 NPS	P 62936P103	18.2800	411.00	8,968.97	7,513.08
PANERA BREAD CO	0.000 PNR 0.000 PHT	A 69840W108	40.3200	4,396.00	166,061.17	177,246.72
PHOTON DYNAMICS INC	0.000 PHT	N 719364101	24.2800	5,469.00 160,072.51 15,427.00	155,752.58	132,787.32
PRIME MONEY MARKET - 6WE	0.000 IT- 0.000 PSS	WST IT-WST	1.0000	160,072.51	155,752.58 160,072.71 178,895.56	160,072.46
PSS WORLD MEDICAL INC.	0.000 PSS	I 69366A100	12.5150	15,427.00	178,895.56	193,068.92
RARE HOSPITALITY INTL INC.	0.000 RAR	E 753820109	31.8600	7,210.00	183,727.05	229,710.60
DECMED INC	U UUU DMD	761152107	51.1000	969.00	43,068.56	49,515.90
ROGERS CORP. SAFENET INC SBS BROADCASTING SA SEMTECH CORPORATION SKYWORKS SOLUTIONS INC	0.000 ROG	775133101	43.1000	4,304.00	142,326.83	185,502.40
SAFENET INC	0.000 SFN	r 78645R107	36.7400	6,690.00	207,681.14	245,790.60
SBS BROADCASTING SA	0.000 SBT	V L8137F102	40.2300	3,036.00	54,785.52	122,138.28
SEMTECH CORPORATION	0.000 SMT	C 816850101	21.8700	5,776.00	207,681.14 54,785.52 81,106.59 269,238.41	126,321.12
SKYWORKS SOLUTIONS INC	0.000 SWK	83088M102	9.4300	25,143.00	269,238.41	237,098.49
SOUTHWEST BANCORP OF TEXAS	0.515 SWB	Г 84476R109	23.2900	8,054.00	139,749.43	187,577.66
SPHERION CORPORATION	0.000 SFN	848420105	8.4000	18,762.00	159,383.57	157,600.80
SUPERIOR ENERGY SVCS	0.000 SPN	868157108	15.4100	4,747.00	61,715.89	73,151.27
TRACTOR SUPPLY COMPANY	0.000 SPN 0.000 TSC 0.000 INA	892356106	37.2100	7,552.00	61,715.89 265,724.04 66,518.18	281,009.92
	0.000 UNA	91529B106	25.2900	3,063.00	66,518.18	77,463.27
VALUECLICK, INC	0.000 UNA 0.000 VCL	X 92046N102	13.3300	10,530.00	75,247.04	140,364.90
VALUEVISION MEDIA INC	0.000 VVT	7 92047K107	13.9100	37,185.00	527,151.81	517,243.35
WERNER ENTERPRISES INC	0.618 WER	N 950755108	22.6400	5,507.00	120,988.72	124,678.48
WESTERN GAS RESOURCES INC	0.683 WGR	958259103	29.2500	4,057.00	86,304.88	118,667.25
WINNEBAGO INDUSTRIES	0.716 WGO	974637100	39.0600	7,253.00	211,960.51	283,302.18
WOODHEAD INDUSTRIES	2.495 WDH	979438108	16.0300	4,463.00	86,304.88 211,960.51 56,163.29	71,541.89
				•	•	,
Instrument Total	68			682,947.51	10,496,535.27	13,118,226.51
Portfolio Total	68			682,947.51	10,496,535.27	13,118,226.51

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMON	STOCK	- EXTERNALLY	MANAGED			
			MPLETION FUND				
	Instrument - COM						
	0.000		014202102	11 2000	10 000 00	150 550 00	012 044 06
ALDERWOODS GROUP INC ALLIANCE SEMICONDUCTOR CORP ALLOY INC ALPHARMA, INCCL A AMERICA WEST HOLDINGS CORP.	0.000	AWGI	014383103	11.3800	18,800.00	158,559.20	213,944.00
ALLIANCE SEMICONDUCTOR CORP	0.000	ALSC		3.7000	41,700.00 38,100.00	227,575.19	154,290.00
ALLOY INC	0.000	ALOY		8.0700	38,100.00	160,158.69	307,467.00
ALPHARMA, INCCL A	1.061	ALO	020813101Q	16.9500	12,700.00 29,600.00	163,464.88	215,265.00
AMERICA WEST HOLDINGS CORP.	0.000	AWA	023657208	6.5800	29,600.00	164,428.00	194,768.00
AMERUS GROUP CO	0.883	AMH	03072M108	45.3000	4,200.00	153,888.84 228,350.64	190,260.00
APPLICA	0.000	APN	03815A106	6.0500	37,600.00	228,350.64	227,480.00
AQUILA INC	18.970	LLA	03840P102	3.6900	4,200.00 37,600.00 50,600.00 9,300.00 41,100.00	170,093.87 151,128.91 224,917.90	186,714.00
ARGONAUT GROUP INC	0.000	AGII	040157109	21.1300	9,300.00	151,128.91	196,509.00
ASIAINFO HLDGS INC	0.000	ASIA	04518A104	5.9600	41,100.00	224,917.90 165,102.57 162,002.92	244,956.00
BALDWIN & LYONS INC	1.493	BWINB	05//55209	26.7900	6,500.00 8,700.00	165,102.57	174,135.00
BASSETT FURNITURE INDS.	4.076	BSET	070203104Q	19.6250	8,700.00	162,002.92	170,737.50
BLAIR CORP.	1.682	BL	092828102Q	35.6600	6,400.00 14,700.00	171,858.06 166,536.93	228,224.00
BLUEGREEN CORP	0.000	BXG	096231105	19.8300	14,700.00	166,536.93	291,501.00
BOSTON COMMUNICATIONS GROUP	0.000	BCGI		9.2400	20,100.00 22,600.00	162,307.50 153,195.04	185,724.00
C-COR INC	0.000	CCBL	125010108	9.3000	22,600.00	162,307.50 153,195.04	210,180.00
CALLON PETROLEUM CORP	0.000	CPE	13123X102	14.4600	13,000.00	155,462.82	187,980.00
CALPINE CORPORATION	0.000	CPN	131347106	3.9400	50,900.00	178,636.27	200,546.00
CELERA GENOMICS GROUP	0.000	CRA	038020202	13.7500	15,200.00	176,190.87	209,000.00
CERES GROUP INC	0.000	CERG	156772105	5.1600	30,700.00	176,933.16	158,412.00
COMMERCE GROUP INC M	2.162	CGI	200641108	61.0400	22,600.00 13,000.00 50,900.00 15,200.00 30,700.00 3,400.00	155,462.82 178,636.27 176,190.87 176,933.16 161,975.94	207,536.00
COMPX INTERNATIONAL	3.024	CIX	20563P101	16.5300	9,900.00	161,136.71	163,647.00
CREDENCE SYSTEMS CORP	0.000	CMOS	225302108	9.1500	21,900.00	155,543.46	200,385.00
DAVE & BUSTERS INC	0.000	DAB	23833N104	20.2000	11,400.00	179,919.60	230,280.00
DELPHI FINANCIAL GROUP CL-A	0.693	DFG	247131105	46.1500	4,200.00	166,257.00	193,830.00
DEPARTMENT 56 INC	0.000	DFS	249509100	16.6500	11,000.00	156,278.48	183,150.00
E.PIPHANY INC	0.000	EPNY	26881V100	4.8300	43,400.00	158,574.90	209,622.00
ENPRO INDUSTRIES INC	0.000	NPO	29355X107	29.5700	8,700.00	161,775.94 161,136.71 155,543.46 179,919.60 166,257.00 156,278.48 158,574.90 92,360.04	257,259.00
ENTRAVISION COMMUNIC	0.000	EVC	29382R107	8.3500	20,800.00 23,900.00	166,904.44	173,680.00
ESS TECHNOLOGY	0.000	ESST	269151106	7.1100	23,900.00	153,916.00	169,929.00
FBL FINANCIAL GROUP INCCL	A 1.401	FFG	30239F106	28.5500	6,500.00	165,166.04	185,575.00
FLYI INC	0.000	FLYI	34407T104	1.7700	6,500.00 44,500.00	245,006.79	185,575.00 78,765.00
FPIC INS GROUP INC	0.000	FPIC	302563101	35.3800	7,400.00	164,621.66	261,812.00
GENESIS MICROCHIP INC.	0.000	GNSS	37184C103	16.2200	7,400.00 14,400.00 7,600.00 12,800.00 15,900.00	164,621.66 164,387.61 162,831.80	233,568.00
ALPHARMA, INCCL A AMERICA WEST HOLDINGS CORP. AMERUS GROUP CO AMERUS GROUP CO APPLICA AQUILA INC ARGONAUT GROUP INC ASIAINFO HLDGS INC BALDWIN & LYONS INC BASSETT FURNITURE INDS. BLAIR CORP. BLUEGREEN CORP BOSTON COMMUNICATIONS GROUP C-COR INC CALLON PETROLEUM CORP CALPINE CORPORATION CELERA GENOMICS GROUP CERES GROUP INC COMMERCE GROUP INC COMMERCE GROUP INC COMPX INTERNATIONAL CREDENCE SYSTEMS CORP DAVE & BUSTERS INC DELPHI FINANCIAL GROUP CL-A DEPARTMENT 56 INC E.PIPHANY INC ENPRO INDUSTRIES INC ENTRAVISION COMMUNIC ESS TECHNOLOGY FBL FINANCIAL GROUP INCCL FFICI INS GROUP INC GENESIS MICROCHIP INC. GIANT INDUSTRIES INC HAYES LEMMERZ INTERNATIONAL HIGHLAND HOSPITALITY CORP HUB GROUP INC INFINITY PROPERTY & CASUALTY	0.000	GI	374508109	26.5100	7,600.00	162,831.80	201,476.00
HAYES LEMMERZ INTERNATIONAL	IN 0.000	HAYZ	420781304	8.8300	12,800.00	169,683.47	113,024.00
HIGHLAND HOSPITALITY CORP	3.202	HIH	430141101	11.2400	15,900.00	169,683.47 165,124.51	178,716.00
HUB GROUP INC	0.000	HUBG	443320106	52.2200	5,400.00 5,700.00	152,015.50 185,530.51	281,988.00
THEINITY PROPERTY & CASHALTY	C 0.625	TPCC	45665Q103	35.2000	5 700 00	185,530.51	200,640.00

					Book Value	value
	Group - COMMON ST Portfolio - 6CO	OCK - EXTERNALLY	MANAGED			
	Instrument - COM	COMPLETION FUND				
INFOCUS CORPORATION INFONET SERVICES INSURANCE AUTO AUCTIONS INC INTERWOVEN INC IRWIN FINANCIAL CORP KENT BANCORP INC KEMET CORP. KINDRED HEALTHCARE I KOMAG INC LAIDLAW INTERNATIONAL INC LAKES ENTERTAINMENT INC LANDAMERICA FINANCIAL GROUP LATTICE SEMICON. CORP. M&F WORLDWIDE CORP MEDCATH CORPORATION METALS USA INC METRIS COMPANIES INC. MGP INGREDIENTS INC MOVADO GROUP INC NACCO INDUSTRIES -CL A NATIONAL WESTN LIFE NETIQ CORP NYMAGIC INC OCTEL CORP OHIO CASUALTY CORP. PARTNERS TRUST FINL PATHMARK STORES INC PAYLESS SHOESOURCE INC PHOENIX COMPANIES INC. PICO HOLDINGS INC PINNACLE SYSTEMS PMA CAP CORP PRESIDENTIAL LIFE QUIDEL CORP ROBBINS & MYERS INC. RTI INTERNATIONAL METALS RYERSON TULL, INC. SAFETY INSURANCE GROUP INC	0.000 INF	S 45665B106	9.1600	19,600.00	97,696.31	179,536.00
INFONET SERVICES	0.000 IN	45666T106	2.0200	102,700.00	201,303.06 168,578.96 165,529.64	207,454.00
INSURANCE AUTO AUCTIONS INC	0.000 IAA	I 457875102	22.4200	10,300.00	168,578.96	230,926.00
INTERWOVEN INC	0.000 IWC	V 46114T508	10.8800	24,700.00	165,529.64	268,736.00
IRWIN FINANCIAL CORP	1.127 IFC	464119106	28.3900	6,500.00 10,400.00 18,400.00 6,200.00 15,900.00 11,500.00 17,700.00	166,111.38 166,656.88	184,535.00
KBNT BANCORP INC	1.183 KNE	T 482921103	16.9000	10,400.00	166,656.88	175,760.00
KEMET CORP.	0.000 KEM	488360108	8.9500	18,400.00	216,081.77	164,680.00
KINDRED HEALTHCARE I	0.000 KND	494580103	29.9500	6,200.00	216,081.77 164,631.70 162,508.24	185,690.00
KOMAG INC	0.000 KOM	G 500453204	18.7800	15,900.00	162,508.24	298,602.00
LAIDLAW INTERNATIONAL INC	0.000 LI	50730R102	21.4000	11,500.00	165,800.16 159,126.25	246,100.00
LAKES ENTERTAINMENT INC	0.000 LAC	O 51206P109	16.2900	17,700.00	159,126.25	288,333.00
LANDAMERICA FINANCIAL GROUP	1.112 LFG	514936103	53.9300	4,000.00 36,800.00	198,585.80 155,014.48	215,720.00
LATTICE SEMICON. CORP.	0.000 LSC	C 518415104	5.7000	36,800.00	155,014.48	209,760.00
M&F WORLDWIDE CORP	0.000 MFW	552541104	13.6200	12,700.00 10,400.00 10,800.00 25,600.00 15,600.00	180,833.99 163,383.33 163,568.98	172,974.00
MEDCATH CORPORATION	0.000 MD1	H 58404W109	24.6400	10,400.00	163,383.33	256,256.00
METALS USA INC	0.000 MUS	A 591324207	18.5500	10,800.00	103,568.98	200,340.00
MEIRIS COMPANIES INC.	U.313 MAI	591598107	12.7500 8.6400	25,600.00	174,693.76 160,301.17	326,400.00 134,784.00
MOVADO CROUD INC	1./30 MGF	I 55302G103 624580106	18.6500	13,600.00	160,301.17	225,665.00
MACCO INDICEDIES OF A	0.657 MOV	629579103Q	105.4000	12,100.00 2,100.00	160,688.00 171,826.33	221,340.00
NACCO INDUSTRIES -CL A	1./1/ NC	IA 638522102	166.6100	1 000 00	1/1,020.33	166,610.00
NETTO CODD	0.000 NWL	0 64115P102	12.2100	1,000.00 18,900.00 7,400.00 31,200.00 7,200.00	146,208.97 158,642.20 183,400.04	230,769.00
NEILO CORP	0.000 NII	6294841060	25.3000	7 400 00	192 400 04	187,220.00
OCA INC	0.946 NIN	67083Q101	6.3500	7,400.00	200 807 70	198,120.00
OCTEL COPP	0.000 OCA	675727101	20.8100	7 200 00	200,807.70 167,621.82	149,832.00
OHIO CASHALTY CORD	0.370 011	S 677240103Q	23.2100	8 300 00	162 931 93	192,643.00
PARTNERS TRUST FINI.	2 060 PRT	R 70213F102	11.6500	8,300.00 16,700.00	162,931.93 163,776.90	194,555.00
PATHMARK STORES INC	0 000 PTM	K 70322A101	5.8100	23 900 00	170 645 70	138,859.00
PAYLESS SHOESOURCE INC	0.000 III	704379106	12.3000	23,900.00 15,200.00 16,700.00	170,645.70 175,251.06 187,744.00	186,960.00
PHOENIX COMPANIES INC.	1.280 PNX	71902E109	12.5000	16.700.00	187.744.00	208,750.00
PICO HOLDINGS INC	0.000 PTC	0 693366205	20.7700	9.200.00	166.469.43	191,084.00
PINNACLE SYSTEMS	0.000 PCI	E 723481107	6.1000	9,200.00 47,100.00	166,469.43 158,976.63	287,310.00
PMA CAP CORP	4.058 PMA	CA 693419202	10.3500	27,700.00	115,788.99	286,695.00
PRESIDENTIAL LIFE	2.358 PLF	E 740884101	16.9600	27,700.00 9,400.00	115,788.99 163,359.97	159,424.00
QUIDEL CORP	0.000 ODE	L 74838J101	5.0800	50,300.00 9,300.00 11,700.00	164,395.50 167,679.00 161,043.13	255,524.00
ROBBINS & MYERS INC.	0.923 RBN	770196103	23.8300	9,300.00	167,679.00	221,619.00
RTI INTERNATIONAL METALS	0.000 RTI	74973W107	20.5400	11,700.00	161,043.13	240,318.00
RYERSON TULL, INC.	1.269 RT	78375P107Q	15.7500	11,100.00	166,228.76	174,825.00
SAFETY INSURANCE GROUP INC	1.269 RT 1.540 SAF	T 78648T100	31.1500	11,100.00 7,800.00	166,228.76 169,623.00	242,970.00

Investment Desc	Rating Coupon Yield	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - COMMO	N STOCK	- EXTERNALLY	MANAGED			
	Portfolio - 6CO						
	Instrument - COM	CO	MMON STOCK				
SELECTIVE INSURANCE GROUP SHAW GROUP SHOPKO STORES INC SIERRA PACIFIC RESOURCES	1.717	SIGI	816300107	44.2400	4,700.00	163,669.86	207,928.00
SHAW GROUP	0.000	SGR		17.8500	17,000.00	165,043.01 161,120.84 94,904.80	303,450.00
SHOPKO STORES INC	0.000	SKO	824911101	18.6800	10.700.00	161,120.84	199,876.00
SIERRA PACIFIC RESOURCES	7.619	SRP	826428104	10.5000	19,400.00 47,400.00	94,904.80	203,700.00
SIERRA FACIFIC RESOURCES SIX FLAGS INC. SONICWALL INC STAGE STORES INC STELLENT INC STEWART ENTERPRISES INC. CL-	0.000	PKS	83001P109	5.3700	47,400.00	231,310.72	231,330.00
SONICWALL INC	0.000	SNWL	835470105	6.3200	28,400.00 4,800.00	208,001.64 150,812.64	179,488.00
STAGE STORES INC	0.000	STGS	85254C305	41.5200		150,812.64	199,296.00
STELLENT INC	0.000	STEL	85856W105	8.8200	25,800.00	162,440.19	
STEWART ENTERPRISES INC. CL-	A 0.000	STEI	860370105	6.9900	23,200.00	161,272.01	
STEWART ENTERPRISES INC. CL- STEWART INFO SVCS STIFEL FINANCIAL CORP STONE ENERGY CORP SYCAMORE NETWORKS INC SYKES ENTERPRISES TALK AMERICA HOLDINGS INC TECUMSEH PRODUCTS CO CL-A TESORO CORP THO INC	1.104	STC	860372101	41.6500	4,300.00	168,233.39	
STIFEL FINANCIAL CORP	0.000	SF	860630102	20.9500	9,067.00 4,400.00	162,111.88	189,953.65
STONE ENERGY CORP	0.000	SGY	861642106	45.0900	4,400.00	169,832.53	
SYCAMORE NETWORKS INC	0.000	SCMR	871206108	4.0600	46,200.00 33,100.00	159,684.00	187,572.00
SYKES ENTERPRISES	0.000	SYKE	871237103	6.9500	33,100.00	165,433.33	230,045.00
TALK AMERICA HOLDINGS INC	0.000	TALK	87426R202	6.6200	26,600.00	160,684.86	
TECUMSEH PRODUCTS CO CL-A	2.677	TECUA	878895200	47.8000	4,300.00	164,727.97	
TESORO CORP	0.000	TSO	881609101	31.8600	7 100 00	93,881.88	
TESORO CORP THQ INC TIER TECHNOLOGIES INC-CL B TOWER AUTOMOTIVE INC TRANS WORLD ENTERTAINMENT CP	0.000	THQI	0 / 2 1 1 5 1 0 5	22.9400	9,000.00 21,600.00	162,514.59 168,950.60	206,460.00
TIER TECHNOLOGIES INC-CL B	0.000	TIER	88650Q100	9.2500	21,600.00	168,950.60	199,800.00
TOWER AUTOMOTIVE INC	0.000	TWR	891707101	2.3900	55.500.00	238.422.37	132,645.00
TRANS WORLD ENTERTAINMENT CP	0.000	TWMC	89336Q100	12.4700	17,100.00	124,435.63	213,237.00
UNITED FIRE & CAS CO	1.423	UFCS	910331107	33.7100	5,400.00	107,744.42	102 024 00
USA MOBILITY INC	0.000	USMO	90341G103	35.3100	6,100.00 19,500.00	159,464.30	215,391.00
USEC INC.	5.676	USU	90333E108	9.6900	19,500.00	164,824.42	188,955.00
USG CORPORATION	0.248	USG	903293405	40.2700	9,500.00	144,488.35 177,853.33	382,565.00
VALHI INC	1.491	VHI	918905100	16.0900	9,500.00 13,600.00 7,200.00	177,853.33	218,824.00
VERITAS DGC INC.	0.000	VTS	92343P107	22.4100	7,200.00	177,853.33 66,113.54 158,234.10 159,963.50	161,352.00
VESTA INS GROUP INC	2.717	VTA	925391104	3.6800	33,900.00	158,234.10	124,752.00
VIASYS HEALTHCARE INC	0.000	VAS	92553Q209		11,400.00	159,963.50	216,600.00
VISTEON CORP	2.456	VC	92839U107	9.7700	17,400.00	114,616.41	169,998.00
TRANS WORLD ENTERTAINMENT CPUNITED FIRE & CAS CO USA MOBILITY INC USEC INC. USG CORPORATION VALHI INC VERITAS DGC INC. VESTA INS GROUP INC VIASYS HEALTHCARE INC VISTEON CORP WATCHGUARD TECHNOLOGIES INC	0.000	WGRD	941105108	9.7700 4.4300	33,900.00 11,400.00 17,400.00 36,200.00	114,616.41 159,823.00	160,366.00
ZALE CORP.	0.000	ZLC	988858106	29.8700	6,200.00	159,576.25	185,194.00
Instrument Total 1	10				2,041,467.00	18,124,970.20	22,669,725.15
	Instrument -	REIT	REAL ESTATE	INVESTMENT	TRUST		
FELCOR LODGING TRUST	4.095	FCH	31430F101	14.6500	14,700.00	161,654.86	215,355.00
Instrument Total	1				14,700.00	161,654.86	215,355.00
Portfolio Total 1	11				2,056,167.00	18,286,625.06	22,885,080.15
Group Total 2,7	86			0.00 /	180,138,310.54	3,363,277,873.60	4,006,464,320.91
				/	,,.	, , , , , , , , , , , , , , , , , , , ,	, , . ,

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

ASOF02	Date 01/21/2005 Time 18:35:07	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004 Page 183
Monthly	Market Dortfolio		

Monthly Market Portfolio							
Investment Desc	Rating Coupon	Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group -	- ALTERI	NATIVE INVESTMENTS				
	Portfolio -			IVATE			
	Instrument -	AIF	ALTERNATIVE INV	ESTMENT FUNI	OS		
	ma	0 000	3.700	0.0000	20 666 642 62	20 666 642 62	50 064 044 00
AIG GLOBAL EMERGING MARKE		0.000		0.0000	39,666,643.63	39,666,643.63	50,064,944.82
AIG GLOBAL EMERGING MARKE			9940808AAGAIG2	0.0000	1,759,935.08	1,759,935.08	1,759,935.08
GILBERT GLOBAL EQUITY PAR	TNERS	0.000	GILBERTGAGILBERTG	0.0000	61,850,413.73	61,850,413.72	37,470,937.00
HARBOURVEST INT'L III-DIR	ECT	0.000	HVIPE VEA02633	0.0000	11,388,438.00	11,388,437.47	5,798,777.98
HARBOURVEST INT'L III-PAR	TNERS	0.000	9940482FAHARBPART	0.0000	47,158,634.16	47,158,634.14	50,506,845.00
HARBOURVEST INT'L IV-DIRE	CT	0.000	9940550GAGHIPEP4D	0.0000	20,727,958.00	20,727,957.93	19,237,549.00
HARBOURVEST INT'L IV-PART	NERSH	0.000	9940510DAGHIPEP4P	0.0000	37,341,565.00	37,341,564.76	36,865,537.99
Instrument Total	7				219,893,587.60	219,893,586.73	201,704,526.87
Portfolio Total	7				219,893,587.60	219,893,586.73	201,704,526.87

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Monthly Market Portfolio													
Investment Desc	Rating Coupon	Yield	Ticker I	dentifier F	Price	Par/Shares	Book Value	Market Value					
			NATIVE IN										
	Portfolio Instrument			RNATIVE INVEST RNATIVE INVEST		DS							
ARES CORPORATE OPPORTUNITES	IIT	0.000	9940740X	AOARES	0.0000	24,942,016.20	24,942,015.83	24,864,423.84					
BEACON GROUP ENERGY FUND II				ABEACONGR	0.0000	17,301,927.34	17,301,927.34	14,538,664.00					
BROOKSIDE CAPITAL PARTNERS	FUN			AOBROOKSI	0.0000	20,000,000.00	20,000,000.00	24,091,590.00					
LIME ROCK PARTNERS II				AOLIMEROC	0.0000	17,628,778.00	17,628,777.77	17,601,470.01					
LIME ROCK PARTNERS III SUNRISE CAPITAL PARTNERS			ASUNRISE.	AOLIMEROC	0.0000	41,911.00 26,839,979.00	41,911.00 26,839,978.81	41,911.00 12,317,860.99					
SUNKISE CAPITAL PARTNERS		0.000	ASUNKISE.	ASUNKISE	0.0000	20,039,919.00	20,039,970.01	12,317,000.99					
Instrument Total	6					106,754,611.54	106,754,610.75	93,455,919.84					

Period 12/01/2004 To 12/31/2004 Page 184

106,754,611.54 106,754,610.75 93,455,919.84

ASOF02 Date 01/21/2005 Time 18:35:07 STATE TEACHERS RETIREMENT SYSTEM OF OHIO

Portfolio Total 6

Investment Desc	Rating Coupon Yield					
	Group - ALTERN Portfolio - AI-SD	NATIVE INVESTMENTS STOCK DISTRIBUT	ION			
	Instrument - COM	COMMON STOCK				
ADVANCE AUTO PARTS INC	0.000	AAP 00751Y106	43.6800	130,016.00	1,002,364.36	5,679,098.88
AMERICAN MEDICAL SYS HLDING	3S 0.000	AMMD 02744M108	41.8100	30,000.00	1,151,205.00	
ARADIGM CORP	0.000		1.7300		125,796.59	
BOOKHAM INC	0.000	BKHM 09856E105	4.8400	11,894.00		57,566.96
BROADWING CORP	0.000	BWNG 11161E101	9.1100	30,758.40	7,391,643.38	280,209.02
CIENA CORP.	0.000	CIEN 171779101	3.3400	726,572.00	2,572,826.15	2,426,750.48
ENCORE ACQUISITION CO	0.000	EAC 29255W100	34.9100	43,725.00	1,527,314.25	1,526,439.75
EXACT SCIENCES CORP	0.000	EXAS 30063P105	3.8200	26,276.00	435,657.00	100,374.32
HEWLETT-PACKARD CO	1.526	HPQ 428236103Q	20.9700	14,726.00	265,362.52	308,804.22
MELLON FINANCIAL CORP.	2.314	MEL 58551A108Q	31.1100	40,200.00	1,527,238.20	1,250,622.00
NUANCE COMMUNICATIONS INC	0.000	NUAN 669967101	4.1400	20,715.00	0.00	85,760.10
PAIN THERAPEUTICS INC.	0.000	PTIE 69562K100	7.2100	7,191.00	70,112.25	51,847.11
PHARMION CORP	0.000	PHRM 71715B409	42.2100	12,458.00	672,184.00	525,852.18
SALESFORCE.COM INC	0.000	CRM 79466L302	16.9400	9,471.00	153,335.49	160,438.74
SONICWALL INC	0.000	SNWL 835470105			602,350.92	
TIVO INC	0.000	TIVO 888706108	5.8700	18,214.00	162,305.19	106,916.18
WRIGHT MEDICAL GROUP INC	0.000	WMGI 98235T107	28.5000	40,000.00	1,118,587.08	1,140,000.01
Instrument Total	17			1,254,503.40	24,130,087.91	15,261,603.67
Portfolio Total	17			1,254,503.40	24,130,087.91	15,261,603.67

Investment Desc	Rating Coupon Yield	Ticker Identifier F			Book Value	
	Group - ALTER	NATIVE INVESTMENTS				
	Portfolio - AI-VO					
		ALTERNATIVE INVES	STMENT FUND	S		
ADAMS CAPITAL MANAGEMENT III	0.000	9940480QAVADAMS3	0.0000	11,700,000.00	11,700,000.00	8,340,330.00
ADVANCED TECHOLOGY VII	0.000	9940550HAVATV7	0.0000	6,270,535.14	6,270,535.01	4,769,436.99
ALPHA CAPITAL FUND II	0.000	ACFD 020997011	0.0000	2,098,870.56	2,098,870.56	342,453.99
ATHENIAN VENTURE PARTNERS	0.000	OVVF VEA01458	0.0000	123,787.00	123,786.93	1,140,234.01
BAIN CAPITAL VENTURE FUND	0.000	9940510CAVBAIN	0.0000	6,900,000.00	6,900,000.00	4,958,368.99
BAKER COMMUNICATIONS FUND	0.000	BAKERCOMAVBAKERCO	0.0000	14,052,689.38	14,052,689.36	10,916,990.43
BAKER COMMUNICATIONS FUND II	0.000	AVBAKER2ABAKERCOM	0.0000	37,390,305.20	37,390,305.20	16,325,566.05
BLUE CHIP CAPITAL FUND	0.000	BCCF 095334991	0.0000	1,000.00	1,000.00	304,454.00
BLUE CHIP CAPITAL FUND II	0.000	BCCII VEA01432	0.0000	2,473,770.69	2,473,770.70	3,355,219.01
BLUE CHIP CAPITAL FUND III	0.000	A01433 A01433	0.0000	20,000,000.00	19,999,999.83	6,274,150.95
BLUE CHIP CAPITAL FUND IV	0.000	AVBLUECHAVBLUECHI	0.0000	21,589,474.00	21,589,473.89	16,983,248.98
BLUE CHIP OPPORTUNITY FUND	0.000	BCOF 095335998	0.0000	1,025,000.00	1,025,000.00	1,820.00
BRANTLEY VENTURE PARTNERS II	0.000	BVII VEA05387	0.0000	1,000.00	1,000.00	154,362.00
BRANTLEY VENTURE PARTNERS II	I 0.000	BIII VEA06289	0.0000	3,451,511.16	3,451,511.13	7,842,841.50
CARDINAL HEALTH PARTNERS	0.000	CHPL VEA02552	0.0000	3,774,591.37	3,774,591.09	2,051,103.01
CB HEALTHCARE FUND	0.000	CBHCF VEA02614	0.0000	11,439,423.91	11,439,423.91	11,779,145.00
CB HEALTHCARE FUND II	0.000 0.000 0.000	9940550JAVCBHF2	0.0000	11,458,083.50	11,458,083.38	8,861,408.50
CHP II	0.000	9940481EAVCHP2	0.0000	19,085,585.00	19,085,585.00	14,164,692.00
CHP II COMMONWEALTH CAPITAL III	0.000	9940481GAVCCV3	0.0000	12,180,000.00	12,179,999.38	7,549,608.00
ESSEX WOODLAND HEALTH VENTUR FOUNDATION MEDICAL PARTNERS	ES 0.000	9940788YAVEWHV6	0.0000	3,945,000.00	3,945,000.00	3,845,711.00
FOUNDATION MEDICAL PARTNERS	0.000	9940550KAVFNDMED	0.0000	10,350,000.00	10,350,000.00	8,668,961.98
GENERAL CATALYST GROUP II	0.000 0.000 0.000	9940585QAVGCG2	0.0000	6,100,000.00	6,100,000.00	5,661,473.00
GENERAL CATALYST GROUP III	0.000	AVGCG3 AVGCG3	0.0000	3,000,000.00	3,000,000.00	2,997,318.00
GLOBESPAN CAPITAL PARTNERS I	V 0.000	9940746QAVGLBSPN4	0.0000	7,128,000.00	7,128,000.00	5,927,343.00
HARBOURVEST PARTNERS VI DIRE		9940481HAHARBOURD	0.0000	21,795,999.61	21,795,999.61	15,191,855.00
HARBOURVEST PARTNERS VI PART	NE 0.000	9940481JAHARBOURP	0.0000	40,539,972.00	40,539,971.19	29,860,679.03
HARBOURVEST PARTNERS VII VEN	TU 0.000	9940736BAVHVP7	0.0000	4,750,000.00	4,750,000.00	4,558,117.00
LIGHTHOUSE CAPITAL PARTNERS		9940778UAVLIGHTHS	0.0000	6,250,000.00	6,250,000.00	5,935,361.00
MERITAGE PRIVATE EQUITY I		AMERIT AMERIT	0.0000	24,500,000.00	24,500,000.00	14,157,318.98
MERITAGE PRIVATE EQUITY II		AVMERIT2AVMERIT2	0.0000	11,250,000.00	11,250,000.00	8,338,159.98
MIAMI VALLEY VENTURE FUND		MVVF VEA01492	0.0000	2,689,429.37	2,689,429.19	1,108,013.98
MORGENTHALER PARTNERS IV		MGVP VEA01176	0.0000	999.99	999.99	178,084.02
MORGENTHALER PARTNERS V		MGVPV VEA01177	0.0000	6,612,414.02	6,612,413.62	2,845,151.99
MORGENTHALER PARTNERS VI		MGVPVI AVMORG6	0.0000	17,398,472.50	17,398,472.11	8,378,003.99
MORGENTHALER PARTNERS VII		9940550LAVMORG7	0.0000	19,600,821.05	19,600,820.96	16,347,417.96
NORTHWEST OHIO VENTURE FUND		NOVF VEA05606	0.0000	1,908,506.98	1,908,506.97	192,086.98
NEW ENTERPRISE ASSOCIATES 10		AVNEA10 AVNEA10	0.0000	12,490,315.17	12,490,314.45	12,901,430.51
NEW ENTERPRISE ASSOCIATES 11		AVNEA11 AVNEA11	0.0000	3,000,000.00	3,000,000.00	2,938,645.00
NORTHCOAST FUND		NCFD VEA06027	0.0000			1,000.00
1.01.111.001.01 1 011.0	0.000	1.012 \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	0.0000	1,000.00	1,000.00	1,000.00

ASOF02 Date 01/21/2005 Time 18:35:07 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2004 To 12/31/2004 Page 187	ASOF02	Date 01/21/2005 Time 18:35:07	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004 Page 187
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Investment Desc	Rating Coupon Yiel	d Ticker Identifier I	F Price	Par/Shares	Book Value	Market Value
	Portfolio - AI-	CERNATIVE INVESTMENTS VC VENTURE CAPITAL ALTERNATIVE INV		os		
NORTHCOAST FUND II OHIO INNOVATION FUND I PARK ST CAPITAL PRIVATE EQUIPARK STREET CAPITAL PRIVATI PRIMUS CAPITAL FUND III-A I PRIMUS CAPITAL FUND IV PRIMUS CAPITAL FUND IV PRIMUS CAPITAL FUND V PRIMUS CAPITAL FUND V PRISM VENTURE PARTNERS IV SPACEVEST II TUCKER ANTHONY PRIVATE EQUITUCKER ANTHONY PRIVATE EQUITURABURG PINCUS EQUITY PARTI	0.0 UITY 0.0 E EQ 0.0 PFD 0.0 0.0 0.0 0.0 17 F 0.0 ITY 0.0 NERS 0.0	000 9940481FAVCNC 000 01F1 VEA02581 000 AVPARK5 AVPARK5 000 AVPARK6 AVPARK6 000 PCFZ VEA06130 000 PCFY VEA06129 000 PCF4 VEA02451 000 9940481YAVPRIMUS5 000 9940608YAVPRISM4 000 VEASPVE VEASPVE 000 AVTAPE3 AVTAPE3 000 9940482BWARBURG	0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000	11,515,930.00 1,800,000.00 1,353,550.68 400,000.00 1,000.00 1,000.00 11,374,826.33 27,652,500.00 11,400,000.00 11,573,043.36 6,075,000.00 6,037,500.00 27,929,808.58 30,269,925.00	11,515,930.00 1,800,000.00 1,353,550.68 400,000.00 999.99 1,000.00 11,374,826.13 27,652,500.00 11,400,000.00 11,573,043.35 6,074,999.93 6,037,500.00 27,929,808.55 30,269,924.27	2,597,877.51 1,926,034.02 1,201,717.99 400,000.00 353,819.39 403,995.41 9,813,737.57 19,187,219.86 7,876,777.01 7,176,220.85 5,153,737.01 5,926,157.00 40,659,743.75 30,357,527.00
Instrument Total	53			535,710,641.55	535,710,636.36	409,182,130.18
Portfolio Total	53			535,710,641.55	535,710,636.36	409,182,130.18
Group Total	110		0.00 / 1	1,272,161,838.24	1,295,037,409.51	1,259,107,441.38

ASOF10	Date 01/21/2005 Time 18:35:08	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004	Page 001
Monthly	Market Portfolio			

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Group - Instrument -	001111011 01	COCK WARRANT				
DIME BANCORP-WT TIMCO AVIATION SERVICES INCWARRANTS	0.000	25429Q110 887151116	DIMEZ TMASW	431,800 9,550	115,334.87 0.00	82,042.00 95.50
Instrument Total 2				441,350	115,334.87	82,137.50

ASOF10 Date 01/21/2005 T	ime 18:35:08 STATE TEACH	ERS RETIREMENT SYSTEM OF	OHIO	Period 12/01/2004 To 1	2/31/2004 Page 002
Monthly Market Portfolio					
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST Instrument - FUTURES5				
S&P FUTURES INDEX 03/05	0.000	CD:SP05H0	10	2,980,707.28	3,034,250.01
Instrument Total	1		10	2,980,707.28	3,034,250.01

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	p - COMMON S'	rock			
Instrumen	_	REAL ESTATE INVESTMENT T	RUST		
AAMES INVESTMENT CORP	2.243	00253G108 AIC	40,600		434,420.00
ACADIA RLTY TR	4.233	004239109 AKR	29,200 27,400	386,471.73 432,062.01	475,960.00
AFFORDABLE RESIDENTIAL COMMUNITIES	8.710	008273104 ARC	27,400	432,062.01	393,190.00
ALEXANDERS INC	0.000	014752109 ALX	3,200 21,500 134,000	465,742.15 1,079,583.56	688,000.00
ALEXANDRIA REAL ESTATE	3.547	015271109 ARE	21,500	1,079,583.56	1,600,030.00
AMB PROPERTY CORP. AMERICAN CAMPUS COMMUNITIES INC AMERICAN FINANCIAL REALTY TRUST	4.209	00163T109 AMB	134,000		5,412,260.00
AMERICAN CAMPUS COMMUNITIES INC	2.934	024835100 ACC	13,400 105,900	248,746.88	301,366.00
AMERICAN FINANCIAL REALTY TRUST	6.427	02607P305 AFR	105,900	248,746.88 1,487,020.68	1,713,462.00
AMERICAN LAND LEASE INC	4.436	027118108 ANL	27,900 40,700	536,209.04 1,154,203.82	628,866.00
AMLI RESIDENTIAL PROP	2.565	001735109 AML	40,700	1,154,203.82	1,302,400.00
APARTMENT INVT & MGMT	6.227	03748R101 AIV	71,600	2.532.879.49	2.759.464.00
ARBOR REALTY TRUST INC	7.661	038923108 ABR	21.300	458,978.97	522,702.00
ARCHSTONE COMMUNITIES	4.490	039583109 O ASN	319,000	8,976,171.02	12,217,700.00
ARDEN REALTY GROUP INC	5.355	039793104 O ARI		1,242,582.99	522,702.00 12,217,700.00 1,466,176.40
AVALONBAY COMMUNITIES	1.450	053484101 Q AVB	38,870 119,900	1,242,582.99 6,487,608.73	1,466,176.40 9,028,470.00
BEDFORD PROPERTY	7.180	076446301 BED	16,100		
BIMINI MORTGAGE MANAGEMENT INC - A	0.000	09031E400 BMM	16,100 17,500	470,594.94 274,291.50	281,050.00
BIMINI MORTGAGE MANAGEMENT INC - A BIOMED REALTY TRUST	4.862	09063H107 BMR	80,950	1,311,221.32 7,488,190.78 55,116.36	1,797,899.50
BOSTON PROPERTIES INC	4.020	101121101 BXP	80,950 149,000 6,900	7,488,190.78	1,797,899.50 9,635,830.00 63,204.00
BOYKIN LODGING CO	7.860	103430104 BOY	6,900	55,116,36	63,204,00
BRANDYWINE REALTY	5.018	105368203 BDN	68.900	1,835,683.54 3,900,724.62	2.024.971.00
BRE PROPERTIES -CL A	4.837	05564E106 BRE	68,900 100,550	3,900,724.62	4.053.170.50
CAMDEN PROPERTY TRUST	4.980	133131102 CPT	4.700	201.618.24	239.700.00
CAPITAL AUTOMOTIVE	4.847	139733109 CARS	4,700 62,600	201,618.24 1,727,926.53	2.223.865.00
CAPITAL LEASE FUNDING INC	4.800	140288101 LSE	47.300	533.991.47	591.250.00
CAPITAL TRUST-CL A	6.512	14052H506 CT	47,300 20,300	557.674.55	623.413.00
CAPSTEAD MTG CORP	8.349	14067E506 CMO	36,750	533,991.47 557,674.55 536,244.45	387 345 00
CARRAMERICA RE CORP	6.060	1 4 4 4 1 0 1 0 0 CDT	60,400	1 860 754 61	1 993 200 00
CATELLUS DEVELOP CORP	3.529	149113102 CDX	230,216	1,860,754.61 5,464,610.58	7 044 609 60
CRI. & ASSOC PROP	3.721	124830100 CBL	84 227		6,430,731.45
CEDAR SHOPPING CENTERS INC	6.293	150602209 CDR	84,227 72,875	4,867,991.29 883,054.16	1,042,112.50
CENTERPOINT PROP CORP.	3.570	151895109 CNT		3,008,655.37	3,701,897.00
COLONIAL PROPERTIES	3.623	195872106 CLP	41,400	1,586,745.71	1,625,778.00
COMMERCIAL NET LEASE RE	6.310	202218103 NNN		1,812,853.29	2,072,360.00
**		21922V102 TCR	55,700	453 768 25	555 886 00
CORNERSTONE REALTY INC CORPORATE OFFICE PROPERTY CORRECTIONAL PPTYS T COUSINS PROPERTIES INC	3.475	22002T108 OFC	49,100	453,768.25 1,040,479.28	1 441 085 00
CODDECTIONAL DOTYC T	3.926	22025E104 CPV	21 100	540 422 11	1,441,003.00
CONNECTIONAL PRITE INC	4.889	22025E104 CPV 222795106 CUZ	21,100 46,100	540,423.11 1,450,816.92	1 305 447 00
CRESCENT RE EOT. CO.	8.214	222793100 002	10,100		
CRESCENT RE EQT. CO. CRT PROPERTIES INC	5.867	22876P109 CRO	26,000 41,100	498,099.58 758,207.62	474,760.00 980,646.00
CKI PROPERILES INC	5.00/	220/0F109 CRO	41,100	/50,20/.02	900,040.00

Instrument -: DEVELOPERS DIVERSIFIED RE DIGITAL REALTY TRUST INC DUKE RE CORPORATION EASTGROUP PROPERTY INC ENTERTAINMENT PPTYS EQUITY INNS INC EQUITY LIFESTYLE PROPERTIES INC EQUITY OFFICE PROP	4.597 4.639 5.448 3.877 5.050 4.429	REAL ESTATE	2 DDD	242 000	9,050,277.32 288,960.30	10,773,036.00
Instrument - : DEVELOPERS DIVERSIFIED RE DIGITAL REALTY TRUST INC DUKE RE CORPORATION EASTGROUP PROPERTY INC ENTERTAINMENT PPTYS EQUITY INNS INC	4.597 4.639 5.448 3.877 5.050 4 429	REAL ESTATE	2 DDD	242 000	9,050,277.32 288,960.30	10,773,036.00
EASTGROUP PROPERTY INC ENTERTAINMENT PPTYS EQUITY INNS INC	3.877 5.050 4.429	251591103 (253868103 264411505 277276101 29380T105	DDR DLR DRE	242,800 22,200	9,050,277.32 288,960.30	10,773,036.00
EASTGROUP PROPERTY INC ENTERTAINMENT PPTYS EQUITY INNS INC	3.877 5.050 4.429	253868103 264411505 277276101 29380T105	DLR DRE	22,200	288,960.30	200 024 00
EASTGROUP PROPERTY INC ENTERTAINMENT PPTYS EQUITY INNS INC	3.877 5.050 4.429	264411505 277276101 29380T105	DRE	020 400		299,034.00
EQUITY INNS INC	5.050 4 429	277276101 29380T105		230,400	7,165,977.64	7,865,856.00
EQUITY INNS INC	5.050 4 429	29380T105	EGP	16,500	516,646.25	632,280.00
FOITTY I TEECTVIE DEODEDTIES INC	4.429		EPR	35,600	1,161,731.89	1,585,980.00
EQUITY LIFESTYLE PROPERTIES INC EQUITY OFFICE PROP		294703103	ENN	99,000	812,128.04	1,162,260.00
EQUITY OFFICE PROP	0.139	29472R108	ELS	14,000	472,796.33	500,500.00
	5.340	294741103	EOP	831,800	22,850,014.31	24,222,016.00
EQUITY ONE INC	4.888 4.781	294752100	EQY	60,900	1,024,113.66	1,445,157.00
EQUITY RESIDENTIAL PROP	4.781	29476L107 Ç	Q EQR	364,500	9,651,260.91	13,187,610.00
ESSEX PROPERTY TRUST INC.	1.560	297178105	ESS	22,300	1,352,454.19	1,868,740.00
EXTRA SPACE STORAGE INC	6.826	30225T102	EXR	24,700	318,204.75	329,251.00
FEDERAL REALTY INV.	3.910	313747206 () FRT	25,100	1,091,008.12	1,296,415.00
FELCOR LODGING TRUST	4.095	31430F101	FCH	69,500	1,352,454.19 318,204.75 1,091,008.12 658,588.23 1,473,894.87	1,018,175.00
FIRST INDUSTRIAL RE	6.825	32054K103	FR	45,800	1,473,894.87	1,865,434.00
ESSEX PROPERTY TRUST INC. EXTRA SPACE STORAGE INC FEDERAL REALTY INV. FELCOR LODGING TRUST FIRST INDUSTRIAL RE FIRST POTOMAC REALTY TRUST GABLES RESIDENTIAL TRUST GENERAL GROWTH PROP	4.561	33610F109	FPO	28,225	515,504.08	643,530.00
GABLES RESIDENTIAL TRUST	6.733	362418105	GBP	47,300	1,547,742.85	1,692,867.00
GABLES RESIDENTIAL TRUST GENERAL GROWTH PROP GETTY RLTY CORP GLENBOROUGH REALTY GLIMCHER REALTY TRUST GLOBAL SIGNAL INC GMM COMMINITIES TRUST	3.982	370021107 (Q GGP	372,060	9,804,969.86	13,453,689.60
GETTY RLTY CORP	5.917	374297109	GTY	19,500	467,117.65	560,235.00
GLENBOROUGH REALTY	6.578	37803P105	GLB	20,100	378,163.38	427,728.00
GLIMCHER REALTY TRUST	2.309	379302102	GRT	39,500	910,167.98	1,094,545.00
GLOBAL SIGNAL INC GMH COMMUNITIES TRUST GOVERNMENT PROPERTIES TRUST INC	5.809	379440103	GSL	28,500	627,284.34	784,890.00
GMH COMMUNITIES TRUST	4.539	36188G102	GCT	31,700	417,765.48	446,970.00
GOVERNMENT PROPERTIES TRUST INC	6.085	38374W107	GPP	22,400	236,794.60	220,864.00
HEALTH CARE PPTY INV	6.031	421915109	HCP	216,000	5,698,465.80	5,981,040.00
HEALTH CARE REIT INC	6.291	42217K106	HCN	34,278	1,202,710.17	1,307,705.70
HEALTHCARE RLTY TR	6.339	421946104	HR	53,000	1,705,737.40	2,157,100.00
HEALTHCARE RLTY TR HERITAGE PROPERTY INV TRUST HIGHWOODS PROP INC.	4.431	42725M107	HTG	52,400	1,486,996.87	1,681,516.00
HIGHWOODS PROP INC.	6.137	431284108 (NIH C	50.500	1,163,549.71	1,398,850.00
HOME PROPERTIES OF NY INC.	5.860	437306103	HME	30.700	1,473,894.87 515,504.08 1,547,742.85 9,804,969.86 467,117.65 378,163.38 910,167.98 627,284.34 417,765.48 236,794.60 5,698,465.80 1,202,710.17 1,705,737.40 1,486,996.87 1,163,549.71 1,145,875.61 354,374.58 7,224,900.36 6,858,639.04	1,320,100.00
	5.860 7.024	43738R109	HMB	30,700 38,300	354.374.58	370.744.00
HOSPITALITY PROPERTIES	6.260	44106M102	нрт	191.751	7.224.900.36	8.820.546.00
HOST MARRIOTT CORP	1.156	44107P104	HPT HMT	191,751 572,934	6.858.639.04	9.911.758.20
HRPT PROPERTIES TRUST	6.547	40426W101	HRP	605,632	6,226,386.23	7,770,258.56
HOSPITALITY PROPERTIES HOST MARRIOTT CORP HRPT PROPERTIES TRUST IMPAC MTG HLDGS INC	13.233	45254P102	IMH	90.700	6,226,386.23 1,854,162.39 454,867.44 1,032,373.06 233,338.90 4,388,549.87 1,515,211.71	2,056.169.00
INLAND REAL ESTATE CORP	5.893	457461200	IRC	36.000	454,867.44	574.200.00
	1.690	4576J0104	KPA	114.175	1.032.373.06	1,621,285,00
INVESTORS REAL ESTAT	6.139	461730103	IRETS	23.300	233,338,90	244.417.00
ISTAR FINANCIAL INC	6.164	45031U101	SFI	111 700	4.388.549.87	5.055 542 00
KILROY RE CORP	4.631	49427F108	KBC	51 500	1 515 211 71	2 201 625 00

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

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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	ıp - COMMON S'	FOCK			
Instrumen	_	COMMON STOCK			
@ROAD INC	0.000	04648K105 ARDI	157,400	933,962.63	1,087,634.00
1 800 FLOWERS COM	0.000	68243Q106 FLWS	24,608	232,753.80	206,953.28
1ST SOURCE CORP	1.724	336901103 SRCE	13.100	269,227.76	334,181.00
21ST CENTY INS GROUP	0.588	90130N103 TW	36,100	468,365.58	490,960.00 3,423,253.08
3COM CORP.	0.000	885535104 COMS	820 924	6.217.042.69	3,423,253.08
3M COMPANY	1.754	88579Y101 Q MMM	1,880,107	104,951,366.81	154,300,381.49
4KIDS ENTERTAINMENT INC.	0.000	350865101 KDE	15,400 51,999	322,578.84	323,708.00
7-ELEVEN INC	0.000	817826209 SE	51,999	823,586.73	1,245,376.05
99 CENTS ONLY STORES	0.000	65440K106 NDN	38,800 25,361	686,547.57	627,008.00
AAON INC	0.000	000360206 AAON	25,361	474,389.25	407,551.27
AAR CORPORATION	0.734	000361105 Q AIR	87,797	1,102,575.14	1,195,795.14
AARON RENTS INC	0.208	002535201 RNT	40 100	200 721 06	1,052,500.00
ABAXIS INC	0.000	002567105 ABAX	19,400	376,377.22	281,106.00
ABBOTT LABORATORIES	2.229	002824100 O ABT	19,400 2,815,500	382,731.06 376,377.22 87,531,412.32 182,160.16	131,343,075.00
ABC BANCORP	2.666	000400101 ABCB	10,900	182,160.16	228,900.00
ABERCROMBIE & FITCH CO	1.065			11,616,407.16	15,817,455.00
ABGENIX INC	0.000	00339B107 ABGX	336,900 189,700	2,066,810.70	1,961,498.00
ABIOMED INC	0.000	003654100 ABMD			1,039,112.00
ABLE LABORATORIES INC	0.000	00371N407 ABRX	19.900	398,345.29	452,725.00
ABM INDUSTRIES INC.	2.129	000957100 ABM	103,425	1,765,054.69	2,039,541.00
AC MOORE ARTS & CRAFTS INC	0.000	00086T103 ACMR	15 300	389 793 16	440,793.00
ACCELRYS INC	0.000	00430U103 ACCL	162,500	1,341,345.24	1,267,500.00
ACCENTURE LTD - CL A	0.000	G1150G111 ACN	183,424	4,504,680.64	4,952,448.00
ACCREDITED HOME LENDERS HOLDING CO	0.000	00437P107 LEND	23,450	743,444.66	1,164,996.00
ACCREDO HEALTH INC	0.000	00437V104 ACDO		3,060,539.70	2,489,256.00
ACE CASH EXPRESS INC	0.000	004403101 AACE	10,000	265,078.50	296,600.00
ACE LTD	1.918	G0070K103 ACE	23 928	849 202 10	1,022,922.00
ACETO CORP	0.787	004446100 ACET	86,471	1,183,133.13	1,646,407.84
ACT TELECONFERENCING INC	0.000	000955104 ACTT	258,000	571,302.43	340,560.00
ACTEL CORPORATION	0.000	004934105 ACTL	88,500	1,706,967.15	1,552,290.00
ACTION PERFORMANCE CO	1.819	004933107 ATN	17,200	248,954.56	189,028.00
ACTIVCARD CORP	0.000	00506J107 ACTI	76,857	574,736.92	684 027 30
ACTIVISION INC	0.000	004930202 ATVI	201,954	2,569,597.24	684,027.30 4,075,451.90 6,153,960.75
ACTUANT CORP CL A	0.115	00508X203 ATU		4,144,023.67	6,153,960.75
ACTUATE CORPORATION	0.000	00500R203 ATO 00508B102 ACTU	184 100	671 689 85	469,455.00
ACUITY BRANDS INC	1.886	00508B102 AC10 00508Y102 AYI	47,300	787,241.60	1,504,140.00
ACXIOM CORP.	0.608	005081102 A11 005125109 ACXM	108,700	2,359,002.28	2,858,810.00
ADAPTEC INC	0.000	005125109 ACAM 00651F108 ADPT	298,500	3,301,484.11	2,265,615.00
ADC COMMUNICATIONS INC	0.000			4,407,179.27	2,524,292.00
ADE CORP MASS	0.000	000886101 ADC1 00089C107 ADEX		966,085.29	917,280.00
ADE CORP MASS	0.000	00089CIU/ ADEX	49,000	900,005.29	917,280.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	p - COMMON ST	OCK			
Instrumen	-	COMMON STOCK			
ADESA INC	1.413	00686U104 KAR	195,300	3,047,231.56	4,144,266.21
ADEZA BIOMEDICAL CORP ADMINISTAFF INC ADOBE SYSTEMS INC.	0.000	006864102 ADZA	3,100	49,600.00 631,667.91 17,485,963.24	54,405.00
ADMINISTAFF INC	0.000	007094105 ASF	41,200	631,667.91	519,532.00
ADOBE SYSTEMS INC.	0.079	00724F101 Q ADBE	520,608	17,485,963.24	32,662,945.92
ADOLOR CORP	0.000	00724X102 ADLR	23,396 81,400	298,440.74 2,021,282.75	232,088.32 1,557,996.00
ADTRAN INC.	1.671	00738A106 ADTN	81,400	2,021,282.75	1,557,996.00
ADVANCE AUTO PARTS INC	0.000	00751Y106 AAP	288,695	11,640,112.50	12,610,197.60
ADVANCED DIGITAL INFO CORP	0.000	007525108 ADIC	/ 1 . 300	783,805.65	714,426.00
ADVANCED MARKETING SERVICES	0.397	00753T105 MKT	33,500	418,432.15 932,047.88 11,705,009.65	12,610,197.60 714,426.00 337,010.00 1,392,589.00 16,878,330.00
ADVANCED MEDICAL OPTICS INC	0.000	00763M108 AVO	33,850	932,047.88	1,392,589.00
ADVANCED MICRO DEVICES INC.	0.000	007903107 AMD	766,500	11,705,009.65	16,878,330.00
ADVANCED NEUROMODULATION SYSTEMS ADVANCIS PHARMACEUTICAL CORP	0.000	00757T101 ANSI	27,733	988,133.09	1,094,363.91
ADVANCIS PHARMACEUTICAL CORP	0.000	00764L109 AVNC	27,733 10,500	87,156.73	40,110.00
ADVANTA CORP	1.870	007942204 ADVNB	30,258	988,133.09 87,156.73 386,963.33 1,126,316.12	734,361.66
ADVENT SOFTWARE INC	0.000	007974108 ADVS	30,258 67,285	1,126,316.12	1,377,996.80
ADVISORY BOARD CO/THE	0.000	00762W107 ABCO	60.300	2,083,984.65	2.223.864.00
ADVO INC.	1.234	007585102 AD	26,450	660,044.33	942,942.50
AEROFLEX INC	0.000	007768104 ARXX	60,300 26,450 85,108	2,083,984.65 660,044.33 1,151,259.13	1.031.508.96
AEROPOSTALE INC	0.000	007065100 350	90,400	2,158,723.34	2.660.472.00
AES CORP	0.000		916,000	2,158,723.34 18,536,982.14	2,660,472.00 12,521,720.00
AETNA INC.	0.032	00817Y108 AET	422.900	24.560.019.63	52.756.775.00
AFFILIATED COMPUTER SERVICES	0.000	008190100 ACS	354.800	24,560,019.63 18,206,942.80	21.355.412.00
AFFILIATED MANAGERS GROUP	0.000	008252108 AMG	916,000 422,900 354,800 87,571	3,783,986.34	52,756,775.00 21,355,412.00 5,932,059.54
AFFIRMATIVE INSURANCE HOLDINGS INC	0.475	008272106 AFFM	10,400	167,754.08	175 136 00
AFFYMETRIX INC	0.000	008272100 AFFX	92 910	2,357,062.46	3 395 860 50
AFLAC INC	0.953		596 322	16 644 457 96	175,136.00 3,395,860.50 23,757,468.48
AFTERMARKET TECHNOLOGY	0.000	008318107 ATAC	596,322 45,073	652 324 36	725 675 30
AGCO CORP.	0.000	001084102 AG	220 242	4 570 194 94	5 018 107 38
AGERE SYSTEMS INC-CL A	0.000	001004102 AG 00845V100 AGR/A	229,242 583,300	16,644,457.96 652,324.36 4,570,194.94 811,370.30	700 121 00
AGERE SYSTEMS INC-CL B	0.000	00845V100 AGR/A 00845V209 AGR.B	2,688,700	7,123,729.63	3,629,745.00
AGILE SOFTWARE CORP.	0.000	00845V209 AGR.B 00846X105 AGIL	2,088,700	556,976.89	473,672.09
AGILENT TECHNOLOGIES INC	0.000	00846X105 AGIL 00846U101 A	57,977 849,929	27,366,955.57	473,672.09 20,483,288.90
AGILYSYS INC	0.700	00047T10E 70VC		570,247.20	740,619.40
		000470105 AG15	144,100	570,247.20 4,143,790.46	•
AGL RESOURCES INC	3.489	001204106 ATG		4,143,/90.46	4,789,884.00
AGRIUM INC	0.652	008916108 AGU	52,575 372,700	693,115.30 17,049,793.70	885,888.75 21,605,419.00 1,770,868.00 49,840.00 368,697.00
AIR PROD. & CHEM.	2.001	009158106 Q APD	3/2,/00	1,049,793.70	21,605,419.00
AIRGAS INC	0.679	009363102 ARG	66,800	1,318,524.10	1,770,868.00
AIRGATE PCS INC	0.000	009367301 PCSA	1,400	24,680.79	49,840.00
AIRSPAN NETWORKS INC	0.000	00950H102 AIRN	67,900	371,332.47	368,697.00
AIRTRAN HLDGS INC	0.000	00949P108 AAI	72,500	931,230.65	775,750.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
	Instrument - COM	COMMON STOCK			
AK STEEL HOLDING CORP	1.727	001547108 AKS	221,900	2,173,163.38	3,210,893.00
AKAMAI TECHNOLOGIES	0.000	00971T101 AKAM	131,200	1,414,272.25	1,709,536.00
ALABAMA NATL BANCORP	1.938	010317105 ALAB	23,979	1,339,532.74	1,546,645.50
ALAMOSA HOLDINGS INC.	0.000		166,940	1,631,867.46	2,081,741.80
ALASKA AIRGROUP INC	0.000	011659109 ALK	85,500	2,121,354.09	2,863,395.00
ALASKA COMMUNICATION	8.574		79,025	575,247.65	681,985.75
ALBANY INTL CL-A	0.910	012348108 Q AIN	66,950 46,487	1,799,596.69 593,712.25	2,353,962.00
ALBANY MOLECULAR RESEARCH	0.000	012423109 AMRI	46,487	593,712.25	517,865.18
ALBEMARLE CORP	1.550	012653101 ALB	35,400 154,000	978,744.32 5,946,439.52	1,370,334.00
ALBERTO CULVER CL-B	0.823	013068101 Q ACV	154,000	5,946,439.52	/.4/9./80.01
ALBERTSON'S, INC.	3.182	013104104 Q ABS	778,900 2,114,100 78,276	20,794,920.07	18,600,132.00 66,425,022.00 890,780.88
ALCOA INC.	1.909	013817101 Q AA	2,114,100	57,811,325.25	66,425,022.00
ALDERWOODS GROUP INC	0.000	014383103 AWGI	78,276	578,454.36	890,780.88
ALEXANDER & BALDWIN INC	2.121	014482103 ALEX	67,541	2,006,773.52	2,865,089.22 446,090.40
ALEXION PHARMACEUTICALS INC	0.000	015351109 ALXN	67,541 17,702	2,006,773.52 295,174.79	446,090.40
ALFA CORP	2.304	015385107 ALFA	51,146	703,624.26	776,652.01
ALICO INC	1.025	016230104 ALCO	51,146 8,900	703,624.26 364,268.61	776,652.01 520,828.00
ALIGN TECHNOLOGY INC	0.000	016255101 ALGN	57,800	821,449.61 953,562.73	621,350.00 1,126,213.70
ALKERMES INC.	0.000	01642T108 ALKS	79,930	953,562.73	1,126,213.70
ALLEGHANY CORP DEL	0.000	017175100 Y	32.022	8,187,706.85	9,134,275.50
ALLEGHENY ENERGY INC.	8.726	017361106 O AYE	281,800	4 286 477 95	5,554,278.00
ALLEGHENY TECHNOLOGIES INC	1.107	01741R102 ATI	281,800 93,300	1,074,043.41	2,021,811.00
ALLERGAN PHARMACEUTICALS INC.	0.444	018490102 Q AGN	321,000	21,504,350.12	26,023,470.00
ALLETE, INC.	3.265	018522300 ALE	157,433	5,049,408.42	5,785,662.75
ALLIANCE DATA SYSTEM	0.000	018581108 ADS	167,195	7,297,580.54	7,938,418.60
ALLIANCE GAMING CORP	0.000	01859P609 AGI	395 645	5 331 754 10	
ALLIANCE IMAGING INC	0.000	018606202 AIO	65,000	377,706.70	5,463,857.45 731,250.00
ALLIANCE SEMICONDUCTOR CORP		01877H100 ALSC		1 019 474 50	658,526.00
ALLIANT ENERGY CORPORATION	3.671	018802108 LNT	293,600	6,636,728.54	8,396,960.00
ALLIANT TECHSYSTEMS INC.	0.000		181,400	10,696,045.13	11,859,932.00
ALLIED CAP CORP	8.823	01903Q108 ALD	181,400 212,100	5 253 232 51	5 480 664 00
ALLIED WASTE INDUSTRIES	0.000	019589308 AW	335.800	3,729,526.15	3.116.224.00
ALLMERICA FINANCIAL CORP.	0.761	019754100 AFC	118.900	3,867,218.39	3.903.487.00
ALLOS THERAPEUTICS I	0.000	019777101 ALTH	335,800 118,900 33,900	73,505.37	3,116,224.00 3,903,487.00 81,360.00
ALLOY INC	0.000			1.423.732.89	81,360.00 1,913,744.01 324.368.00
ALLSCRIPTS HEALTHCARE SOLUTION		01988P108 MDRX	237,143 30,400 2,058,815 477,900	1,423,732.89 155,969.64	324,368.00
ALLSTATE CORP	2.165	020002101 O ALL	2.058 815		
ALLTEL CORP	2.586	020039103 Q AT	477 900	26,407,555.26	106,481,911.80 28,081,404.00
ALPHARMA, INCCL A	1.061	020033103 Q AI	66 700	1,416,960.42	1,130,565.00
ALTERA CORP	0.000	020813101 Q ALO 021441100 ALTR	1 089 800	21,013,428.53	22,558,860.00
ALIEKA CORP	0.000	021441100 ADIR	1,009,000	21,013,420.53	22,330,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	up - COMMON S'	rock			
	nt - COM	COMMON STOCK			
ALTIRIS INC	0.000	02148M100 ATRS	52,852		1,872,546.36
ALTRIA GROUP INC	4.779	02209S103 Q MO	3,901,600 404,266	132,467,713.98 17 213 332 15	238,387,760.00
AMAZON COM INC	0.000	023135106 AMZN	404,266	1,1213,332.13	17,904,941.14
AMBAC FINANCIAL GROUP INC.		023139108 Q ABK	177,108	10,760,682.29	14,545,880.04
AMBASSADORS GROUP IN	1.460	023177108 FDAY	8 900	167,034.86 679,164.12	316,929.00
AMCOL INTERNATIONAL CORP.	1.791		39,590	679,164.12	795,363.10
AMCORE FINL INC	2.113	023912108 AMFI	37,601	1,025,675.47 5,233,550.50	1,210,000.18 5,449,447.50
AMDOCS LIMITED	0.000	G02602103 DOX	37,601 207,598		
AMEDISYS INC AMERADA HESS CORP.	0.000	023436108 AMED	14,600 229,200	447,619.04 16,494,051.16	472,894.00 18,881,496.00
AMERADA HESS CORP.	1.456	023551104 Q AHC	229,200	16,494,051.16	18,881,496.00
AMERCO	0.000	023586100 UHAL	10 300	238 430 86	477 594 111
AMEREN CORP.	5.065	023608102 Q AEE	252 600	10,918,746.82	12,665,364.00
AMERICA SERVICE GROUP INC	0.000	02364L109 ASGR	19,200	450,448.90	513,984.00
AMERICA WEST HOLDINGS CORP.	0.000	0026E7200 XMX	60 600	E 20 E 77 E 2	1E1 200 00
AMERICAN AXLE & MFG HOLDINGS	1.956	024061103 AXL	188,349	6,013,602.61	5,774,780.34
AMERICAN CAPITAL STRATEGIES	8.755	024937104 ACAS	146,811	4,641,512.74	4,896,146.85
AMERICAN EAGLE OUTFITTERS	0.509	02553E106 AEOS	225,700	8,213,582.52	10,630,470.00
AMERICAN ELECTRIC POWER	4.076	025537101 Q AEP	697,100	21,901,306.25	23,938,414.00
AMERICAN EQUITY INVESTMENT LIFE HOLDING			45,000	413,572.89 36,669,567.98 7,621,230.10	484,650.00
AMERICAN EXPRESS CO.	0.851	025676206 AEL 025816109 Q AXP	1,171,200	36,669,567.98	66,020,544.00
AMERICAN FINANCIAL GROUP INC. AMERICAN GREETING CL A	1.596	025932104 O AFG	278,770	7,621,230.10	8 728 288 70
AMERICAN GREETING CL A	0.946	026375105 O AM	78,500	1,563,795.57	1,989,975.00
AMERICAN HEALTHWAYS	0.000	02649V104 AMHC	57,747	1,201,976.26 2,127,650.92	1,907,960.88
AMERICAN HOME MTG HL	7.708	02660R107 AHM	79,795	2,127,650.92	2,732,978.75
AMERICAN INTL GROUP	0.761	026874107 O AIG	4,453,631	2,127,650.92	292,469,947.77
AMERICAN ITALIAN PASTA COMPANY	3.225	027070101 PLB	9,200	280,180.19	213,900.00
AMERICAN MEDICAL SYS HLDINGS	0.000	02744M108 AMMD	43,429	280,180.19 909,022.14	1,815,766.49
AMERICAN NATL INS CO	2.841	028591105 ANAT	36.557	3,495,053,08	3,807,777.12
AMERICAN PHARMACEUTICAL PART	0.000	02886P109 APPX	37,100	3,495,053.08 1,310,267.42	1,387,911.00
AMERICAN PHYSICIANS	0.000	028884104 ACAP		612 267 64	771 120 00
AMERICAN POWER CONVERSION	1.869	029066107 APCC	21,500 281,500	613,367.64 5,298,703.34	6,024,100.00
AMERICAN STANDARD COMPANIES	0.000	029712106 ASD	687,500	21,156,249.88	28,407,500.00
AMERICAN STATES WATER CO.	3.461	029899101 AWR	9,700	231,502.04	252,200.00
AMERICAN SUPERCONDUCTOR CORP.		030111108 AMSC	8,900	102,158.62	132,521.00
AMERICAN TOWER CORP	0.000	029912201 AMT	161.000	2.289.531.24	
AMERICAN WOODMARK CORP.	0.274	030506109 AMWD	161,000 18,000	2,289,531.24 554,351.29	2,962,400.00 786,240.00
AMERICANWEST BANCORP	0.000	03058P109 AWBC	11,310	186 036 20	229,027.50
AMERICAS CAR-MART INC	0.000	03062T105 AWBC	6,200	186,036.20 199,635.92	235,600.00
AMERICAS CAR MARI INC	0.000			9,624,759.15	11,836,245.00
AMERICREDIT CORP. AMERIGROUP CORPORATION	0.000	03000R101 ACF 03073T102 AGP	31,000	1,264,875.49	2,345,460.00
APPENTANCE CORPORATION	0.000	030/31102 AGF	31,000	1,204,075.49	2,343,400.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
	Instrument - COM	COMMON STOCK			
AMERISOURCEBERGEN CORP	0.170	03073E105 ABC	404,146		23,715,287.28
AMERISTAR CASINOS IN	1.159	03070Q101 ASCA	12,700 403,700	285,350.54 3,943,061.63	547,497.00
AMERITRADE HLDG CORP	0.000	03074K100 AMTD	403,700	3,943,061.63	5,740,614.00
AMERON INTERNATIONAL CORP	2.110	030710107 AMN	15,300 67,700	525,816.10 2,309,348.86	579,870.00 3,066,810.00
AMERUS GROUP CO	0.883	03072M108 AMH	67,700	2,309,348.86	3,066,810.00
AMETEK INC.	0.672	031100100 Q AME	174,400 2,384,447 71,325	4,030,456.95	6,220,848.00
AMGEN INC	0.000	031162100 AMGN	2,384,447	84,544,201.10 1,143,499.74	152,962,313.55
AMIS HOLDINGS INC	0.000	031538101 AMIS	71,325	1,143,499.74	1,178,289.00
AMKOR TECHNOLOGY INC	0.000	031652100 AMKR	403,056	2,854,255.89 204,556.69	2,692,414.08
AMN HEALTHCARE SERVICES INC	0.000	001744101 AHS	12,796	204,556.69	203,584.36
AMPHENOL CORP-CL A	0.081	032095101 APH	199,010 1,213,000	5,899,946.93 11,467,845.30	7,311,627.40 13,282,350.00
AMR CORP.	0.000	001765106 AMR		11,467,845.30	13,282,350.00
AMSOUTH BANCORPORATION	3.861	032165102 ASO	580,100	12,541,717.44	15,024,590.00
AMSURG CORP	0.000	03232P405 AMSG	70,312	1,510,140.47	2,077,016.48
AMYLIN PHARMACEUTICALS INC	0.000	032346108 AMLN	289,000		6,751,040.00
ANACOMP INC-CL A	0.000	000000000000000000000000000000000000000	40 000	685,335.00	734,440.00
ANADARKO PETROLEUM CORP	0.864	032511107 Q APC	506,621	24,571,654.24	32,834,107.01
ANALOG DEVICES	0.650	032654105 ADI	42,700 506,621 1,562,300 91,500	685,335.00 24,571,654.24 66,357,648.37 3,882,778.69	57,680,116.00 4,098,285.00
ANALOGIC CORP.	0.714	032657207 ALOGE	91,500	3,882,778.69	4,098,285.00
ANAREN INC.	0.000	032744104 ANEN	35,900 21,900	468,689.13 462,976.44	465,264.00 638,385.00
ANCHOR BANCORP WISCONSIN INC.	1.715	032839102 ABCW	21,900		
ANDREW CORP.	0.000	034425108 ANDW	188,900	0 160 060 05	2,574,707.00
ANDRX GROUP	0.000	034553107 ADRX	192,923	4,532,856.30	4,211,509.09 486.900.00
ANGELICA CORP	1.626	034663104 AGL	18,000	382,227.73	486,900.00
ANGIOTECH PHARMACEUTICALS INC	0.000	034918102 ANPI			671,580.00
ANHEUSER-BUSCH	1.931	035229103 Q BUD	1,651,562	643,813.73 61,698,810.64	671,580.00 83,783,740.26
ANIMAS CORP	0.000	03525Y105 PUMP	5,000	84,414.62	78,150.00
ANIMAS CORF ANIXTER INTERNATIONAL INC.	0.000	035290105 AXE	5,000 58,015	84,414.62 1,588,115.43	2,087,959.85
ANNALY MORTGAGE MANAGEMENT	10.193	035710409 NLY	429,100 147,600	7,488,811.58	8,418,942.00
ANNTAYLOR STORES CORP	0.000	036115103 ANN	147,600	7,488,811.58 3,285,009.71	3,177,828.00
ANSOFT CORP	0.000	036384105 ANST	93,700	1,256,173.93	1,892,740.00
ANSWERTHINK INC	0.000	036916104 ANSR	50.000	296.039.75	233,000.00
ANSYS INC	0.000	03662Q105 ANSS	81,235	1,509,087.00	2,604,394.10
ANTEON INTERNATIONAL CORP	0.000	00654-400		1,607,863.35	
ANTHRACITE CAPITAL INC	9.061	037023108 AHR	46,300 79,300	923,316.89	1,938,118.00 980,148.00 1,053,492.00
ANTIGENICS INC DEL	0.000	037032109 AGEN	104,100	923,316.89 685,056.59 630,402.72	1,053,492.00
ANWORTH MORTGAGE ASS	10.084	037347101 ANH	49,600	630,402.72	531,216.00
AON CORP	2.514				19,660,640.00
APACHE CORP.	0.632	037411105 APA	335,910	9,432,850.47	16,986,968.70
APOGEE ENTERPRISES INC.	1.864	037598109 APOG		405,948.18	409,005.00

Investment Desc	Yield 	Identifier F Ticker	Shares	Cost 	Market Value
Gro	oup - COMMON S	rock			
	ent - COM	COMMON STOCK			
APOLLO GROUP INC	0.000	037604105 APOL		3,800,667.39	10,217,886.00
APOLLO GROUP INC APOLLO INVESTMENT CORP APPLE COMPUTER INC. APPLEBEES INT'L. INC.	4.768	03761U106 AINV	53,100	726,497.08	801,810.00
APPLE COMPUTER INC.	0.000	037833100 AAPL	725,898	22,346,498.73	46,747,831.20
APPLEBEES INT'L. INC.	0.226	037899101 APPB	322,050 396,700	6,973,902.28 9,018,299.11	8,518,222.50 8,294,997.00
APPLERA CORP - APPLIED BIOSYSTEM	0.613	038020103 Q ABI	396,700	9,018,299.11	
APPLICA	0.000	03815A106 APN	92,000	582,849.19	556,600.00
APPLIED FILMS CORP APPLIED INDUSTRIAL TECH INC.	0.000	038197109 AFCO	3,764	95,813.38	81,151.84
APPLIED INDUSTRIAL TECH INC.	1.751	03820C105 AIT	28,500	444,069.35	780,900.00
APPLIED MATERIALS INC.	0.000	038222105 AMAT	4,766,100	95,813.38 444,069.35 94,408,397.96 4,687,811.54	81,151.84 780,900.00 81,500,310.00 5,006,953.00
APPLIED MATERIALS INC. APPLIED MICRO CIRCUITS CORP	0.000	03822W109 AMCC	1,189,300	4,687,811.54	5,006,953.00
APPLIED SIGNAL TECHNOLOGY INC	1.418	038237103 APSG	10,905 108,700		
APRIA HEALTHCARE GP. INC.	0.000	037933108 AHG	108,700	2,876,281.03	3,581,665.00
APTAR GROUP INC.	1.136	038336103 Q ATR	53,300	1,748,218.55	2,813,174.00
AQUA AMERICA INC	2.114	03836W103 WTR	27,775	1,748,218.55 537,966.49 562,123.11 3,262,971.71 3,626,064.47	682,987.25 471,138.00 1,380,060.00
AQUANTIVE INC	0.000	03839G105 AQNT	52,700	562,123.11	471,138.00
AQUILA INC	18.970	03840P102 ILA	374,000 148,300	3,262,971.71	1,380,060.00 3,931,433.00
ARAMARK CORP CL B	0.829	038521100 RMK	148,300	3,626,064.47	3,931,433.00
ARBITRON INC	0.000	03875Q108 ARB	28,200 25,900	909,760.28 535,323.72	1,104,876.00
ARCH CHEMICALS INC.	2.779	03937R102 ARJ	25,900	535,323.72	1,104,876.00 745,402.00
ARCH COAL INC.	0.900	039380100 Q ACI	129,200	4,179,439.82	4,591,768.00
ARCHER DANIELS MIDLAND CO	1.344	039380100 Q ACI 039483102 Q ADM	1,350,400	18,869,040.21	4,591,768.00 30,127,424.00
ARCHIPELAGO HOLDINGS INC	0.000	03957A104 AX	11,800	170,446.28 479,404.19	247,564.00
ARCTIC CAT INC.	1.055	039670104 ACAT	22,720	479,404.19	602,534.40
ARDEN GROUP INC	0.995	039762109 ARDNA	4,100	326,108.00	411,945.45
ARENA PHARMACEUTICALS INC	0.000	040047102 ARNA	18,500	100,582.65	
ARES CAPITAL CORP	0.000	04010L103 ARCC	12,300	100,582.65 228,719.73	123,765.00 238,989.00
ARGONAUT GROUP INC	0.000	040157109 AGII	86,950	1,386,556.91	1,837,253.50
ARGOSY GAMING COMPANY	0.000	040228108 AGY	86,950 29,000	1,386,556.91 833,409.57	1,837,253.50 1,354,300.00
ARIAD PHARMACEUTICAL	0.000	04033A100 ARIA	25,600	172.328.44	190,208.00
ARIBA INC	0.000	04033V203 ARBA	25,600 156,241	172,328.44 2,475,260.21	2,593,600.60
ARKANSAS BEST CORP	1.069	040790107 ABFS	41,975	1,158,884.90	1,884,257.75
ARMOR HOLDINGS INC	0.000	042260109 AH	26.200	588.834.66	
ARQULE INC	0.000	04269E107 ARQL	11,600	63,964.72	1,231,924.00 67,164.00
ARRAY BIOPHARMA INC	0.000	04269X105 ARRY	54,400	446 309 42	517 888 00
ARRIS GROUP INC.	0.000	04269Q100 ARRS	222,671	446,309.42 1,303,911.17	4 5 5 5 6 6 6 4
ARROW ELECTRONICS	0.000	042735100 ARW	87,560	1.950.506.42	1,567,603.84 2,127,708.00 299,429.00
ARROW FINL CORP	2.967	042744102 AROW	9,659	1,950,506.42 262,008.78	299 429 00
ARROW INTL INC	1.161	042744102 AROW 042764100 ARRO			877,109.97
ARTESYN TECHNOLOGIES	0.000	043127109 ATSN	38,245	720,424.45 272,081.69	432,168.50
ARTHROCARE CORP	0.000	043127109 AISN 043136100 ARTC	15,900	429,808.17	509,754.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	rock			
In	strument - COM				
ARVINMERITOR INC. ASBURY AUTOMOTIVE GROUP	1.788	043353101 ARM	157,025 12,600	3,167,640.18	3,512,649.25
ASBURY AUTOMOTIVE GROUP	0.000	043436104 ABG	12,600	197 659 93	173 628 00
ASCENTIAL SOFTWARE CORP	0.000	04362P207 ASCL	208,392	3,334,420.07	3,398,873.52
ASHLAND INC ASIAINFO HLDGS INC ASK JEEVES INC ASM LITHOGRAPHY HOLD - NY REG ASPECT COMMUNICATIONS CORP	1.884	044204105 Q ASH	255,900 150,300	3,334,420.07 12,073,237.92 911,404.52	14,939,442.00
ASIAINFO HLDGS INC	0.000	04518A104 ASIA	150,300	911,404.52	895,788.00
ASK JEEVES INC	0.000	045174109 ASKJ	68,780 483,600 115,000 13,600	2,129,872.12 7,536,689.63	1,839,865.00
ASM LITHOGRAPHY HOLD - NY REG	0.000	N07059111 ASML	483,600	7,536,689.63	7,694,076.00
ASPECT COMMUNICATIONS CORP	0.000	04523Q102 ASPT	115,000	1,160,104.99 141,198.02 67,363.39 5,020,094.14 1,229,601.42	1,281,100.00
ASPECT MEDICAL SYSTEMS INC	0.000	045235108 ASPM	13,600	141,198.02	332,656.00
ASPEN TECHNOLOGY INC	0.000	045327103 AZPNE	14,300	67,363.39	88,803.00
ASSOCIATED BANC-CORP.	3.011	045487105 ASBC	211,869 47,900	5,020,094.14	7,036,169.49
ASSURANT INC	0.916	04621X108 AIZ	47,900	1,229,601.42	1,463,345.00
ASSURED GUARANTY LTD	0.610	G0585R106 AGO	46,120 22,700	799,320.94	907,180.40
ASTA FUNDING INC	0.521	046220109 ASFI	22,700	799,320.94 371,016.71 665,703.41	609,268.00
ASTEC INDUSTRIES INC	0.000	046224101 ASTE	43,230	665,703.41	743,988.30
ASTORIA FINANCIAL CORP.	3.002	046265104 AF	148,627	4,979,177.89	5,940,621.19
ASV INC	0.000	001963107 ASVI	35,492	1,121,192.85	1,700,066.80
ASYST TECHNOLOGIES INC	0.000	046224101 ASTE 046265104 AF 001963107 ASVI 04648X107 ASYT 001957505 Q T 04651M105 ATAR 047439104 AGIX 04743P108 ATHR	7,800	75,691.47	39,702.00
AT&T CORPORATION	4.984	001957505 Q T	2,095,247	48,767,800.41	39,935,407.82
ATARI INC	0.000	04651M105 ATAR	28,100	104,767,800.41 50,089.21 1,917,664.00 104,461.17 93,027.93 53,467.32 4,096,742.57 524,523.32	82,333.00
ATHEROGENICS INC	0.000	047439104 AGIX	93,500	1,917,664.00	2,202,860.00
ATHEROS COMMUNICATIONS	0.000	04743P108 ATHR	10,300	104,461.17	105,575.00
ATLANTIC COAST FEDERAL CORP	0.000	048425102 ACFC	6,400	93,027.93	88,128.00
ATLAS AMERICA INC	0.000	049167109 ATLS	2,600	53,467.32	92,950.00
ATMEL CORP	0.000	049513104 ATML	844,900	4,096,742.57	3,312,008.00
ATMI INC	0.000	00207R101 ATMI	23,700	524,523.32	533,961.00
ATMOS ENERGY CORP.	4.533	049560105 ATO	92,800	2,327,617.97	2,538,080.00
ATWOOD OCEANICS	0.000	በ5በበ951በያ አጥቭ	52,900	1,817,781.16	2,756,090.00
AUDIOVOX CORP	0.000	050757103 VOXX	31,300	2,327,617.97 1,817,781.16 450,532.75	493,914.00
AUTOBYTEL INC	0.000	05275N106 ABTLE	21,000	165,610.48 15,031,392.89	126,840.00
AUTODESK INC.	0.158	052769106 Q ADSK	21,000 960,800	15,031,392.89	36,462,360.01
AUTOLIV, INC	2.070	052800109 ALV	500,393	19,371,952.92	24,168,981.90
AUTOMATIC DATA PROC.	1.398	052800109 ALV 053015103 Q ADP	1,027,300	38 455 917 99	45 560 755 00
AUTONATION INC	0.000	05329W102 AN	841,300 117,500 82,600	14,068,814.97 8,890,053.77 152,668.58	16,161,373.00
AUTOZONE INC	0.000	053332102 AZO	117,500	8,890,053.77	10,728,925.00
AVANT IMMUNOTHERAPEUTICS INC	0.000	053491106 AVAN	82,600	152,668.58	166,026.00
AVATAR HLDGS INC	0.000	053494100 AVTR	10,071	400,414.92	484,415.10
AVAYA INC	0.000	053499109 AV	989.400	400,414.92 11,191,361.85	17,017.680.00
AVERY DENNISON	2.534	053611109 Q AVY	191,700	10.844.666.61	11.496.249.00
AVIALL INC.	0.174	05366B102 Q AVL	51,800	10,844,666.61 844,969.74	1.189.846.00
	3.171	000000100 Q 1140	31,000	011,000.71	1,100,010.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
	Instrument - COM	COMMON STOCK			
AVID TECHNOLOGY INC.	0.000			1,651,849.89	2,500,875.00
AVISTA CORP	2.942	05379B107 AVA	65,000 343,900	1,140,535.04 5,460,280.44	1,148,550.00
AVNET INC.	1.644	053807103 Q AVT	343,900	5,460,280.44	1,148,550.00 6,272,736.00
AVOCENT CORPORATION	0.000	053893103 AVCT	58,577 979,500	1,832,303.20	2,373,540.04 37,906,650.00
AVON PRODUCTS	1.447	054303102 Q AVP	979,500		37,906,650.00
AVX CORP.	1.190	002444107 AVX	164,400 83,700	2,111,147.88	2,071,440.00
AXCELIS TECHNOLOGIES INC	0.000	054540109 ACLS	83,700	680,269.60 303,450.96	680,481.00
AXONYX INC	0.000	05461R101 AXYX	56,900	303,450.96	352,780.00
AZTAR CORP.	0.000	054802103 AZR	38,400	673,928.94 6,277,631.25	352,780.00 1,340,928.00 7,434,840.00
BAE SYSTEMS PLC-ADR	3.847	05523R107 BAESY	420,000	6,277,631.25	7,434,840.00
BAKER HUGHES CORP	1.078	057224107 Q BHI	527,604	17,525,995.83 256,871.49	22,512,862.68 303,884.40
BALCHEM CORP	0.259	057665200 BCP	8,760	256,871.49	303,884.40
BALDOR ELECTRIC	2.179	057741100 BEZ	81,550	2,046,257.51	2,245,071.50
BALDWIN & LYONS INC	0.000 3.847 1.078 0.259 2.179 1.493 0.909 1.418 3.118 2.650 1.643 3.830 2.488 2.601 2.393 0.940	057755209 BWINB	23.400	591 469 68	626 886 00
BALL CORPORATION	0.909	058498106 Q BLL	394,400	12,947,029.68	17,345,712.00
BANCFIRST CORP	1.418	0E04EE102 DANE	2 600	199.093.97	284.328.00
BANCORPSOUTH INC	3.118	059692103 BXS	114,100	2,466,520.62	2,780,617.00
BANDAG INC	2.650	059815100 Q BDG 063750103 BKMU	17,000	697,259.81	846,770.00
BANK MUTUAL CORP	1.643	063750103 BKMU	152,656	697,259.81 1,697,693.27	846,770.00 1,857,823.52
BANK OF AMERICA CORP.	3.830	063750103 BRMU 060505104 Q BAC 062401104 GRAN 062540109 BOH 064057102 Q BK 063904106 OZRK	8,964,061	265,496,363.34	421,221,226.39 75,240.00
BANK OF GRANITE CORP	2.488	062401104 GRAN	3,600	67,294.37	75,240.00
BANK OF HAWAII CORP	2.601	062540109 ВОН	150,055	5,163,773.82	7,613,790.70 50,186,814.00 401.554.00
BANK OF NEW YORK CO, INC	2.393	064057102 O BK	1,501,700	46,357,126.83	50,186,814.00
BANK OF THE OZARKS INC	0.940	063904106 OZRK	11,800	295,549.37	401,554.00
BANKATLANTIC BANCORP INC	0.703	065908501 BBX	97,900	1,459,995.53	1,948,210.00
BANKNORTH GROUP INC.	2.185	06646R107 BNK	199,300	295,549.37 1,459,995.53 3,853,559.78	401,554.00 1,948,210.00 7,294,380.00
BANKUNITED FINANCIAL CORP-A	0.000	06652B103 BKUNA	54,178	1,274,590.93	1,730,987.10
BANNER CORP	2.180	06652V109 BANR	54,178 30,498	1,274,590.93 716,595.11	1,730,987.10 951,232.62 1,239,852.00
BANTA CORP	1.519	066821109 BN	27,700	926,638.12	1,239,852.00
BARD C. R. INC.	0.750	067383109 O BCR	27,700 384,900	926,638.12 16,322,517.10	1,239,852.00 24,625,902.00
BARNES & NOBLE INC.	0.000		254,892	5,921,605.28	8,225,364.84
BARNES GROUP INC.	3.017	067806109 B	16,600	392 095 10	440 066 00
BARR PHARMACEUTICALS INC.	0.000	068306109 BRL	203,611	7,380,700.54	9,272,444.95
BARRIER THERAPEUTICS INC	0.000	06850R108 BTRX	7.300	108 972 00	121 180 00
BASSETT FURNITURE INDS.	4.076	070203104 O BSET	7,300 34,737	108,972.00 622,032.71	681,713.63
BAUSCH & LOMB INC	0.806	071707103 O BOL	192.100		12,382.766.00
BAXTER INTL	1.685	071813109 O BAX	192,100 1,350,000	36,478,989.17	12,382,766.00 46,629,000.00
BB&T CORPORATION	3.329	054937107 BBT	749,600	25,020,515.48	31,520,680,00
BE AEROSPACE INC.	0.000	073302101 BEAV	201,575	1,737,679.33	31,520,680.00 2,346,333.00
BEA SYSTEMS INC	0.000	073302101 BEAV 073325102 BEAS		9,598,640.60	9,016,821.99

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
Inst	rument - COM	COMMON STOCK			
BEACON ROOFING SUPPLY INC	0.000	073685109 BECN		1,467,351.50	1,493,472.00
BEAR STEARNS COMPANIES INC	0.977	073902108 BSC	236,200 422,800	15,874,270.39	24,165,622.00
BEARINGPOINT INC	0.000	074002106 BE	422,800	3,568,321.57	3,395,084.00
BEAZER HOMES USA INC	0.273	07556Q105 BZH	17,100	1,530,200.11	2,500,191.00
BEBE STORES INC	0.493	075571109 BEBE	46,500	1,047,171.95	1,254,570.00
BECKMAN COULTER INC.	0.776	075811109 BEC	108,400	4,891,477.28	7,261,716.00
BECTON DICKINSON & COMPANY BED BATH & BEYOND INC	1.267	075887109 Q BDX	625,269 424,900	23,846,898.62	35,515,279.20
BED BATH & BEYOND INC	0.000	075896100 BBBY	424,900	12,271,711.23	35,515,279.20 16,923,767.00
BEI TECHNOLOGIES INC	0.129	05538P104 BEIQ	19,185	420,730.13	334,434.00
BEL FUSE INC-CL B	0.591	077347300 BELFB	18,100	591,915.50	611,599.00 2,245,110.40 93,740,811.15
BELDEN CDT INC	0.862	077454106 BDC	96,772 3,373,185 153,400	2,171,163.36 107,918,083.45 3,347,337.08	2,245,110.40
BELLSOUTH	3.886	079860102 Q BLS	3,373,185	107,918,083.45	93,740,811.15
BELO CORP	1.524	080555105 Q BLC	153,400	3,347,337.08	4,025,216.00
BEMIS CO.	2.200	081437105 O BMS	180,000	1 216 100 22	E 226 200 00
BENCHMARK ELECTRONICS INC	0.000	08160H101 BHE	180,000 64,345	4,216,188.32 1,633,969.08	2,194,164.50
BENTLEY PHARMACEUTIC	0.000	082657107 BNT	17,100		183,825.00
BERKLEY (WR) CORP	0.593	084423102 BER	17,100 422,307	183,119.25 15,768,934.11	183,825.00 19,920,221.19
BERKSHIRE HATHAWAY INC. CLASS A	0.000	084670108 BRK.A	38	3,270,643.75	3,340,200.00
BERKSHIRE HILLS BANC	1.292	084680107 BHL	38 6,400	222 070 14	237 760 00
BERRY PETROLEUM CO	1.006	085789105 BRY	20.100	442,733.33	958,770.00
BEST BUY COMPANY INC	0.740	086516101 BBY	650,800	27,121,871.88	38,670,536.00
BEVERLY ENTERPRISES	0.000	087851309 BEV	650,800 89,750	27,121,871.88 477,367.67	958,770.00 38,670,536.00 821,212.50
BEVERLY HILLS BANCORP INC	4.950	087866109 BHBC	14,682	142,384.98	148,288.20
BFC FINANCIAL CORP	0.000	055384200 BFCF	7,683	142,384.98 82,008.63	97,189.95
BIG 5 SPORTING GOODS CORP	0.960	08915P101 BGFV	33,652	754,752.39 5,234,148.94	
BIG LOTS, INC.	0.000	089302103 BLI	360,200	5,234,148,94	980,619.28 4,369,226.00
BIO RAD LABS INC	0.000	090572207 BIO	56,000	3,180,358.40	3,212,720.00
BIO-REFERENCE LABS I	0.000	000E7G602 DDIT	76 070	1,055,374.98	1,339,434.60
BIOGEN IDEC INC	0.000	09062X103 BIIB	653,000	27,217,762.41	43,496,329.99
BIOLASE TECHNOLOGY INC	0.276	090911108 BLTI	22,265		242,020.55
BIOMARIN PHARMACEUTI	0.000	09061G101 BMRN	28,679	322,332.96 197,120.00	183,258.81
BIOMET INC.	0.460	090613100 BMET		9,851,945.66	17.325.627.00
BIOSITE INC.	0.000	090945106 BSTE	18,419	833,291.19	17,325,627.00 1,133,505.26
BIOVERIS CORP	0.000	090676107 BIOV	22,800	168,064.65	166,668.00
BISYS GROUP INC.	0.000	055472104 BSG	262 400	4 272 564 07	4,332,929.99
BJ SERVICES CO	0.687	055482103 BJS	296,700	10,680,239.29	13,808,418.00
BJ'S RESTAURANTS INC	0.007	09180C106 BJRI		E76 106 21	982,982.00
BJ'S WHOLESALE CLUB INC.	0.000	05548J106 BJ	185,500	4,771,113.81	5,403,615.00
BKF CAP GROUP INC	1.142		6 800	196 241 88	
BLACK & DECKER	0.951	091797100 O BDK	253 375	196,241.88 15,840,665.77	22 380 613 75
DIACK & DECKER	0.931	071/7/100 Q DDIX	233,313	13,040,003.77	22,300,013.73

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	rock			
	Instrument - COM	COMMON STOCK			
BLACK BOX CORPORATION	0.499	091826107 BBOX	22,834	1,057,858.76	1,096,488.68
BLACK HILLS CORP	4.041	092113109 ВКН	36,000	1,087,896.39	1,104,480.00 488,756.40
BLACKBAUD INC	0.000	09227Q100 BLKB	33,385	375,868.63	488,756.40
BLACKBOARD INC	0.000	091935502 BBBB	7,200 20,400	125,254.80 1,094,829.91	106,632.00
BLACKROCK INC	1.294	09247X101 BLK	20,400	1,094,829.91	1,576,104.00
BLAIR CORP.	1.682	092828102 Q BL	22,500 1 206,801	578,886.43 8.12 2,060,158.96	802,350.00
BLOCKBUSTER INC-CL B	0.908	093679207 BBI.B	1	8.12	8.81
BLOCKBUSTER INC. CLASS A	0.838 0.000 0.000 0.000 0.000 1.285 0.000 1.836 1.931 0.000 0.000 0.634 0.000 1.417 1.033 0.000 0.000	093679108 Q BBI	206,801	2,060,158.96	1,972,881.54
BLOUNT INTERNATIONAL	0.000	095180105 BLT	77,900	905,514.62 621,876.47	1,357,018.00 723,929.00
BLUE COAT SYSTEMS INC	0.000	09534T508 BCSI	38,900	621,876.47	723,929.00
BLUE NILE INC	0.000	09578R103 NILE	10,200 52,200	330,913.20 659,088.29	281,724.00
BLUEGREEN CORP	0.000	096231105 BXG	52,200	659,088.29	1,035,126.00
BLYTH INC.	1.285	09643P108 BTH	36,386	1,006,121.03	1,075,570.16 17,784,296.99
BMC SOFTWARE	0.000	055921100 BMC	36,386 956,145	1,006,121.03 17,560,324.08	17,784,296.99
BOB EVANS FARMS	1.836	096761101 Q BOBE	46,368 1,204,200 28,734	1,356,147.21	1,212,059.52
BOEING CO	1.931	097023105 Q BA	1,204,200	45 762 844 51	62 341 434 00
BOK FINL CORP	0.000	05561Q201 BOKF	28,734	1,247,903.93	1,401,069.84
BOMBAY COMPANY	0.000	097924104 BBA	112,800	771,100.59 296,308.81	623.784.00
BON-TON STORES	0.634	09776J101 BONT	22,400	296,308.81	352,800.00
BONE CARE INTL INC	0.000	098072101 BCII	68,035	1,466,191.01	1,894,774.75
BORDERS GROUP INC	1.417	099709107 BGP	68,035 210,300	1,466,191.01 4,610,732.51	5,341,620.00
BORG WARNER INC.	1.033	099724106 BWA	71,200 236,650 9,350	2,597,404.13	3,856,904.00
BORLAND SOFTWARE CORPORATION	0.000	099849101 BORL	236,650	2,325,773.12	2,764,072.00
BOSTON BEER INC	0.000	100557107 SAM	9.350	2,325,773.12 146,020.37	2,764,072.00 198,874.50
BOSTON COMMUNICATIONS GROUP	0.000	100582105 BCGI	64,306	708,244.25	EOA 107 AA
		101119105 BPFH	64,306 61,354	708,244.25 1,472,580.75	1,728,342.18
BOSTON SCIENTIFIC CORP.	0.000	101137107 BSX	1,645,265	38,722,317.06	58,489,170.75
BOWATER INC.	1.819	102183100 O BOW	90,200	3,383,474.60	3,966,094.00
BOWNE & CO INC.	1.353	10204210E DME	70 700	1,056,928.65	1,149,582.00
BOYD GAMING COPR	0.816	103304101 BYD	50,700 50,600 1 15,000 20,200	1.158.776.65	2,107,490.00
BOYDS COLLECTION LTD	0.000	103354106 FOB	1	1,158,776.65 2.86 339,638.14 623,167.30	4.40
BRADLEY PHARMACEUTIC	0.000	104576103 BDY	15 000	339 638 14	291,000.00
BRADY CORPORATION	0.703	104674106 BRC	20.200	623.167.30	1,263,914.00
BRIGGS & STRATTON	0.852 0.000 1.819 1.353 0.816 0.000 0.703 1.635 0.000 0.000 0.000 0.000	109043109 Q BGG	86,600	2.213.166.68	3,600,828.00
BRIGHAM EXPLORATION CO	0.000	109178103 BEXP	2,200	2,213,166.68 18,888.50	19,800.00
BRIGHT HORIZON FAMIL	0.000	109195107 BFAM	49,862	2,240,264.75	3,229,063.12
BRIGHTPOINT INC.	0.000	109173107 BFAM 109473405 CELL	19,900	268,184.58	388,846.00
BRINKER INTERNATIONAL INC	0.000	1006/1100 ₽7₽	102 750	5,274,744.51	6,409,042.50
BRINKS COMPANY	0.253	109696104 O BCO	165 100	4,267,510.36	6,524,752.00
BRISTOL WEST HOLDINGS INC	1.000	11037M105 BRW	3 600	61,979.51	6,524,752.00 72,000.00
DKIDION MEDI HONDINGO INC	1.000	TIO3/MIO3 DRW	165,100 3,600	01,5/5.51	72,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	o - COMMON ST	rock			
Instrument		COMMON STOCK			
BRISTOL-MYERS SQUIBB	4.371	110122108 Q BMY	3,935,400	115,596,478.97	100,824,948.00
BROADCOM CORP CL A	0.000	111320107 BRCM	436,000	50,031,680.39	14,074,080.00
BROADWING CORP	0.000	11161E101 BWNG	74,400	869,017.38 2,448,325.72 384,104.88	677,784.00 3,086,560.00 562,740.00
BROCADE COMMUNICATIONS SYSTEM	0.000	111621108 BRCD	404,000 16,600	2,448,325.72	3,086,560.00
BROOKFIELD HOMES CORP	0.472	112723101 BHS	16,600	384,104.88	
BROOKFIELD HOMES CORP BROOKLINE BANCORP IN BROOKS AUTOMATION INC BROWN & BROWN INC BROWN SHOE COMPANY INC	2.083	11373M107 BRKL	202,143	3,873,003.14	4,278,173.76
BROOKS AUTOMATION INC	0.000	114340102 BRKS	33,700	832,685.03	580,314.00
BROOKSTONE INC	0.000	114537103 BKST	107,767	1,410,313.91	2,106,844.85
BROWN & BROWN INC	0.734	115236101 BRO	122,715	4,512,244.81 780,310.07	580,314.00 2,106,844.85 5,344,238.25 844,189.00
BROWN SHOE COMPANY INC	1.340	115736100 Q BWS	28,300	780,310.07	844,189.00
BROWN-FORMAN -CL B	2.013	115736100 Q BWS 115637209 Q BF.B 116794108 BRKR	16,048	622,157.57 855,636.16	781,216.64
BRUKER BIOSCIENCES CORP	0.000	116794108 BRKR	182,200	855,636.16	734,266.00
BRUNSWICK CORP	1.212	117043109 Q BC	162,962	4,862,238.95	8,066,619.00
BRUSH ENGINEERED MATERIALS	2.594	117421107 BW	28,100	447,785.70	519,850.00
BUCA INC.	0.000	117769109 BUCA	162,600	929,179.88	1,131,696.00
BUCKEYE TECHNOLOGIES INC.	0.000	118255108 BKI	32,600 20,200	394 229 14	424 126 00
BUCKLE INC	1.627	118440106 BKE	20,200	493,340.37	595,900.00
BUCYRUS INTERNATIONAL INC-A	0.565	118759109 BUCY	62,830	1,553,042.71 1,067,874.85	2,553,411.20
BUFFALO WILD WINGS INC	0.000	119848109 BWLD	62,830 34,700	1,067,874.85	2,553,411.20 1,207,907.00
BUILD-A-BEAR WORKSHOP INC	0.000	120076104 BBW	9,900	313,718.13	
BUILDING MATERIALS HLDG. CORP.	0.835	120113105 BMHC	9,900 34,632	520,552.78 538,162.42 27,616,576.96 24,820,882.92	347,985.00 1,326,059.28
BURLINGTON COAT FACTORY WAREHOUSE	0.176	121579106 BCF	29,800	538,162.42	676,460.00
BURLINGTON NORTHERN SANTA FE	1.437	12189T104 O BNI	838,468	27,616,576.96	39,667,921.08
BURLINGTON RESOURCES	0.781	122014103 O BR	889,800	24,820,882.92	38,706,300.00
C-COR INC	0.000	125010108 CCBL	70.409	481.099.03	654.803.70
C.H.ROBINSON WORLDWIDE INC	1.080	12541W100 CHRW	159,600	5,311,426.10	8,860,992.00
C&D TECHNOLOGIES INC.	0.322	124661109 CHP	50.400	929.786.84	858,816.00
CABELAS INC	0.000	126804301 CAB	50,400 31,500	929,786.84 739,799.23	716,310.00
CABLEVISION SYSTEMS CORP	0.000		433,200	9,145,224.04	10,786,680.00
CABOT CORP	1.654	127055101 CBT	304 690	10,072,165.72	11,785,409.20
CABOT MICROELECTRONICS CORPORATION	0.000	127033101 CB1 12709P103 CCMP	42,878	1,624,230.66	1,717,263.90
CABOT OIL & GAS CORP.	0.361	127097103 CCM	38,500	1,346,757.44	1,703,625.00
CACHE INC	0 000	127057103 Q COG 127150308 CACH	10,600	1,346,757.44 157,191.91	191,012.00
CACI INTERNATIONAL INCCL A	0.000	127190300 CACH	32,400	967 279 37	2 207 412 00
CADENCE DESIGN SYS INC	0.000	127190304 CAI 127387108 CDN	395,599	967,279.37 6,085,093.42	2,207,412.00 5,463,222.21 11,769,534.04 1,887,173.25 429,195.00
CAESARS ENTERTAINMENT INC	0.000	127387106 CDN 127687101 CZR		7 185 292 04	11 760 524 04
CAL DIVE INTERNATIONAL INC	0.000	127087101 CZR 127914109 CDIS	46,311	7,185,292.04	1 007 172 05
		120020202 CDIS	35,500	1,043,455.74 491,379.35	1,00/,1/3.25
CAL-MAINE FOODS INC	0.413	128030202 CALM	35,500	491,3/9.35	429,195.00
CALAMOS ASSET MANAGEMENT-A	0.000	12811R104 CLMS	22,200 130,900	532,065.35 956,074.88	599,400.00
CALGON CARBON CORP.	1.321	129603106 Q CCC	130,900	950,0/4.88	1,188,5/2.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TOCK			
	Instrument - COM	COMMON STOCK			
CALIFORNIA PIZZA KITCHEN INC	0.000	13054D109 CPKI			487,600.00
CALIFORNIA WTR SVC G	3.001 2.074 0.000 0.000 0.000 0.442 3.766	130788102 CWT	18,900 74,700	521,187.32 1,067,350.03	711,585.00 1,008,450.00
CALLAWAY GOLF COMPANY	2.074	131193104 ELY	74,700	1,067,350.03	1,008,450.00
CALLON PETROLEUM CORP	0.000	13123X102 CPE	26,900	350,696.95	388,974.00
CALLWAVE INC	0.000	13126N101 CALL	4 400	57.720.50	67,936.00
CALPINE CORPORATION	0.000	131347106 CPN	544,100	3,852,315.53	2,143,754.00
CAMBREX CORP.	0.442	132011107 CBM	54,585	1,296,471.96	1,479,253.50
CAMCO FINANCIAL CORP	3.766	132618109 CAFI	1	16.51	1,479,253.50 15.40
CAMDEN NATL CORP	2.029	133034108 CAC	54,585 1 14,400 81,000	1,296,471.96 16.51 452,580.04 2,113,366.74	567,504.00 2,421,090.00
CAMPBELL SOUP CO.	2.275	134429109 Q CPB	81,000	2,113,366.74	2,421,090.00
CANCERVAX CORP	0.000	13738Y107 CNVX	18,400	158,305.83	199,640.00
CANDELA CORP	0.000	136907102 CT.7D	21 400	247 345 83	243,104.00
CAPITAL CITY BK GROU	1.818	139674105 CCBG	6,857	265,121.86	286,622.60
CAPITAL CORP OF THE WEST	0.425			309,470.25	437,109.30 386,694.00 31,907,169.00 498,080.00
CAPITAL CROSSING BANK CAPITAL ONE FINANCIAL CORP. CAPITAL SENIOR LIVING CORP	0.000	140071101 CAPX	9,300 12,600	309,470.25 359,573.18	386,694.00
APITAL ONE FINANCIAL CORP.	0.127	14040H105 COF	378,900	17,855,259.59 535,486.70	31,907,169.00
CAPITAL SENIOR LIVING CORP	0.000	140475104 CSU	378,900 88,000	535,486.70	498,080.00
CAPITAL SOUTHWEST CORP	1.018	140501107 CSWC	3,000	235,193.47	235,560.00
CAPITALSOURCE INC	0.000	14055X102 CSE	34.000	825,155.07	235,560.00 872,780.00
CAPITOL BANCORP LTD	1.930	14056D105 CBC	11,300	308,080.86	397,986.00
CAPSTONE TURBINE CORP	0.000	14067D102 CPST	228,100	455,225.51	
CAPTARIS INC.	0.000	14071N104 CAPA	228,100 194,200	455,225.51 1,081,296.68	417,423.00 1,002,072.00
CARACO PHARM LABS INC	0.000	14075T107 CPD	10.100	79.052.98	96.455.00
CARAUSTAR INDUSTRIES INC.	0.713	140909102 CSAR	10,100 31,600	79,052.98 345,130.19	96,455.00 531,512.00
CARBO CERAMICS, INC.	0.695	140781105 CRR	39,953	2.422.867.07	2.756.757.00
CARDIAC SCIENCE INC	0.000	141410209 DFIB	39,953 101,600	2,422,867.07 205,229.85	2,756,757.00 217,424.00
CARDINAL FINANCIAL CORP	0.000	14149F109 CFNL	64,000	552 720 00	713,600.00
CARDINAL HEALTH INC.	0.206		933,469	552,720.00 43,039,132.05 857,126.33	54,281,222.35
CARDIODYNAMICS INTL	0.000	141597104 CDIC	933,469 151,219	857 126 33	781,802.23
AREER EDUCATION CORP	0.000	141665109 CECO	12,932	511 351 04	
AREMARK RX INC	0.000	141705103 CMX	985,476	511,351.04 25,231,418.55	517,280.00 38,857,318.68
ARLISLE COS INC	1.417	142339100 CSL	42,200	2,599,911.17	2,739,624.00
ARMAX INC.	0.000	143130102 KMX	123,700	3,046,236.45	3,840,885.00
ARMIKE CINEMAS INC	1.917		82,218	2,941,477.32	3,000,957.00
ARMIKE CINEMAS INC	0.684	1//205102 CDC	44 700		
CARTERS INC	0.000	144205103 CRS 146229109 CRI	22,800	619,514.10	2,613,162.00 774,972.00
CASCADE BANCORP	1.384	140229109 CRI 147154108 CACB	7 000	130,476.42	1/1 5/0 00
			7,000 19,200	111 010 00	141,540.00 767,040.00
CASCADE NATURAL CAS CORR	1.201	147195101 Q CAE	19,200	,	. ,
CASCADE NATURAL GAS CORP.	4.528	147339105 CGC	12,500	273,359.50	265,000.00
CASELLA WASTE SYS IN	0.000	147448104 CWST	61,411	730,902.23	899,057.04

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	o - COMMON SI	rock			
Instrument		COMMON STOCK			
CASEY'S GENERAL STORES INC.		147528103 CASY			2,178,000.00
CASH AMERICAN INT'L. INC.	0.235	14754D100 CSH	31,500	567,891.04 809,068.91	936,495.00
CASUAL MALE RETAIL GROUP INC	0.000	148711104 CMRG	156,900	809,068.91	855,105.00
CATALINA MARKETING CORP	1.012	148867104 POS	57,900 25,090	1,035,395.65	1,715,577.00
CATAPULT COMMUNICATIONS CORP	0.000	149016107 CATT	25,090	426,178.78	606,174.40
CATERPILLAR INC.	1.681	149123101 Q CAT	25,090 549,300		53,562,243.00
CATHAY GENERAL BANCORP	0.960	149150104 CATY	41,986 50,000	1,103,920.77	1,574,475.00
CATO CORP CL A	2.428	149205106 CTR	50,000	1,001,629.82	1,574,475.00
CB RICHARD ELLIS GROUP INC-A	0.000	12497T101 CBG	28,000 55,100	659,835.59 2,028,438.40	939,400.00 2,305,935.00 186,963.78
CBRL GROUP INC.	1.147	12489V106 Q CBRL	55,100	2,028,438.40	2,305,935.00
CCC INFORMATION SVCS	0.000	12487Q109 CCCG	8,418 13,700	143,950.00	186,963.78
CDI CORP.	2.058	125071100 CDI	13,700	420.719.51	292.906.00
CDW CORP	0.542	12512N105 CDWC	88,300	3,859,368.99	5,858,705.00
CEC ENTERTAINMENT, INC.	0.000	125137109 CEC		2,276,113.96	3,211,589.50
CELERA GENOMICS GROUP	0.000	038020202 CRA	80,350 345,800	2,276,113.96 4,418,591.36	4,754,750.00
CELGENE CORP	0.000	151020104 CELG	191,585	4,025,631.73	5,082,750.05
CELL GENESYS INC	0.000	150921104 CEGE	191,585 54,400	4,025,631.73 456,220.84	440,640.00
CELL THERAPEUTICS INC	0.000	150934107 CTIC	36,289	456,220.84 266,159.57 712,474.47 54,525,368.63	295,392.46 320,467.30 61,273,135.00
CELLEGY PHARMACEUTICALS INC	0.000	15115L103 CLGY	111,700	712,474.47	320,467.30
CENDANT CORP.	1.539	151313103 CD	2,620,750	54,525,368.63	61,273,135.00
CENTENE CORP	0.000	15135B101 CNC	83,860	1,408,189.67	2,377,431.00
CENTENNIAL COMMUNCTN	0.000	15133V208 CYCL	83,860 13,200	1,408,189.67 78,884.10	2,377,431.00 104,676.00
CENTER FINANCIAL CORP	0.799	15146E102 CLFC	10,684	141,522.15 14,029,199.41	213,893.68
CENTERPOINT ENERGY INC	3.539	15189T107 O CNP	1,188,100	14,029,199.41	13,425,530.00
CENTEX CORP	0.268	152312104 O CTX	392,371	17,288,271.21	23,377,464.18
CENTILLIUM COMMUNICATIONS INC	0.000	152319109 CTLM	205,767	600,845.51	23,377,464.18 500,013.81
CENTRAL COAST BANCOR	0.000	153145107 CCBN	10,000	17,288,271.21 600,845.51 178,125.88	230,900.00
CENTRAL EUROPEAN DISTRIBUTION CORP	0.000	153435102 CEDC		329,895.86	401,744.00
CENTRAL FREIGHT LINES INC	0.000	153491105 CENF	13,600 9,500 25,400	329,895.86 64,066.27	59.850.00
CENTRAL GARDEN & PET	0.000		25.400	723.854.37	1.060.196.00
	1.769	154760102 CPF	25,400 39,317	723,854.37 1,060,393.67	1,060,196.00 1,422,095.89
CENTRAL PACIFIC FINANCIAL CORP CENTRAL PARKING CORP.	0.396	154785109 CPC	20,500	529.607.03	1,422,095.89 310,575.00 311,684.00
CENTRAL VERMONT PUB SERV	3.955	155771108 CV	13,400	529,607.03 270,418.62	311.684.00
CENTURY ALUMINUM COMPANY	0.761	156431108 CENX	12,800	294,879.87	336,128.00
CENTURY BUSINESS SVC	0.000	156490104 CBIZ	115.253	460 020 E7	E00 E00 00
CENTURYTEL, INC.	0.648	156700106 CTL	533,900	17,095,294.19	18,937,433.00
CEPHALON INC	0.000	156708109 CEPH	116,550	5.785.743.92	5,930,064.00
CEPHEID	0.000	15670R107 CPHD	46,400	5,785,743.92 489,560.08	461,216.00
CERADYNE INC	0.000		17,750	377,083.58	1,015,477.50
CERES GROUP INC	0.000	156772105 CERG	100,983	603,797.04	521,072.28
CENED GROUP INC	0.000	130//2103 CERG	100,503	003,797.04	521,072.20

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'				
	Instrument - COM	COMMON STOCK			
		COMMON BIOCK			
CERIDIAN CORP CERNER CORP. CERTEGY INC CH ENERGY GROUP INC CHAMPION ENTERPRISES INC. CHARLES RIVER ASSOCI CHARLES RIVER LABORATORIES	0.000	156779100 CEN	200,700 31,600	3,965,798.53 832,531.31	3,668,796.00
CERNER CORP.	0.000	156782104 CERN	31,600	3,965,798.53 832,531.31 6,954,474.28 919,471.07 456,361.82 399,565.10 2,869,804.48 435,146.88 2,768,594.26 10,738,134.41 1,033,276.55 530,961.66	1,680,172.00
CERTEGY INC	0.562	156880106 CEY	210,945	6,954,474.28	7,494,875.85
CH ENERGY GROUP INC	4.495	12541M102 CHG	21,900	919,471.07	1,052,295.00
CHAMPION ENTERPRISES INC.	0.000	158496109 CHB	56,500	456,361.82	667,830.00
CHARLES RIVER ASSOCI	0.000	159852102 CRAI	12,244 80,304	399,565.10 2,869,804.48	572,651.88
CHARLES RIVER LABORATORIES	0.000	159864107 CRL	80,304	2,869,804.48	3,694,787.05
CHARLOTTE RUSSE HOLDING INC	0.000	161048103 CHIC	30,100	435,146.88	304,010.00
CHARLOTTE RUSSE HOLDING INC CHARMING SHOPPES CHARTER COMMUNICATIONS CHARTERMAC CHATTEM INC CHECKFREE CORP CHECKPOINT SYSTEMS INC. CHEESECAKE FACTORY (THE) CHEMED CORP CHEMICAL FINL CORP CHENIERE ENERGY INC CHEROKEE INC CHESAPEAKE CORP CHESAPEAKE ENERGY CORP CHESAPEAKE UTILITIES CORP CHEVRONTEXACO CORP CHICAGO BRIDGE & IRON COMPANY CHICAGO MERCANTILE EXCHANGE	0.000	161133103 CHRS	371,400	2,768,594.26	3,480,018.00
CHARTER COMMUNICATIONS	0.000	16117M107 CHTR	3,213,936	10,738,134.41	7,199,216.64
CHARTERMAC	6.710	160908109 CHC	51,800 18,567	1,033,276.55	1,265,992.00 614,567.70 5,643,456.00 754,490.00 7,258,960.73
CHATTEM INC	0.000	162456107 CHTT	18,567	530,961.66	614,567.70
CHECKFREE CORP	0.000	162813109 CKFR	148,200	4,009,925.34	5,643,456.00
CHECKPOINT SYSTEMS INC.	0.000	162825103 CKP	41.800	677,734.24	754,490.00
CHEESECAKE FACTORY (THE)	0.000	163072101 CAKE	223,559	5,324,915.80	7,258,960.73
CHEMED CORP	0.715	162500102 000	24,450	1,231,745.39	1,640,839.50
CHEMICAL FINL CORP	2.469	163731102 CHFC	26,600	1,231,745.39 864,700.07	1,141,672.00
CHENIERE ENERGY INC	0.000	16411R208 LNG	21,000 15,800	428,211.31 374,327.20 506,995.13 5,581,178.79 57,781.27 181,820,916.73 1,191,684.11	1,337,700.00
CHEROKEE INC	5.668	16444H102 CHKE	15,800	374,327.20	557,424.00
CHESAPEAKE CORP	3.240	165159104 CSK	21,700	506,995.13	589,372.00
CHESAPEAKE ENERGY CORP	1.090	165167107 CHK	438,800	5,581,178.79	7,240,200.00
CHESAPEAKE UTILITIES CORP	4.194	165303108 CPK	2,700	57,781.27	72,090.00
CHEVRONTEXACO CORP	3.047	166764100 Q CVX	4,795,661	181,820,916.73	251,820,159.10
CHICAGO BRIDGE & IRON COMPANY	0.300	167250109 CBI	41,372	1,191,684.11	1,654,880.00
CHICAGO MERCANTILE EXCHANGE	0.454	167760107 CME	42,500 148,800	5,968,295.96	9,719,750.00
CHICO'S FAS INC	0.000	168615102 CHS	148,800	4,569,543.31	6,774,864.00
CHILDREN'S PLACE	0.000	168905107 PLCE	56,229	1,154,126.42	2,082,159.87
CHIQUITA BRANDS	0.300 0.454 0.000 0.000 1.813 0.000 2.506 1.551 0.000 0.000 0.867 2.028			1,203,827.30	1,603,762.00
CHIRON CORP	0.000	170040109 CHIR	124,700	4,086,340.01	4,156,251.00
CHITTENDEN CORPORATION	2.506	170228100 CHZ	86,624 73,385	2,012,542.54 3,692,424.06 7,823,500.19 278,373.02 880,498.34	2,488,707.52
CHOICE HOTELS INTL INC	1.551	169905106 CHH	73,385	3,692,424.06	4,256,330.00
CHOICEPOINT INC.	0.000	170388102 CPS	211,900	7,823,500.19	9,745,281.00
CHORDIANT SOFTWARE I	0.000	170404107 CHRD	79,600	278,373.02	181,488.00
CHRISTOPHER & BANKS CORP	0.867	171046105 CBK	41,750	880,498.34	770,287.50
CHRISTOPHER & BANKS CORP CHUBB CORP CHURCH & DWIGHT INC CHURCHILL DOWNS INC CIBER INC. CIENA CORP. CIGNA CORP.	2.028	171232101 Q CB	699,700	43,365,515.57	53,806,930.00
CHURCH & DWIGHT INC	0.713	171340102 Q CHD	699,700 302,650	43,365,515.57 8,599,193.47	10,175,093.00
CHURCHILL DOWNS INC	1.118	171484108 CHDN	8,500	332,186.24 798,493.45	379,950.00 684,912.36 147,962.00
CIBER INC.	0.000	17163B102 CBR	71,049	798,493.45	684,912.36
CIENA CORP.	0.000	171779101 CIEN	44,300	109,501.19	147,962.00
CIGNA CORP.	0.122	125509109 Q CI		28,348,618.21	38,062,519.68
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
	Instrument - COM	COMMON STOCK			
CIMAREX ENERGY	0.000	171798101 XEC	52,000 272,300 240,975	1,060,044.92	1,970,800.00
CINCINNATI BELL INC	0.000	171871106 CBB	272,300	1,754,626.53	1,130,045.00
CINCINNATI FINANCIAL CORP.	2.485	172062101 Q CINF	240,975	8,864,224.55	10,665,553.50
CINERGY CORP	4.612	172474108 Q CIN	300,600 290,390	10,045,016.49	12,513,978.00
CINTAS CORP	0.661		290,390	11,682,475.25	12,736,505.40
CIRCOR INTERNATIONAL INC	0.647	17273K109 CIR	27,800 636,700	569,081.94	643,848.00 9,957,988.00
CIRCUIT CITY STORES	0.447	172737108 Q CC	636,700	8,092,270.68	9,957,988.00
CIRRUS LOGIC INC	0.000	172755100 CRUS	131,200 12,235,258	872,584.08	722,912.00
CISCO SYSTEMS	0.000	17275R102 CSCO	12,235,258	259,136,252.12	236,140,479.40
CIT GROUP INC	1.134	125581108 CIT	587,100	18,004,712.05	26,900,922.00
CITADEL BROADCASTING CORP	0.000	17285T106 CDL	104,600 11,262,994	1,605,590.31	1,692,428.00
CITIGROUP INC.	3.653	172967101 Q C	11,262,994	310,260,210.43	542,651,050.92
CITIZENS BKG CORP MI	3.318	174420109 CBCF	68,961	2,035,211.10	2,368,810.35
CITIZENS COMMUNICATIONS CO	7.251	17453B101 CZN	68,961 372,800 500 75,100 8,600	2,035,211.10 5,055,668.13	2,368,810.35 5,140,912.00 12,090.00 1,842,203.00 310,890.00
CITIZENS FIRST BANCO	1.488	17461R106 CTZN	500	12,099.73 1,635,649.40 276,892.08	12,090.00
CITRIX SYSTEMS INC	0.000	177376100 CTXS	75,100	1,635,649.40	1,842,203.00
CITY BK LYNNWOOD WAS	2.213	17770A109 CTBK	8,600	276,892.08	310,890.00
CITY HLDG CO	2.428	177835105 CHCO	32,800	1,002,606.91 3,559,075.26	1,188,672.00 4,853,655.00
CITY NATIONAL CORP	2.038	178566105 CYN	32,800 68,700	3,559,075.26	4,853,655.00
CKE RESTARUANTS INC.	0.000	12561E105 CKR	57,500 182,597	453,175.46	834,325.00
CLAIRE'S STORES INC	1.694	179584107 CLE	182,597	453,175.46 3,329,019.59	3,880,186.25
CLARCOR INC.	7.251 1.488 0.000 2.213 2.428 2.038 0.000 1.694 0.931 9.278	179895107 O CLC	44,940	1,321,468.16	2,461,363.80
CLARK INC	9.278	181457102 CLK	32,900	505,025.56	510,608.00
CLEAR CHANNEL COMMUNICATIONS	1.493	184502102 CCU	32,900 1,436,807	505,025.56 72,345,614.08	510,608.00 48,118,666.43
CLECO CORP. HOLDING CO.	4.442	12561W105 CNL	52,800	949,195.77	1,069,728.00
CLEVELAND-CLIFFS INC	0.385	185896107 Q CLF	52,800 11,900	949,195.77 501,280.58	1,069,728.00 1,235,934.00
CLECO CORP. HOLDING CO. CLEVELAND-CLIFFS INC CLIFTON SAVINGS BANCORP INC	0.987	187120103 CSBK	15,300	182,826.45	185,895.00
CLOROX COMPANY	1.900	189054109 O CLX	15,300 419,666	501,280.58 182,826.45 20,624,301.54	185,895.00 24,730,917.38
CLOSURE MEDICAL CORP	1.900	189093107 CLSR	30,100	582,058.64	586,950.00
CMGI INC	0.000		666,800	1,105,346.42	586,950.00 1,700,340.00 4,854,547.50
CMS ENERGY CORP	6.890	125896100 O CMS	666,800 464,550	1,105,346.42 5,963,274.17	4,854,547.50
CNA FINANCIAL CORP	0.000	126117100 CNA		786.375.58	868,075.00
CNA SURETY CORP	0.000	12612L108 SUR	32,500 44,510	786,375.58 487,948.12	594 208 50
CNET NETWORKS INC	0.000	12613R104 CNET	117,300	856,747.41	1,317,279.00
CNF TRANSPORTATION	0.798	12612W104 O CNF	65,300	2,6/9,515.51	3,4/1,530.00
CNH GLOBAL N.V.	0.970	N20935206 CNH	62,700	880,577.55	1,214,499.00
COACH INC	0.000	189754104 COH	730,900	880,577.55 16,725,709.91	1,214,499.00 41,222,760.00 272,552.00
COACHMEN INDUSTRIES INC	1.382	189873102 COA	730,900 15,700	243,012.24	272.552.00
COASTAL FINL CORP DE	0.939		14.228	146.812.56	272,608.48
COBIZ INC	0.886	190897108 COBZ	14,228 14,300	146,812.56 145,353.95	290,290.00
CODID INC	0.000	17007/100 CODZ	14,500	143,333.93	290,290.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	- COMMON S				
Instrument		COMMON STOCK			
COCA COLA CO	2.402	191216100 Q КО	4 055 864	186,732,458.61	168,845,618.32
COCA COLA CO. COCA-COLA BOTTLING COCA-COLA ENTERPRISE COEUR D'ALENE MINES CORP.	1.752	191098102 COKE	300	16 876 83	17 118 00
COCA-COLA ENTERPRISE	0.767	191219104 CCE	300 536,764	13,278,424.45	11.191.529.40
COEUR D'ALENE MINES CORP.	0.000	192108108 CDE	302.375		
COGNEX CORP.	1.147	192422103 CGNX	302,375 128,401	903,242.95 3,142,358.66	3,582,387.90
COGNIZANT TECH SOLUTIONS CORP	0.000	192446102 CTSH	181,700	2,961,077.47	7,691,361.00
COHEN & STEERS INC	2.461	19247A100 CNS	8,300	127,038.18	134,875.00
COHERENT INC.	0.000	192479103 COHR	8,300 79,600	127,038.18 1,959,500.18	2,423,024.00
COHU INC.	1.077	192576106 COHU	25,600	844,164.81	475,136.00
COHEN & STEERS INC COHERENT INC. COHU INC. COINSTAR INC COLDWATER CREEK INC. COLGATE PALMOLIVE	0.000	19259P300 CSTR	25,600 23,700	844,164.81 485,166.27	635,871.00
COLDWATER CREEK INC.	0.000	193068103 CWTR	47,225	781,695.03	1,457,835.75
COLGATE PALMOLIVE	1.876	194162103 Q CL	1,062,700	43,474,937.54	54,367,732.00
COLLAGENEX PHARMACEUTICALS INC	0.000	19419B100 CGPI	9,400	56,472.38	68,996.00
COLLEGIATE FUNDING SERVICES COLLINS & AIKMAN CORP COLONIAL BANCGROUP INC. COLOR KINETICS INC COLUMBIA BANCORP COLUMBIA BANKING SYSTEM INC	0.000	19458M108 CFSI	8,900	781,695.03 43,474,937.54 56,472.38 111,746.02 324,654.15	125,401.00
COLLINS & AIKMAN CORP	0.000	194830204 CKC	88,600	324,654.15	386,296.00
COLONIAL BANCGROUP INC.	2.873	195493309 CNB	232,800	324,654.15 3,625,476.42 57,181.16 210,313.99 341,711.52 729,981.50 157,921,306.73 252,278.25	4,942,344.00
COLOR KINETICS INC	0.000	19624P100 CLRK	4,500	57,181.16	79,110.00
COLUMBIA BANCORP	1.988	197227101 CBMD	7,265	210,313.99	248,390.35
COLUMBIA BANKING SYSTEM INC	1.120	197236102 COLB	17,229	341,711.52	430,552.71
COLUMBIA SPORTSWEAR CO	0.000	198516106 COLM	13,300	729,981.50	792,813.00
COMCAST CORP - CL A	0.000	20030N101 CMCSA	5,227,645	157,921,306.73	173,976,025.60
COMCAST CP CL A SPL	0.000	20030N200 Q CMCSK	8,149	252,278.25	267,613.16
COMERICA INC.	3.408	200340107 Q CMA	300,400	13,301,403.30	10,090,320.00
COMFORT SYS USA INC	0.000	199908104 FIX	73,500		
COMMERCE BANCORP INC	1.366	200519106 CBH	36,500	2,070,568.84	2,350,600.00
COMMERCE BANCSHARES	1.832	200525103 CBSH	106,251	4,176,128.43	5,333,800.20
COMMERCE GROUP INC M	2.162	200641108 CGI	45,900	1,962,329.26	2,801,736.00
COMMERCIAL BANKSHARES INC/FL COMMERCIAL CAPITAL BANCORP INC	1.766	201607108 CLBK	1	2,070,568.84 4,176,128.43 1,962,329.26 25.12 517,477.57	38.50
COMMERCIAL CAPITAL BANCORP INC	0.862	20162L105 CCBI	30,472	517,477.57	706,340.96
COMMERCIAL FEDERAL CORP. COMMERCIAL METALS CO.	1.817	201647104 CFB	81,800 41,050	2,049,310.02 1,173,242.84 979,727.25	2,430,278.00
COMMERCIAL METALS CO.	0.474	201723103 CMC	41,050	1,173,242.84	2,075,488.00
COMMERCIAL VEHICLE GROUP INC	0.000	202608105 CVGI	62,900	979,727.25	1,373,107.00
COMMONWEALTH TELEPHONE ENTERPRISES INC		203349105 CTCO	38 000	1,655,605.03	1,887,080.00
COMMSCOPE INC.	0.000	203372107 CTV	78,650	1,655,605.03 1,199,628.67	1,486,485.00
COMMUNITY BANK SYSTEM INC COMMUNITY BKS INC MI COMMUNITY HEALTH SYS COMMUNITY TR BANCORP COMPASS BANCSHARES INC	2.548	203607106 CBU		589,065.70 292,591.52	864,450.00
COMMUNITY BKS INC MI	2.414	203628102 CMTY	30,600 11,863	292,591.52	334,062.08
COMMUNITY HEALTH SYS	0.000	203668108 CYH	199,700	5,036,003.37	5,567,636.00
COMMUNITY TR BANCORP	2.966	204149108 CTBI	15,606	380,847.85	505,010.16
COMPASS BANCSHARES INC	2.568	20449H109 CBSS	203,200	380,847.85 5,448,830.80	9,889,744.00
COMPASS MINERALS INTERNATIONAL INC	4.127	20451N101 CMP	16,800	326,560.42	407 064 00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grant	o - COMMON ST	OCK			
	COM	COMMON STOCK			
COMPUCREDIT CORP	0.000	20478N100 CCRT	51,506	1,041,279.02	1,408,174.04
COMPUCREDIT CORP COMPUTER ASSOCIATE INTL. INC. COMPUTER NETWORK TECH CORP COMPUTER PROGRAMS &	0.257	204912109 S CA 204925101 CMNT 205306103 CPSI 205363104 CSC 205638109 CPWR	1,001,900	24,798,454.47	31,119,014.00
COMPUTER NETWORK TECH CORP	0.000	204925101 CMNT	16,500	94,749.60	117,150.00
COMPUTER NETWORK TECH CORP COMPUTER PROGRAMS & COMPUTER SCIENCES COMPUWARE CORP COMPX INTERNATIONAL COMSTOCK RESOURCES INC	2.073	205306103 CPSI	7,200	141,095.80	166,680.00
COMPUTER SCIENCES	0.000	205363104 CSC	541,598	23,925,292.86	30,529,879.26
COMPUWARE CORP	0.000	205638109 CPWR	2,385,900	13,604,486.00	15,436,773.00
COMPX INTERNATIONAL	3.024	20563P101 CIX	26,200	410,638.94	433,086.00
COMSTOCK RESOURCES INC	0.000	205768203 CRK	72,525	1,261,841.25	1,599,176.25
COMTECH TELECOMMUNICATIONS	0.000	205826209 CMTL	7,400	189,384.51	278,314.00
COMVERSE TECHNOLOGY INC. CONAGRA FOODS, INC. CONCEPTUS INC CONCUR TECHNOLOGIES INC CONCURRENT COMPUTER CORP CONEXANT SYSTEMS INC. CONMED CORPORATION CONNECTICUT WTR SVC CONNETICS CORP CONNETICS CORP CONNOCOPHILLIPS CONSCO INC CONSOL ENERGY INC. CONSOLIDATED EDISON INC. CONSOLIDATED GRAPHICS INC. CONSOLIDATED TRANCK INC. CONSOLIDATED TRANCK INC. CONSTRAINTL INC CONSTELLATION BRANDS INC-A	0.000	205862402 CMVT	346,700	6,995,771.39	8,476,815.00
CONAGRA FOODS, INC.	3.701	205887102 Q CAG	952,600	21,400,749.68	28,054,070.00
CONCEPTUS INC	0.000	206016107 CPTS	4,000	38,019.90	32,460.00
ONCUR TECHNOLOGIES INC	0.000	206708109 CNQR	29,100	316,302.50	259,281.00
ONCURRENT COMPUTER CORP	0.000	205638109 CPWR 20563P101 CIX 205768203 CRK 205826209 CMTL 205862402 CMVT 205887102 Q CAG 206016107 CPTS 206708109 CNQR 206710204 CCUR 207142100 CNMT	31,300	74,209.17	89,518.00
ONEXANT SYSTEMS INC.	0.000	207142100 CNXT	887,100	3,120,364.23	1,765,329.00
ONMED CORPORATION	0.000	207410101 CNMD	41,007	844,598.61	1,165,418.94
ONNECTICUT WTR SVC	3.171	207797101 CTWS	400	10,505.48	10,596.00
ONNETICS CORP	0.000	207410101 CNMD 207797101 CTWS 208192104 CNCT 208242107 CONN 20825C104 Q COP	63,334	1,473,383.53	1,538,382.86
ONNS INC	0.000	208242107 CONN	7,700	124,643.75	129,514.00
ONOCOPHILLIPS	2.303	20825C104 O COP	1,743,567	124,643.75 89,756,329.62	151,393,922.61
ONSECO INC	0.000	208464883 CNO	155,500	2,880,093.90	3,102,225.00
ONSOL ENERGY INC.	1.364	20854P109 CNX	163,950	5,528,437.16	6,730,147.50
ONSOLIDATED EDISON INC.	5.165	209115104 O ED	459,400	18,451,520.63	20,098,750.00
ONSOLIDATED GRAPHICS INC.	0.000	209341106 CGX	17.600	643,561.15	807.840.00
ONSOLIDATED-TOMOKA LAND CO	0.651	210226106 CTO	6,300	164,204.73	270,900.00
ONSTAR INTL INC	0.000	21036U107 CNST	54.300	291.306.61	419,196.00
ONSTELLATION BRANDS INC-A	0.000	21036P108 STZ	358,900	14.372.499.74	16.692.439.00
ONSTAR INTL INC ONSTELLATION BRANDS INC-A ONSTELLATION ENERGY GROUP INC	2.608	20825C104 Q COP 208464883 CNO 20854P109 CNX 209115104 Q ED 209341106 CGX 210226106 CTO 21036U107 CNST 21036P108 STZ 2103701100 Q CEG	361.316	12.866.353.99	15.793.122.36
ONSTELLATION ENERGY GROUP INC ONTINENTAL AIRLINES INC - CLASS B	0.000	210371100 Q CEG 210795308 CAL	243.800	2,947,518.44	3,301,052.00
ONVERGYS CORPORATION	0.000	212485106 CVG	769.594		11.536.214.06
OOPER CAMERON CORP.	0.000	216640102 CAM	769,594 20,100	12,628,121.06 1,015,712.51	1.081.581.00
OOPER COMPANIES INC.	0 005	216648402 COO	40 000	1 496 513 47	2 823 600 00
OOPER TIRE & RUBBER	1.949	216831107 O CTB	83.000	1,665,690,55	1.788.650.00
OORS (ADOLPH) CL-B	1.083	217016104 O RKY	103,600	6 888 789 10	7 839 412 00
OPART INC	0.000	216640102 CAM 216648402 COO 216831107 Q CTB 217016104 Q RKY 217204106 CPRT 218352102 CORT 21872P105 CGTK 218868107 COCO 21887F100 CRXA 219023108 CPO	112.400	2.554.985.73	2.958.368 00
ORCEPT THERAPEUTICS INC	0.000	218352102 CORT	5 000	36 899 45	31 250 00
		21872P105 CGTK	6 800	98 719 08	56 304 00
CORGENTECH INC CORINTHIAN COLLEGES INC	0.000	218868107 COCO	41 900	938 032 46	789 605 50
CORIXA COPR	0.000	210000107 COCO 21887F100 CDYA	41,500 65 700	297 224 20	220 149 00
CORN PRODUCTS INT'L INC.	1.045	2100/F100 CRAA 2100/F100 CRAA	69 600	207,224.20	2 727 776 00
JONN FRODUCIS INI LI INC.	1.043	Z190Z3100 CPO	09,000	2,202,003.50	3,121,110.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
CORNELL COMPANIES IN CORNING INC	0.000	219141108 CRN	14,800	181,317.57	224,664.00
CORNING INC	0.000	219350105 Q GLW	2,253,000	32,883,031.11	26,517,810.00 7,131,988.42
CORPORATE EXECUTIVE BOARD CO	0.448	21988R102 EXBD	106.543	4,356,944.88	7,131,988.42
CORRECTIONS CORP OF	0.000	22025Y407 CXW	53,925 43,500 33,139	1,544,854.29	2,181,266.25
CORUS BANKSHARES INC	2.603	220873103 CORS	43,500	1,362,721.30	2,088,435.00
CORRECTIONS CORP OF CORNEL CORP OF CORVEL CORP COST PLUS INC COSTAR GROUP INC COSTCO WHOLESALE CORP.	0.000	221006109 CRVL	33,139	1,085,975.78	2,088,435.00 887,462.42
COST PLUS INC	0.000	221485105 CPWM	42,700	1,487,839.47	1,371,951.00
COSTAR GROUP INC	0.000	22160N109 CSGP	36,270	1,499,781.78	1,371,951.00 1,674,948.60
COSTCO WHOLESALE CORP.	0.826	2210485105 CRVM 221485105 CPWM 22160N109 CSGP 22160K105 COST 222372104 Q CFC 222660102 CRRC 222816100 CVD 22281W103 CVNS 22284P105 CVTI 222862104 CVH	524,532	19,017,185.59	25,392,594.12
COUNTRYWIDE FINANCIAL CORP	1.296	222372104 Q CFC	1,178,779	20,124,925.42	43,626,610.83
COURIER CORP	0.770	222660102 CRRC	7,150	256,212.27	371,228.00
COVANCE INC	0.000	222816100 CVD	133,400	4,106,861.21	5,169,250.00
COURIER CORP COVANCE INC COVANSYS CORP	0.000	22281W103 CVNS	37,983	400,647.50	581,139.90
COVENANT TRANSPORT INC CL-A	0.000	22284P105 CVTI	9,700	163,814.13	201,954.00
COVENTRY HEALTH CARE INC.	0.000	222862104 CVH	347,352	14,819,323.46	18,437,444.16
COX RADIO INC	0.000	224051102 CXR	67,600	1,315,379.33	1,114,048.00
CRANE CO	1.387	224399105 Q CR	83,900	2,297,230.81	2,419,676.00
COVANSYS CORP COVENANT TRANSPORT INC CL-A COVENTRY HEALTH CARE INC. COX RADIO INC CRANE CO CRAY INC CREDENCE SYSTEMS CORP CREDIT ACCEP CORP MI CREE INC CROMPTON CORPORATION CROSS COUNTRY INC CROSSTEX ENERGY INC CROWN CASTLE INTL CO CROWN CORK & SEAL INC. CROWN MEDIA HLDGS IN CSG SYSTEMS INTL. INC. CSK AUTO CORP CSS INDS INC CSX CORP. CT COMMUNICATIONS IN	0.000	224051102 CXR 224399105 Q CR 225223106 CRAY 225302108 CMOS 225310101 CACC 225447101 CREE 227116100 Q CK 227483104 CCRN 22765Y104 XTXI	95,200	712,142.00	443,632.00
CREDENCE SYSTEMS CORP	0.000	225302108 CMOS	181,400	2,280,227.27	1,659,810.00
CREDIT ACCEP CORP MI	0.000	225310101 CACC	11,100	215,671.11	282,495.00
CREE INC	0.000	225447101 CREE	150,665	3,300,522.39	6,038,653.20
CROMPTON CORPORATION	1.694	227116100 O CK	127,300	1,029,787.09	1,502,140.00
CROSS COUNTRY INC	0.000	227483104 CCRN	38,400	587,346.24	694,272.00
CROSSTEX ENERGY INC	3.341	22765Y104 XTXI	2,600	111.574.57	108,940.00
CROWN CASTLE INTL CO	0.000	228227104 CCI	118,900	1,524,715.25	1,978,496.00
CROWN CORK & SEAL INC.	7.278	228368106 CCK	351.897	2,699,280.79	4.835.064.78
CROWN MEDIA HLDGS IN	0.000	228411104 CRWN	100.400	721.487.27	863,440.00
CSG SYSTEMS INTL. INC.	0.000	126349109 CSGS	68.400	999.676.90	1,279,080.00
CSK AUTO CORP	0.000	125965103 CAO	57.300	791.804.33	959,202.00
CSS INDS INC	1.259	22765Y104 XTXI 228227104 CCI 228368106 CCK 228411104 CRWN 126349109 CSGS 125965103 CAO 125906107 CSS 126408103 Q CSX	14.400	447.103.15	457.344.00
CSX CORP	0.998	126408103 O CSX	348.200	12.254.527.38	13.955.856.00
CT COMMUNICATIONS IN	2.113	126426402 CTCI	42 885	559 781 09	527 485 50
CTI MOLECULAR IMAGING INC	0.000	22943D105 CTMI	84.600	559,781.09 1,146,212.23	1.200.474.00
CTS CORP.	0.902	126501105 CTS	73 700	899 392 39	979 473 00
		229669106 CUB	49.500	899,392.39 1,188,678.81 239,486.85 5,945,760.58 3,651,555.44	1.245.915.00
CUBISTS PHARMACEUTICALS	0.715 0.000	229678107 CBST	21 797	239 486 85	257 858 51
CULLEN/FROST BANKERS INC	2.181	229899109 CFR	150 250	5 945 760 58	7 302 150 00
CUMMINS INC.	2.181 1.432	231021106 Q CMI	69 100	3 651 555 44	5 789 889 00
CUMULUS MEDIA INC. CL. A	0.000	231021100 Q CM1 231082108 CMLS	54 700	907 412 94	824 876 00
CUNO INCORPORATED	0.000	126583103 CUNO	54,700 18,800	907,412.84 607,927.66	1 116 720 00
CONO INCORPORATED	0.000	120303103 CONO	10,000	001,521.00	1,110,720.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	oup - COMMON S	FOCK			
	ent - COM	COMMON STOCK			
CURAGEN CORP	0.000	23126R101 CRGN			650,808.20
CURIS INC	0.000	231269101 CRIS	52,200	215,664.38 3,248,853.06	272,484.00
CURTISS-WRIGHT CORP.	0.627	231561101 CW	73,900	3,248,853.06	4,242,599.00
CV THERAPEUTICS INC	0.000	126667104 CVTX	17,200	300,346.97	395,600.00 1,080,460.80
CVB FINL CORP	1.325	126600105 CVBF	40,680	814 416 36	
CVS CORP.	0.643	126650100 Q CVS	615,500	21,253,555.60	27,740,585.00
CYBERONICS INC	0.000	23251P102 CYBX	8,630	210,957.07	178,813.60
CYBEROPTICS CORP	0.000	232517102 CYBE	20,383	423,276.05	303,095.21
CYBERSOURCE CORP	0.000	23251J106 CYBS	149,900	1,033,151.50 1,061,593.14	1,071,785.00
CYMER INC	0.000	232572107 CYMI	32,800	1,061,593.14	968,912.00
CYPRESS BIOSCIENCE INC	0.000	232674507 CYPB	13,200	166,684.69 3,920,927.75	185,592.00
CYPRESS SEMICONDUCTOR CORP	0.000	232806109 CY	325,300	3,920,927.75	3,815,769.00
CYTEC INDUSTRIES	0.777	232820100 Q CYT	134,100	4,914,642.04	6,895,422.00
CYTOKINETICS INC	0.000	23282W100 CYTK	8,400	123,461.85	86,100.00
CYTYC CORPORATION	0.000	232946103 CYTC	264,500	123,461.85 5,808,606.17	7,292,265.00
D.R. HORTON INC.	0.893	23331A109 DHI	650 040	16,677,718.41	27,009,634.88
D&E COMMUNICATIONS INC	4.149	232860106 DECC	670,048 13,199	184,161.19	159,047.95
DADE BEHRING HOLDINGS INC	0.000	23342J206 DADE	87,500	3,827,543.21	4,900,000.00
DAKTRONICS INC	0.000	234264109 DAKT	48,600	987,657.22	1,209,654.00
DANA CORP	2.769	235811106 O DCN	681,300	12,439,366.16	11,806,929.00
DANAHER CORP	0.104	235851102 DHR	456,200	14,958,834.05	26,190,442.00
DANIELSON HOLDINGS CORP	0.000	236274106 DHC	13,500	83,562.97	114,075.00
DARDEN RESTAURANTS INC	0.288	237194105 DRI	443,600		12,305,464.00
DARLING INTERNATIONAL INC	0.000	237266101 DAR	118,200	385,040.97	515,352.00
DATASCOPE CORP	0.705	238113104 DSCP	24,600		
DAVE & BUSTERS INC	0.000	23833N104 DAB	154,000	2.525.444.91	976,374.00 3,110,800.00 12,230,582.00
DAVITA INC.	0.000	23918K108 DVA	309,400	8,335,155.30	12,230,582.00
DDI CORP	0.000	233162304 DDIC	94,200		299,556.00
DEAN FOODS CO	0.000	242370104 DF	260,900	573,096.60 7,198,337.57	8,596,655.00
DEB SHOPS INC	1.996	242728103 DEBS	12,793	292 438 20	320,336.72
DECKERS OUTDOOR CORP	0.000	243537107 DECK	10,000	292,438.20 272,984.34	469,900.00
DECODE GENETICS INC	0.000	243586104 DCGN		188 471 07	
DEERE & CO.	1.505	244199105 O DE	232,907	188,471.07 9,973,798.29	190,564.00 17,328,280.80
DEL LABS INC	0.000	245091103 DLI	5,475	129,579.31	190,256.25
DEL MONTE FOODS CO	0.000		3,1,3	3 533 451 51	3,718,148.00
DELL INC	0.000	24702R101 DELL	337,400 4,720,632		198,927,432.48
DELPHI AUTOMOTIVE SYSTEMS CORPORATION		24702K101 DEBB 247126105 DPH			6,010,026.00
DELPHI FINANCIAL GROUP CL-A	0.693	247120105 DFN 247131105 DFG	36,600	6,200,483.06 1,133,294.58	1,689,090.00
DELTA & PINE LAND CO.	1.759		42 000	1,105,946.59	1,145,760.00
DELTA AIR LINES, INC.	1.336	247361108 O DAL	42,000 229,300	1,381,179.07	1,715,164.00
DEDIA AIR DINES, INC.	1.330	74/301100 Å DVD	449,300	1,301,1/9.0/	1,/15,104.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
Ins	strument - COM	COMMON STOCK			
DELTA PETROLEUM CORP	0.000	247907207 DPTR	20,900	292,600.65	327,712.00
DELTIC TIMBER CORP	0.588	247850100 DEL	5.400	205,146.32	229,230.00
DELUXE CORP.	3.964	248019101 Q DLX	121,894	5,239,798.12	4,550,303.02
DENBURY RES INC	0.000	247916208 DNR	60,800 64,200	1,000,743.05 712,149.97	1,668,960.00
DENDREON CORP	0.000	24823Q107 DNDN	64,200	712,149.97	692,076.00
DENDRITE INTERNATIONAL INC.	0.000	248239105 DRTE	46,351	758,286.79 6,906,384.80	899,209.40 9,638,300.00 634,365.00
DENTSPLY INTERNATIONAL INC.	0.427	249030107 Q XRAY		6,906,384.80	9,638,300.00
DEPARTMENT 56 INC	0.000	249509100 DFS	38,100		
DESIGN WITHIN REACH INC	0.000	250557105 DWRI	4,600	80,634.78 20,727,760.07	66,930.00
DEVON ENERGY CORPORATION	0.513	25179M103 DVN	790,629	20,727,760.07	30,771,280.68
DEVRY INC.	0.000	251893103 DV	276,000 40,400	5,204,808.13 853,956.45	4,791,360.00
DEX MEDIA INC	0.000	25212E100 DEX	40,400		1,008,384.00
DHB INDS INC	0.000	23321E103 DHB	85,600 29,900	838,218.85 867,452.98	1,629,824.00
DIAGNOSTIC PRODUCTS CORP	0.508	252450101 DP	29,900	867,452.98	1,645,995.00
DIAMOND OFFSHORE DRILLING	0.624	25271C102 DO	64,500	2,463,671.23	2,583,225.00
DIAMONDCLUSTER INTERNATIONAL INC	0.000	25278P106 DTPI	91,433	336,830.61 888,968.99	1,310,234.89
DICKS SPORTING GOODS INC	0.000	253393102 DKS	33,500	888,968.99	1,177,525.00
DIEBOLD INC	1.327	253651103 DBD	59,600	2,373,031.09 517,395.27	3,321,508.00 482,598.25
DIGENE CORP	0.000	253752109 DIGE	18,455	517,395.27	482,598.25
DIGI INTERNATIONAL INC	0.000	253798102 DGII	40,200	448,213.16 437,844.79	691,038.00
DIGIMARC CORP	0.000	253807101 DMRCE	40,200 37,551	437,844.79	349,975.32
DIGITAL INSIGHT	0.000	25385P106 DGIN	40,038	893,518.15 1,028,243.35 135,560.03	736,699.20
DIGITAL RIVER INC	0.000	25388B104 DRIV	35,400	1,028,243.35	1,472,994.00 132,858.00
DIGITAL THEATER SYSTEMS INC	0.000	25389G102 DTSI	6,600	135,560.03	132,858.00
DIGITAS INC	0.000	25388K104 DTAS	E0 0E0	644 205 46	747,497.60 10,850,106.00
DILLARDS INC. CL-A	0.595	254067101 Q DDS	403,800	8,565,713.27	10,850,106.00
DIME COMMUNITY BANCSHARES	3.126	253922108 DCOM	80,599	1,347,473.83	1,443,528.09
DIMON INC.	4.464	254394109 DMN	111,600	/29,066.02	749,952.00
DIODES INC	0.000	254543101 DIOD	59,030	1,355,481.38	1,335,848.90
DIONEX CORP.	0.000	254546104 DNEX	32,105	1,207,605.03	1,819,390.35
DIRECT GENERAL CORP	0.498	25456W204 DRCT	24,500	766,666.49	1,819,390.35 786,450.00
DISCOVERY LABORATORIES INC	0.000	254668106 DSCO	20,100 2,395,268	195,756.79	159,393.00 66,588,450.40
DISNEY (WALT) CO.	0.863	254687106 Q DIS	2,395,268	195,756.79 62,856,240.79	66,588,450.40
DITECH COMMUNICATIONS CORP	0.000	25500M103 DITC	44 = 00		620,425.00
DIVERSA CORP	0.000	255064107 DVSA	26,200	400,437.05 263,672.80 170,710.38 19,216,110.15	228,988.00
DJ ORTHOPEDICS INC	0.000	23325G104 DJO	7,200 1,092,176	170,710.38	154,224.00 22,684,495.52 3,647,405.00
DOLLAR GENERAL	0.770	256669102 DG	1,092,176	19,216,110.15	22,684,495.52
DOLLAR THRIFTY AUTOM	0.000	256743105 DTG	120,773	3,013,920.00	3,647,405.00
DOLLAR TREE STORES INC	0.000	256747106 DLTR	243,608	6,478,612.13	6,986,677.44
DOMINION HOMES INC	0.000	257386102 DHOM	243,608 11,377	6,478,612.13 292,412.61	286,962.07

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
	Instrument - COM	COMMON STOCK			
DOMINION RESOURCES INC-VA	3.926	25746U109 Q D	298,100	13,552,835.36	20,193,294.00
DOMINO'S PIZZA INC	1.460	25754A201 DPZ	26,900	404,029.93	478,820.00
DONALDSON CO INC	0.736	257651109 DCI		1,870,923.03	3,495,834.00
DONNELLEY (R.R.) & SONS CO.		257867101 Q RRD	270,200	7,843,040.66	9,535,358.00 10,309,157.75
DORAL FINANCIAL CORP.	1.461	25811P100 DRL	209,323	6,003,001.14	
DOT HILL SYSTEMS CORP	0.000	25848T109 HILL	48,171	450,975.37	377,660.64
DOUBLECLICK INC	0.000	258609304 DCLK	87,600	799,030.27	681,528.00
DOV PHARMACEUTICAL INC	0.000	259858108 DOVP	15,700	799,030.27 257,148.99 22,061,831.14	283,385.00 25,067,538.00 148,030.00
DOVER CORP.	1.526	260003108 Q DOV	597,700	22,061,831.14	25,067,538.00
DOVER DOWNS GAMING &	1.832	260095104 DDE	11,300	111,759.38	148,030.00
DOVER MOTORSPORTS IN	0.698	260174107 DVD 260543103 Q DOW	00 000	90,452.80	115,746.00
DOW CHEMICAL CO	2.706	260543103 Q DOW	2,637,000	90,452.80	115,746.00 130,557,870.00
DOW JONES & CO INC	2.322	260561105 Q DJ	32,200	1,478,434.03	1,386,532.00 1,242,600.00
DOWNEY FINANCIAL CORP.	0.701	260561105 Q DJ 261018105 DSL	21,800	682,731.44	1,242,600.00
DPL INC	3.823	233293109 Q DPL	83,000	1,676,848.77	2,084,130.00
DRESS BARN INC.	0.000	261570105 DBRN	34.300	455 000 60	603,680.00
DREW INDS INC	0.000	26168L205 DW	66,800	2,168,604.21	603,680.00 2,416,156.00
DRIL-QUIP INC	0.000	262037104 DRQ	19,956	340,546.34 2,436,050.51	484,132.56
DRS TECHNOLOGIES INC	0.000	23330X100 DRS	65,512	2,436,050.51	2,798,017.52
DSP GROUP INC.	0.000	23332B106 DSPG	41,300	878,777.06	922,229.00
DST SYSTEMS INC	0.000	233326107 DST	291,600	12,605,297.86	15,198,191.99
DTE ENERGY COMPANY	4.776	233331107 Q DTE	437,900	17,290,110.99	18,886,627.00
DUCOMMUN INC DEL	0.000	264147109 DCO	21,100	414,740.48	439,935.00
DUKE ENERGY CORPORATION	4.342	264399106 Q DUK	829,600	19,333,128.74	21,013,768.00
DUN & BRADSTREET CORP	0.000	26483E100 DNB	130 800	5,479,628.96	7,802,220.00 430,483.00
DUPONT PHOTOMASKS INC	0.000	26613X101 DPMI	16,300	5,479,628.96 577,611.97	
DUQUESNE LIGHT HOLDINGS INC	5.305	266233105 Q DQE	84,700	1,637,010.00	1,596,595.00
DURA AUTOMOTIVE SYST	0.000	265903104 DRRA	21,500	1,637,010.00 203,679.38	232,845.00
DURATEK INC	0.000	26658Q102 DRTK	37,106	539,997.21	924,310.46
DURECT CORP	0.000	266605104 DRRX	22 700	40 COE 22	110,536.00
DUSA PHARMACEUTICALS INC	0.000	266898105 DUSA	16,600	152,573.90	110,536.00 237,380.00
DYAX CORP	0.000	26746E103 DYAX	1,100		
DYCOM INDUSTRIES INC.	0.000	267475101 DY	53,900	11,114.14 694,460.45	1,645,028.00
DYNAVAX TECHNOLOGIES CORP	0.000	268158102 DVAX	6,900	59,306.47	55,200.00
DYNEGY INC	6.493	26816Q101 DYN	6,900 918,600	59,306.47 5,012,537.04	4,243,932.00
E I DUPONT DE NEM.	2.854		1,789,800	86,116,578.86	87,789,690.00
E-Z-EM INC	1.712	269305405 EZM	18,200	199,123.69	265,720.00
E.PIPHANY INC	0.000	26881V100 EPNY	289,200	1,448,367.84	1,396,836.00
E*TRADE GROUP INC.	0.000	269246104 ET	1,321,400	15,923,211.43	19,754,930.00
EAGLE BROADBAND INC	0.000	269437109 EAG	1,321,400 473,200	374,449.75	312,312.00
	3.000		,	,	,

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	rock			
	Instrument - COM				
		Cornion Broom			
EAGLE MATERIALS INC	1.389	26969P108 EXP	27,912	1,426,745.29	2,410,201.20
EARTHLINK INC	0.000	270321102 ELNK	234,560	1,990,939.65	2,702,131.20
EAST WEST BANCORP INC.	0.476	27579R104 EWBC	81,200	1,853,259.61	3,407,152.00
EASTMAN CHEMICAL CO.	3.048	277432100 Q EMN	118,300	5,226,653.09	6,829,459.00
EASTMAN KODAK	1.550	277461109 Q EK	829,700	32,336,949.30	26,757,825.00
EATON CORP.	1.492	278058102 Q ETN	257,700	12,101,948.88	18,647,172.00
EATON VANCE CORP.	0.613	278265103 EV	73,656	2,571,824.71	3,841,160.40
EBAY INC	0.000	278642103 EBAY	922,300	54,643,156.23	107,245,044.00
ECHELON CORP	0.000	27874N105 ELON	31,100	407,249.50	262,484.00
ECHOSTAR COMMUNICATIONS - A	0.000	278762109 DISH	204,900	7,315,515.99	6,810,876.00
ECLIPSYS CORP	0.000	278856109 ECLP	204,900 40,523	527,849.02	827,884.89
ECOLAB INC	0.996	278865100 Q ECL	745,400	17,765,047.31	26,185,902.00
ECOST.COM INC	0.000	27922W107 ECST	51,300	682,368.60	819,261.00
EDGE PETROLEUM CORP	0.000	279862106 EPEX	14,400	236,168.81	209,952.00
EDGEWATER TECHNOLOGIN INC. EDISON INTERNATIONAL EDO CORP	0.000	280358102 EDGW	60,000	303,650.19	294,000.00
EDISON INTERNATIONAL	3.122	281020107 Q EIX	1,039,735	303,650.19 22,777,567.49	33,302,712.05
EDO CORP	0.378	281347104 EDO	17,400	433,845.75	552,450.00
EDUCATE INC	0.000	28138P100 EEEE	19,800	252,594.57	262,152.00
EDUCATION MANAGEMENT COPR	0.000	28139T101 EDMC	214,345	4,997,667.20	7,075,528.45
EDWARDS (A.G.) INC	1.481	281760108 AGE	214,300	7,353,761.65	9,259,903.00
EDWARDS LIFESCIENCES	0.000	28176E108 EW	111,873	2,686,987.24	4,615,879.98
EFUNDS CORP	0.000	28224R101 EFD	107,600	1,659,435.53	2,583,476.00
EGL, INC.	0.000	268484102 EAGL	32,400	727,579.40	968,436.00
EL PASO CORP	1.538	28336L109 EP	1,758,400	37,796,477.95	18,287,360.00
EL PASO ELECTRIC COMPANY	0.000	283677854 EE	92,400	1,214,249.44	1,750,056.00
ELECTRO RENT CORP	0.000	285218103 ELRC	20,000	235,084.45	284,600.00
ELECTRO SCIENTIFIC INDS INC.	0.000	285229100 ESIO	43,026	873,272.22	850,193.76
ELECTRONIC ARTS, INC	0.000	285512109 ERTS	489,500	17,507,915.17	30,192,360.00
ELECTRONIC DATA SYSTEMS	0.865	285661104 Q EDS	828,500	22,972,482.55	19,138,350.00
ELECTRONICS BOUTIQUE HLDGS	0.000	286045109 ELBO	45,752	1,292,259.68	1,964,590.88
ELECTRONICS FOR IMAGING	0.000	286082102 EFII	59,500	1,312,470.84	1,035,895.00
ELI LILLY & COMPANY	2.678	532457108 O LLY	1,961,800	97,671,780.53	111,332,150.00
ELIZABETH ARDEN INC	0.000	28660G106 RDEN	64,210	1,358,327.20	1,524,345.40
ELKCORP	0.584	287456107 ELK	129,200	3,109,934.83	4,421,224.00
EMBARCADERO TECHNOLOGIES INC	0.000	290787100 EMBTE	23,600	211,706.17	222,076.00
EMC CORP	0.000	268648102 EMC	7,188,366	98,254,630.23	106,891,002.42
EMC INS GROUP INC	2.772	268664109 EMCI	6,600	133 057 51	142 824 00
EMCOR GROUP INC	0.000	29084Q100 EME	22,300	958,108.18	1,007,514.00
EMERSON ELECTRIC CO	2.368	291011104 Q EMR	968,500	46,073,437.17	67,891,850.00
EMERSON RADIO CORP	0.000	291087203 MSN	179,800	539,400.00	674,250.00
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TOCK			
	Instrument - COM	COMMON STOCK			
EMMIS COMMUNICATIONS CL A	0.000	291525103 EMMS	124,162		2,382,668.78
EMPIRE DIST ELEC CO	5.643	291641108 EDE	17,400	373,070.66 353,109.51	394,632.00 331,369.56
EMS TECHNOLOGIES INC	0.000	26873N108 ELMG	19,938	353,109.51	331,369.56
EMULEX CORP	0.000	292475209 ELX	72,100 32,200 1,700	1,522,818.32 772,842.97	1,214,164.00 1,124,102.00
ENCORE ACQUISITION CO	0.000	29255W100 EAC	32,200	772,842.97	1,124,102.00
ENCORE CAPITAL GROUP INC	0.000	292554102 ECPG	1,700	26,429.32 272,548.06 514,607.43 3,313,588.76 263,450.06	40,426.00 235,274.50 628,936.41
ENCORE WIRE CORP	0.000	292562105 WIRE	17,650	272,548.06	235,274.50
ENCYSIVE PHARMACEUTICALS INC	0.000	29256X107 ENCY	63,337	514,607.43	628,936.41
ENDO PHARMACEUTICALS	0.000	29264F205 ENDP	166,200	3,313,588.76	3,493,524.00 285,480.00
ENDOCARDIAL SOLUTION	0.000	292962107 ECSI	24,400	263,450.06	285,480.00
ENERGEN CORP.	1.306	29265N108 EGN	60,400	263,450.06 1,647,961.49 9,848,449.17 72,454.67 5,508,556.00 781,630.45	3,560,580.00
ENERGEN CORP. ENERGIZER HOLDINGS INC. ENERGY CONVERSION DE	0.000	29266R108 ENR	235,900	9,848,449.17	11,721,871.00
ENERGY CONVERSION DE	0.000	292659109 ENER	6,100	72,454.67	117,852.00
ENERGY EAST CORP.	0.000 4.122 0.000 2.853 0.000	29266M109 EAS	6,100 242,700 52,855	72,454.67 5,508,556.00 781,630.45	6,475,236.00
ENERGY PARTNERS LTD	0.000	29270U105 EPL	52,855	781,630.45	1,071,370.85
ENERGYSOUTH INC	2.853	292970100 ENSI	7,550	172,211.35	211,702.00
ENERSYS	0.000	29275Y102 ENS	7,550 13,900	172,211.35 179,946.62	211,702.00 211,975.00
ENGELHARD CORP.	1.434	292845104 O EC	213,525	5,846,220.64 606,975.63	6,548,811.75 1,175,517.00 585,200.00
ENGELHARD CORP. ENGINEERED SUPPORT SYSTEMS	0.060	292866100 EASI	19,850	606,975.63	1,175,517.00
ENNIS BUSINESS FORMS	3.220	293389102 EBF	30,400	516,262.54	585,200.00
ENPRO INDUSTRIES INC	0.000		139,800	2,508,506.59	4,133,886.00
ENSCO INTL INC	0.315	26874Q100 ESV	139,800 447,300	2,508,506.59 13,322,058.46	14,197,302.00
ENSTAR GROUP INC	0.000	29358R107 ESGR	3,500	183.469.52	218,750.00
ENTEGRIS INC	0.000	29362U104 ENTG	48 480	183,469.52 622,211.93	482,376.00
ENTERASYS NETWORKS INC.	0.000		405,094	886,513.37 1,314,755.84 11,820,357.72	729,169.20
ENTERCOM COMMUNICATIONS CORP	0.000	293639100 ETM	32,000	1.314.755.84	1,148,480.00
ENTERGY CORP.	3.195	29364G103 O ETR	312,181	11.820.357.72	21.100.313.79
ENTRAVISION COMMUNIC	0.000	29382R107 EVC	264,800	2.258.236.67	2.211.080.00
ENZO BIOCHEM INC.	0.000	294100102 ENZ	55,020	2,258,236.67 788,712.45	21,100,313.79 2,211,080.00 1,071,239.40
ENZON PHARMACEUTICALS INC	0.000		289,837	3.724.889.55	3,976,563.64
EOG RESOURCES INC	0.336	26875P101 EOG	198,900	3,724,889.55 9,621,184.92	3,976,563.64 14,193,504.00
		29412E100 ELAB	236,500	5,360,552.18	6,385,500.00
EDICOR SOFTWARE CORPORATION	0.000	29426L108 EPIC	46,164	459 636 75	650 450 76
EON LABS INC EPICOR SOFTWARE CORPORATION EPIQ SYSTEMS INC	0.000	26882D109 EPIO	15,200	459,636.75 247,287.64	222 528 00
EPIX PHARMACEUTICALS INC	0.000	268810101 EPIX	25 300	501 255 82	453 123 00
EOUIFAX INC	0.427	294429105 EFX	25,300 539,500	501,255.82 14,140,785.04	15.159.950.00
EQUINIX INC	0.000	29444U502 EQIX	27,425	1,043,085.24	1 172 144 50
EQUINIX INC EQUITABLE RESOURCES INC	2.505	294549100 FOT	195 900	8,967,013.21	1,172,144.50 11,883,294.00 782,990.00
ERESEARCH TECHNOLOGY	0.000	29481V108 ERES	49,400	737,835.43	782 990 00
ERESEARCH TECHNOLOGI ERIE INDTY CO	2.472	29530P102 ERIE	3,700	175,835.59	194,509.00
EKIE INDII CO	2.4/2	Z9J3UPIUZ ERIE	3,100	175,635.39	194,309.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	FOCK			
	Instrument - COM	COMMON STOCK			
ESCALADE INC	0.898	296056104 ESCA			116,232.00
ESCO TECHNOLOGIES INC	0.000	296315104 ESE	28,860 55,800	1,440,584.49 811,358.39	2,212,119.00 690,246.00
ESPEED INC	0.000	296643109 ESPD	55,800	811,358.39	690,246.00
ESS TECHNOLOGY	0.000	269151106 ESST	88,400	864,290.97 9,704,233.64 790,900.60	628,524.00 11,044,301.00
ESTEE LAUDER CO.	0.873	518439104 EL	241,300	9,704,233.64	11,044,301.00
ESTERLINE TECHNOLOGIES CORP	0.000	297425100 ESL	33,800	790,900.60	1,103,570.00
ETHAN ALLEN INTERIORS INC.	1.499	297602104 ETH	61 900	2,043,968.04 168,157.80	0 477 020 00
EUROBANCSHARES INC	0.000	298716101 EUBK	9,000	168,157.80	189,000.00
EURONET WORLDWIDE IN	0.000	298736109 EEFT	13,200	304,236.10 2,402,307.11	343,464.00
EVEREST RE GROUP LTD.	0.446	G3223R108 RE	32,621	2,402,307.11	2,921,536.76
EXACTECH INC	0.000	30064E109 EXAC	6,800	152,625.13 1,311,653.07	124,372.00
EXAR CORP	0.000	300645108 EXAR	75,200	1,311,653.07	1,067,088.00
EXCEL TECHNOLOGY INC	0.000	30067T103 XLTC	26 421	757,937.28	687,206.00
EXELIXIS INC	0.000	30161Q104 EXEL	60 001	615,733.85	124,372.00 1,067,088.00 687,206.00 664,819.50
EXELON CORP	3.630	30161N101 Q EXC	69,981 931,945	20,954,924.17	664,819.50 41,070,816.15
EXIDE TECHNOLOGIES	0.000	302051206 XIDE	93,000	1,478,549.78	1,281,540.00
EXPEDITORS INT'L. WASH INC.	0.393	302130109 EXPD	192,000	5,071,611.54	10,728,960.00
EXPONENT INC	0.000	30214U102 EXPO		651,639.00	
EXPRESS SCRIPTS	0.000	302182100 ESRX	108,638	651,639.00 5,952,870.77	710,451.56 8,304,288.72
EXPRESSJET HOLDINGS INC	0.000	30218U108 XJT	112,900	1,359,307.96	1,454,152.00
EXTREME NETWORKS INC	0.000	30226D106 EXTR	69 900	200 522 00	457 045 00
EXXON MOBIL CORPORATION	2.106	30231G102 O XOM	13 435 239	363,422,454.61	688,690,351.14
F N B CORP VA	2.679	302930102 FNBP	8,079 80,730		
F5 NETWORKS INC	0.000	315616102 FFIV	80.730	209,128.99 2,145,435.64	229,120.44 3,933,165.60
FACTSET RESEARCH SYSTEMS INC.	0.513	303075105 FDS	22 600	700 676 00	1,320,744.00
FAIR ISAAC INC.	0.218		22,600 66,071	1.824.581.81	2.423.484.28
FAIRCHILD SEMICONDUTOR CORP	0.000	303726103 FCS	66,071 303,050	4,841,097.09	4,927,593.00
FALCONSTOR SOFTWARE	0.000	206127100 EXTC	1 000	6,655.00	9.570.00
FAMILY DOLLAR STORES	1.088	307000109 O FDO	247,500	6,960,830.25	9,570.00 7,729,425.00 181,800.00
FARMER BROS CO	1.650	307675108 FARM	7.500	260.839.91	181,800.00
FARMERS CAP BK CORP	3.203	309562106 FFKT	7,500 6,700	260,839.91 229,258.43	276,040.00
FARO TECHNOLOGIES INC	0.000	311642102 FARO	900	22 964 18	
FASTENAL CO	1.007	311900104 FAST	900 205,429	22,964.18 8,254,139.45	28,062.00 12,646,209.24
FBL FINANCIAL GROUP INCCL A		30239F106 FFG	23 500	599 834 87	670,925.00
FED. NATL. MTG. ASSN.	1.460	313586109 O FNM	2.128.691	599,834.87 109,708,629.77 1,005,430.12	
FEDERAL SIGNAL CORP	2.265	313855108 FSS	53.500	1.005.430.12	151,584,086.11 944,810.00
FEDERAL SIGNAL CORF FEDERATED DEPARTMENT STORES	0.934	31410H101 FD	562 521	23,765,620.48	32,508,088.59
FEDERATED DEFARIMENT STORES FEDERATED INVESTORS INCCL B	1.644	314211103 FII	562,521 495,900	14,446,485.20	15,075,360.00
FEDEX CORPORATION	0.284		660,875		65,089,578.75
FEI COMPANY	0.284	30241L109 FEIC	15,100	363,297.63	317,100.00
THE COMPANI	0.000	202411100 11110	13,100	303,251.03	317,100.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	rock			
Instrument		COMMON STOCK			
FERRO CORP	2.501	315405100 Q FOE	36,400		844,116.00
FIDELITY BANKSHARES	0.748	316040107 FFFT.	19 600	507,364.97	838,096.00
FIDELITY NATIONAL FINL INC	2.189	316326107 FNF	409,479	11,526,230.19	18,700,905.93
FIFTH THIRD BANCORP	2.961	316773100 Q FITB	1,071,683 53,149	51,967,750.45	50,669,187.37 1,369,118.24
FILENET CORP	0.000	316869106 FILE	53,149	1,101,864.81	1,369,118.24
FINANCIAL FEDERAL CORP.	1.020	317492106 FIF	98.11/		
FINDWHAT.COM	0.000		16,560	292,950.83 17,911.96 385,583.82 77,015.23 7,288,375.63 223,832.38	293,608.80
FINISAR CORPORATION	0.000	31787A101 FNSR	12,600	17,911.96	28,728.00
FIRST ACCEPTANCE CORP	0.000	318457108 FAC	52,300	385,583.82	468,608.00
FIRST ADVANTAGE CORP	0.000	31845F100 FADV	3,700	77,015.23	75,480.00
FIRST AMERICAN CORP.	1.707	318522307 FAF	274,700 12,450	7,288,375.63	9,652,958.00
FIRST BANCORP N C	2.502	318910106 FBNC	12,450	223,832.38	338,266.50
FIRST BANCORP PR	0.755	318672102 FBP	57,000 14,750	2,361,588.03	3,620,070.00
FIRST BUSEY CORP	2.683	319383105 BUSE	14,750	283,228.46	307,832.50 347,230.00
FIRST CASH FINANCIAL SERVICES INC		31942D107 FCFS	13,000	275,889.85	347,230.00
FIRST CHARTER CORP	2.904	319439105 FCTR	33,091	686,464.05 1,797,154.47	865,991.47 2,059,933.40
FIRST CMNTY BANCORP	2.060	31983B101 FCBP	48,242	1,797,154.47	2,059,933.40
FIRST CMNTY BANCSHAR	2.771	31983A103 FCBC	11,132 92,900	356,195.60 1,222,594.77	401,642.56
FIRST COMWLTH FINL C	4.288	319829107 FCF	92,900	1,222,594.77	1,429,731.00
FIRST CONSULTING GRO	0.000	31986R103 FCGI	221,100	1,163,663.87 718,959.69	1,350,921.00 993,275.00
FIRST CTZNS BANCSHS	0.742	31946M103 FCNCA	6,700	718,959.69	993,275.00
FIRST DATA CORP	0.188	319963104 Q FDC	221,100 6,700 1,551,616	44,136,877.85	993,275.00 66,005,744.64 11,442,096.00 543,484.00
FIRST ENERGY CORP.	4.176	337932107 Q FE	289,600 16,600	8,376,096.07 484,785.85	11,442,096.00
FIRST FINANCIAL HOLDINGS INC	2.810		16,600	484,785.85	543,484.00
FIRST FINL BANCORP O	3.428	320209109 FFBC	38,988	666,686.30 514,776.24	682,290.00
FIRST FINL BANKSHARE	3.035	32020R109 FFIN	38,988 15,200	514,776.24	681,112.00
FIRST FINL CORP IND	2.283	320218100 THFF	21,500 113,900	644,349.12 1,965,549.06	753,145.00
FIRST HEALTH GROUP CORP.	0.000	320960107 FHCC	113,900	1,965,549.06	
FIRST HORIZON NATIONAL CORPORATION			202,500	7,766,191.38	8,729,775.00
FIRST HORIZON PHARMACEUTICAL	0.000	32051K106 FHRX	60,500	700,454.14	1,384,845.00 45,020.00
FIRST IND CORP	3.198	32054R108 FINB	2,000	39,181.07	45,020.00 194,081.15 692,019.90
FIRST LONG IS CORP	1.665	320734106 FLIC	3,847	165,158.91 605,179.47	194,081.15
FIRST MERCHANTS CORP	3.250	320817109 FRME	24,453	605,179.47	692,019.90
FIRST MERCHANTS CORP FIRST MIDWEST BANCORP INC.	2.645	320867104 FMBI	74,400 77,552	1,967,022.14 1,085,832.80	2,699,976.00 1,081,850.40
FIRST NIAGARA FINL G	2.293	33582V108 FNFG	77,552	1,085,832.80	1,081,850.40
FIRST OAK BROOK BANC	1.974	335847208 FOBB	7,400	201,232.69	239,834.00
FIRST PL FINL CORP	2.501	33610T109 FPFC	3,500	65,548.38 764,761.63	78,365.00
FIRST REPUBLIC BANK	1.132	336158100 FRC	29,600	764,761.63	1,568,800.00
FIRST SOUTH BANCORP	2.652	33646W100 FSBK	1 1,400	24.31 38,650.17	25.64
FIRST ST BANCORPORAT	1.305	336453105 FSNM	1,400	38,650.17	51,464.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value				
Group - COMMON STOCK									
Inst	trument - COM	COMMON STOCK							
FIRSTFED FINANCIAL CORP	0.000	337907109 FED	23,000	850,797.63	1,193,010.00				
FIRSTMERIT CORPORATION	3.790	337915102 FMER	27,400	724,546.67 3,940,151.28	780,626.00				
FISERV INC. WISCONSIN	0.000	337738108 FISV	131,100	3,940,151.28	5,268,909.00				
FISHER COMMUNICATION FISHER SCIENTIFIC INT'L.	0.000	337756209 FSCI	7,200	356,156.21 4,912,541.67	351,936.00				
FISHER SCIENTIFIC INT'L.	0.000	338032204 FSH	118,536		7,394,275.68				
FLAGSIAR BANCORP INC	4.424	337930101 FBC	44,900	766,833.51	1,014,740.00				
FLANDERS CORP	0.000	338494107 FLDR	14,500 45,100	135,780.27	139,200.00				
FLEETWOOD ENT.	1.188		45,100	588,360.28	607,046.00				
FLIR SYSTEMS INC	0.000	302445101 FLIR	47,800 23,900	2,215,625.73 731,705.99	3,049,162.00				
FLORIDA EAST COAST I	0.443	340632108 FLA	23,900	731,705.99	1,077,890.00				
FLORIDA ROCK INDS	1.343	341140101 S FRK	99,741 54,900	4,365,259.29	5,937,581.73				
FLOWERS INDUSTRIES INC.	1.583	343498101 FLO	54,900	1,294,616.29	1,733,742.00				
FLOWSERVE CORP.	0.000		60,300	1,219,772.72	1,660,662.00				
FLUOR CORP	1.174	343412102 FLR	70,100	2,768,036.38	3,821,151.00				
FLUSHING FINL CORP	1.794	343873105 FFIC	29,450	496,264.98	590,767.00				
FLYI INC	0.000	34407T104 FLYI	94,900 48,600	731,013.54 1,477,716.99	167,973.00				
FMC CORP.	0.000	302491303 FMC	48,600	1,477,716.99	2,347,380.00				
FMC TECHNOLOGIES INC	0.000	30249U101 FTI	239,710	5,870,983.80	7,718,662.00				
FNB CORP	4.518	302520101 FNB	55.300	895,405.25	1,125,908.00				
FOOT LOCKER INC	1.114	344849104 FL	460,100	10,048,197.49	1,125,908.00 12,390,493.00				
FORD MOTOR COMPANY	2.732	345370860 F	3,014,653	47,602,657.23	44,134,519.92				
FOREST CITY ENTERPRI	0.695	345550107 FCE.A	460,100 3,014,653 6,300	314,315.95	362,565.00				
FOREST LABORATORIES INC.	0.000	345838106 FRX	604,400	16,588,748.11	27,113,384.00				
FOREST OIL CORP.	0.000	346091705 FST	60,054	1,562,473.74	1,904,912.88				
FORMFACTOR INC	0.000			1,115,870.38	1,336,373.60				
FORRESTER RESEARCH INC	0.000	346563109 FORR	57,139	989,442.22	1,025,073.66				
FORTUNE BRANDS INC.	1.710	349631101 O FO	57,139 344,865	14,498,884.07	26,616,680.70				
FORWARD AIR CORPORATION	0.000	349853101 FWRD	43,715	1 427 202 17	1,954,060.50				
FOSSIL INC.	0.000	349882100 FOSL	43,715 135,855	3,353,197.70	3,483,322.20				
	0.000	35039W100 FCL	3,400	74.800.00	78.404.00				
FOUNDRY NETWORKS INC	0.000	35063R100 FDRY	99,500	74,800.00 1,624,786.24	78,404.00 1,309,420.00 23,324,242.62 125,409.00				
FOX ENTERTAINMENT GRP INC CL A		35138T107 FOX	746,137	21,460,991.03	23 324 242 62				
FOXHOLLOW TECHNOLOGIES INC	0.000	35166A103 FOXH	5,100	122,757.67	125 409 00				
FPIC INS GROUP INC	0.000	302563101 FPIC	24,400	577,887.42	863,272.00				
FPL GROUP INC.	3.638	302571104 O FPL	313,600		23.441.600.00				
FRANKLIN BANK CORP	0.000	352451108 FBTX	11,800	17,249,401.60 204,324.84	23,441,600.00 215,350.00				
FRANKLIN ELEC INC	0.757	353514102 FELE	17,800	552 847 22	752 228 00				
FRANKLIN RESOURCES INC	0.737	354613101 O BEN	168,500	552,847.33 6,426,279.32	11 736 025 00				
FRED'S INC	0.459	326108100 EDED	100,500 50 750	1,135,930.41	1,022,250.00				
FREDDIE MAC	1.628	356108100 FRED 313400301 Q FRE	1 405 252	74,773,420.04	110,200,072.40				
FREDUTE MAC	1.028	313400301 Å LVE	1,490,402	14,113,420.04	110,200,072.40				

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value			
Group - COMMON STOCK								
Instrument		COMMON STOCK						
FREEPORT MCMORAN CLASS B FREESCALE SEMICONDUCTOR INC - B	2.615	35671D857 FCX	251,500		9,614,845.00			
FREESCALE SEMICONDUCTOR INC - B FREMONT GENERAL CORP. FRIEDMAN BILLINGS RAMSEY -A FRONTIER AIRLINES INC FRONTIER FINL CORP W FRONTIER OIL CORP FSI INTL INC. FTI CONSULTING INC FUELCELL ENERGY INC FULLER H B CO FULTON FINANCIAL CORP FURNITURE BRANDS INTERNATIONAL INC.	0.000	35687M206 FSL.B	982,067	14,791,233.97	18,030,767.38			
FREMONT GENERAL CORP.	1.112	357288109 FMT	313,800	6,066,004.33	7,901,484.00			
FRIEDMAN BILLINGS RAMSEY -A	7.013	358434108 FBR	330,100	6,451,378.09	6,400,639.00			
FRONTIER AIRLINES INC	0.000	359065109 FRNT	221,200	2,223,723.16	2,523,892.00 694,980.00 786,470.00			
FRONTIER FINL CORP W	2.123	35907K105 FTBK	18,000	556,151.29	694,980.00			
FRONTIER OIL CORP	0.900	35914P105 FTO	29,500	602,927.62	786,470.00 201,744.00 1,118,669.51			
FSI INTL INC.	0.000	302633102 FSII	43,200	292,498.38	201,744.00			
FTI CONSULTING INC	0.000	302941109 FCN	53,093	1,233,809.08	1,118,669.51			
FUELCELL ENERGY INC	0.000	35952H106 FCEL	25,500	240,718.45	252,450.00			
FULLER H B CO	1.613	359694106 Q FUL	31,700	805,163.51	903,767.00			
FULTON FINANCIAL CORP	2.831	360271100 FULT	67,650	1,408,192.45	1,576,921.50			
FURNITURE BRANDS INTERNATIONAL INC.	2.395	360921100 FBN	62,800	1,658,714.71	1,573,140.00			
FX ENERGY INC	0.000	302695101 FXEN	10,500	92,561.94	122,640.00			
FURNITURE BRANDS INTERNATIONAL INC. FX ENERGY INC G & K SERV. CL-A GABELLI ASSET MGMT I GALLAGHER (ARTHUR) J & CO. GAMESTOP CORP-CL B GANNETT INC GAP INC GARDNER DENVER MACHINERY GARTNER INC-CL A	0.161	361268105 Q GKSRA	10,500 31,530 11,190 122,500	1,207,191.76	1,369,032.60 542,938.80 3,981,250.00 1,705,916.43			
GABELLI ASSET MGMT I	0.164	36239Y102 GBL	11,190	448,959.67	542,938.80			
GALLAGHER (ARTHUR) J & CO.	3.446	363576109 Q AJG	122,500	3,081,266.77	3,981,250.00			
GAMESTOP CORP-CL B	0.000	36466R200 GME.B	76,123	1,571,315.55	1,705,916.43			
GANNETT INC	1.321	364730101 Q GCI	613,600	44,209,881.72	50,131,120.00			
GAP INC	0.421	364760108 Q GPS	661,426 41,800	13,384,949.71	13,969,317.12			
GARDNER DENVER MACHINERY	0.000	365558105 Q GDI	41,800	1,081,308.58	1,516,922.00			
GARTNER INC-CL A	0.000	366651107 IT	70,400 703,500	798,552.84	877,184.00 4,228,035.00 4,558,891.00			
GATEWAY INC.	0.000	367626108 GTW	703,500	6,099,671.70	4,228,035.00			
GATX CORP	2.706		154,225	4.713.098.00	4.558.891.00			
GAYLORD ENTMT CO	0.000	367905106 GET	67,460	1,837,325.95	2,801,613.80			
GB&T BANCSHARES INC	1.260	361462104 GBTB	11,200	245.676.78	270.144.00			
GEN-PROBE INC	0.000	36866T103 GPRO	158,467	5.292.953.98	7.164.293.07			
GENAERA CORP	0.000	36867G100 GENR	4,800	4,713,098.00 1,837,325.95 245,676.78 5,292,953.98 17,338.98	2,801,613.80 270,144.00 7,164,293.07 16,416.00			
GENCORP INC	0.646	368682100 O GY		451,615.59	661,092.00			
GENE LOGIC INC	0.000	368689105 GLGC	5,100	17,808.69	18,768.00			
		368706107 GNLB	97,800	211,538.96	117,360.00			
GENEROOR INTERNATIONAL INC	0.000	368709101 GCOR	59,500	720,523.19	975,800.00			
GENENTECH INC.	0.000	368710406 DNA	940,819	37,884,495.38	51,218,186.36			
GENERAL CABLE CORP	1.444	369300108 BGC	144,350	788,140.79	1,999,247.50			
GENERAL COMMUNICATION	0.000			3,572,576.37	3,721,230.72			
GENERAL DYNAMICS CORP.	1.376	369385109 GNCMA 369550108 Q GD 369604103 Q GE Y2692M103 GMR	256 100	17,336,783.66	26,788,060.00			
GENERAL ELECTRIC CO	2.411	369604103 O GF	19 673 294	464,489,600.90	718,075,231.00			
GENERAL MARITIME CORP	0.000	V2602M103 CMD	19,013,49 1 5 500	210,351.35	219,725.00			
GENERAL MARITIME CORP	2.494	370334104 Q GIS	400 200					
GENERAL MOTORS CORP	4.992	370442105 Q GM	490,200 583,800	21,375,235.26 28,632,202.12	23,387,028.00			
GENELABS TECHNOLOGIES INC GENENCOR INTERNATIONAL INC GENERAL CABLE CORP GENERAL COMMUNICATION GENERAL DYNAMICS CORP. GENERAL ELECTRIC CO GENERAL MARITIME CORP GENERAL MILLS INC GENERAL MOTORS CORP	4.334	3/0442103 Q GM	303,000	20,032,202.12	43,301,040.00			

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	rock			
	Instrument - COM	COMMON STOCK			
GENESCO INC. GENESEE & WYO INC GENESIS HEALTHCARE CORP GENESIS MICROCHIP INC. GENLYTE GROUP INC GENTA INC GENTIVA HEALTH SERVICES GENUINE PARTS CO GENWORTH FINANCIAL INC-CL A GENZYME CORP. GEN. DIV. GEORGIA GULF CORP GEORGIA PACIFIC GERON CORP GETTY IMAGES INC. GEVITY HR INC GIANT INDUSTRIES INC GIBRALTAR INDUSTRIES INC GILDAN ACTIVEWEAR INC - CL A GILEAD SCIENCES INC. GILLETTE CO GLACIER BANCORP INC GLADSTONE CAPITAL CO GLATFELTER GLOBAL IMAGING SYSTEMS INC	0.000	371532102 GCO	32,700	697,279.20	1,018,278.00
GENESEE & WYO INC	0.000	371559105 GWR	42 200	859 130 21	1,187,086.00
GENESIS HEALTHCARE CORP	0.000		48,600	1,215,713.74	1,702,458.00
GENESIS MICROCHIP INC.	0.000	37184C103 GNSS	64,000 40,546	903,543.95 2,470,244.62	1,038,080.00 3,473,981.28
GENLYTE GROUP INC	0.000	372302109 GLYT	40,546	2,470,244.62	3,473,981.28
GENTA INC	0.000	37245M207 GNTA	143,500 40,136	385,523.58 514,311.52 10,379,443.77 9,399,480.45 11,014,590.53	252,560.00
GENTIVA HEALTH SERVICES	0.000	37247A102 GTIV	40,136	514,311.52	671,073.92
GENUINE PARTS CO	2.723	372460105 Q GPC	305,200	10,379,443.77	13,447,112.00
GENWORTH FINANCIAL INC-CL A	0.963	37247D106 GNW	305,200 394,200 286,219	9,399,480.45	10,643,400.00
GENZYME CORP. GEN. DIV.	0.000	372917104 GENZ	286,219	11,014,590.53	16,620,737.33
GEORGIA GULF CORP	0.642	373200203 GGC	47,200 791,321	1,391,449.67	16,620,737.33 2,350,560.00 29,658,711.08
GEORGIA PACIFIC	1.334	373298108 Q GP	791,321	21,634,207.27	29,658,711.08
GERON CORP	0.000	374163103 GERN	13,300	93,452.55	106,001.00
GETTY IMAGES INC.	0.000	374276103 GYI	13,300 198,571	93,452.55 9,085,698.12	13,671,613.35
GEVITY HR INC	1.167	374393106 GVHR	12,350	281,573.73 641,907.66 1,369,271.20	253,916.00
GIANT INDUSTRIES INC	0.000	374508100 CT	28,700	641,907.66	760,837.00
GIBRALTAR INDUSTRIES INC	0.846	374689107 ROCK	70,500	1,369,271.20	1,665,210.00
GILDAN ACTIVEWEAR INC - CL A	0.000	375916103 GIL	10,710 1,068,155	321,260.17 23,536,484.96	364,032.90
GILEAD SCIENCES INC.	0.000	375558103 GILD	1,068,155	23,536,484.96	364,032.90 37,374,743.45
GILLETTE CO	1.451	375766102 O G	2,254,846	80,373,799.47	100,972,003.88
GLACIER BANCORP INC	1.997	376370105 GBCI	27.225	645.694.49	926,739.00
GLADSTONE CAPITAL CO	6.075	375766102 Q G 37637Q105 GBCI 376535100 GLAD 377316104 GLT 37934A100 GISX	10,500	80,373,799.47 645,694.49 243,520.56 1,506,755.26 2,789,922.22	248.850.00
GLATFELTER	2.356	377316104 GLT	119,000	1,506,755.26	1.818.320.00
GLOBAL IMAGING SYSTEMS INC	0.000	37934A100 GTSX	88.804	2.789.922.22	3.507.758.00
GLOBAL INDUSTRIES LTD.	0.000	379336100 GLBL	227.500	1.440.685.70	1,885,975.00
GLOBAL PAYMENTS INC	0.273	37940X102 GPN	227,500 38,920	1,440,685.70 1,210,811.26	2 270 276 00
GLOBAL PAIMENTS INC GLOBAL POWER EQUIPMENT GROUP	0.000	37941P108 GEG	229 025	1 752 634 69	2 253 606 00
GOLAR ING ITD	0.000	G9456A100 GLNG	229,025 35,678	543 928 74	531 245 42
GOLD BANC CORP INC	0.820	379907108 GLDB	59,300	793 956 19	866 966 00
GOLD KIST INC	0.000	380614107 GKIS	15 100	1,210,611.20 1,752,634.69 543,928.74 793,956.19 202,559.25 454,809.85 5,505,453.21 66,959,154.68	205 662 00
COLDEN TELECOM INC	3.028	38122G107 GLDN	15,100 15,700	454 809 85	414 794 00
COLDEN WEST FINANCIAL CODD	0.390	381317106 O GDW	202,000	5 505 453 21	12 406 840 00
COLDEN WEST FINANCIAL CORF	0.961	38141G104 GS	202,000 811,708	66 959 154 68	84 450 100 32
COODPICE COPD	2.451	382388106 O CD	162 858	3,960,257.16	5 315 685 12
COODNICH COME.	1.312	382388106 Q GR 382588101 GDYS 382550101 Q GT	172,030	1,552,469.74	5,315,685.12 1,579,346.30
COODI S FAMILLI CLOIRING INC.	3.274	382550101 GDIS	197 300	2,963,719.16	2,745,818.00
COOCIE INC – CI A	0.000	38259P508 GOOG	33,193	4 000 200 E7	
CODMAN BILD CO	2.434	30239F3U0 GUUG	20,200	4,902,328.57 420,862.29	464 600 00
GURMAN KUPP CU	2.434	383082104 GRC	ZU,ZUU	420,862.29	404,600.00
GLOBAL PAYMENTS INC GLOBAL POWER EQUIPMENT GROUP GOLAR LNG LTD GOLD BANC CORP INC GOLD KIST INC GOLDEN TELECOM INC GOLDEN WEST FINANCIAL CORP GOLDMAN SACHS GROUP INC GOODRICH CORP. GOODY'S FAMILY CLOTHING INC. GOODYEAR T & R GOOGLE INC - CL A GORMAN RUPP CO GRACE W.R. & COMPANY GRACO INC.	0.000	38388F108 GRA	95,700 336,400	480,836.77 9,023,465.28	1,302,4//.00
GRACU INC.	1.392	384109104 GGG	336,400	9,023,465.28	12,564,540.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
	Instrument - COM	COMMON STOCK			
GRAFTECH INTERNATIONAL LTD	0.000			2,062,699.73	2,086,876.00
GRAINGER W W INC	1.200	384802104 Q GWW	252,257 10,500	13,506,686.22	16,805,361.34 216,300.00
GRAMERCY CAPITAL CORP	2.912		10,500		
GRANITE CONSTRUCTION INC	1.503	387328107 GVA	77,500	1,538,616.17	2,061,500.00
GRANT PRIDECO INC.	0.000	38821G101 GRP	317,900	5,416,298.94	6,373,895.00
GRAPHIC PACKAGING CORP	0.000	388688103 GPK	161,700	1,100,850.74	1,164,240.00
GRAY TELEVISION INC	0.774	389375106 GTN		1 020 015 20	2,204,022.50
GREAT AMERN FINL RES	0.575	389915109 GFR	142,195 88,300	1,418,610.36	1,533,771.00
GREAT ATL & PAC TEA GREAT LAKES CHEMICAL CORP.	0.000	390064103 Q GAP	18,400 56,400	223,996.01 1,563,576.01	188,600.00 1,606,836.00
GREAT LAKES CHEMICAL CORP.	1.404	390568103 Q GLK	56,400	1,563,576.01	1,606,836.00
GREAT PLAINS ENERGY INC	5.482	391164100 GXP	22,500	662,407.58	681,300.00
GREAT SOUTHN BANCORP	1.371	390905107 GSBC	17 900	418 817 67	626.500.00
GREATER BAY BANCORP	2.044	391648102 GBBK	64,206	1,521,871.88	1,790,063.28
GREENBRIER COS INC	0.709	393657101 GBX	8,300	193,703.26	280,955.00
GREENFIELD ONLINE INC	0.000	395150105 SRVY	8,300 5,700	193,703.26 120,447.27	280,955.00 125,343.00
GREENHILL & CO INC	1.115	395259104 GHL	14,100 5,600	307,258.15	404,670.00 69,328.00
GREG MANNING AUCTIONS INC	0.000	563823103 GMAI	5,600	307,258.15 73,843.13	69,328.00
GREIF INC	1.142	397624107 GEF	24,100		1,349,600.00
GREY GLOBAL GROUP IN	0.363	39787M108 GREY	957	846,945.79	1,052,690.43
GREY WOLF INC	0.000	397888108 GW	957 1,263,400	5,157,622.80	6,658,118.00
GRIFFON CORPORATION	0.000	200/22102 (222	46,100	5,157,622.80 802,149.37 808,380.75	1,244,700.00
GROUP 1 AUTOMOTIVE	0.000	398905109 GPI	29,100	808,380.75	1,244,700.00 916,650.00 426,390.00
GRUPO TMM SA - ADR A	0.000	40051D105 TMM	116,500	409,186.52	426,390.00
GSI COMMERCE INC	0.000	36238G102 GSIC	21.500	170 000 62	382 270 00
GTECH HOLDINGS CORP	1.310	400518106 GTK	792,339	18,676,519.56	20,561,197.05 1,036,032.00
GTX INC.	0.000	40052B108 GTXI	76,800	955,082.34	1,036,032.00
GUESS INC	0.000	401617105 GES	16 600	208,519.41	208.330.00
GUIDANT CORP.	0.554		559,746	20,762,031.15 1,470,058.66 2,634.041.19	40.357.686.60
GUILFORD PHARMACEUTICALS INC	0.000	401829106 GLFD	559,746 245,075 61,850	1,470,058,66	1.213.121.25
GUITAR CENTER INC	0.000	402040109 GTRC	61,850	2.634.041.19	208,330.00 40,357,686.60 1,213,121.25 3,258,876.50 408,221.00
GULF ISLAND FABRICAT	0.916	402307102 GIFI	61,850 18,700	2,634,041.19 379,405.51	408,221.00
GULFMARK OFFSHORE INC	0.000	402629109 GMRK	16,100		358,547.00
GYMBOREE CORP	0.000	403777105 GYMB	33.900	468.258.66	434.598.00
H & R BLOCK INC.	1.795	093671105 O HRB	314,200	13,964,319.83	15,395,800.00
HAEMONETICS CORP/MASS	0.000	405024100 HAE	45,000	1,154,435.19	1,629,450.00
HAIN CELESTIAL GROUP	0.000	405217100 HAIN	103,000	1,928,341.71	2,129,010.00
HALLIBURTON COMPANY	1.274	406216101 O HAL	621,300	13,223,979.31	24,379,812.00
HANCOCK FABRICS INC	4.628	409900107 HKF	21,000	263,014.27	217,770.00
HANCOCK HLDG CO	1.972				1,341,746.00
HANDLEMAN CO.	1.489		34,600	621,745.90	743,208.00
HANDLEHAN CO.	1.409	410737100 UDD	34,000	021,745.90	743,200.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
In	nstrument - COM	COMMON STOCK			
HANGER ORTHOPEDIC GROUP INC.	0.000	41043F208 HGR	63,600	509,706.83	515,160.00
HANMI FINL CORP	1.113	410495105 HAFC	32,339 85,400	732,754.59 1,359,292.59	1,162,263.66
HANOVER COMPRESSOR COMPANY	0.000	410768105 HC	85,400	1,359,292.59	1,206,702.00
HANSEN NATURAL CORP	0.000	411310105 HANS	28,600 59,318	671,406.20 1,695,966.52	1,041,326.00
HARBOR FLA BANCSHARE	2.311	411901101 HARB	59,318	1,695,966.52	2,052,995.98
HARLAND JOHN H CO	1.385	412693103 Q JH	31,300	730,252.84	1,129,930.00
HARLEY-DAVIDSON INC	0.823	412822108 Q HDI	733,500	32,461,091.35	44,560,125.00
HARLEYSVILLE GROUP INC	2.848	412824104 HGIC	14,400	284,818.76	343,728.00
HARLEYSVILLE NATL CO	2.706	412850109 HNBC		449,648.50	540,113.00 26,505,154.00
HARMAN INTERNATIONAL	0.039	413086109 HAR	208,702	14,372,050.67	26,505,154.00
HARMONIC INC.	0.000	413160102 HLIT	45,900	342,015.24	382,806.00
HARMONIC INC. HARRAH'S ENTERTAINMENT INC. HARRIS & HARRIS GROUP INC	1.973	413619107 HET	202,086	9,135,816.48	13,517,532.53
HARRIS & HARRIS GROUP INC	0.000	413833104 TINY	17,300	213,956.83	283,374.00
HARRIS CORP.	0.776	413875105 Q HRS	305,863	213,956.83 14,409,779.69	283,374.00 18,899,274.76
HARRIS INTERACTIVE INC	0.000	414549105 HPOL		033,344.37	243,134.00
HARSCO CORP	2.152	415864107 Q HSC	63 984	1,884,196.65	3,566,468.16 4,008,714.00
HARTE-HANKS INC.	0.615	416196103 HHS	154,300	2.939.678.12	4,008,714.00
HARTFORD FINL SERVICES	1.673	416515104 HIG	574,900	28,310,312.59	39,846,319.00 406,371.00 908,402.00
HARTMARX CORP.	0.000	417119104 HMX	52,300	348,314.05	406,371.00
HARTMARX CORP. HARVEST NATURAL RESO	0.000	41754V103 HNR	52,600	502,041.21	908,402.00
HASBRO INC	1.238	418056107 Q HAS	251,500	4,883,966.46 627,056.56	4,874,070.00
HAVERTY FURNITURE	1.351	419596101 HVT	251,500 32,300	627,056.56	597,550.00
HAWAIIAN ELECTRIC INDS	4.253	419870100 HE	201,600	4,764,397.92	5,876,640.00
HAYES LEMMERZ INTERNATIONAL INC	0.000	420781304 HAYZ	33,500	483,457.09	
HCA INC	1.301	404119109 HCA	644,100	21,838,204.34	295,805.00 25,738,236.00
HCC INSURANCE HOLDINGS INC.	1.026	404132102 HCC	266,102	8,256,823.14	8.813.298.24
HEADWATERS INC	0.000	42210P102 HDWR	71,537	1,788,298.39	2,038,804.50
HEALTH MGMT ASSOCIATES CL A	0.704	421933102 HMA		0 (50 500 10	10,203,552.00
עבאו דיט אוניי	0.000	42222G108 HNT	449,100 464,000	12,204,452.83	10,203,552.00 13,395,680.00
HEALTHCARE SVCS GRP HEALTHEXTRAS INC HEALTHTRONICS INC HEARST-ARGYLE TELEVI HEARTLAND EXPRESS INC.	1.727	421906108 HCSG	28,400	431,393.80	591,856.00
HEALTHEXTRAS INC	0.000	422211102 HLEX	62 771	930,707.94	591,856.00 1,023,216.20 473,035.01
HEALTHTRONICS INC	0.000	42222L107 HTRN	44,500	309,470.31	473,035.01
HEARST-ARGYLE TELEVI	1.061	422317107 HTV	60.752	1 401 062 20	1 602 637 76
HEARTLAND EXPRESS INC.	0.356	422347104 HTLD	50,400	531,210.27	1,132,488.00
HECLA MINING CO.	0.000	422704106 HL	139,500	763,855.13	813,285.00
HEICO CORP	0.221	422806109 HEI	139,500 33,200	535,223.19	813,285.00 749,988.00
HEIDRICK & STRUGGLES INTL	0.000		18,600	746,143.89 26,296,047.95 1,121,088.04	637,422.00
HEINZ H. J. CO.	2.923	423074103 O HNZ	734,400	26,296,047.95	28,634,256.00
HELIX TECHNOLOGY	1.840	423319102 HELX	68,210	1,121,088.04	1,186,171.90
HELMERICH & PAYNE, INC	0.969	423452101 Q HP	167,200		5,691,488.00

Investment Desc	Yield 	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	rock			
	Instrument - COM	COMMON STOCK			
HENRY (JACK) & ASSOCIATES	0.803			1,915,244.06	2,276,290.39
HENRY SCHEIN INC	0.000	806407102 HSIC	39,200	2,035,548.44 2,694,025.29 860,395.44 14,766,814.83 167,376,423.97 3,212,350.72 982,796.25	2,729,888.00
HERCULES INCORPORATED	0.000	427056106 Q HPC	229,200	2,694,025.29	2,729,888.00 3,403,620.00
HERLEY INDS INC DEL	0.000	427398102 HRLY	46,725	860,395.44	950,386.50
HERSHEY FOODS CORP.	1.584	427866108 Q HSY	398,677	14,766,814.83	22,142,520.58
HEWLETT-PACKARD CO	1.526	428236103 Q HPQ	7,525,561	167,376,423.97	157,811,014.17
HEXCEL CORP	0.000	428291108 HXL	271,300	3,212,350.72	3,933,850.00
HIBBETT SPORTING GOO	0.000	428565105 HIBB	47,407	982,796.25	1,261,500.27
HIBERNIA CORP CL-A	2.710	428656102 HIB	437,300	8,992,743.62 795,123.64	1,261,500.27 12,904,723.00 822,768.00
HIGHLAND HOSPITALITY CORP	3.202	430141101 HIH	73,200		822,768.00
HILB ROGAL & HOBBS CO	1.158	431294107 Q HRH	163,900 10,600	5,244,235.76 665,331.99	822,768.00 5,939,736.00 588,724.00
HILLENBRAND IND.	2.016	431573104 Q HB	10,600	665,331.99	588,724.00
HILTON HOTELS CORP.	0.351	432848109 Q HLT	569,200	8,826,305.24	12,943,608.00
INI CORP	1.300	404251100 HNI	79,700	2,403,527.70	3,431,085.00
HOLLINGER INTERNATIONAL INC	1.275	435569108 HLR	87,400	1,075,409.12	1,370,432.00
HOLLY CORP	1.148	435758305 HOC	31,200	449,405.29	869,544.00
HOLLYWOOD ENTERTAINMENT CORP	0.000	436141105 HLYW	79,000	1,215,624.98	1,034,110.00
HOLOGIC INC.	0.000	436440101 HOLX	33,000	524,246.89	906,510.00
HOME DEPOT INC.	0.795	437076102 Q HD	33,000 5,342,944	524,246.89 149,626,030.05	228,357,426.56
HOMESTORE INC	0.000	425050106 *******	20 000	115 479 74	
ONEYWELL INTERNATIONAL INC	2.329	438516106 Q HON	1,464,800 16,800	56,758,090.78	99,384.00 51,868,568.00
HOOKER FURNITURE CORP	1.233	439038100 HOFT	16,800 105,700	370,508.25	381,360.00
HOOPER HOLMES INC	1.013	439104100 HH	105,700	750 7/1 0/	625,744.00
ORACE MANN EDUCATORS	2.201	440327104 O HMN	59,100	974,586.43	1,127,628.00
HORIZON FINANCIAL CORP	2.623	44041F105 HRZB	22,387	407.440.61	460.724.46
HORMEL FOODS CORP	1.658	440452100 HRL	131,200	3,043,072.45	4,113,120.00
HOSPIRA INC	0.000	441060100 HSP	254,890	6,073,866.67	8,538,815.00
HOT TOPIC INC	0.000	441339108 HOTT	53,550	6,073,866.67 926,132.23	920,524.50
HOUSTON EXPL CO	0.000	442120101 THX		3,324,774.24	4,014,903.00
HOVNANIAN ENTERPRISES-A	0.000	442487203 HOV	71,300 126,500	3,324,774.24 5,749,695.98	6,264,280.00
HUB GROUP INC	0.000	443320106 HUBG		676,849.40	1,007,846.00
HUBBELL INC	2.523	443510201 O HUB.B	100.200	3.572.801.47	5,240,460.00
HUDSON CITY BANCORP INC	2.172	443683107 HCBK	85,100	2,019,349.04	3,133,382.00
HUDSON HIGHLAND GROUP INC	0.000	443792106 HHGP	52,000	1.397.683.34	
HUDSON RIV BANCORP I	1.819	444128102 HRBT	33,752	1,397,683.34 544,087.79	1,497,600.00 667,952.08
HUDSON UNITED BANCORP	3.555	444165104 HU	75,110	2,808,331.13	2,957,831.80
HUGHES SUPPLY INC.	0.803	444482103 HUG	210,800	5,073,751.12	6,819,380.00
HUMAN GENOME SCIENCE	0.000	444903108 HGSI	182,400		
HUMANA INC.	0.000	444859102 HUM		16,954,359.98	2,192,448.00 26,851,131.27 243,061.00
HUMMINGBIRD LTD	0.000		9,100	201,614.70	243 061 00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
	Instrument - COM	COMMON STOCK			
HUNT (JB) TRANSPRT SVCS INC	1.070	445658107 JBHT	85,172	2,238,053.71	3,819,964.20
HUNTINGTON BANCSHARES	3.228	446150104 HBAN	379,900	8,115,877.79	9,413,922.00
HURON CONSULTING GROUP INC	0.000	447462102 HURN	6,400	139,256.96	142,080.00
HUTCHINSON TECH.	0.000	448407106 HTCH	35,800	967,973.50 1,050,926.05	1,237,606.00
HYDRIL	0.000	448774109 HYDL			1,461,189.57
HYPERCOM CORP	0.000	44913M105 HYC	85,000	614,109.57	503,200.00
HYPERION SOLUTIONS CORP.	0.000	44914M104 HYSL	83,583	2,882,107.29	3,896,639.46
I-FLOW CORP	0.000	449520303 IFLO	46,321	774,984.55	844,431.83 18,776,324.58 646,678.20
IAC/INTERACTIVE CORP	0.000	44919P102 IACI	679,809	24,005,405.81	18,776,324.58
IBERIABANK CORP	1.687	450828108 IBKC	9,745		646,678.20
ICON PLC - ADR	0.000	45103T107 ICLR	54,800 52,400	1,926,751.03 1,756,945.76	2,118,020.00 1,481,872.00
ICOS CORPORATION	0.000	449295104 ICOS	52,400	1,756,945.76	1,481,872.00
ICT GROUP INC	0.000	44929Y101 ICTG	8,504	89,215.11	82,582.34
ICU MEDICAL INC.	0.000	44930G107 ICUI	104,100	89,215.11 2,989,014.41	2,846,094.00
IDACORP, INC.	3.925	451107106 IDA	49,500	1,938,174.14	1,513,215.00
IDENIX PHARMACEUTICALS INC	0.000	45166R204 IDIX	6.400	103.325.44	109,760.00
IDENTIX INC	0.000	451906101 IDNX	98,000	644,823.55	723,240.00
IDEX CORPORATION	1.185	45167R104 IEX	88,542	2,045,445.99 2,150,769.15	3,585,951.01
IDEXX LABS INC.	0.000	45168D104 IDXX	59,900	2,150,769.15	3,269,941.00
IDT CORP-CL B	0.000	448947309 IDT	94,000	1,571,900.81	1,455,120.00
IDX SYSTEMS CORP	0.000	449491109 IDXC	47,885	1,571,900.81 1,098,129.57	1,650,117.10
IHOP CORP.	2.387	449623107 IHP	22,500	679,698.52	942,525.00 1,457,407.00 8,763,636.00
II VI INC	0.000	902104108 IIVI	34 300	990,958.87	1,457,407.00
IKON OFFICE SOLUTIONS INC.	1.384	451713101 Q IKN	758,100	7,838,047.51	8,763,636.00
ILLINOIS TOOL WORKS	1.208	452308109 Q ITW	601 400	37,693,634.79	55,737,752.00
IMAGISTICS INTERNATIONAL INC	0.000	45247T104 IGI	18,500	37,693,634.79 398,420.24	622,710.00
IMATION CORP	1.256	45245A107 IMN	44,600	1,530,894.19	622,710.00 1,419,618.00 6,640,128.00
IMCLONE SYSTEMS	0.000	45245W109 IMCL	44,600 144,100	1,530,894.19 7,495,124.77	6,640,128.00
IMMUCOR INC	0.000	452526106 BLUD	49,650	340,708.19	1,167,271.50
IMMUNICON CORP	0.000	45260A107 IMMC	6,700	54,872.35	46,766.00
IMMUNOGEN INC	0.000	45253H101 IMGN	40,705	202,265.43	359,832.20
IMPAX LABORATORIES INC	0.000	45256B101 IPXL	40,100	E00 026 00	C2C 700 00
IMPERIAL SUGAR COMPANY	1.049	453096208 IPSU	65,300	605,702.85	1,243,965.00
IMS HEALTH INC.	0.344	449934108 RX	971,966	20,104,560.27	22,559,330.86
INAMED CORP	0.000	453235103 IMDC	84,453	20,104,560.27 3,999,852.23	5,341,652.25
INCYTE CORP	0.000	45337C102 INCY	74,000	589,747.02	739,260.00
INDEPENDENCE COMMUNITY BANK		453414104 ICBC	99,120	589,747.02 3,324,878.22 255,645.75	4,220,529.60
INDEPENDENCE HLDG CO	0.271	453440307 IHC	16,641	255,645.75	307,026.45
INDEPENDENT BANK CORP/MA	1.659	453836108 INDB	16,350	411,520.01	551,812.50
INDEPENDENT BANK CORP/MI	2.279	453838104 IBCP	12,430	303,692.53	370,786.90
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	p - COMMON ST	OCK			
Instrumen	t - COM	COMMON STOCK			
INDEVUS PHARMACEUTIC	0.000	454072109 IDEV	73,927	471,034.05	440,604.92
INDYMAC BANCORP INC	3.947	456607100 NDE	51,400	1,852,754.06 1,723,005.75 39,957.78 1,254,472.19 525,706.33	1,770,730.00
INFINITY PROPERTY & CASUALTY CORP	0.625 0.000	45665Q103 IPCC	58,900	1,723,005.75	2,073,280.00
INFOCROSSING INC	0.000	45664X109 IFOX	3,100	39,957.78	52,483.00
INFOCUS CORPORATION	0.000	45665B106 INFS	155,975	1,254,472.19	1,428,731.00
INFOCUS CORPORATION INFONET SERVICES INFORMATICA CORP. INFOSPACE INC	0.000	45666T106 IN	282,400	525,706.33	570,448.00
INFORMATICA CORP.	0.000	456660102 INFA	178,319	1,335,192.98	1,447,950.28
INFOSPACE INC	0.000	45678T201 INSP	77,225	2,177,016.33	3,672,048.75
INFOUSA INC INFRASOURCE SERVICES INC INGLES MKTS INC	0.000	456818301 IUSA	35,300	525,706.33 1,335,192.98 2,177,016.33 320,811.45 102,366.94 313,875.40 12,764,791.12 43,316.55 327,836.54 743,293.83 614,016.95 5,888,804.21 1,139,235.95 607,006.08	395,007.00
INFRASOURCE SERVICES INC	0.000	45684P102 IFS	9,600	102,366.94	124,800.00
INGLES MKTS INC	5.326	457030104 IMKTE	28,200	313,875.40	349,398.00
INGRAM MICRO INC CL A INKINE PHARMACEUTICAL CO	0.000	457153104 IM	803,575	12,764,791.12	16,714,360.00
INKINE PHARMACEUTICAL CO	0.000	457214104 INKP	9,600	43.316.55	52,128.00
INNOVATIVE SOLUTIONS & SUPPORT INC	0.000	45769N105 ISSC	15,100	327,836.54	503,736.00
INPHONIC INC	0.000	45772G105 INPC	29.950	743.293.83	823.026.00
INPUT/OUTPUT INC.	0.000	457652105 IO	76 600	614 016 95	677 144 00
INSIGHT COMMUNICATIONS CO	0.000	45768V108 ICCI	644.979	5.888.804.21	5.978.955.33
INSIGHT ENTERPRISES INC.	0.000	45765U103 NSIT	63 862	1 139 235 95	1 310 448 24
INSITUFORM TECHNOLOGIES CL A		457667103 INSU	29 650	607 006 08	672 165 50
INSPIRE PHARMACEUTICALS INC	0.000	457733103 TGDH	45 500	729 801 39	763 035 00
INSURANCE AUTO AUCTIONS INC	0.000 2.769	457875103 IAAI	37 200	623,589.10 313,787.06 764,627.46 367,153.51 3,360,926.77	834 024 00
INTEGRA BK CORP	2 769	45814P105 IBNK	17 000	313 787 06	392 870 00
INDEADA I TERROTENARA HAI DINAR	0 000	457985208 IART	24 343	764 627 46	808 086 00
INTEGRA DIFESCIENCES NODDINGS	0.000	45890M109 IASG	60 600	267 152 51	200 712 00
INIEGRA LIFESCIENCES HOLDINGS INTEGRATED ALARM SERVICES GROUP INC INTEGRATED CIRCUIT SYSTEMS	0.000	45811K208 ICST	138 400	3 360 926 77	2 895 328 00
INTEGRATED ALARM SERVICES GROUP INC INTEGRATED CIRCUIT SYSTEMS INTEGRATED DEVICE TECH INC INTEGRATED ELECTRICAL SVCS	0.000	458118106 TDTT	207 200	3,300,320.77	2,095,320.00
INTEGRATED DEVICE TECH INC	0.000	45811E103 IES	170 050	070 601 90	027 200 00
INTEGRATED ELECTRICAL SVCS INTEGRATED SILICON SOLUTION	0.000	458118106 IDTI 45811E103 IES 45812P107 ISSI 458140100 Q INTC	20 600	206 166 46	224 720 00
INTEL CORP.	0.000 1.368	45012P107 1551	12 074 674	202 470 177 42	324,720.00
INTER-TEL INC.	1.022	458140100 Q INIC 458372109 INTL	22,900	122 770 24	520,007,024.00
INIER-IEL INC.	0.000	458372109 INIL	22,900	433,770.34 1,457,980.80 80,301.84 300,930.93 1,412,572.26	1 024 620 20
INTERACTIVE DATA CORP INTERCHANGE CORP INTERCHANGE FINL SVC INTERDIGITAL COMM CORP	0.000	45840J107 IDC	83,930	1,457,980.80	1,824,638.20
INTERCHANGE CORP	0.000	45845K109 INCX	3,700	80,301.84	67,118.00
INTERCHANGE FINE SVC	2.083	458447109 IFCJ	12,200	300,930.93	310,224.00
INTERDIGITAL COMM CORP	0.000	45866A105 IDCC	b1,/UU	1,412,5/2.26	1,363,5/0.00
INTERFACE INC	0.601	458665106 IFSIA	112,500	634,413.02 1,020,950.88 53,935.35 633,434.40 686,782.63	1,121,625.00
INTERGRAPH CORP. INTERLAND INC	0.000	458683109 INGR	43,358	1,020,950.88	1,167,630.94
	0.000	458727203 INLD	15,500	53,935.35	50,685.00
INTERLINE BRANDS INC INTERMAGNETICS GENERAL CORP	0.000	458743101 IBI	42,200	633,434.40	742,298.00
		458771102 IMGC	43,138	686,782.63	1,096,161.97
INTERMUNE INC	0.000	45884X103 ITMN	13,100	192,342.32	173,706.00

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

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gra	oup - COMMON S	rock			
Instrume	ent - COM	COMMON STOCK			
IVILLAGE INC IXIA IXYS CORP J & J SNACK FOODS CORP J C PENNEY INC J. JILL GROUP INC J2 GLOBAL COMMUNICAT JABIL CIRCUIT INC JACK IN THE BOX INC. JACKSON HEWITT TAX SERVICE INC	0.000	46588H105 IVIL	34,900	181,631.84	215,682.00
IXIA	0.000	45071R109 XXIA	63 288	764,264.60	1,063,871.28
IXYS CORP	0.000	46600W106 SYXI	20,900	170,695.73	215,688.00 3,074,622.27 25,618,320.00
J & J SNACK FOODS CORP	0.000	466032109 JJSF	62,709 618,800	2,219,879.75 18,456,069.09	3,074,622.27
J C PENNEY INC	1.207	708160106 Q JCP	618,800	18,456,069.09	25,618,320.00
J. JILL GROUP INC	0.000	466189107 JILL	19,700	442,849.45	293,333.00
J2 GLOBAL COMMUNICAT	0.000	46626E205 JCOM	20,900	518,742.73	721,050.00
JABIL CIRCUIT INC	0.000	466313103 JBL	197,046	4,933,216.82	5,040,436.68
JACK IN THE BOX INC.	0.000	466367109 JBX	123,800	3,187,320.30 852,720.00	4,564,506.00
JACKSON HEWITT TAX SERVICE INC	1.108	468202106 JTX	41,800	852,720.00	1,055,450.00
JACOBS ENGINEERING GROUP	0.000	469814107 JEC	124,435 276,800	4,922,081.52 1,501,517.39	5,946,748.65
JACUZZI BRANDS INC	0.000		276,800	1,501,517.39	2,408,160.00
JAKKS PACIFIC INC.	0.000	47012E106 JAKK	28,139	460,162.66	622,153.29
JACOBS ENGINEERING GROUP JACUZZI BRANDS INC JAKKS PACIFIC INC. JAMDAT MOBILE INC JANUS CAPITAL GROUP INC	0.000	47023T100 JMDT	6,800	460,162.66 142,327.31 14,270,231.37	622,153.29 140,420.00 15,244,989.00
JANUS CAPITAL GROUP INC	0.238	47102X105 JNS	906,900	14,270,231.37	15,244,989.00
JARDEN CORP	0.000	471109108 JAH	40.750	1,152,921.40	1,770,180.00 389,082.54
JDA SOFTWARE GROUP INC	0.000	46612K108 JDAS	28,567	571,330.49	389,082.54
JDS UNIPHASE CORP	0.000	46612J101 JDSU	28,567 1,895,300	41,713,773.87	6,008,101.00 17,396,208.00
JEFFERSON PILOT	2.925	4/5U/UIU8 U JP	3.54,800	41,713,773.87 14,447,211.00	17,396,208.00
JEFFRIES GROUP INC	1.191	472319102 JEF	92,509	2 027 077 20	3,726,262.52
JETBLUE AIRWAYS CORP	0.000	477143101 JBLU	92,509 433,800 146,910	10,406,899.19	10,072,836.00
JLG INDUSTIRES, INC.	0.101	466210101 JLG	146,910	2,105,424.86	2,883,843.30
JM SMUCKER CO	2.124	832696405 SJM	45.684	1.970.845.95	
JO-ANN STORES INC	0.000	47758P307 JAS	58.320	1,388,422.19	2,150,345.88 1,606,132.80
JOHN B. SANFILIPPO & SON INC	0.000	800422107 JBSS	19,800	466 130 76	510 444 00
JOHNSON & JOHNSON	1.797	478160104 Q JNJ	19,800 6,486,699	239,852,697.34	411,386,450.58
JOHNSON CONTROLS	1.576	478366107 O JCI	406.448	17,637,740.05	25,785,061.12
JONES APPAREL GROUP INC	1.093	478366107 Q JCI 480074103 JNY	241.500	7,768,139.23	8,831,655.00
JONES LANG LASALLE I	0.000	48020Q107 JLL	114,200		4,272,222.00
JOS. A. BANK CLOTHIERS INC.	0.000	480838101 JOSB	11.375	306.739.04	321,912.50
JOURNAL COMMUNICATIONS INC	1.438	481130102 JRN	11,375 77,800	1,379,011.83	1,405,846.00
JOURNAL REGISTER CO	0.000	481138105 JRC	82,700	1,521,576.65	1,598,591.00
JOY GLOBAL INC	1.036			2,141,140.06	4,236,596.50
JPMORGAN CHASE & CO.	3.486	46625H100 Q JPM	97,550 7,532,668 539,820	252,791,122.53	293,849,378.68
JUNIPER NETWORKS INC	0.000	48203R104 JNPR	539,820	9,533,983.37	14,677,705.80
JUPITERMEDIA CORP	0.000	48207D101 JUPM	71,300		1,695,514.00
K V PHARMACEUTICAL C	0.000	482740206 KV.A		791 811 87	875 385 00
K-SWISS INC CL-A	0.343	100606100	28,700	791,811.87 393,407.73	835 744 00
K-SWISS INC CL-A K.C.S. ENERGY INC.	0.541	482434206 KCS	155 300	1 785 152 27	2 295 334 00
K2 INC.	0.000	482732104 KTO	155,300 30,450	1,785,152.37 422,249.95	483 546 00
ILZ IIVC.	0.000	102/32101 KIO	30,430	444,449.93	103,310.00

Cost	Market Value
	1,214,112.50
346,057.00 662,235.55	296,655.15
662,235.55	825,850.50
176,364.03 1,724,431.18	193,930.00 2,108,097.00
1,724,431.18	2,108,097.00
2,578,472.36	3,394,456.00
9,208,629.42	14,000,040.00 2,194,634.00
2,160,253.62	2,194,634.00
1,906,647.62	1,637,874.00
1,521,450.66	1,530,690.00
21,827,006.49	26,840,704.66
1,166,796.59	1,228,200.00
510,392.92	1,228,200.00 588,510.00
1,636,834.45	1,231,520.00 2,558,178.00
1,636,834.45 1,913,746.31	2,558,178.00
230,911.41	286,998.00
538,903.59	684,868.02
11,755,194.71	12,977,784.72
265.408.35	278,837.00
612,300.07	948,790.00
4,178,224.43	4,724,720.00
4,178,224.43 17,443,490.72	4,724,720.00 21,879,060.00
1,211,644.67	1,563,216.00 17,192,310.00
15,616,043.94	17,192,310.00
	1,346,175.00
16,335.13	18,870.00
	328,152.00
564,909.77	
564,909.77 60,348,567.67	570,185.00 74,957,590.00
6,930,661.90	9,850,611.00
765,251.88	1,305,820.00
3,480,912.04	5,363,890.00
8,178,816.47	4,870,720.00
2,077,159.28	3,306,310.00
216 640 77	151 167 00
19 665 042 60	18,860,242.00
4 259 017 59	18,164,845.20 4,592,084.00 1,651,260,00
1 546 816 24	1,651,260.00
1,310,010.21	3,274,964.00
	19,665,042.60 14,406,520.38 4,259,017.59

COMAG INC COPIN CORP O.000 500453204 KOMG 108,800 1,511,722.80 2,043,264.00 COPIN CORP O.000 500600101 KOPN 77,900 581,587.78 301,473.00 CORN,FERRY INTERNATIONAL O.000 500643200 KFY 34,700 337,693.73 720,025.00 COS PHARMACEUTICALS O.000 500648100 KOSP 66,375 2,541,208.28 2,498,355.00 COS AN BIOSCIENCES IN O.000 500648107 KOSN 23,423 206,344.26 162,321.39 CRAFT FOODS INC - A CRESTY KREME DOUGHNUTS INC O.000 50104104 KKD 43,000 1,160,572.50 541,800.00 CREGGE CO. CROONS INC. CRONOS INC. CRONOS INC. CRONOS WORLDWIDE INC O.000 501052104 KRON 49,280 1,634,473.57 2,519,686.40 CRONOS WORLDWIDE INC	Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
TINSTYLUMENT - COM COMMON STOCK ORDERS CORP ORDERS ORDER	G	Froup - COMMON ST	COCK			
DAME INC 0.000 500453204 KOMG 108,800 1,511,722.80 2,043,264.00		-				
COUNT COUN	KOHLS CORP	0.000	500255104 KSS	1,466,500	70,216,033.81	72,107,805.00
COUNT COUN	KOMAG INC	0.000	500453204 KOMG	108,800		2,043,264.00
COSAN BIOSCIENCES IN 0.000 50064W107 KOSN 23,423 206,344.26 162,321.39 162,321.3	KOPIN CORP	0.000	500600101 KOPN	77,900	581,587.78	301,473.00
COSAN BIOSCIENCES IN 0.000 50064W107 KOSN 23,423 206,344.26 162,321.39 162,321.3	KORN/FERRY INTERNATIONAL		500643200 KFY	34,700	337,693.73	720,025.00
ACAD	KOS PHARMACEUTICALS	0.000	500648100 KOSP	66,375	2,541,208.28	2,498,355.00
RRFT FOODS INC - A RISPY KREWE DOUGHNUTS INC 0.000 501044101 KR 1,006,500 17,266,575,18 17,554,010.00 RRGGER CO. RRONGS MRC. 0.000 501052104 KRON 49,280 1,634,473,57 2,519,686,400 RRONGS MRC. 0.000 501052104 KRON 49,280 1,634,473,57 2,519,686,400 RRONGS WORLDWIDE INC 2,454 50105F105 KRON 99 2,502.80 4,060.74 ULICKE & SOFFA INDUSTRIES 0.000 5011277100 KYPH 109,205 2,014,934,17 2,813,120.80 1.3 COMMUNICATIONS HOLDINGS INC 0.546 502424104 LLL 75,000 4,291,089,74 5,493,000.00 1.3 COMMUNICATIONS HOLDINGS INC 0.546 502424104 LLL 75,000 4,291,089,74 5,493,000.00 1.3 COMMUNICATIONS HOLDINGS INC 0.546 502424104 LLL 75,000 4,291,089,74 5,493,000.00 1.3 COMMUNICATIONS HOLDINGS INC 0.546 502424104 LLL 75,000 4,291,089,74 5,493,000.00 1.3 COMMUNICATIONS HOLDINGS INC 0.546 502424104 LLL 75,000 4,291,089,74 5,493,000.00 1.3 COMMUNICATIONS HOLDINGS INC 0.546 502424104 LLL 75,000 4,291,089,74 5,493,000.00 1.3 COMMUNICATIONS HOLDINGS INC 0.546 502424104 LLL 75,000 4,291,089,74 5,493,000.00 1.3 COMMUNICATIONS HOLDINGS INC 0.546 502424104 LLL 75,000 4,291,089,74 5,493,000.00 1.3 COMMUNICATIONS HOLDINGS INC 0.546 502424104 LLL 75,000 4,291,089,74 5,493,000.00 1.3 COMMUNICATIONS HOLDINGS INC 0.546 502424104 LLL 75,000 4,291,089,74 5,493,000.00 1.3 COMMUNICATIONS HOLDINGS INC 0.546 0.547 1.2 COMMUNICATIONS HOLDINGS INC 0.546 0.547 1.2 COMMUNICATIONS HOLDINGS INC 0.546 0.547 1.2 COMMUNICATIONS HOLDINGS INC 0.547 1.2 COMMUNICATIONS HOLDINGS INC 0.548 0.547 1.2 COMMUNICATIONS HOLDINGS INC 0.548 0.548 0.549 1.4 COMMUNICATIONS HOLDINGS INC 0.549 0.549 1.4 COMMUNICATIONS HOLDINGS INC 0.549 1.4 COMMUNICATIONS HOLDINGS INC 0.548 0.549 1.4 COMMUNICATIONS HOLDINGS INC 0.549 1.4 COMMUNICATIONS HOLDINGS 0.549 1.4 COMMUNICATIONS HOLDINGS 0.549 1.4 COMMUNICATIONS HOLDINGS 0.549 1.4 COMMUNICATIONS HOLDINGS 0.549 1.4 COMMUNIC	KOSAN BIOSCIENCES IN	0.000	50064W107 KOSN	23,423	206,344.26	162,321.39
REGER CO. 1.000 501044101 KR 1,006,500 17,266,575.18 17,654,010.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	KRAFT FOODS INC - A	2.302	50075N104 KFT			27,985,899.00
RONOS INC. 0.000 501052104 KRON 49,280 1,634,473.57 2,519,686.40	KRISPY KREME DOUGHNUTS INC	0.000	501014104 KKD	43,000		
RONOS INC. 0.000 501052104 KRON 49,280 1,634,473.57 2,519,686.40	KROGER CO.	0.000	501044101 KR	1,006,500	17,266,575.18	17,654,010.00
IRONOS WORLDWIDE INC 2.454 50105F105 KRO 99 2,502.80 4,060.74	KRONOS INC.	0.000	501052104 KRON	49,280	1,634,473.57	2,519,686.40
CYPHON INC	KRONOS WORLDWIDE INC	2.454	50105F105 KRO	99		
CYPHON INC	KULICKE & SOFFA INDUSTRIES	0.000	501242101 KLIC	17,200	132,163.67	148,264.00
3 COMMUNICATIONS HOLDINGS INC	KYPHON INC	0.000	501577100 KYPH	109,205	2,014,934.17	2,813,120.80
A QUINTA INNS INC A QUINTA INNS INC 1.0 C	L-3 COMMUNICATIONS HOLDINGS INC	0.546		75 000	4 001 000 74	5,493,000.00
ABONE INC. ABONE INC. 0.000 505401105 LABS 11,400 345,183.42 365,255.00 ABOR READY INC. 0.000 505401208 LRW 46,000 321,861.59 778,320.00 ABRANCHE & CO., INC. 3.571 505447102 LAB 58,800 502,131.05 526,848.00 ACLEDE GROUP HLDG. CO. AFRICA INC. 3.571 505447102 LAB 58,800 502,131.05 526,848.00 ACLEDE GROUP HLDG. CO. AFRICA INC. 3.571 505447102 LAB 58,800 502,131.05 526,848.00 ACLEDE GROUP HLDG. CO. AFRICA INC. 3.571 505447102 LAB 58,800 502,131.05 526,848.00 ACLEDE GROUP HLDG. CO. AFRICA INC. 3.571 505447102 LAB 58,800 502,131.05 526,848.00 ACLEDE GROUP HLDG. CO. AFRICA INC. AFRICA INC. 3.571 505447102 LAB 58,800 502,131.05 526,848.00 ACLEDE GROUP HLDG. CO. AFRICA INC. AFRICA INC. 3.571 505447102 LAB 58,800 502,131.05 526,848.00 ACLEDE GROUP HLDG. CO. AFRICA INC. AFRICA INC. 4.366 505597104 LG 46,400 1,251,727.60 1,445,360.00 AFRICA INC. AFRICA INC.	LA OUINTA INNS INC	0.770	50419U202 LOI	729,509	5,343,471.25	
ABONE INC 0.000 50540L105 LABS 11,400 345,183.42 365,256.00 ABOR READY INC 0.000 50540L208 LRW 46,000 321,861.59 778,320.00 ABOR READY INC 0.000 50540R409 LH 330,400 12,087,111.47 16,460,528.00 ABBRANCHE & CO., INC. 3.571 505447102 LAB 58,800 502,130.05 526,848.00 ACLEDE GROUP HLDG. CO. 4.366 505597104 LG 46,400 1,251,727.60 1,445,360.00 ADISH INC 0.000 505754200 LDSH 10,600 116,765.80 121,794.00 AAGENER RORTH AMERICA INC. 1.714 505862102 LAF 200,200 8,308,617.91 10,274,264.00 AISLAND BANCORP INC 2.279 511637100 LBRI 58,942 987,09.56 3,937,600.00 AKELAND BANCORP INC 2.279 511637100 LBRI 58,942 987,09.56 3,937,600.00 AKELAND FINL CORP 2.115 511656100 LKFN 6,500 211,097.51 258,050.00 AMES ENTERTAINMENT INC 0.000 51206P109 LACO 53,800 506,569.04 876,402.00 AMAR ADVERTISING CO 0.000 512807108 LRCX 270,100 6,115,686.09 7,808,591.00 ANCASTER COLONY CORP 2.332 513847103 LANC 40,700 1,524,926.35 1,744,809.00 ANCASTER COLONY CORP 2.332 513847103 LANC 40,700 1,524,926.35 1,744,809.00 ANCASTER COLONY CORP 2.332 513847103 LDR 16,000 665,137.46 684,480.00 ANDAMERICA FINANCIAL GROUP 1.112 514936103 LPG 64,800 2,875,295.87 3,494,664.00 ANDAMERICA FINANCIAL GROUP 1.112 514936103 LPG 64,800 2,875,295.87 3,494,664.00 ANDAMERICA FINANCIAL GROUP 1.112 514936103 LPG 64,800 2,875,295.87 3,494,664.00 ANDEST'S RESTAURANTS INC. 0.688 51508L103 LNY 55,800 1,519,209.81 1,621,548.00 ANDSTAR SYSTEM INC. 0.000 51508101 LSTR 56,810 2,065,379.68 4,183,488.40 ANDSTAR SYSTEM INC. 0.000 518081104 LSCP 8,800 136,927.68 316,008.00 ANTITICE SEMICON. CORP.	LA-Z-BOY INC.		~	134,100	2,593,810.30	
ABORATORY CRP OF AMER HLDGS 0.000 50540R409 LH 330,400 12,087,111.47 16,460,528.00 ABRANCHE & CO., INC. 3.571 505447102 LAB 58,800 502,130.05 526,848.00 ACLEDE GROUP HLDG. CO. 4.366 505597104 LG 46,400 1,251,727.60 1,445,360.00 AFARGE NORTH AMERICA INC. 1.714 505862102 LAF 200,200 8,308,617.91 10,274,264.00 AIDLAW INTERNATIONAL INC 0.000 50730R102 LI 184,000 2,598,709.56 3,937,600.00 AKELAND FINL CORP 1.215 511637100 LBAI 58,942 987,094.45 1,034,432.10 AKELAND FINL CORP 2.115 511656100 LKFN 6,500 211,097.51 258,050.00 AMES ENTERTAINMENT INC 0.000 51206P109 LACO 53,800 506,569.04 876,402.00 AMARA ADVERTISING CO 0.000 512815101 LAMR 16,000 665,137.46 684,480.00 ANCASTER COLONY CORP 2.332 513847103 LANC 40,700 1,524,926.35 1,744,809.00 ANDAMERICA FINANCIAL GROUP 1.112 514936103 LFG 64,800 2,875,295.87 3,494,646.00 ANDAMERICA FINANCIAL GROUP 1.112 514936103 LFG 64,800 2,875,295.87 3,494,664.00 ANDAMERICA FINANCIAL GROUP 1.112 514936103 LFG 64,800 2,875,295.87 3,494,664.00 ANDAYE'S RESTAURANTS INC. 0.068 515081103 LNY 55,800 1,519,209.81 1,621,548.00 ANDSTAR SYSTEM INC. 0.000 518081104 LSCP 8,800 136,927.68 316,008.00 ATTICE SEMICON. CORP. 0.000 518415104 LSCP 8,800 136,927.68 316,008.00 ATTICE SEMICON. CORP. 0.000 518415104 LSCP 8,800 136,927.68 316,008.00 ATTICE SEMICON. CORP.	TADONE INC	0.000		11,400	345 183 42	
ABORATORY CRP OF AMER HLDGS 0.000 50540R409 LH 330,400 12,087,111.47 16,460,528.00 ABRANCHE & CO., INC. 3.571 505447102 LAB 58,800 502,130.05 526,848.00 ACLEDE GROUP HLDG. CO. ADISH INC 0.000 505597104 LG 46,400 1,251,727.60 1,445,360.00 ADISH INC AAFARGE NORTH AMERICA INC. 1.714 505862102 LAF 200,200 8,308,617.91 10,274,264.00 ARABLAND BANCORP INC 2.279 511637100 LBAI 58,942 987,095.66 3,937,600.00 AKELAND BANCORP INC 2.279 511637100 LBAI 58,942 987,094.45 1,034,432.10 AKELAND FINL CORP AAKES ENTERTAINMENT INC 0.000 512807108 LRCX 270,100 6,155,686.09 7,868,591.00 ANCASTER COLONY CORP 2.332 513847103 LANC ANCE INC 3.363 514606102 Q LNCE 56,100 669,440.79 1,744,809.00 ANDAERICA FINANCIAL GROUP 1.112 514936103 LFG 64,800 2,875,295.87 3,494,664.00 ANDAERICA FINANCIAL GROUP 1.112 514936103 LFG 64,800 2,875,295.87 3,494,664.00 ANDAERICA FINANCIAL GROUP 3.719 51476K103 LDR 14,100 605,607.76 644,370.00 ANDESTAR SYSTEM INC. 3.000 51808104 LSCP 8,800 136,927.68 316,008.00 ANDESTAR SYSTEM INC. 3.000 51808104 LSCP 8,800 136,927.68 316,008.00 ANTESTAR SYSTEM INC. 3.000 51808104 LSCP 8,800 136,927.68 316,008.00 ANTESTAR SYSTEM INC. 3.000 51808104 LSCP 8,800 136,927.68 316,008.00 ANTESTAR SYSTEM INC. 3.000 51808104 LSCP 8,800 136,927.68 316,008.00 ANTEST COMPANY 3.000 51808104 LSCP 8,800 136,927.68 316,008.00 ANTITICE SEMICON. CORP.	LABOR READY INC			46,000	321,861.59	
ABERANCHE & CO., INC. ACLEDE GROUP HLDG. CO. 4.366 505597104 LG 46,400 1,251,727.60 1,445,360.00 ADISH INC 0.000 505754200 LDSH 10,600 116,765.80 121,794.00 AFARGE NORTH AMERICA INC. 1.714 505862102 LAF 200,200 8,308,617.91 10,274,264.00 AIDLAW INTERNATIONAL INC 0.000 50730R102 LI 184,000 2,598,709.56 3,937,600.00 AKELAND BANCORP INC 2.279 511637100 LBAI 58,942 987,094.45 1,034,432.10 AKELAND FINL CORP 2.115 511656100 LKFN 6,500 211,097.51 258,050.00 AMRES ENTERTAINMENT INC 0.000 51206P109 LACO 53,800 506,569.04 876,402.00 AM RESEARCH CORP 0.000 512807108 LRCX 270,100 6,115,686.09 7,808,591.00 ANCASTER COLONY CORP 2.332 513847103 LANC 40,700 1,524,926.35 1,744,809.00 ANCASTER COLONY CORP 2.332 513847103 LANC 40,700 1,524,926.35 1,744,809.00 ANDAUER INC 3.363 514606102 Q LNCE 56,100 669,440.79 1,067,583.00 ANDAMERICA FINANCIAL GROUP 1.112 514936103 LFG 64,800 2,875,295.87 3,494,664.00 ANDRY'S RESTAURANTS INC. 0.688 51508L103 LNY 55,800 1,519,209.81 1,621,548.00 ANDSTAR SYSTEM INC. 0.000 518081104 LSCC 56,810 2,065,379.68 4,183,488.40 ANDETICE SEMICON. CORP. 0.000 518081104 LSCC 162,500 1,061,807.63 926,250.00 ATTICE SEMICON. CORP.		0.000		330.400	12.087.111.47	16.460.528.00
ACLEDE GROUP HLDG. CO. 4.366 505597104 LG 46,400 1,251,727.60 1,445,360.00 ADISH INC 0.000 505754200 LDSH 10,600 116,765.80 121,794.00 AAFARGE NORTH AMERICA INC. 1.714 505862102 LAF 200,200 8,308,617.91 10,274,264.00 AAFARGE NORTH AMERICA INC 0.000 50730R102 LI 184,000 2,598,709.56 3,937,600.00 AAKELAND BANCORP INC 2.279 511637100 LBAI 58,942 987,094.45 1,034,432.10 AAKELAND FINL CORP 2.115 511656100 LKFN 6,500 211,097.51 258,050.00 AAKES ENTERTAINMENT INC 0.000 51206P109 LACC 53,800 506,569,04 876,402.00 AMAR RESEARCH CORP 0.000 512807108 LRCX 270,100 6,115,686.09 7,808,591.00 AMAR ADVERTISING CO 0.000 512815101 LAWR 16,000 665,137.46 684,480.00 ANCASTER COLONY CORP 2.332 513847103 LANC 40,700 1,524,926.35 1,744,809.00 ANDAYER COLONY CORP 2.332 513847103 LANC 40,700 1,524,926.35 1,744,809.00 ANDAYERICA FINANCIAL GROUP 1.112 514936103 LFG 64,800 2,875,295.87 3,494,664.00 ANDRY'S RESTAURANTS INC 0.688 51508L103 LNY 55,800 1,519,209.81 1,621,548.00 ANDRY'S RESTAURANTS INC. 0.688 51508L103 LNY 55,800 1,519,209.81 1,621,548.00 ANDRY'S RESTAURANTS INC. 0.688 51508L103 LNY 55,800 1,519,209.81 1,621,548.00 ANDRY'S RESTAURANTY INC 0.000 515098101 LSTR 56,810 2,065,379.68 4,183,488.40 ANDRIT COMPANY 0.000 518081104 LSCP 8,800 136,927.68 316,008.00 AATTICE SEMICON. CORP.				58.800	502 130 05	526 848 00
AFARGE NORTH AMERICA INC. AFARGE NORTH AMERICA	· · · · · · · · · · · · · · · · · · ·			46.400		1.445.360.00
AFARGE NORTH AMERICA INC. AFARCA OF A STANGARD INC. ANDREY'S RESTAURANTS INC. AFARCA OF A STANGARD INC. ANDREY'S RESTAURANTS INC. AFARCA OF A STANGARD INC. ANDREY OF A STANGARD				10,600	116.765.80	121.794.00
AKELAND BANCORP INC				200 200	8 308 617 91	
AKELAND BANCORP INC			50730R102 I.T	184 000	2 598 709 56	
AKELAND FINL CORP AKELAND FINL CORP AKES ENTERTAINMENT INC 0.000 51206P109 LACO 53,800 506,569.04 876,402.00 876,402.				58 942	987 094 45	
ARKES ENTERTAINMENT INC 0.000 51206P109 LACO 53,800 506,569.04 876,402.00 AN RESEARCH CORP 0.000 512807108 LRCX 270,100 6,115,686.09 7,808,591.00 ANAR ADVERTISING CO 0.000 512815101 LAMR 16,000 665,137.46 684,480.00 ANCASTER COLONY CORP 2.332 513847103 LANC 40,700 1,524,926.35 1,744,809.00 ANCASTER COLONY CORP 2.332 513847103 LANC 40,700 1,524,926.35 1,744,809.00 ANDAMERICA FINANCIAL GROUP 1.112 514936103 LFG 64,800 2,875,295.87 3,494,664.00 ANDAMERICA FINANCIAL GROUP 1.112 514936103 LFG 64,800 2,875,295.87 3,494,664.00 ANDAY'S RESTAURANTS INC 3.719 51476K103 LDR 14,100 605,607.76 644,370.00 ANDRY'S RESTAURANTS INC 0.688 51508L103 LNY 55,800 1,519,209.81 1,621,548.00 ANDSTAR SYSTEM INC. 0.000 515098101 LSTR 56,810 2,065,379.68 4,183,488.40 ANDRYT COMPANY 0.000 516012101 LCI 7,700 79,647.92 75,845.00 ANSERSCOPE 0.000 518081104 LSCP 8,800 136,927.68 316,008.00 ANTICE SEMICON. CORP. 0.000 518415104 LSCC 162,500 1,061,807.63 926,250.00				6 500	211 097 51	258 050 00
AMAR ADVERTISING CO ANALY CORP 2.332 513847103 LAMR ADVERTISING CO ANCE INC ANDAMERICA FINANCIAL GROUP ANDAMERICA 40,700 669,440.79 1,067,583.00 644,370.00 644,370.00 644,370.00 605,607.76 644,370.00 ANDAMERICA COMPANY ANDAMERICA COMPANY ANDAMERICA TOOMPANY ANDAMERICA COMPANY ANDAMERICA TOOMPANY ANDAMERICA TOOMPANY ANDAMERICA COMPANY ANDAMERICA COMPANY ANDAMERICA TOOMPANY ANDAMERICA HORD ANDAMERICA COMPANY ANDAMERICA TOOMPANY ANDAME				53 800	506 569 04	876 402 00
AMMAR ADVERTISING CO 1.000 512815101 LAMR 10,000 665,137.46 684,480.00 ANCASTER COLONY CORP 2.332 513847103 LANC 40,700 1,524,926.35 1,744,809.00 ANCE INC 2.332 513847103 LANC 56,100 669,440.79 1,067,583.00 ANDAMERICA FINANCIAL GROUP 3.363 514606102 Q LNCE 56,100 669,440.79 1,067,583.00 ANDAMERICA FINANCIAL GROUP 3.719 51476K103 LDR 14,100 605,607.76 644,370.00 ANDAY'S RESTAURANTS INC. 0.688 51508L103 LNY 55,800 1,519,209.81 1,621,548.00 ANDSTAR SYSTEM INC. 0.000 515098101 LSTR 56,810 2,065,379.68 4,183,488.40 ANNETT COMPANY 0.000 516012101 LCI 7,700 79,647.92 75,845.00 ANSERSCOPE 0.000 518081104 LSCP 8,800 136,927.68 316,008.00 ANTICE SEMICON. CORP. 0.000 518415104 LSCC 162,500 1,061,807.63 926,250.00				270 100	6 115 686 09	7 808 591 00
ANCASTER COLONY CORP 2.332 513847103 LANC 40,700 1,524,926.35 1,744,809.00 ANCE INC 3.363 514606102 Q LNCE 56,100 669,440.79 1,067,583.00 ANDAMERICA FINANCIAL GROUP 1.112 514936103 LFG 64,800 2,875,295.87 3,494,664.00 ANDAWER INC 3.719 51476K103 LDR 14,100 605,607.76 644,370.00 ANDER'S RESTAURANTS INC. 0.688 51508L103 LNY 55,800 1,519,209.81 1,621,548.00 ANDETAR SYSTEM INC. 0.000 515098101 LSTR 56,810 2,065,379.68 4,183,488.40 ANNETT COMPANY 0.000 516012101 LCI 7,700 79,647.92 75,845.00 ANSERSCOPE 0.000 518081104 LSCP 8,800 136,927.68 316,008.00 ANTICE SEMICON. CORP. 0.000 518415104 LSCC 162,500 1,061,807.63 926,250.00				16 000	665 137 46	684 480 00
ANDAMERICA FINANCIAL GROUP 1.112 514936103 LFG 64,800 2,875,295.87 3,494,664.00 ANDAUER INC 3.719 51476K103 LDR 14,100 605,607.76 644,370.00 ANDRY'S RESTAURANTS INC. 0.688 51508L103 LNY 55,800 1,519,209.81 1,621,548.00 ANDSTAR SYSTEM INC. 0.000 515098101 LSTR 56,810 2,065,379.68 4,183,488.40 ANDETT COMPANY 0.000 516012101 LCI 7,700 79,647.92 75,845.00 ASSERSCOPE 0.000 518081104 LSCP 8,800 136,927.68 316,008.00 ARTICE SEMICON. CORP. 0.000 518415104 LSCC 162,500 1,061,807.63 926,250.00				40 700	1 524 926 35	•
ANDAMERICA FINANCIAL GROUP 1.112 514936103 LFG 64,800 2,875,295.87 3,494,664.00 ANDAUER INC 3.719 51476K103 LDR 14,100 605,607.76 644,370.00 ANDRY'S RESTAURANTS INC. 0.688 51508L103 LNY 55,800 1,519,209.81 1,621,548.00 ANDSTAR SYSTEM INC. 0.000 515098101 LSTR 56,810 2,065,379.68 4,183,488.40 ANDETT COMPANY 0.000 516012101 LCI 7,700 79,647.92 75,845.00 ASSERSCOPE 0.000 518081104 LSCP 8,800 136,927.68 316,008.00 ARTICE SEMICON. CORP. 0.000 518415104 LSCC 162,500 1,061,807.63 926,250.00				40,700 56 100	660 440 70	
ANDAUER INC 3.719 51476K103 LDR 14,100 605,607.76 644,370.00 ANDRY'S RESTAURANTS INC. 0.688 51508L103 LNY 55,800 1,519,209.81 1,621,548.00 ANDSTAR SYSTEM INC. 0.000 515098101 LSTR 56,810 2,065,379.68 4,183,488.40 ANNETT COMPANY 0.000 516012101 LCI 7,700 79,647.92 75,845.00 ASERSCOPE 0.000 518081104 LSCP 8,800 136,927.68 316,008.00 ARTICE SEMICON. CORP. 0.000 518415104 LSCC 162,500 1,061,807.63 926,250.00			~			
ANDRY'S RESTAURANTS INC. 0.688 51508L103 LNY 55,800 1,519,209.81 1,621,548.00 and 51508L103 LNY 55,800 1,519,209.81 1,621,548.00 and 51509R101 LSTR 56,810 2,065,379.68 4,183,488.40 and 51508L101 LCI 7,700 79,647.92 75,845.00 and 51509R101 LSTR 56,810 136,927.68 316,008.00 and 516012101 LCI 7,700 79,647.92 75,845.00 and 516012101 LSTR 56,810 136,927.68 316,008.00 and 516012101 LSCP 8,800 136,927.68 316,008.00 and 516012101 LSCP 8,800 1,061,807.63 926,250.00				•		
ANDSTAR SYSTEM INC. 0.000 515098101 LSTR 56,810 2,065,379.68 4,183,488.40 ANNETT COMPANY 0.000 516012101 LCI 7,700 79,647.92 75,845.00 ASERSCOPE 0.000 518081104 LSCP 8,800 136,927.68 316,008.00 ATTICE SEMICON. CORP. 0.000 518415104 LSCC 162,500 1,061,807.63 926,250.00						•
ANNETT COMPANY 0.000 516012101 LCI 7,700 79,647.92 75,845.00 ASERSCOPE 0.000 518081104 LSCP 8,800 136,927.68 316,008.00 ATTICE SEMICON. CORP. 0.000 518415104 LSCC 162,500 1,061,807.63 926,250.00						
ASERSCOPE 0.000 518081104 LSCP 8,800 136,927.68 316,008.00 ATTICE SEMICON. CORP. 0.000 518415104 LSCC 162,500 1,061,807.63 926,250.00				7 700	2,005,379.00 70 647 00	
ATTICE SEMICON. CORP. 0.000 S1041S104 ESCC 102,500 1,001,007.05 920,250.00				0 000	126 027 60	216 000 00
ATTICE SEMICON. CORP. 0.000 S1041S104 ESCC 102,500 1,001,007.05 920,250.00				162 500	1 061 907 62	310,000.00
AUKBALE BUUCALLOU UNC U.UUU 5180131U4 LAUK 15/,595 5,454,535.28 6,948,363.55				162,500	1,001,007.03	920,230.00
AUGON PROPIETES 1 407 F0077610F 0 1 AUG 10 200 200 200 200 200 200 200 200 200				10,300	5,454,535.28	
AWSON PRODUCTS 1.427 520776105 Q LAWS 10,300 338,057.29 519,429.00	LAWSON PRODUCTS	1.42/	520//0105 Q LAWS	10,300	338,057.29	519,429.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
	Instrument - COM	COMMON STOCK			
LAWSON SOFTWARE	0.000	520780107 LWSN			424,566.00
LAYNE CHRISTENSEN COMPANY	0.000	521050104 LAYN	52,400	780,014.01 3,875,036.29	951,060.00
LCA-VISION INC.	1.368	501803308 LCAV	302,126	3,875,036.29	7,066,727.15
LEADIS TECHNOLOGY INC	0.000	52171N103 LDIS	6,700	78,758.50 1,516,866.60	71,355.00 1,089,360.00 15,173,187.00
LEAPFROG ENTERPRISES INC	0.000	52186N106 LF	80,100	1,516,866.60	1,089,360.00
LEAR CORP.	1.639	521865105 LEA	248,700	13,196,244.32	15,173,187.00
LECG CORP	0.000	523234102 XPRT	1,500		27 975 00
LECROY CORP	0.000	52324W109 LCRY	16,700	27,748.63 326,329.68	389,778.00
LEE ENTERPRISES	1.562	523768109 LEE	76,900	2,890,784.46	3,543,552.00 16,355,295.00
LEGG MASON INC.	0.819	524901105 LM	223,250	9,629,854.32	16,355,295.00
LEGGETT & PLATT INC	2.110	524660107 LEG	302,900	7,020,999.73	8,611,447.00
LEHMAN BROTHERS HOLDING	0.731	524908100 Q LEH	727,668	42,305,067.86	63,656,396.64
LENNAR CORPORATION	0.970	526057104 LEN	173,800	7,038,729.28	9,850,984.00
LENNOX INTERNATIONAL INC.	1.965	526107107 LII		778,887.79	1,001,220.00
LEUCADIA NATIONAL CORP	0.359	527288104 LUK	96,735	778,887.79 5,252,590.48	6,721,147.80
LEVEL 3 COMMUNICATIO	0.000	52729N100 LVLT	1,366,700	5,429,786.07	4,633,113.00
LEVITT CORP-CL A	0.130	52742P108 LEV	25,700	614,753.69	785,649.00
LEXAR MEDIA INC	0.000	52886P104 LEXR	52,600	550,815.93	412,384.00
LEXICON GENETICS INC	0.000	528872104 LEXG	70 410	487,285.56	546,029.55
LEXMARK INTERNATIONAL INC.	0.000	529771107 LXK	263,100	19,279,471.11	412,384.00 546,029.55 22,363,500.00
LIBBEY INC	1.801			446,633.73	337,592.00
LIBERTY CORP S C	2.274	530370105 LC	17.500	446,633.73 762,097.03	769,300.00
LIBERTY MEDIA CORP-A	0.000	530718105 L	6.849.855	64,789,445.62 26,409,518.97	75.211.407.90
LIBERTY MEDIA INTL INC-A	0.000	530719103 LBTYA	726.256	26.409.518.97	75,211,407.90 33,574,814.88
LIFE TIME FITNESS INC	0.000	53217R207 LTM	34,411	781,497.59	890,556.68
LIFECELL CORPORATION	0.000	531927101 LIFC	31.600	321.665.05	322,952.00
LIFELINE SYS INC	0.000		27,520	619,212.46	708,915.20
LIFEPOINT HOSPITALS INC.	0.000	53219L109 LPNT	53.501	1.338.924.52	1,862,904.82
LIFETIME HOAN CORP	1.572	531926103 LCUT	53,501 7,900	1,338,924.52 176,080.61	125,610.00
LIGAND PHARMACEUTICA	0.000	53220K207 LGND	59,800 10,234 979,500	924,635.55	696,072.00
LIGHTBRIDGE INC	0.000	53220R207 LTBG	10 234	50,024.81	61,813.36
LIMITED BRANDS INC.	2.085	532716107 Q LTD	979,500	18,350,378.33	22,548,090.00
LIN TV CORP	0.000	532710107 Q HID 532774106 TVL	29,800	667,791.67	569,180.00
LIN IV CORP LINCARE HOLDINGS INC.	0.000	532774100 IVE 532791100 LNCR		6,404,735.76	8,680,853.05
LINCOLN ELEC HLDGS I	2.084	532791100 LINCK 533900106 LECO	43,800	1,028,598.67	1,512,852.00
LINCOLN ELEC HLDGS I LINCOLN NATIONAL CORP	3.127	533900106 LECO 534187109 Q LNC	542,791	22,370,124.50	25,337,483.88
LINCOLN NATIONAL CORP LINDSAY MANUFACTURING CO.	0.850	535555106 LNN	13,100	000 000	
			•	10 456 200 40	339,028.00 11,011,716.01
LINEAR TECHNOLOGY CORP LINENS 'N THINGS INC.	1.032	535678106 LLTC	284,100	10,456,389.40	1 040 460 00
	0.000	535679104 LIN	74,575	2,032,046.41	1,849,460.00
LIONBRIDGE TECHNOLOGIES	0.000	536252109 LIOX	115,500	640,234.91	776,160.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TUCK			
Ir	nstrument - COM	COMMON STOCK			
LIONS GATE ENTERTAINMENT CORP	0.000		113,955	850,520.49	1,210,202.10
LITHIA MOTORS INC - CL A	1.193	536797103 LAD	47,600	1,054,072.96	1,276,632.00
LITTELFUSE INC	0.000	537008104 LFUS	39,750	1,119,578.05	1,357,860.00
LIZ CLAIBORNE	0.533	539320101 Q LIZ	182,200 49 950	5,857,963.15 845,432.78 1,004,539,25	7,690,662.00
LKQ CORP	0.000	501889208 LKQX	10,000	845,432.78	1,002,496.50
LNR PROPERTY CORP	0.079	501940100 LNR	22,400 1,371,739	1,001,007.20	1,409,184.00
LOCKHEED MARTIN CORPORATION	1.800	539830109 Q LMT	1,371,739	62,605,519.99	76,200,101.45
LOEWS CORP	0.853	540424108 Q LTR	379,900	17,188,253.63	26,706,970.00
LOEWS CORP - CAROLINA GROUP	6.286	540424207 CG	99,300	2,518,872.68	2,874,735.00
LOJACK CORP	0.000		78,734	637,199.01	955,043.42
LONE STAR STEAKHOUSE & SALOON	2.500 0.000	542307103 STAR	39,267 32,000	807,749.55 883,222.85	1,099,476.00
LONG PRINCE CHOOSES INC		542312103 LSS	32,000	883,222.85	1,070,720.00
LONGS DRUG STORES INC LONGVIEW FIBRE CO	2.031 0.441	543162101 Q LDG 543213102 LFB	33,600 106,900	569,132.28 1,048,529.76	926,352.00 1,939,166.00
LOOKSMART LTD	0.000	543213102 LFB 543442107 LOOK	106,900	245,103.68	232,317.39
LOUISIANNA PACIFIC	1.495	545442107 LOOK 546347105 O LPX	100,001 525 011	11 664 464 92	14,306,194.14
LOWE'S COS	0.277	548661107 O LOW	535,011 1,171,220	11,664,464.82 29,801,621.47	67,450,559.80
LSI LIGHTING SYS	2.515	50216C108 Q LYTS	29 025	343 610 71	332,336.25
LSI LOGIC CORP	0.000	502161102 LSI	29,025 770,900	343,610.71 7,194,621.17	4,224,532.00
LTC PROPERTIES INC	6.027	502175102 LTC	38.200	505,644.50	760,562.00
LTX CORP	0.000	502392103 LTXX	38,200 25,000	262,911.73	192,250.00
LUBRIZOL CORP	2.821		163,200		6,015,552.00
LUBYS INC.	0.000	549282101 O LUB	10,800		
LUCENT TECHNOLOGIES	0.000	549463107 LU	6,979,200	52,724,475.21	81,000.00 26,241,792.00
LUFKIN INDUSTRIES INC	1.804	549764108 LUFK	15,600	472,479.76	622,564.80
LUMINENT MORTGAGE CAPITAL INC	14.453	550278303 LUM	15,600 82,300	472,479.76 980,691.75	979,370.00
LYON WILLIAM HOMES	0.000	552074106 WLS	4,700 192,200	296,022.84 3,624,504.85	330,128.00
LYONDELL CHEMICAL COMPANY	3.112	552078107 Q LYO	192,200	3,624,504.85	5,558,424.00
M/I HOMES INC	0.181	55305B101 MHO	18,400	756,257.73	1,014,024.00
M&F WORLDWIDE CORP	0.000	552541104 MFW	40,200	542 515 17	547,524.00
M&T BANK CORPORATION	1.483	55261F104 MTB		10,623,002.35	13,210,400.00
MACATAWA BK CORP	1.858	554225102 MCBC	9,750	264,640.14	314,827.50
MACDERMID INC.	0.443	554273102 MRD	81,265	2,642,663.11	2,933,666.50
MACROMEDIA INC	0.000	556100105 MACR	117,000	2,169,443.81 1,185,461.09	3,641,040.00
MACROVISION CORP	0.000	555904101 MVSN	62,600	1,185,461.09	
MADDEN STEVEN LTD	0.000	556269108 SHOO	12,900	274,161.97	243,294.00
MAF BANCORP INC	1.874	55261R108 MAFB	25.802	856,969.80	
MAGELLAN HEALTH SERVICES INC	0.000	559079207 MGLN	100,000	3,413,109.86	3,416,000.00
MAGMA DESIGN AUTOMATION	0.000	559181102 LAVA	12,800	3,413,109.86 235,702.81 389,890.20	3,416,000.00 160,768.00 471,366.00
MAGNA ENTERTAINMENT-CL A	0.000	559211107 MECA	78,300	389,890.20	471,366.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	oup - COMMON S	rock			
	ent - COM	COMMON STOCK			
MAGNETEK INC	0.000	559424106 MAG	26,300	220,953.35	181,470.00
MAGNUM HUNTER RESOURCES INC	0.000	55972F203 MHR	77,000	639,676.53	993,300.00
		56034R102 MSBK	15,100	417,628.67	527,443.00
MAIN STR BKS INC MAINSOURCE FINANCIAL MANDALAY RESORT GROUP MANHATTAN ASSOCIATES INC	2.177	56062Y102 MSFG	10,908	189,198.93 528,415.73	260,493.79
MANDALAY RESORT GROUP	1.533	562567107 MBG	10,100	528,415.73	711,343.00
MANHATTAN ASSOCIATES INC	0.000	562750109 MANH	33,533	1,028,433.73	800,768.04 2,466,075.00 300,832.00
MANITOWOC COMPANY INC.	0.743	563571108 MTW	65,500	1,811,285.12	2,466,075.00
MANNATECH INC	1.470	563771104 MTEX	15,800	1,811,285.12 153,438.37	300,832.00
MANITOWOC COMPANY INC. MANNATECH INC MANNKIND CORP MANOR CARE INC. MANPOWER INC MANTECH INTERNATIONAL CORP-A	0.000	56400P201 MNKD	14,400	296,464.32 5,451,715.57	226,800.00
MANOR CARE INC.	1.580	564055101 HCR	188,900	5,451,715.57	6,692,727.00
MANPOWER INC	0.828		105,100	4,000,775.70 368,525.36 26,984.00	5,076,330.00
MANTECH INTERNATIONAL CORP-A	0.000	564563104 MANT	105,100 18,700	368,525.36	443,938.00
MANUGISTICS GROUP INC.	0.000	565011103 MANU	10,000	26,984.00	28,700.00
MAPICS INC	0.000	564910107 MAPX	28,232	259,344.90	297.847.60
MAPINFO CORP	0.000	565105103 MAPS	22,495	253.734.62	269.490.10
MARATHON OIL CORP	2.977		741.656	4,000,775.70 368,525.36 26,984.00 259,344.90 253,734.62 20,104,408.01 1,157,527.71	27.893.682.16
MARCUS CORPORATION	0.875	566330106 MCS	741,656 71,500	20,104,408.01 1,157,527.71	1.797.510.00
MARINE PRODS CORP	0.612	568427108 MPX	9.600	1,131,809.15 277,532.29 15.65 4,011,633.06 92,626.80 9,690,807.15 39,557,787.20	250.656.00
MARINEMAX INC	0.000	567908108 HZO	12.900	277.532.29	383.904.00
MARITRANS INC	2.421	570363101 TUG	1	15.65	18.17
MARKEL CORP	0.000	570535104 MKL	13.200	4.011.633.06	4.804.800.00
MARKETAXESS HOLDINGS INC	0.000	57060D108 MKTX	5 600	92 626 80	95 256 00
MARRIOTT INT'L INC CL-A	0.539	571903202 MAR	278 700	9 690 807 15	17 552 526 00
MARSH & MCLENNAN COS.	4.133	571748102 O MMC	278,700 1,050,782	39 557 787 20	34 570 727 80
MARSHALL & ILSLEY CORP	1.900	571710102 Q Fine 571834100 MI	367,000	12,434,585.05	16 221 400 00
MARTEK BIOSCIENCES CORP	0.000	572901106 MATK	32,720	1,021,266.07	1 675 264 00
MARTEN TRANSPORT LTD	0.000	573075108 MRTN	10,200	199,292.83	16,221,400.00 1,675,264.00 231,846.00
MARTHA STEWART LIVING OMNIMEDIA INC	0 000	573083102 MSO	12 900	116 661 50	374,358.00
MARTIN MARIETTA MATERIALS	1.490	573284106 MLM	12,900 79,500	116,661.50 3,670,476.66	4,265,970.00
MARTIN MARIETTA MATERIALS MARVEL ENTERPRISES I MASCO CORP. MASSEY ENERGY CO MASTEC INC MATERIAL SCIENCES CORP.	0.000		252,600	4,185,776.23	5,173,248.00
MASCO CORP.	1.971	574599106 O MAS	680,500	17,912,633.70	24,858,665.00
MASSEY ENERGY CO	0.457			4,489,433.53	5,305,410.00
MASTEC INC	0.000	576323109 MTZ	26,100	231,163.05	263,871.00
MATERIAL SCIENCES CORP.	0.000	576674105 MSC	38,400	608,107.83	690,816.00
MATRIA HEALTHCARE IN	0.000	576817209 MATR	41 805	1 190 695 19	1 633 321 35
MATRIX SERVICE CO	0.000	576853105 MTRX	41,805 19,018	1,190,695.18 232,687.92	1,633,321.35 153,285.08
MATRIXONE, INC.	0.000	57685P304 MONE	56,800	346 060 95	372 040 00
MATTEL INC.	2.308	577081102 O MAT	683,200	346,069.85 12,050,179.55 938,753.66	12 215 560 00
MATTHEWS INTL CORP	0.489	577081102 Q MAI 577128101 MATW	35,750	12,030,1/9.33	1 215 600 00
MATTSON TECHNOLOGY INC	0.489	577128101 MAIW 577223100 MTSN	33,730	106 000 04	1,315,600.00
MATISON IECHNOLOGI INC	0.000	211222100 MISM	14,700	106,898.94	105,522.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	COCK			
Instrument	- COM	COMMON STOCK			
MAUI LD & PINEAPPLE	0.000	577345101 MLP	3,600	92,853.56	141,300.00
MAVERICK TUBE CORP	0.000	577914104 MVK	79,300	1,841,595.73	141,300.00 2,402,790.00 26,595,486.00
MAXIM INTGRTD PRDCTS INC.	0.943	57772K101 MXIM	627,400	22,042,514.99	26,595,486.00
MAXIM PHARMACEUTICALS INC	0.000	57772M107 MAXM	106,500	487,458.00	321,630.00
MAXIMUS INC	0.000	577933104 MMS	20,700	733,448.98	644,184.00
MAXTOR CORP	0.000	577729205 MXO	992,500	5,215,774.89	5,260,250.00
MAXWELL TECHNOLOGIES INC	0.000	577767106 MXWL	51,100	535,079.06	518,154.00
MAXYGEN INC	0.000	577776107 MAXY	37,460	421,229.22	479,113.40
MAY DEPT STORES	3.299	577778103 Q MAY	914,725 31,200	535,079.06 421,229.22 25,717,649.43	26,892,915.00
MAYTAG COMPANY	3.412	578592107 Q MYG	31,200	542,827.40	658,320.00
MB FINL INC	1.233	55264U108 MBFI	50,250 361,920 2,754,400	1,646,540.56	2,118,037.50
MBIA INC.	1.517	55262C100 Q MBI	361,920	17,898,486.91	22,902,297.59
MBNA CORP	1.986	55262L100 Q KRB	2,754,400	49,915,087.50	77,646,536.00
MBT FINANCIAL CORP	2.750	578877102 MBTF	16,000	291,842.48	372,320.00
McCORMICK & CO	1.658	579780206 Q MKC	16,000 268,200	291,842.48 7,820,518.63	10,352,520.00
MCAFEE INC	0.000	579064106 MFE	654,275	13,398,369.19	18,928,175.75
MCCLATCHY CO	0.724	579489105 MNI	654,275 34,000	2,396,001.58	2,441,540.00
MCCORMICK & SCHMICKS SEAFOOD RESTAURANT	0.000	579793100 MSSR	60,000	730,563.14	1,011,000.00
MCDATA CORPORATION-A	0.000	580031201 MCDTA	257,100	730,563.14 1,538,362.71	1,532,316.00
MCDERMOTT INTERNATIONAL	0.000	580037109 O MDP	45 000	004 040 45	826,200.00
MCDONALDS CORPORATION	1.715	580135101 O MCD	1,182,400 152,400	331,312.47 33,364,907.13	37,907,744.00
MCF CORP	0.000	580395101 MEM	152,400	249,058.76	289,560.00
MCG CAPITAL CORP	9.807	58047P107 MCGC	37,500	610,057.37	642,375.00
MCGRATH RENTCORP	2.017	580589109 MGRC	16.300	515,176,10	710,843.00
MCGRAW HILL INC	1.310	580645109 O MHP	324,651	19,203,402.30	29,718,552.54
MCI INC	7.936	552691107 MCIP	118,400	2,241,951.36	2,386,944.00
MCKESSON CORP	0.762	58155Q103 Q MCK	497,100	15,864,285.49	15,638,766.00
MCMORAN EXPLORATION CO	0.000	582411104 MMR	11,355	216,045.76	212,338.50
MDC HOLDINGS INC	0.534	552676108 MDC	144,570	8,765,681.40	12,496,630.80
MDU COMMUNICATIONS INC	0.000	582828109 MDTV	227 900	565 192 00	765,744.00
MDU RESOURCES GROUP	2.698	552690109 MDU	193,150	4,681,309.79	5,153,242.00
MEADWESTVACO	2.714	583334107 MWV	423,600	11,678,437.75	14,355,804.00
MEASUREMENT SPECIALITIES INC	0.000	583421102 MSS	160,800	3,125,769.43	4,093,968.00
MEDAREX INC	0.000	583916101 MEDX	131,200	1,197,750.78	1,414,336.00
MEDCATH CORPORATION	0.000	58404W109 MDTH	38,400	633 901 96	946 176 00
MEDCO HEALTH SOLUTIONS INC	0.000	58405U102 MHS	677,144	18,004,188.04	28,169,190.40
MEDIA GENERAL INC - CL A	1.234	584404107 MEG	20,000	1,258,310.13	1 296 200 00
MEDIA GENERAL INC - CL A MEDIACOM COMMUNICATIONS CORP	0.000	58446K105 MCCC	38,800	299,202.88	1,296,200.00 242,500.00
MEDICAL ACTION INDUSTRIES INC	0.000	58449L100 MDCI	21,100		415,670.00
MEDICAL STAFFING NETWORK HOLDINGS, INC	0.000	58463F104 MRN	46,600		381,654.00
MEDICAL STAFFING METWORK HOLDINGS, INC	0.000	JOHUSEIUH MEN	40,000	304,170.75	301,034.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	OCK			
	Instrument - COM	COMMON STOCK			
MEDICINES COMPANY	0.000	584688105 MDCO	89,700	2,306,141.26	2,583,360.00
MEDICIS PHARMACEUTICAL CORP	0.341	584690309 MRX	108,498	3,125,992.41 13,003,364.60	3,809,364.78 12,180,523.00 123,924,315.51
MEDIMMUNE INC	0.000	584699102 MEDI	449 300	13,003,364.60	12,180,523.00
MEDTRONIC INC	0.674	585055106 Q MDT	2,494,953	79,678,361.01 33,519,051.02 7,179,388.91	123,924,315.51
MELLON FINANCIAL CORP.	2.314	58551A108 Q MEL	1,109,000	33,519,051.02	34,500,990.00
MELLON FINANCIAL CORP. MEMC ELECTR MATLS IN MENTOR CORP/MINN MENTOR GRAPHICS CORP. MERCANTILE BANC. MERCANTILE BANK CORP	0.000	552715104 WFR	1,109,000 787,900	7,179,388.91	34,500,990.00 10,439,675.00 1,639,764.00
MENTOR CORP/MINN	2.015	587188103 MNT	48,600	803,263.32	1,639,764.00
MENTOR GRAPHICS CORP.	0.000	587200106 MENT	48,600 64,264	618 833 84	982 596 56
MERCANTILE BANC.	2.682				
MERCANTILE BANK CORP	1.012	587376104 MBWM	16,315	4,735,472.69 565,160.69 911,487.42 206,066,387.88 799,392.52 2,092,960.67 8,591,341.94 8,621,505.69	644,442.50
MERCER INSURANCE GROUP INC	0.000 4.729	587902107 MIGP	71,700	911,487.42	962,931.00
MERCK & CO INC	4.729	589331107 O MRK	4,688,834	206,066,387.88	150,699,124.76
MERCURY COMPUTER SYSTEMS INC	0.000	589378108 MRCY	23,600	799,392.52	700,448.00
MERCURY GENERAL CORP.	2.470	589400100 MCY	43,600	2,092,960.67	2,612,512.00
MERCURY INTERACTIVE CORP.	2.470 0.000	589405109 MERO	199,600	8.591.341.94	9.091.780.00
MEREDITH CORPORATION	0.885	589433101 Q MDP	166.704	8.621.505.69	9,035,356.80
MEDGE TEGINOLOGIEC ING	0.885 0.000	589981109 MRGE	166,704 57,200	946,946.41	1,272,700.00
MERIDIAN BIOSCIENCE INC	2.760 0.000 0.000 0.000		45.360	8,621,505.69 946,946.41 473,872.74 477,050.91 355,282.10 1,490,764.50 106,787,306.91	788,810.40
MERIDIAN RESOURCE CO	0.000	589770109 TMR	45,360 67,700	477.050.91	409.585.00
MERIT MED SYS INC	0.000	589889104 MMSI	26,077 21,184 2,440,900	355.282.10	398,456.56
MERITAGE HOMES CORP	0.000	59001A102 MTH	21.184	1.490.764.50	2.387.436.80
MERRILL LYNCH & CO. INC.	1.070	590188108 O MER	2.440.900	106.787.306.91	145.892.593.00
MESA ATR GROUP INC	0.000	590479101 MESA	35.200	304.638.34	279.488.00
METAL MANAGEMENT INC	1.116	591097209 MTLM	35,200 31,600	600.376.63	849.092.00
METALS USA INC	0.000	591324207 MUSA	84.000	1.273.954.35	1,558,200.00
METHODE ELECTRONICS CL-A	1.556	591520200 METH	84,000 67,145	723.722.18	862.813.25
METLIFE INC	1.135	59156R108 MET	680,800	21.408.864.61	27.579.208.00
METRIS COMPANIES INC.	1.135 0.313 0.000	591598107 MXT	83,200	566.321.84	1.060.800.00
MERIT MED SYS INC MERITAGE HOMES CORP MERRILL LYNCH & CO. INC. MESA AIR GROUP INC METAL MANAGEMENT INC METALS USA INC METHODE ELECTRONICS CL-A METLIFE INC METRIS COMPANIES INC. METRO GOLDWYN MAYER	0.000	591610100 MGM	37	510 20	439 56
METROLOGIC INSTRUMENTS INC		591676101 MTLG	37 16,300 93,100	106,787,306.91 304,638.34 600,376.63 1,273,954.35 723,722.18 21,408,864.61 566,321.84 510.20 309,803.95 4,156,384.11	346 375 00
METTLER-TOLEDO INTERNATIONAL	0.000	592688105 MTD	93 100	4 156 384 11	4 776 961 00
MFA MORTGAGE INVESTMENTS INC	9.977	55272X102 MFA	93,100 112,600 22,148 259 210	1,115,447.68	993 132 00
MGE ENERGY INC	3.794	55277P104 MGEE	22 148	716,972.95	993,132.00 797,992.44
MGI PHARMA INC	0.000	552880106 MOGN	259,210	6 124 468 19	7 260 472 10
MGIC INVESTMENT CORP	0.000 0.435	552848103 Q MTG	286,500	6,124,468.19 17,156,961.27	7,260,472.10 19,742,715.00 10,729,150.00
MGM MIRAGE	0.000	552953101 MGG	147,500	8,737,586.48	10 729 150 00
MGP INGREDIENTS INC	1.736	55302G103 MGPI	45 000	532 105 42	388 800 00
MICHAELS STORES	0.934	594087108 MIK	233,600	4,503,412.94	388,800.00 7,000,992.00
MICREL INCORPORATED	0.000	594793101 MCRL	153,110	1 784 240 07	1 687 272 20
MICROCHIP TECHNOLOGY INC.	0.780	594793101 MCRL 595017104 MCHP	546,671	1,784,240.07 13,522,544.40	1,687,272.20 14,574,248.86
MICROCHIP IECHNOLOGI INC.	0.780	59501/104 MCHP	340,0/1	13,322,344.40	14,3/4,240.88

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	COCK			
Ir	strument - COM	COMMON STOCK			
MICROMUSE INC.	0.000		87,000		482,850.00
MICRON TECHNOLOGY INC	0.000	595112103 Q MU	1,406,741	23,209,598.87 2,086,942.00	17,373,251.35 4,477,131.30
MICROS SYSTEMS INC.	0.000	594901100 MCRS	57,355	2,086,942.00	4,477,131.30
MICROSEMI CORP	0.000	595137100 MSCC	66,100	821,857.85 447,384,391.43 1,143,462.28	1,147,496.00
MICROSOFT CORP.	1.198	594918104 MSFT	17,277,274	447,384,391.43	461,475,988.54 1,397,800.00
MICROSTRATEGY INC-CL A	0.000	594972408 MSTR	23,200	1,143,462.28	
MICROTEK MEDICAL HOLDINGS INC	0.000	59515B109 MTMD	109,700 93,700	514.251.08	445,382.00
MICROTUNE INC	0.000	59514P109 TUNE	93,700	449,814.00	572,507.00
MID-STATE BANCSHARES	2.233	595440108 MDST	29,900	594,419.81 44,729.88	856,635.00
MIDAS INC.	1.600	595626102 MDS	3,000	44,729.88	60,000.00
MIDDLEBY CORP	0.000	596278101 MIDD	5,000	277,428.89	253,600.00
MIDDLESEX WATER CO	3.537	596680108 MSEX	100	1,811.62 502,738.47	1,894.00
MIDLAND CO	0.655	597486109 MLAN	17,600	502,738.47	1,894.00 550,352.00
MIDWAY GAMES INC.	0.000	598148104 MWY	29,200	201,410.82	306,600.00
MIDWEST BANC HOLDING	2.194	598251106 MBHI	29,200 13,661	201,410.82 323,659.48	306,600.00 298,766.07
MILACRON, INC.	1.179	598709103 O MZ	317,501 697,300	943,290.94 10,379,715.91	1,076,328.39 8,451,276.00
MILLENNIUM PHARMACEUTICALS	0.000	599902103 MLNM	697,300	10,379,715.91	8,451,276.00
MILLER (HERMAN) INC	1.049	600544100 MLHR	91,200	1,966,571.47	2,519,856.00
MILLIPORE CORPORATION	0.883	601073109 O MIL	82,979	3,029,323.31	4,133,183.99
MINDSPEED TECHNOLOGIES INC	0.000	602682106 MSPD	1,400	3,029,323.31 5,037.52 605,198.47 2,711,449.08	3,892.00
MINE SAFETY APPLIANCES CO	0.789	602720104 MSA	29,200	605,198.47	1,480,440.00
MINERALS TECHNOLOGIES INC	0.299	603158106 MTX	29,200 52,000	2,711,449.08	3,468,400.00
MIPS TECHNOLOGIES IN	0.000	604567107 MIPS	172,200	1,206,276.65	1,696,170.00
MISSION RESOURCES CORP	0.000		9.4()()	51.460.82	54.896.00
MKS INSTRUMENTS INC	0.000	55306N104 MKSI	36,000		667,800.00
MOBILE MINI INC.	0.000			413.488.04	525,336.00
MODINE MANUFACTURING CO	1.924	607828100 MOD	109,000	3,074,222.19	3,680,930.00
MOHAWK INDUSTRIES INC.	0.000	608190104 MHK	64.400	3,179,287,79	5,876,500.00
MOLECULAR DEVICES CORP	0.000	60851C107 MDCC	25,704	3,179,287.79 513,289.24	516,650.40
MOLEX INC	0.500		238,000	7.211.133.20	
MOLINA HEALTHCARE INC	0.000	60855R100 MOH	17,000	7,211,133.20 629,718.83	7,140,000.00 788,460.00
MOMENTA PHARMACEUTICALS INC	0.000	60877T100 MNTA	6,800	58.898.20	48.008.00
MONACO COACH CORPORATION	0.972	60886R103 MNC	50,656	58,898.20 911,380.99	48,008.00 1,041,993.92
MONEYGRAM INTERNATIONAL INC.	0.189		49,600	902,894.24	1,048,544.00
MONOLITHIC POWER SYSTEMS INC	0.000	609839105 MPWR	6 100	61.126.86	56,730.00
MONOLITHIC SYSTEM TECHNOLOGY	0.000	609842109 MOSY	25,900	61,126.86 190,926.42	161,357.00
MONRO MUFFLER BRAKE	0.000	610236101 MNRO	10.462	222.418.48	264.688.60
MONSANTO COMPANY	1.224	61166W101 MON	10,462 788,143	222,418.48 19,037,716.11	43 781 343 65
MONSTER WORLDWIDE INC	0.000		93,800	4,527,377.48	3,155,432.00
MONTPELIER RE HOLDINGS LTD	3.537	G62185106 MRH	22,597	742,066.96	868,854.65
MONITERIER VE HONDINGS HID	3.557	G02103100 MKH	44,391	742,000.90	000,054.05

MOSAIC COMPANY 0.490 61945 MOTHERS WK INC 0.000 61990 MOTIVE INC 0.000 61980 MOTOROLA INC 0.930 62007 MOVADO GROUP INC 0.857 62458 MOVIE GALLERY INC 0.629 62458 MPS GROUP INC 0.000 55340 MRO SOFTWARE INC 0.000 55347	ifier F Ticker	Shares	Cost	Market Value
MOODY'S CORPORATION 0.345 61536 MOOG INC. CL A 0.000 61539 MORGAN STANLEY DEAN WITTER & COMPANY 1.945 61744 MOSAIC COMPANY 0.490 61945. MOTHERS WK INC 0.000 61990. MOTIVE INC 0.000 61980. MOTOROLA INC 0.930 62007. MOVADO GROUP INC 0.857 62458 MOVIE GALLERY INC 0.629 62458. MPS GROUP INC 0.000 55340. MRO SOFTWARE INC 0.000 553470.				
MORGAN STANLEY DEAN WITTER & COMPANY 1.945 61744 MOSAIC COMPANY 0.490 61945 MOTHERS WK INC 0.000 61990 MOTIVE INC 0.000 61980 MOTOROLA INC 0.930 62007 MOVADO GROUP INC 0.857 62458 MOVIE GALLERY INC 0.629 62458 MPS GROUP INC 0.000 55340 MRO SOFTWARE INC 0.000 55347	STOCK			
MORGAN STANLEY DEAN WITTER & COMPANY 1.945 61744 MOSAIC COMPANY 0.490 61945 MOTHERS WK INC 0.000 61990 MOTIVE INC 0.000 61980 MOTOROLA INC 0.930 62007 MOVADO GROUP INC 0.857 62458 MOVIE GALLERY INC 0.629 62458 MPS GROUP INC 0.000 55340 MRO SOFTWARE INC 0.000 55347	9105 MCO	225,800	10,023,614.91	19,610,730.00
MOSAIC COMPANY 0.490 61945. MOTHERS WK INC 0.000 61990. MOTIVE INC 0.000 61980. MOTOROLA INC 0.930 62007. MOVADO GROUP INC 0.857 62458. MOVIE GALLERY INC 0.629 62458. MPS GROUP INC 0.000 55340. MRO SOFTWARE INC 0.000 55347.	4202 MOG.A	88,375 2,640,555	10,023,614.91 2,328,880.20 121,554,684.76 2,026,774.54 29.82 66,463.50 132,983,356.84 590,371.11 736,303.49 1,798,846.08	4,007,806.26
MOTHERS WK INC 0.000 61990 MOTIVE INC 0.000 61980 MOTOROLA INC 0.930 62007 MOVADO GROUP INC 0.857 62458 MOVIE GALLERY INC 0.629 62458 MPS GROUP INC 0.000 55340 MRO SOFTWARE INC 0.000 55347	6448 Q MWD	2,640,555	121,554,684.76	146,603,613.60
MOTHERS WK INC 0.000 61990 MOTIVE INC 0.000 61980 MOTOROLA INC 0.930 62007 MOVADO GROUP INC 0.857 62458 MOVIE GALLERY INC 0.629 62458 MPS GROUP INC 0.000 55340 MRO SOFTWARE INC 0.000 55347	A107 Q MOS	154,400	2,026,774.54	2,519,808.00
MOTOROLA INC 0.930 62007 MOVADO GROUP INC 0.857 62458 MOVIE GALLERY INC 0.629 62458 MPS GROUP INC 0.000 55340 MRO SOFTWARE INC 0.000 55347	3107 MWRK	1 5,900	29.82	13.61
MOVIE GALLERY INC 0.629 62458. MPS GROUP INC 0.000 55340. MRO SOFTWARE INC 0.000 553471	V107 MOTV	5,900	66,463.50	67,142.00
MOVIE GALLERY INC 0.629 62458 MPS GROUP INC 0.000 55340 MRO SOFTWARE INC 0.000 55347	6109 Q MOT 0106 MOV	7,440,069	132,983,356.84	127,969,186.80
MOVIE GALLERY INC 0.629 62458 MPS GROUP INC 0.000 55340 MRO SOFTWARE INC 0.000 55347	0106 MOV	41,200	590,371.11	768,380.00
MRO SOFTWARE INC 0.000 55347	1104 MOVI	38,800 211,510	736,303.49	739,916.00
	9103 MPS	211,510	1,798,846.08	2,593,112.60
	W105 MROI	211,510 21,700 143,400 35,400	356,720.88	282,534.00
IRV COMMUNICATIONS I 0.000 55347	7100 MRVC	143,400	495,776.48	526,278.00
ISC INDUSTRIAL DIRECT CO-A 1.111 55353	0106 MSM	35,400	1,057,149.12	1,273,692.00
ISC SOFTWARE CORPORATION 0.000 55353	1104 MNS	30,400 25,800	356,720.88 495,776.48 1,057,149.12 254,576.83 239,499.07	318,288.00
SC SOFTWARE CORPORATION 0.000 55353 TR GAMING GROUP INC 0.000 55376	9100 MNTG	25,800	239,499.07	272,448.00
TS SYS CORP 0.946 55377	7103 MTSC	33,100	629,635.20	1,119,111.00
TS SYS CORP 0.946 55377 ULLLER INDUSTRIES INC. 1.242 62475	6102 MLI	66,400	2,012,318.78	2,138,080.00
1111 15353	MILT BIO1 MFLX 3105 MGAM 7102 Q MUR 4109 Q MYE P103 MYK	6,600	239,499.07 629,635.20 2,012,318.78 63,090.72 399,903.19 5,029,502.48 884.364.23	120,384.00
IULTIMEDIA GAMES, INC. 0.000 62545 IURPHY OIL CORP 1.118 62671 INCRES INDUCTRIES INC. 1.662 62846	3105 MGAM	26,300	399,903.19	414,488.00
URPHY OIL CORP 1.118 62671	7102 O MUR	103,100	5,029,502.48	8,294,395.00
YERS INDUSTRIES INC. 1.562 62846 YKROLIS CORP 0.000 62852 YLAN LABS 0.678 62853 YRIAD GENETICS INC 0.000 62855 YABI BIOPHARMACEUTIC 0.000 62951 YABORS INDUSTRIES LTD. 0.000 G6359	4109 O MYE	80,917	884,364.23	1,035,737.60
YKROLIS CORP 0.000 62852	P103 MYK	119,300	1,356,521.11	1,035,737.60 1,690,481.00
YLAN LABS 0.678 62853	0107 O MYL	426,400	7,309,464.10	7,538,752.00
YRIAD GENETICS INC 0.000 62855	J104 MYGN	69,000	1.002.596.36	1.553.190.00
ABI BIOPHARMACEUTIC 0.000 62951	9109 NABI	63,971	629,316.91	937,175.15
ABORS INDUSTRIES LTD. 0.000 G6359	F103 NBR	33,300	1.748.889.36	1,707,957.00
ACCO INDUSTRIES -CL A 1.717 62957	9103 O NC	9.700	714.177.60	1.022.380.00
ANOGEN INC 0.000 63007	5109 NGEN	37,800	261.734.12	278,208.00
ANOMETRICS INC 0.000 63007	7105 NANO	75.300	865.206.80	1.213.760.70
TARA BANCORP INC 0.517 63080	P105 NARA	30.900	405.042.78	657.243.00
ASB FINL INC 2.002 62896	8109 NASB	3.299	121.492.25	131.828.04
ASH FINCH CO. 1.430 63115	8102 NAFC	13 700	277 314 27	517 312 00
ATIONAL BEVERAGE CO 0.000 63501	7106 FTZ	8.000	72.310.90	66.560.00
ATIONAL CITY CORP 3.728 63540	5103 O NCC	1 030 685	31 833 808 63	38 702 221 75
ATIONAL CITY CORP 3.728 63540 ATIONAL FINANCIAL PARTNERS CORP 1.237 63607	P208 NFP	37.100	1.293.089.79	1.439.480.00
MATIONAL FINANCIAL PARTNERS CORP 1.237 63607: MATIONAL FUEL & GAS 3.952 63618	0101 O NEC	262 500	6 750 660 00	7,155,155.00
MATIONAL HEALTH INVESTORS INC 5.932 63633	LILLI () NH(÷			/ 46 / 590 000
	DIOI Q NEG	203,500 32 900	753 048 59	7,467,590.00
	D101 Q NFG D104 NHI 6100 NHC	263,500 32,900 14 400	1,356,521.11 7,309,464.10 1,002,596.36 629,316.91 1,748,889.36 714,177.60 261,734.12 865,206.80 405,042.78 121,492.25 277,314.27 72,310.90 31,833,808.63 1,293,089.79 6,759,669.99 753,048.59	960,022.00 508 320 00
NATIONAL INSTRUMENTS CORP. 0.733 63651 NATIONAL PENN BANCSH 2.888 63713	6100 NHC	14.400	345.895.98	508.320.00
NATIONAL PENN DANCOH 2.888 03/13	6100 NHC	14.400	345.895.98	960,022.00 508,320.00 4,524,917.00 829,808.90

Investment Desc	Yield	Identifier F Tick	er Shares	Cost	Market Value
	Group - COMMON ST	rock			
Inst	crument - COM	COMMON STOCK			
NATIONAL PRESTO INDS INC	2.022		10,000		455,000.00
NATIONAL SEMICONDUCTOR CORP.	0.445	637640103 NSM	924,600	13,371,910.12	16,596,570.00
NATIONAL WESTN LIFE	0.000	638522102 NWLIA	4.706	648,422.45	784,066.66
NATIONAL-OILWELL INC.	0.000	637071101 NOI	363,800 155,340 11,500	11,687,656.72	12,838,502.00
NATIONWIDE FINANCIAL SERVICE	1.883	638612101 NFS	155,340	5.154.233.80	5,938,648.20 234,140.00
NATURES SUNSHINE PRODS INC.	0.982	639027101 NATR	11,500	159,146.25	234,140.00
NATUS MEDICAL INC	0.000	639050103 BABY	84,700 31,800	100 117 22	677,600.00
NAUTILUS GROUP INC	1.654	63910B102 NLS	31,800	511,464.41	768,606.00
NAVARRE CORP	0.000	639208107 NAVR	85,270	1,059,719.68 1,003,673.35	1,500,752.00 1,634,038.00
NAVIGANT CONSULTING	0.000	63935N107 NCI	61,430	1,003,673.35	1,634,038.00
NAVIGANT INTERNATIONAL INC.	0.000	63935R108 FLYR	15,600	205,022.49	189,852.00
NAVIGATORS GROUP INC	0.000	638904102 NAVG	29.800	871.250.43	897.278.00
NAVISTAR INTL. CORP.	0.000	63934E108 NAV	81,700	2,802,419.12	3,593,166.00
NAVTEQ CORP	0.000	63936L100 NVT	158,600 7,700	6,002,982.67	
NBC CAP CORP	3.613	628729105 NBY	7,700	6,002,982.67 203,067.12	7,352,696.00 204,589.00
NBT BANCORP INC	2.954	628778102 NBTB	36,600 67,000	739,746.08	941,352.00
NBTY INC.	0.000	628782104 NTY	67,000	739,746.08 1,514,945.58	941,352.00 1,608,670.00
NCI BUILDING SYS INC	0.000	628852105 NCS	76,900	2,060,335.42	2,883,750.00
NCO GROUP INC.	0.000	628858102 NCOG	21.761	101 711 10	E 6 2 E 2 1 0 E
NCR CORPORATION	0.000	62886E108 NCR	263,300	11,502,912.71	18,228,259.00
NDC HEALTH CORP	0.860	639480102 NDC	26.200	611.385.90	487 058 00
NEENAH PAPER INC	0.000	640079109 NP	26,200 55,002	1,751,968.97	1,793,065.20
NEIGHBORCARE INC	0.000	64015Y104 NCRX	50,700	956.246.65	1,557,504.00
NEIMAN MARCUS GROUP INC-CLASS A	0.838	640204202 NMG.A	72,300	956,246.65 2,781,387.11	5,172,342.00
NEKTAR THERAPEUTICS	0.000	640268108 NKTR	168.800	2.972.241.62	3,416,512.00
NELNET INC CL A	0.000	64031N108 NNI	168,800 18,300	2,972,241.62 333,622.68	492,819.00
NEOGEN CORP	0.000	640491106 NEOG	9.255	333,622.68 177,133.35	209,625.75
NEOSE TECHNOLOGIES I	0.000	640522108 NTEC	52,902	395.217.39	355,501.44
NESS TECHNOLOGIES INC	0.000	64104X108 NSTC	14,900	395,217.39 215,551.40	222,010.00
NETBANK INC	0.768	640933107 NTBK		735 233 74	
NETFLIX.COM INC	0.000	64110L106 NFLX	51,500 101,361	735,233.74 1,364,965.86	1 249 781 13
NETGEAR INC	0.000	641110104 NTGR	24,000	291 001 43	436 560 00
NETIQ CORP	0.000	64115P102 NTIO	219,575	291,001.43 2,784,171.97	1,249,781.13 436,560.00 2,681,010.75
NETRATINGS INC	0.000	64116M108 NTRT	90,740	1,226,279.41	1,739,485.80
NETSCOUT SYS INC	0.000	64115T104 NTCT	26.355	176 OOE 42	102 057 00
NETWORK APPLIANCE INC.	0.000	64120L104 NTAP	460.200	9,457,444.94	15,287,844.00
NETWORK EQUIPMENT TECH. INC.	0.000	641208103 NWK			
NEUROCRINE BIOSCIENCES INC	0.000	64125C109 NBIX	26,200	221,864.83 1,377,962.07	261,212.00 1,291,660.00
NEUROGEN CORP	0.000	64124E106 NRGN	27,800		260,208.00
NEW FRONTIER MEDIA INC	0.000	644398109 NOOF	88,800	647,729.44	703,207.20
MEM LICONITEK MEDIA INC	0.000	OTTOPOTOS NOOF	00,000	011,123.11	703,207.20

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	POCK			
In	strument - COM	COMMON STOCK			
NEW YORK & CO	0.000		11,100		183,372.00
NEW YORK & CO NEW YORK COMMUNITY BANCORP	4.861	649445103 NYB	287,700 208,400	5,397,203.89 8,824,687.26	5,917,989.00
NEW YORK TIMES CO. CL A	1.519				8,502,720.00
NEWALLIANCE BANCSHARES INC	1.045	650203102 NAL	184,845	2,611,360.97	2,828,128.50
NEWELL RUBBERMAID INC.	3.472	651229106 Q NWL	292,400	7,249,816.44	7,073,156.00
NEWFIELD EXPLORATION COMPANY	0.000	651290108 NFX	122,800	6,263,114.79	7,251,340.00
NEWMARKET CORP	0.000	651587107 NEU	25 600		708,440.00
NEWMONT MNG. CORP. HLDG CO	0.900		673,400	22,838,202.03	29,905,694.00
NEWPARK RESOURCES INC.	0.000	651718504 NR	184,500	1,060,646.35 1,003,117.32	950,175.00
NEWPORT CORP	0.141	ODIOZITUI NEWE	63,600		896,760.00
NEXTEL COMMUNICATIONS CL-A	0.000	65332V103 NXTL	2,196,600	43,441,241.52	65,898,000.00
NEXTEL PARTNERS INC	0.000	65333F107 NXTP	151.400	1.947.596.02	2,958,356.00 272,049.00
NGP CAPITAL RESOURCES CO	0.000	62912R107 NGPC	17,700	260,879.93	272,049.00
NICOR INC.	5.035	62912R107 NGPC 654086107 Q GAS 62913F201 NIHD	49,000	1,636,637.06 4,035,745.20	1,810,060.00
NII HOLDINGS INC	0.000	62913F201 NIHD	121,420	4,035,745.20	1,810,060.00 5,761,379.00
NIKE INCCL B	1.102	654106103 O NKE	148,700	7,540,932.71	13,485,603.00
NISOURCE INCORPORATED	4.038	65473P105 O NI	148,700 575,000	11,401,104.48	13,098,500.00
NITROMED INC	0.000	654798503 NTMD	10,900	196,923.76 1,252,244.78	290,485.00
NJ RESOURCES CORP. COMMON	3.138	646025106 NJR	41,900	1,252,244.78	290,485.00 1,815,946.00
NL INDS INC	3.619	629156407 NL	19,500	257,557.09	430,950.00
NMS COMMUNICATIONS CORP	0.000	629248105 NMSS	5,800		
NN INC	2.422	629337106 NNBR	5,800 51,400	34,803.50 623,504.05	36,598.00 678,994.00
NOBLE ENERGY INC	0.324	655044105 NBL	95.800	5.087.233.29	5,907,028.00
NOBLE INTERNATIONAL LTD	1.961	655053106 NOBL	7.100	5,087,233.29 187,130.80	144,769.00
NOKIA CORP - ADR	1.946	654902204 A NOK	262,200	4,154,919.64	4,108,674.00
NORDSON CORP	1.597	655663102 NDSN	95,800 7,100 262,200 38,555	1,200,087.12	1,544,898.85
NORDSTROM INC	1.112	655664100 Q JWN	355 700	13,024,378.44	16,621,861.00
NORFOLK SOUTHERN CORP.	1.105	655844108 O NSC	937 720	23,143,955.75	33,936,086.80
NORTEL NETWORKS CORP. HOLDING CO		655844108 Q NSC 656568102 Q NT	2 000 000	21,991,057.72	6,980,000.00
NORTH FORK BANK	3.050	659424105 NFB	746 522	15,953,348.04	21,537,159.71
NORTH PITTSBURGH SYS	2.911	661562108 NPSI	746,522 16,700	288,655.95	412,991.00
NORTHEAST UTILITIES	3.448	664397106 NU	572 700		
NORTHERN TRUST CORP	1.729	665859104 NTRS	572,700 151,400	7,092,237.95	10,795,395.00 7,355,012.00
NORTHFIELD LABORATORIES INC		666135108 NFLD	21,100	278,088.70	475,805.00
NORTHFIELD LABORATORIES INC NORTHROP GRUMMAN CORP.	1.692	666807102 O NOC	21,100 1,621,206 265,500	74 717 311 91	88 128 758 16
NORTHWEST AIRLINES CORP	0.000	667280101 NWAC	265 500	74,717,311.91 2,741,380.54	88,128,758.16 2,901,915.00
NORTHWEST BANCORP IN	1.913	667328108 NWSB	28,100	628 144 20	705 020 00
NORTHWEST BANCORP IN NORTHWEST NATURAL GAS CO.	3.853	667655104 NWN	55,925	628,144.28 1,615,928.72	705,029.00 1,886,909.50
NOVATEL WIRELESS INC	0.000		20,340		
NOVAVAX INC	0.000	670002104 NVAX	39,400 143,000	856,308.96 539,348.55	763,572.00 464,750.00
NOVAVAA INC	0.000	070002104 NVAX	143,000	339,340.55	404,/50.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
G	roup - COMMON S	FOCK			
Instru	ment - COM	COMMON STOCK			
NOVELL INC	0.000	670006105 NOVL	1,038,200	7,907,825.28	7,007,850.00
NOVELLUS SYSTEMS INC.	0.537	670008101 NVLS	206,500	6,546,570.64	5,759,285.00
NOVEN PHARMACEUTICALS INC	0.000	670009109 NOVN	96,200	1,688,106.30	1,641,172.00
NPS PHARMACEUTICALS INC.	0.000	62936P103 NPSP	31,711	757,870.54 9,489,808.87 398,026.90	579,677.08
NRG ENERGY INC.	0.000	629377508 NRG	373,800	9,489,808.87	13,475,490.00
NS GROUP INC	0.000	628916108 NSS	32,100	398,026.90	892,380.00
NSTAR CO.	4.274	67019E107 NST	90.940	3,973,764.71	4,936,223.20 4,920.714.24
NTL INC	0.000	62940M104 NTLI	67,444	3,973,764.71 3,598,410.51	4,920,714.24
NU SKIN ENTERPRISES	1.260	67018T105 NUS	66,500	1,123,453.44	1,687,770.00
NUCO2 INC	0.000	629428103 NUCO	66,500 10,000	181,866.00	221,900.00
NUCOR CORP	0.993	670346105 Q NUE	293,108	10,195,918.44	15,341,272.72
NUTRACEUTICAL INTERNATIONAL CORP	0.000	67060Y101 NUTR	8,700	189,082.00	134,067.00
NUVASINE INC	0.000	670704105 NUVA	27,000	290,235.84	276,750.00
NUVELO INC	0.000	67072M301 NUVO			
NVIDIA CORP	0.000	67066G104 NVDA	10,100 442,900	84,189.01 9,731,091.41	99,485.00 10,434,724.00
NVR INC	0.000	62944T105 NVR	30.193	14,212,969.19	23,230,494.20
NYFIX INCORPORATED	0.000	670712108 NYFX	30,193 76,200	469,627.96	471,678.00
NYMAGIC INC	0.948		11,100	274.651.32	
O'CHARLEYS INC	0.000	670823103 CHUX	77,310	274,651.32 1,430,728.76	280,830.00 1,511,410.50
O'REILLY AUTOMOTIVE INC.	0.000		57,100	1,559,361.81	2,572,355.00
OAK HILL FINANCIAL INC	1.753	671337103 OAKF	9.500		368,505.00
OAKLEY INC.	1.176	673662102 00	9,500 23,000	307,797.50 272,778.88	293,250.00
OCA INC	0.000		119 800	1 075 453 70	760,730.00
OCCIDENTAL PETROLEUM CORP.	1.884	674599105 O OXY	119,800 1,136,983	1,075,453.70 32,878,824.70	66,354,327.88
OCEANEERING INT'L. INC.	0.000	675232102 OII	27,700	663,697.17	1,033,764.00
OCEANFIRST FINL CORP	3.245	675234108 OCFC	10,400	239 211 64	256,360.00
OCTEL CORP	0.576	675727101 OTL	44,000	239,211.64 910,537.44	915 640 00
OCULAR SCIENCES INC	0.000	675744106 OCLR	26,669	755 183 16	1,307,047.69
OCWEN FINANCIAL CORP	0.000	675746101 OCN	41,100	755,183.16 271,544.29	392,916.00
ODYSSEY HEALTHCARE INC	0.000	67611V101 ODSY	28,300	657 720 71	387,144.00
ODYSSEY HOLDINGS CORP	0.495	67612W108 ORH	354,665	657,729.71 7,846,389.52	8,941,104.65
OFFICE DEPOT INC	0.000	676220106 ODP	675,800	9,886,087.35	11,731,888.00
OFFICE DEPOT INC	1.912	67622P101 O OMX	221,788	7,519,166.86	6,959,707.44
OFFSHORE LOGISTICS	0.000	676255102 OLG	48,800	1,044,513.69	1,584,536.00
OGE ENERGY CORP	5.017	670837102 OLG 670837103 OGE	150,900	3,674,231.09	4,000,359.00
OHIO CASUALTY CORP.	0.000		281,900		6,542,899.00
		677240103 Q OCAS 678026105 OIS		4,618,806.97	
OIL STS INTL INC	0.000		90,700	1,483,085.59	1,749,603.00
OLD DOMINION FREIGHT LINE	0.000	679580100 ODFL	18,300	361,397.49	636,840.00
OLD NATL BANCORP IND	2.938	680033107 ONB		1,835,153.70	1,905,882.00
OLD REPUBLIC INT'L CORP.	2.055	680223104 ORI	691,300	15,642,204.44	17,489,890.00

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OLD SECOND BANCORP I 1.505 680277100 OSBC 14,900 318,103.72 475,012.00 OLIN CORP 3.633 680665205 Q OLN 90,250 1,691,915.72 1,987,305.00 M GROUP, INC. 1.727 670872100 Q OMG 63,400 1,165,115.93 2,055,428.00 OMGEGA FINI, CORP 3.500 682092101 OMEF 5,900 205,025.39 202,252.00 OMEGA FINI, CORP 0.000 68210P107 OME 6,600 50,975.94 56,760.00 OMICICELL INC 0.000 68218M109 OMCL 24,200 335,910.26 266,200.00 OMICICELL INC 0.000 68218M103 OVTI 75,200 1,525,605.93 1,379,920.00 OMICICELL INC 0.000 682189103 OVTI 75,200 1,525,605.93 1,379,920.00 OMICICELL OMER OF A STANDARD OMER OF A STANDARD OMER OF A STANDARD OMER OMER OF A STANDARD OMER OMER OMER OMER OMER OMER OMER OMER		Group - COMMON ST	OCK			
ONNOVA SOLUTIONS INC ON 368129101 OMN 44,700 262,723.79 251,214.00 ON ASSIGNMENT INC ON 682129101 OMN 6822010 OMX 682129101 OMN 682129101 OMN 6822010 OMX 682129101 OMN 6822010 OMX 682129101 OMX 682201 OMX	I	Instrument - COM	COMMON STOCK			
ONNOVA SOLUTIONS INC ON 368129101 OMN 44,700 262,723.79 251,214.00 ON ASSIGNMENT INC ON 682129101 OMN 6822010 OMX 682129101 OMN 682129101 OMN 6822010 OMX 682129101 OMN 6822010 OMX 682129101 OMX 682201 OMX	OLD SECOND BANCORP I	1.505	680277100 OSBC	14,900	318,103.72	475,012.00
ONNOVA SOLUTIONS INC ON 368129101 OMN 44,700 262,723.79 251,214.00 ON ASSIGNMENT INC ON 682129101 OMN 6822010 OMX 682129101 OMN 682129101 OMN 6822010 OMX 682129101 OMN 6822010 OMX 682129101 OMX 682201 OMX	OLIN CORP	3.633	680665205 Q OLN	90,250	1,691,915.72	1,987,305.00
ONNOVA SOLUTIONS INC ON 368129101 OMN 44,700 262,723.79 251,214.00 ON ASSIGNMENT INC ON 682129101 OMN 6822010 OMX 682129101 OMN 682129101 OMN 6822010 OMX 682129101 OMN 6822010 OMX 682129101 OMX 682201 OMX	OM GROUP, INC.	1.727	670872100 Q OMG	63,400	1,165,115.93	2,055,428.00
ONNOVA SOLUTIONS INC ON 368129101 OMN 44,700 262,723.79 251,214.00 ON ASSIGNMENT INC ON 682129101 OMN 6822010 OMX 682129101 OMN 682129101 OMN 6822010 OMX 682129101 OMN 6822010 OMX 682129101 OMX 682201 OMX	OMEGA FINL CORP	3.500	682092101 OMEF	5,900	205,025.39	202,252.00
ONNOVA SOLUTIONS INC ON 368129101 OMN 44,700 262,723.79 251,214.00 ON ASSIGNMENT INC ON 682129101 OMN 6822010 OMX 682129101 OMN 682129101 OMN 6822010 OMX 682129101 OMN 6822010 OMX 682129101 OMX 682201 OMX	OMEGA PROTEIN CORP	0.000	68210P107 OME	6,600	50,975.94	56,760.00
ONNOVA SOLUTIONS INC ON 368129101 OMN 44,700 262,723.79 251,214.00 ON ASSIGNMENT INC ON 682129101 OMN 6822010 OMX 682129101 OMN 682129101 OMN 6822010 OMX 682129101 OMN 6822010 OMX 682129101 OMX 682201 OMX	OMNICELL INC	0.000	68213N109 OMCL	24,200	335,910.26	266,200.00
ONNOVA SOLUTIONS INC ON 368129101 OMN 44,700 262,723.79 251,214.00 ON ASSIGNMENT INC ON 682129101 OMN 6822010 OMX 682129101 OMN 682129101 OMN 6822010 OMX 682129101 OMN 6822010 OMX 682129101 OMX 682201 OMX	OMNICOM GROUP	1.067	681919106 OMC	146,300	9,120,658.62	12,336,016.00
ORNOVA SOLUTIONS INC ON ASSIGNMENT INC ON 0.000 682159108 ASGN 8,800 43,831.92 45,672.00 ON SEMICONDUCTOR COR ON 0.000 682159108 ASGN 8,800 43,831.92 45,672.00 ONEOK INC. ONEOK	OMNIVISION TECHNOLOGIES INC	0.000	682128103 OVTI	75,200	1,525,605.93	1,379,920.00
ONYX PHARMACEUTICALS O.000 683399109 ONXX 46,300 948,760.03 1,499,657.00 ONYX SOFTWARE CORP O.001 683402200 ONXS 122,700 476,126.79 392,640.00 OPEN SOLUTIONS INC OND 683718308 OPWV 45,333 393,775.60 700,848.18 OPEN 13,100 168,205.39 110,302.00 OPEN 13,100 168,205.39 110,302.00 OPEN 13,100 188,679.33 132,654.00 OPTION CARE INC OPTION CARE INC OPTION CARE INC O.000 ORASURE INC O.000 ORASURE TECHNOLOGIES O.000 ORASURE TECHNOLOGIES O.000 ORBITAL SCIENCES CORP. O.000 ORBITAL SCIENCES CORP. O.000 OREGON STEEL MILLS INC O.000 OREGON	OMNOVA SOLUTIONS INC	0.000	682129101 OMN	44,700	262,723.79	251,214.00
ONYX PHARMACEUTICALS O.000 683399109 ONXX 46,300 948,760.03 1,499,657.00 ONYX SOFTWARE CORP O.001 683402200 ONXS 122,700 476,126.79 392,640.00 OPEN SOLUTIONS INC ONO 683718308 OPWV 45,333 393,775.60 700,848.18 OPEN 13,100 168,205.39 110,302.00 OPEN 13,100 168,205.39 110,302.00 OPEN 13,100 188,679.33 132,654.00 OPTION CARE INC OPTION CARE INC OPTION CARE INC O.000 68383A101 OPSW 18,100 OPTIN 148,681 1,937,690.09 2,555,826.39 ORACLE SYS. CORP. O.000 68389X105 ORCL 7,377,000 76,770,318.49 101,212,440.00 ORASURE TECHNOLOGIES O.000 685544106 ORB 235,100 2,055,579.81 2,781,233.00 OREGON STEEL MILLS INC O	ON ASSIGNMENT INC	0.000	682159108 ASGN	8,800	43,831.92	45,672.00
ONYX PHARMACEUTICALS O.000 683399109 ONXX 46,300 948,760.03 1,499,657.00 ONYX SOFTWARE CORP O.001 683402200 ONXS 122,700 476,126.79 392,640.00 OPEN SOLUTIONS INC ONO 683718308 OPWV 45,333 393,775.60 700,848.18 OPEN 13,100 168,205.39 110,302.00 OPEN 13,100 168,205.39 110,302.00 OPEN 13,100 188,679.33 132,654.00 OPTION CARE INC OPTION CARE INC OPTION CARE INC O.000 68383A101 OPSW 18,100 OPTIN 148,681 1,937,690.09 2,555,826.39 ORACLE SYS. CORP. O.000 68389X105 ORCL 7,377,000 76,770,318.49 101,212,440.00 ORASURE TECHNOLOGIES O.000 685544106 ORB 235,100 2,055,579.81 2,781,233.00 OREGON STEEL MILLS INC O	ON SEMICONDUCTOR COR	0.000	682189105 ONNN	60,500	285,349.15	274,670.00
ONYX PHARMACEUTICALS O.000 683399109 ONXX 46,300 948,760.03 1,499,657.00 ONYX SOFTWARE CORP O.001 683402200 ONXS 122,700 476,126.79 392,640.00 OPEN SOLUTIONS INC ONO 683718308 OPWV 45,333 393,775.60 700,848.18 OPEN 13,100 168,205.39 110,302.00 OPEN 13,100 168,205.39 110,302.00 OPEN 13,100 188,679.33 132,654.00 OPTION CARE INC OPTION CARE INC OPTION CARE INC O.000 68383A101 OPSW 18,100 OPTIN 148,681 1,937,690.09 2,555,826.39 ORACLE SYS. CORP. O.000 68389X105 ORCL 7,377,000 76,770,318.49 101,212,440.00 ORASURE TECHNOLOGIES O.000 685544106 ORB 235,100 2,055,579.81 2,781,233.00 OREGON STEEL MILLS INC O	ONEOK INC.	3.518	682680103 Q OKE	166,500	4,309,903.53	4,731,930.00
ONYX PHARMACEUTICALS O.000 683399109 ONXX 46,300 948,760.03 1,499,657.00 ONYX SOFTWARE CORP O.001 683402200 ONXS 122,700 476,126.79 392,640.00 OPEN SOLUTIONS INC ONO 683718308 OPWV 45,333 393,775.60 700,848.18 OPEN 13,100 168,205.39 110,302.00 OPEN 13,100 168,205.39 110,302.00 OPEN 13,100 188,679.33 132,654.00 OPTION CARE INC OPTION CARE INC OPTION CARE INC O.000 68383A101 OPSW 18,100 OPTIN 148,681 1,937,690.09 2,555,826.39 ORACLE SYS. CORP. O.000 68389X105 ORCL 7,377,000 76,770,318.49 101,212,440.00 ORASURE TECHNOLOGIES O.000 685544106 ORB 235,100 2,055,579.81 2,781,233.00 OREGON STEEL MILLS INC O	ONMICARE INC.	0.260	681904108 OCR	344,100	10,852,273.74	11,912,742.00
OPTION CARE INC 0.465 683948103 OPTN 148,681 1,937,690.09 2,555,826.39 ORACLE SYS. CORP. 0.000 68389X105 ORCL 7,377,000 76,770,318.49 101,212,440.00 ORASURE TECHNOLOGIES 0.000 68554V108 OSUR 8,500 66,430.70 57,120.00 ORBITAL SCIENCES CORP. 0.000 685564106 ORB 235,100 2,055,579.81 2,781,233.00 OREGON STEEL MILLS INC 0.000 686079104 Q OS 164,800 2,113,920.08 3,343,792.00 ORIENTAL FINL GROUP 1.992 68618W100 OFG 28,963 662,973.40 819,942.53 ORLEANS HOMEBUILDERS INC 0.000 686588104 OHB 2,700 61,020.07 53,595.00	ONYX PHARMACEUTICALS	0.000	683399109 ONXX	46,300	948,760.03	1,499,657.00
OPTION CARE INC 0.465 683948103 OPTN 148,681 1,937,690.09 2,555,826.39 ORACLE SYS. CORP. 0.000 68389X105 ORCL 7,377,000 76,770,318.49 101,212,440.00 ORASURE TECHNOLOGIES 0.000 68554V108 OSUR 8,500 66,430.70 57,120.00 ORBITAL SCIENCES CORP. 0.000 685564106 ORB 235,100 2,055,579.81 2,781,233.00 OREGON STEEL MILLS INC 0.000 686079104 Q OS 164,800 2,113,920.08 3,343,792.00 ORIENTAL FINL GROUP 1.992 68618W100 OFG 28,963 662,973.40 819,942.53 ORLEANS HOMEBUILDERS INC 0.000 686588104 OHB 2,700 61,020.07 53,595.00	ONYX SOFTWARE CORP	0.000	683402200 ONXS	122,700	476,126.79	392,640.00
OPTION CARE INC 0.465 683948103 OPTN 148,681 1,937,690.09 2,555,826.39 ORACLE SYS. CORP. 0.000 68389X105 ORCL 7,377,000 76,770,318.49 101,212,440.00 ORASURE TECHNOLOGIES 0.000 68554V108 OSUR 8,500 66,430.70 57,120.00 ORBITAL SCIENCES CORP. 0.000 685564106 ORB 235,100 2,055,579.81 2,781,233.00 OREGON STEEL MILLS INC 0.000 686079104 Q OS 164,800 2,113,920.08 3,343,792.00 ORIENTAL FINL GROUP 1.992 68618W100 OFG 28,963 662,973.40 819,942.53 ORLEANS HOMEBUILDERS INC 0.000 686588104 OHB 2,700 61,020.07 53,595.00	OPEN SOLUTIONS INC	0.000	68371P102 OPEN	5,700	124,952.74	147,972.00
OPTION CARE INC 0.465 683948103 OPTN 148,681 1,937,690.09 2,555,826.39 ORACLE SYS. CORP. 0.000 68389X105 ORCL 7,377,000 76,770,318.49 101,212,440.00 ORASURE TECHNOLOGIES 0.000 68554V108 OSUR 8,500 66,430.70 57,120.00 ORBITAL SCIENCES CORP. 0.000 685564106 ORB 235,100 2,055,579.81 2,781,233.00 OREGON STEEL MILLS INC 0.000 686079104 Q OS 164,800 2,113,920.08 3,343,792.00 ORIENTAL FINL GROUP 1.992 68618W100 OFG 28,963 662,973.40 819,942.53 ORLEANS HOMEBUILDERS INC 0.000 686588104 OHB 2,700 61,020.07 53,595.00	OPENWAVE SYS INC	0.000	683718308 OPWV	45,333	393,775.60	700,848.18
OPTION CARE INC 0.465 683948103 OPTN 148,681 1,937,690.09 2,555,826.39 ORACLE SYS. CORP. 0.000 68389X105 ORCL 7,377,000 76,770,318.49 101,212,440.00 ORASURE TECHNOLOGIES 0.000 68554V108 OSUR 8,500 66,430.70 57,120.00 ORBITAL SCIENCES CORP. 0.000 685564106 ORB 235,100 2,055,579.81 2,781,233.00 OREGON STEEL MILLS INC 0.000 686079104 Q OS 164,800 2,113,920.08 3,343,792.00 ORIENTAL FINL GROUP 1.992 68618W100 OFG 28,963 662,973.40 819,942.53 ORLEANS HOMEBUILDERS INC 0.000 686588104 OHB 2,700 61,020.07 53,595.00	OPLINK COMMUNICATION	0.000	683750106 OPLK	229,658	466,253.46	452,426.26
OPTION CARE INC 0.465 683948103 OPTN 148,681 1,937,690.09 2,555,826.39 ORACLE SYS. CORP. 0.000 68389X105 ORCL 7,377,000 76,770,318.49 101,212,440.00 ORASURE TECHNOLOGIES 0.000 68554V108 OSUR 8,500 66,430.70 57,120.00 ORBITAL SCIENCES CORP. 0.000 685564106 ORB 235,100 2,055,579.81 2,781,233.00 OREGON STEEL MILLS INC 0.000 686079104 Q OS 164,800 2,113,920.08 3,343,792.00 ORIENTAL FINL GROUP 1.992 68618W100 OFG 28,963 662,973.40 819,942.53 ORLEANS HOMEBUILDERS INC 0.000 686588104 OHB 2,700 61,020.07 53,595.00	OPNET TECHNOLOGIES INC.	0.000	683757108 OPNT	13,100	168,205.39	110,302.00
OPTION CARE INC 0.465 683948103 OPTN 148,681 1,937,690.09 2,555,826.39 ORACLE SYS. CORP. 0.000 68389X105 ORCL 7,377,000 76,770,318.49 101,212,440.00 ORASURE TECHNOLOGIES 0.000 68554V108 OSUR 8,500 66,430.70 57,120.00 ORBITAL SCIENCES CORP. 0.000 685564106 ORB 235,100 2,055,579.81 2,781,233.00 OREGON STEEL MILLS INC 0.000 686079104 Q OS 164,800 2,113,920.08 3,343,792.00 ORIENTAL FINL GROUP 1.992 68618W100 OFG 28,963 662,973.40 819,942.53 ORLEANS HOMEBUILDERS INC 0.000 686588104 OHB 2,700 61,020.07 53,595.00	OPSWARE INC	0.000	68383A101 OPSW	18,100	138,679.33	132,854.00
OPTION CARE INC	OPTICAL COMMUNICATIO	0.000	68382T101 OCPI	111.502	236,903.16	278.755.00
ORACLE SYS. CORP. 0.000 68389X105 ORCL 7,377,000 76,770,318.49 101,212,440.00 ORASURE TECHNOLOGIES 0.000 68554V108 OSUR 8,500 66,430.70 57,120.00 ORBITAL SCIENCES CORP. 0.000 685564106 ORB 235,100 2,055,579.81 2,781,233.00 OREGON STEEL MILLS INC 0.000 686079104 Q OS 164,800 2,113,920.08 3,343,792.00 ORIENTAL FINL GROUP 1.992 68618W100 OFG 28,963 662,973.40 819,942.53 ORLEANS HOMEBUILDERS INC 0.000 686588104 OHB 2,700 61,020.07 53,595.00 ORMAT TECHNOLOGIES INC 0.000 686688102 ORA 8,000 143,921.04 130,240.00 ORTHOLOGIC CORP 0.000 687501107 OLGC 143,200 901,636.08 895,000.00 ORTHOLOGIC CORP 0.000 687501107 VITA 900 3,918.95 3,771.00 ORTHOLOGIC PHARMACEUTICALS CORP 0.000 68812R105 OSCI 167,253 906,771.74 610,473.45 OSCHKOSH B'GOSH CL-A 2.056 688222207 Q GOSHA 7,400 181,329.60 158,360.00 OSSI PHARMACEUTICALS INC 0.5SI PHARMACEUTICALS INC 0.000 671040103 OSIP 127,000 7,261,865.19 9,505,950.00 OSI PHARMACEUTICALS INC 0.000 671040103 OSIP 127,000 7,261,865.19 9,505,950.00 OSI SYSTEMS INC 0.000 671040105 OSIS 16,231 286,439.62 368,606.01 OSIS SYSTEMS INC 0.000 688582105 OSIS 16,231 286,439.62 368,606.01 OSIS SYSTEMS INC 0.000 688582105 OSIS 16,231 286,439.62 368,606.01 OSIS TEATL CORP 4.308 689648103 OTTR 28,779 792,266.36 734,727.87 OUTBACK STEAKHOUSE INC 0.000 690310107 OVRL 48,950 726,127.18 816,975.50	OPTION CARE INC	0.465	683948103 OPTN	148.681	1,937,690.09	2.555.826.39
ORASURE TECHNOLOGIES 0.000 68554V108 OSUR 8,500 66,430.70 57,120.00 ORBITAL SCIENCES CORP. 0.000 685564106 ORB 235,100 2,055,579.81 2,781,233.00 OREGON STEEL MILLS INC 0.000 686079104 Q OS 164,800 2,113,920.08 3,343,792.00 ORIENTAL FINL GROUP 1.992 68618W100 OFG 28,963 662,973.40 819,942.53 ORLEANS HOMEBUILDERS INC 0.000 686588104 OHB 2,700 61,020.07 53,595.00 ORMAT TECHNOLOGIES INC 0.000 686688102 ORA 8,000 143,921.04 130,240.00 ORTHOVITA INC 0.000 68750J107 OLGC 143,200 901,636.08 895,000.00 ORTHOVITA INC 0.000 68750U102 VITA 900 3,918.95 3,771.00 OSCIENT PHARMACEUTICALS CORP 0.000 68812R105 OSCI 167,253 906,771.74 610,473.45 OSHKOSH B'GOSH CL-A 2.056 68822207 Q GOSHA 7,400 181,329.60 158,360.00 OSK 311,600 1,543,904.80 2,160,808.00 OSK 31,600 1,543,904.80 2,160,808.00 OSI PHARMACEUTICALS INC 0.000 671040103 OSIP 127,000 7,261,865.19 9,505,950.00 OSI SYSTEMS INC 0.000 671044105 OSIS 16,231 286,439.62 368,606.01 OSTEOTECH INC 0.000 688582105 OSTE 12,000 59,366.40 66,000.00 OTTER TAIL CORP 4.308 689648103 OTTR 28,779 792,266.36 734,727.87 OUTBACK STEAKHOUSE INC 0.000 690310107 OVRL 48,950 726,127.18 816,975.50	ORACLE SYS. CORP.	0 - 000	68389X105 ORCI	7.377.000	76.770.318.49	101.212.440.00
ORBITAL SCIENCES CORP. 0.000 685564106 ORB 235,100 2,055,579.81 2,781,233.00 OREGON STEEL MILLS INC 0.000 686079104 Q OS 164,800 2,113,920.08 3,343,792.00 ORIENTAL FINL GROUP 1.992 68618W100 OFG 28,963 662,973.40 819,942.53 ORIENAS HOMEBUILDERS INC 0.000 686588104 OHB 2,700 61,020.07 53,595.00 ORIENAS TECHNOLOGIES INC 0.000 686688102 ORA 8,000 143,921.04 130,240.00 ORTHOLOGIC CORP 0.000 68750J107 OLGC 143,200 901,636.08 895,000.00 ORTHOVITA INC 0.000 68750J107 OLGC 143,200 901,636.08 895,000.00 ORTHOVITA INC 0.000 68750J102 VITA 900 3,918.95 3,771.00 OSCIENT PHARMACEUTICALS CORP 0.000 68812R105 OSCI 167,253 906,771.74 610,473.45 OSKNOSH B'GOSH CL-A 2.056 688222207 Q GOSHA 7,400 181,329.60 158,360.00 OSHKOSH TRUCK CORPORATION 0.511 688239201 OSK 31,600 1,543,904.80 2,160,808.00 OSI PHARMACEUTICALS INC 0.000 671040103 OSIP 127,000 7,261,865.19 9,505,950.00 OSI SYSTEMS INC 0.000 671040103 OSIP 127,000 7,261,865.19 9,505,950.00 OSI SYSTEMS INC 0.000 671040103 OSIP 120,000 7,261,865.19 9,505,950.00 OSI SYSTEMS INC 0.000 688582105 OSTE 12,000 59,366.40 66,000.00 OTTER TAIL CORP 4.308 689648103 OTTR 28,779 792,266.36 734,727.87 OUTBACK STEAKHOUSE INC 1.135 689899102 OSI 96,460 3,229,533.95 4,415,938.80 OVERLAND STORAGE INC 0.000 690310107 OVRL 48,950 726,127.18 816,975.50	ORASURE TECHNOLOGIES	0.000	68554V108 OSUR	8.500	66.430.70	57.120.00
OREGON STEEL MILLS INC 0.000 686079104 Q OS 164,800 2,113,920.08 3,343,792.00 ORIENTAL FINL GROUP 1.992 68618W100 OFG 28,963 662,973.40 819,942.53 ORLEANS HOMEBUILDERS INC 0.000 686688104 OHB 2,700 61,020.07 53,595.00 ORNAT TECHNOLOGIES INC 0.000 686688102 ORA 8,000 143,921.04 130,240.00 ORTHOLOGIC CORP 0.000 68750J107 OLGC 143,200 901,636.08 895,000.00 ORTHOVITA INC 0.000 68750U102 VITA 900 3,918.95 3,771.00 OSCIENT PHARMACEUTICALS CORP 0.000 68812R105 OSCI 167,253 906,771.74 610,473.45 OSHKOSH B'GOSH CL-A 2.056 688222207 Q GOSHA 7,400 181,329.60 158,360.00 OSHKOSH TRUCK CORPORATION 0.511 688239201 OSK 31,600 1,543,904.80 2,160,808.00 OSI PHARMACEUTICALS INC 0.000 671040103 OSIP 127,000 7,261,865.19 9,505,950.00 OSI SYSTEMS INC 0.000 671044105 OSIS 16,231 286,439.62 368,606.01 OSTEOTECH INC 0.000 688582105 OSTE 12,000 59,366.40 66,000.00 OTTER TAIL CORP 4.308 689648103 OTTR 28,779 792,266.36 734,727.87 DUTBACK STEAKHOUSE INC 0.000 690310107 OVRL 48,950 726,127.18 816,975.50	ORBITAL SCIENCES CORP.	0.000	685564106 ORB	235,100	2.055.579.81	2.781.233.00
ORIENTAL FINL GROUP 1.992 68618W100 OFG 28,963 662,973.40 819,942.53 ORLEANS HOMEBUILDERS INC 0.000 686588104 OHB 2,700 61,020.07 53,595.00 ORMAT TECHNOLOGIES INC 0.000 68750J107 OLGC 143,200 901,636.08 895,000.00 ORTHOLOGIC CORP 0.000 68750J107 OLGC 143,200 901,636.08 895,000.00 ORTHOLOGIC CORP 0.000 68750J102 VITA 900 3,918.95 3,771.00 OSCIENT PHARMACEUTICALS CORP 0.000 68812R105 OSCI 167,253 906,771.74 610,473.45 OSCIENT PHARMACEUTICALS CORP 0.000 68812R105 OSCI 167,253 906,771.74 610,473.45 OSCIENT PHARMACEUTICALS CORP 0.511 688239201 OSK 31,600 1,543,904.80 2,160,808.00 OSI PHARMACEUTICALS INC 0.000 671040103 OSIP 127,000 7,261,865.19 9,505,950.00 OSI PHARMACEUTICALS INC 0.000 671040103 OSIP 127,000 7,261,865.19 9,505,950.00 OSI SYSTEMS INC 0.000 671040103 OSIS 16,231 286,439.62 368,606.01 OSTEOTECH INC 0.000 688582105 OSTE 12,000 59,366.40 66,000.00 OTTER TAIL CORP 4.308 689648103 OTTR 28,779 792,266.36 734,727.87 OUTBACK STEAKHOUSE INC 0.000 690310107 OVRL 48,950 726,127.18 816,975.50	OREGON STEEL MILLS INC	0.000	686079104 O OS	164.800	2.113.920.08	3.343.792.00
ORLEANS HOMEBUILDERS INC ORMAT TECHNOLOGIES INC ORMA	ORIENTAL FINL GROUP	1.992	68618W100 OFG	28.963	662.973.40	819.942.53
ORMAT TECHNOLOGIES INC ORMAT TECHNOLOGIES INC ORMAT TECHNOLOGIC CORP ORTHOLOGIC CORP OR	ORLEANS HOMEBUILDERS INC	0.000	686588104 OHB	2.700	61.020.07	53.595.00
ORTHOLOGIC CORP ORTHOLOGIC COR	ORMAT TECHNOLOGIES INC	0.000	686688102 ORA	8 000	143 921 04	130 240 00
ORTHOVITA INC ORTHOVITA INC ORTHOVITA INC ORTHOVITA INC OSCIENT PHARMACEUTICALS CORP OSCIENT PHARMACEUTICALS INC OSCIENT FUCK CORPORATION OSCIENT FUCK CORPORATION OSCIENT PHARMACEUTICALS INC OCCUPATION OSCIENT PHARMACEUTICALS INC OCCUPATION OSCIENT FUCK CORPORATION OSCIENT PHARMACEUTICALS INC OCCUPATION OSCIENT FUCK CORPORATION OSCIENT PHARMACEUTICALS INC OCCUPATION OSCIENT PHARMACEUTICALS CORP OCCUPATION	ORTHOLOGIC CORP	0.000	68750.T107 OLGC	143 200	901 636 08	895 000 00
OSCIENT PHARMACEUTICALS CORP OSCIENT PHARMACEUTICALS OSCI OSHKOSH B'GOSH CL-A COSHOSH TRUCK CORPORATION OSI PHARMACEUTICALS INC OSI PHARMACEUTICALS INC OSI PHARMACEUTICALS INC OSI PHARMACEUTICALS INC OSIS SYSTEMS INC OSIS SYSTEMS INC OSI PHARMACEUTICALS OSIS	ORTHOVITA INC		687500107 VITA	900	3 918 95	3 771 00
OSHKOSH B'GOSH CL-A OSHKOSH B'GOSH CL-A OSHKOSH TRUCK CORPORATION OSI PHARMACEUTICALS INC OSI PHARMACEUTICALS INC OSI SYSTEMS INC OSI OSI OSIS SYSTEMS INC OSI OSIS OSIS SYSTEMS INC OSIS OSIS OSIS OSIS OSIS OSIS OSIS OSIS OSIS			68812P105 OSCT	167 253	906 771 74	610 473 45
OSHKOSH TRUCK CORPORATION OSHKOSH TRUCK CORPORATION OSHOSH TRUCK CORPORATION OSI PHARMACEUTICALS INC OSI 951 688239201 OSK OSI 951 127,000 7,261,865.19 9,505,950.00 OSI 95250TECH INC OSI 95250			688222207 O GOSHA	7.400	181.329.60	158.360.00
OSI PHARMACEUTICALS INC 0.000 671040103 OSIP 127,000 7,261,865.19 9,505,950.00 OSI SYSTEMS INC 0.000 671044105 OSIS 16,231 286,439.62 368,606.01 OSTEOTECH INC 0.000 688582105 OSTE 12,000 59,366.40 66,000.00 OTTER TAIL CORP 4.308 689648103 OTTR 28,779 792,266.36 734,727.87 OUTBACK STEAKHOUSE INC 1.135 689899102 OSI 96,460 3,229,533.95 4,415,938.80 OVERLAND STORAGE INC 0.000 690310107 OVRL 48,950 726,127.18 816,975.50	OSHKOSH TRUCK CORDORATION	0.511	688239201 OSK	31 600	1 543 904 80	2 160 808 00
OSI SYSTEMS INC 0.000 671044105 OSIS 16,231 286,439.62 368,606.01 OSTEOTECH INC 0.000 688582105 OSTE 12,000 59,366.40 66,000.00 OTTER TAIL CORP 4.308 689648103 OTTR 28,779 792,266.36 734,727.87 OUTBACK STEAKHOUSE INC 1.135 689899102 OSI 96,460 3,229,533.95 4,415,938.80 OVERLAND STORAGE INC 0.000 690310107 OVRL 48,950 726,127.18 816,975.50	OST PHARMACEUTICALS INC	0.011	671040103 OSTP	127 000	7 261 865 19	9 505 950 00
OSTEOTECH INC 0.000 688582105 OSTE 12,000 59,366.40 66,000.00 OTTER TAIL CORP 4.308 689648103 OTTR 28,779 792,266.36 734,727.87 OUTBACK STEAKHOUSE INC 1.135 689899102 OSI 96,460 3,229,533.95 4,415,938.80 OVERLAND STORAGE INC 0.000 690310107 OVRL 48,950 726,127.18 816,975.50	OSI SYSTEMS INC	0.000	671044105 OSTS	16 231	286 439 62	368 606 01
OTTER TAIL CORP 4.308 689648103 OTTR 28,779 792,266.36 734,727.87 OUTBACK STEAKHOUSE INC 1.135 689899102 OSI 96,460 3,229,533.95 4,415,938.80 OVERLAND STORAGE INC 0.000 690310107 OVRL 48,950 726,127.18 816,975.50	OCT SISIEMS INC	0.000	688582105 OSTS	10,231	59 366 40	66 000 00
OUTBACK STEAKHOUSE INC 1.135 689899102 OSI 96,460 3,229,533.95 4,415,938.80 OVERLAND STORAGE INC 0.000 690310107 OVRL 48,950 726,127.18 816,975.50	OTTED TAIL CODD	4 200	680648103 OTTP	28 770	792 266 26	734 727 07
OUTBACK STEARNOOSE INC 1.135 669699102 OS1 96,460 5,229,533.95 4,415,936.80 OVERLAND STORAGE INC 0.000 690310107 OVRL 48,950 726,127.18 816,975.50	OTIEN TAIL CORP	1 125	60000103 OTTK	20,119	2 220 522 05	/ /1E 020 00
OVERLAND STORAGE INC 0.000 090310107 OVRL 40,930 /20,127.18 810,975.50	ONEDIAND CHODACE INC	1.133	600210107 OVE	40 QEO	3,229,333.93 706 107 10	916 075 50
	OVERLAND STORAGE INC	0.000	OPOSTOTO/ OAKT	40,930	/20,12/.18	010,9/5.50

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	oup - COMMON S	rock			
	ent - COM	COMMON STOCK			
OVERNITE CORP	0.429	690322102 OVNT		2,030,207.85	2,554,664.00
OVERSEAS SHIPHOLDING GROUP	1.268	690368105 OSG	94,700 23,900	4,409,796.75 1,234,434.95	5,227,440.00
OVERSTOCK COM INC DE	0.000	690370101 OSTK	23,900	1,234,434.95	1,649,100.00
OWENS & MINOR INC.	1.561	690732102 Q OMI	51,400	992,096.86 112,945.90 590,582.59	1,447,938.00
OWENS-ILLINOIS INC	0.000	690768403 OI	7,400	112,945.90	167,610.00
OXFORD INDUSTRIES INC.	1.307	691497309 OXM	20,100	590,582.59	830,130.00
P A M TRANSN SVCS IN	0.000	693149106 PTSI	54,200 80,694	1,075,886.43 2,767,585.89	1,016,250.00 4,547,106.90
P.F.CHANGS CHINA BISTRO INC	0.000	69333Y108 PFCB	80,694		4,547,106.90
PACCAR INC	0.994	693718108 Q PCAR	296,350 17,236	13,512,000.08	23,850,248.00
PACER INTERNATIONAL INC	0.000	69373H106 PACR	17,236	312,883.34	366,437.36
PACIFIC CAP BANCORP	2.118	69404P101 PCBC	88,583	2,403,655.84	3,010,936.17
PACIFIC GAS & ELEC. CO.	0.000	69331C108 Q PCG	1,043,100	26.383.556.82	34.714.368.00
PACIFIC SUNWEAR OF CALIFORNIA INC.	0.000	694873100 PSUN	182,491	3,575,309.63	4,062,249.66
PACIFICARE HEALTH SYSTEM	0.000	695112102 PHS	162,491	4,619,753.51	8,178,444.00
PACKAGING CORP OF AMERICA	4.246	695156109 PKG	7,900	4,619,753.51 181,353.03	186,045.00
PACKETEER INC	0.000		88,188	991,535.82	1,274,316.60
PACTIV CORPORATION	0.000	695257105 PTV	88,188 116,697	991,535.82 2,521,784.94	1,274,316.60 2,951,267.13
PAIN THERAPEUTICS INC.	0.000	69562K100 PTIE	35,000	229,789.98 6,045,029.82 315,054.89	252,350.00
PALL CORPORATION	1.243	696429307 O PLL	252,800	6,045,029.82	252,350.00 7,318,560.00 313,968.00
PALM HARBOR HOMES	0.000	696639103 PHHM	252,800 18,600	315,054.89	313,968.00
PALMONE INC	0.000	69713P107 PLMO	85,036	1,943,366.33	2,682,885.80
PALMSOURCE INC	0.000	697154102 PSRC	85,036 5,300	1,943,366.33 112,151.65	
PALOMAR MEDICAL TECHNOLOGIES INC	0.000	697529303 PMTI	47,700	777,729.10	1,243,539.00
PANERA BREAD CO	0.000	69840W108 PNRA	35,896	777,729.10 1,010,736.17	67,522.00 1,243,539.00 1,447,326.72
PANTRY INC/THE	0.000	698657103 PTRY	3,700	79.341.16	111,333.00
PAPA JOHN'S INTERNATIONAL	0.000	698813102 PZZA	12,200	79,341.16 325,888.97	420,168.00
PAR PHARMACEUTICAL COS INC	0.000	69888P106 PRX	96,000	3,748,336.55	3,972,479.99
PARADYNE NETWORKS INC	0.000	69911C107 PDVN	12 000	251 406 40	157,242.00
PARAMETRIC TECHNOLOGY CORP	0.000	699173100 PMTC	333,100	1,695,976.68	1,961,959.00
PAREXEL INT'L CORP.	0.000	699462107 PRXL	72,300	1.206.972.88	1,467,690.00
PARK ELECTROCHEMICAL CORP.	1.476	700416209 PKE	28,000	1,206,972.88 608,796.10	607,040.00
PARK NATL CORP	2.656	700658107 PRK			2,873,955.00
PARKER DRILLING CO	0.000	701081101 PKD	207,000	575.808.15	813.510.00
PARKER-HANNIFIN CORP.	1.003	701094104 O PH	211,038	10,103,681.80	15,984,018.12
PARTNERS TRUST FINL	2.060	70213F102 PRTR	76,061	767.937.34	886,110.65
PARTY CITY CORP	0.000	702135102 FRIR 702145103 PCTY	26 700	767,937.34 354,177.61	345 231 00
PATHMARK STORES INC	0.000	70322A101 PTMK	237,700	2,123,973.55	1.381.037.00
PATINA OIL & GAS CORP	0.640	703224101 FIME 703224105 POG	77,900	1,876,373.01	1,381,037.00 2,921,250.00
PATTERSON COS INC	0.000		11,000	1,0,0,3,3.01	10,057,715.22
PATTERSON COS INC PATTERSON-UTI ENERGY INC	0.411	703393103 PDCO 703481101 PTEN	316,409	4,903,353.04	6,154,155.05
FAITERSON-OIT ENERGI INC	0.411	ANTOTIOT PIEM	310,409	4,503,333.04	0,154,155.05

PAYCHEX INC PAYLERS SHORSOURCE INC O.000 704379106 PSS 110,600 1,558,7556.34 30, PAYLESS SHORSOURCE INC O.000 704379106 PSS 110,600 1,558,719.23 1, PC CONNECTION INC O.000 693187100 PCC 8,000 64,028.14 PC MALL INC O.000 693287100 MALL 40,300 770,003.09 PC-TEL INC O.000 693282105 PCTI 45,100 421,049.16 PDF SOLUTIONS INC O.000 693282105 PDFS 16,200 157,130.76 PDF1 INC O.000 693282105 PDFS 16,200 157,130.76 PDF1 INC O.000 693282105 PDFS 16,200 157,130.76 PDF1 INC PERABOY ENERGY CORP O.741 704549104 BTU 59,100 3,264,947.86 4, PECSOLUTIONS INC O.000 705107100 PECS 46,800 571,972.75 PEDIATRIX MEDICAL GROUP INC. O.000 705107100 PECS 46,800 571,972.75 PEGASUS SOLUTIONS INC O.000 705560100 PEET 22,815 525,066.84 PEGASUS SOLUTIONS O.000 705560100 PEET 22,815 525,066.84 PEGASUS SOLUTIONS O.000 705560100 PEET 32,815 525,066.84 PEGASUS SOLUTIONS O.000 70556100 PEET 32,815 525,066.84 PEGASUS SOLUTIONS O.000 70556100 PEET 32,815 525,066.84 PERMSTAR INC O.000 705573103 PEGA 12,600 100,214.75 PEMSTAR INC O.000 705573103 PEGA 12,600 100,214.75 PEMSTAR INC O.000 705573103 PEGA 12,600 100,214.75 PEMSTAR INC O.000 705652106 PWTRE 1 3,51 PENN ENGR & MFG CORP O.000 705672106 PWTRE 1 3,51 PENN ENGR & MFG CORP O.000 707589300 PWN 23,400 403,159.56 PENN NATIONAL GAMUNG INC O.000 707589109 PENN 56,100 13,319,165.34 3, PENN VA CORP 1.109 707882106 PVA 20,300 444,872.68 PENN-AMERICA GROUP INC O.000 707581105 PPR 31,600 245,861.48 PENN-AMERICA GROUP INC O.000 707579100 PRFS 8,500 245,861.48 PENN-AMERICA GROUP INC O.000 707579100 PRFS 8,500 245,861.48 PENN-ENTRIX INC O.000 70759100 PRFS 8,500 245,861.48 PENN-ENTRIX INC O.000 70759100 PRFS 8,500 245,861.48 PENN-ENTRIX INC O.000 70759100 PRFS 8,500 245,861.49 PENN-ENTRIX INC O.000 70759100 PRFS 8,500 245,861.69 PENN-ENTRIX INC O.000 70759100 PRFS 8,500 24,700.99 PEROPLES BREGRY CORP O.000 70759100 PRFS 8,500 24,700.99 PEROPLES BROWN MAY	estment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
PAXAR CORP. PAXAR CORP. PAYCHEX INC 1.525 704326107 PAYX 883,200 26,653,556,34 30, PATLESS SHOESOURCE INC 0.000 704379166 PSS 110,600 1,558,719,23 1, PC CONNECTION INC 0.000 693138100 PCC 8,000 64,028,14 PC MALL INC 0.000 693238100 PCT-TEL INC 0.000 693238100 PDFS 16,200 157,130,76 PDF SOLUTIONS INC 0.000 693282105 PDFS 16,200 157,130,76 PDF SOLUTIONS INC 0.000 693282105 PDFS 16,200 157,130,76 PDF SOLUTIONS INC 0.000 693282105 PDFS 16,200 157,130,76 PDFS PEABODY ENRGY CORP 0.741 704489104 PUT 59,100 3,264,947,86 4, PEAPACK-GLADSTONE FI 1.394 704699107 PCC 740 20,912,40 PECS SOLUTIONS INC 0.000 705107100 PECS 46,800 571,722,75 PEDIATRIX MEDICAL GROUP INC. 0.000 705324101 PDX 28,200 1,201,670,36 1, PEETS COFFEE & TEA I 0.000 705596105 PEGS 24,100 352,640.55 PEGASYSTEMS INC 0.000 705596105 PEGS 24,100 352,640.55 PEGASYSTEMS INC 0.000 705596105 PEGS 24,100 352,640.55 PEGNEN TAITIONAL GARING INC 0.000 705573103 PERN ENGR & MFG CORP 1.547 707389300 PNN 23,400 403,159.56 PENN PENN NATIONAL GARING INC 0.000 705573103 PENN 24,400 403,159.56 PENN PENN NATIONAL GARING INC 0.000 70559109 PENN 56,100 1,319,165.34 3, PENN VA CORP PENN NATIONAL GARING INC 0.000 70559109 PENN 56,100 1,319,165.34 3, PENN VA CORP 1.109 707882106 PVA 20,300 484,872.68 PENN-ABRICA GROUP INC 1.589 70798101 PENN 56,100 14,470,009,93 56,400.55 PEOPLES FINL SVCS IN 1.243 708167101 PENS 10,000 14,670,360 14,700.79 13,916.34 13,916.34 13,916.34 13,916.34 13,916.34 13,916.34 13,916.34 13,916.34 13,916.34 13,916.34 13,916.34 13,916.34 13,916.34 13,916.34 13,916.34 14,900 14,700,916.34 14,700 14,670,940 14,700,940 14,700,940 14,700,940 1		Group - COMMON S	TOCK			
PAYLEK INC		-				
PATLESS SHORSOURCE INC 0.000	AR CORP.					852,436.50
PC CONNECTION INC Connectio					26,653,556.34	30,099,456.00
PC CONNECTION INC 0.000 69328100 PCC 69328100 PCC PC MALL 1NC 0.000 693250105 PCTI 45,100 421,049,16 PDF SOLUTIONS INC 0.000 6932820105 PDFS 16,200 157,130.76 PDI INC 0.000 693282100 PDFS 16,200 157,130.76 PDI INC 0.000 693287100 PDII 9,400 197,338.00 PEARACK-GLADSTONE FI 1.394 704699107 PGC 740 20,912.40 PEC SOLUTIONS INC 0.000 705107100 PECS 46,800 571,972.75 PEDIATRIX MEDICAL GROUP INC. 0.000 705324101 PDX 28,200 1,201,670.36 1, PEETS COFFEE & TEA I 0.000 70556100 PEET 22,815 525,066.84 PEGASUS SOLUTIONS 0.000 705573103 PEGA PEGASYSTEMS INC 0.000 705573103 PEGA 1.547 707389300 PNN 23,400 403,159.56 PENN NATIONAL GAMING INC 0.000 707569109 PNN 23,400 403,159.56 PENN NATIONAL GAMING INC 0.000 707569109 PENN 56,100 1,319,165.34 3, PENN VA CORP 1.109 707882106 PVA 20,300 484,872.68 PENN-AMERICA GROUP INC 1.589 707247102 PNG 25,200 345,470.17 PENNFEC FINL SVCS IN 1.243 708167101 PFSB 10,000 143,121.08 PENN-AMERICA GROUP INC 1.193 709631105 Q PNR 311,600 7,667,589.71 13, PENNEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BRIDGEPOR 2.982 710198102 PBCT 142,500 4,427,009.93 5, PEOPLES ENERGY CORP 4.914 711030106 PBC 4.770,700 14,679,346.06 15, PEPS BOYS MM & J 1.581 713278109 PBC 372,733 9,515,9797, 910, PEPS BOYS MM & J 1.581 7134382000 Q PAS 540,763 9,822,450.61 11,					1,558,719.23	1,360,380.00
PC-TEL INC 0.000 693282105 PCTI 45,100 421,049.16 PDF SOLUTIONS INC 0.000 693282105 PDFS 16,200 157,130.76 PDI INC 0.000 693282105 PDFS 16,200 157,130.76 PDI INC 0.000 693282105 PDFS 16,200 157,130.76 PDI INC 0.000 693282105 PDFS 16,200 197,338.00 PEABODY ENERGY CORP 0.741 704459104 BTU 59,100 3,264,947.86 4, PEAPACK-GLADSTONE FI 1.394 704699107 PGC 740 20,912.40 PEC SOLUTIONS INC 0.000 705107100 PECS 46,800 571,972.75 PEDIATRIX MEDICAL GROUP INC. 0.000 705561101 PDX 28,200 1,201,670.36 1, PEETS COFFEE & TEA I 0.000 705561100 PEET 22,815 525,066.84 PEGASUS SOLUTIONS 0.000 705561100 PEET 22,815 525,066.84 PEGASUS SOLUTIONS 0.000 705573103 PEGS 24,100 352,640.55 PEGS 24,100 352,640.55 PEGNATAR INC 0.000 705573103 PEGS 12,600 100,214.75 PEMSTAR INC 0.000 705573103 PEGS 12,600 100,214.75 PENN RATIONAL GAMING INC 0.000 707569109 PENN 23,400 403,159.56 PENN NATIONAL GAMING INC 0.000 707589109 PENN 23,400 403,159.56 PENN VA CORP 1.109 707882106 PVA 20,300 484,872.68 PENN-AMERICA GROUP INC 1.589 707247102 PNG 25,200 345,470.17 PENNFED FINL SVCS IN 1.243 708167101 PFSB 10,000 143,121.08 PENNFAMERICA GROUP INC 1.589 707247102 PNG 25,200 345,470.17 PENNFED FINL SVCS C 2.261 708352109 PRFS 8,500 245,861.48 PENNTAR INC. 1.193 709631105 Q PNR 311,600 7,687,589.71 13, PENNEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BANCORP INC 2.624 709789101 PED 11,800 307,735.83 PEOPLES BENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEDPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEPDLES HLDG CO 2.537 711148106 PFC 9,950 315,051.76 PEOPLES HLDG CO 2.537 711148106 PFC 9,950 315,051.76 PEOPLES HLDG CO 7.339 713409100 PBG 372,733 9,515,979.79 10, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10,			69318J100 PCCC	8,000	64.028.14	/h . lh() . ()()
PEDIATRIX MEDICAL GROUP INC. 0.000 705324101 PDX 28,200 1,201,670.36 1,			69323K100 MALL	40,300	770,003.09	901,914.00
PEDIATRIX MEDICAL GROUP INC. 0.000 705324101 PDX 28,200 1,201,670.36 1,			~	45,100	421,049.16	357,643.00
PEDIATRIX MEDICAL GROUP INC. 0.000 705324101 PDX 28,200 1,201,670.36 1,				16,200	157,130.76	260,982.00
PEDIATRIX MEDICAL GROUP INC. 0.000 705324101 PDX 28,200 1,201,670.36 1,				9,400	197,338.00	209,432.00
PEDIATRIX MEDICAL GROUP INC. 0.000 705324101 PDX 28,200 1,201,670.36 1,				59,100	3,264,947.86	4,781,781.00
PEDIATRIX MEDICAL GROUP INC. 0.000 705324101 PDX 28,200 1,201,670.36 1,				740	20,912.40	23,347.00
PEETS COFFEE & TEA I 0.000 70556100 PEET 22,815 525,066.84 PEGASUS SOLUTIONS 0.000 705906105 PEGS 24,100 352,640.55 PEGASUS SOLUTIONS 0.000 705573103 PEGA 12,600 100,214.75 PEMSTAR INC 0.000 705573103 PEGA 12,600 100,214.75 PEMSTAR INC 0.000 706552106 PMTRE 1 3.51 PENN ENGR & MFG CORP 1.547 707389300 PNN 23,400 403,159.56 PENN NATIONAL GAMING INC 0.000 707569109 PENN 56,100 1,319,165.34 3, PENN VA CORP 1.109 707882106 PVA 20,300 484,872.68 PENN-AMERICA GROUP INC 1.589 707247102 PNG 25,200 345,470.17 PENNFED FINL SVCS IN 1.243 708167101 PFSB 10,000 143,121.08 PENNROCK FINL SVCS C 2.261 708352109 PRFS 8,500 245,861.48 PENTAIR INC. 1.193 709631105 Q PNR 311,600 7,687,589.71 13, PENWEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES ENERGY CORP 4.914 711030106 PHC 9,950 315,051.76 PEOPLES ENERGY CORP 4.914 711030106 PBG 372,733 9,515,979.79 10, PEPSIAMERICAS INC 1.412 713432200 PBG 540,763 9,822,450.61 11,				46,800	571,972.75	663,156.00
PEETS COFFEE & TEA I 0.000 70556100 PEET 22,815 525,066.84 PEGASUS SOLUTIONS 0.000 705906105 PEGS 24,100 352,640.55 PEGASUS SOLUTIONS 0.000 705573103 PEGA 12,600 100,214.75 PEMSTAR INC 0.000 705573103 PEGA 12,600 100,214.75 PEMSTAR INC 0.000 706552106 PMTRE 1 3.51 PENN ENGR & MFG CORP 1.547 707389300 PNN 23,400 403,159.56 PENN NATIONAL GAMING INC 0.000 707569109 PENN 56,100 1,319,165.34 3, PENN VA CORP 1.109 707882106 PVA 20,300 484,872.68 PENN-AMERICA GROUP INC 1.589 707247102 PNG 25,200 345,470.17 PENNFED FINL SVCS IN 1.243 708167101 PFSB 10,000 143,121.08 PENNROCK FINL SVCS C 2.261 708352109 PRFS 8,500 245,861.48 PENTAIR INC. 1.193 709631105 Q PNR 311,600 7,687,589.71 13, PENWEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES ENERGY CORP 4.914 711030106 PHC 9,950 315,051.76 PEOPLES ENERGY CORP 4.914 711030106 PBG 372,733 9,515,979.79 10, PEPSIAMERICAS INC 1.412 713432200 PBG 540,763 9,822,450.61 11,				28,200	1,201,670.36	1,806,210.00
PEGASYSTEMS INC 0.000 705573103 PEGA 12,600 100,214.75 PEMSTAR INC 0.000 706552106 PMTRE 1 3.51 PEMSTAR INC 1.547 707389300 PNN 23,400 403,159.56 PENN ENGR & MFG CORP 1.547 707389300 PNN 23,400 403,159.56 PENN NATIONAL GAMING INC 0.000 707569109 PENN 56,100 1,319,165.34 3, PENN VA CORP 1.109 707882106 PVA 20,300 484,872.68 PENN-AMERICA GROUP INC 1.589 707247102 PNG 25,200 345,470.17 PENNFED FINL SVCS IN 1.243 708167101 PFSB 10,000 143,121.08 PENNROCK FINL SVCS IN 1.243 708167101 PFSB 10,000 143,121.08 PENNROCK FINL SVCS C 2.261 708352109 PRFS 8,500 245,861.48 PENTAIR INC. 1.193 709631105 Q PNR 311,600 7,687,589,71 13, PENWEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BK BRIDGEPOR 2.982 710198102 PBCT 142,500 4,427,009.93 5, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES CHERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES FINC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSI BOTTLING GROUP INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11,				22,815	525,066.84	603,913.05
PENN-AMERICA GROUP INC 1.589 707247102 PNG 25,200 345,470.17 PENNFED FINL SVCS IN 1.243 708167101 PFSB 10,000 143,121.08 PENNROCK FINL SVCS C 2.261 708352109 PRFS 8,500 245,861.48 PENTAIR INC. PENTAIR INC. 1.193 709631105 Q PNR 311,600 7,687,589.71 13, PENWEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BK BRIDGEPOR 2.982 710198102 PBCT 142,500 4,427,009.93 5, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES HLDG CO 2.537 711148106 PHC 9,950 315,051.76 PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,5515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11,				24,100	352,640.55	303,660.00
PENN-AMERICA GROUP INC 1.589 707247102 PNG 25,200 345,470.17 PENNFED FINL SVCS IN 1.243 708167101 PFSB 10,000 143,121.08 PENNROCK FINL SVCS C 2.261 708352109 PRFS 8,500 245,861.48 PENTAIR INC. 1.193 709631105 Q PNR 311,600 7,687,589.71 13, PENWEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BK BRIDGEPOR 2.982 710198102 PBCT 142,500 4,427,009.93 5, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES HLDG CO 2.537 711148106 PHC 9,950 315,051.76 PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,5515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11,				12,600	100,214.75	107,478.00
PENN-AMERICA GROUP INC 1.589 707247102 PNG 25,200 345,470.17 PENNFED FINL SVCS IN 1.243 708167101 PFSB 10,000 143,121.08 PENNROCK FINL SVCS C 2.261 708352109 PRFS 8,500 245,861.48 PENTAIR INC. 1.193 709631105 Q PNR 311,600 7,687,589.71 13, PENWEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BK BRIDGEPOR 2.982 710198102 PBCT 142,500 4,427,009.93 5, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES HLDG CO 2.537 711148106 PHC 9,950 315,051.76 PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,5515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11,				1	3.51	1.81
PENN-AMERICA GROUP INC 1.589 707247102 PNG 25,200 345,470.17 PENNFED FINL SVCS IN 1.243 708167101 PFSB 10,000 143,121.08 PENNROCK FINL SVCS C 2.261 708352109 PRFS 8,500 245,861.48 PENTAIR INC. 1.193 709631105 Q PNR 311,600 7,687,589.71 13, PENWEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BK BRIDGEPOR 2.982 710198102 PBCT 142,500 4,427,009.93 5, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES HLDG CO 2.537 711148106 PHC 9,950 315,051.76 PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,5515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11,				23,400	403,159.56	423,540.00
PENN-AMERICA GROUP INC 1.589 707247102 PNG 25,200 345,470.17 PENNFED FINL SVCS IN 1.243 708167101 PFSB 10,000 143,121.08 PENNROCK FINL SVCS C 2.261 708352109 PRFS 8,500 245,861.48 PENTAIR INC. 1.193 709631105 Q PNR 311,600 7,687,589.71 13, PENWEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BK BRIDGEPOR 2.982 710198102 PBCT 142,500 4,427,009.93 5, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES HLDG CO 2.537 711148106 PHC 9,950 315,051.76 PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,5515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11,	N NATIONAL GAMING INC	0.000		56,100	1,319,165.34	3,396,855.00
PENN-AMERICA GROUP INC 1.589 707247102 PNG 25,200 345,470.17 PENNFED FINL SVCS IN 1.243 708167101 PFSB 10,000 143,121.08 PENNROCK FINL SVCS C 2.261 708352109 PRFS 8,500 245,861.48 PENTAIR INC. 1.193 709631105 Q PNR 311,600 7,687,589.71 13, PENWEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BK BRIDGEPOR 2.982 710198102 PBCT 142,500 4,427,009.93 5, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSICO INC. 1.762 713448108 Q PEP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713569309 PSTI 40,100 574,769.82 PER PER PROMOMENT OR DEAD GROUP INC 0.000 713569309 PSTI 40,100 574,769.82 PER PER PROMOMENT OR DEAD GROUP INC 0.000 713661106 PPHM 139,700 223,886.85	N VA CORP	1.109		20,300	484,872.68	823,571.00
PENNFED FINL SVCS IN PENNROCK FINL SVCS C 2.261 708352109 PRFS 8,500 245,861.48 PENNROCK FINL SVCS C 2.261 708352109 PRFS 8,500 245,861.48 PENTAIR INC. 1.193 709631105 Q PNR 311,600 7,687,589.71 13, PENWEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BK BRIDGEPOR 2.982 710198102 PBCT 142,500 4,427,009.93 5, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES HLDG CO 2.537 711148106 PHC 9,950 315,051.76 PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11, PEPSICO INC. 1.762 713448108 Q PEP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713661106 PPHM 139,700 223,886.85 PENDENNAME PEOPLE FOR PARMACEUT 0.000 713661106 PPHM 139,700 223,886.85	N-AMERICA GROUP INC	1.589		25,200	345,470.17	380,520.00
PENNROCK FINL SVCS C 2.261 708352109 PRFS 8,500 245,861.48 PENTAIR INC. 1.193 709631105 Q PNR 311,600 7,687,589.71 13, PENWEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BK BRIDGEPOR 2.982 710198102 PBCT 142,500 4,427,009.93 5, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES HLDG CO 2.537 711148106 PHC 9,950 315,051.76 PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11, PEPSICO INC. 1.762 713448108 Q PEP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713569309 PSTI 40,100 574,769.82 PEREGRINE PHARMACEUT 0.000 713661106 PPHM 139,700 223,886.85	NFED FINL SVCS IN	1.243		10,000	143,121.08	160,800.00
PENTAIR INC. PENWEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BK BRIDGEPOR 2.982 710198102 PBCT 142,500 4,427,009.93 5, PEOPLES ENERGY CORP 4.914 711030106 PGL 41,700 1,570,516.96 1, PEOPLES HLDG CO 2.537 711148106 PHC 9,950 315,051.76 PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 PBY 96,800 1,668,272.58 1, PEPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSIAMERICAS INC 1.412 713438200 PAS 540,763 9,822,450.61 11, PEPSICO INC. 1.762 713448108 PEPP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713661106 PPHM 139,700 223,886.85 PERPENDANCEUR ENGRED INC PROCEEDING P	NROCK FINL SVCS C	2.261		8,500	245,861.48	330,735.00
PENWEST PHARMACEUTIC 0.000 709754105 PPCO 18,400 205,203.58 PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BK BRIDGEPOR 2.982 710198102 PBCT 142,500 4,427,009.93 5, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES HLDG CO 2.537 711148106 PHC 9,950 315,051.76 PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11, PEPSICO INC. 1.762 713448108 Q PEP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713569309 PSTI 40,100 574,769.82 PEREGRINE PHARMACEUT 0.000 713661106 PPHM 139,700 223,886.85	TAIR INC.	1.193	~	311,600	7,687,589.71	13,573,296.00
PEOPLES BANCORP INC 2.624 709789101 PEBO 11,800 307,735.83 PEOPLES BK BRIDGEPOR 2.982 710198102 PBCT 142,500 4,427,009.93 5, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES HLDG CO 2.537 711148106 PHC 9,950 315,051.76 PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11, PEPSICO INC. 1.762 713448108 Q PEP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713569309 PSTI 40,100 574,769.82 PEREGRINE PHARMACEUT 0.000 713661106 PPHM 139,700 223,886.85	WEST PHARMACEUTIC	0.000		18,400	205,203.58	220,064.00
PEOPLES BK BRIDGEPOR 2.982 710198102 PBCT 142,500 4,427,009.93 5, PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES HLDG CO 2.537 711148106 PHC 9,950 315,051.76 PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11, PEPSICO INC. 1.762 713448108 Q PEP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713569309 PSTI 40,100 574,769.82 PEREGRINE PHARMACEUT 0.000 713661106 PPHM 139,700 223,886.85	PLES BANCORP INC	2.624	709789101 PEBO	11,800	307,735.83	323,674.00
PEOPLES ENERGY CORP 4.914 711030106 Q PGL 41,700 1,570,516.96 1, PEOPLES HLDG CO 2.537 711148106 PHC 9,950 315,051.76 PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11, PEPSICO INC. 1.762 713448108 Q PEP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713569309 PSTI 40,100 574,769.82 PEREGRINE PHARMACEUT 0.000 713661106 PPHM 139,700 223,886.85	PLES BK BRIDGEPOR	2.982	710198102 PBCT	142,500	4,427,009.93	5,541,825.00
PEOPLES HLDG CO 2.537 711148106 PHC 9,950 315,051.76 PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11, PEPSICO INC. 1.762 713448108 Q PEP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713569309 PSTI 40,100 574,769.82 PEREGRINE PHARMACEUT 0.000 713661106 PPHM 139,700 223,886.85	PLES ENERGY CORP	4.914	711030106 Q PGL	41,700	1,570,516.96	1,832,715.00 329,345.00
PEOPLESOFT INC 0.000 712713106 PSFT 4,749 71,997.81 PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11, PEPSICO INC. 1.762 713448108 Q PEP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713569309 PSTI 40,100 574,769.82 PEREGRINE PHARMACEUT 0.000 713661106 PPHM 139,700 223,886.85	PLES HLDG CO	2.537	711148106 PHC	9,950	315,051.76	
PEP BOYS MM & J 1.581 713278109 Q PBY 96,800 1,668,272.58 1, PEPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSIAMERICAS INC 1.412 713437200 Q PAS 540,763 9,822,450.61 11, PEPSICO INC. 1.762 713448108 Q PEP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713569309 PSTI 40,100 574,769.82 PERGRINE PHARMACEUT 0.000 713661106 PPHM 139,700 223,886.85	PLESOFT INC	0.000	712713106 PSFT	4,749	71,997.81	125,768.08
PEPCO HOLDINGS INC. 4.690 713291102 POM 707,700 14,679,346.06 15, PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11, PEPSICO INC. 1.762 713448108 Q PEP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713569309 PSTI 40,100 574,769.82 PEREGRINE PHARMACEUT 0.000 713661106 PPHM 139,700 223,886.85	BOYS MM & J	1.581	713278109 Q PBY	96,800	1,668,272.58	1,652,376.00 15,088,164.00
PEPSI BOTTLING GROUP INC 0.739 713409100 PBG 372,733 9,515,979.79 10, PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11, PEPSICO INC. 1.762 713448108 Q PEP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713569309 PSTI 40,100 574,769.82 PEREGRINE PHARMACEUT 0.000 713661106 PPHM 139,700 223,886.85	CO HOLDINGS INC.	4.690	713291102 POM	707,700	14,679,346.06	15,088,164.00
PEPSIAMERICAS INC 1.412 71343P200 Q PAS 540,763 9,822,450.61 11, PEPSICO INC. 1.762 713448108 Q PEP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713569309 PSTI 40,100 574,769.82 PEREGRINE PHARMACEUT 0.000 713661106 PPHM 139,700 223,886.85	SI BOTTLING GROUP INC	0.739	713409100 PBG	372,733	9,515,979.79	10,078,700.32
PEPSICO INC. 1.762 713448108 Q PEP 3,172,800 103,472,201.22 165, PER-SE TECHNOLOGIES 0.000 713569309 PSTI 40,100 574,769.82 PEREGRINE PHARMACEUT 0.000 713661106 PPHM 139,700 223,886.85	SIAMERICAS INC	1.412	71343P200 Q PAS	540,763		11,485,806.12
PER-SE TECHNOLOGIES 0.000 713569309 PSTI 40,100 574,769.82 PERFEGRINE PHARMACEUT 0.000 713661106 PPHM 139,700 223,886.85 PERFEGRINE PHARMACEUT 0.000 71376106 PPHM 139,700 143,886.85	SICO INC.	1.762	713448108 Q PEP	3,172,800	103,472,201.22	165,620,160.00
PEREGRINE PHARMACEUT 0.000 713661106 PPHM 139,700 223,886.85	-SE TECHNOLOGIES	0.000	713569309 PSTI	40,100	574.769.82	634,783.00
DEDECOMANGE FOOD GDOUD GOMDANY 0 000 7127FF106 DEGG 40 000 1 400 012 20 1	EGRINE PHARMACEUT	0.000	713661106 PPHM	139,700	223,886.85	163,449.00
PERFORMANCE FOOD GROUP COMPANY 0.000 /13/55106 PFGC 42,200 1,422,013.32 1,	FORMANCE FOOD GROUP COMPANY	0.000	713733100 1100	42,200	1,422,013.32	1,135,602.00
PERICOM SEMICONDUCTOR CORP 0.000 713831105 PSEM 24,600 423,021.72	ICOM SEMICONDUCTOR CORP	0.000	713831105 PSEM	24,600	423,021.72	231,978.00
PERINI CORP 0.000 713839108 PCR 45,600 477,841.48	INI CORP	0.000	713839108 PCR	45,600	477,841.48	761,064.00
PERINI CORP 0.000 713839108 PCR 45,600 477,841.48 PERKIN ELMER INC 1.245 714046109 Q PKI 166,500 2,826,243.76 3,	KIN ELMER INC	1.245	714046109 Q PKI	166,500	2,826,243.76	3,744,585.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group -	- COMMON S	FOCK			
Instrument -		COMMON STOCK			
PEROT SYSTEMS COPR. CL. A	0.000	714265105 PER	155,400	2,143,264.15	2,491,062.00
PERRIGO CO.	0.926	714290103 PRGO	79,900	944,885.68 149,664.42	1,379,873.00
PERRY ELLIS INTERNATIONAL	0.000	288853104 PERY	6,000	149,664.42	122,100.00
PETCO ANIMAL SUPPLIES INC	0.000	716016209 PETC	215,214	7,280,986.44	8,496,648.72
PETROLEUM DEVELOPMENT CORP	0.000	716578109 PETD	23,000	314.296.34	887.110.00
PETROQUEST ENERGY INC	0.000	716748108 PQUE	25,700	81,752.23	127,215.00
PETSMART INC	0.337	716768106 PETM	25,700 278,000 26,040	5,125,508.64	9,877,340.00
PFF BANCORP INC	1.726	69331W104 PFB	26,040	5,125,508.64 873,950.73	9,877,340.00 1,206,433.20
PFIZER INC.	2.826	717081103 Q PFE 717124101 PPDI	16,323,974	373,033,401.88 2,688,916.10	438,951,660.86
PHARMACEUTICAL PRODUCT DEVELOPMENT INC.	0.000	717124101 PPDI	112,200	2,688,916.10	4,632,738.00
PHARMACOPEIA DRUG DISCOVERY INC	0.000	7171EP101 PCOP	65,800	393,118.44	394,142.06
PHARMACYCLICS INC	0.000	716933106 PCYC	40,300	413,766.18	421.941.00
PHARMION CORP	0.000	71715B409 PHRM	28,270	413,766.18 1,317,042.23	1,193,276.70
PHARMOS CORP	0.000	717139208 PARS	22,400	82,539.29	31,808.00
PHASE FORWARD INC	0.000	71721R406 PFWD	22,400 6,100	82,539.29 53,085.25 14,425,748.94 2,433,853.02	49,837.00
PHELPS DODGE CORP.	1.010	717265102 O PD	224,120 50,210	14.425.748.94	22,169,950.40 3,320,889.40
PHILADELPHIA CONS HLDG CO	0.000	717528103 PHLY	50,210	2,433,853.02	3,320,889.40
PHILLIPS-VAN HEUSEN	0.555	718592108 PVH	26,900	429,622.09	726,300.00
PHOENIX COMPANIES INC.	1.280	71902E109 PNX	26,900 121,800	429,622.09 1,283,651.69 392,675.49	726,300.00 1,522,500.00
PHOTON DYNAMICS INC	0.000	719364101 PHTN	12,869	392.675.49	312,459.32
PHOTRONICS INC.	0.000	719405102 PLAB	26 100	655.078.29	595,650.00
PICO HOLDINGS INC	0.000	693366205 PICO	47,900	655,078.29 697,254.85	595,650.00 994,883.00
PIEDMONT NATURAL GAS CO INC NORTH CAROL	3.700	720186105 PNY	84,600		1,966,104.00
PIER 1 IMPORTS INC/DEL	2.030	720279108 PIR	84,600 209,100	4,057,087.21	4,119,270.00
PILGRIMS PRIDE CORP	0.195	721467108 PPC	49,745		1,526,176.60
PINNACLE AIRLINES CORP	0.000	723443107 PNCL	66,810	790 641 95	931,331.40
PINNACLE ENTERTAINMENT, INC.		723456109 PNK	75,100	749,060.54	1,485,478.00
PINNACLE FINANCIAL PARTNERS INC	0.000		58,400	1.013.886.04	1,321,066.40
PINNACLE SYSTEMS	0.000	723481107 PCLE	58,400 257,900	1,013,886.04 1,481,949.33	1,573,190.00
PINNACLE WEST CAPITAL CORP	4.278	723484101 Q PNW	294 600	11,240,880.25	13,083,186.00
PIONEER NATURAL RESOURCES CO.	0.569	723787107 Q TNW	294,600 241,495	5,833,163.36	8,476,474.51
PIPER JAFFRAY COMPANIES INC	0.000	724078100 PJC	27,100	831,335.83	1,299,445.00
PITNEY-ROWES INC	2.636	724479100 O PBI	575,700	23,042,769.20	26,643,396.00
PTXAR	0.000	725811103 PIXR			6,566,287.00
PITNEY-BOWES, INC. PIXAR PIXELWORKS INC	0.000	72581M107 DYLW	45 000	449 974 43	510 300 00
PLACER SIERRA BANCSHARES	0.703	726079106 PLSB	30,500	449,974.43 616,741.00	867,420.00
PLAINS EXPLORATION & PR	0.000	726505100 PXP	76,039	1 010 033 15	1 977 014 00
PLANAR SYSTEMS INC.	0.000	726900103 PLNR	32,800	1,010,033.15 454,767.55	1,977,014.00 368,344.00
PLANETOUT INC	0.000		6 400	72 528 12	87,040.00
PLANTRONICS INC.	0.482	727038109 LGB1 727493108 PLT	6,400 130,400	72,528.13 4,546,229.90	5,407,688.00
THAN INCINICO INC.	0.402	12/453100 PUI	130,400	4,540,229.90	5,407,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	p - COMMON SI	COCK			
Instrumen	_	COMMON STOCK			
PLATINUM UNDERWRITERS HOLDINGS LTD	1.028	G7127P100 PTP		1,499,962.28	1,620,372.20
PLATO LEARNING INC	0.000	72764Y100 TUTR	800 273,800	8,167.46 1,954,070.26	5,960.00
PLAYTEX PRODUCTS INC	0.000	72813P100 PYX		1,954,070.26	2,187,662.00
PLEXUS CORP	0.000	729132100 PLXS	27,900	476,266.11	362,979.00
PLUG POWER INC	0.000	72919P103 PLUG	18,406	133,461.50	112,460.66
PLUM CREEK TIMBER CO INC	3.746	729251108 PCL		19,928,170.61	112,460.66 23,740,544.00
PLX TECHNOLOGY INC	0.000	693417107 PLXT	23,900	264 002 00	248,560.00
PMA CAP CORP	4.058	693419202 PMACA	84,000	564,704.26	869,400.00
PMC-SIERRA INC	0.000	69344F106 PMCS	367,400	5,311,178.72 6,101,281.81	4,133,250.00 7,494,125.00
PMI GROUP INC.	0.431	69344M101 PMI	179,500	6,101,281.81	7,494,125.00
PNC FINANCIAL SERVICES GROUP	3.481	693475105 Q PNC	826,800	42,807,305.15	47,491,392.00
PNM RESOURCES INC	2.926	69349H107 PNM	101,050	1,819,960.97	2,555,554.50
POGO PRODUCING CO	0.515	730448107 PPP	134,981	5,663,955.36	6,545,228.69
POLARIS INDUSTRIES INC.	1.352	731068102 PII	286,601	15,400,174.12	19,494,600.02
POLO RALPH LAUREN CORP	0.469	731572103 RL	98,400	15,400,174.12 2,695,067.33	19,494,600.02 4,191,840.00 8,742,551,40
POLYCOM INC.	0.000	73172K104 PLCM	374,895	6,794,630.68	8,742,551.40
POLYMEDICA CORP	1.609	731738100 PLMD	96,755	6,794,630.68 1,649,913.34	3,607,993.95
POLYONE CORPORATION	2.759	73179P106 POL		1,562,931.34	2,255,487.00
POMEROY COMPUTER RESOURCES	0.000	731822102 PMRY	8.700	92.118.22	132,327.00
POPE & TALBOT INC	1.870	732827100 POP	22.900	325.409.84	391,819.00
POPULAR INC	2.219	733174106 BPOP	635,355	13,357,049.21 185,840.46	18,317,284.65 170,292.00
PORTALPLAYER INC	0.000	736187204 PLAY	635,355 6,900	185,840.46	170,292.00
PORTFOLIO RECOVERY ASSOCIATES INC	0.000	73640Q105 PRAA	13,500	363,375.65	556,470.00
POSSIS MEDICAL INC	0.000	737407106 POSS	17,800	353,886.84	239,944.00
POTLATCH CORP.	1.186	737628107 O PCH	37,300		1,886,634.00
POWELL INDS INC	0.000	739128106 POWL	19.370	336.376.00	358,151.30
POWER INTEGRATIONS INC	0.000	739276103 POWI	30,600	668,815.94	605,268.00
POWER ONE INC.	0.000	739308104 PWER	71,000	1.374.036.93	
POWERWAVE TECHNOLOGIES	0.000	739363109 PWAV	201,100	1,374,036.93 1,508,319.80	633,320.00 1,705,328.00
POZEN INC	0.000	73941U102 POZN	26,600	220 272 61	102 202 00
PPG INDUSTRIES INC.	2.640	693506107 O PPG	290,231	15,537,660.73	193,382.00
PPL CORPORATION	3.078	69351T106 O PPL	307,900	11,175,036.63	16,404,912.00
PRA INTERNATIONAL	0.000	69353C101 PRAI	9,100	204,536.98	225,498.00
PRAECIS PHARMACEUTICALS INC	0.000	739421105 PRCS	106,543	538,746.98	202,431.70
PRAXAIR INC.	1.359	74005D104 O DY	312 600	7,936,387.27	13,801,290.00
PRECISION CASTPARTS CORP	0.182	740189105 PCP	218,720	11,582,002.12	14,365,529.60
PREMCOR INC	0.000	740450104 PCO	32,020	1,137,789.01	1,350,283.40
PREMIERE GLOBAL SERVICES INC	0.000	740585104 PGI	44,600	305,404.04	477,666.00
PRESIDENTIAL LIFE	2.358			1,004,452.11	
PRESSTEK INC	0.000		28,500	197,087.87	275 880 00
INEQUIER INC	0.000	,11113104 EV91	20,300	191,001.01	273,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gre	oup - COMMON ST	OCK			
	ent - COM	COMMON STOCK			
PRG-SCHULTZ INTL INC	0.000	69357C107 PRGX	45,600	248,622.33	229,368.00
PRICE COMMUNICATIONS CORP	0.000	741437305 PR	57,905	802,285.42 432,781.50	1,076,453.95
PRICELINE.COM INC	0.000	741503403 PCLN	16,487	432,781.50	388,928.33
PRIDE INTERNATIONAL INC.	0.000	74153Q102 PDE		6,205,804.87	7,180,784.00
PRIME MONEY MARKET - 5BA	0.000	IT-BAR IT-BA	3,025,350 2,017,387	3,025,350.59	3,025,350.64
PRIME MONEY MARKET - 5GS	0.000	IT-GOL IT-GO	2,017,387	2,017,387.66	2,017,387.66
PRIME MONEY MARKET - 5IN	0.000	IT-INT IT-IN	1,843,623 3,054,320	1,843,624.03	1,843,623.92
PRIME MONEY MARKET - 5JL	0.000	IT-JAC5 IT-JA	3,054,320	3,054,320.15	3,054,320.15
PRIME MONEY MARKET - 6BB	0.000	IT-DLB IT-DL	2,622,582	2,622,582.31	2,622,582.37
PRIME MONEY MARKET - 6CH	0.000	IT-CIP IT-CI	2.959.774	2,959,774.17	2,959,773.96
PRIME MONEY MARKET - 6DG	0.000	IT-DAV IT-DA	3,631,050	3,631,051.67	3,631,050.67
PRIME MONEY MARKET - 6EA	0.000	IT-EAG IT-EA	1,607,446	1,607,447.15	1,607,446.96
PRIME MONEY MARKET - 6FC	0.000	IT-FUL6 IT-FU	1,607,446 3,392,270	3,392,270.23	3,392,270.27
PRIME MONEY MARKET - 6FT	0.000	IT-FUL IT-FU	1,276,644	1,276,644.75	1,276,644.78
PRIME MONEY MARKET - 6JL	0.000	IT-JAC IT-JA	2,298,858	2,298,858.88	1,276,644.78 2,298,858.87
PRIME MONEY MARKET - 6LA	0.000	IT-LOR IT-LO	7,738,713	7,738,715.11	7,738,713.62
PRIME MONEY MARKET - 6LC	0.000	IT-LOR6 IT-LO	6,417,929	6,417,930.03	6,417,929.87 2,950,540.02 274,855.71
PRIME MONEY MARKET - 6MA	0.000		2,950,540	2,950,540.38	2,950,540.02
PRIME MONEY MARKET - 6NC	0.000	IT-NEX IT-NE	274.855	274.855.68	274.855.71
PRIME MONEY MARKET - 6WE	0.000	IT-WST IT-WS	274,855 160,072	160 072 71	160 072 46
PRIMEDIA INC	0.000	74157K101 PRM	246,200	737.190.62	935.560.00
PRIMUS GUARANTY LTD	0.000	G72457107 PRS	43,605	606.707.50	714.685.95
PRINCETON REVIEW INC	0.000	742352107 REVU	18,300	131 247 11	112 545 00
PRINCIPAL FINANCIAL GROUP	1.343	74251V102 PFG	650,400	20 870 892 65	26 627 376 00
PRIORITY HEALTHCARE CORPORATION	0.000	74264T102 PHCC	31,800	737,190.62 606,707.50 131,247.11 20,870,892.65 602,764.53	692 286 00
PRIVATEBANCORP INC	0.372		18 200	371 920 98	586 586 00
PROASSURANCE CORP	0.000	74267C106 PRA	18,200 46,610	371,920.98 1,378,529.60	586,586.00 1,822,917.10
PROCTER & GAMBLE CO	1.815	742776100 FRA 742718109 Q PG	5 453 764	180,574,642.18	300,393,321.12
PROGRESS ENERGY, INC	5.216	743263105 O PGN	461,000	18,752,393.19	20,855,640.00
PROGRESS ENERGI, INC	0.000	743203103 Q PGN 743312100 PRGS	80,477	1,439,810.96	1,879,137.95
PROGRESSIVE CORP	0.141	743312100 PRGS 743315103 PGR	175,500	1,439,010.90	1,079,137.93
			26,600	15,398,135.37 697,005.13 460,780.84 8,425,141.39	14,889,420.01
PROQUEST COMPANY	0.000 1.129	74346P102 PQE 743606105 PRSP	20,000 10,240	097,005.13	790,020.00
PROSPERITY BANCSHARE			10,340	400,700.04	10 706 652 00
PROTECTIVE LIFE CORP	1.639	743674103 PL	∠50,800 70,000	δ,4Δ5,141.39 1 274 275 55	1 611 400 00
PROTEIN DESIGN LABS INC	0.000	74369L103 PDLI	78,000	1,274,375.55 307,694.16 803,744.69 2,164,747.07 281,068.13	1,011,480.00
PROVIDE COMMERCE INC PROVIDENT BANCORP INC	0.000	74373W103 PRVD	14,800	307,694.16	549,820.00
	1.213	74383A109 PBCP	67,248	803,744.69	887,001.12
PROVIDENT BANKSHARES CORPORATION	2.914	743859100 PBKS	79,302	2,164,747.07	2,884,213.74
PROVIDENT FINANCIAL HLDGS	1.941	743868101 PROV	12,500	281,068.13	360,625.00
PROVIDENT FINANCIAL SERVICES	1.239	74386T105 PFS	104,309	1,831,965.53	2,020,465.33

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gr	oup - COMMON S	rock			
	ent - COM	COMMON STOCK			
PROVIDIAN FINANCIAL CORP	0.728	74406A102 PVN		9,191,363.25	9,735,417.00
PROVINCE HEALTHCARE COMPANY	0.000	743977100 PRV	64,300	1,127,889.41	1,437,105.00
PROXYMED INC	0.000	744290305 PILL	6,700	60,734.50	65,794.00
PRUDENTIAL FINANCIAL INC	1.137	744320102 PRU	779,200	26,626,682.71	42,824,832.00
PSS WORLD MEDICAL INC.	0.000	69366A100 PSSI	130,427	1,090,185.62	1,632,293.92
PSYCHIATRIC SOLUTIONS INC	0.000	74439H108 PSYS	4,200	122,532.35	153,552.00
PUBLIC SVC ENTERPRISES	4.326	744573106 Q PEG	394,900 166,567	15,075,159.82	20,443,973.00
PUGET ENERGY INC	4.048	745310102 Q PSD	100,307	3,720,296.19	4,114,204.90
PULITZER INC	1.233	745769109 PTZ	9,300 311,600	454,750.73	603,105.00
PULTE HOMES, INC.	0.313	745867101 Q PHM	311,600	454,750.73 12,255,147.32	603,105.00 19,880,080.00
QAD INC	1.121		14,283	185,632.14	127,404.36
OC HOLDINGS INC	0.000	74729T101 OCCO	5,500	87,688.15	105,380.00
OLOGIC CORPORATION	0.000	747277101 OLGC	218,178	6,913,180.00	8,013,677.94
OLT INC.	0.000	746927102 OLTI			2,917,748.14
QUAKER CHEM CORP	3.462	747316107 Q KWR	22.200	2,698,573.65 509,676.09	551,448.00
OUALCOMM INC	0.660	747525103 OCOM	3,789,714 3,760	509,676.09 97,281,024.49 149,720.88	
OUALITY SYSTEMS INC	0.000	747582104 ÕSII	3,760	149,720.88	160,683,873.60 224,848.00
OUANEX CORP	0.787			4,913,950.05	8,413,539.00
QUANTA SERVICES INC.	0.000	74762E102 PWR	270,900	1,760,186.48	2,167,200.00
OUANTUM CORPORATION- DLT & STORAGE	0.000		619,200	3,768,509.35	1,622,304.00
OUEST DIAGNOSTICS INC	0.627		139,200		13,300,560.00
OUEST SOFTWARE INC	0.000	74834T103 OSFT	139,200 55,250	9,633,558.70 672,582.37 8,590,452.27	881,237.50
QUESTAR CORP	1.687	748356102 Q STR	220,400	8,590,452.27	11,231,584.00
OUICKLOGIC CORP	0.000	/483/PIU8 UUIK	6.600	21,571.44	18,750.60
QUICKSILVER INC	0.000	74838C106 ZOK	61,900		1,844,001.00
OUICKSILVER RESOURCE	0.000	7/1027010/1 121472	/1 N7N	1 032 190 70	1 510 554 60
OUIDEL CORP	0.000	74838J101 QDEL	127.700	674,017.57	648.716.00
OWEST COMMUNICATIONS INTL.	1.126	749121109 Q	3.100.800	41,848,967.93	13.767.552.00
R & G FINANCIAL CORP CL-B	1.121	749136107 RGF	127,700 3,100,800 36,150	874,454.06	648,716.00 13,767,552.00 1,405,512.00
R.H. DONNELLEY CORP.	0.000	74955W307 O RHD		844 304 23	1,210,525.00
RADIAN GROUP INC.	0.150	750236101 RDN	20,500 127,900 6,100	844,304.23 5,074,973.33	6,809,396.00
RADIATION THERAPY SERVICES INC	0.000	750323206 RTSX	6,100	71 171 75	103,700.00
RADIO ONE INC CL-D	0.000	750323200 RISA 75040P405 ROIAK	197,200	71,171.75 3,303,233.17	3,178,864.00
RADIOSHACK CORP	0.760	750438103 O RSH	530,003	14,737,812.01	17,426,498.64
RADISYS CORPORATION	0.000	750450103 Q RSH 750459109 RSYS	63,800	993,834.47	1,247,290.00
RADWARE LTD	0.000	M81873107 RDWR	21,400	345,267.06	559,182.00
RADYNE COMSTREAM INC	0.000	750611402 RADN	88,000		657 360 00
RAILAMERICA INC	0.000	750611402 RADN 750753105 RRA	40,800	835,612.80 410,024.00 2,721,223,96	657,360.00 532,440.00
RALCORP HOLDINGS	0.000				3,595,497.50
RAMBUS INC DEL	0.000	751028101 Q RAH 750917106 RMBS	85,750 171,000	2,121,223.70	3,933,000.00
MANIDUS INC DELL	0.000	1909I/IOO KMBS	1/1,000	3,593,489.61	3,933,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TOCK			
	Instrument - COM				
RANGE RES CORP	0.391	75281A109 RRC	154,485 75,060	1,714,724.64	3,160,763.10
RARE HOSPITALITY INTL INC.		753820109 RARE	75,060	1 720 702 71	2 201 411 60
RAVEN INDUSTRIES INC RAYMOND JAMES FINANCIAL INC	1.032	754212108 RAVN	17,200	244,838.77	366,532.00
RAYMOND JAMES FINANCIAL INC	1.032	754730109 RJF 754907103 Q RYN	37,100	244,838.77 917,772.10 5,196,104.07	1,149,358.00
RAYONIER INC. RAYOVAC CORP RAYTHEON COMPANY RC2 CORP READERS DIGEST ASSOCIATION	4.579	754907103 Q RYN	147,765	5,196,104.07	7,227,186.15
RAYOVAC CORP	0.000	755081106 ROV	38,300 694,800	5,150,164.07 669,450.26 24,635,416.26 587,661.69 1,774,808.90 108,729.47	1,170,448.00
RAYTHEON COMPANY	2.060	755111507 Q RTN	694,800	24,635,416.26	26,979,084.00
RC2 CORP	0.000	749388104 RCRC	24,500 110,000 16,000	587,661.69	798,700.00
READERS DIGEST ASSOCIATION	1.437	755267101 RDA	110,000	1,774,808.90	1,530,100.00
READING INTERNATIONAL INC	0.000	755408101 RDI	16,000	108,729.47	133,760.00
REALNETWORKS INC	0.000	75605L104 RNWK	125,000	807,912.38 3,716,287.70	827,500.00
RED HAT INC	0.000	756577102 RHAT	275,200	3,716,287.70	3,673,920.00
RED ROBIN GOURMET BURGERS	0.000	75689M101 RRGB	31,800 290,875	877,514.59	1,700,346.00
REDBACK NETWORKS	0.000	757209507 RBAK	290,875	877,514.59 1,227,948.59	1,559,090.00
REEBOK INTERNATIONAL LTD.	0.681	758110100 Q RBK	73,400	2,096,056.43 838,335.65 1,017,647.60	3,229,600.00
REGAL BELOIT	1.678	758750103 RBC	35,600	838,335.65	1,018,160.00
REGAL ENTERTAINMENT GROUP	5.783	758766109 RGC	49,161	1,017,647.60	1,020,090.75
REGAL ENTERTAINMENT GROUP REGENERATION TECHNOLOGIES INC	0.000	75886N100 RTIX	25,800 17,200	224,469.25 194,559.19	270,384.00
REGENERON PHARMACEUTICAL	0.000	75886F107 REGN	17,200	194,559.19	158,412.00
REGENT COMMUNICATIONS INC	0.000	758865109 RGCI	583,800	3,448,701.79	3,094,140.00
REGIONS FINANCIAL CORP.	3.748	7591EP100 RF	777,934	22,075,768.72	27,686,671.06
REGIS CORP	0.346	758932107 RGS	583,800 777,934 47,584	3,448,701.79 22,075,768.72 1,425,395.21	2,196,001.60
REHABCARE GROUP INC	0.000	759148109 RHB	26,600	654,751.94 2,435,387.48 1,147,782.20 8,382,688.81	744,534.00
REINSURANCE GROUP AM	0.743	759351109 RGA	57,616	2,435,387.48	2,791,495.20
RELIANCE STEEL & ALUMINUM	0.718	759509102 RS	43,500	1,147,782.20	1,694,760.00
RELIANT RESOURCES INC	0.000	75952B105 RRI	1,170,800	1,147,782.20 8,382,688.81	15,981,420.00
REINSURANCE GROUP AM RELIANCE STEEL & ALUMINUM RELIANT RESOURCES INC REMEC IN REMINGTON OIL & GAS CORP	0.000	759543101 REMC	20,728	153,412.80	149,448.88
REMINGTON OIL & GAS CORP	0.000	759594302 REM	60,900	1,234,512.06	1,659,525.00
RENAISSANCE LEARNING INC	0.862	75968L105 RLRN	8,500	191,542.05	157,760.00
RENAISSANCERE HOLDINGS LTD	1.459	G7496G103 RNR	1,917	95,124.76	99,837.36
RENAL CARE GROUP INC.	0.000	759930100 RCI	100,550	153,412.80 1,234,512.06 191,542.05 95,124.76 2,597,599.90	3,618,794.50
RENOVIS INC	0.000	759885106 RNVS	6.600	51,218,64	94,908.00
RENT-A-CENTER INC	0.000	76009N100 RCII	6,600 73,340	51,218.64 2,056,171.69	1,943,510.00
RENT-WAY INC	0.000	76009U104 RWY	29,150	156,475,61	233,491,50
REPUBLIC AIRWAYS HOLDINGS INC		76027610E DIET	27,700	156,475.61 264,411.23 868,305.33	367,579.00
REPUBLIC BANCORP INC	2.879	760282103 RBNC	78,188	868,305.33	1,194,712.64
REPUBLIC BANCORP KY	1.198	760281204 RBCAA	17.764	327.179.25	456.534.80
REPUBLIC FIRST BANCORP INC	0.000	760416107 FRBK	17,764 44,770	264.258.96	684.981.00
REPUBLIC BANCORP KY REPUBLIC FIRST BANCORP INC REPUBLIC SERVICES INC	1.431	760759100 RSG	335,200	7.138.962.73	11.242.608.00
RES-CARE INC	0.000	760943100 RSCR	51,600	327,179.25 264,258.96 7,138,962.73 695,148.75	785.352.00
THE CIME INC	3.000	,00010100 RBCR	31,000	0,5,110.75	703,332.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S				
	Instrument - COM				
RESMED INC	0.000	761152107 RMD	112,919	4,216,576.10	5,770,160.90
RESOURCE AMERICA INC	0.615	761195205 REXI	25,508	402,121.99	829,010.00
RESOURCES CONNECTION INC	0.000	76122Q105 RECN	42,300	1,548,832.34	2,297,313.00
RESPIRONICS INC	0.000	761230101 RESP	122,415 141,900	5,370,814.76 711,327.97	6,654,479.40 814,506.00
RESTORATION HARDWARE INC	0.000 0.000	760981100 RSTO	141,900	711,327.97	814,506.00
RETAIL VENTURES INC	0.000	76128Y102 RVI	43,000 14,600	331,256.56 62,926.14 209,204.37 4,718,493.14 22,126,328.81	305,300.00
RETEK INC	0.000	76128Q109 RETK	14,600	62,926.14	89,790.00
REVLON INC - CL A	0.000	761525500 REV	75,600	209,204.37	173,880.00
REYNOLDS & REYNOLDS CL-A	1.659	761695105 REY	75,600 189,900 381,402	4,718,493.14	5,034,249.00
REYNOLDS AMERICAN INC	4.834	761713106 RAI	381,402	22,126,328.81	29,978,197.20
RF MICRO-DEVICES	0.000	749941100 RFMD	169,400 2,800	1,138,863.52	1,158,696.00
RIGEL PHARMACEUTICALS INC	0.000	766559603 RIGL	2,800	58,676.94	68,376.00
RIGGS NATL CORP WASH DC	0.940	766570105 RIGS	28,300	617,540.32	601,658.00
RIGHTNOW TECHNOLOGIES INC	0.000	76657R106 RNOW	28,300 7,000	87,820.60	113,050.00
RIGHTNOW TECHNOLOGIES INC RIMAGE CORP RITE AID CORP. RLI CORP ROBBINS & MYERS INC. ROBERT HALF INTL INC ROCK-TENN COMPANY CL A ROCKWELL AUTOMATION INC ROCKWELL COLLINS ROFIN-SINAR TECHNOLOGIES INC	0.000	766721104 RIMG	24,520	1,138,863.52 58,676.94 617,540.32 87,820.60 338,002.51	393,791.20
RITE AID CORP.	0.000	767754104 Q RAD	982,900 68,645	3,967,638.20 2,232,485.11	3,597,414.00 2,853,572.65
RLI CORP	1.347	749607107 RLI	68,645	2,232,485.11	2,853,572.65
ROBBINS & MYERS INC.	0.923	770196103 RBN	30,800	642,816.35	733,964.00
ROBERT HALF INTL INC	0.815	770323103 RHI	30,800 275,200	642,816.35 6,270,572.61	8,099,136.00
ROCK-TENN COMPANY CL A	2.374	772739207 RKT	32,500 473,376 658,497	527,235.05 14,709,539.43 18,093,166.67	492,700.00
ROCKWELL AUTOMATION INC	1.332	773903109 Q ROK	473,376	14,709,539.43	23,455,780.80
ROCKWELL COLLINS	1.217	774341101 COL	658,497	18,093,166.67	25,971,121.68
ROFIN-SINAR TECHNOLOGIES INC	0.000	775043102 RSTI	41,379 68,704 280,800 21,700	1,072,563.59	1,756,538.55
ROGERS CORP.	0.000	775133101 ROG	68,704	1,072,563.59 2,715,735.15	2,961,142.40
ROHM & HAAS CO	2.260	775371107 Q ROH	280,800	10,190,958.18	12,419,784.00
ROLLINS INC	0.911	775711104 ROL	21,700	10,190,958.18 519,291.91	571,144.00
ROPER INDUSTRIES INC	0.699	776696106 ROP	41,500	2,143,631.27	2,521,955.00
ROSS STORES INC	0.588	778296103 ROST	319.900	7,524,511.99	9,235,513.00
ROWAN COS.	0.000	779382100 RDC	247,200	7,524,511.99 5,910,088.52	6,402,480.00
ROYAL BANCSHARES PA	3.701	780081105 RBPAA	4,896	115,396.00 1,354,052.36	132,289.92
ROYAL CARIBBEAN CRUISES LTD	0.955	V7780T103 RCL	4,896 41,000	1,354,052.36	2,232,040.00
ROYAL GOLD INC	1.096	780287108 RGLD	4,700	67,608.55	85,728.00
RPC INC	0.477	749660106 RES	4,700 15,000	181,475.49	376,800.00
RPM INTERNATIONAL INC.	3.051	749685103 Q RPM	578,700	67,608.55 181,475.49 9,534,107.01	11,377,242.00
RSA SECURITY INC.	0.000	749719100 RSAS	76,900	9,534,107.01 1,249,436.89 798,793.59	1,542,614.00 1,117,376.00
RTI INTERNATIONAL METALS	0.000	74973W107 RTI	76,900 54,400	798,793.59	1,117,376.00
RUBY TUESDAY INC	0.172	781182100 RI	79,500	1,969,264.78 845,982.95	2,073,360.00
RUDDICK CORP.	2.028	781182100 RI 781258108 Q RDK	55,200	845,982.95	1,197,288.00
RUDOLPH TECHNOLOGIES INC	0.000	781270103 RTEC	1,000 74,100	30,991.66 1,029,503.96	17,170.00
RUSH ENTERPRISES INC - CL A	0.000	781846209 RUSHA	74,100	1,029,503.96	1,202,643.00
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Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
	Instrument - COM	COMMON STOCK			
RUSH ENTERPRISES INC - CL B	0.000	781846308 RUSHB	27,200	366,882.45	470,832.00
RUSS BERRIE & CO INC RUSSELL CORP RYANS RESTAURANT GROUP INC	5.253	70222100 5110	11 200	263,152.23	258,092.00
RUSSELL CORP	0.821	782352108 Q RML	75,400	1,324,237.94	1,468,792.00
RYANS RESTAURANT GROUP INC RYDER SYS. INC. RYERSON TULL, INC. RYLAND GROUP INC S & T BANCORP INC S Y BANCORP INC S1 CORPORATION SABA SOFTWARE INC SABRE HOLDINGS CORP. SAFECO CORP. SAFEGUARD SCIENTIFIC SAFENET INC SAFETY INSURANCE GROUP INC SAFEWAY INC SAGA COMMUNICATIONS SAKS INCORPORATED SALEM COMMUNICATIONS -CL A SALESFORCE.COM INC	0.000	78235100 ROS 782352108 Q RML 783520109 RYAN 783549108 Q R	81,800	1,068,216.51 18,017,842.30	1,261,356.00 21,233,621.69
RYDER SYS. INC.	1.256	783549108 Q R	444,497	18,017,842.30	21,233,621.69
RYERSON TULL, INC.	1.269	78375P107 Q RT 783764103 RYL	88,600	1,069,283.40 11,989,613.61	1,395,450.00 17,331,048.00
RYLAND GROUP INC	0.417	783764103 RYL	301,200	11,989,613.61	17,331,048.00
S & T BANCORP INC	2.865	783859101 STBA	31,942	986,525.74 301,216.91 431,617.25	1,203,893.98
S Y BANCORP INC	1.825	785060104 SYI	13,100	301,216.91	315,710.00
S1 CORPORATION	0.000		78,400	431,617.25	710,304.00
SABA SOFTWARE INC	0.000	784932600 SABA	214,124 299.942	854,377.13 7,453,338.87	856,496.00
SABRE HOLDINGS CORP.	1.353	785905100 TSG	299,942	7,453,338.87	6,646,714.72
SAFECO CORP.	1.684	786429100 Q SAFC	387,000	14,982,728.11	20,216,880.00
SAFEGUARD SCIENTIFIC	0.000	786449108 SFE	233,100	493,162.73	494,172.00
SAFENET INC	0.000	78645R107 SFNT	33,065	950,772.00 707,838.88 21,554,785.56	1,214,808.10
SAFETY INSURANCE GROUP INC	1.540	78648T100 SAFT	34,726 808,500	707,838.88	1,081,714.90
SAFEWAY INC	0.000		808,500	21,554,785.56	1,081,714.90 15,959,790.00 305,827,50
SAGA COMMUNICATIONS	0.000	786598102 SGA	18,150	325,983.95 3,274,596.97	305,827.50
SAKS INCORPORATED	0.000	79377W108 SKS	222,400	3,274,596.97	3,227,024.00
SALEM COMMUNICATIONS -CL A	0.000	794093104 SALM	1,900 12,800	48,743.93 202,597.92	47,405.00
SALESFORCE.COM INC	0.000	79466L302 CRM	12,800	202,597.92	216,832.00
SALIX PHARMACEUTICAL	0.000	795435106 SLXP	101,399	1,442,917.52	1,783,608.41
SANDERS MORRIS HARRIS GROUP IN	C 0.842	80000Q104 SMHG	13,300	188,077.38 527,100.77	236,873.00
SANDERSON FARMS INC	0.924	800013104 SAFM	17,877	527,100.77	7/3,716.56
SANDY SPRING BANCORP INC	2.087	800363103 SASR	9,461	325,446.50 10,779,622.24	362,640.13
SANMINA-SCI CORP	0.000	800907107 SANM	1,132,703	10,779,622.24	9,593,994.41
SANTANDER BANCORP	2.122	802809103 SBP	44,210 9,300	680,793.90 107,554.65	1,333,373.60
SANTARUS INC	0.000	802817304 SNTS	9,300	107,554.65	84,258.00
SAPIENT CORP	0.000	803062108 SAPE	87,500	476,965.98	692,125.00
SARA LEE CORP.	3.272	803111103 Q SLE	87,500 1,323,700 11,200	476,965.98 25,535,095.56 122,924.03	9,593,994.41 1,333,373.60 84,258.00 692,125.00 31,954,118.00 244,272.00 474,208.00
SAUER-DANFOSS INC	1.834	804137107 SHS	11,200	122,924.03	244,272.00
SBA COMMUNICATIONS CORP	0.000	78388J106 SBAC	51,100 6,827,200	282,519.98 216,395,888.09	474,208.00 175,936,944.00
SBC COMMUNICATIONS INC.	5.005	78387G103 Q SBC	6,827,200	216,395,888.09	1/5,936,944.00
SBS BROADCASTING SA	0.000	L8137F102 SBTV	3,036 16,919	54,785.52 244,088.46	122,138.28
SBS TECHNOLOGIES INC	0.000	78387P103 SBSE	10,919	244,088.46	236,189.24
SCANA CORP	3.705		188,900	5,528,474.87 451,490.72 505,038.83	7,442,660.00 375,910.04
SCANSOFT INC	0.000	80603P107 SSFT	89,716 13,900	451,490.72	3/5,910.04
SCANSOURCE INC	0.000	806037107 SCSC	13,900	505,038.83	864,U24.UU
SCBT FINANCIAL CORP	2.025	78401V102 SCBT	9,030 10,100	234,452.50 115,044.48	303,137.10
SCHAWK INC	0.715	806373106 SGK	10,100	115,044.48	183,618.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	TOCK			
	Instrument - COM	COMMON STOCK			
SCHERING-PLOUGH SCHNITZER STL INDS SCHOLASTIC CORP SCHOOL SPECIALTY INC. SCHULMAN (A.) INC. SCHWAB (CHARLES) CORP SCHWEITZER-MAIDUIT INTL INC	1.053	806605101 Q SGP	2,970,700	59,026,149.41	62,028,215.99
SCHNITZER STL INDS	0.200	806882106 SCHN	21,800	499,255.04	739,674.00
SCHOLASTIC CORP	0.000	807066105 SCHL	56,600	1,614,194.76	2,091,936.00
SCHOOL SPECIALTY INC.	0.000	807863105 SCHS	72,056	2,365,640.06 721,602.32	2,778,479.36
SCHULMAN (A.) INC.	2.709	808194104 Q SHLM	43,200		924,912.00
SCHWAB (CHARLES) CORP	0.668	808513105 SCH	1,609,200 16,700	21,775,181.46	19,246,032.00
SCHWEITZER-MAIDUIT INTL INC	1.767	808541106 SWM	16,700	414,750.50	566,965.00
SCICLONE PHARMACEUTICALS INC	0.000	80862K104 SCLN	49,500	192,337.71	183,150.00
SCIENTIFIC ATLANTA INC.	0.121	808655104 Q SFA	336,344 73,300	192,337.71 9,364,205.60 939,814.86	183,150.00 11,102,715.44 1,747,472.00
SCIENTIFIC GAMES COR	0.000	80874P109 SGMS	73,300	939,814.86	1,747,472.00
SCOTTISH RE GROUP LTD	0.772	G7885T104 SCT	22 250	722 057 56	062 765 00
SCOTTS COMPANY	0.000	810186106 SMG	35,020	2,182,826.77	2,574,670.40
SCP POOL CORPORATION	0.877	784028102 POOL	104,875	2,092,976.04	3,345,512.50
SCRIPPS CO. E.W. CL A	0.828	811054204 Q SSP	12,900	2,092,976.04 596,939.73	3,345,512.50 622,812.00 640,338.00
SCS TRANSPORTATION INC	0.000	81111T102 SCST	27,400	473,780.08	640,338.00
SEABOARD CORP	0.300	811543107 SEB	800	268,818.78 52,557.13	798,400.00
SEABULK INTERNATIONAL INC	0.000	81169P101 SBLK	6,486	52,557.13	798,400.00 78,545.46
SEACHANGE INTERNATIONAL	0.000	811699107 SEAC	38,600 12,900	524,149.27 258,957.98	673,184.00
SEACOAST BKG CORP FL	2.516	811707306 SBCF	12,900	258,957.98	287,025.00
SEACOR SMIT INC.	0.000	811904101 CKH	47,275	2,186,761.57	2,524,485.00
SEALED AIR CORP.	0.000	81211K100 SEE	47,275 131,500	2,186,761.57 5,362,673.68	2,524,485.00 7,005,005.00
SEARS ROEBUCK & CO.	1.802	812387108 O S	611,200	26,649,550.27	31,189,536.00
SEATTLE GENETICS INC	0.000	812578102 SGEN	34,700	235,931.23	226,591.00
SECURE COMPUTING CORP	0.000	813705100 SCUR	10 213	83,314.12	101,925.74 12,264,525.00 6,126,510.00
SEI INVESTMENTS CO	0.477	784117103 SEIC	292,500	9,158,485.01 6,015,742.68	12,264,525.00
SELECT COMFORT CORP	0.000	81616X103 SCSS	341,500	6.015.742.68	6.126.510.00
SELECT MEDICAL CORP	0.681	816196109 SEM	102,300	1,462,780.36	1,800,480.00
SELECTICA INC	0.000	816288104 SLTC	211,150	769,106.54	755,917.00
SELECTIVE INSURANCE GROUP	1.717	816300107 SIGI	90,455	2,389,195.75	4,001,729.20
SEMITOOL INC	0.000	816909105 SMTL	10 002	160 000 15	160 000 06
SEMPRA ENERGY	2.726	816851109 SRE	624,604	19,065,752.33	167,893.76 22,910,474.72
SEMTECH CORPORATION	0.000	816850101 SMTC	213,269	4,121,881.60	4,664,193.03
ENIOR HOUSING PROP TRUST	6.758	81721M109 SNH	59.600	850,270.43	1,128,824.00
ENSIENT TECHNOLOGIES	2.501	81725T100 Q SXT	52.000	1.049.759.06	1,247,480.00
SEPRACOR INC.	0.000	817315104 SEPR	52,000 284,600	1,049,759.06 11,606,597.56	16,896,702.00
SEQUA CORP - CL A	0.000	817320104 SQA.A	6,900	347,892.16	421,935.00
SERENA SOFTWARE INC	0.000	817492101 SRNA		265,769.14	320,272.00
SEROLOGICALS CORP	0.000	018500100 0000	45 500	265,769.14 906,765.62	1,057,114.80
SERVICE CORP INTERNATIONAL	4.832	817565104 O SCI	47,790	4 262 957 55	6,945,635.00
SERVICE CORP INTERNATIONAL SERVICEMASTER COMPANY	3.190	817505104 Q SCI 81760N109 SVM	932,300 307,100	4,262,957.55 3,164,372.76	4,234,909.00
SERVICEMASIEN COMPANI	3.190	OT/OOMTO SAM	307, ±00	3,101,3/2./0	I, 434, 303.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gro	up - COMMON SI	COCK			
Instrume	nt - COM	COMMON STOCK			
SFBC INTERNATIONAL INC	0.000	784121105 SFCC			549,050.00
SHARPER IMAGE CORP	0.000	820013100 SHRP	13,000	336,188.72 2,203,431.84	245,050.00
SHAW GROUP	0.000	820280105 SGR	163,900	2,203,431.84	2,925,615.00
SHENANDOAH TELECOMMU	1.435	82312B106 SHEN	7,270	174,114.49 12,481,279.50	217,736.50
SHERWIN-WILLIAMS CO	1.523	824348106 Q SHW	387,121 8,200		17,277,210.23
SHOE CARNIVAL INC	0.000	824889109 SCVL	8,200	108,585.45	106,600.00
SHOPKO STORES INC	0.000	824911101 SKO	54,700	818,043.60 1,436,783.62	1,021,796.00 2,356,931.10
SHUFFLE MASTER INC	0.000	825549108 SHFL	50,041	1,436,783.62	2,356,931.10
SI INTERNATIONAL INC	0.000	78427V102 SINT	7,200	165,758.00 12,405,257.41	221,472.00
SIEBEL SYSTEMS INC.	0.000	826170102 SEBL	1,016,871	12,405,257.41	10,677,145.50
SIERRA HEALTH SERVICES	0.000	826322109 SIE		566 903 20	1,636,767.00
SIERRA PACIFIC RESOURCES	7.619	826428104 SRP	29,700 172,600	1,679,208.28	1,812,300.00
SIGMA-ALDRICH	1.124	826552101 Q SIAL	301,363	15,269,197.28	18,220,406.98
SIGMATEL INC	0.000	82661W107 SGTL	114,670	3,411,526.68	4,074,225.10
SIGNATURE BANK	0.000	82669G104 SBNY	37,800	3,411,526.68 834,726.76	1,223,208.00
SILGAN HOLDINGS INC	0.984	827048109 SLGN	22,200		1,353,312.00
SILICON GRAPHICS COMPUTER SYSTEMS	0.000	827056102 SGI	137,600	803,069.36 195,530.51	238,048.00
SILICON IMAGE INC	0.000	82705T102 SIMG	82,300	745,004.08	1,354,658.00
SILICON LABORATORIES	0.000	826919102 SLAB	59,100	745,004.08 1,994,135.16	2,086,821.00
SILICON STORAGE TECH	0.000	827057100 SSTI	90,200	615,867.17	536,690.00
SILICON VALLEY BANCSHARES	0.000	827064106 SIVB	33 213	1,015,507.20	1,488,606.66
SILICONIX INC	0.000	827079203 SILI	11,700	1,015,507.20 490,206.25	1,488,606.66 426,933.00
SIMMONS 1ST NATL COR	2.072	828730200 SFNC	16,300		471,885.00
SIMPLETECH INC	0.000	828823104 STEC	24,600	122,151.30	113,160.00
SIMPSON MANUFACTURING CO	0.573	829073105 SSD			2,750,120.00
SINCLAIR BROADCAST GROUP-A	1.085	829226109 SBGI	49,700	483,995.95	457,737.00
SIRENZA MICRODEVICES INC	0.000				675,024.00
SIRF TECHNOLOGY HOLDINGS	0.000	82067H101 CTDF	36 700		
SIRIUS SATELLITE RADIO INC.	0.000	82966U103 SIRI	1,272,900	545,384.17 4,267,513.82	468,083.28 9,737,685.00
SIRVA INC	0.000	82967Y104 SIR	35,575	846,275.01	683,751.50
SITEL CORP	0.000	82980K107 SWW	64,700	151,527.07	159,162.00
SIX FLAGS INC.	0.000				858,663.00
SJW CORP	2.802	784305104 SJW	7,200	234,578.24	262,080.00
SKECHERS U S A INC	0.000	830566105 SKX		1,207,196.42	1,561,680.00
SKY FINL GROUP INC	3.069	83080P103 SKYF	167 689	4 177 030 98	4,807,643.63
SKYLINE CORP.	1.764	830830105 O SKY	7,600	233,471.01	310,080.00
SKYWEST INC	0.598	830879102 SKYW	221,270	3,955,227.01	
SKYWORKS SOLUTIONS INC	0.000	83088M102 SWKS	191,443	6,391,320.49	4,438,676.20 1,805,307.49
SLM CORP	1.423	78442P106 SLM	593,950	17,455,301.14	31,710,990.50
SM&A	0.000	78465D105 WINS	535,530	4,872,198.64	4,568,555.25
Drian	0.000	'O TOOTTOO MINO	333,344	1,0/2,190.04	1,300,333.23

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	- COMMON S				
Instrument					
SMART & FINAL INC SMITH (A.O.) CORP SMITH INTERNATIONAL INC	0.000	831683107 SMF	32,100	357,218.30 514,183.78 9,451,419.90 4,831,714.33 510,594.08	461,919.00
SMITH (A.O.) CORP	2.137	831865209 AOS	18,900	514,183.78	565,866.00
SMITH INTERNATIONAL INC	0.000	832110100 SII	200,600	9,451,419.90	10,914,646.00
SMITHFIELD FOODS INC	0.000	832248108 SFD	183,997	4,831,714.33	5,444,471.23
SMITHTOWN BANCORP INC	0.629	832449102 SMTB	13,800	510,594.08	438,150.00
SMURFIT-STONE CONTAINER CORPORATION SNAP-ON TOOLS CORP. SOHU.COM INC SOLA INTERNATIONAL INC SOLECTRON CORP SONIC AUTOMOTIVE INC. SONIC CORP SONIC INNOVATIONS IN SONIC SOLUTIONS SONICWALL INC SONOCO PRODUCTS CO SONOSIGHT INC. SOTHEBY'S HOLDINGS CL-A SOURCE CORP	0.000	832727101 SSCC	264,400	310,594.08 4,214,312.74 3,077,017.89 273,501.99 706,508.51 18,427,118.34	4,938,992.00
SNAP-ON TOOLS CORP.	2.910	833034101 Q SNA	105,600	3,077,017.89	3,628,416.00
SOHU.COM INC	0.000	83408W103 SOHU	11,300	273,501.99	200,123.00
SOLA INTERNATIONAL INC	0.000	834092108 SOL	35,500	706,508.51	977,670.00
SOLECTRON CORP	0.000	834182107 SLR	1,357,700	18,427,118.34	7,236,541.00
SONIC AUTOMOTIVE INC.	1.935	83545G102 SAH	40,700	930,085.78	1,009,360.00
SONIC CORP	0.000	835451105 SONC	65,965	881,088.94	2,011,932.50
SONIC INNOVATIONS IN	0.000	83545M109 SNCI	62,600	285,988.98	261,042.00
SONIC SOLUTIONS	0.000	835460106 SNIC	78,180	18,427,118.34 930,085.78 881,088.94 285,988.98 668,962.23 1,513,889.65 4,445,379.78 351,402.45	1,754,359.20
SONICWALL INC	0.000	835470105 SNWL	238,075	1,513,889.65	1,504,634.00
SONOCO PRODUCTS CO	2.968	835495102 SON	175,600	4,445,379.78	5,206,540.00
SONOSIGHT INC.	0.000	83568G104 SONO	16,400	351,402.45	556,780.00
SOTHEBY'S HOLDINGS CL-A	0.000	835898107 BID	83,900	1,167,428.73	1,523,624.00
SOURCE CORP	0.000	836167106 SRCPE	41,200	1,037,409.96	787,332.00
SOURCE INTERLINK COS INC	0.000	836151209 SORC	58,600	587,734.18	778,208.00
SOUTH FINANCIAL GROUP, INC	1.967	837841105 TSFG	147,475	4,259,411.60	4,797,361.75
SOUTH JERSEY INDS IN	3.234	838518108 SJI	15,300	596,711.00	804,168.00
SOUTHCOAST FINANCIAL CORP	0.000	84129R100 SOCB	42,420	941,047.31	1,100,120.28
SOUTHERN CO	4.266	842587107 Q SO	649,400	14,411,801.68	21,767,888.00
SOUTHERN ENERGY HOMES INC	0.000	842814105 SEHI	226,700	306,824.50	1,067,757.00
SOUTHERN PERU COPPER CORP	6.985	843611104 PCU	174,392	7,555,253.03	8,233,046.32
SOUTHERN UNION COMPANY	0.000	844030106 SUG	100,793	1,634,019.51	2,417,016.14
SOUTHSIDE BANCSHARES INC	1.750	84470P109 SBSI	10,395	1,513,889.65 4,445,379.78 351,402.45 1,167,428.73 1,037,409.96 587,734.18 4,259,411.60 596,711.00 941,047.31 14,411,801.68 306,824.50 7,555,253.03 1,634,019.51 200,373.56	237,525.75
SOUTHWEST AIRLINES	0.110	844741108 Q LUV	1,766,783	26,372,398.26	28,763,227.24
SOUTHWEST BANCORP IN	1.143	844767103 OKSB	13,300	233,825.58 1,461,555.51	325,584.00
SOUTHWEST BANCORP OF TEXAS	0.515	84476R109 SWBT	84,354	1,461,555.51	1,964,604.66
SOUTHWEST GAS CORP	3.228	844895102 Q SWX	39,350	881,799.48 1,283,474.12	999,490.00
SOUTHWESTERN ENERGY COMPANY	0.000	845467109 SWN	39,350 49,765	1,283,474.12	2,522,587.85
SOVEREIGN BANCORP INC	0.532	845905108 SOV	430,302	6,846,016.55	9,703,310.09
SPANISH BROADCASTING SYSTEM	0.000	846425882 SBSA	17,500	156,790.74	184,800.00
SPARTECH CORP	1.771	847220209 SEH	18,900	156,790.74 451,114.44	512,001.00
SPATIALIGHT INC	0.000	847248101 HDTV	51,800	241,533.10 96,622.96 2,107,804.28	463,610.00
SPECIALTY LABORATORIES	0.000	84749R100 SP	8,900	96,622.96	98,256.00
SPECTRASITE INC	0.000	84761M104 SSI	47,000	2,107,804.28	2,721,300.00
SPEEDWAY MOTORSPORTS	0.791	847788106 TRK	16,400	445,041.99	642 552 00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Gr	oup - COMMON S	TOCK			
	ent - COM	COMMON STOCK			
SPHERION CORPORATION	0.000	848420105 SFN	123,262	1,305,272.60	1,035,400.80
SPINNAKER EXPLORATION CO	0.000	0/0551100 027	43 685	1,280,502.21	1,532,032.95
SPORTS AUTHORITY INC	0.000	84917U109 TSA	15,125	410,642.19	389,468.75
SPRINT CORP.	2.012	84917U109 TSA 852061100 Q FON 78462K102 SPSS	2,823,218	410,642.19 67,852,182.60 452,747.49	1,532,032.95 389,468.75 70,156,967.30 458,252.00
SPSS INC.	0.000	78462K102 SPSS	29,300	452,747.49	458,252.00
SPX CORP.	2.496	784635104 Q SPW	185,200	7,335,944.04	7,419,112.00
SRA INTERNATIONAL INC - CLASS A SS&C TECHNOLOGIES IN	0.000	78464R105 SRX	48.333	1 /2h h4U 4/	3 102 978 60
SS&C TECHNOLOGIES IN	0.774	85227Q100 SSNC	15,050 782,000	288,799.28 17,641,101.65 893,540.56	310,782.50 32,789,260.00 1,544,380.00
ST JUDE MED. INC.	0.000	790849103 STJ 792228108 SM 792860108 Q STA 85254C305 STGS 852857200 STMP	782,000	17,641,101.65	32,789,260.00
ST MARY LAND & EXPLORATION		792228108 SM	37,000	893,540.56	1,544,380.00
ST PAUL TRAVELERS COS INC	2.373	792860108 Q STA	1,208,136	43,282,028.91 958,522.83	44,785,601.52 1,312,032.00
STAGE STORES INC	0.000	85254C305 STGS	31,600	958,522.83	1,312,032.00
STAMPS COM INC	0.000	852857200 STMP	34,562 149,415	422,732.92	547,462.08
STANCORP FINANCIAL GROUP	1.212		149,415	422,732.92 9,315,389.93 461,977.76	12,326,737.50
STANDARD COMMERCIAL CORP	1.798	853258101 STW	24,600	461,977.76	478,716.00
STANDARD MICROSYSTEMS CORP	0.000	853626109 SMSC	31,236	658,486.92 414,436.67	556,937.88
STANDARD MOTOR PRODS	2.278	853666105 SMP	27,000	414,436.67	426,600.00
STANDARD REGISTER CO	6.515	853887107 SR	26,800 152,100	344,873.33 6,236,433.31	378,416.00
STANDARD-PACIFIC CORP	0.498	85375C101 SPF	152,100	6,236,433.31	9,755,694.00
STANDEX INTERNATIONAL CORP	2.948	854231107 SXI	21,900 9,800	506,861.79 280,549.37	623,931.00
STANLEY FURNITURE CO INC	0.889	854305208 STLY	9,800	280,549.37	623,931.00 440,510.00 13,913,160.00
STANLEY WORKS	2.286	854616109 Q SWK	284,000 1,128,000 716,300	11,688,058.25	13,913,160.00
STAPLES INC	0.593	855030102 SPLS	1,128,000	25.076.795.35	38,024,880.00
STARBUCKS CORP.	0.000		716,300	17,246,245.36	44,668,468.00
STARTEK INC	5.764	85569C107 SRT	12,100	453,840.51	344,245.00 20,451,680.00
STARWOOD RESORTS	1.438	85590A203 HOT	350,200	13,090,686.21	20,451,680.00
STATE AUTO FINL CORP	0.696	855707105 STFC	30,100	808,025.94 194,959.39	778,085.00
STATE BANCORP INC N.	2.181	855716106 STB	8,965	194,959.39	246,537.50
STATE FINANCIAL SERVICES CORP		856855101 SFSW	13,900	369,033.45 31,223,087.04	418,390.00 34,619,776.00 8,098,108.00
STATE STREET CORP	1.384	857477103 STT	704,800	31,223,087.04	34,619,776.00
STATION CASINOS INC	1.536	857689103 STN	148,100	5,467,633.25	
STEAK N SHAKE COMPANY	0.000	857873103 SNS	45,500	726,729.45 661,963.72	913,640.00
STEEL DYNAMICS INC	1.056	858119100 STLD	41,600	661,963.72	1,575,808.00
STEEL TECHNOLOGIES INC	0.727	858147101 STTX	80,400 251,500	1,707,864.99 3,379,741.65	2,211,804.00
STEELCASE INC	1.734	858155203 SCS	251,500	3,379,741.65	3,480,760.00
STEIN MART INC.	0.000	858375108 SMRT	40,700	555,685.30 588,116.16 341,817.93	694,342.00
STEINWAY MUSICAL INS	0.000	858495104 LVB	20,500	588,116.16	593,270.00
STELLENT INC	0.000	85856W105 STEL	48,356	341,817.93	426,499.92
STEPAN CO	3.202	858586100 Q SCL	5,900 6,100	143,031.01 60,726.72	143,724.00 59,963.00
STEREOTAXIS INC	0.000	85916J102 STXS	6,100	60,726.72	59,963.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON ST	FOCK			
	Instrument - COM	COMMON STOCK			
STERICYCLE INC	0.000	858912108 SRCL	78,615	3,425,213.97	3,612,359.25
STERIS CORP	0.000	859152100 Q STE	161,900 18,310	3,629,159.04 357,795.82	3,840,268.00
STERLING BANCORP	2.690		18,310	357,795.82	517,257.50
STERLING BANCSHARES INC	1.401		77,026	1,053,619.43	1,099,161.02
STERLING FINL CORP	2.232	859317109 SLFI	23,825	490,567.96 544,737.04	683,062.75
STERLING FINL CORP W STEWART & STEVENSON SERVICES STEWART ENTERPRISES INC. CL-A	0.000	859319105 STSA	18,776	544,737.04	737,145.76
STEWART & STEVENSON SERVICES	1.680	860342104 Q SVC	111,200 367,700	1,858,400.81 1,960,624.99	737,145.76 2,249,576.00 2,570,223.00
STEWART ENTERPRISES INC. CL-A	0.000	860370105 STEI	367,700	1,960,624.99	2,570,223.00
STEWART INFO SVCS	1.104	860372101 STC	47,600 27,333	1,585,647.15	1,982,540.00
STIFEL FINANCIAL CORP	0.000	860630102 SF	41,333	533,581.6∠	572,626.35
STILLWATER MINING COMPANY	0.000	86074Q102 SWC	92,229	1,068,099.20	1,038,498.54
STMICROELECTRONICS NV-NY SHS	0.465	861012102 STM	388.300	7,431,949,64	7,501,956.00
STONE ENERGY CORP	0.000	861642106 SGY	34,800	1,425,461.75	1,569,132.00
STONERIDGE INC	0.000	86183P102 SRI	31,200	458,468.36	472,056.00
STORAGE TECHNOLOGY CORP	0.000	862111200 STK	31,200 598,100	458,468.36 16,725,818.57	472,056.00 18,905,941.00
STRATASYS INC	0.000	862685104 SSYS	100,800	2,272,775.92	3,382,848.00
STRATTEC SECURITY CORP	0.000	863111100 STRT	7,431	432,979.94	465,329.22
STRAYER EDUCATION INC	0.455	863236105 STRA	14,500	1,367,887.11	1,591,955.00
STRIDE RITE CORP	1.790	863314100 O SRR	59.500	654 507 25	664 615 00
STRYKER CORP.	0.186	863667101 SYK	769,400	24,132,469.43	37,123,550.00
STUDENT LN CORP	1.956	863902102 STU	6.500	894 893 98	1,196,000.00
STURM RUGER & CO INC	4.429	864159108 RGR	23,500	272,128.83	1,196,000.00 212,205.00
SUFFOLK BANCORP	2.182	864739107 SUBK	12,100	385,698.06	421,443.00
SUN BANCORP INC/NJ	0.000	86663B102 SNBC	600	13,288.81	421,443.00 14,988.00 36,609,506.58
SUN MICROSYSTEMS INC.	0.000	866810104 SUNW	600 6,804,741	13,288.81 69,092,985.94	36,609,506.58
SUNGARD DATA SYSTEMS	0.000	867363103 SDS	289,690	6,870,889.21	8,206,917.70
SUNOCO, INC.	1.468	86764P109 O SUN	292,100	13,957,644.30	23,867,491.00
SUNRISE SENIOR LIVING INC	0.000	86768K106 SRZ	23.600		1,094,096.00
SUNTERRA CORP	0.000	86787D208 SNRR	20,600	744,327.05 227,610.14	289,224.00
SUNTRUST BANKS INC.	2.707		641.076		47,362,694.88
SUPER VALU STORES INC.	1.767	868536103 O SVU	641,076 499,642	40,934,210.16 11,816,599.88	17,247,641.84
SUPERGEN INC	0.000	868059106 SUPG	19,700		
SUPERIOR ENERGY SVCS	0.000	868157108 SPN	65,047	619,911.92	138,885.00 1,002,374.27
SUPERIOR INDUSTRIES INTL	2.134		24,800	949,235.78	720,440.00
SUPERTEX INC	0.000	868532102 SUPX	0 000	010 000 61	214 830 00
SUPPORTSOFT INC	0.000	868587106 SPRT	17,400	192,525.63	115,884.00
SUREWEST COMMUNICATI	3.527	868733106 SURW	16,182	477.019.68	458,759.70
SURMODICS INC	0.000	868873100 SRDX	59,500	477,019.68 1,366,803.60	1,934,345.00
SUSQUEHANNA BANCSHARES INC.	3.687		42,290		1,055,135.50
SWIFT ENERGY COMPANY	0.000		39,600	850,295.70	1,146,024.00
SHIII DIVERGI COMI ANI	3.000	5,5,50101 DF1	37,000	030,233.70	1,110,021.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	oup - COMMON ST				
	nent - COM	COMMON STOCK			
SWIFT TRANSPORTATION CO.	0.000	870756103 SWFT	123,589		2,654,691.72
SWS GROUP INC	1.824	78503N107 SWS	3,100 252,902	44,125.75	67,952.00 5,045,394.90
SYBASE INC.	0.000	871130100 SY	252,902	44,125.75 4,182,306.81	5,045,394.90
SYBRON DENTAL SPECIALTIES	0.000	871142105 SYD		1,733,931.65	5,045,394.90 2,777,330.00 1,301,112.26 849,116.25 31,731,168.00 1,452,864.00
SYBRON DENTAL SPECIALTIES SYCAMORE NETWORKS INC SYMENTER CORD	0.000	871206108 SCMR	320,471	1,339,485.10	1,301,112.26
SYKES ENTERPRISES	0.000	871237103 SYKE	122,175	689,461.58	849,116.25
SYMANTEC CORP	0.000	871503108 SYMC	1,231,800	14,317,756.55	31,731,168.00
SYMBION INC	0.000	871507109 SMBI	1,231,800 65,800	14,317,756.55 1,121,119.90	1,452,864.00
SYMBOL TECHNOLOGIES INC SYMMETRICOM INC	0.115	871508107 SBL	331,430	5,538,139.88 380,666.82 90,000.00 880,337.31 1,757,968.63 572,429.04 14,726,461.04	5,733,739.00
SYMMETRICOM INC	0.000	871543104 SYMM	49,889	380,666.82	484,422.19
SYMMETRY MEDICAL INC	0.000	871546206 SMA	6,000	90,000.00	126,300.00
SYMYX TECHNOLOGIES INC.	0.000	87155S108 SMMX	38,556	880,337.31	1,159,764.48
SYNAPTICS INC	0.000	87157D109 SYNA	80,740	1,757,968.63	2,469,029.20
SYNNEX CORP	0.000	87162W100 SNX	30,700	572,429.04	738,642.00
SYNOPSYS INC.	0.000	871607107 SNPS	646,363	14,726,461.04	12,681,642.06
SYNOVUS FINANCIAL CORP	2.424	87161C105 SNV	345,500	8,520,603.49	9,874,390.00
SYNTEL INC	1.368	87162H103 SYNT	8,100	165,562.05	142,074.00
SYNTROLEUM CORP.	0.000	871630109 SYNM	400	8,520,603.49 165,562.05 2,771.99 102,262.49 24,377,732.50 67,584.62	3,212.00
SYPRIS SOLUTIONS INC	0.783	871655106 SYPR	7,454	102,262.49	114,120.74
SYSCO CORP.	1.571	871829107 Q SYY	981,100	24,377,732.50	37,448,587.00
SYSTEMAX INC	0.000	871851101 SYX	10,700	67,584.62	78,538.00
T ROWE PRICE GROUP INC.	1.479	74144T108 O TROW	202,800	67,584.62 7,330,825.69	12,614,160.00
TAIWAN SEMICONDUCTOR ADR	0.206	874039100 TSM	949,100	7,770,042.52	8,057,859.00
TAKE-TWO INTERACTIVE SOFTWARE	0.000	9740E4100 TTMO	949,100 131,100	3,742,639.54	8,057,859.00 4,560,968.99
TALK AMERICA HOLDINGS INC	0.000	87426R202 TALK	96,600	684,053.97	639,492.00
TALX CORP	0.930	874918105 TALX	15.200	336.470.35	392,008.00
TANOX INC	0.000	875880109 TNOX	38,200	636.131.06	580,640.00
TARGET CORP	0.616	87612E106 O TGT	1.812.300	684,053.97 336,470.35 636,131.06 53,069,353.93 491,799.18	94.112.739.00
TARO PHARMACEUTICAL INDUS	0.000	M8737E108 TARO	21.600	491.799.18	735.048.00
TASER INTERNATIONAL INC	0.000	87651B104 TASR	41.400	808,695.44 102,007.70 395,354.74 9,943,586.83	1.307.826.00
TAYLOR CAPITAL GROUP INC	0.716	876851106 TAYC	41,400 4,324	102 007 70	144 854 00
TBC CORP	0.000	872183108 TBCC	29 900	395 354 74	831 220 00
CCF FINANCIAL CORP	2.644	872275102 TCB	29,900 384,200	9.943.586.83	12.348.188.00
FECH DATA CORP	0.000		199,700	7,494,744.37	9,066,380.00
FECHNE CORPORATION	0.000	878377100 TECH	58.600	2.067.869.94	2.279.540.00
TECHNICAL OLYMPIC US	0.236	878483106 TOA	29 300	2,067,869.94 716,304.26 983,913.46 4,548,443.62	743 634 00
TECHNITROL INC.	0.769	878555101 TNL	44 800	983 913 46	815 360 00
TECO ENERGY	4.954	872375100 Q TE	327 700	4 548 443 62	5 026 918 00
	2.234	878895200 TECUA	527,700	2 405 563 75	2 704 101 20
TEJON RANCH CO DEL	2.677 0.000	879080109 TRC	58,454 2,500	4,548,443.62 2,405,563.75 83,514.84	2,794,101.20 102,000.00
IEUUN KANCH CU DEL	0.000	0/3000103 IKC	2,500	03,314.84	102,000.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Grou	g - COMMON ST	OCK			
	nt - COM	COMMON STOCK			
TEKELEC TEKTRONIX, INC. TELEDYNE TECHNOLOGIES INC	0.000	879101103 TKLC	96,318	1,495,366.31	1,968,739.92
TEKTRONIX, INC.	0.794	879131100 Q TEK 879360105 TDY 879369106 Q TFX 879433100 TDS 879939106 TTEC 87959M109 TELK 879664100 TLAB	370,512	10,551,418.51	11,193,167.53
TELEDYNE TECHNOLOGIES INC	0.000	879360105 TDY	154,220	2,679,999.06	4,538,694.60
IELEFLEA INC	1.094	879369106 Q TFX	57,700	2,545,851.08	2,996,938.00
TELEPHONE & DATA	0.857	879433100 TDS	116,400	7,885,623.04	8,956,980.00
TELEPHONE & DATA TELETECH HOLDINGS INC	0.000	879939106 TTEC	80,500	566,913.01	780,045.00
TELIK INC	0.000	87959M109 TELK	81,400	1,533,401.77	1,557,996.00
TELLABS INC.	0.000	879664100 TLAB	1,393,245	14,261,087.76	11,967,974.55
TEMPLE-INLAND INC.	2.105 0.000	879868107 Q TIN 88023U101 TPX	96,800	5,791,410.98 71,834.60 13,964,410.23	6,621,120.00
TEMPUR-PEDIC INTERNATIONAL INC	0.000	88023U101 TPX	5,800	71,834.60	122,960.00
TENET HEALTHCARE CORP	0.000	000220100 1110	941,038	13,964,410.23	10,332,597.24
TENNANT COMPANY	2.219	880345103 TNC	46,300	1,907,499.70	1,835,795.00
TENNECO AUTOMOTIVE INC	0.000	880345103 TNC 880349105 Q TEN	46,600	241,750.54	803,384.00
TERADYNE INC	0.000	880770102 TER	443,400	13,964,410.25 1,907,499.70 241,750.54 11,816,150.39 51,487.79 2,106,564.68 431,673.57 1,189,095.96 4,109,797.89	7,568,838.00
TERCICA INC	0.000	88078L105 TRCA	6.300	51,487,79	63.063.00
TEREX CORP	0.000	880779103 TEX	81,445	2.106.564.68	3.880.854.25
TERRA INDS INC	0.000	880915103 TRA	67,700	431,673.57	601,176.00
TERCICA INC TEREX CORP TERRA INDS INC TESORO CORP TESSERA TECHNOLOGIES INC TETRA TECH INC.	0.000	881609101 TSO	102,900	1,189,095.96	3,278,394.00
TESSERA TECHNOLOGIES INC	0.000	88164L100 TSRA	139,635	4.109.797.89	5,195,818.35
TETRA TECH INC.	0.000	88162G103 TTEK	85,700	1.329.163.74	1,434,618.01
TETRA TECH INC. TETRA TECHNOLOGIES INC.	0.000	88162F105 TTT	24.750	434.809.15	700.425.00
PEVA DUADMACETTECAT TANDICEDTEC ADD	0 522	2883878 TEVA	154.800	3.763.996.85	4.622.328.02
TEXAS CAPITAL BANCSHARES	0.000	882240107 TCBT	23 700	394 536 69	512 394 00
TEXAS INDUSTRIES INC	0.000	882491103 TXT	38 700	1 373 690 79	2 414 106 00
TEXAS CAPITAL BANCSHARES TEXAS INDUSTRIES INC TEXAS INSTRS INC TEXAS REGIONAL BANCSHARES INC	0.406	882508104 O TXN	5.320.453	146.516.664.18	130.989.552.86
TEXAS REGIONAL BANCSHARES INC	1.224	882673106 TRBS	57.450	1.536.365.47	1.877.466.00
TEXAS ROADHOUSE INC-CLASS A	0.000	882681109 TXRH	56.775	1.295.299.45	1.677.701.25
TEXAS UNITED BANCSHARES INC	1 417	88164L100 TSRA 88162G103 TTEK 88162F105 TTI 2883878 TEVA 88224Q107 TCBI 882491103 TXI 882508104 Q TXN 882673106 TRBS 882681109 TXRH 882838105 TXUI	23 200	395 523 73	458 200 00
FEXTRON INC.	0.000 1.417 1.897	882838105 TXUI 883203101 Q TXT	202 100	10 994 137 28	14 914 980 00
THE BANCORP INC	0.000	05969A105 TBBKD	202,100	296 107 26	327 520 00
THE DIRECTV GROUP INC	0.000	25459L106 DTV	604 565	296,107.26 8,396,826.42	10 120 429 48
	0.546	317923100 FINL	41 800	549 755 44	764 940 00
THE FINISH LINE-CL A THE FIRST MARBLEHEAD CORP	0.000	320771108 FMD	13 600	545 972 00	765 000 00
		36159R103 GGI	25 400	519,572.00	675 132 00
THE MEN'S WEADHOUSE INC	0.000	587118100 MW	25, ±00 35 100	549,755.44 545,972.00 509,803.62 890,337.44 2,530,653.44	1 121 796 00
THE CT TOE COMDANY	0.000	790148100 MW	45 600	2 530 653 44	2 927 520 00
THE GEO GROUP INC THE MEN'S WEARHOUSE INC. THE ST. JOE COMPANY THERAGENICS CORPORATION THERMO ELECTRON CORP.	0.072	883375107 TGX	270 000	1 706 661 54	1 524 600 00
THERMO ELECTRONI CORD	0.000	883575107 IGX 883556102 TMO	378,000 246,600	1,786,661.54 5,828,688.54	7 444 954 00
THERMOGENESIS CODD	0.000	003633300 ROOT	40,000	5,848,888.54	7,444,854.00
THERMOGENESIS CORP	0.000	883623209 KOOL	49,600 61,800	186,813.73 289,444.23	314,464.00 531,480.00
THIRD WAVE TECHNOLOGIES INC	0.000	88428W108 TWTI	61,800	289,444.23	531,480.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	rock			
	Instrument - COM	COMMON STOCK			
THOMAS & BETTS CORP.	0.000	884315102 Q TNB		2,393,441.14	3,118,050.00
THOMAS INDUSTRIES INC	0.951	884425109 TII	22,700 52,095	638,028.69 1,095,337.23	906,184.00
THOMAS NELSON INC	0.885	640376109 Q TNM			1,177,347.00
THOR INDUSTRIES INC	0.323			1,568,339.76	2,633,773.35
THORATEC CORP	0.000	885175307 THOR	49,800	828,039.88	518,916.00
THQ INC	0.000	872443403 THQI	61,348		1,407,323.12
THREE-FIVE SYSTEMS INC	0.000	88554L108 TFS	98,500	525,964.67	238,370.00
TIBCO SOFTWARE INC	0.000	88632Q103 TIBX	528,900	3,968,902.05	7,055,526.00
TIDEWATER INC	1.684	886423102 Q TDW	80,600 69,969	2,485,737.73 602,022.70	2,870,166.00
TIER TECHNOLOGIES INC-CL B	0.000	88650Q100 TIER	69,969	602,022.70	647,213.25
TIERONE CORP	0.804	88650R108 TONE	25,200	526,093.82 7,098,925.36	626,220.00 6,835,186.00
TIFFANY & CO	0.750	886547108 TIF	213,800	7,098,925.36	6,835,186.00
TIMBERLAND CO CL-A	0.000	887100105 TBL	80,500	4,187,134.60	5,044,935.00
TIME WARNER INC.	2.777	887317105 TWX	10,544,890	298,764,894.22	204,992,661.60
TIME WARNER TELECOM CL A	0.000	887319101 TWTC	8.336	51,510.31	36,344.96
TIMKEN CO.	1.998	887389104 Q TKR	163,500 77,300	4,056,259.70 1,027,521.30	4,254,270.00
TITAN CORP	0.000	888266103 TTN	77,300	1,027,521.30	4,254,270.00 1,252,260.00
TITAN INT'L INC.	0.132	88830M102 Q TWI	42,300	157,964.88	638,730.00
TITANIUM METALS CORP	0.000	888339207 TTE	7.275	135 688 33	175 618 50
TIVO INC	0.000	888706108 TIVO	17,900	100,646.60	105,073.00
TJX COS. INC.	0.716	872540109 O TJX	1,041,900	100,646.60 20,298,452.88 703,675.02	26,182,947.00
TODCO	0.000	88889T107 THE	1,041,900 39,100	703,675.02	105,073.00 26,182,947.00 720,222.00
TOLL BROTHERS INC	0.000	889478103 TOL	92,100	3,225,902.87 342,921.84	6,318,981.00
TOMPKINSTRUSTCO INC	2.243	890110109 TMP	8,040	342,921.84	430,059.60
TOO INC	0.000	890333107 TOO	95,000	2,103,925.72	2,323,700.00
TOOTSIE ROLL INDUSTRIES, INC.	0.808	890516107 O TR	40,100	1,395,799.39	1,388,663.00
TOPPS INC	1.641	890786106 TOPP	39,345	358.145.79	383.613.75
TORCHMARK CORP	0.770	891027104 O TMK	338,200	1,395,799.39 358,145.79 14,374,549.68 827,932.61	1,388,663.00 383,613.75 19,324,748.00 2,302,205.00
TORO CO	0.590	891092108 TTC	338,200 28,300	827,932.61	2,302,205.00
TOTAL SYS SVCS INC	0.658	891906109 TSS	32,600	737.028.68	792,180.00
TOWER AUTOMOTIVE INC	0.000	891707101 TWR	55,500	737,028.68 238,422.37 187,461.99	132,645.00
TOWER GROUP INC	0.833	891777104 TWGP	16,600	187 461 99	
TOYS R US INC.	0.000	892335100 TOY	598,000	187,461.99 8,157,243.83	199,200.00 12,241,060.00
TRACTOR SUPPLY COMPANY	0.000	892356106 TSCO	42,152	944,252.01	1,568,475.92
TRAMMELL CROW CO	0.000	89288R106 TCC	48,900	604,577.49	885,579.00
TRANS WORLD ENTERTAINMENT CP	0.000	89336Q100 TWMC	79,123	603,129.56	986,663.81
TRANSACT TECHNOLOGIES INC	0.000	892918103 TACT	9,500	273,534.45	202 920 00
TRANSACT TECHNOLOGIES INC		893416107 TSAI	51,242	844,423.30	202,920.00 1,017,153.70
TRANSACTION SISTEMS ARCHITECT	0.646		4,525		279,780.75
TRANSKARYOTIC THERAPIES INC.	0.000	893735100 TKTX	32,600	429,411.42	827,714.00
INAMBINATIOTIC INERAPTES INC.	0.000	073/33T00 IKIV	32,000	429,411.42	027,714.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
G	roup - COMMON S	rock			
	ment - COM	COMMON STOCK			
TRANSMETA CORP TRANSMONTAIGNE INC TRANSWITCH CORP TRC COS INC TREDEGAR CORPORATION TREX COMPANY INC TRIAD GTY INC TRIAD HOSPITALS INC TRIARC COM TRIARC COMPANIES, INCB	0.000	89376R109 TMTA	177,600	246,529.32	289,488.00
TRANSMONTAIGNE INC	0.000	893934109 TMG	60,700	358.480.74	372.091.00
TRANSWITCH CORP	0.000		387,300		596,442.00
TRC COS INC	0.000	872625108 TRR	10,100 42,500	163,009.45 732,306.91	171,700.00
TREDEGAR CORPORATION	0.791	894650100 TG	42,500	732,306.91	858,925.00
TREX COMPANY INC	0.000	89531P105 TWP	6,400 14,000	269,730.41 661,286.82	335,616.00
TRIAD GTY INC	0.000	895925105 TGIC	14,000	661,286.82	846,720.00
TRIAD HOSPITALS INC	0.000		112,800	661,286.82 3,795,566.17 670,617.83 488,958.13 29,188,322.83 385,832.24 1,198,885.86	4,197,288.00
TRIARC COM	2.000	895927101 TRY	52,995	670,617.83	688,935.00
TRIARC COMPANIES, INCB	2.447	895927309 TRY.B	43,200	488,958.13	529,632.00
TRIBUNE CO	1.139	896047107 Q TRB	688,500 22,411	29,188,322.83	29,013,390.00
TRICO BANCSHARES	1.880	896095106 TCBK	22,411	385,832.24	524,417.40
TRIDENT MICROSYSTEMS INC	0.000	895919108 TRID	84,157	1,198,885.86	1,407,105.04
TRIBUNE CO TRICO BANCSHARES TRIDENT MICROSYSTEMS INC TRIMBLE NAVIGATION LTD TRIMERIS INC TRINITY INDUSTRIES TRIPATH IMAGING INC TRIQUENT SEMICONDUCTOR TRIUMPH GROUP INC TRIZETTO GROUP INC TRUSTCO BANK CORP. NY TRUSTMARK CORP TRW AUTOMOTIVE HOLDINGS CORP	0.000	896239100 TRMB	88,285	1,198,885.86 1,799,092.29 525,925.81	2,916,936.40
TRIMERIS INC	0.000	896263100 TRMS	37,400	525,925.81	529,958.00
TRINITY INDUSTRIES	0.704	896522109 TRN	172,900 199,300	4,911,926.53 1,709,937.41	5,892,432.00
TRIPATH IMAGING INC	0.000	896942109 TPTH	199,300	1,709,937.41	1,787,721.00
TRIQUENT SEMICONDUCTOR	0.000	89674K103 TQNT	104,400	911,153.36 850,615.21	464,580.00
TRIUMPH GROUP INC	0.000	896818101 TGI	23,500	850,615.21	928,250.00
TRIZETTO GROUP INC	0.000	896882107 TZIX	34,800 82,700	220,278.66 875,575.16 1,396,336.84	330,600.00
TRUSTCO BANK CORP. NY	4.351	898349105 TRST	82,700	875,575.16	1,140,433.00
TRUSTMARK CORP	2.574	898402102 TRMK	52,300	1,396,336.84	1,624,961.00
TRW AUTOMOTIVE HOLDINGS CORP	0.000	87264S106 TRW	31,250	604,059.43 699,339.65	646,875.00
TTM TECHNOLOGIES	0.000	87305R109 TTMI	31,250 69,220	699,339.65	816,796.00
TUESDAY MORNING CORP	0.000	899035505 TUES	21,500	632,073.60	658,545.00
TUPPERWARE CORPORATION	4.247	899896104 TUP	21,500 58,000	632,073.60 967,571.74	1,201,760.00
TWEETER HOME ENTERTAINMENT GROUP	0.000	901167106 TWTR	103,000	651,990.00	705,550.00
TXU CORPORATION	3.485	873168108 Q TXU	572,542	651,990.00 17,868,677.22	36,963,311.52
TYCO INT'L. LTD NEW	1.119	902124106 Q TYC	124,700	2,728,944.73	4,456,778.00
TYLER TECHNOLOGIES I	0.000	902252105 TYL	61,800	483,270.62	516,648.00
TYSON FOODS INC. CL-A	0.869	902494103 TSN	61,800 1,186,228	17,113,194.09	516,648.00 21,826,595.20
U S B HLDG INC	2.088	902910108 UBH	20,351	426,401.57	506,739.90
U S CONCRETE INC	0.000	90333L102 RMIX	20,351 23,500	426,401.57 159,360.04	180,245.00
U S XPRESS ENTERPRIS	0.000	90338N103 XPRSA	6,434	77,417.94	188,516.20
TWEETER HOME ENTERTAINMENT GROUP TXU CORPORATION TYCO INT'L. LTD NEW TYLER TECHNOLOGIES I TYSON FOODS INC. CL-A U S B HLDG INC U S CONCRETE INC U S XPRESS ENTERPRIS UAP HOLDING CORP UBIQUITEL INC UCBH HOLDINGS INC UGI CORP UICI	0.000	903441103 UAPH	6,434 78,625	77,417.94 1,253,945.89	1,357,853.75
UBIQUITEL INC	0.000		320,215	1,062,063.35	2,279,930.80
UCBH HOLDINGS INC	0.349	90262T308 UCBH	36,400	1,169,792.63	1,667,848.00
UGI CORP	3.055	902681105 UGI	8,020	1,169,792.63 289,634.11	328,098.20
UICI	1.474		68,600	1,454,154.89	2.325.540.00
UIL HOLDINGS CORPORATION	5.614	902748102 UIL	68,600 18,000	1,454,154.89 746,811.69	923.400.00
	3.311	202710102 011	10,000	, 10, 011.03	525,100.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S'	rock			
	Instrument - COM	COMMON STOCK			
ULTICOM INC.	0.000	903844108 ULCM	11,500	120,522.61	184,345.00
ULTIMATE SOFTWARE GROUP INC	0.000	90385D107 tit.TT	18 200	197,414.49	230,776.00
ULTRA PETROLEUM CORP	0.000	903914109 UPL	11,325	349,589.31	545,072.25
ULTIMATE SOFTWARE GROUP INC ULTRA PETROLEUM CORP ULTRATECH INC UMB FINL CORP UMPQUA HLDGS CORP UNIFI INC UNIFIRST CORP UNION BANKSHARES COR UNION PACIFIC CORP. UNIONBANCAL CORPORATION UNISCIPCE EMERGY CORP	0.000	903899102 ULBI	75,300 9,680	1,127,397.65 187,949.05	545,072.25 1,464,585.00 182,468.00
ULTRATECH INC	0.000	904034105 UTEK	9,680	187,949.05	182,468.00
UMB FINL CORP	1.553	902788108 UMBF	22,994 80,775 228,300	1,043,062.52 1,655,680.04 934,023.29 609,600.22 71,042.41 30,128,853.68 12,351,865.40	1,302,840.04
UMPQUA HLDGS CORP	0.952	904214103 UMPQ	80,775	1,655,680.04	2,036,337.75
UNIFI INC	0.000	904677101 UFI	228,300	934,023.29	874,389.00
UNIFIRST CORP	0.530	904708104 Q UNF	22,400	609,600.22	633,472.00
UNION BANKSHARES COR	1.821	905399101 UBSH	2,462	71,042.41	94,614.66
UNION PACIFIC CORP.	1.784	907818108 Q UNP	554,900 237,245	30,128,853.68	37,317,025.00
UNIONBANCAL CORPORATION	2.233		237,245	12,351,865.40	15,297,557.60
ONIDOUNCE ENERGI CORT	2.031	909205106 UNS			1,116,293.00
UNISYS CORP.	0.000	909214108 UIS	649,247		
UNIT CORP	0.000	909218109 UNT	100,955	2,324,098.93	3,857,490.55
UNITED AUTO GROUP INC	1.487	909440109 UAG	29,400 65,400	737,610.38 2,118,818.58	869,946.00 2,495,010.00 851,876,69
UNITED BANKSHARES INC.	2.726		65,400	2,118,818.58	2,495,010.00
UNITED CMNTY BKS BLA	0.891	90984P105 UCBI	31,633 30,000	073,030.01	031,070.03
UNITED CMNTY FINL CO	2.678	909839102 UCFC	30,000	319,012.49	336,000.00
UNITED DEFENSE INDUSTRIES INC	0.000	91018B104 UDI	101,291	319,012.49 3,323,371.43 834,123.64 356,771.05 1,562,401.79 1,018,174.62 305,354.45 71,798,553.30	4,785,999.75
UNITED FIRE & CAS CO	1.423	910331107 UFCS	39,382	834,123.64	1,327,567.22
UNITED FIRE & CAS CO UNITED INDUSTRIAL CORP UNITED NATURAL FOODS INC. UNITED ONLINE INC UNITED PANAM FINANCIAL CORP UNITED PARCEL SERVICES INC	1.032		17,400	356,771.05	674,076.00
UNITED NATURAL FOODS INC.	0.000	911163103 UNFI	80,873 59,200	1,562,401.79	2,515,150.30
UNITED ONLINE INC	0.000	911268100 UNTD	59,200	1,018,174.62	682,576.00
UNITED PANAM FINANCIAL CORP	0.000	911301109 UPFC	17,850 1,079,000	305,354.45	340,221.00
UNITED PARCEL SERVICES INC	1.310	911312106 UPS	1,079,000	71,798,553.30	92,211,340.00
UNITED RENTALS INCORPORATED UNITED STATES STEEL CORP.	0.000	911363109 URI	33,500 115,600	528,545.15 3,165,247.85	633,150.00
UNITED STATES STEEL CORP.	0.390			3,165,247.85	
UNITED STATIONERS INC	0.000	913004107 USTR	37,660	1,239,742.74	1,739,892.00
UNITED SURGICAL PARTNERS UNITED TECHNOLOGIES	0.000 1.354	913016309 USPI	31,200 652,600	910,872.99 40,252,257.06	1,301,040.00 67,446,210.00
	0.000	913017109 Q UTX	652,600		
UNITED THERAPEUTICS CORP UNITEDGLOBALCOM	0.000	91307C102 UTHR 913247508 UCOMA	59,000 450,919	2,074,661.59	2,663,850.00
	0.000	913247508 UCOMA 91324P102 A UNH	450,919	3,481,354.52	4,355,877.54
UNITEDHEALTH GROUP INC	3.652	91324P102 A UNH 913275103 UTR	1,440,770	50,652,654.34 2,870,905.73	120,030,903.10 2 212 215 00
UNIVERSAL AMERN FINL	0.000	913275103 UTR 913377107 UHCO	45,500	437 061 66	3,213,313.00 703 885 00
UNIVERSAL AMERN FINL UNIVERSAL COMPRESSION HLDGS	0.000	913377107 UHCO 913431102 UCO	62,500	437,061.66 1,870,243.47 1,208,402.57	7 1 2 1 0 7 E 0 0
UNIVERSAL COMPRESSION HLDGS UNIVERSAL CORP-VA	3.511		27,900	1 200 402 57	2,101,0/3.00 1 224 726 00
UNIVERSAL CORP-VA UNIVERSAL ELECTRONICS INC	0.000	913483103 UEIC	124 622	1 000 104 00	2,193,347.20
UNIVERSAL FOREST PRODUCTS	0.000	913483103 UEIC 913543104 UFPI	124,622 71,100	1,882,194.09 1,993,371.88	3,085,740.00
UNIVERSAL FOREST PRODUCTS	0.230	913343104 OLLI	/1,100	1,333,3/1.88	3,003,740.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	OCK			
	- COM	COMMON STOCK			
UNIVERSAL HEALTH SERVICES CL B	0.719		121,711		
UNIVERSAL TECHNICAL INSTITUTE INC	0.000	913915104 UTI	69,364	2,404,917.75	2,644,155.68
UNIVEST CORP OF PENNSYLVANIA	2.173 0.000	915271100 UVSP	13.400	633,948.54	616,668.00 20,664,620.00
UNIVISION COMMUNICATIONS	0.000	914906102 UVN	706,000	21,599,056.72	20,664,620.00
UNIZAN FINANCIAL CORP	2.049	91528W101 UNIZ 915289102 Q UCL	24,200	466,891.30	637,670.00 18,835,344.00
UNOCAL	1.850	915289102 Q UCL	435,600	14,469,610.90	18,835,344.00
UNOVA INC.	0.000	91529B106 UNA	196,663	3,016,709.91	4,973,607.27
UNUMPROVIDENT CORP.	1.672	91529Y106 Q UNM	196,663 289,600	3,016,709.91 4,992,577.22	4,973,607.27 5,195,424.00
URBAN OUTFITTERS INC	0.000	917047102 URBN	45,700	916,235.09 232,075.22 2,465,591.51	2,029,080.00
UROLOGIX INC	0.000	917273104 ULGX	15,600	232,075.22	100,932.00
URS CORPORATION	0.000	903236107 URS	97,900	2,465,591.51	3,142,590.00
US BANCORP	3.831	902973304 USB	3,681,052	81,008,104.53 2,092,629.36	115,290,548.64
US CELLULAR CORP.	0.000	911684108 USM	61,409	2,092,629.36	2,748,666.84
JSA MOBILITY INC	0.000	90341G103 USMO	32.394	934.729.08	1.143.832.14
JSANA HEALTH SCIENCES INC	0.000	90328M107 USNA	5,300	147,952.70	181,260.00
JSEC INC.	5.676	90333E108 USU	112.700	879.515.28	1.092.063.00
JSF CORP	0.982	917290101 USFC	39,900	1,220,236,26	1,514,205.00
JSG CORPORATION	0.248	90341G103 USMO 90328M107 USNA 90333E108 USU 91729Q101 USFC 903293405 USG 90333H101 USIH 902911106 Q UST	56.800	976.406.44	2.287.336.00
JSI HOLDINGS CORP	0.000	90333H101 USTH	387.100	5.216.238.35	4.478.747.00
UST INC.	4.323	902911106 O UST	396.743	14.225.094.50	19.087.305.73
JTI WORLDWIDE INC	0.169	G87210103 UTIW	88 784	2 581 192 29	6 039 087 68
JTSTARCOM, INC	0.000	918076100 UTSI	88,784 372,100	2,581,192.29 9,832,225.61	8 242 015 00
F CORP	1.950	918204108 O VFC		7,237,939.36	6,039,087.68 8,242,015.00 10,173,306.00
VAIL RESORTS INC	0.000	918790109 MTN	55 100	942 978 41	1 235 342 00
VALASSIS COMMUNICATIONS INC	0.000	918866104 VCI	79 700	842,978.41 2,120,958.08	2 790 297 00
VALEANT PHARMACEUTICALS	1.176	91911V104 O VPV	126 700	2 970 371 30	2 7 7 3 0 , 2 5 7 1 0 0
VALENCE TECHNOLOGY INC	0.000	01001/102 VIX	100	2,079,371.39	211 00
ALERO ENERGY CORP.	0.704	91911X104 Q VRX 918914102 VLNC 91913Y100 Q VLO 918905100 VHI	662 192	15 500 160 24	30 063 063 90
ALHI INC	1.491	01000E100 Q VEO	20 200	EE1 000 22	622 227 00
VALLEY NATL BANCORP	3.255	919794107 VLY	38,660	006 524 46	1,068,949.00
VALMONT INDUSTRIES	1.274	920253101 VMI	29,300	996,524.46 650,770.41 4,868,798.64 55,865.34 759,683.22	735,723.00
ALSPAR CORP	1.599	920253101 VMI 920355104 VAL	103,145	4 060 700 64	5,158,281.45
	2.548	920355104 VAL 920437100 VALU	1,500	4,808,798.04	5,158,281.45
/ALUE LINE INC			98,430	750 603 33	1 212 071 00
ALUECLICK, INC	0.000	92046N102 VCLK 92047K107 VVTV	90,43U E7 10F	/59,003.22	1,312,071.90
/ALUEVISION MEDIA INC	0.000		57,185 214,962	820,436.50 4,874,932.11 2,832,666.14 15,934,920.03 1,143,274.66	/95,443.35
JARCO INTERNATIONAL INC.	0.000	922122106 VRC	214,962	4,8/4,932.11	6,266,142.30
VARIAN INC.	0.000	922206107 VARI	80,431	2,832,666.14	3,298,4/5.31
VARIAN MEDICAL SYSTEMS	0.000	92220P105 VAR	517,558	15,934,920.03	22,379,207.92
	0.000		40,300	1,143,274.66	1,485,055.00
VASTERA INC	0.000	92239N109 VAST	28,300	69,926.47	74,429.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	FOCK			
	Instrument - COM	COMMON STOCK			
VCA ANTECH INC	0.000	918194101 WOOF	86,061	1,704,838.20	1,686,795.60
VECTOR GROUP LTD	9.621	92240M108 VGR	26,790	411,416.51 3,054,570.00	445,517.70
VECTREN CORPORATION	4.403	92240G101 VVC	123,900	3,054,570.00	3,320,520.00
VEECO INSTRUMENTS INC	0.000	922417100 VECO	18,200	520,621.77 1,223,346.38	383,474.00 1,872,347.40 7,820,785.66
VENTANA MED SYS INC	0.000	92276H106 VMSI	29,260	1,223,346.38	1,872,347.40
VENTAS INC.	4.742	92276F100 VTR	285,326	6,599,471.17	7,820,785.66
VENTIV HEALTH INC.	0.000	922793104 VTIV	88,100	1,009,093.47	1,790,192.00
VERINT SYS INC	0.000	92343X100 VRNT	13,000	440,967.64	1,790,192.00 472,290.00 8,651,512.00
VERISIGN INC	0.000	92343E102 VRSN	258,100	4,071,269.61	8,651,512.00 1 008 450 00
VERITAS DGC INC.	0.000	92343P107 VTS	45,000	377,200.33	1,008,450.00
VERITAS SOFTWARE CORPORATION	0.000	923436109 VRTS	869,400	22,855,082.97	24,821,370.00
VERITY INC.	0.000		00 040	738.655.18	433,602.88
VERIZON COMMUNICATIONS	3.801	92343V104 O VZ	33,049 5,989,738	244,018,820.20	242,644,286.38
VERSO TECHNOLOGIES INC	0.000	925317109 VRSO	147,700	135,820.39	
VERTEX PHARMAREUTICALS INC	0.000	92532F100 VRTX	98,595	135,820.39 1,705,279.64	106,344.00 1,042,149.15
VERTRUE INC	0.000		13,900	369,232.99	525,003.00
VESTA INS GROUP INC	2.717	925391104 VTA	13,900 118,100	652,481.16	434,608.00
VIACOM INC-CLASS B	0.769	925524308 VIA.B	3,656,288		133,052,320.33
VIAD CORP	0.561	92552R406 VVI	133.326	3.034.224.73	3,798,457.74
VIASAT INC.	0.000	92552V100 VSAT	133,326 23,093	3,034,224.73 470,410.87	560.467.11
VIASYS HEALTHCARE INC	0.000	925530209 VAS	57.400	1,086,794.28 15,534.09	1,090,600.00 16,685.00
VICAL INC	0.000	925602104 VICL	3,550	15,534.09	16,685.00
VICOR CORP	0.610		40.942	539.424.47	536.749.62
VICURON PHARMACEUTICALS INC	0.000	926471103 MICU	104.935	539,424.47 1,602,953.16	536,749.62 1,826,918.35
VIGNETTE CORPORATION	0.000	926734104 VIGN	460.300	912,054.86	639,817.00
VIISAGE TECHNOLOGY INC	0.000	92675K106 VISG	33.500	284.767.35	301,835.00
VINTAGE PETROLEUM INC.	0.881	927460105 O VPI	56,500	835,347.17	1,281,985.00
VION PHARMACEUTICALS INC	0.000			20 620 00	27 000 00
VIRAGE LOGIC CORPORATION	0.000	92763R104 VIRL	8,100 49,600	797,616.34	921,072.00
VIRGINIA COMMERCE BANCORP	0.000	92778Q109 VCBI	20,250	535 014 14	573 480 00
VIRGINIA FINL CORP	2.182	927810101 VFGI	7,927	535,014.14 267,025.53	573,480.00 290,603.82
VISHAY INTERTECHNOLOGY INC.	0.000	928298108 VSH	306,540		4,604,230.80
VISTACARE INC-CL A	0.000	92839Y109 VSTA	10,000	300,024.43	166,300.00
VISTEON CORP	2.456	92839U107 VC	281,200	2,736,762.61	2,747,324.00
VISIEON CORP VISX INC	0.000	92844S105 EYE	54,100	910 940 17	
VITAL SIGNS INC	0.616	928469105 VITL	12,298	910,940.17 409,151.40	1,399,567.00 478,638.16
VITESSE SEMICONDUCTOR CORP	0.010	928497106 VTSS	403,800	1 915 401 52	1 425 414 00
VITESSE SEMICONDUCTOR CORP	0.000	928497106 VISS 92850E107 VVN	95,100	1,915,401.52 1,469,747.12	1,425,414.00 1,626,210.00
VNUS MEDICAL TECHNOLOGIES	0.000		55,100	82,609.00	81,120.00
VOLT INFO. SCIENCES INC.	0.000	928566108 VNUS 928703107 VOL	6,000	02,009.00 465 270 62	
VOLI INFO. SCIENCES INC.	0.000	928703107 VOL	21,300	465,270.62	626,007.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	- COMMON ST	FOCK			
Instrument		COMMON STOCK			
VOLTERRA SEMICONDUCTOR CORP	0.000	928708106 VLTR	5,000	63,156.50	110,775.00
VULCAN MATERIALS CO	1.904	929160109 VMC	165,600 347,115	6,684,666.27 5,939,569.20	9,043,416.00 7,962,818.56
W HLDG CO INC	0.828	929251106 WHI	347,115	5,939,569.20	7,962,818.56
W-H ENERGY SERVICES INC	0.000	929251106 WHQ 92925E108 WHQ 929566107 WNC 929740108 WAB 929903102 Q WB 930059100 WDR 931142103 Q WMT 931422109 Q WAG	162,825	3,072,696.74	3,640,767.00
WABASH NATIONAL CORP	0.148	929566107 WNC	117,000	2,588,384.77	3,150,810.00
WABTEC	0.187	929740108 WAB	188,070	3,091,989.89	4,009,652.40
WACHOVIA CORP.	3.498	929903102 Q WB	3,192,591	119,998,338.75 6,622,882.22	167,930,286.60
WADDELL & REED FINANCIAL-CL A	2.511	930059100 WDR	281,900	6,622,882.22	6,734,591.00
WAL MART STORES INC	0.984	931142103 Q WMT	4,942,672	165,519,790.85 34,685,334.42	261,071,935.04
WALGREEN CO.	0.547	931422109 Q WAG	1,548,900	34,685,334.42	59,431,293.00
WALTER INDS INC	0.474	93317Q105 WLT	12,200 122,900	168,978.28 2,070,701.78	411,506.00
WARNACO GROUP INC/THE	0.000	934390402 WRNC	122,900	2,070,701.78	2,654,640.00
WASHINGTON FEDERAL INC.	3.165	938824109 WFSL	137,335	3,198,488.09	3,644,870.90
WASHINGTON GROUP INTERNATIONAL	0.000	938862208 WGII	0.4.4.0.0		1,406,955.00
WASHINGTON MUTUAL INC.	4.351	939322103 WM	34,108 1,943,600	922,350.29 61,904,536.85	82,175,408.00
WASHINGTON POST CL. B	0.752	939640108 O WPO	13,700	11,525,803.44	13,467,374.00
WASHINGTON TR BANCORP	2.320	940610108 WASH	13,700 14,700	365,174.00	430,857.00
WASTE CONNECTIONS INC	0.000	941053100 WCN	74,912	1,790,362.75	2,565,736.00
WASTE MANAGEMENT INC.	2.505	94106L109 WMI	969,600	31.484.162.95	29.029.824.00
WATCHGUARD TECHNOLOGIES INC	0.000	941105108 WGRD		1,209,367.38	1,110,601.00
WATER PIK TECHNOLOGIES INC	0.000	0/112II100 DTV	25 500	122 000 11	4E2 11E 00
WATERS CORPORATION	0.000	941848103 WAT	339,000	11,269,237.02	15,861,810.00
WATSCO INC.	1.590	942622200 WSO	190,500 250,500 58.100	5,009,202.51	6,709,410.00
WATSON PHARMACEUTICALS INC.	0.000	942683103 WPI	250,500	8,415,691.99	8,218,905.00
WATSON WYATT & CO HOLDINGS	1.113	942712100 WW	58,100		1,565,795.00
WATTS WATER TECHNOLOGIES INC. CLASS A	0.868	942749102 O WTS	26.600	565.239.89	857,584.00
WAUSAU-MOSINEE PAPER CORP.	1.903	943315101 WPP	50,700	672,404.98	905,502.00
WAVECOM SA-ADR	0.000	943531103 WVCM	76 000	856.200.73	549,480.00
WAYPOINT FINANCIAL CORP	1.975	946756103 WYPT	33,217	856,200.73 608,248.08	549,480.00 941,701.95
WCI COMMUNITIES INC	0.000	92923C104 WCI	46,600	1.029.885.11	1,370,040.00
WD-40 CO	2.815	929236107 WDFC	46,600 11,300	1,029,885.11 325,345.19	1,370,040.00 321,033.00
WEBEX COMMUNICATIONS INC	0.000	94767L109 WEBX	125,449	2,177,851.42	2,983,177.22
WEBMD CORP	0.000	94769M105 HLTH	323,700	3,596,228.52	2,641,392.00
WEBMETHODS	0.000	94768C108 WEBME	51,400	439,998.01	370,594.00
WEBSENSE INC	0.000	947684106 WBSN	89,011		
WEBSIDESTORY INC	0.000	947685103 WSST	6 400	77,047.92	4,514,637.92 79,552.00
WEBSTER FINANCIAL CORPORATION	1.816	947890109 WBS	52,870	1.965.532.72	2,677,336.80
WEIGHT WATCHERS INTL	0.000	948626106 WTW	7,200	1,965,532.72 302,939.96	295,704.00
WEIS MKTS INC	2.903		15,700	510,022.62	605,549.00
WELLCARE HEALTH PLANS INC	0.000	94946T106 WCG	10,100	195,487.52	328,250.00
	0.000	101100	20,200	275, 2552	320,230.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
	Group - COMMON S	TOCK			
	Instrument - COM	COMMON STOCK			
WELLCHOICE INC	0.000	949475107 WC	23,600		1,260,240.00
WELLMAN INC	1.870	949702104 WLM	35,400 488,300 3,115,838	414,878.80	378,426.00
WELLPOINT INC.	0.000	94973V107 WLP	488,300	414,878.80 34,306,645.55	56,154,500.00
WELLS FARGO COMPANY	3.089	949746101 WFC	3,115,838	102,567,385.93	193,649,331.70
WENDY'S INTL	1.222	950590109 Q WEN	T0Z,300	4,713,868.36	6,379,750.00
WERNER ENTERPRISES INC	0.618	950755108 WERN	58,807	876,037.15	1,331,390.48
WESBANCO INC	3.127	950810101 WSBC	20,600 10,500	E 1 1 1 C O 2 C	658,582.00
WESCO FINL CORP	0.351	950817106 WSC	10,500	3,697,247.90	4,126,500.00
WESCO INTL INC	0.000	95082P105 WCC	47,700 18,740	846,042.98 302,690.22	1,413,828.00
WEST BANCORPORATION	3.634	95123P106 WTBA	18,740		
WEST COAST BANCORP O	1.456	952145100 WCBO	21,500	429,209.12 1,650,184.42 420,406.59	546,315.00 2,480,965.41 368,775.00
WEST CORP.	0.000	952355105 WSTC	74,931	1,650,184.42	2,480,965.41
WEST MARINE INC	0.000	954235107 WMAR	14,900	420,406.59	368,775.00
WEST PHARMACEUTICAL SERVICES	1.757	955306105 WST	10 100	767,073.73 1,822,649.05	1,211,452.00
WESTAMERICA BANCORPORATION	1.920	957090103 WABC	35,300	1,822,649.05	2,058,343.00
WESTAR ENERGY INC.	4.022	95709T100 WR	120 700	2 726 050 66	3,172,069.00
WESTCORP INC	1.219	957907108 WES	138,700 23,701	964,900.26	1,088,586.93
WESTELL TECHNOLOGIES INC-A	0.000	957541105 WSTL	54,725	964,900.26 456,853.89 9,951,546.00 374,079.24	372,130.00 11,721,292.00
WESTERN DIGITAL CORP	0.000	958102105 WDC	1,081,300	9,951,546.00	11,721,292.00
WESTERN GAS RESOURCES INC	0.683	958259103 WGR	13,357	374,079.24	390,692.25
WESTERN SIERRA BANCORP	0.000	959522103 WSBA	900		34 519 50
WESTERN WIRELESS COR	0.000	95988E204 WWCA	128,700	28,049.57 2,557,885.40	3,770,910.00
WESTLAKE CHEMICAL CORP.	0.254	960413102 WLK	45,600	820,421.46	1,523,040.00
WESTMORELAND COAL CO	0.000	960878106 WLB	45,600 32,900	820,421.46 547,605.43	1,002,134.00
WESTWOOD ONE	0.000		175.063	4 433 733 21	4 714 446 59
WET SEAL INC	0.000	961840105 WTSLA	130,600	221.270.54	296,462.00
WEYCO GROUP INC	0.993	962149100 WEYS	8,550	286.580.79	378,679.50
WEYERHAEUSER CO.	2.380	962166104 O WY	789,700 143,100 61,200	221,270.54 286,580.79 45,959,571.00 6,681,134.92 1,564,912.36	296,462.00 378,679.50 53,083,634.00 7,266,618.00 1,887,408.00 608,932.00
WFS FINL INC	0.275	92923B106 WFSI	143.100	6.681.134.92	7.266.618.00
WGL HOLDINGS, INC.	4.215	92924F106 WGL	61.200	1,564,912.36	1.887.408.00
WHEELING-PITTSBURGH CORP	0.000	963142302 WPSC	61,200 15,800	383,057.79	608,932.00
WHIRLPOOL CORP	2.485		199 116	12,361,469.00	13,780,818.36
WHITE ELECTR DESIGNS	0.000	963801105 WEDC	199,116 12,500	60,614.78	79,125.00
WHITING PETROLEUM CORP	0.000	966387102 WLL	36,800		1,113,200.00
WHITNEY HOLDING CORP	3.111	966612103 WTNY	76 301	3 279 443 36	3,432,781.99
WHOLE FOODS MARKET INC	0.797	966837106 WFMI	77,800	4,872,929.54	7,418,230.00
WILD OATS MARKETS INC.	0.000	96808B107 OATS	6 168	74 141 18	
WILEY JOHN & SONS IN	0.861	968223206 JW.A	6,168 79,425	74,141.18 2,148,864.89	2 767 167 00
WILLIAMS COS. INC.	1.227		903 600	15,278,626.71	14,719,644.00
WILLIAMS COS. INC. WILLIAMS-SONOMA INC	0.000	969904101 WSM	121,700	2,834,183.30	4,264,368.00
MITITIAN SOLIONO TINC	3.000	JUJJUHIUI WOM	121,700	2,034,103.30	4,204,300.00

Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	o - COMMON SI	FOCK			
Instrument		COMMON STOCK			
WILMINGTON TRUST CO, DELAWARE	3.153	971807102 Q WL	119,200		4,309,080.00
WILSHIRE BANCORP INC	0.000	97186T108 WIBC	29,200 23,700	388,244.10 872,834.39	482,968.00
WILSON GREATBATCH TECHNOLOGIES INC	0.000	972232102 GB	23,700	872,834.39	531,354.00
WILSONS THE LEATHER	0.000	972463103 WLSN	10,100	56,070.15 842,938.01	39,390.00 1,868,545.00 415,415.00
WIND RIVER SYSTEMS	0.000	973149107 WIND	137,900	842,938.01	1,868,545.00
WINN-DIXIE STORES INC.	4.395	974280109 M WIN	91,300	743,775.95	415,415.00
WINNEBAGO INDUSTRIES	0.716	974637100 WGO	36,053	849,669.64 1,916,193.62	1,408,230.18 2,506,240.00
WINTRUST FINANCIAL CORP	0.351	97650W108 WTFC	44,000		2,506,240.00
WIRELESS FACILITIES	0.000	97653A103 WFII	20,395	206,190.76 3,062,780.39	192,528.80
WISCONSIN ENERGY CORP.	2.491	976657106 Q WEC	102,000	3,062,780.39	3,438,420.00
WITNESS SYS INC	0.000	977424100 WITS	108,200 12,800 53.050	1,023,211.08	1,889,172.00
WMS INDUSTRIES INC	0.000	929297109 WMS	12,800	278.464.41	429.312.00
WOLVERINE WORLD WIDE	1.241	978097103 WWW	53,050	1,172,486.51	1,666,831.00
WOODHEAD INDUSTRIES	2.495	979438108 WDHD	12 062	657,351.08	674 260 00
WOODWARD GOVERNOR CO.	1.340	980745103 WGOV	42,003	657,351.08 2,308,965.64	3,064,908.00
WORLD ACCEP CORP DEL	0.000	981419104 WRLD	26,613	501,463.69	732,123.63 622,500.00
WORLD FUEL SVCS CORP	0.602	981475106 INT	26,613 12,500	501,463.69 374,747.86	622,500.00
WORLD WRESTLING ENTM	3.957	98156Q108 WWE	31,000	354,949.66 3,565,848.53	376,030.00 3,416,710.00
WORTHINGTON INDS	3.268	981811102 Q WOR	31,000 174,500	3,565,848.53	3,416,710.00
WPS RESOURCES CORP.	4.443	92931B106 WPS	68,394	3,178,256.13	3,416,964.24
WRIGHT MEDICAL GROUP INC	0.000	98235T107 WMGI	29 500	792 380 29	040 850 00
WRIGLEY WM JR CO	1.358	982526105 O WWY	357.640	19,247,765.76	840,750.00 24,745,111.60
WSFS FINL CORP	0.397	929328102 WSFS	10,700		
WYETH	2.160	983024100 O WYE	10,700 2,801,097	486,158.09 106,631,312.03	645,424.00 119,298,721.23
WYNN RESORTS LTD	0.000	983134107 WYNN	45,000	2,099,593.02	3,011,400.00
X-RITE INC	0.624	983857103 XRIT	147,653	2,055,312.02	2,363,924.53
XCEL ENERGY INC	4.560	98389B100 O XEL	930,500	17,446,430.64	16,935,100.00
XEROX CORP	0.000	984121103 O XRX	1,722,300	28,578,339.82	29,296,323.00
XILINX INC	0.674	983134107 WYNN 983857103 XRIT 98389B100 Q XEL 984121103 Q XRX 983919101 XLNX	474.700	15,361,080.37	14,074,855.00
XL CAPITAL LTD - CLASS A	2.537	G98255105 XL	2 570	270 171 10	277 210 50
XM SATELLITE RADIO HOLD-CL A	0.000	983759101 XMSR	199,900	4,262,864.37	7,520,238.00
XTO ENERGY INC.	0.565	98385X106 XTO	360,550	8,091,333.52	12,756,259.05
XYBERNAUT CORP	0.000	984149104 XYBR	196,500	247,880.06	241,695.00
YAHOO INC	0.000	984332106 YHOO	1,843,200	61,215,468.18	69,451,776.00
YANKEE CANDLE CO	0.000	984757104 YCC	126 900	3 314 911 04	4,210,542.00
YARDVILLE NATL BANCO	1.342	985021104 YANB	14,500	333,080.90	496,770.00
YELLOW ROADWAY CORP	0.000	985577105 YELL	83,000	3,996 821 60	4.623 930 00
YORK INTERNATIONAL CORP	2.316	986670107 YRK	38,900	3,996,821.60 1,016,750.40	4,623,930.00 1,343,606.00
YOUNG INNOVATIONS IN	0.474		5 200	157 311 01	175 396 00
YUM BRANDS, INC.	0.474	988498101 YUM	5,200 638,700	157,311.91 17,677,756.98	30 133 866 00
TOPI DIGHTDD, TINC.	0.04/	700470101 10h	030,700	11,011,130.90	50,155,000.00

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

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Group -	ALTERNATI	VE INVESTMENTS	}			
Instrument -	AIF	ALTERNATIVE I	NVESTMENT	FUNDS		
ADAMS CAPITAL MANAGEMENT III	0.000	AVADAMS3	99404	11,700,000	11,700,000.00	8,340,330.00
ADVANCED TECHOLOGY VII	0.000	AVATV7	99405	6,270,535	6,270,535.01	4,769,436.99
		VEA02504	AIGG	39,666,643	39,666,643.63	50,064,944.82
AIG GLOBAL EMERGING MARKETS FUND II	0.000	AGAIG2	99408	1,759,935	1,759,935.08	1,759,935.08
ALPHA CAPITAL FUND II	0.000	020997011	ACFD	2,098,870	2,098,870.56	342,453.99
APOLLO INVESTMENT FUND IV	0.000	AAPOLLOIV	99404	32,217,148	32,217,148.34	60,693,615.00
		ABAPOLLO5	99405	10,938,111	10,938,110.76	26,137,817.00
ARES CORPORATE OPPORTUNITES FUND	0.000	AOARES	99407	24,942,016	24,942,015.83	24,864,423.84
ATHENIAN VENTURE PARTNERS	0.000	VEA01458	OVVF	123,787	123,786.93	1,140,234.01
BAIN CAPITAL FUND VII	0.000	ABBAIN7	99404	45,689,145	123,786.93 45,689,144.22 21,600,000.00	49,376,210.99
BAIN CAPITAL FUND VIII	0.000	ABBAIN8	99408	21,600,000	21,600,000.00	21,465,221.01
BAIN CAPITAL VENTURE FUND	0.000	AVBAIN	99405	6,900,000	6,900,000.00	4,958,368.99
BAKER COMMUNICATIONS FUND	0.000	AVBAKERCOM		14,052,689	14,052,689.36	10,916,990.43
BAKER COMMUNICATIONS FUND II	0.000	ABAKERCOM2		37,390,305	37,390,305.20	16,325,566.05
BEACON GROUP ENERGY FUND IT	0.000	ABEACONGRP		17,301,927	17,301,927.34	14,538,664.00
BLACKSTONE CAPITAL PTNRS III BLACKSTONE COMMUNICATION I	0.000	VEA02554	BCPMB	18,242,987	18,242,987.02	35,976,933.00
BLACKSTONE COMMUNICATION I	0.000	ABBCOM1	99404	9 422 284		
	0.000	ABBCP4	99407	18,445,385	18,445,384.60	11,056,227.01 22,740,593.02 304,454.00
BLUE CHIP CAPITAL FUND	0.000	095334991	BCCE	1 000	1,000.00	304 454 00
BLUE CHIP CAPITAL FUND II	0.000	VEA01432	BCCII	2,473,770	1,000.00 2,473,770.70	304,454.00 3,355,219.01
BLUE CHIP CAPITAL FUND III	0.000	A01433	A0143	20,000,000	19,999,999.83	6 274 150 95
BLUE CHIP CAPITAL FUND IV	0.000	AVBLUECHIP		21,589,474	21,589,473.89	6,274,150.95 16,983,248.98 1,820.00 154,362.00
	0.000	095335998			1,025,000.00	1 820 00
BRANTLEY VENTURE PARTNERS II	0.000	VEA05387	BVII	1,023,000	1,000.00	154 363 00
	0.000	VEA05387 VEA06289	BIII	3,451,511	3,451,511.13	7,842,841.50
BROOKSIDE CAPITAL PARTNERS FUND	0.000	AOBROOKSID	99407	20,000,000	30,431,311.13	
CARDINAL HEALTH PARTNERS	0.000	VEA02552	CHPL	3,774,591	20,000,000.00 3,774,591.09	24,091,590.00 2,051,103.01
CB HEALTHCARE FUND	0.000	VEA02552 VEA02614	CBHCF	11,439,423	11,439,423.91	11,779,145.00
					11,459,423.91	
CB HEALTHCARE FUND II	0.000	AVCBHF2	99405	11,458,083		8,861,408.50
CHP II	0.000	AVCHP2	99404	19,085,585	19,085,585.00	14,164,692.00
CID MEZZANINE CAPITAL	0.000	VEA02624	CIDME	10,205,456	10,205,455.89	8,278,950.00
,	0.000	ACLAYDURI	CLDUR	22,741,198	22,741,197.32	17,587,442.01
COMMONWEALTH CAPITAL III	0.000	AVCCV3	99404	12,180,000	12,179,999.38	7,549,608.00
ESSEX WOODLAND HEALTH VENTURES VI	0.000	AVEWHV6	99407	3,945,000	3,945,000.00	3,845,711.00
FOUNDATION MEDICAL PARTNERS	0.000	AVFNDMED	99405	10,350,000	10,350,000.00	8,668,961.98 23,891,871.00
		AFOXPAINE	FOXPA	15,370,516		
	0.000	ABFOXPAINE	99404	36,045,023	36,045,023.59	36,961,686.99
FRANCISCO PARTNERS	0.000	ABFRISCO1	99404	22,510,291	22,510,290.94	19,913,516.32
FRIEDMAN FLEISCHER & LOWE CAPITAL PARTNE	0.000	ABFFL2	99407	960,637	22,510,290.94 960,637.63 999.36	19,913,516.32 960,637.64
FS EQUITY PARTNERS IV	0.000	VEA02586	FSEP4	999	999.36	14,958,715.99

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

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

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

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL ES'	ТАТЕ			
	Portfolio - REE	RE EAST REGION			
	Instrument - A	APARTMENT			
BATTERY PARK CITY	NEW YORK, NY	0.000	RBATTR	0.01	31,300,000.00
RELATED - E. 39TH ST - SONOMA	NEW YORK NY	0.000	REAST2	0.01	0.01
RELATED - LYRIC - WEST 94TH S	T NEW YORK NY	0.000	RSYMPH	0.01	24,800,000.00
RELATED - STRATHMORE	NEW YORK NY	0.000	REAST1	0.01	22,900,000.00
RELATED - UNION SQUARE APARTM	IE NEW YORK NY	0.000	RUNION	0.01	26,500,000.00
RELATED - WEST 89TH STREET	NEW YORK NY	0.000	RWEST1	0.01	22,900,000.00
RELATED-WESTPORT-56TH & 10TH	NEW YORK, NY	0.000	RFIFTY	1.00	16,600,000.00
Instrument Total	7			1.06	145,000,000.01
	Instrument -I	INDUSTRIAL			
ARUNDEL CROSSING I	ODENTON, MD	0.000	RARUN1	14,807,438.00	14,807,438.00
ARUNDEL CROSSING II	ODENTON, MD	0.000	RARUN2	24,085,359.00	24,085,359.00
ARUNDEL CROSSING III	ODENTON, MD	0.000	RARUN3	11,161,580.00	11,161,580.00
ARUNDEL CROSSING IV	ODENTON, MD	0.000	RARUN4	10,760,357.00	10,760,357.00
ARUNDEL CROSSING V	ODENTON, MD	0.000	RARUN5	9,857,355.00	9,857,355.00
DORSEY WOODS	JESSUP, MD	0.000	RDWOOD	8,295,271.00	8,295,271.00
WIP02 FLEET	ARLINGTON VA	9.500	RFLEET	14,618,275.66	26,900,000.00
WIP02 RENAISSANCE	ARLINGTON VA	9.500	RWIP02	3,089,851.32	31,900,000.00
Instrument Total	8			96,675,486.98	137,767,360.00
	Instrument -0	OFFICE			
101 HUDSON STREET	JERSEY CITY NJ	14.500	RHUD01	100,111,164.35	128,486,555.70
590 MADISON AVENUE	NEW YORK NY	11.000	RMADAV	137,855,008.00	302,999,999.99
BALLSTON STATION	BALLSTON VA	9.550	RBALST	16,082,289.97	38,200,000.00
BAY COLONY	BOSTON, MA	6.747	RBAYCL	33,769,153.43	28,000,000.00
MORRIS CORPORATE CENTER I & I	I PARSIPPANY, NJ	0.000	RMORCC	60,310,346.25	47,700,000.00
ONE LINCOLN	BOSTON, MA	0.000	ROLINC	1.00	3,439,000.00
WESTGATE CORPORATE CENTER	BERNARDSVILLE NJ	1.291	RWSTCC	38,827,553.99	23,900,000.00
Instrument Total	7			386,955,516.99	572,725,555.69
	Instrument -R	RETAIL			
NESHAMINY MALL	PHILADELPHIA PA	15.500	RNESH1	18,962,370.25	30,800,000.00
UNION SQUARE RETAIL	NEW YORK, NY	9.850	RUNSQ2	63,510,694.99	99,000,000.00
Instrument Total	2			82,473,065.24	129,800,000.00
Portfolio Total 2	4			566,104,070.27	985,292,915.70

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL ESTA Portfolio - REM	TE RE MIDWEST REGION			
	Instrument - A	APARTMENT			
ARBORS OF ANDERSON I	CINCINNATI	9.000	RANBR1	19,795,548.07	24,000,000.00
PARK GLEN	MINNEAPOLIS	6.900	RPKGNW	15,712,000.00	26,500,000.00
Instrument Total	2			35,507,548.07	50,500,000.00
	Instrument -I	INDUSTRIAL			
CAROL POINT	CAROL STREAM, IL	7.990	RCAROL	12,428,504.97	12,600,000.00
ENTERPRISE MELROSE BUSINESS CENTER	AURORA, IL MELROSE PARK, IL	8.500 0.000	RENTPR RMROSE	6,995,995.00 22,204,191.00	7,550,000.00 22,204,191.00
MEDROSE BUSINESS CENTER	MEDICOSE PARIC, III	0.000	KPIKOSE	22,204,191.00	22,204,191.00
Instrument Total	3			41,628,690.97	42,354,191.00
	Instrument -0	OFFICE			
77 W. WACKER	CHICAGO, IL	0.000	RDONBD	81,595,979.50	89,000,000.00
ATRIUM II HUNTINGTON BANK CENTER	CINCINNATI OH	13.500	RATRM2 RHUNT2	25,438,103.99	53,400,000.00
KEY CENTER	COLUMBUS, OH CLEVELAND, OH	6.100 9.200	RHUN12 RKEYCT	48,932,998.15 71,000,000.00	33,100,000.00 85,000,000.00
LAKEPOINT OFFICE	CLEVELAND, OH	8.210	RLAKPT	12,836,780.37	15,700,000.00
MERIDIAN CROSSINGS	RICHFIELD, MN	0.000	RMERCR	11,898,143.99	15,600,000.00
MERIDIAN CROSSINGS PHASE II			RMERC2	14,661,603.63	14,700,000.00
Instrument Total	7			266,363,609.63	306,500,000.00
	Instrument -R	RETAIL			
MACEDONIA COMMONS	MACEDONIA, OH	9.300	RMACDN	5,999,050.03	10,350,000.00
OLENTANGY PLAZA	COLUMBUS	10.000	ROPL01	15,818,833.15	24,800,000.00
VILLAGE CROSSING	SKOKIE/NILES	9.600	RVLCR1	37,893,105.51	25,500,000.00
Instrument Total	3			59,710,988.69	60,650,000.00
Portfolio Total	15			403,210,837.36	460,004,191.00

RENIDGWATER ATLANTA, GA 7,430 REBIDG 41,157,771.50 41,500 CHAPARRAL CREPK IRVING, TX 7,997 RCREEK 29,227,678.89 33,000 HOMES OF PRAIRIE SPRINGS DALLAS, TX 8,000 RHMPRS 32,665,931.97 38,000 JEFFERSON RIDGE IRVING, TX 8,000 RIDGE 26,017,725.00 26,000 WATERS PARK AUSTN, TX 8,200 RWATERS PARK AUSTN, TX 8,200 RWATERS PARK AUSTN, TX 8,200 RWATERS PARK 29,191,791.00 34,500 WYNFIELD TRACE ATLANTA, GA 5.200 RTACE 39,689,312.58 12,800 WYNFIELD TRACE ATLANTA, GA 9,100 RALLANC 4,477,000.00 4,000 CUARRAN BUSINESS CTR DERFFIELD BC 10.875 ROSCO1 12,830,523.77 20,000 CUARRAN BUSINESS CTR DERFFIELD BC 10.875 ROSCO1 12,830,523.77 20,000 CUARRAN BUSINESS CTR DERFFIELD BC 10.875 ROSCO1 12,830,523.77 20,000 CUARRAN BUSINESS CTR DERFFIELD BC 10.875 ROSCO1 12,830,523.77 20,000 CUARRAN BUSINESS CTR DERFFIELD BC 10.875 ROSCO1 12,830,523.77 20,000 CUARRAN BUSINESS CTR DERFFIELD BC 10.875 ROSCO1 12,830,523.77 20,000 CUARRAN BUSINESS CTR DERFFIELD BC 10.875 ROSCO1 12,830,523.77 20,000 CUARRAN BUSINESS CTR DERFFIELD BC 10.875 ROSCO1 16,952,685.00 17,766 REGENCY 1 DALLAS, TX 8,500 RRESCO 16,207,374.36 13,650 REGENCY 2 DALLAS, TX 8,500 RRESCO 16,207,374.36 13,650 REGENCY 2 DALLAS, TX 0,000 RRESCO 15,526,783.10 15,200 TRADE CENTER II ATLANTA, GA 8,500 RRESCO 15,206,783.10 15,200 TRADE CENTER II ATLANTA, GA 6,839 RGAL10 36,980,824.95 29,900 GALLERIA 400 ATLANTA, GA 0.839 RGAL10 36,980,824.95 29,900 GALLERIA 400 ATLANTA, GA 0.839 RGAL10 36,980,824.95 29,900 GALLERIA 600 ATLANTA, GA 0.000 RGALEK 28,698,116.53 43,266 CALLERIA	Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
Portfolio - RES		Croup - PENI EC	ידיאידיבי			
AUTUMN RIDGE						
BRIDGEWATER ATLANTA, GA 7.430 REBIDG 41,157,771.50 41,500 CHADARBAI CREEK IRVING, TX 7.997 RCKEEK 29,227,678.89 33,000 HOMES OF PRAIRIE SPRINGS DALLAS, TX 9.100 RHMPRS 32,655,931.97 38,000 JEFFFREND PARK IRVING, TX 8.000 REIDGE 26,017,725.00 26,000 MATEEN PARK AUSTN. TX 8.200 RWATEK 29,151,791.00 34,500 WYNFIELD TRACE ATLANTA, GA 5.200 RWATEK 29,151,791.00 34,500 WYNFIELD TRACE ATLANTA, GA 5.200 RWATEK 39,689,312.58 12,800 RWATEK 30,000 REALDER 30,689,312.58 12,800 WYNFIELD TRACE ATLANTA, GA 5.200 RWATEK 30,689,312.58 12,800 RWA						
BRIDGEMATER ATLANTA, GA 7.430 REBIDO 41,157,771.50 41,500 CHAPARRAL CREEK IRVING, TX 7.997 RCREEK 29,227,678.89 33,000 HOMES OF PRAIRIE SPRINGS DALLAS, TX 8.000 RHMPRS 32,655,931.97 38,000 JEFFFRSON DARK IRVING, TX 8.000 REIDGE 26,017,725.00 26,000 WATERS PARK AUSTN, TX 8.200 RWATEK PARK AUSTN, TX 8.200 RWATE	AUTUMN RIDGE	ΔΤΙ.ΔΝΤΔ (3Δ	6 580	RAIITIIM	6 878 730 24	7,650,000.01
CHAPARRAL CREEK IRVING, TX 7.997 RCREEK 29,227,678.89 33,700 ROMDES OF PRAIRIE SPRINGS DALLAS, TY 9.100 RHMPRS 2,565,931.97 38,000 JEFFERSON PARK 1RVING, TX 8.000 RJPARK 23,760,225.00 26,000 MATERS PARK AUSTIN, TX 8.200 RRIDGE 26,017,725.00 26,000 MATERS PARK AUSTIN, TX 8.200 RWATPK 29,191,791.00 34,500 WYNFIELD TRACE ATLANTA, GA 5.200 RTRACE 9,689,312.58 12,800 MYNFIELD TRACE ATLANTA, GA 5.200 RTRACE 9,689,312.58 12,800 MYNFIELD TRACE ATLANTA, GA 5.200 RTRACE 9,689,312.58 12,800 MYNFIELD TRACE ATLANTA, GA 9.100 RATTE 18,101,084.71 22,900 ALLANCE AIRLINES ATLANTA, GA 9.100 RALLINC 4,477,000.00 4,000 UQUADRANT BUSINESS CTR DEERFIELD BC 10.875 ROBCOL 12,830,523.77 20,000 UQUADRANT BUSINESS CTR DEERFIELD BC 10.875 ROBCOL 12,830,523.77 20,000 UQUADRANT BUSINESS CTR DEALINC ATLANTA, GA 0.000 ROCATS 16,952,685.00 17,760 REGENCY 1 DALLAS TX 8.500 RRGONC 16,207,374.36 13,650 RRGONCY 1 DALLAS TX 0.000 RRGONC 15,226,783.10 15,220 RRGONCY 1 ATLANTA, GA 0.000 RRGONC 15,226,783.10 15,220 RRGONCY 1 ATLANTA, GA 0.000 RRGONC 11,376,334.50 11,500 RRGONCY 1 ATLANTA, GA 0.000 RTGONC 12,233,745.00 11,500 RRADE CENTER II ATLANTA GA 0.000 RTGONC 12,233,745.90 11,500 RRADE CENTER II ATLANTA, GA 0.000 RTGONC 12,231,334.50 11,500 RRADE CENTER II ATLANTA, GA 0.000 RTGONC 12,201,334.50 11,500 RALDER AUSTIN, TX 0.000 RTGONC 12,201,334.50 11,500 RALDER AUSTIN, GA 0.000 RGALEK 28,581.65 34,326.6 GALEERIA 400 ATLANTA, GA 0.000						41,500,000.01
HOMES OF PRAIRIE SPRINGS DALLAS, TX						33,700,000.01
JEFFERSON PARK IRVING, TX 8.000 RJPARK 23,760,225.00 26,000 JEFFERSON RIDGE 1RVING, TX 8.000 RRIDGE 26,017,725.00 26,000 WATERS PARK AUSTN, TX 8.200 RWATEK 29,191,791.00 34,500 WYNFIELD TRACE ATLANTA, GA 5.200 RWATE 18,101,084.71 22,900 ALLIANCE AIRLINES ATLANTA, GA 9.100 RALINC 4,477,000.00 4,000 QUADRANT BUSINESS CTR DERFIELD BC 10.875 ROBCO1 12,830,523.77 20,000 QUADRANT BUSINESS CTR DERFIELD BC 10.875 ROBCO1 12,830,523.77 20,000 QUADRANT BUSINESS CTR DALLAS TX 8.500 REGNC 16,207,374.36 13,650 REGENCY 1 DALLAS TX 8.500 REGNC 16,207,374.36 13,650 REGENCY 2 DALLAS TX 0.000 REGNC 15,256,783.10 15,200 TRADE CENTER I ATLANTA GA 8.500 REGNC 15,207,374.36 13,650 REGNCY 1 ATLANTA, GA 0.000 RECNC 15,256,783.10 15,200 TRADE CENTER I ATLANTA GA 8.500 RECNC 11,756,783.00 10,500 TRADE CENTER I ATLANTA, GA 0.000 RECNC 12,013,354.50 11,500 TRADE CENTER II ATLANTA, GA 0.000 RECNC 12,013,354.50 11,500 GALLERIA 400 ATLANTA, GA 0.839 ROBLIO 36,980,824.96 29,900 GALLERIA 400 ATLANTA, GA 0.839 ROBLIO 36,980,824.96 29,900 GALLERIA 400 ATLANTA, GA 0.000 ROBLIO 66,053,527.62 69,775 JPM II DALLAS, TX 0.000 ROBLIO ROBLIO 66,053,527.62 69,775 JPM II DALLAS, TX 0.000 ROBLIO ROBLIO ROBLIO 66,053,527.62 69,775 JPM II DALLAS, TX 0.000 ROBLIO RO		•				38,000,000.00
JEFFERSON RIDGE LINING, TX		·				26,000,000.00
MATERS PARK WYNFIELD TRACE ATLANTA, GA ATL		•				26,000,000.00
Name		·		_		34,500,000.00
Instrument -I INDUSTRIAL 15200 TRINITY FORT WORTH, TX. 0.000 RMATTE 18,101,084.71 22,900 ALLIANCE ATRLINES ATLANTA, GA 9.100 RALINC 4,477,000.00 4,000 QUADRANT BUSINESS CTR DEERFIELD BC 10.875 RQBC01 12,830,523.77 20,000 QUADRANT BUSINESS CTR DEALTHAN, GA 0.000 RQOATS 011,760 17,760 REGENCY 1 DALLAS TX 8.500 RREGNC 16,207,374.36 13,650 REGENCY 2 DALLAS, TX 0.000 RREGNC 15,526,783.10 15,200 TRADE CENTER I ATLANTA GA 8.500 RTDCNT 13,769,388.00 10,500 RTADE CENTER II ATLANTA GA 0.000 RTDCN2 12,013,354.50 11,500 TRADE CENTER II ATLANTA, GA 0.000 RTDCN2 12,013,354.50 11,500 Instrument Total 8 Instrument Total 8 Instrument AUSTIN, TX 0.000 RARETM 41,576,571.20 29,900 GALLERIA 100 ATLANTA, GA 0.839 RGALLO 36,980,824.96 29,900 GALLERIA 400 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 400 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 400 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 400 ATLANTA, GA 0.000 RGALPK 28,698,116.53 47,799 JPM II DALLAS, TX 0.000 RCHAS2 27,806,525.18 52,183 JPM III DALLAS, TX 0.000 RCHAS3 47,616,075.97 39,025 SOUTHPARK ONE AUSTIN 11.500 RSPK01 10,408,643.00 14,600 Instrument Total 8						12,800,000.00
15200 TRINITY	Instrument Total	8			198,589,166.18	220,150,000.03
ALLIANCE AIRLINES ATLANTA, GA 9.100 RALLNC 4,477,000.00 4,000 QUADRANT BUSINESS CTR DEERFIELD BC 10.875 RQBC01 12,830,523.77 20,000 QUAKER OATS BUILDING ATLANTA, GA 0.000 RQOATS 16,952,685.00 17,766 REGENCY 1 DALLAS TX 8.500 RREGNC 16,207,374.36 13,650 REGENCY 2 DALLAS, TX 0.000 REGENCY 2 15,526,783.10 15,200 TRADE CENTER I ATLANTA GA 8.500 RTDCNT 13,769,358.00 10,500 RTDCNT 13,769,358.00 RT		Instrument -I	INDUSTRIAL			
QUADRANT BUSINESS CTR QUAKER OATS BUILDING ATLANTA, GA 0.000 ROCATS 16,952,685.00 17,760 REGENCY 1 DALLAS TX 8.500 REGENCY 2 DALLAS, TX 0.000 REGENCY 2 DALLAS, TX 0.000 REGENCY 1 13,769,358.00 10,500 REGENCY 1 ATLANTA GA 0.000 REGENCY 1 13,769,358.00 10,500 REGENCY 1 13,769,358.00 10,500 REGENCY 1 13,769,358.00 10,500 REGENCY 1 13,769,358.00 10,500 REGENCY 1 109,878,163.44 115,510 Instrument Total 8 Instrument Total 8 Instrument Total 8 Instrument Total 8 AUSTIN, TX 0.000 RARBETM 41,576,571.20 29,900 GALLERIA 100 ATLANTA, GA 0.839 RGALLO GALLERIA 400 GALLERIA 400 ATLANTA, GA 0.839 RGALLO GALLERIA 600 ATLANTA, GA 0.000 RGALFK 28,698,116.53 43,266 GALLERIA 600 ATLANTA, GA 0.000 RGALFK 28,698,116.53 43,266 GALLERIA 600 ATLANTA, GA 0.000 RGALFK 28,698,116.53 47,799 JPM II DALLAS, TX 0.000 RCHAS2 SOUTHPARK ONE INSTRUMENT -R RETAIL	15200 TRINITY	FORT WORTH, TX.	0.000	RMATTE	18,101,084.71	22,900,000.00
QUAKER OATS BUILDING ATLANTA, GA 0.000 RQOATS 16,952,685.00 17,760 RECENCY 1 DALLAS TX 8.500 REEGNC 16,207,374.36 13,650 TRADE CENTER I ATLANTA GA 8.500 REEGNC 15,526,783.10 15,200 TRADE CENTER I ATLANTA GA 8.500 RTDCNT 13,769,358.00 10,500 TRADE CENTER II ATLANTA, GA 0.000 RTDCNZ 12,013,354.50 11,500 TRADE CENTER II ATLANTA, GA 0.000 RTDCNZ 12,013,354.50 11,500 TRADE CENTER II ATLANTA, GA 0.000 RARBTM 41,576,571.20 29,900 GALLERIA 100 ATLANTA, GA 0.839 RGAL10 36,980,824.96 29,900 GALLERIA 400 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 400 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 600 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 600 ATLANTA, GA 0.000 RGALPK 28,698,126.55 47,799 JPM I DALLAS, TX 0.000 RCHAS2 27,806,525.18 52,183 SOUTHPARK ONE AUSTIN 11.500 RSPK01 10,408,643.00 14,600 Instrument Total 8	ALLIANCE AIRLINES	ATLANTA, GA	9.100	RALLNC	4,477,000.00	4,000,000.00
REGENCY 1 DALLAS TX 8.500 REGNC 16,207,374.36 13,650 REGNCY 2 DALLAS, TX 0.000 RESUNCY 15,526,783.10 15,200 TRADE CENTER I ATLANTA GA 8.500 RTDCNT 13,769,358.00 10,500 TRADE CENTER II ATLANTA, GA 0.000 RTDCN2 12,013,354.50 11,500 TRADE CENTER II ATLANTA, GA 0.000 RTDCN2 12,013,354.50 11,500 TRADE CENTER II 8 109,878,163.44 115,510 TRADE CENTER II 8 109,878,163.45 11,500 TRADE CENTER II 8 10,500 TRADE	QUADRANT BUSINESS CTR	DEERFIELD BC	10.875	RQBC01	12,830,523.77	20,000,000.00
REGENCY 2 DALLAS, TX 0.000 RREGN2 15,526,783.10 15,200 TRADE CENTER I ATLANTA GA 8.500 RTDCNT 13,769,358.00 10,500 TRADE CENTER II ATLANTA, GA 0.000 RTDCNZ 12,013,354.50 11,500 Instrument Total 8 109,878,163.44 115,510 ARBORETUM AUSTIN, TX 0.000 RARBTM 41,576,571.20 29,900 GALLERIA 100 ATLANTA, GA 0.839 RGALLO 36,980,824.96 29,900 GALLERIA 400 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 600 ATLANTA, GA 0.000 RGALEO 66,053,527.62 69,775 JPM I DALLAS, TX 0.000 RGALEO 66,053,527.62 69,775 JPM II DALLAS, TX 0.000 RCHAS2 27,806,525.18 52,183 JPM III DALLAS, TX 0.000 RCHAS2 27,806,525.18 52,183 JPM III DALLAS, TX 0.000 RCHAS2 47,616,075.97 39,025 SOUTHPARK ONE AUSTIN 11.500 RSPK01 10,408,643.00 14,600 Instrument Total 8 289,404,497.11 326,450	QUAKER OATS BUILDING	ATLANTA, GA	0.000	RQOATS	16,952,685.00	17,760,000.00
TRADE CENTER I ATLANTA GA 8.500 RTDCNT 13,769,358.00 10,500 TRADE CENTER II ATLANTA, GA 0.000 RTDCN2 12,013,354.50 11,500 Instrument Total 8 109,878,163.44 115,510 Instrument Instrument Total 8 109,878,163.44 115,510 Instrument Instru	REGENCY 1	DALLAS TX	8.500	RREGNC	16,207,374.36	13,650,000.00
TRADE CENTER II ATLANTA, GA 0.000 RTDCN2 12,013,354.50 11,500 Instrument Total 8 Instrument -O OFFICE ARBORETUM AUSTIN, TX 0.000 RARETM 41,576,571.20 29,900 GALLERIA 100 ATLANTA, GA 0.839 RGAL10 36,980,824.96 29,900 GALLERIA 400 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 600 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 600 ATLANTA, GA 0.000 RGAL60 66,053,527.62 69,775 JPM II DALLAS, TX 0.000 RINTNL 30,264,212.65 47,799 JPM II DALLAS, TX 0.000 RCHAS2 27,806,525.18 52,183 JPM III DALLAS, TX 0.000 RCHAS2 27,806,525.18 52,183 JPM III DALLAS, TX 0.000 RCHAS3 47,616,075.97 39,025 SOUTHPARK ONE AUSTIN 11.500 RSPK01 10,408,643.00 14,600 Instrument Total 8 Instrument -R RETAIL	REGENCY 2	DALLAS, TX	0.000	RREGN2	15,526,783.10	15,200,000.00
Instrument Total 8 Instrument -O OFFICE ARBORETUM AUSTIN,TX 0.000 RARBTM 41,576,571.20 29,900 GALLERIA 100 ATLANTA, GA 0.839 RGAL10 36,980,824.96 29,900 GALLERIA 400 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 600 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 600 ATLANTA, GA 0.000 RGAL60 66,053,527.62 69,775 JPM I DALLAS,TX 0.000 RINTNL 30,264,212.65 47,799 JPM II DALLAS,TX 0.000 RCHAS2 27,806,525.18 52,183 JPM III DALLAS,TX 0.000 RCHAS3 47,616,075.97 39,025 SOUTHPARK ONE AUSTIN 11.500 RSPK01 10,408,643.00 14,600 Instrument Total 8 Instrument -R RETAIL	TRADE CENTER I		8.500	RTDCNT	13,769,358.00	10,500,000.01
Instrument -O OFFICE ARBORETUM AUSTIN,TX 0.000 RARBTM 41,576,571.20 29,900 GALLERIA 100 ATLANTA, GA 0.839 RGAL10 36,980,824.96 29,900 GALLERIA 400 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 600 ATLANTA, GA 0.000 RGAL60 66,053,527.62 69,775 JPM I DALLAS, TX 0.000 RINTNL 30,264,212.65 47,799 JPM II DALLAS,TX 0.000 RCHAS2 27,806,525.18 52,183 JPM III DALLAS,TX 0.000 RCHAS3 47,616,075.97 39,025 SOUTHPARK ONE AUSTIN 11.500 RSPK01 10,408,643.00 14,600 Instrument Total 8	TRADE CENTER II	ATLANTA, GA	0.000	RTDCN2	12,013,354.50	11,500,000.00
ARBORETUM AUSTIN,TX 0.000 RARBTM 41,576,571.20 29,900 GALLERIA 100 ATLANTA, GA 0.839 RGAL10 36,980,824.96 29,900 GALLERIA 400 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 600 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 600 ATLANTA, GA 0.000 RGALERIA 600 GEORGE ATLANTA, GA 0.000 RGALERIA 30,264,212.65 47,799 JPM II DALLAS,TX 0.000 RCHAS2 27,806,525.18 52,183 JPM III DALLAS,TX 0.000 RCHAS2 27,806,525.18 52,183 JPM III DALLAS,TX 0.000 RCHAS3 47,616,075.97 39,025 SOUTHPARK ONE AUSTIN 11.500 RSPK01 10,408,643.00 14,600 Instrument Total 8	Instrument Total	8			109,878,163.44	115,510,000.01
GALLERIA 100 ATLANTA, GA 0.839 RGAL10 36,980,824.96 29,900 GALLERIA 400 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 600 ATLANTA, GA 0.000 RGAL60 66,053,527.62 69,775 JPM I DALLAS, TX 0.000 RINTNL 30,264,212.65 47,799 JPM II DALLAS, TX 0.000 RCHAS2 27,806,525.18 52,183 JPM III DALLAS, TX 0.000 RCHAS2 27,806,525.18 52,183 SOUTHPARK ONE AUSTIN 11.500 RSPK01 10,408,643.00 14,600 Instrument Total 8		Instrument -0	OFFICE			
GALLERIA 400 ATLANTA, GA 0.000 RGALPK 28,698,116.53 43,266 GALLERIA 600 ATLANTA, GA 0.000 RGAL60 66,053,527.62 69,775 JPM I DALLAS, TX 0.000 RINTNL 30,264,212.65 47,799 JPM II DALLAS,TX 0.000 RCHAS2 27,806,525.18 52,183 JPM III DALLAS,TX 0.000 RCHAS3 47,616,075.97 39,025 SOUTHPARK ONE AUSTIN 11.500 RSPK01 10,408,643.00 14,600 Instrument Total 8 Instrument -R RETAIL	ARBORETUM	AUSTIN, TX		RARBTM		29,900,000.00
GALLERIA 600 ATLANTA, GA 0.000 RGAL60 66,053,527.62 69,775 JPM I DALLAS, TX 0.000 RINTNL 30,264,212.65 47,799 JPM II DALLAS, TX 0.000 RCHAS2 27,806,525.18 52,183 JPM III DALLAS, TX 0.000 RCHAS3 47,616,075.97 39,025 SOUTHPARK ONE AUSTIN 11.500 RSPK01 10,408,643.00 14,600 Instrument Total 8 Instrument -R RETAIL	GALLERIA 100	ATLANTA, GA	0.839	RGAL10	36,980,824.96	29,900,000.00
JPM I DALLAS, TX 0.000 RINTNL 30,264,212.65 47,799 JPM II DALLAS, TX 0.000 RCHAS2 27,806,525.18 52,183 JPM III DALLAS, TX 0.000 RCHAS3 47,616,075.97 39,025 SOUTHPARK ONE AUSTIN 11.500 RSPK01 10,408,643.00 14,600 Instrument Total 8 289,404,497.11 326,450	GALLERIA 400	ATLANTA, GA	0.000	RGALPK	28,698,116.53	43,266,116.94
JPM II DALLAS,TX 0.000 RCHAS2 27,806,525.18 52,183 JPM III DALLAS,TX 0.000 RCHAS3 47,616,075.97 39,025 SOUTHPARK ONE AUSTIN 11.500 RSPK01 10,408,643.00 14,600 Instrument Total 8 289,404,497.11 326,450	GALLERIA 600	ATLANTA, GA	0.000	RGAL60	66,053,527.62	69,775,641.63
JPM III DALLAS,TX 0.000 RCHAS3 47,616,075.97 39,025 SOUTHPARK ONE AUSTIN 11.500 RSPK01 10,408,643.00 14,600 Instrument Total 8 289,404,497.11 326,450	JPM I	DALLAS, TX	0.000	RINTNL	30,264,212.65	47,799,999.99
SOUTHPARK ONE AUSTIN 11.500 RSPK01 10,408,643.00 14,600 Instrument Total 8 289,404,497.11 326,450 Instrument -R RETAIL	JPM II	·				52,183,635.48
Instrument Total 8 289,404,497.11 326,450 Instrument -R RETAIL						39,025,590.75
Instrument -R RETAIL	SOUTHPARK ONE	AUSTIN	11.500	RSPK01	10,408,643.00	14,600,000.00
	Instrument Total	8			289,404,497.11	326,450,984.79
K MART #08 PM1 KIMBERLY WI 11.580 RKM081 2.211.426.32 600		Instrument -R	RETAIL			
	K MART #08 PM1	KIMBERLY WI	11.580	RKM081	2,211,426.32	600,000.00

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL EST.	ΔTE:			
	Portfolio - RES				
	Instrument - R				
K MART #50	SPRINGFIELD	9.550	RKM050	3,468,664.00	4,200,000.00
K MART #74	GREENBELT MD	9.750	RMEM04	4,900,000.00	6,000,000.00
KROGER #02	COVINGTON	10.000	RKR002	2,252,581.00	2,400,000.00
KROGER #02 KROGER #03	LOUISVILLE	10.000	RKR003	1,959,115.00	2,100,000.00
KROGER #09	FAYETTEVILLE NC	10.000	RKR003	1,351,062.00	1,600,000.00
KROGER #13		10.250	RKR009	2,545,346.34	1,700,000.00
KROGER #15	ARLINGTON TX	10.250	RKR015	4,723,707.32	5,400,000.00
KROGER #15	LANETT AL	10.250	RKR015	2,360,976.00	2,500,000.00
KROGER #10 KROGER #19		10.250	RKR019	4,532,260.79	5,100,000.00
KROGER #19 KROGER #21	SPARTA IL	10.250	RKR021	1,500,000.00	1,600,000.00
KROGER #21 KROGER #22	WINCHESTER KY	10.000	RKR021	1,839,030.00	1,800,000.00
KROGER #25	PADUCAH KY	10.250	RKR025	2,305,000.00	2,000,000.00
LAKELAND PLAZA	CUMMINS, GA	9.500	RLAKPL	23,173,747.15	32,700,000.41
LONGS DRUGS #02	GRASS VALLEY CA		RLD002	1,100,000.00	2,200,000.00
LONGS DRUGS #11	WOODLAND CA	9.000	RLD002 RLD011	1,000,000.00	1,400,000.00
LONGS DRUGS #11	SALINAS CA	10.375	RLD011	900,000.00	1,600,000.00
LONGS DRUGS #20	BAKERSFIELD CA	10.575		1,450,000.00	1,500,000.00
LUCKY #04	TRUCKEE CA	8.750	RLS004	1,600,000.00	2,400,000.00
LUCKY #10	ARROYO GRANDE CA		RLS010	1,400,000.00	1,700,000.00
LUCKY #11	ATACCADEDO CA	9 100	RLS011	1,750,000.00	1,200,000.00
PALLADIUM AT CITYPLACE	WEST PALM BEACH, FL	0.000	RPALPR	1,000.00	1,000.00
PRESTON VILLAGE CENTER	PLANO, TX	0.000	RPRSTV	46,681,714.97	41,999,999.99
SAFEWAY #09	WILLIAMSBURG VA	0.000 10.500	RSAF09	2,115,013.00	2,800,000.00
SUPER X #01	WINCHESTER KY	10.250	RSPX01	639 058 80	600,000 00
SUPER X #04	PADUCAH	10.250	RSPX04	531,000.00	700 000 00
TG&Y #03	LUCEDALE MS	10.000	RTGY03	67,742.00	700,000.00
TG&Y #23	VALDOSTA GA	10.000	RTGY23	745,649.92	3,600,000.00
TG&Y #29	HAZARD KY	10.000	RTGY29	2,000,000.00	2,700,000.00
WAL-MART #25	HOUSE SPRINGS MO		RWAL25	1,614,133.00	2,100,000.00
WAL-MART #28	GRAHAM TX	10.000	RWAL28	1,457,000.00	1,900,000.00
WAL-MART #30	MARLIN TX	10.000	RWAL30	1,365,000.00	1,600,000.00
WAL-MART #38	MARSHALL MO	10.000	RWAL38	1,832,846.00	2,300,000.00
WAL-MART #42	RUSSELLVILLE AL	10.000	RWAL42	1,503,000.00	1,700,000.00
WAL-MART #52	PARSONS KS	10.000	RWAL52	1,449,000.00	2,000,000.00
WAL-MART #75	COLUMBIA MD	8.875	RMEM05	4,300,000.00	5,600,000.00
WAL-MART #76	BURKE MD	11.250	RMEM06	5,512,600.00	6,800,000.00
Instrument Total	37			140,137,673.61	158,801,000.40

ASOF03 Date 01/21/2005	Time 18:35:28 STATE TEA	ACHERS RETIREMENT SYSTEM	OF OHIO	Period	12/01/2004 To 12/	31/2004 Page 005
Monthly Market Portfolio						
Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL ES Portfolio - RES Instrument - X	STATE RE SOUTH REGION OTHER				
GALLERIA LAND	ATLANTA GA	11.000	RGALD1		1,787,097.95	9,200,000.00
Instrument Total	1				1,787,097.95	9,200,000.00
Portfolio Total	62				739,796,598.29	830,111,985.23

Investment Desc		Yield	Identifier Maturity	Book Value	Market Value
	Group - REAL EST	ግ ል ጥቹ:			
	Portfolio - REW	RE WEST REGION			
	Instrument - A	APARTMENT			
CHARTER APARTMENTS	ORANGE COUNTY CA	7.880	RCHART	31,433,300.00	72,000,000.00
COURTYARD AT 65TH ST.	EMERYVILLE, CA	0.000	RCTYRD	92,026,750.00	92,026,750.00
ELLIOTT BAY PLAZA	SEATTLE WA	5.960	RELBAY	19,587,164.88	29,300,000.00
HEIGHTS AT BEAR CREEK	SEATTLE, WA	0.077	RHBCRK	29,581,086.92	25,500,000.00
OVERLOOK APARTMENTS	SAN DIEGO CA	7.720	ROVRLK	23,534,580.00	53,500,000.00
OVERLOOK AT FOUNTAINGROVE	SANTA ROSA, CA	0.000	ROFGRV	19,509,027.50	19,509,027.50
RELATED - THE PARAMOUNT	SAN FRANCISCO CA	0.000	RMISSN	0.01	31,100,000.00
Instrument Total	7			215,671,909.31	322,935,777.50
	Instrument -I	INDUSTRIAL			
FLEMING BUSINESS PARK	SAN JOSE CA	6.900	RFLMNG	45,943,997.27	35,999,999.98
HORIZON DISTRIBUTION CENTER	MIRA LOMA, CA	0.000	RHORIZ	18,009,261.00	18,009,261.00
THOROUGHBRED PHASE 1	RIVERSIDE CA	9.200	RTHORO	18,000,000.00	28,000,000.00
THOROUGHBRED PHASE 2	RIVERSIDE CA	0.000	RTHOR2	19,070,686.00	28,800,000.01
THOROUGHBRED PHASE III	RIVERSIDE, CA	0.000	RTHOR3	19,414,595.69	26,999,999.99
Instrument Total	5			120,438,539.96	137,809,260.98
	Instrument -0	OFFICE			
2030 MAIN STREET	IRVINE, CA	0.000	RMAINS	89,848,635.63	87,000,000.00
44 MONTGOMERY	SAN FRANCISCO CA	7.080	RMON44	35,738,268.21	79,900,000.00
555 TWELFTH STREET VENTURE (7	Γ- OAKLAND, CA	0.000	ROAKT9	44,274,435.17	43,000,000.00
900 E. HAMILTON AVE.	CAMPBELL CA	0.000	RHMLTN	87,179,191.99	63,900,000.00
CALIFORNIA CASUALTY CENTER	SAN FRANSISCO, CA	0.000	RCACAS	66,422,311.54	48,500,000.01
DOUGLAS EMMETT REALTY FUND	LOS ANGELES CA	7.000	RDERF1	1,651,083.79	12,011,000.00
MARINA VILLAGE	SAN FRANCISCO CA	10.000	RMNAVL	34,244,683.11	58,405,000.00
OAKLAND CITY CENTER	OAKLAND, CA	7.900	ROAKCC	25,444,328.13	53,800,000.30
ONE CALIFORNIA	SAN FRANCISCO CA	11.030	RONECA	42,794,517.64	83,900,000.00
USA MOBILITY INC		0.000	90341G103	0.00	2,683.56
Instrument Total	10			427,597,455.21	530,418,683.87
	Instrument -R	RETAIL			
ANAHEIM HILLS	ANAHEIM	9.000	RANAHL	52,321,063.81	71,100,000.01
CLAIREMONT SQ. SHOP. CTR.	SAN DIEGO	9.800	RCMSQ1	52,686,112.41	79,200,000.01
Instrument Total	2			105,007,176.22	150,300,000.02

ASOF03 Date 01/21/2005 T	ime 18:35:28 STAT	TEACHERS RETIREMENT	SYSTEM OF OHIO	Period 12/01/2004 To 12	2/31/2004 Page 007
Monthly Market Portfolio					
Investment Desc		Yield	d Identifier	Maturity Book Value	Market Value
	Group - REA Portfolio - REA Instrument - X		1		
GLENDALE CITY CENTER	GLENDALE, CA	2.23	L5 RGLNDC	7,199,521.29	8,099,521.32
Instrument Total	1			7,199,521.29	8,099,521.32
Portfolio Total	25			875,914,601.99	1,149,563,243.69

Investment Desc	Rating Coupon Yield	Ticker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - REAL ES	ייים מיים				
	Portfolio - RER	RE REIT				
	Instrument - A	DIVERSIFIED				
COLONIAL PROPERTIES	3.623		39.2700	25,000.00	990,360.52	981,750.00
COUSINS PROPERTIES INC	4.889 (30.2700	71,300.00	2,106,066.99	2,158,251.00
CRESCENT RE EQT. CO.	8.214 (18.2600	63,000.00	1,066,710.77	1,150,380.00
VORNADO REALTY TRUST	3.993 7		76.1300	269,045.00	11,755,976.61	20,482,395.85
WASHINGTON RE INV	3.991 7	WRE 939653101	33.8700	93,000.00	2,810,169.29	3,149,910.00
Instrument Total	5			521,345.00	18,729,284.18	27,922,686.85
	Instrument -C	INDUSTRIAL				
AMB PROPERTY CORP.	4.209	AMB 00163T109	40.3900	206,537.00	5,665,558.65	8,342,029.43
CATELLUS DEVELOP CORP	3.529	CDX 149113102	30.6000	222,000.00	5,942,322.78	6,793,200.00
CENTERPOINT PROP CORP.	3.570 (47.8900	66,000.00	2,461,172.96	3,160,740.00
PROLOGIS TRUST	3.369 1	PLD 743410102Q	43.3300	420,220.00	9,309,689.58	18,208,132.60
Instrument Total	4			914,757.00	23,378,743.97	36,504,102.03
	Instrument -D	MIXED INDUST/C	OFFICE			
DUKE RE CORPORATION	5.448 I		34.1400	328,183.00	8,536,918.62	11,204,167.62
LIBERTY PROPERTY TRUST	5.648 1	~	43.2000	161,700.00	5,127,185.72	6,985,440.00
PS BUSINESS PARKS INC/CA	2.572	PSB 69360J107	45.1000	41,100.00	1,413,628.71	1,853,610.00
Instrument Total	3			530,983.00	15,077,733.05	20,043,217.62
	Instrument -F	OFFICE				
ALEXANDRIA REAL ESTATE	3.547		74.4200	58,000.00	3,187,585.58	4,316,360.00
ARDEN REALTY GROUP INC	5.355	~	37.7200	123,600.00	3,377,273.16	4,662,192.00
BIOMED REALTY TRUST	4.862 I		22.2100	39,000.00	886,821.61	866,190.00
BOSTON PROPERTIES INC	4.020 1		64.6700	235,484.00	8,501,227.14	15,228,750.28
BRANDYWINE REALTY	5.018 1		29.3900	55,000.00	1,607,047.60	1,616,450.00
CARRAMERICA RE CORP	6.060 (33.0000	65,600.00	1,961,111.77	2,164,800.00
CORPORATE OFFICE PROPERTY	3.475 (5.340 I		29.3500 29.1200	38,000.00 605,896.00	1,059,233.48 14,497,448.12	1,115,300.00
EQUITY OFFICE PROP HIGHWOODS PROP INC.	6.137 I		29.1200	115,000.00	3,003,532.45	17,643,691.52 3,185,500.00
KILROY RE CORP	4.631 I		42.7500	88,700.00	2,852,203.26	3,185,500.00
MACK-CALI RE CORP.	5.474		46.0300	123,448.00	4,082,464.14	5,682,311.44
MAGUIRE PROPERTIES INC	5.826		27.4600	110,000.00	2,702,264.79	3,020,600.00

Investment Desc	Rating	Coupon Yield T	Ticker	Identifier F	Price	Par/Shares	Book Value	Market Value
		Group - REAL ES folio - RER rument - F		REIT FICE				
PRENTISS PROPERTIES TRUST RECKSON ASSOCIATES RE SL GREEN RE CORP TRIZEC PROPERTIES INC		5.863 E 5.175 E 3.567 S 4.228 T	RA SLG	740706106 75621K106Q 78440X101 89687P107	38.2000 32.8100 60.5500 18.9200	105,000.00 40,500.00 125,000.00 421,000.00	3,049,719.59 1,253,298.57 4,769,053.33 6,155,742.94	4,011,000.00 1,328,805.00 7,568,750.00 7,965,320.00
Instrument Total	16					2,349,228.00	62,946,027.53	84,167,945.24
		Instrument -G	i	APARTMENTS				
APARTMENT INVT & MGMT ARCHSTONE COMMUNITIES ASSOCIATED ESTATES AVALONBAY COMMUNITIES BRE PROPERTIES -CL A CAMDEN PROPERTY TRUST EQUITY RESIDENTIAL PROP ESSEX PROPERTY TRUST INC. GABLES RESIDENTIAL TRUST HOME PROPERTIES OF NY INC. POST PROPERTIES, INC. SUMMIT PROPERTIES INC UNITED DOMINION RE TRUST INSTRUMENT TOTAL	13 3 IN	6.227 # 4.490 # 6.653 # 1.450 # 4.837 F 4.980	ASN AEC AVB BRE CPT ESS BBP HME PPS BMT JDR	03748R101 039583109Q 045604105 053484101Q 05564E106 133131102 29476L107Q 297178105 362418105 437306103 737464107Q 866239106 910197102	38.5400 38.3000 10.2200 75.3000 40.3100 51.0000 36.1800 83.8000 35.7900 43.0000 34.9000 32.5600 24.8000 OMES	233,704.00 438,480.00 3,100.00 167,898.00 78,635.00 102,176.00 569,426.00 75,000.00 16,100.00 43,100.00 37,225.00 58,000.00 262,700.00 2,085,544.00	8,784,740.05 10,880,313.13 29,915.00 6,337,710.28 2,415,684.16 3,959,984.24 13,510,304.72 4,918,515.84 464,697.09 1,428,277.40 1,068,649.96 1,363,030.03 4,323,568.17 59,485,390.07	9,006,952.16 16,793,784.00 31,682.00 12,642,719.40 3,169,776.85 5,210,976.00 20,601,832.68 6,285,000.00 576,219.00 1,853,300.00 1,299,152.50 1,888,480.00 6,514,960.00 85,874,834.59
SUN COMMUNITIES INC) TIM	6.062 \$		866674104	40.2500	39,000.00	1,543,354.97	1,569,750.00
Instrument Total	2					133,500.00	4,903,255.25	4,948,125.00
		Instrument -I	(OUTLET CENTERS				
TANGER FACTORY OUTLET		4.724 \$	SKT	875465106	26.4600	52,400.00	1,099,496.31	1,386,504.00
Instrument Total	1					52,400.00	1,099,496.31	1,386,504.00
		Instrument -J	1	REGIONAL MALLS				
CBL & ASSOC PROP		3.721 0	CBL	124830100	76.3500	69,500.00	3,620,550.35	5,306,325.00

Investment Desc	Rating Coupon Yield T	cker Identifier F	Price	Par/Shares	Book Value	Market Value
	Group - REAL ES'	ᄀᄭᅲᇛ				
	Portfolio - RER	RE REIT				
	Instrument - J	REGIONAL MALLS				
GENERAL GROWTH PROP	3.982 G	370021107Q	36.1600	475,354.00	7,704,430.59	17,188,800.64
MACERICH CO	4.140 M		62.8000	167,200.00	5,512,819.56	10,500,160.00
PENNSYLVANIA RI	5.046 P		42.8000	51,000.00	1,768,799.58	2,182,800.00
SIMON PROP GROUP INC.	1.308 S	PG 828806109Q	64.6700	475,821.00	13,444,455.63	30,771,344.07
TAUBMAN CENTERS INC	3.806 T	20 876664103Q	29.9500	117,300.00	2,292,058.69	3,513,135.00
Instrument Total	6			1,356,175.00	34,343,114.40	69,462,564.71
	Instrument -K	STRIP CENTERS				
DEVELOPERS DIVERSIFIED RE	4.597 D	OR 251591103Q	44.3700	233,000.00	7,962,376.95	10,338,210.00
EQUITY ONE INC	4.888 E		23.7300	25,000.00	595,995.00	593,250.00
FEDERAL REALTY INV.	3.910 F	RT 313747206Q	51.6500	124,400.00	4,439,358.31	6,425,260.00
KIMCO REALTY CORP	4.207 K		57.9900	228,539.00	5,513,545.82	13,252,976.61
NEW PLAN EXCEL RE TRUST	6.093 N		27.0800	97,800.00	2,002,320.35	2,648,424.00
PAN PACIFIC RETAIL	3.460 P	IP 69806L104	62.7000	134,500.00	5,304,910.26	8,433,150.00
REGENCY CENTERS CORP	3.137 R		55.4000	172,800.00	5,196,279.84	9,573,120.00
SAUL CENTERS INC	4.078 B		38.2500	6,000.00	199,081.62	229,500.00
WEINGARTEN RE INVST	3.476 W	RI 948741103	40.1000	106,075.00	2,488,630.90	4,253,607.50
Instrument Total	9			1,128,114.00	33,702,499.05	55,747,498.11
	Instrument -L	FREE STANDING				
MILLS CORP.	3.732 M	LS 601148109	63.7600	100,000.00	3,011,318.98	6,376,000.00
Instrument Total	1			100,000.00	3,011,318.98	6,376,000.00
	Instrument -M	SELF STORAGE				
PUBLIC STORAGE INC	3.228 P		55.7500	249,000.00	10,154,851.12	13,881,750.00
SHURGARD STORAGE CTRS	4.998 S	HU 82567D104	44.0100	63,000.00	2,220,702.65	2,772,630.00
SOVRAN SELF STORAGE	5.742 S		42.1400	28,000.00	1,109,333.95	1,179,920.00
U-STORE-IT TRUST	4.634 Y	SI 91274F104	17.3500	25,000.00	422,934.00	433,750.00
Instrument Total	4			365,000.00	13,907,821.72	18,268,050.00
	Instrument -N	LODGING/RESORT	rs			
EQUITY INNS INC	4.429 E	JN 294703103	11.7400	192,000.00	1,951,154.26	2,254,080.00

ASOF02 Date 01/21/2005 Time 18:35:29 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Per	iod 12/01/2004 To 12/31/2004 Page 011
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Investment Desc	Rating Coupor	n Yield	Ticker	r Identifier F	Price	Par/Shares	Book Value	Market Value
	Group	- REAL	ESTATE					
		- RER		E REIT				
	Instrument	- N	L(ODGING/RESORTS				
HOSPITALITY PROPERTIES		6.260) HPT	44106M102	46.0000	127,700.00	4,111,554.02	5,874,200.00
HOST MARRIOTT CORP		1.156	HMT	44107P104	17.3000	751,700.00	7,472,901.49	13,004,410.00
INNKEEPERS USA TRUST		1.690) KPA	4576J0104	14.2000	20,000.00	269,994.00	284,000.00
LASALLE HOTEL PROPERTIES		3.016	LHO	517942108	31.8300	65,100.00	1,187,137.57	2,072,133.00
MERISTAR HOSPITALITY CORP.		0.479	MHX	58984Y103	8.3500	305,400.00	2,034,240.49	2,550,090.00
STARWOOD RESORTS		1.438	HOT	85590A203	58.4000	26,000.00	1,226,987.40	1,518,400.00
SUNSTONE HOTEL INVESTORS I	INC	0.000	SHO	867892101	20.7800	63,000.00	1,244,687.54	1,309,140.00
WINSTON HOTELS INC		5.080) WXH	97563A102	11.8100	54,699.00	624,286.35	645,995.19
Instrument Total	9					1,605,599.00	20,122,943.12	29,512,448.19
Portfolio Total	73					11,142,645.00	290,707,627.63	440,213,976.34

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

Monthly Market Portfolio					
Investment Desc		Yield	Identifier Ma	turity Book Value	Market Value
	Group - REAL E Portfolio - REO Instrument - I	STATE RE OTHER INDUSTRIAL			
PROLOGIS PORTFOLIO	MISC US	0.000	RPRLOG	75,137,388.40	97,300,000.00
Instrument Total	1			75,137,388.40	97,300,000.00
Portfolio Total	1			75,137,388.40	97,300,000.00

Period 12/01/2004 To 12/31/2004 Page 013

ASOF03 Date 01/21/2005 Time 18:35:29 STATE TEACHERS RETIREMENT SYSTEM OF OHIO

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

Investment Desc		Yield	Identifier	Maturity	Book Value	Market Value
	Group - REAL ESTA Portfolio - REI Instrument - I	TE RE INTERNATIONAL INTERNATIONAL				
BLACKSTONE EUROPEAN FUND DOUGHTY HANSON & CO EUROPEAN EUROPA-INTERNATIONAL LASALLE ASIA RECOVERY FUND LEND LEASE GLOBAL ORION EUROPEAN REAL ESTATE F PRUDENTIAL PROP. PRTNRSINT SOROS RE INVST-INT'L WESTBROOK FRENCH PORTFOLIO	MISC EUROPE ASIA MISC EUROPE UN MISC EUROPE	0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000	RBKSTN RDGHTY REUROP RLSARF RLNDLS RORION RPRUDE RSOROS RWSTBF		23,026,066.78 32,269,593.71 22,235,365.08 39,320,124.93 46,828,865.44 26,036,078.48 17,678,683.69 34,832,438.66 27,298,797.47	16,483,724.98 29,063,996.02 25,983,959.01 45,764,869.99 50,940,299.99 35,652,818.99 20,844,477.00 31,998,421.01 31,953,827.00
Instrument Total	9				269,526,014.24	288,686,393.99
Portfolio Total	9				269,526,014.24	288,686,393.99
Group Total 2	20	3,297,610,972.5	5 / 11,14	12,645.00	3,588,318,516.17	4,848,151,171.75

Group Total

Portfoli	o ID	Par/Shares Book Value	Market Value
	Group - INTERNATIONAL		
EQS	EQUITY SWAPS	1,591,142,827.02	1,804,020,405.
EQS-E	EMERGING SWAP	44,048,112.27	47,919,712.
EQS2	EMERGING ANALYSTS SW	1,507,202.02	2,123,166.
I-ACT	INTERNAL EMERGING	311,754,937.58	474,607,112.
-ARROW	ARROWSTREET CAPITAL	699,699,064.04	906,058,892.
-BABS	COLONIAL FIRST STATE	466,907,792.26	667,745,951.
-BERNS	SANFORD BERNSTEIN EA	1,109,520,653.57	1,531,851,522.
-SANF	BERSTEIN EMERGING MA	459,642,651.58	771,360,241.
-EAFE	INTERNAL EAFE INDEX	1,197,544,902.72	1,644,814,201.
-EAFEVA	L EAFE VALUE	966,435,863.17	1,326,452,120.
I-EAP	EMERGING ANALYST POR	282,747,128.67	439,159,618.
I-GEN	GENESIS	434,913,006.61	710,190,779.
-LAZAR	EAFE TRANSITION ACCO	2,000,658.01	50,561.
-MARVIN	MARVIN & PALMER_EAFE	983,338,103.29	1,127,057,407.
-MARVEM	MARVIN & PALMER EMER	345,454,136.85	474,717,792.
-PAN	INTERNAL EAFE TOPDOW	267,947,499.26	343,704,556.
I-QUAN	EAFE QUANTITATIVE PO	574,346,713.90	718,875,648.

1,605,762,901.16 / 4,877,504,931.36 9,738,951,252.82 12,990,709,691.61

Investment Desc Ra	ating Y	Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	(Group -	INTERNATIONA	L				
	Instru	ument -	EQS EQ CPES CO	MMERCIAL	PAPER - EQU	JITY SWAPS		
GENERAL ELEC CO		2.173	36959НР76			10,900,000.00	10,876,053.50	
Instrument Total	1					10,900,000.00	10,876,053.50	
		Instrum	ment -FRBES	FLOAT	ING RATE COR	RPORATE BOND		
AIG (ASIF GLOBAL FINANCING XV ALLSTATE GLOBAL FUNDING II ALLSTATE LIFE GLOB FD TR AMER EXPRESS BANK FSB AMER EXPRESS BANK FSB AMERICAN EXPRESS CREDIT ACCOUR AMERICAN EXPRESS MASTER TRUST AMERICAN HONDA FINANCE BANK OF AMERICA CORP BANK OF NEW YORK CO INC BANK ONE CORP CATERPILLAR FINANCE SERVICE CHAMT 2002-4 A CHASE CREDIT CARD MASTER TRUST CITIGROUP GLOBAL MARKETS DEUTSCHE BANK FINANCIAL FEDERAL HOME LOAN BANK FEDDIE MAC FREDDIE MAC GOLDMAN SACHS GROUP INC HBOS TREASURY SRVCS PLC HOUSEHOLD FINANCE CORP HSBC BANK USA JACKSON NATL LIFE FUND JOHN HANCOCK GLOB FDG II JOHNSON CONTROLS INC MASSMUTUAL GLOB FNDG II MBIA GLOBAL FUNDING LLC MBNA CREDIT CARD MASTER NOTE MBNA MASTER CREDIT CARD TRUST MERRILL LYNCH & CO MET LIFE GLOB FUNDING I) AAA	1.217	045183AA8	Q		40,000,000.00	40,035,074.97	
ALLSTATE GLOBAL FUNDING II	AA3	1.568	02003EAF9	Q		25,000,000.00	25,001,399.94	
ALLSTATE LIFE GLOB FD TR	AA2	1.913	02003MAD6	Q		15,000,000.00	15,000,000.00	
AMER EXPRESS BANK FSB	AA3	2.170	02580EAB9	M		25,000,000.00	25,000,000.00	
AMER EXPRESS BANK FSB	AA3	2.417	02580EAC7	M		15,000,000.00	15,000,000.00	
AMERICAN EXPRESS CREDIT ACCOUNT	N AAA	1.275	02582JBL3	M		10,000,000.00	10,016,329.91	
AMERICAN EXPRESS MASTER TRUST	AAA	1.109	025928AM4	M		14,343,000.00	14,349,781.08	
AMERICAN HONDA FINANCE	A1	1.286	02666QTC7	Q		40,000,000.00	40,000,000.00	
BANK OF AMERICA CORP	AA2	1.732	06050MAU1	Q		12,865,000.00	12,888,964.29	
BANK OF NEW YORK CO INC	AA3	1.910	06406HAX7	Q		40,000,000.00	40,010,241.04	
BANK ONE CORP	AA3	1.579	06422NHH2	Q		20,460,000.00	20,484,838.88	
CATERPILLAR FINANCE SERVICE	A2	1.374	14912LZ95	Q		14,000,000.00	13,999,413.42	
CHAMT 2002-4 A	AAA	1.918	16151RBR3	M		20,000,000.00	20,000,000.00	
CHASE CREDIT CARD MASTER TRUS	T AAA	1.121	16151RCG6	M		12,600,000.00	12,609,166.62	
CITIGROUP GLOBAL MARKETS	AA1	1.234	17307EAU7	0		40,000,000.00	40,000,000.00	
DEUTSCHE BANK FINANCIAL		1.196	25153WAJT0	õ		40,000,000.00	40,000,000.00	
FEDERAL HOME LOAN BANK	AAA+	1.164	3133MXKO1	õ		70,000,000.00	70,000,000.00	
FEDERAL HOME LOAN BANK	AAA	1.458	3133X1A31	Õ		55,000,000.00	54,997,974.75	
FREDDIE MAC	AAA+	1.114	3128X0T41	Õ		60,000,000.00	60,000,000.00	
FREDDIE MAC	AAA	1.156	3128X1H83	Õ		60,000,000.00	60,000,000.00	
COLDMAN SACHS GROUP INC	AA3	2.049	38141E.TT7	Õ		40.000.000.00	40.000.000.00	
HBOS TREASURY SRVCS PLC	AA2	1 156	4041A0AH1	0		40 000 000 00	40 000 000 00	
HOUSEHOLD FINANCE CORP	Δ1	1 086	44181KR22	0		10,000,000.00	10 006 417 36	
HGBC BANK 1167	ΔΔ2	1 518	40428AFF9	0		30 000 000 00	30 004 382 05	
TACKSON NATI LIFE FIND	7.1	1 301	46949ENC1	0		30,000,000.00	30,004,302.03	
JOHN HANCOCK CLOR FDC II	V V 3	1 523	41011WAD5	0		30,000,000.00	30,004,530.04	
TOUNGON CONTROLS INC	7.7	1 210	17021WAF3	2		14 000 000 00	14 000 757 00	
MACCHITTIAL CLOD FNDC II	A2 771	1 200	E7620WACE	Q		40 000 000 00	14,000,757.56	
MDIA CIODAI EINDINC IIC	AAT	1 567	57029WAG5	Q		40,000,000.00	40,004,870.80	
MDNY CDEDIA CADD MYCAED MOAD A	אאא ד	1 112	55200LBQ0	Ų M		75 000 000 00	75 040 076 00	
MDNA MAGRED ODEDIT CARD TOUCH	T AAA	1 175	227041DKT	I*I N#		12 000 000 00	10,000,000	
MEDDILL LANGUE GO	AAA	1.1/5	DDZ0Z1F14	I™I		12,000,000.00	14,048,485.14	
MERKILL LINCH & CO	AA3	4.007	59U18IKI9	Q		35,000,000.00	35,0//,453.46	
MEI TIRE GROR LONDING I	AAZ	1.092	JJZI/LAH/	Q		40,000,000.00	40,000,000.00	

Investment Desc	Rating Y	ield				Par/Shares	Book Value	Market Value
	C	troup -	INTERNATIO	ONAT				
				EQUITY SWA	APS			
				FLOATING F		RATE BOND		
MONUMENTAL GLOBAL FDG II	AA3	1.811	615322AM6			25,000,000.00	25,036,883.22	
MORGAN STANLEY	AA3	2.305	61746SAZ2			35,000,000.00	35,000,000.00	
NATL CITY BK OF INDIANA	Aa3	1.166	634906DS7	Q		40,000,000.00	40,000,000.00	
PACCAR FINANCIAL CORP	A1	1.217	69371RWG7	Q Q Q		40,000,000.00	39,982,803.56	
PFIZER INC	AAA		717081CT8			30,000,000.00		
PNC BANK NA	A1		69347KHN5	M		40,000,000.00		
ROYAL BK OF SCOTLAND PLC			78010JAA0	Q			40,002,848.26	
SLM CORP			78442FAC2	Q Q Q Q			35,813,146.84	
SOUTHTRUST BANK NA			8447HACL6	Q			39,980,850.46	
STATE STREET BANK & TR			8574P0RR1	Q		40,000,000.00	39,984,719.09	
SUNTRUST BANK	AA2		86787EAF4	Q			39,974,980.21	
WAL-MART STORES			931142BW2	Q		40,000,000.00	39,946,934.39	
WELLS FARGO & COMPANY	AA1	1.539	949746FH9	Q		40,000,000.00	40,061,544.75	
Instrument Total	46					1,551,033,000.00	1,551,455,986.20	
		Instru	ment -INTF	INTER	NATIONAL F	UNDS		
EQUITY SWAP - LIQUDITY RES	SERVE	0.000	IL-EQS			288,107.87	28,810,787.32	
Instrument Total	1					288,107.87	28,810,787.32	
Portfolio Total	48					1,562,221,107.87	1,591,142,827.02	1,804,020,405.13

ASOF09	Date 01/21/2005 Time 18:35:30	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004 Page 004
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Investment Desc	Rating Yield	Identifier	F	Maturity	Par/Shares	Book Value	Market Value
	Group -	- INTERNATIONAL					
	Portfolio -		GING S		JITY SWAPS		
FREDDIE MAC DISCOUNT NOTE	2.315	313397CM1			8,100,000.00	8,068,986.49	
GENERAL ELEC CO		36959HP92				11,373,424.75	
GENERAL ELEC CO) 36959НQН3				5,492,949.18	
GENERAL ELECTRIC CAP CORP.	2.196	36959HNQ6			7,100,000.00	7,090,247.83	
PROCTER & GAMBLE CO	2.370) 74271TQ89			11,400,000.00	11,350,374.70	
Instrument Total	5				43,520,000.00	43,375,982.95	
	Instru	ument -INTF	INTE	RNATIONAL FUI	NDS		
EQS-E	0.000) IL-EQSE			6,721.29	672,129.32	
Instrument Total	1				6,721.29	672,129.32	
Portfolio Total	6				43,526,721.29	44,048,112.27	47,919,712.44

ASOF09 Date 01/21/2005	Time 18:35:30	STATE TEACHERS	S RETIREMENT SYSTEM (OF OHIO	Period 12/01/2004 To 13	2/31/2004 Page 005
Monthly Market Portfolio						
Investment Desc	Rating Yield	Identifier	F Maturity	Par/Shares	Book Value	Market Value
	Group Portfolio Instrument	~ -	AL MERGING ANALYSTS SW MTERNATIONAL FUNDS			
EQUITY SWAP II - LIQUIDIT	TY RES 0.0	00 IL-EQS2		15,072.02	1,507,202.02	
Instrument Total	1			15,072.02	1,507,202.02	
Portfolio Total	1			15,072.02	1,507,202.02	2,123,166.87

Investment Desc	Yield	Identifier	r F Ticker	Shares	Cost	Market Value
	Group - INTERNA					
	Portfolio - I-ACT		POTNO			
	Instrument - COM					
			-			
AMERICA MOVIL - ADR	0.405	2722670	AMX	200,000.00		
ARACRUZ CELULOSE SA ADR	3.076	2058579	ARA	12,000.00	205,132.20	
ASUR ADR	1.784	2639361	ASR	64,000.00	988,301.32	
AU OPTRONICS CORP - ADR	1.759	2877149	AUO	1.04	7.66	
CEMEX ADR	2.800		CX	200,000.00	4,311,040.00	
CHECK POINT SOFTWARE TECH			CHKP	120 000 00	2 202 072 00	
CHINA MOBILE HK ADR	1.491		CHL	695,000.00	11,137,987.27	
CIA TELECOM CHILE-ADR CIA VALE DO RIO DOCE - ADR	5.133		CTC	160,000.00	1,825,943.81	
CIA VALE DO RIO DOCE - ADR	0.286		RIO	120,000.00	903,704.00	
COCA-COLA FEMSA-ADR	1.026		KOF	12,000.00	286,170.00 488,202.36	
COMPANHIA BRASILEIRE ADR	0.632		CBD	24,000.00	488,202.36	
COMPANIA DE MINAS ADR	1.340		BVN	50,000.00	547,224.57	
COMPANHIA BRASILEIRE ADR COMPANIA DE MINAS ADR COPEL ADR EMPRESAS NACIONAL ADR FOMENTO ECONOMICO MEX SP ADR	2.237		ELP	124,000.00 160,000.00	722,061.22	
EMPRESAS NACIONAL ADR	0.482			160,000.00	1,714,654.62	
		2246039	FMX	46,000.00	1,605,080.59 457,101.65	
			KB	16,000.00	457,101.65	
LUKOIL HLDGS SPND-ADR PETROLEO BRASILEIRO ADR POSCO-ADR	0.794		LUKOY	85,200.00 150,000.00 80,000.00	4,463,402.59	
PETROLEO BRASILEIRO ADR	0.779		PBR	150,000.00	3,426,770.12	
POSCO-ADR	2.820		PKX	80,000.00	1,767,221.07	
TELE NORTE LESTE PART ADR	1./19		TNE	96,000.00 117,553.00	1,383,603.19	
TELECENTRO OESTE CELULAR ADR	0.851 3.134 S ADR 0.532	2298018	TRO	117,553.00	819,621.76	
TELEFONOS DE MEXICO ADR	3.134	2881612	S TMX	240,000.00 96,000.00	7,549,742.43	
TEVA PHARMACEUTICAL INDUSTRIE	S ADR 0.532	2883878	TEVA	96,000.00	2,592,256.40	
TV AZTECA S.AADR	0.214		TZA	35,000.00	209,530.88	
UNIBANCO - SPONSORED ADR VALE R DOCE-ADR	2.894	2000815	UBB	44,000.00 90,000.00	991,545.23	
VOTORANTIM CELULOSE - ADR	3.524	2696560	VCP	112,500.00	612,096.68	
Instrument Total	27			3,157,254.04	55,188,600.19	
	Instrument -CO	R CORPOR <i>i</i>	ATE NOTES/BO	ONDS		
HINDUSTAN LEVER LTD	0.000	6664819	A 66648	3,600,000.00	73,135.42	
Instrument Total	1			3,600,000.00	73,135.42	
	Instrument -CT	RY COUNTRY	7 FUNDS - CI	LOSED END		
BRAZIL FUND	2.269	2121954	91404	621,500.00	14,918,336.30	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAT.				
Po	rtfolio - I-ACT		RGING			
	strument - CTRY					
FIRST ISRAEL FUND INC.	0.261	2349789	93078	243,500.00	3,264,846.45	
FLEMING CZECH & SLOVAK	0.000	4241838	FLECS	346,800.00	3,264,846.45 1,098,188.45	
INDOCAM ASIA MALACCA	0.000	0556310	70601	40,000.00	522,500.00	
KOREA FUND	3.740	2496414	00094	672,118.00	9,997,168.95	
FIRST ISRAEL FUND INC. FLEMING CZECH & SLOVAK INDOCAM ASIA MALACCA KOREA FUND TAIWAN OPPROTUNITIES FUND	0.000	0875361	33423	40,000.00 672,118.00 200,000.00	2,874,000.00	
Instrument Total 6				2,123,918.00	32,675,040.15	
	Instrument -ICOM	M INTERNA	TIONAL COM	MON STOCKS		
ACER INCORPORATED	0.144	6005850	73834	1.781.915.88	2.233.962.34	
ADVANCED INFO SERVICE	0.102	6412591	ADVAN	3,200,000.00	2,233,962.34 3,095,050.10	
AGORA SA	0.000	5618312	AGO_P	70,000.00	893,887.38	
AKBANK T.A.S.	0.000	4011127	AKBNK	450 000 000 00	1.017.197.28	
AKSIGORTA	0.000	4012078	AKGRT	560,000,000.00	944,838.33 1,153,806.32 1,103,603.16 1,718,287.58 1,779,968.22	
ALFA SA DE CV SER'	0.132	2043423	ALFAA	880,000.00	1.153.806.32	
ANGLO AMERICAN ORD	9.037	0490151	AAL_L	100,000.00	1,103,603.16	
ANGLO AMERICAN PLA	0.575	6761000	AMS_S	50,000.00	1,718,287.58	
AU OPTRONICS CORP	0.082	6288190	2409	945,000.00	1,779,968.22	
AYALA CORPORATION	0.018	6087063	AC_PM	18,000,000.00	1,436,572.43	
BANCO BRADESCO SA	0.093	B00FM53	BBDC4	107,999.99	1,436,572.43 1,773,686.17	
BANCO ITAU SA PREF	0.196	B037HR3	ITAU4	20,999.99 3,500,000.00 930,000.00 50,000.00 300,000.00	1,672,771.53	
BANGKOK EXPRESSWAY	0.147	6113311	BECL/	3,500,000.00	1,210,084.62	
BANK DAGANG NAS ID	0.000	6004567	BDNI/	930,000.00	0.00	
BANK PEKAO SA ORD	1.089	5473113	PEO P	50,000.00	976.612.17	
BARLOWORLD LIMITED	0.635	6079123	BAW S	300.000.00	1.865.899.13	
BEC WORLD PCL-FOREIGN	0 098	6728351	BEC/F	3,000,000.00	1,605,923.20	
DEMO CODD	0 157	6054465	2352	1,320,000.00	1,274,486.67	
BHARAT PETROLEUM CORP LTD BK HAPOALIM BM ILS	0.082	6099723	BPCL	24,000.00 800,000.00	231,047.47	
BK HAPOALIM BM ILS	1.542	6075808	POLI	800,000.00	2,051,593.49	
BRASIL TELECOM PARTICIPACOES S/A CASA ANGLO BRAS S.A. CATHAY LIFE INSURANCE CO	843.243	2292656	BRTP4	100,000,000.00	231,047.47 2,051,593.49 1,475,657.56	
CASA ANGLO BRAS S.A.	0.000	2177214	CABR4	44,161,119.00	0.00	
CATHAY LIFE INSURANCE CO	0.097	6425663		2,399,999.99	3,270,439.50	
CESKY TELECOM	0.206	5272569	SPTT_			
CHEIL COMMUNICATIONS INC	0.206 0.002 0.199 0.264	6093231	03000	14,000.00	1,589,669.44 1,078,383.41 461.787.10	
CHINA MOTOR	0.199	6191328	2204_	400,000.00	461,787.10	
CHINA RESOURCES ENTERPRISES	0.264	6972459	291_H	2,100,000.00	461,787.10 1,778,476.50	
CHINA TELECOM CORP	0.311	6559335	728_H	4,000,000.00	1,493,386.56 1,175,037.78	
CHINATRUST FINANCIAL HOLDING CO.		6527666	2891_	2,256,951.00	1,175,037.78	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	Dowtfolio T ACT	TATTEDATAT EME	RGING			
	Portfolio - I-ACT Instrument - ICOM	INTERNATIONA	L COMMON S'	TOCKS		
	111001 4110110 10011					
CHUNGHWA TELECOM CIPLA LIMITED CNOOC LTD COFCO INTERNATIONAL LTD. COMMERCIAL INTERNATIONAL BANK COMPAL ELECTRONICS DAEWOO SHIPBUILDING & MARINE DATANG INTERNATIONAL POWER DELTA ELECTRONICS INC DHANA SIAM FINANCE DR REDDY'S LABORATORIES ECI TELECOM ORD IL FINANCE ONE THB10 (FISKARAGUNG PERK I FORD OTOMOTIV SAN FORMOSA PLASTICS CORP GIGABYTE TECHNOLOGY CO. GOLD FIELDS LIMITE GPO IND BIMBO SER' GRUPO MEXICO SA GUJARAT AMBUJA CEMENT GDR HARMONY GOLD MINING CO HINDALCO INDUSTRIES LIMITED HINDUSTAN LEVER HONG LEONG BANK HYUNDAI MOTOR CO K HYUNDAI MOTOR CO K HYUNDAI MOTOR CO K HYUNDAI MOTOR LTD ICL-ISRAEL CHEM OR IDB HOLDING CORP O IJM CORP BERHAD IMPALA PLATINUM HL INFOSYS TECHNOLOGIES LTD IOI CORPORATION BERHAD KASIKORNBANK KGHM POLSKA MIEDZ KIMBERLEY CLARK DE KOMERCNI BANKA KOOKMIN BANK KRW50	0.227	6287841	2412	560,000.00	1,047,400.00 509,254.24 1,632,356.94 499,018.64 2,870,553.66 2,454,488.41 782,000.00 1,329,874.40 2,392,972.23 0.00 276,114.82 1,377,285.08 0.00 0.00 167,563.34 1,775,083.18 2,292,660.67 2,796,133.53 1,227,879.52 360,174.42 102,350.21 1,595,295.35 326,343.14 1,319,080.24 1,011,308.72 1,523,014.04	
CIPLA LIMITED	0.021	B011108	CIPLA	180,000.00	509,254.24	
CNOOC LTD	0.431	B00G0S5	883_H	4,000,000.00	1,632,356.94	
COFCO INTERNATIONAL LTD.	0.300	6105738	506_H	1,250,000.00	499,018.64	
COMMERCIAL INTERNATIONAL BANK	0.635	6243898	CMIB_	570,000.00	2,870,553.66	
COMPAL ELECTRONICS	0.190	6225744	2324_	3,734,550.39	2,454,488.41	
DAEWOO SHIPBUILDING & MARINE	0.002	6211732	04266	100,000.00	782,000.00	
DATANG INTERNATIONAL POWER	0.384	6080716	991_H	4,000,000.00	1,329,874.40	
DELTA ELECTRONICS INC	0.120	6260734	2308_	2,326,391.86	2,392,972.23	
DHANA SIAM FINANCE	0.000	6268716	DS/F_	98,200.00	0.00	
DR REDDY'S LABORATORIES	0.013	6410959	DRRD_	12,000.00	276,114.82	
ECI TELECOM ORD IL	2.448	2310150	ECIL	140,000.00	1,377,285.08	
FINANCE ONE THB10(0.000	6336925	FIN1/	13,800.00	0.00	
FISKARAGUNG PERK I	0.000	6342535	FISK_	301,500.00	0.00	
FORD OTOMOTIV SAN	0.000	4663562	FROTO	80,000,000.00	167,563.34	
FORMOSA PLASTICS CORP	0.098	6348544	73829	1,279,858.45	1,775,083.18	
GIGABYTE TECHNOLOGY CO.	0.196	6129181	2376_	1,312,500.00	2,292,660.67	
GOLD FIELDS LIMITE	0.204	6280215	GFI_S	240,000.00	2,796,133.53	
GPO IND BIMBO SER'	0.267	2392471	BIMBO	500,000.00	1,227,879.52	
GRUPO MEXICO SA	0.062	2643674	GMEXI	100,000.00	360,174.42	
GUJARAT AMBUJA CEMENT GDR	1.932	4393074	GJAD_	70,000.00	102,350.21	
HARMONY GOLD MINING CO	0.242	6410562	HAR_S	180,000.00	1,595,295.35	
HINDALCO INDUSTRIES LIMITED	0.026	6100142	HNDL_	20,000.00	326,343.14	
HINDUSTAN LEVER	0.088	6261674	HLVR_	464,000.00	1,319,080.24	
HONG LEONG BANK	1.148	6436892	HLBK_	700,000.00	1,011,308.72	
HYUNDAI MARINE AND FIRE INS. (0.005	B01LXY6	00145	700,000.00	1,523,014.04	
HYUNDAI MOTOR CO K	0.001	6451055	00538	88,000.00	1,956,384.03	
HYUNDAI MOTOR LTD	0.003	6148272	00538	16,000.00	317,337.82	
ICL-ISRAEL CHEM OR	0.751	6455530	CHIM_	250,000.00	1,523,014.04 1,956,384.03 317,337.82 278,177.01 2,365,686.40	
IDB HOLDING CORP O	5.005	6456726	IDBH_	100,000.00	2,365,686.40	
IJM CORP BERHAD	0.666	6455217	IJM_M	320,000.00 24,000.00	392,045.77	
IMPALA PLATINUM HL	0.778	6457804	IMP_S	24,000.00	1,200,021.04	
INFOSYS TECHNOLOGIES LTD	0.022	6205122	INFO_	80,000.00	1,193,631.74	
IOI CORPORATION BERHAD	0.914	6464514	IOI_M	440,000.00	603,234.86	
KASIKORNBANK	0.000	6888794	KBANK	1,600,000.00	816,002.07	
KGHM POLSKA MIEDZ	1.067	5263251	KGH_P	80,000.00	1,200,021.04 1,193,631.74 603,234.86 816,002.07 296,963.46 2,233,573.48 791,148.44 4,427,422.73	
KIMBERLEY CLARK DE	0.438	2491914	KIMBE	790,000.00	2,233,573.48	
KOMERCNI BANKA	0.274	4519449	KOMB_	15,000.00	791,148.44	
KOOKMIN BANK KRW50	0.002	6419365	06000	144,000.00	4,427,422.73	

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

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Gr	oup - INTERNAT.	TONAT.				
Dort fol	i - T - 7 CT	TNTTDNAT TMT	RGING			
Instrum	io - I-ACT ent - ICOM	INTERNATIONA	L COMMON S	STOCKS		
SAMSUNG ELECTRONICS-PFD SAMSUNG FIRE + MAR SAMSUNG HEAVY INDUSTRIES SANLAM LTD ORD ZAR SAPPI ZARI(SICOVAM SASOL NPV SHINHAN FINANCIAL GROUP LTD SHINSEGAE DEPT STR SIAM CEMENT CO THB SIAM COMMERCIAL BK SIME DARBY BERHAD SINOPAC HOLDINGS SINOTRANS LTD SK TELECOM CO LTD SM PRIME HLDGS ORD SPAR GROUP LTD STANDARD BANK GROUP SURGUTNEFTEGAS PREFERRED SURGUTNEFTEGAZ-\$US T IS BANKASI SER C T.GARANTI BANASI T TAIWAN CELLULAR CORP TAIWAN SEMICONDUCTOR MANUFACTURING TELEFONOS DE MEXIC TELEKOMUNIKAYA POL TELKOM SOUTH AFRICA LTD TENAGA NASIONAL BERHAD TENAGA NASIONAL BERHAD TENARIS SA TEVA PHARMA IND IL THAI ENGINE MANFACTURING TIGER BRANDS LIMITED TISCO FINANCE PCL - FOREIGN TRAVELSKY TECHNOLOGY TUPRAS-TURKIYE PETROL RAFINE UNI-PRESIDENT ENTERPRISES UNIBANCO-UNITS UNIFIED ENERGY SYSTEMS UNIPETROL UNITED MICROELECTRONICS	0.003	6773812	00593	11,200.00	2,302,768.68	
SAMSUNG FIRE + MAR	0.001	6155250		8,330.00	407,958.16	
SAMSUNG HEAVY INDUSTRIES	0.002	6772217	01014	350,000.00	407,958.16 1,117,420.83 1,365,988.45	
SANLAM LTD ORD ZAR	0.546	6134022	SLM_S	960,000.00	1,365,988.45	
SAPPI ZARI(SICOVAM	0.412	6777007	SAP_S	150,000.00	1,869,310.41	
SASOL NPV	0.660	6777450	SOL_S	257,000.00	2,877,913.89	
SHINHAN FINANCIAL GROUP LTD	0.002	6397502	05555	140,000.00	1,535,570.24	
SHINSEGAE DEPT STR	0.000	6805049	00417	6,400.00	752,454.88	
SIAM CEMENT CO THB	0.102	6609906	SCC/F	480,000.00	479,700.66	
SIAM COMMERCIAL BK	0.073	6889935	SCB/F	2,000,000.00	938,880.29	
SIME DARBY BERHAD	1.140	6808769	SDY M	880,000.00	1,259,607.24	
SINOPAC HOLDINGS	0.080	6525875	2890	6,478,354.08	2,877,881.58	
SINOTRANS LTD	0.339	6579010	598 H	2,400,000.00	758,505.76	
SK TELECOM CO LTD	0.002	6224871	01767	24.000.00	4.016.971.61	
SM PRIME HLDGS ORD	0.150	6818843	SMPH	4.000.000.00	503.950.78	
SPAR GROUP LTD	0.000	B038WK4	SPP S	150,000.00	493,891.18	
STANDARD BANK GROUP	0.432	B030GJ7	SBK S	600,692.00	1,755,858.30	
SURGUTNETTEGAS PREFERRED	29.357	5005884	SNGSP	3.000.000.00	1,214,330.00	
SURGUTNETTEGAZ-SUS	18.666	4851732	SNGS	100,000.00	62.070.00	
T IS BANKASI SER C	0.000	4869939	TSCTR	202.400.000.00	350.738.28	
T GARANTI BANASI T	0.000	4361617	GARAN	583.914.000.00	536.613.04	
TATWAN CELLULAR CORP	0.211	6290496	3045	3.300.000.00	2.520.792.50	
TAIWAN SEMICONDUCTOR MANUFACTURING	0.036	6889106	27933	3.999.206.00	5.066.640.28	
TELEFONOS DE MEXIC	0.284	2881689	TELME	800.000.00	763.681.74	
TELEKOMINIKAYA POL	0.202	5552551	TPS P	500.000.00	2.191.357.41	
TELKOM SOUTH AFRICA LTD	0.199	6588577	TKG S	113.600.00	507.472.55	
TENAGA NASIONAL BERHAD	0.313	6904612	TNB M	700.000.00	2.194.755.09	
TENARIS SA	0.262	2172402	TS AF	187.230.00	353.643.65	
TEVA PHARMA IND II.	0.162	6882172	TEVA	168.000.00	5.201.627.66	
THAT ENGINE MANEACTURING	0.102	6885762	43247	4 687 00	0.00	
TIGER BRANDS LIMITED	0.678	6891297	TBS S	70 000 00	833 231 00	
TISCO FINANCE PCL - FOREIGN	0.069	6892858	TISCO	2.000.000.00	1.513.142.44	
TRAVELSKY TECHNOLOGY	0.005	6321954	696 H	700 000 00	497 999 81	
TUPRAS-TURKIYE PETROL RAFINE	0.000	4907572	TUPRS	40.000.000.00	330.840.86	
IINI-PRESIDENT ENTERPRISES	0.114	6700393	1216	5.980.960.00	2.496.987.27	
IINTBANCO-IINTTS	11 669	B02PG48	IJBBR1	50,000,00	185 105 68	
UNIFIED ENERGY SYSTEMS	16 456	4889335	EESR	7 000 000 00	796 442 45	
INTERPOL.	0.150	5297294	IINIT D	348 000 00	802 512 84	
INTTED MICROFI.ECTRONICS	0.000	6916628	73850	3 820 776 95	3 098 270 12	
ONTIDD MICHOPHECINONICD	0.077	0710020	, 5050	350,000.00 960,000.00 150,000.00 150,000.00 257,000.00 140,000.00 6,400.00 480,000.00 2,000,000.00 880,000.00 6,478,354.08 2,400,000.00 4,000,000.00 150,000.00 600,692.00 3,000,000.00 100,000.00 24,000.00 3,300,000.00 3,914,000.00 3,999,206.00 800,000.00 13,600.00 13,600.00 137,230.00 168,000.00 187,230.00 168,000.00 202,400,000.00 13,600.00 700,000.00 13,600.00 700,000.00 14,687.00 70,000.00 2,000,000.00 100,000.00	3,000,270.12	

Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Portfolio -		ONAL INTERNAL EMER INTERNATIONAL		CKS		
VIA TECHNOLOGIES INC WHITE MARTINS SA C		0.086	6146823 2961428		2.00 60,546.00	7.07 0.00	
Instrument Total	148			2,3	10,645,372.51	223,450,152.63	
	Instrum	ment -INTF	INTERNAT	CIONAL FUNDS			
INTERNAL ACTIVE - LIQUIDITY	RESERVES	0.000	IL-ACT		3,679.28	367,928.49	
Instrument Total	1				3,679.28	367,928.49	
	Instrum	ment -INTL	WARRAINTERNAT	CIONAL WARRA	NT		
DAESANG FEED CO RT		0.000	9418264	94182	260.00	80.70	
Instrument Total	1				260.00	80.70	
Portfolio Total	184			2,3	19,530,483.84	311,754,937.58	474,607,112.34

ASOF11	Date 01/21/2005 Time 18:35:32	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004	Page 012

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

ASOF11	Date 01/21/2005 Time 18:35:32	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004	Page 013
Monthly	Market Portfolio			

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

ASOF11	Date 01/21/2005 Time 18:35:32	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004	Page 014
Monthly	Market Portfolio			

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

ASOF11 Date 01/21/2005 Time 18:35:32	STATE TEAC	HERS RETIREMENT SYSTEM OF	OHIO	Period 12/01/2004 To 12	/31/2004 Page 015
Monthly Market Portfolio					
Investment Desc	Yield	Identifier F Ticker	Shares	Cost	Market Value
Group	o - INTERNAT	IONAL			
Portfolio Instrument		BERSTEIN EMERGING MA INTERNATIONAL FUNDS			
BERNSTEIN EMERGING - EQUITIES BERNSTEIN EMERGING - LIQUIDITY	0.000	IE-SAN IL-SAN	4,468,255.43 128,171.08	446,825,543.56 12,817,108.02	

128,171.08 4,596,426.51

459,642,651.58

771,360,241.15

4,596,426.51 459,642,651.58

Instrument Total Portfolio Total

ASOF11	Date 01/21/2005 Time 18:35:32	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004 Page 016

Monthly	Market	Port.folio
IMCOTITITITY A	Market.	POLLIGITO

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

Investment Desc	Yield	Identifie	r F Ticker	Shares	Cost	Market Value
	Group - INTERNA'	PT∩NAT.				
	Portfolio - I-LAZAR		TTON ACCO			
	Instrument - CTRY			END		
ISRAEL FUND	0.000	0457242	ISR_L	571,389.00	0.00	
Instrument Total	1			571,389.00	0.00	
	Instrument -IC	OM INTERNA	ATIONAL COMM	ON STOCKS		
BETEILIGUNGSVERWAL	0.000	94D0744	94D07	753.00	0.00	
CIA VALE DO RIO DO	0.000	B011X91	VALE_	83,300.00	0.00	
F&C-ROMANIAN INV	40.000	0165288	01652	199,690.00	1,996,900.00	
INTERNATIONAL THEATRES LTD	0.000	2533827		32,500.00		
ROYALE BELGE NPV V	0.000	5047488	RBVBS	531.00	0.00	
TELECOM ASIA RTS	0.000	94F1516	94F15			
TI AUTOMOTIVE LTD	0.000	3067529	6525Z	375,200.00	0.00	
Instrument Total	7			1,227,490.00	1,996,900.00	
	Instrument -IN	TF INTERNA	ATIONAL FUND	S		
LAZARD FRERES - LQR	0.000	IL-LAZ		37.58	3,758.01	
Instrument Total	1			37.58	3,758.01	
Portfolio Total	9			1,798,916.58	2,000,658.01	50,561.27

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

9,833,381.03 983,338,103.29 1,127,057,407.89

2

Portfolio Total

ASOF11 Date 01/21/2005 Time 18:35:32 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2004 To 12/31/2004 Page 018

Monthly Market Portfolio					
Investment Desc	Yield	Identifier F Tick	er Shares	Cost	Market Value
	Group - INTERNAT: Portfolio - I-MARVEM Instrument - INTF	IONAL MARVIN & PALMER EME INTERNATIONAL FUNDS	₹		
MARVIN EMERGING - EQUITIES MARVIN EMERGING - LQR	0.000 0.000	IE-MARVEM IE-M IL-MARVEM IL-M	- , ,	332,844,188.81 12,609,948.04	
Instrument Total	2		3,454,541.36	345,454,136.85	

Period 12/01/2004 To 12/31/2004 Page 019

3,454,541.36 345,454,136.85 474,717,792.95

ASOF11 Date 01/21/2005 Time 18:35:32 STATE TEACHERS RETIREMENT SYSTEM OF OHIO

Portfolio Total

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNATI					
	Portfolio - I-QUAN Instrument - COM	EAFE OUANTIT	'ATIVE PO			
ELAN CORP PLC-ADR	0.000	2307237	ELN	178,312.00	4,218,435.00	
Instrument Total	1			178,312.00	4,218,435.00	
	Instrument -ICOM	INTERNA	TIONAL COMMO	ON STOCKS		
3 I GROUP ABB LIMITED CHF2.50 ACCOR FRF100 ACERINOX SA ACOM CO Y50 ACS ACTIVIDADES ADECCO SA-REG ADIDAS-SALOMON AG AEON CO LTD AGFA GEVAERT NV AIFUL CORP JPY 50 AIR LIQUIDE ALCAN ALUMINIUM LTD ALCATEL EUR 2.0 ALL NIPPON AIRWAYS CO LTD	4.093	0888693	III_L	89,400.00	673,501.90 337,615.78 461,726.54 1,071,745.86 553,970.79 1,617,114.48 204,072.24 386,202.25 726,127.94 933,564.47 499,678.13 937,444.12 313,223.62 531,798.18 461,427.71 4,737,939.22 7,437,833.57 1,733,577.27 743,559.29 186,574.52 829,635.04 1,437,902.49 748,424.73 96,027.33 2,298.06 479,980.39 372,444.70 622,886.84 4,460,511.07 74,712.38 770,230.61 4,085,157.47 965,114.72	
ABB LIMITED CHF2.50	10.389	7108899	ABBN	50,564.00	337,615.78	
ACCOR FRF100	4.430	5852842	AC FP	13,061.00	461,726.54	
ACERINOX SA	1.983	B01ZVZ5	ACX S	72,400.00	1,071,745.86	
ACOM CO Y50	0.011	6049784	8572	6,900.00	553,970.79	
ACS ACTIVIDADES	4.125	B01FL06	AAD L	75,700.00	1,617,114.48	
ADECCO SA-REG	1.075	7110720	ADEN	3,996.00	204.072.24	
ADIDAS-SALOMON AG	1.140	4031976	ADS G	4.100.00	386.202.25	
AEON CO LTD	0.006	6480048	8267	45.600.00	726.127.94	
AGFA GEVAERT NV	2.041	5689051	AGFB	47.827.00	933.564.47	
ATFILL CORP TRY 50	0.005	6019419	8515	5.000.00	499.678.13	
AIR LICHIDE	2 907	4011406	AT FD	7 942 00	937 444 12	
ALCAN ALUMINIUM LTD	0.851	2013200	AL CN	7.600.00	313.223.62	
ALCATEL EUR 2 0	1 899	5975006	CGE F	49 239 00	531 798 18	
ALL NIPPON ATRWAYS CO LTD	0.008	6014908	9202	143 000 00	461 427 71	
ALLTANZ AC NDV/REC	2 098	5231485	ALV C	41 078 00	4 737 939 22	
ALLIED TRICH BANKS	4 949	0019783	VI.BK	436 164 00	7 437 833 57	
ALTADIS SA	2 742	5444012	ALT S	42 300 00	1 733 577 27	
ALIMINA LTD	2 638	6954985	AWC A	165 700 00	743 559 29	
AMADA CO V50	0.008	6022105	6113	36 600 00	186 574 52	
AMCOR ORD NEW	3 412	6066608	AMC A	141 700 00	829 635 04	
AMD ORD AID3	1 687	6709958	AMD A	267 000 00	1 437 902 49	
AMIEGOAD	5 386	0109930	777 T.	53 120 00	748 424 73	
ADEC CEDONO	0.300	5981070	SEO V	150 00	96 027 33	
ARES SERONO	0.000	6049632	2815	75 00	2 298 06	
ARIARE UAPAN CO LID.	0.009	6055208	52013_	50 000 00	470 080 30	
AGAHI KAGEI CODDODATION	0.010	6053200	3407	82 000 00	372 444 70	
ACCA ARIOV AR	0.015	5698789	740/_ A222A	52,000.00	622 886 84	
ACTRATERIA CRR A	0.105	0000709	ASSAL ATN I.	112 865 00	4 460 511 07	
ALCAN ADMINION DID ALCATEL EUR 2.0 ALL NIPPON AIRWAYS CO LTD ALLIANZ AG NPV(REG ALLIED IRISH BANKS ALTADIS SA ALUMINA LTD AMADA CO Y50 AMCOR ORD NPV AMP ORD AUD3 AMVESCAP ARES SERONO ARIAKE JAPAN CO LTD. ASAHI GLASS CO JPY ASAHI KASEI CORPORATION ASSA ABLOY AB ASTRAZENECA GBP 0. ATI TECHNOLOGIES INC ATLAS COPCO AB AUSTRALIA + NEW ZEALAND BANK G	0.465	200022	ATV_L	5 200 00	74 712 20	
ATT TECHNOLOGIES INC	0.000	4050373	ATI_C	20 200 00	770 220 61	
ATTING COLCO ND	U.3/0	40303/I	AICUA ANZ A	20,300.00	//U,23U.01 // OOF 157 /7	
AUSTRALIA + NEW ZEALAND BANK G AUSTRALIAN GAS LIG	3.432	6064060	ANA_A	∆01,300.00	4,000,107.47	
DIT CAD NATURALGUA	3.432	0004303	AGL_A	95,300.00	905,114./2	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-QUAN		ATIVE PO			
	Instrument - ICOM			OCKS		
AUTOPISTAS CESA	3.223	4065663	ACE_S	44,400.00 59,287.00	930,603.52 1,143,153.59	
AXA EUR 2.29	2.840	7088429	CS_FP	59,287.00	1,143,153.59	
BAA ORD GBP1	6.673	0067340	BAA_L	95,876.00 494,300.00	829,790.92 8,337,615.35	
BANCO BILBAO - BBVA	3.664	5501906	BBVA_	494,300.00	8,337,615.35	
BANCO POPULAR	4.001	5857836	POP_S	26,300.00	1,681,114.79	
BANK AUSTRIA CREDITANSTALT	2.084	7621363	BACA_	49,093.00	2,672,503.43	
BANK OF IRELAND	4.792	3060625	BKIR_	494,113.00	7,056,702.59	
BANK OF MONTREAL	2.543	2076009	BMO_C	9,400.00	374,481.11	
AUTOPISTAS CESA AXA EUR 2.29 BAA ORD GBP1 BANCO BILBAO - BBVA BANCO POPULAR BANK AUSTRIA CREDITANSTALT BANK OF IRELAND BANK OF MONTREAL BANK OF NOVA SCOTIA BARCLAYS PLC ORD G BARRICK GOLD CORP BASF AG DEM ORD SH BAYER AG COM NPV BAYERISCHE HYPO UN BCE INC BCO SANTANDER CENTAL HISP BG GROUP ORD	2.625	2076281	BNS_C	17,900.00	8,337,615.35 1,681,114.79 2,672,503.43 7,056,702.59 374,481.11 464,942.10 2,851,957.82 189,284.75 4,325,990.78 2,712,534.03	
BARCLAYS PLC ORD G	7.109	3134865	BARC_	449,067.00	2,851,957.82	
BARRICK GOLD CORP	0.633	2024644	ABX_C	9,600.00	189,284.75	
BASF AG DEM ORD SH	3.595	5086577	BAS_G	90,200.00	4,325,990.78	
BAYER AG COM NPV	2.729	5069211	BAY_G	106,300.00	2,712,534.03	
BAYERISCHE HYPO UN	6.905	4325419	HVM_G	55,100.00 7,400.00 913,400.00	1,252,350.92	
BCE INC	3.463	2089933	BCE_C	7,400.00	155,370.01	
BCO SANTANDER CENTAL HISP	4.041	5705946	SAN_S	913,400.00	11,090,042.01	
BG GROUP ORD	1.946	0876289	BG/L	244,245.00	931,118.32	
BHP LIMITED	1.838	6144690	BHP_A	510,400.00	6,028,679.50	
BHP STEEL LTD	2.849	6533232	BSL_A	113,400.00	749,235.04	
BILLITON PLC	8.175	0056650	BLT_L	180,584.00	875,245.02	
BIOVAIL CORPORATION	0.000	2098199	BVF_C	2,900.00	56,090.40	
BK OF EAST ASIA HK	0.479	6075648	23_HK	76,600.00	218,188.10	
BK OF YOKOHAMA Y50	0.007	6986449	8332_	75,000.00	438,515.29	
BNP PARIBAS	3.697	7309681	BNP_F	37,268.00	1,876,675.65	
BOC GROUP GBP0.25	7.806	0108120	BOC_L	28,598.00	414,451.86	
BOC HONG KONG HOLDINGS LTD	0.554	6536112	2388_	200,700.00	356,265.30	
BOOTS GROUP PLC	8.815	3231078	BOOT_	60,549.00	574,313.01	
BORAL LIMITED	3.422	6218670	BLD_A	109,100.00	587,979.40	
BOUYGUES	1.998	4002121	EN_FP	8,614.00	275,371.15	
BP AMOCO	5.763	0798059	BP/_L	1,593,245.00	11,551,583.40	
BRAMBLES INDS LTD	2.255	6120009	BIL_A	145,900.00	789,490.84	
BRASCAN CORPORATION	1.083	2092599	BNN/A	4,800.00	132,120.99	
BRIDGESTONE CORP J	0.007	6132101	5108_	41,000.00	544,783.44	
BRIT AMER TOBACCO	8.491	0287580	BATS_	120,879.00	6,028,679.50 749,235.04 875,245.02 56,090.40 218,188.10 438,515.29 1,876,675.65 414,451.86 356,265.30 574,313.01 587,979.40 275,371.15 11,551,583.40 789,490.84 132,120.99 544,783.44 1,037,081.99 934,322.67 800,159.90 3,570,320.78 470,219.90 1,027,850.01	
BRITISH AEROSPACE	7.662	0263494	BA/_L	246,594.00	934,322.67	
BCE INC BCO SANTANDER CENTAL HISP BG GROUP ORD BHP LIMITED BHP STEEL LTD BILLITON PLC BIOVAIL CORPORATION BK OF EAST ASIA HK BK OF YOKOHAMA Y50 BNP PARIBAS BOC GROUP GBP0.25 BOC HONG KONG HOLDINGS LTD BOOTS GROUP PLC BORAL LIMITED BOUYGUES BP AMOCO BRAMBLES INDS LTD BRASCAN CORPORATION BRIDGESTONE CORP J BRIT AMER TOBACCO BRITISH AEROSPACE BRITISH SKY BROADC BT GROUP CABLE + WIRELESS O CADBURY SCHWEPPES	2.049	0141192	BSY_L	85,854.00	800,159.90	
BT GROUP	8.700	3091357	BT/A_	662,354.00	3,570,320.78	
CABLE + WIRELESS O	6.938	0162557	CW/_L	97,270.00	470,219.90	
CADRIEV SCHWEPPES	4 809	0610700	CBRY	169,022.00	1,027,850.01	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Group	o - INTERNAT	IONAL				
Portfolio	- I-QUAN	EAFE QUANTIT	ATIVE PO			
Instrument	- ICOM	INTERNATIONA	L COMMON ST	TOCKS		
CAMECO CORP	0.398 3.004	2166160	CCO_C	1,000.00 7,300.00	69,029.31	
CAN IMPERIAL BK OF COMMERCE	3.004	2170525	CM_CN	7,300.00	354,947.95	
CANADIAN NATL RAILWAY CO	0.891 0.651	2180632 2171573 2793115	CNR_C	5,350.00	226,435.15	
CANADIAN NATURAL RESOURCES	0.651	2171573	CNQ_C	5,400.00	176,955.11	
CANADIAN PACIFIC RAILWAY LTD	1.076	2793115	CP_CN	4,800.00	118,685.48	
CANON INC JPY50	0.011	6172323	7751_	50,600.00	2,258,152.01	
CAP GEMINI FRF 40.	2.307	4163437	CAP_F	4,724.00	174,961.33	
CAPITAMALL TRUST	3.418	6420129	CT_SP	1,025,200.00	980,804.52	
CANADIAN PACIFIC RAILWAY LID CANON INC JPY50 CAP GEMINI FRF 40. CAPITAMALL TRUST CARREFOUR EUR 2.5 CATHAY PACIFIC AIR CENTRICA 5.55P CGU ORD 25P(SICOVA CHEUNG KONG(HLDGS)	2.870	5641567	CA_FP	7,300.00 5,350.00 5,400.00 4,800.00 50,600.00 4,724.00 1,025,200.00 26,933.00 60,500.00 295,394.00 193,237.00 76,700.00 68,500.00 2,500.00 12,105.00 150,100.00 12,105.00 150,100.00 12,200.00 174,500.00 2,200.00 174,500.00 269,514.00 8,600.00 31,055.00 280,436.00 69,400.00 134,900.00 144,900.00 134,900.00 134,900.00 134,900.00 134,900.00 134,900.00 134,900.00 52,365.00 26,890.00 556,660.00 52,900.00 77,500.00 79,300.00	1,313,226.82	
CATHAY PACIFIC AIR	0.323	6179755	293_H	60,500.00	110,463.39	
CENTRICA 5.55P	5.372	B033F22	CNA_L	295,394.00	1,016,223.24	
CGU ORD 25P(SICOVA	7.492	0216238	AV/_L	193,237.00	2,129,657.84	
CHEUNG KONG(HLDGS)	0.278	6190273	1_HK	76,700.00	620,101.91	
CHUBU ELECTRIC POWER CO INC CIBA SPEC CHEM ORD CIE DE ST. GOBAIN	0.023	6195609	9502_	68,500.00	1,336,404.65	
CIBA SPEC CHEM ORD	3.050	5196744	CIBN_	2,500.00	177,631.52	
CIE DE ST. GOBAIN	3.526	7380482	SGO_F	12,105.00	425,277.85	
CITY DEVELOPMENTS CLP HLDGS HKD5 COGNOS INC COLES MYER LTD	3.526 0.647 0.518	6197928	CIT_S	150,100.00	467,739.18	
CLP HLDGS HKD5	0.518	6097017	2_HK	105,700.00	581,747.71	
COGNOS INC	0.000 2.305	2208307	CSN_C	2,200.00	71,616.37	
COLES MYER LTD	2.305	6209908	CML_A	174,500.00	1,344,810.89	
COLES MYER LTD COMMENWEALTH BK OF AUSTRALIS AUD 2.0 COMPAGNIE FIN RICHEMONT COMPASS GROUP CREATIVE TECHNLGY CREDIT SUISSE GROUP CRH DAI NIPPON PRINTNG DAIMLERCHRYSLER AG DAIWA HOUSE INDS J DAIWA SECURITIES G DBS GROUP HOLDINGS DCC PLC DELHAIZE-LE LION N DEN NORSKE BANK NO	4.467	6215035	CBA_A	182,500.00	4,455,002.64	
COMPAGNIE FIN RICHEMONT	0.929	7151116	CFR_V	15,500.00	363,590.51	
COMPASS GROUP	7.250	0533153	CPG_L	269,514.00	1,632,635.94	
CREATIVE TECHNLGY	0.627	6207582	CREAF	8,600.00	121,731.99	
CREDIT SUISSE GROUP	0.184	7171589	CSGN_	31,055.00	1,055,713.72	
CRH	2.035	0182704	CRH_I	280,436.00	6,705,009.99	
DAI NIPPON PRINTNG	0.012	6250906	7912_	69,400.00	870,082.24	
DAIMLERCHRYSLER AG	5.783	5529027	DCX_G	134,900.00	5,095,927.69	
DAIWA HOUSE INDS J	0.012	6251363	1925_	46,000.00	478,882.22	
DAIWA SECURITIES G	0.013	6251448	8601_	108,200.00	660,001.22	
DBS GROUP HOLDINGS	1.293	6175203	DBS_S	348,600.00	2,855,342.15	
DCC PLC	2.813	0242493	DCC_I	52,365.00	956,975.99	
DELHAIZE-LE LION N	1.821	4262118	DELB_	26,890.00	878,976.08	
DEN NORSKE BANK NO	0.608	4263304	DNB_N	556,660.00	2,907,198.17	
DENSO CORP Y50	0.009	6640381	690 <u>2</u> _	52,900.00	850,434.53	
DEUTSCHE BANK AG O	3.121	5750355	DBK_G	77,500.00	5,111,548.76	
DEUTSCHE POST AG		4617859	DPW_G	79,300.00	1,401,630.45	
DEUTSCHE TELEKOM D	4.030 3.022	5842359	DTE G	79,300.00 300,800.00	4,787,333.90	
DEXIA	3.192	7147610			2,983,056.32	
DEXIA	3.192	7147610	DEXB_	238,012.00	2,983,056.32	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-OUAN		TATIVE PO			
	Instrument - ICOM	INTERNATIONA	L COMMON ST	OCKS		
DIAGEO ORD GBP 28.	7.131	0237400	DGE_L	251,383.00	2,564,255.02	
E.ON AG	4.046	4942904	EOA_G	95,634.00	5,238,197.26	
EAST JAPAN RAILWAY	0.010	6298542	9020_	307.00	1,489,829.37	
EISAI CO JPY50	0.012	6307200	4523_	21,600.00	479,857.50	
ELAN CORPORATION PLC	0.000	0307295	ELN_I	26,306.00	495,176.24	
ELECTRABEL ORD NPV	4.661	4294791	ELEB_	14,769.00	3,603,912.35	
ELECTROLUX AB - SER B	0.643	5466782	ELUXB	49,600.00	1,111,554.01	
ENBRIDGE INC	2.558	2466149	ENB_C	3,700.00	145,062.62	
DIAGEO ORD GBP 28. E.ON AG EAST JAPAN RAILWAY EISAI CO JPY50 ELAN CORPORATION PLC ELECTRABEL ORD NPV ELECTROLUX AB - SER B ENBRIDGE INC ENCANA CORP ENDESA SA ERICSSON LM-B	0.488	2793193	ECA_C	8,300.00	2,564,255.02 5,238,197.26 1,489,829.37 479,857.50 495,176.24 3,603,912.35 1,111,554.01 145,062.62 335,080.83 3,373,662.46 5,394,583.61 5,591,122.27 200,968.20 708,094.61 260,736.40 7,597,798.12 1,528,830.56 1,078,792.26 328,954.51	
ENDESA SA	4.750	5271782	ELE_S	152,900.00	3,373,662.46	
ERICSSON LM-B	0.355	5959378	ERICB	2,124,200.00	5,394,583.61	
ERSTE BANK DER OESTER SPARK	1.296	5289837	EBS_A	158,879.00	5,591,122.27	
ESPRIT HOLDINGS	0.320	6321642	330 H	44,900.00	200,968.20	
FANUC JPY50	0.004	6356934	6954	10,900.00	708,094.61	
FAST RETAILING CO.	0.016	6332439	9983	3,600.00	260,736.40	
FORTIS	4.608	7266139	FORB_	430,561.00	7,597,798.12	
FOSTERS BREWING GR	2.605	6349268	FGL A	364,900.00	1,528,830.56	
FRANCE TELECOM FRF	1.394	5176177	FTE F	43,312.00	1,078,792.26	
FRASER + NEAVE LTD	2.067	6689458	FNN S	65,400.00	328,954.51	
FRONTLINE LTD	0.613	5561052	FRO N	31,600.00	537,853.50	
FUJI PHOTO FILM CO	0.006	6356525	4901	35,424.00	1,143,125.67	
FUJISAWA PHARMACEUTICAL	0.007	6356804	4511	20,600.00	491,199.06	
FUJITSU NEW JPY50	0.008	6356945	6702	140,997.00	922,495.60	
GAMESA CORP TECNOLOGICA	3.128	B01CP21	GAM S	58,600.00	781,619.49	
GAS NATURAL SDG-E	3.337	5650422	GAS S	29,500.00	857,869.09	
GEN PROPERTY TST A	3.143	6365866	GPT A	453,200.00	1,287,658.35	
GIVAUDAN	1.045	5980613	GIVN	215.00	87,133.71	
GKN ORSH 0.5GBP	9.497	3064650	GKN L	79,423.00	359,468.45	
ERSTE BANK DER OESTER SPARK ESPRIT HOLDINGS FANUC JPY50 FAST RETAILING CO. FORTIS FOSTERS BREWING GR FRANCE TELECOM FRF FRASER + NEAVE LTD FRONTLINE LTD FUJI PHOTO FILM CO FUJISAWA PHARMACEUTICAL FUJITSU NEW JPY50 GAMESA CORP TECNOLOGICA GAS NATURAL SDG-E GEN PROPERTY TST A GIVAUDAN GKN ORSH 0.5GBP GLAXOSMITHKLINE GOLDEN OCEAN GROUP LTD	6.598	0925288	GSK L	421,636.00	9,304,158.43	
GOLDEN OCEAN GROUP LTD	0.000	B0500H1	8825Z	94,800.00	50,079.81	
GOLDEN OCEAN GROUP LTD GPE BRUX LAMBERT GREAT UNIV STORES GREAT-WEST LIFECO GROUP 4 SECURICOR GROUP DANONE ORD HANG LUNG PROPERTIES LTD HANG SENG BANK HK HBOS PLC	2.541	7097328	GBL B	30,745.00	1,390.307.19	
GREAT UNIV STORES	5.727	0384704	GUS L	66,504.00	606,117.94	
GREAT-WEST LIFECO	2.266	2384951	GWO C	6,200.00	122,399.98	
GROUP 4 SECURICOR	0.000	B01FLG6	GFS L	117,260.00	204,814.60	
GROUP DANONE ORD	2.450	B018SX1	BN FP	13,700.00	873,902.06	
HANG LUNG PROPERTIES LTD	0.471	6030506	101 H	76,400.00	111.287.14	
HANG SENG BANK HK	0.607	6408374	11 HK	40,400.00	526.380.22	
HBOS PLC	7 108	3058750	HBOS	260.131.00	3.221.827.04	
HENDERSON LAND DEVELOPMENT	0.286	6420538	12 HK	38.400.00	176.643.85	
DOI: DIANG BEVELOTING	3.200	0120000		55,155.50	1,078,792.26 328,954.51 537,853.50 1,143,125.67 491,199.06 922,495.60 781,619.49 857,869.09 1,287,658.35 87,133.71 359,468.45 9,304,158.43 50,079.81 1,390,307.19 606,117.94 122,399.98 204,814.60 873,902.06 111,287.14 526,380.22 3,221,827.04 176,643.85	

Croup - INTERNATIONAL PORTION EARL QUANTITATIVE PO INTERNATIONAL COMMON STOCKS	Investment Desc	Yiel	d Identifie	er F Ticker	Shares	Cost	Market Value
Dortfolio TOUNN FARE QUANTITATIVE DO							
HENKEL KGAA-VORZUG		Portfolio - I-QUAN	EAFE QUANT	ITATIVE PO			
HENKEL KGAA-VORZUG 2.550 5076705 HEN3_ 19,100.00 1,395,642.49 HENNES & MAURITZ AB-B 0.390 5687431 HMB_S 76,200.00 1,959,354,53 HOLV 1,959,		Instrument - ICOM	INTERNATION	NAL COMMON STO	OCKS		
HENNES & MAURITZ AB-B	UPNIKET KGVV-MODATIC	2 55	0 5076705	UPM2	10 100 00	1 205 642 40	
HENTELS & MACHIZ AB-S O.014 6429104 6501_ 237,200.00 1,453,661.84 HOLCIM LTD-B 1.476 7110753 HOL_V 5,610.00 256,996.21 HONDA MOTOR CO COM 0.010 6435145 7267_ 45,620.00 1,890,411.89 HONG KONG ELECTRIC HKD1 0.619 6435327 6_HK 83,700.00 364,859.70 HONG KONG ELECTRIC HKD1 0.619 6435327 6_HK 83,700.00 364,859.70 HONG KONG EXCHANGES & CLEAR 0.525 6267359 38_H 212,700.00 356,222.56 HOPEWELL HLDGS HKD 0.258 6140290 54_HK 36,800.00 80,105.97 HOYA CORP Y50 0.010 6441506 7741 5,700.00 555,194.85 HSBC HOLDINGS ORD 13.759 0540528 HSBA_ 673,395.00 7,040,894.60 HUTCHISON WHAMPOA 0.305 6448068 13_HK 108,600.00 800,192.09 HYPO REAL ESTATE 0.000 7681248 HRX_G 29,800.00 624,709.16 IBERDROLA SA 4.403 4424640 IBE_S 122,600.00 2,946,248.58 IMMOFINANZ IMMOBILIEN ANLAGE 0.000 5679911 IIA_A 399,931.00 3,099,477.60 IMPERIAL OIL LTD 1.032 2454241 IMO_C 3,200.00 147,972.82 IMPERIAL OIL LTD 1.032 2454241 IMO_C 3,200.00 147,972.82 IMPERIAL TOBACCO GROUP 6.726 0454492 IMT_L 5,553.00 999,117.19 INBEV INDITEX 0.046 045947 INB_B 74,734.00 1,681,413.85 INCO LTD 0.000 2460367 N_CN 4,000.00 140,455.55 INDITEX 0.000 2460367 N_CN 4,000.00 1,040,248.16 INSURANCE AUSTRALIA GROUP 4.455 803NF66 IMG_L 63,346.41 460,145.65 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 2,372,869.49 INTO-YOKADO CO JPY5 0.000 664944 8264 21.300.00 888.766.36	HENNEL KGAA-VORZUG	2.55	0 5070705	UTINO_	76 200 00	1,395,042.49	
HOLCIM LITD-B 1.476 7110753 HOL_V 5,610.00 256,996.21 HONDA MOTOR CO COM 0.010 6435145 7267_ 45,620.00 1,890.411.89 HONG KONG ELECTRIC HKD1 0.619 6435327 6,HK 83,700.00 364,859.70 HONG KONG EXCHANGES & CLEAR 0.525 6267359 388_H 56,800.00 126,240.30 HONGKONG-CHINA GAS 0.280 6436557 3_HK 212,700.00 356,222.56 HOPEWELL HLDGS HKD 0.288 6140290 54_HK 36,800.00 80,105.97 HOYA CORP Y50 0.010 6441506 7741_ 5,700.00 555,194.85 HSBC HOLDINGS ORD 13.759 0540528 HSBA_ 673,395.00 7,040.894.60 HYPO REAL ESTATE 0.000 7681248 HRX_G 29,800.00 624,709.16 IBERDROLA SA 4.403 4424640 IBE_S 122,600.00 2,946,248.58 IMMOFINANZ IMMOBILIEN ANLAGE 0.000 5679911 IIA_A 399,931.00 3,099,477.60 IMPERIAL CHEM INDS 5.496 0459497 ICI_L 113,000.00 504,100.36 IMPERIAL OIL LTD 1.032 2454241 IMO_C 3,200.00 147,972.82 IMPERIAL TOBACCO GROUP 6.726 0454492 IMT_L 57,543.00 909,117.19 INBEV 1.285 4755317 INB_B 74,734.00 1,681,413.85 INDITEX INDITEX INDITEX INDITEX INDITEX INSURANCE AUSTRALIA GROUP 2.681 6271026 IAG_A 270,200.00 12,34,558.96 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 IRISH LIFE & PERMANERTY 5.170 0467865 IPM_I 148,408.00 2,372,869.49 INTO-VOKADO CO JPYS 0.007 6467944 8264 21.300.00 888,760.36	HITACHT V50	0.33	4 6429104	6501	237 200.00	1 453 661 84	
HONDA MOTOR CO COM O.010 6435145 7267_ 45,620.00 1,890,411.89 HONG KONG ELECTRIC HKD1 0.619 6435327 6_HK 83,700.00 364,859.70 HONG KONG EXCHANGES & CLEAR 0.525 6267359 388_H 56,800.00 126,240.30 HONGKONG-CHINA GAS 0.280 6436557 3_HK 212,700.00 356,222.56 HOPEWELL HLDGS HKD 0.258 6140290 54_HK 36,800.00 80,105.97 HOYA CORP Y50 0.010 6441506 7741_ 5,700.00 555,194.85 HSBC HOLDINGS ORD 13.759 0540528 HSBA_ 673,395.00 7,040,894.60 HUTCHISON WHAMPOA 0.305 6448068 13_HK 108,600.00 800,192.09 HYPO REAL ESTATE 0.000 7681248 HRX_G 29,800.00 624,709.16 IBBERDROLA SA 4.403 4424640 IBE_S 122,600.00 2,946,248.58 IMMOFINANZ IMMOBILIEN ANLAGE 0.000 5679911 IIA_A 399,931.00 3,099,477.60 IMPERIAL CHEM INDS 5.496 0459497 ICI_L 113,000.00 1047,972.82 IMPERIAL TOBACCO GROUP 6.726 0454492 IMT_L 57,543.00 909,117.19 INBEV 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD 0.000 2460367 N_CN 4,400.00 140,455.55 INDITEX 1.001 INTEX GROUP 1.285 8030F66 ING_L 1 INS_S 35,400.00 1,234,558.96 INTERCONTINENTAL HOTELS GROUP 4.455 B03MF66 ING_L 1 INS_S 35,400.00 2,372,869.49 INTESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 IRISH LIFE & PERMANENT 5.170 0.006 6467944 8264 21,300.00 88,700.36	HOLCIM LTD-B	1 47	6 7110753	HOI. V	5 610 00	256 996 21	
HONG KONG ELECTRIC HKD1	HONDA MOTOR CO COM	0.01	0 6435145	7267	45 620 00	1 890 411 89	
HONG KONG EXCHANGES & CLEAR 0.525 6267359 388_H 56,800.00 126,240.30 HONGKONG+CHINA GAS 0.280 6436557 3_HK 212,700.00 356,222.56 HOPEWELL HLDGS HKD 0.258 6140290 54_HK 36,800.00 80,105.97 HOYA CORP Y50 0.010 6441506 7741_ 5,700.00 555,194.85 HSBC HOLDINGS ORD 13.759 0540528 HSBA_ 673,395.00 7,040,894.60 HUTCHISON WHAMPOA 0.305 6448068 13_HK 108,600.00 800,192.09 HYPO REAL ESTATE 0.000 7681248 HRX_G 29,800.00 624,709.16 IBERDROLA SA IMMOFINANZ IMMOBILIEN ANLAGE 0.000 5679911 IIA_A 399,931.00 3,099,477.60 IMPERIAL CHEM INDS 5496 IMPERIAL CHEM INDS 5496 IMPERIAL TOBACCO GROUP 6.726 0459497 ICI_L 113,000.00 504,100.36 IMPERIAL TOBACCO GROUP 6.726 0459497 IND_L 1.285 1.285 IND_C 1.DT 1.DT 1.032 2454241 IMO_C 3,200.00 147,972.82 IMPERIAL TOBACCO GROUP 1.285 INDLEV 1.	HONG KONG ELECTRIC HKD1	0.61	9 6435327	6 HK	83.700.00	364.859.70	
HONGKONG+CHINA GAS 0.280 6436557 3_HK 212,700.00 356,222.56 HOPEWELL HLDGS HKD 0.258 6140290 54_HK 36,800.00 80,105.97 HOYA CORP Y50 0.010 6441506 7741_ 5,700.00 555,194.85 HSBC HOLDINGS ORD 13.759 0540528 HSBA_ 673,395.00 7,040,894.60 HUTCHISON WHAMPOA 0.305 6448068 13_HK 108,600.00 800,192.09 HYPO REAL ESTATE 0.000 7681248 HRX_G 29,800.00 624,709.16 IBERDROLA SA 4.403 4424640 IBE_S 122,600.00 2,946,248.58 IMMOFINANZ IMMOBILIEN ANLAGE 0.000 5679911 IIA_A 399,931.00 3,999,477.60 IMPERIAL CHEM INDS 5.496 0459497 ICI_L 113,000.00 504,100.36 IMPERIAL OIL LTD 1.032 2454241 IMO_C 3,200.00 147,972.82 IMPERIAL TOBACCO GROUP 6.726 0454492 IMT_L 57,543.00 909,117.19 INBEV 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD 1.036 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD 1.036 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD 1.037 1.038 1.039 1.03	HONG KONG EXCHANGES & CLEAR	0.52	5 6267359	388 H	56,800.00	126,240.30	
HOPEWELL HLDGS HKD 0.258 6140290 54_HK 36,800.00 80,105.97 HOYA CORP Y50 0.010 6441506 7741_ 5,700.00 555,194.85 HSBC HOLDINGS ORD 13.759 0540528 HSBA_ 673,395.00 7,040,894.60 HUTCHISON WHAMPOA 0.305 6448068 13_HK 108,600.00 800,192.09 HYPO REAL ESTATE 0.000 7681248 HRX_G 29,800.00 624,709.16 IBERDROLA SA 4.403 4424640 IBE_S 122,600.00 2,946,248.58 IMMOPINANZ IMMOBILIEN ANLAGE 0.000 6679911 IIA_A 399,931.00 3,099,477.60 IMPERIAL CHEM INDS 5.496 0459497 ICI_L 113,000.00 504,100.36 IMPERIAL OIL LTD 1.032 2454241 IMO_C 3,200.00 147,972.82 IMPERIAL TOBACCO GROUP 6.726 0454492 IMT_L 57,543.00 909,117.19 INBEV 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD 0.000 2460367 N_CN 4,400.00 140,455.55 INDITEX 0.745 7111314 ITX_S 35,400.00 1,040,248.16 INSURANCE AUSTRALIA GROUP 2.681 6271026 IAG_A 270,200.00 1,234,558.96 INTERCONTINENTAL HOTELS GROUP 4.455 B03NF66 IHG_L 63,346.41 460,145.65 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 IRISH LIFE & PERMANENT 5.170 0467865 IPM_I 148,408.00 2,372,869.49 ITO-YOKADO CO JPY5 0.000 1467,972	HONGKONG+CHINA GAS	0.28	0 6436557	3 HK	212,700.00	356,222.56	
HOYA CORP Y50 0.010 6441506 7741_ 5,700.00 555,194.85 HSBC HOLDINGS ORD 13.759 0540528 HSBA_ 673,395.00 7,040,894.60 HUTCHISON WHAMPOA 0.305 6448068 13_HK 108,600.00 800,192.09 HYPO REAL ESTATE 0.000 7681248 HRX_G 29,800.00 624,709.16 IBERDROLA SA 4.403 4424640 IBE_S 122,600.00 2,946,248.58 IMMOFINANZ IMMOBILIEN ANLAGE 0.000 5679911 IIA_A 399,931.00 3,099,477.60 IMPERIAL CHEM INDS 5.496 0459497 ICT_L 113,000.00 504,100.36 IMPERIAL TOBACCO GROUP 6.726 0454492 IMT_L 57,543.00 909,117.19 INBEV 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD INDITEX 0.046367 N_CN 4,400.00 140,455.55 INDITEX INDITEX 0.745 7111314 ITX_S 35,400.00 1,040,248.16 INSURANCE AUSTRALIA GROUP 2.681 62710.26 ING_L	HOPEWELL HLDGS HKD	0.25	8 6140290	54 HK	36,800.00	80,105.97	
HSBC HOLDINGS ORD 13.759 0540528 HSBA_ 673,395.00 7,040,894.60 HUTCHISON WHAMPOA 0.305 6448068 13_HK 108,600.00 800,192.09 HYPO REAL ESTATE 0.000 7681248 HRX_G 29,800.00 624,709.16 IBERDROLA SA 4.403 4424640 IBE_S 122,600.00 2,946,248.58 IMMOFINANZ IMMOBILIEN ANLAGE 0.000 5679911 IIA_A 399,931.00 3,099,477.60 IMPERIAL CHEM INDS 5.496 0459497 ICI_L 113,000.00 504,100.36 IMPERIAL OIL LTD 1.032 2454241 IMO_C 3,200.00 147,972.82 IMPERIAL TOBACCO GROUP 6.726 0454492 IMT_L 57,543.00 909,117.19 INBEV 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD INDITEX 0.745 7111314 ITX_S 35,400.00 1,040,248.16 INSURANCE AUSTRALIA GROUP 2.681 6271026 IAG_A 270,200.00 1,234,558.96 INTERCONTINENTAL HOTELS GROUP 4.455 B03NF66 IHG_L 63,346.41 460,145.65 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 ITX_S 1TO-YOKADO CO JPY5 0.007 6467944 8264 21,300.00 888.760.36	HOYA CORP Y50	0.01	0 6441506	7741	5,700.00	555,194.85	
HUTCHISON WHAMPOA 0.305 6448068 13_HK 108,600.00 800,192.09 HYPO REAL ESTATE 0.000 7681248 HRX_G 29,800.00 624,709.16 IBERDROCLA SA 4.403 4424640 IBE_S 122,600.00 2,946,248.58 IMMOFINANZ IMMOBILIEN ANLAGE 0.000 5679911 IIA_A 399,931.00 3,099,477.60 IMPERIAL CHEM INDS 5.496 0459497 ICI_L 113,000.00 504,100.36 IMPERIAL OIL LTD 1.032 2454241 IMO_C 3,200.00 147,972.82 IMPERIAL TOBACCO GROUP 6.726 0454492 IMT_L 57,543.00 909,117.19 INBEV 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD 1.000 2460367 N_CN 4,400.00 140,455.55 INDITEX 1.0105 AUTO 111314 ITX_S 35,400.00 1,040,248.16 INSURANCE AUSTRALIA GROUP 2.681 6271026 IAG_A 270,200.00 1,234,558.96 INTERCONTINENTAL HOTELS GROUP 4.455 B03NF66 IHG_L 63,346.41 460,145.65 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 ITO-YOKADO CO JPY5 0.007 6467944 8264 21,300.00 888.760.36	HSBC HOLDINGS ORD	13.75	9 0540528	HSBA	673,395.00	7,040,894.60	
HYPO REAL ESTATE 0.000 7681248 HRX_G 29,800.00 624,709.16 IBERDROLA SA 4.403 4424640 IBE_S 122,600.00 2,946,248.58 IMMOFINANZ IMMOBILIEN ANLAGE 0.000 5679911 IIA_A 399,931.00 3,099,477.60 IMPERIAL CHEM INDS 5.496 0459497 ICI_L 113,000.00 504,100.36 IMPERIAL OIL LTD 1.032 2454241 IMO_C 3,200.00 147,972.82 IMPERIAL TOBACCO GROUP 6.726 0454492 IMT_L 57,543.00 909,117.19 INBEV 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD 0.000 2460367 N_CN 4,400.00 140,455.55 INDITEX 0.745 7111314 ITX_S 35,400.00 1,040,248.16 INSURANCE AUSTRALIA GROUP 2.681 6271026 IAG_A 270,200.00 1,234,558.96 INTERCONTINENTAL HOTELS GROUP 4.455 B03NF66 IHG_L 63,346.41 460,145.65 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 IRISH LIFE & PERMANENT 5.170 0467865 IPM_I 148,408.00 2,372,869.49 ITO-YOKADO CO JPY5 0.007 6467944 8264 21,300.00 888.760.36	HUTCHISON WHAMPOA	0.30	5 6448068	13_HK	108,600.00	800,192.09	
IBERDROLA SA 4.403 4424640 IBE_S 122,600.00 2,946,248.58 IMMOFINANZ IMMOBILIEN ANLAGE 0.000 5679911 IIA_A 399,931.00 3,099,477.60 IMPERIAL CHEM INDS 5.496 0459497 ICI_L 113,000.00 504,100.36 IMPERIAL OIL LTD 1.032 2454241 IMO_C 3,200.00 147,972.82 IMPERIAL TOBACCO GROUP 6.726 0454492 IMT_L 57,543.00 909,117.19 INBEV 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD 0.000 2460367 N_CN 4,400.00 140,455.55 INDITEX 0.745 7111314 ITX_S 35,400.00 1,040,248.16 INSURANCE AUSTRALIA GROUP 2.681 6271026 IAG_A 270,200.00 1,234,558.96 INTERCONTINENTAL HOTELS GROUP 4.455 B03NF66 IHG_L 63,346.41 460,145.65 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 ITSH LIFE & PERMANENT 5.170 0467865 IPM_I 148,408.00 2,372,869.49 ITO-YOKADO CO JPY5 0.007 6467944 8264 21,300.00 888.760.36	HYPO REAL ESTATE	0.00	0 7681248	HRX_G	29,800.00	624,709.16	
IMMOFINANZ IMMOBILIEN ANLAGE 0.000 5679911 IIA_A 399,931.00 3,099,477.60 IMPERIAL CHEM INDS 5.496 0459497 ICI_L 113,000.00 504,100.36 IMPERIAL OIL LTD 1.032 2454241 IMO_C 3,200.00 147,972.82 IMPERIAL TOBACCO GROUP 6.726 0454492 IMT_L 57,543.00 909,117.19 INBEV 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD 0.000 2460367 N_CN 4,400.00 140,455.55 INDITEX 0.745 7111314 ITX_S 35,400.00 1,040,248.16 INSURANCE AUSTRALIA GROUP 2.681 6271026 IAG_A 270,200.00 1,234,558.96 INTERCONTINENTAL HOTELS GROUP 4.455 B03NF66 IHG_L 63,346.41 460,145.65 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 INSURANCE AUSTRALIA GROUP 5.170 0467865 IPM_I 148,408.00 2,372,869.49 ITO-YOKADO CO JPY5 0.007 6467944 8264 21,300.00 888.760.36	IBERDROLA SA	4.40	3 4424640	IBE_S	122,600.00	2,946,248.58	
IMPERIAL CHEM INDS 5.496 0459497 ICI_L 113,000.00 504,100.36 IMPERIAL OIL LTD 1.032 2454241 IMO_C 3,200.00 147,972.82 IMPERIAL TOBACCO GROUP 6.726 0454492 IMT_L 57,543.00 909,117.19 INBEV 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD 0.000 2460367 N_CN 4,400.00 140,455.55 INDITEX 0.745 7111314 ITX_S 35,400.00 1,040,248.16 INSURANCE AUSTRALIA GROUP 2.681 6271026 IAG_A 270,200.00 1,234,558.96 INTERCONTINENTAL HOTELS GROUP 4.455 B03NF66 IHG_L 63,346.41 460,145.65 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 IRISH LIFE & PERMANENT 5.170 0467865 IPM_I 148,408.00 2,372,869.49 ITO-YOKADO CO JPY5	IMMOFINANZ IMMOBILIEN ANLAGE	0.00	0 5679911	IIA_A	399,931.00	3,099,477.60	
IMPERIAL OIL LTD 1.032 2454241 IMO_C 3,200.00 147,972.82 IMPERIAL TOBACCO GROUP 6.726 0454492 IMT_L 57,543.00 909,117.19 INBEV 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD 0.000 2460367 N_CN 4,400.00 140,455.55 INDITEX 0.745 7111314 ITX_S 35,400.00 1,040,248.16 INSURANCE AUSTRALIA GROUP 2.681 6271026 IAG_A 270,200.00 1,234,558.96 INTERCONTINENTAL HOTELS GROUP 4.455 B03NF66 IHG_L 63,346.41 460,145.65 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 IRISH LIFE & PERMANENT 5.170 0467865 IPM_I 148,408.00 2,372,869.49 ITO-YOKADO CO JPY5 0.007 6467944 8264 21,300.00 888.760.36	IMPERIAL CHEM INDS	5.49	6 0459497	ICI_L	113,000.00	504,100.36	
IMPERIAL TOBACCO GROUP 6.726 0454492 IMT_L 57,543.00 909,117.19 INBEV 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD 0.000 2460367 N_CN 4,400.00 140,455.55 INDITEX 0.745 7111314 ITX_S 35,400.00 1,040,248.16 INSURANCE AUSTRALIA GROUP 2.681 6271026 IAG_A 270,200.00 1,234,558.96 INTERCONTINENTAL HOTELS GROUP 4.455 B03NF66 IHG_L 63,346.41 460,145.65 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 IRISH LIFE & PERMANENT 5.170 0467865 IPM_I 148,408.00 2,372,869.49 ITO-YOKADO CO JPY5 0.007 6467944 8264 21,300.00 888.760.36	IMPERIAL OIL LTD	1.03	2 2454241	IMO_C	3,200.00	147,972.82	
INBEV 1.285 4755317 INB_B 74,734.00 1,681,413.85 INCO LTD 0.000 2460367 N_CN 4,400.00 140,455.55 INDITEX 0.745 7111314 ITX_S 35,400.00 1,040,248.16 INSURANCE AUSTRALIA GROUP 2.681 6271026 IAG_A 270,200.00 1,234,558.96 INTERCONTINENTAL HOTELS GROUP 1NC 2.734 2469375 IGI_C 3,200.00 84,364.44 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 INSURANCE AUSTRALIA GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 INSURANCE AUSTRALIA GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 INSURANCE AUSTRALIA GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 INSURANCE AUSTRALIA GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 INSURANCE AUSTRALIA GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 INSURANCE AUSTRALIA GROUP INC 2.772,869.49 INCO-YOKADO CO JPY5 0.007 6467944 8264 21,300.00 888.760.36	IMPERIAL TOBACCO GROUP	6.72	6 0454492	IMT_L	57,543.00	909,117.19	
INCO LTD	INBEV	1.28	5 4755317	INB_B	74,734.00	1,681,413.85	
INDITEX 0.745 7111314 ITX_S 35,400.00 1,040,248.16 INSURANCE AUSTRALIA GROUP 2.681 6271026 IAG_A 270,200.00 1,234,558.96 INTERCONTINENTAL HOTELS GROUP 4.455 B03NF66 IHG_L 63,346.41 460,145.65 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 IRISH LIFE & PERMANENT 5.170 0467865 IPM_I 148,408.00 2,372,869.49 ITO-YOKADO CO JPY5 0.007 6467944 8264 21,300.00 888.760.36	INCO LTD	0.00	0 2460367	N_CN	4,400.00	140,455.55	
INSURANCE AUSTRALIA GROUP 2.681 6271026 IAG_A 270,200.00 1,234,558.96 INTERCONTINENTAL HOTELS GROUP 4.455 B03NF66 IHG_L 63,346.41 460,145.65 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 IRISH LIFE & PERMANENT 5.170 0467865 IPM_I 148,408.00 2,372,869.49 ITO-YOKADO CO JPY5 0.007 6467944 8264 21,300.00 888.760.36	INDITEX	0.74	5 7111314	ITX_S	35,400.00	1,040,248.16	
INTERCONTINENTAL HOTELS GROUP 4.455 B03NF66 IHG_L 63,346.41 460,145.65 INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 IRISH LIFE & PERMANENT 5.170 0467865 IPM_I 148,408.00 2,372,869.49 ITO-YOKADO CO JPY5 0.007 6467944 8264 21,300.00 888.760.36	INSURANCE AUSTRALIA GROUP	2.68	1 6271026	IAG_A	270,200.00	1,234,558.96	
INVESTORS GROUP INC 2.734 2469375 IGI_C 3,200.00 84,364.44 IRISH LIFE & PERMANENT 5.170 0467865 IPM_I 148,408.00 2,372,869.49 ITO-YOKADO CO JPY5 0.007 6467944 8264 21,300.00 888.760.36	INTERCONTINENTAL HOTELS GROUP	4.45	5 B03NF66	IHG_L	63,346.41	460,145.65	
IRISH LIFE & PERMANENT 5.170 0467865 IPM_I 148,408.00 2,372,869.49 ITO-YOKADO CO JPY5 0.007 6467944 8264 21,300.00 888.760.36	INVESTORS GROUP INC	2.73	4 2469375	IGI_C	3,200.00	84,364.44	
ITO-YOKADO CO JPY5 0.007 6467944 8264 21,300.00 888.760.36	IRISH LIFE & PERMANENT	5.17	0 0467865	IPM_I	148,408.00	2,372,869.49	
	ITO-YOKADO CO JPY5	0.00	7 6467944	8264_	21,300.00	888,760.36	
ITOCHU CORP Y50 0.012 6467803 8001_ 125,200.00 420,313.39	ITOCHU CORP Y50	0.01	2 6467803	8001_	125,200.00	420,313.39	
J S GROUP CORPORATION 0.021 6900212 5938_ 32,800.00 448,447.84	J S GROUP CORPORATION	0.02	1 6900212	5938_	32,800.00	448,447.84	
JAPAN DIGITAL CONTENTS 0.006 6470986 4185_ 21,600.00 124,405.86	JAPAN DIGITAL CONTENTS	0.00	6 6470986	4185_	21,600.00	124,405.86	
JFE HOLDINGS INC 0.010 6543792 5411_ 46,000.00 656,801.83	JFE HOLDINGS INC	0.01	0 6543792	5411_	46,000.00	656,801.83	
JOHNSON ELECTRIC HLDINGS 0.029 6281939 179_H 87,800.00 90,640.19	JOHNSON ELECTRIC HLDINGS	0.02	9 6281939	179_H	87,800.00	90,640.19	
KANSAI ELEC POWER 0.023 6483489 9503_ 85,100.00 1,240,742.58	KANSAI ELEC POWER	0.02	3 6483489	9503_	85,100.00	1,240,742.58	
KAO CORP Y5U 0.014 6483809 4452_ 62,568.00 1,382,058.38	KAO CORP 150	0.01	4 6483809	4452_	62,668.00	1,382,058.38	
KBU_BANKVEKZEMEKIN 2.958 449//49 KBU_B 45,436.UU 1,692//32.98	KEDDEL CODD ODD CC	2.95	δ 4497/49 4 6400262	KED C	45,436.00	1,694,/34.98	
NEPPEL CORP OND 50 1.424 0430203 NEP_S 155,800.00 05/,385.11	VELLET COKE OKD 20	1.42	9 0490263	KEP_S	133,800.00	1 004 601 06	
ADDRI GROUP FIG.—A 1.000 0490000 AIG_1 93,000.00 1,984,081.80	RERKI GROUP PLC-A	1.00	0 0490050	KEGA KIG_I	33,005.00	1,984,081.86	
RESA ELECTRICALIS 0.905 33U4U11 RESA_ 37,225.UU 115,49U.85	KESA ELECIKICALS	0.96	0 640000	KESA_ 6061	39,445.00	115,490.85	
ADIENCE CONFUNCION U.UUU 043033 0801_ 3,1UU.UU 508,500.50 **ETMORTCHER DIG*** 0.00 74 400 74	KEIENCE CORPORALION	U.UL	U 0490995	ΛCE 1 000T	3,±UU.UU 171 612 00	500,58U.50 754 400 74	
KINGFIGHER FEC 0.19/ 3319321 RGF_E 1/1,012.00 /34,409./4	KINGI ISHEK PUC	0.13	1 3319321	rGr_n	1/1,012.00	734,409.74	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	Dowtfolio T OUAN	EVER OTTVELL	ATIVE PO			
KINGSPAN GROUP KIRIN BREWERY CO C KOMATSU Y50 KONICA CORPORATION KUBOTA CORP Y50 KYOCERA CORP JPY50 KYUSHU ELECTRIC POWER L''OREAL FRF10 LAFARGE FF25(REGD) LAND SECURITIES GP LEGAL + GENERAL OR LI & FUNG LTD LINDE AG LLOYDS TSB GROUP O LOBLAW COMPANIES LTD LVMH MOET-HENNESSY MACQUARIE BANK LIMITED MACQUARIE INFRASTRUCTURE GRP MAGNA INTERNATIONAL INC-CL A MAN AG ORSH NPV MANULIFE FINANCIAL CORP MARKS+ SPENCER ORD MATSUSHITA ELC IND MATSUSHITA ELC IND MATSUSHITA ELCTRIC WORKS METRO AG NPV MI DEVELOPMENTS MILLEA HOLDINGS INC MITCHELLS & BUTLERS MITSUBISHI CHEM JP MITSUBISHI ELC CP MITSUBISHI ESTATE MITSUBISHI ESTATE MITSUBISHI UFJ HOLDINGS INC MITSUBISHI UFJ HOLDINGS INC MITSUBISHI UFJ HOLDINGS INC MITSUI + CO JPY50 MITSUI FUDOSAN CO MITSUI MARINE AND MITSUI TRUST HOLDINGS INC	Portfolio - I-QUAN Instrument - ICOM	INTERNATIONA	L COMMON STO	OCKS		
					202,257.09 710,384.80 466,028.75 390,164.41 326,708.18 760,511.31 1,206,562.37 1,023,969.45 645,492.57 574,626.48 983,867.12 134,307.30 509,300.88 3,436,244.38 123,691.30 567,423.71 1,160,121.71 936,441.06 173,022.97 243,312.85 558,147.99 1,579,742.70 1,949,101.24	
KINGSPAN GROUP	1.542	0492793	KSP_I	29,409.00	202,257.09	
KIRIN BREWERY CO C	0.012	6493745	2503_	84,500.00	710,384.80	
KOMATSU Y50	0.015	6496584	6301_	90,100.00	466,028.75	
KONICA CORPORATION	0.007	6496700	4902_	30,500.00	390,164.41	
KUBOTA CORP Y50	0.011	6497509	6326_	66,000.00	326,708.18	
KYOCERA CORP JPY50	0.007	6499260	6971_	11,400.00	760,511.31	
KYUSHU ELECTRIC POWER	0.023	6499806	9508_	14,000.00	1,206,562.37	
TAMADOM MEST (DECD)	1.//6	4057808	OK_FP	7 502 00	1,023,969.45	
LAFARGE FF25(REGU)	4.402	2100012	LG_FP	7,593.00	645,492.57	
TECAL + CENTERAL OR	0 621	0560300	LAND_	442 400 00	002 067 12	
LI C FINC LTD	0.021	6286257	707 H	93 200 00	134 307 30	
TINDE AC	3 345	5740217	00340	10 800 00	500 300 88	
LILOVDS TSR CROTED O	13 880	0870612	T.T.OV	392 394 00	3 436 244 38	
I.OBI.AW COMPANIES I.TD	0.880	2521800	I. CN	2 600 00	123 691 30	
LVMH MOET-HENNESSY	2.122	4061412	MC FP	12.374.00	567.423.71	
MACOUARIE BANK LIMITED	2.207	6551353	MBL A	32,700.00	1,160,121.71	
MACOUARIE INFRASTRUCTURE GRP	17.863	6456942	MIG A	302,500.00	936,441.06	
MAGNA INTERNATIONAL INC-CL A	1.287	2554475	MG/A	2,300.00	173,022.97	
MAN AG ORSH NPV	3.610	5563520	MAN G	9,100.00	243,312.85	
MANULIFE FINANCIAL CORP	1.567	2492519	MFC_C	14,000.00	558,147.99	
MARKS+ SPENCER ORD	6.548	3127489	MKS_L	285,681.00	1,579,742.70	
MATSUSHITA ELC IND	0.009	6572707	6752_	153,400.00	1,949,101.24	
MATSUSHITA ELECTRIC WORKS	0.005	6572729	6991_	33,000.00	284,391.19	
METRO AG NPV	3.426	5041413	MEO_G	30,160.00	1,254,480.00	
MI DEVELOPMENTS	0.833	2014140	CA553	1,950.00	31,156.38	
MILLEA HOLDINGS INC	0.007	6513126	8766_	87.00	1,057,822.38	
MITCHELLS & BUTLERS	5.646	3383991	MAB_L	50,079.99	275,221.51	
MITSUBISHI CHEM JP	0.015	6597001	4010_	140,000.00	375,858.31	
MITSUBISHI CORP Y5	0.008	6596785	8058_	88,100.00	677,442.02	
MITSUBISHI ELEC CP	0.007	6597045	6503_	185,200.00	732,358.16	
MITSUBISHI ESTATE	0.006	6596729	8802_	88,817.00	704,478.29	
MITSUBISHI HVY IND	0.013	6597067	7011_	241,200.00	1,579,742.70 1,949,101.24 284,391.19 1,254,480.00 31,156.38 1,057,822.38 275,221.51 375,858.31 677,442.02 732,358.16 704,478.29 809,476.50 2,386,450.71 727,893.16 623,256.86 703,583.22 490,382.24 291,855.16	
MITSUBISHI UFJ HOLDINGS INC	0.005	6335171	8306_	297.00	2,386,450.71	
MITSUL + CO JPY50	0.014	6597302	803I_	118,700.00	727,893.16	
MITSUL FUDOSAN CO	0.005	6597603	8801_	56,000.00	623,256.86	
MITTOIT O C K I INF	0.009	6870122	8/5 <u>2</u> _	114,000.00	/03,583.22	
MITTOIT TRUCK HOLDINGS INC	0.023	6597584	9104_	δ4,000.00 41 000 00	49U,38Z.Z4	
MITIOUT IKUSI HOLDINGS INC	0.002	6431897	8309_	41,000.00	291,855.16	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	p - INTERNAT.					
Portfolio	- I-OUAN	EAFE OUANTIT	ATIVE PO			
Instrumen	t - ICOM	INTERNATIONA		CKS		
MIZUHO FINANCIAL GROUP	0.006	6591014	8411_	507.00	1,702,977.34 999,654.15 89,463.29 152,644.60 2,867,737.26 844,982.22 131,865.74 1,436,001.57 4,788,336.93 1,306,290.04	
MM02 PL	0.000	3087271	OOM_L	457,443.00	999,654.15	
MOBISTAR	0.000	5541979	MOBB_	1,000.00	89,463.29	
MTR CORPORATION	0.434	6290054	66_HK	103,100.00	152,644.60	
MUNCHENER RUCKVS	1.881	5294121	MUV2_	24,200.00	2,867,737.26	
MURATA MFG CO JPY5	0.008	6610403	6981_	15,001.00	844,982.22	
NATIONAL BANK OF CANADA	2.829	2077303	NA_CN	4,100.00	131,865.74	
NATIONAL GRID GROU	7.884	3122387 6624608 6640400 7123870	NGT_L	210,255.00	1,436,001.57	
NATL AUSTRALIA BK	4.514	6624608	NAB_A	218,600.00	4,788,336.93 1,306,290.04 2,676,966.89 107,251.79 641,594.79 126,450.75 388,135.24 461,389.71 870,233.57 464,393.60 305,680.98 703,911.24 897,777.89 1,629,917.92 1,489,437.34 385,640.23 134,745.12 2,143,080.69 2,351,649.66 5,101,841.92	
NEC CORP ORD JPY50	0.009	6640400	6701_	140,356.00	1,306,290.04	
NESTLE SA CHF	2.128	7123870	NESN_	10,875.00	2,676,966.89	
NEW WORLD DEVEL CO	0.029	6633767	17_HK	116,600.00	107,251.79	
NEWCREST MINING LIMITED	0.224	6637101	NCM_A	48,900.00	641,594.79	
NEXEN INC	0.685	2172219	NXY_C	3,400.00	126,450.75	
NEXT PLC	4.304	3208986	NXT_L	30,200.00	388,135.24	
NIKKO CORDIAL CORP	0.014	6640284	8603_	104,000.00	461,389.71	
NINTENDO CO LTD	0.010	6633767 6637101 2172219 3208986 6640284 6639550 6640422 6543770 6641403 6642569 6641373 6642860 6641801 7385722	7974_	8,800.00	870,233.57	
NIPPON KAYAKU CO. LTD.	0.018	6640422	4272_	104,300.00	464,393.60	
NIPPON MINING HOLDINGS INC	0.016	6543770	5016_	63,500.00	305,680.98	
NIPPON MITSUBISHI	0.014	6641403	5001_	132,000.00	703,911.24	
NIPPON STEEL CORP	0.005	6642569	5401_	536,700.00	897,777.89	
NIPPON TEL+TEL CP	0.012	6641373	9432_	384.00	1,629,917.92	
NISSAN MOTOR CO Y5	0.021	6642860	7201_	158,900.00	1,489,437.34	
NITTO DENKO CORP Y	0.008	6641801	6988_	8,800.00	385,640.23	
NOBEL BIOCARE HOLDING AG	0.555	7385722	NOBE_	900.00	134,745.12	
NOMURA HOLDINGS, INC.	0.013	6643108	8604_	133,339.00	2,143,080.69	
NORDEA BANK AB	0.056	5380031	NDA_S	351,100.00	2,351,649.66	
NORSK HYDRO AS NOK	0.381	4645805	NHY_N	114,400.00	5,101,841.92	
NORSKE SKOGINDUSTRIER ASA	0.756	7070396	NSG_N	84,750.00	1,549,239.18	
NORTEL NETWORKS CORP	0.000	2583877 7103065 6129277	NT_CN	69,000.00	255,391.90	
NOVARTIS AG CHF 20	1.611	7103065	NOVN_	64,598.00	2,683,242.08	
NTT DOCOMO INC	0.010	6129277	9437_	1,245.00	2,841,441.12	
OMV AG AUSH100	2.452	4651459	OMV_A	17,786.00	3,243,502.37	
MIZUHO FINANCIAL GROUP MM02 PL MM08ISTAR MTR CORPORATION MUNCHENER RUCKVS MURATA MFG CO JPY5 NATIONAL BANK OF CANADA NATIONAL BANK OF CANADA NATIONAL GRID GROU NATL AUSTRALIA BK NEC CORP ORD JPY50 NESTLE SA CHF NEW WORLD DEVEL CO NEWCREST MINING LIMITED NEXEN INC NEXT PLC NIKKO CORDIAL CORP NINTENDO CO LTD NIPPON KAYAKU CO. LTD. NIPPON MITSUBISHI NIPPON STEEL CORP NIPPON TEL+TEL CP NISSAN MOTOR CO Y5 NITTO DENKO CORP Y NOBEL BIOCARE HOLDING AG NOMURA HOLDINGS, INC. NORDEA BANK AB NORSK HYDRO AS NOK NORSKE SKOGINDUSTRIER ASA NORTEL NETWORKS CORP NOVARTIS AG CHF 20 NTT DOCOMO INC OMV AG AUSH100 ORICA LIMITED NPV ORIX CORP Y50 ORKLA ASA NWKR 6.2 OVERSEAS CHINESE BANKING CORP PACIFIC BRANDS	2.616	6458001	ORI_A	40,100.00	2,351,649.66 5,101,841.92 1,549,239.18 255,391.90 2,683,242.08 2,841,441.12 3,243,502.37 622,983.09 497,487.36 3,504,452.58 2,305,905,93	
ORIX CORP Y50	0.001	6661144	859 <mark>1</mark> _	6,500.00	497,487.36	
ORKLA ASA NWKR 6.2	0.332	5459715	ORK_N	151,100.00	3,504,452.58	
OVERSEAS CHINESE BANKING CORP	1.407	6663689	OCBC_	327,600.00	2,305,905.93	
PACIFIC BRANDS	0.000	B00G290	PBG A	327,600.00 504,200.00	2,305,905.93 1,282,914.02	
PATRICK CORP LTD	1.548	6505048			476,569.41	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT:	IONAL				
	Portfolio - I-QUAN					
	Instrument - ICOM	INTERNATIONA	L COMMON ST	OCKS		
PCCW LTD PEARSON ORD 25P PERNOD-RICARD FF20 PETRO-CANADA PEUGEOT SA FF35 PIN-PRINTEMPS-REDO PLACER DOME INC	0.143	6574071	8_HK	183,500.00 70,263.00	125,714.86	
PEARSON ORD 25P	7.483	0677608	PSON_	70,263.00	1,073,212.13	
PERNOD-RICARD FF20	2.363	4682329 2684316	RI_FP	2,800.00	297,781.29	
PETRO-CANADA	0.818	2684316	PCA_C	5,200.00	230,620.45	
PEUGEOT SA FF35	3.928	7103526	UG_FP	10,998.00	497,531.80	
PIN-PRINTEMPS-REDO	4.428	5505072	PP_FP	3,845.00	415,042.66	
PLACER DOME INC	0.369	2691714	PDG_C	8,300.00	136,878.19	
POTASH CORP OF SASKATCHEWAN POWER CORP OF CANADA	0.502	2696980	POT_C	70,263.00 2,800.00 5,200.00 10,998.00 3,845.00 8,300.00 2,000.00 6,900.00 5,800.00 9,000.00 7,900.00 128,920.00 96,700.00 46,254.00	116,022.47	
POWER CORP OF CANADA	1.548	2697701	POW_C	6,900.00	136,657.60	
POWER FINANCIAL CORP	2.113	2697864 5666292	PWF_C	5,800.00	121,799.81	
PREUSSAG AG NPV	5.997	5666292	TUI_G	9,000.00	185,336.99	
PROMISE 8574	0.013	6703295	8574_	7,900.00	511,418.98	
PRUDENTIAL CORP GB	6.823	0709954	PRU_L	128,920.00	1,448,076.72	
QBE INS GROUP A 1	2.348	6715740	QBE_A	96,700.00	1,063,120.75	
RECKITT BENCKISER PLC	3.659	0727871	RB/_L	46,254.00	856,429.71	
REED INTERNATIONAL	4.834	0730835	REL_L	97,860.00	823,228.99	
POTASH CORP OF SASKATCHEWAN POWER CORP OF CANADA POWER FINANCIAL CORP PREUSSAG AG NPV PROMISE 8574 PRUDENTIAL CORP GB QBE INS GROUP A 1 RECKITT BENCKISER PLC REED INTERNATIONAL RENAULT SA REPSOL - YPF, SA RESONA HOLDINGS INC	3.091	4712798	RNO_F	46,254.00 97,860.00 9,497.00 145,200.00	522,851.67	
REPSOL - YPF, SA	3.014	5669354	REP_S	145,200.00	3,525,773.77	
RESONA HOLDINGS INC	0.000	6421553	8308_	363,000.00	583,870.98	
REUTERS GROUP ORD	5.085	0236913	RTR_L	85,787.00	927,879.47	
RICOH CO Y50	0.009	6738220	7752_	60,000.00	1,061,813.48	
RINKER GROUP LTD	1.103	6599386	RIN_A	153,900.00	1,175,706.67	
RIO TINTO LIMITED	1.807	6220103	RIO_A	45,800.00	1,415,186.95	
RIO TINTO PLC	4.535	0718875	RIO_L	79,193.00	1,293,361.69	
ROCHE HLDGS AG GEN	1.108	7110388	ROG_V	18,987.00	1,760,483.22	
ROGERS COMMUNICATIONS -CL B	0.265	2169051	RCI/B	4,400.00	78,853.71	
REPSOL - YPF, SA RESONA HOLDINGS INC REUTERS GROUP ORD RICOH CO Y50 RINKER GROUP LTD RIO TINTO LIMITED RIO TINTO PLC ROCHE HLDGS AG GEN ROGERS COMMUNICATIONS -CL B ROHM CO JPY50 ROYAL BANK OF CANADA	0.007	6747204	6963_	145,200.00 363,000.00 85,787.00 60,000.00 153,900.00 45,800.00 79,193.00 18,987.00 4,400.00 8,400.00	1,139,424.54	
ROYAL BANK OF CANADA	2.858	2754383	RY_CN	12,000.00	535,167.77	
ROYAL BANK OF CANADA ROYAL BK SCOT GBP	5.752	0754783	RBS_L	12,000.00 198,639.00	3,768,064.75	
RWE AG	4.184	4768962	RWE_G	72,300.00	2,283,043.60	
SABMILLER PLC	4.282	0483548	SAB L	91,965.00	643,313.06	
SAINSBURY(J) GBP0.	5.535	B019KW7	SBRY_	127,524.00	593,820.48	
SANDVIK AB	0.589	5963108	SAND_	42,700.00	1,337,312.10	
SANKYO CO JPY50	0.012	6775283	4501_	23,800.00	499,868.43	
SANOFI-AVENTIS	2.357	5671735	SAN_F	30,066.00	1,754,747.29	
ROGERS COMMONICATIONS -CL B ROHM CO JPY50 ROYAL BANK OF CANADA ROYAL BK SCOT GBP RWE AG SABMILLER PLC SAINSBURY(J) GBP0. SANDVIK AB SANKYO CO JPY50 SANOFI-AVENTIS SANYO ELECTRIC CO SAP AG NPV(SWISS C SCANIA B	0.016	6776769	676 <u>4</u> _	198,639.00 72,300.00 91,965.00 127,524.00 42,700.00 23,800.00 30,066.00 149,800.00 29,200.00 18,900.00	611,913.23	
SAP AG NPV(SWISS C	0.828	4846288	SAP G	29,200.00	4,232,258.32	
SCANIA B	0.828 0.343	5038943	SCVB	18,900.00	586,143.48	
SCHERING AG DEM NP	2.298	4845757	SCH G	35,800.00	1,786,104.10	
SCHERING AG DEM NP	2.298	4845757	SCH_G	35,800.00	1,786,104.10	

Investment Desc	Yield	Identifier 	F Ticker	Shares	Cost	Market Value
Group	- INTERNAT	IONAL				
		EAFE QUANTIT	ATIVE PO			
Instrument	- TCOM			OCKS		
SCHIBSTED ASA NWKR SCHNEIDER ELECTRIC SCOT POWER PLC 0.5 SCOTTISH SOUTHERN SECOM CO Y50 SECURITAS AB SEVEN-ELEVEN JAPAN SHARP CORP JPY50 SHAW COMMUNICATIONS INC-B SHELL CANADA LTD SHELL TRANSPORTATION & TRADING SHIN-ETSU CHEMICAL SHIP FINANCE INTL LTD SHISEIDO CO JPY50 SHOPPERS DRUG MART CORP SIEMENS AG DEM 5.0 SINGAPORE AIRLINES SINGAPORE EXCHANGE LTD SINGAPORE POST LTD SINGAPORE PRESS HO SINGAPORE TECH ENG SINGAPORE TECH ENG SINGAPORE TECH ENG SINGAPORE TELECOMM SKANDIA FORSAKRINGS SEK 1.00 SER B	0.288	4790534	SCH_N	43,300.00 11,975.00 175,282.00 62,507.00 22,400.00 56,400.00 25,000.00 71,100.00 2,300.00 640,920.00 29,400.00 4,213.00 50,700.00 15,300.00 115,300.00 192,600.00 341,100.00 2,344,300.00 381,450.00 469,900.00 1,873,742.00 165,700.00 92,500.00 69,600.00 19,100.00 62,100.00 13,228.00	868,016.19	
SCHNEIDER ELECTRIC	2.919	4834108	SU_FP	11,975.00	530,673.34	
SCOT POWER PLC 0.5	10.045	0690070	SPW_L	175,282.00	1,027,106.95	
SCOTTISH SOUTHERN	8.493	0790873	SSE_L	62,507.00	606,986.14	
SECOM CO Y50	0.010	6791591	9735_	22,400.00	932,619.71	
SECURITAS AB	0.264	5554041	SECUB	56,400.00	698,221.10	
SEVEN-ELEVEN JAPAN	0.013	6797179	8183_	25,000.00	800,930.98	
SHARP CORP JPY50	0.011	6800602	6753_	71,100.00	897,619.39	
SHAW COMMUNICATIONS INC-B	1.065	2801836	SJR/B	5,100.00	80,703.34	
SHELL CANADA LTD	1.043	2802806	SHC C	2,300.00	116,321.72	
SHELL TRANSPORTATION & TRADING	6.874	0803414	SHEL	640,920.00	4,427,168.40	
SHIN-ETSU CHEMICAL	0.004	6804585	4063	29,400.00	1,125,171.13	
SHIP FINANCE INTL LTD	5.117	B019MJ8	SFL	4,213.00	25,146.37	
SHISEIDO CO JPY50	0.014	6805265	4911	50,700.00	592,062.00	
SHOPPERS DRUG MART CORP	0.000	2821191	SC CN	5,000.00	134,117.34	
SIEMENS AG DEM 5.0	2.724	5727973	SIE G	115,300.00	7,915,616.56	
SINGAPORE AIRLINES	1.881	6811734	SIA S	192,600.00	1,275,228.18	
SINGAPORE EXCHANGE LTD	4.817	6303866	SGX S	341,100.00	243,984.62	
SINGAPORE POST LTD	3.029	6609478	SPOST	2,344,300.00	1,159,356.76	
SINGAPORE PRESS HO	3.363	B012899	SPH S	381,450.00	1.026.012.36	
SINGAPORE TECH ENG	2.971	6043214	STE S	469,900.00	552.572.94	
SINGAPORE TELECOMM	1.647	B02PY22	ST SP	1.873.742.00	2.520.541.19	
SKANDIA FORSAKRINGS SEK 1.00 SER B	0.136	5461572	SDIA	165.700.00	650.745.67	
SKANDINAVISKA ENSKILDA BAN-A	0.468	4813345	SEBA	92.500.00	1.282.733.81	
SKANSKA AB-B SHS	0.566	7142091	SKAB	69.600.00	583.815.60	
SKE AB-B	0.508	4767066	SKFB	19.100.00	690.566.65	
MITHS GROUP PLC	6.305	0818270	SMIN	62.100.00	589.392.93	
SOCIETE GENERALE	4 563	5966516	GLE F	13 228 00	743 372 33	
SOFTRANK CORP	0 001	6770620	9984	13 700 00	298 029 09	
SOLVAY SA NPV	3 020	4821100	SOLB	25 266 00	1 774 803 78	
SOMPO TAPAN INSTRANCE	0 007	6986063	8755	62,100.00 13,228.00 13,700.00 25,266.00 65,000.00 57,452.00 200.00 346,500.00 27,497.00 292,400.00	606 002 36	
SONY CORP JPY50	0.007	6821506	6758	57.452.00	2.378.373.69	
SPAR HANDELS	0.000	5106709	SPA G	200.00	3.721.58	
STATOIL ASA	0.530	7133608	STI N	346.500.00	3,176,454 72	
STMICROFIECTRONICS NV	1 136	5962332	STM F	27 497 00	737 527 77	
THICKOME TRICT CR	5 N11	6850856	SCD V	292 400 00	1 347 524 05	
TOCKLERD IKODI GK	0 225	4852832	SGF_A	154 500 00	1 017 513 03	
SINGAPORE TELECOMM SKANDIA FORSAKRINGS SEK 1.00 SER B SKANDIA FORSAKRINGS SEK 1.00 SER B SKANDINAVISKA ENSKILDA BAN-A SKANSKA AB-B SHS SMITHS GROUP PLC SOCIETE GENERALE SOFTBANK CORP SOLVAY SA NPV SOMPO JAPAN INSURANCE SONY CORP JPY50 SPAR HANDELS STATOIL ASA STMICROELECTRONICS NV STOCKLAND TRUST GR STOCKLAND TRUST GR STOCKBRAND ASA NOK SUEZ EUR SUMITOMO CHEMICAL	5 541	7118047	SID_N	154,500.00 39,818.00	1,017,513.93 854,227.38	
CIMITOMO CUEMICAI.	0.015	6858560			477,690.55	

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

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-QUAN		ATIVE PO			
				COCKS		
TOKYO ELEC POWER Y TOKYO ELECTRON Y50 TOKYO GAS CO Y50 TOKYU CORP JPY50 TOMRA SYSTEMS ASA TORAY INDUSTRIES I TOSHIBA CORP TOTAL TOYOTA MOTOR CORP TRANSCANADA CORP TRANSURBAN GROUP TREND MICRO UBS AG-REG UCB ORD BEF UFJ HOLDINGS INC UNILEVER ORD 1.4P UNION ELECRTRICA FENOSA SA UNITED OVERSEAS BA UNITED OVERSEAS BA UNITED OVERSEAS BA UNITED OVERSEAS BA UNITED OVERSEAS EN VENTURE MFG SGDO.2 VIVENDI UNIVERSAL EUR VODAFONE GROUP VOEST-ALPINE VOLKSWAGEN AG VOLVO AB WOLVO AB-B WESFARMERS LTD WEST JAPAN RAILWAY JPY50000 WESTFIELD GROUP WESTTPAC BANKING CO WHARF (HLDGS) HKD1 WIENERBERGER BAUST WMC RESOURCES LTD WOODSIDE PETROLEUM LIMITED WOOLWORTHS LIMITED WOOLWORTHS LIMITED	0.000	6005404	0501	0.000.00	1 014 206 20	
TOKYO ELEC POWER Y	0.023	6895404	9501_	87,900.00 11,800.00	1,914,396.38	
TOKYO ELECTRON Y50	0.004	6895675	8035_	11,800.00	818,707.62	
TOKYO GAS CO Y50	0.016	6895448	9531_	289,800.00	829,430.64	
TOKYU CORP JPY50	0.008	6896548	9005_	98,000.00	471,323.73	
TOMRA SYSTEMS ASA	0.148	4730875	TOM_N	139,800.00	967,452.32	
TORAY INDUSTRIES I	0.014	6897143	3402_	107,000.00	512,763.15	
TOSHIBA CORP	0.011	6897217	6502_	245,200.00	1,026,943.42	
TOTAL	3.974	4905413	FP_FP	27,393.00	3,666,864.03	
TOYOTA MOTOR CORP	0.011	6900643	7203_	11,800.00 289,800.00 98,000.00 139,800.00 107,000.00 245,200.00 27,393.00 177,576.00	5,394,130.77	
TRANSCANADA CORP	3.249	2665184	TRP_C	9,500.00 94,600.00 5,500.00 30,715.99	201,139.51	
TRANSURBAN GROUP	2.982	6200882	TCL_A	94,600.00	469,880.10	
TREND MICRO	0.002	6125286	4704_	5,500.00	250,170.43	
UBS AG-REG	2.398	7126114	UBSN_	30,715.99	2,220,264.91	
UCB ORD BEF	2.234	5596991	UCB_B	35,384.00	1,197,217.13	
UFJ HOLDINGS INC	0.003	6335223	8307_	192.00	914,071.62	
UNILEVER ORD 1.4P	6.849	0574873	ULVR_	208,602.00	1,685,816.68	
UNION ELECRTRICA FENOSA SA	3.407	4913223	UNF_S	30,715.99 35,384.00 192.00 208,602.00 38,500.00 373,200.00 81,100.00 67,500.00 39,886.00 4,570,175.00	1,003,472.81	
UNITED OVERSEAS BA	2.663	6916781	UOB_S	373,200.00	2,933,793.00	
UTD UTILITIES ORD	13.612	0646233	UU/_L	81,100.00	744,692.06	
VENTURE MFG SGD0.2	0.722	6927374	VMS_S	67,500.00	773,876.45	
VIVENDI UNIVERSAL EUR	2.892	4834777	EX_FP	39,886.00	1,122,995.17	
VODAFONE GROUP	4.061	0719210	VOD_L	4,570,175.00	11,159,444.04	
VOEST-ALPINE	2.972	4943402	VOE_A	48,719.00 39,500.00 20,000.00 41,000.00	2,194,040.51	
VOLKSWAGEN AG	4.278	5497102	VOW_G	39,500.00	1,910,264.08	
VOLVO AB	0.475	4937728	VOLVA	20,000.00	618,828.46	
VOLVO AB-B	0.457	4937739	VOLVB	41,000.00	1,172,680.31	
WESFARMERS LTD	2.756	6948836	WES A	56,200.00	1,671,410.49	
WEST JAPAN RAILWAY JPY50000	0.011	6957995	9021	100.00	411,283.39	
WESTFIELD GROUP	0.000	B01BTX7	WDC A	56,200.00 100.00 455,700.00	5,606,776.89	
WESTON (GEORGE) LTD	1.095	2956662	WN CN	1,200.00	82,780.00	
WESTPAC BANKING CO	3.458	6076146	WBC A	1,200.00 264,800.00	3,794,575.35	
WHARF(HLDGS) HKD1	0.287	6435576	4 HK	65,400.00 93,210.00	198,889.89	
WIENERBERGER BAUST	2.977	5699373	WIE A	93,210.00	3,110,186.49	
WMC RESOURCES LTD	2.496	6571469	WMR_A	169,500.00	934.314.99	
WOODSIDE PETROLEUM LIMITED	2.027	6979728	WPL A	169,500.00 77,200.00	1.194.809.88	
WOOLWORTHS LIMITED	2.349 2.311 0.007 0.000	6981239	WOW A	171.100.00	1.980.675.39	
WPP GROUP	2.349	0974042	WDD I.	171,100.00 73,933.00 24,400.00	719 395 73	
YAMANOUCHI PHARM J	0.007	6985383	4503	24 400 00	696 882 65	
YARA INTERNATIONAL ASA	0.007	7751259	YAR N	141,200.00	739,537.34	
TAKA INTERNATIONAL ASA	0.000	1131233	TWL_IA	141,200.00	132,331.34	

ASOF11	Date 01/21/2005 Time 18:35:36	STATE TEACHERS RETIREMENT SYSTEM OF OHIO	Period 12/01/2004 To 12/31/2004 Page 031

Monthly Market Portfolio	Monthly Market Portfolio									
Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value			
	Portfolio		ONAL EAFE QUANTITA INTERNATIONAI		FOCKS					
ZURICH FINANCIAL SERVICES C	HF10	1.159	5983816	ZURN_	3,865.00	614,026.31				
Instrument Total	424				56,738,924.02	567,357,874.61				
	Instr	rument -INTF	INTERNAT	CIONAL FUN	DS					
EAFE QUANTITATIVE - LIQUIDI	TY RESERVES	0.000	IL-QUAN		27,704.04	2,770,404.29				
Instrument Total	1				27,704.04	2,770,404.29				
	Insti	rument -INTL	WARRAINTERNAT	CIONAL WAR	RANT					
SUEZ LYONNAISE DES EAUX STR	PIP	964.940	5519299	LYSV_	62,784.00	0.00				
Instrument Total	1				62,784.00	0.00				
Portfolio Total	427				57,007,724.06	574,346,713.90	718,875,648.20			

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

ASOF11 Date 01/21/2005 Time 18:35:36 STATE TEACHERS RETIREMENT SYSTEM OF OHIO Period 12/01/2004 To 12/31/2004 Page 032

Investment Desc		Yield	Identifier F Ticker	Shares	Cost	Market Value
	Portfolio -			ocks		

	1110 01 40110	10011			100115	
77TH BANK Y50		0.008	6804165	8341_	1,900,000.00	10,055,739.42
A P MOLLER MAERSK A/S		0.121	4253048	MAERS	700.00	2,373,320.94
ABN AMRO HLDGS NV		6.973	5250769	AABA_	683,273.00	13,133,915.25
AGGREKO PLC		6.513	0147899	AGK_L	2,920,000.00	8,437,380.98
AIR NEW ZEALAND		0.000	6426484	AIR_N	3,500,000.00	3,859,456.98
AISIN SEIKI		0.007	6010702	7259_	640,000.00	7,506,065.16
ALUMINA LTD		2.638	6954985	AWC_A	1,600,000.00	4,108,938.13
AMADA CO Y50		0.008	6022105	6113_	1,880,000.00	7,225,480.93
ARUZE CORP		0.011	6126892	6425_	510,000.00	10,842,191.61
ASAHI BREWERIES Y5		0.011	6054409	2502_	600,000.00	3,947,920.74
ASTRAZENECA GBP 0.		8.485	0989529	AZN_L	249,100.00	10,202,075.62
BAA ORD GBP1		6.673	0067340	BAA_L	1,323,000.00	11,477,903.15
BCO SANTANDER CENTAL HISP		4.041	5705946	SAN_S	1,400,000.00	11,688,655.86
BEKAERT SA NPV		3.032	5827431	BEKB_	108,090.00	4,246,531.06
BENDIGO MINING NL		0.000	6091310	BDG_A	8,000,000.00	4,161,549.02
BILLITON PLC		8.175	0056650	BLT_L	855,000.00	4,279,512.16
BNP PARIBAS		3.697	7309681	BNP_F	146,000.00	7,824,977.09
BOSKALIS WESTMINSTER		5.676	4113766	BOKC_	350,000.00	8,325,246.09
BRIT AMER TOBACCO		8.491	0287580	BATS_	209,201.00	1,508,639.97
BRITISH AEROSPACE		7.662	0263494	BA/_L	3,850,000.00	15,573,309.14
CASIO COMPUTER CO		0.009	6178967	6952_	530,000.00	2,725,438.53
CELTIC RESOURCES HOLDINGS		0.000	3188088	CER_L	510,000.00	3,590,639.29
CENTRAL FUND CANADA CL A		0.182	2183471	CEF	2,500,000.00	12,180,000.00
CENTRAL GOLD TRUST		0.000	2898128	GTU/U	250,000.00	3,712,503.71
CHEUNG KONG(HLDGS)		0.278	6190273	1_HK	920,000.00	8,596,718.95
CHINA RESOURCES ENTERPRISES		0.264	6972459	291_H	3,900,000.00	2,918,402.83
CHUGAI PHARMACEUTI		0.010	6196408	4519_	680,000.00	8,700,660.04
CIE DE ST. GOBAIN		3.526	7380482	SGO_F	235,000.00	7,399,757.40
DAI NIPPON PRINTNG		0.012	6250906	7912_	690,000.00	8,052,783.32
DAIMLERCHRYSLER AG		5.783	5529027	DCX_G	186,679.00	10,300,289.30
DSM NV		4.994	5773987	DSMA_	200,000.00	8,352,356.68
E.ON AG		4.046	4942904	EOA_G	141,000.00	7,182,238.93
ENEL SPA		6.767	7144569	ENEL_	1,112,000.00	7,553,267.02
ENI SPA		5.533	7145056	ENI_I	1,055,000.00	13,509,832.33
EUROPEAN AERONAUTIC DEFENCE		2.541	4012250	EAD_F	465,000.00	7,911,016.73
EXEDY CORPORATION		0.007	6250412	7278_	590,000.00	3,211,938.81
FAIRFAX HOLDINGS LTD (JOHN)		2.842	6467074	FXJ_A	4,300,000.00	7,266,969.31
FLUGHAFEN WIEN AG		4.879	4359690	FLU_A	150,000.00	4,946,488.74
FORTIS		4.608	7266139	FORB_	600,000.00	15,531,747.06

83,697.25

0.000

ROLLS ROYCE GROUP B SHARES

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	Portfolio - I-EAFEVA	L EAFE VALUE				
	Instrument - ICOM	INTERNATION	AL COMMON S'	TOCKS		
FOSTERS BREWING GR FRASER + NEAVE LTD GAMBRO AB A GKN ORSH 0.5GBP GLAXOSMITHKLINE H LUNDBECK HEIDELBERGER DRUCKMASCHINEN HONG KONG ELECTRIC HKD1 IMPERIAL CHEM INDS INTESABCI SPA ITO-YOKADO CO JPY5 J S GROUP CORPORATION KARSTADT AG DM50 KINROSS GOLD CORP KIRIN BREWERY CO C KON.VOPAK EUR MATSUSHITA ELC IND METSO OYJ MICHELIN (CGDE) MINISTOP CO MITSUBISHI HVY IND NATL AUSTRALIA BK NEWMONT MINING CORP - CHESS NIPPON PAINT CO LTD NIPPON TEL+TEL CP NISSAN MOTOR CO Y5 NORSK HYDRO AS NOK NOVARTIS AG CHF 20 NTT DOCOMO INC NUTRECO HOLDING OCE NV NLG1 OMRON CORP Y50 PEUGEOT SA FF35 PHILIPS ELECTRONICS PLACER DOME INC REPSOL - YPF, SA RIO TINTO PLC ROCHE HLDGS AG GEN	2 605	6240260	FGL_A	2 000 000 00	6 520 660 22	
FDYCED T MEVALE ILLD	2.005	6349268 6689458	FNN_S	784 500 00	6,539,660.22 3,975,712.01	
CAMBRO AR A	0 174	5450031	CAMBA	970 000 00	5 650 661 06	
GKN ORSH O SGRP	9 497	3064650	GKN I.	2 460 000 00	5,650,661.06 7,125,076.39 11,276,792.45	
GLAXOSMITHKLINE	6.598	3064650 0925288	GSK L	555.000.00	11.276.792.45	
H LUNDBECK	0.265	7085259	LUN_D	412.500.00	8.768.377.80	
HEIDELBERGER DRUCKMASCHINEN	7.659	7085259 5367227	HDD G	415,000.00	8,768,377.80 9,132,131.31 6,297,932.20	
HONG KONG ELECTRIC HKD1	0.619	6435327	6 HK	1,802,800.00	6,297,932.20	
IMPERIAL CHEM INDS	5.496	0459497	ICI L	1,608,964.00	6,297,932.20 5,118,884.85 9,893,664.03 17,534,121.85 9,494,660.98 6,449,906.40 13,867,376.74 3,835,190.87 3,040,971.56 12,121,972.80 9,225,689.17	
INTESABCI SPA	1.881	0459497 4076836	BIN_I	3,146,339.99	9,893,664.03	
ITO-YOKADO CO JPY5	0.007	6467944	8264_	412,500.00	17,534,121.85	
J S GROUP CORPORATION	0.021	6900212	5938_	690,000.00	9,494,660.98	
KARSTADT AG DM50	12.696	5786565	KAR_G	675,000.00	6,449,906.40	
KINROSS GOLD CORP	0.000	B03Z841	K_CN	2,065,000.00	13,867,376.74	
KIRIN BREWERY CO C	0.012	6493745 5809428	2503_	540,000.00	3,835,190.87	
KON.VOPAK EUR	4.336	5809428	VPK_N	180,000.00	3,040,971.56	
MATSUSHITA ELC IND	0.009	6572707	6752_	718,000.00	3,040,971.56 12,121,972.80 9,225,689.17 9,442,492.22 6,755,925.45 8,943,837.77 13,393,520.76 5,152,186.37 6,718,049,43	
METSO OYJ	2.331	5713422	MEO1V	910,000.00	9,225,689.17	
MICHELIN (CGDE)	2.678	4588364	ML_FP	255,000.00	9,442,492.22	
MINISTOP CO	0.020	6583851	9946_	490,000.00	6,755,925.45	
MITSUBISHI HVY IND	0.013	6597067	7011_	2,317,000.00	8,943,837.77	
NATL AUSTRALIA BK	4.514	6624608	NAB_A	600,000.00	13,393,520.76	
NEWMONT MINING CORP - CHESS	0.550	6509772	NEM_A	4,000,000.00	5,152,186.37	
NIPPON PAINT CO LTD	0.013	6640507	4612_	2,650,000.00	6,718,049.43	
NIPPON TEL+TEL CP	0.012	6641373	9432_	1,300.00	7,138,411.83	
NISSAN MOTOR CO Y5	0.021	6642860	7201_	800,000.00	4,079,282.33	
NORSK HYDRO AS NOK	0.381	4645805	NHY_N	180,000.00	6,442,262.93	
NOVARTIS AG CHF ZU	1.611	7103065	NOVN_	290,000.00	7,138,411.83 4,079,282.33 6,442,262.93 11,027,937.73 19,025,830.63 13,990,180.88	
NTT DOCOMO INC	0.010	6129277	943/_	7,300.00	19,025,830.63	
NUTRECO HOLDING	3.829	5183359	NUT_N	585,000.00	13,990,180.88	
OCE NV NLGI	7.000	5446751 6659428	OCEN_ 6645_	850,000.00 E20,000.00	7,220,816.73 7,934,668.60	
DELICEOU CA EESE	2.000	7103526	UG_FP	142 000 00	/,934,000.00 / 072 152 27	
PEUGEUI SA FF33	3.920	5986622		202 976 00	11 060 240 07	
DIVCED DOWE INC	2.5U/ 0.260	2691714	PHIA_ PDG_C	720 000 00	4,872,152.27 11,968,240.87 8,321,849.19	
PEDCOL - VDF CA	2 014	5669354	PDG_C	545 000.00	0,321,043.19 0,671 007 //6	
RIO TINTO DIC	3.014 4 525	0718875	REP_S RIO_L ROG_V	265 000.00	8,671,907.46 4,775,207.09 9,562,131.70	
POCHE HIDGS AG GEN	1 1 N Q	0718875 7110388	BOG 74	105,000.00	9 562 131 70	
NOCHE REDGO AG GEN	1.100	1110300	KOG_V	103,000.00	9,304,131.70	

3422355 RR/B_ 137,058,000.00

Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Portfolio			COMMON S	STOCKS		
ROLLS-ROYCE GROUP PLC		2.471	3283648	RR/_L	4.050.000.00	6,285,302.15	
SANKYO CO JPY50		0.012	6775283	4501	660,000.00	12.851.818.59	
		2.772	6776703	STO A	2,600,000.00	8.546.389.37	
SANTOS NPV(NZ) SCHNEIDER ELECTRIC		2.919	4834108	SU FP	2,600,000.00 115,000.00	6,097,843.24	
SCOT + NEWCASTLE O		8.934	0783969	SCTN_	390,900.00 1,440,000.00 1,030,000.00 109,000.00	2,710,593.60	
SCOT POWER PLC 0.5		10.045	0690070	SPW L	1,440,000.00	9,528,829.73	
SEKISUI HOUSE Y50		0.014	6793906	1928	1,030,000.00	8,661,917.63	
SIEMENS AG DEM 5.0		2.724	5727973	SIE G	109,000.00	4,958,697.98	
SUMITOMO OSAKA CMT		0.015	6858548	523 <u>2</u> _	2,525,000.00 2,400,000.00 1,164,100.00 120,000.00 240,000.00	5,966,820.39	
SUMITOMO TRUST+BKG JPY 50.0		0.015 0.013	6859002	8403_	2,400,000.00	13,998,143.91	
SUN HUNG KAI PROPE		0.273	6859927	16_HK	1,164,100.00	7,393,142.95	
SUZUKEN COMPANY		0.009	6865560	9987	120,000.00	3,133,627.41	
SWISS REINSURANCE		1.193	7189816	RUKN	240,000.00	20,091,236.99	
SYNGENTA CHF		0.619	4356646	SYNN	117,000.00 227,400.00 190,000.00 5,306,400.00	6,448,133.27	
TAKEDA PHARMACEUTICAL COMPANY	•	0.016	6870445	4502	227,400.00	9,342,286.37	
TAKEFUJI CORP		0 014	6876067	8564 <u> </u>	190,000.00	13,748,286.00	
TELECOM CORP OF NEW ZEALAND		3.698	6881436	TEL_N	5,306,400.00	12,105,154.51	
TELEFONICA SA		3 922	5732524	TEF S	755,000.00	8,467,402.26	
TOKYO BROADCASTING		0.005	6894166	9401	755,000.00 800,000.00	10,002,823.24	
TOKYO GAS CO Y50		0.016	6895448	9531 <u> </u>	2,076,000.00	5,688,772.18	
TOMKINS PLC		9.234	0896265	TOMK_	2,076,000.00 2,300,000.00	5,234,131.92	
TOTAL		3.974	4905413	FP FP	84,700.00	9,322,095.43	
UBS AG-REG		2.398	7126114	UBSN_	280,000.00	13,201,552.37	
UNICREDITO ITALIAN		5.494	4232445	UC_IM	2,200,000.00	9,772,698.94	
UPM-KYMMENE CORP F		6.230	5051252	UPM1V	625,000.00	9,154,395.23	
UTD UTILITIES 50P		9.581	3338849	UU/A_	569,444.00	1,094,544.82	
UTD UTILITIES ORD		13.612	0646233	UU/_L	1,025,000.00	8,329,094.63	
VALEO FRF20		4.633	0646233 4937579	FR_FP	2,300,000.00 84,700.00 280,000.00 2,200,000.00 625,000.00 569,444.00 1,025,000.00 254,447.00	10,845,846.64	
VODAFONE GROUP		4.061	0719210	VOD_L	7,393,700.00	22,322,591.66	
WEIR GROUP		7.464	0946580	WEIR_	7,393,700.00 1,750,000.00	6,618,574.77	
Instrument Total	108				265,666,213.99	891,213,978.64	
	Instr	ument -INTF	INTERNAT	IONAL FUI	NDS		
EAFE VALUE		0.000	IL-EAFEVAL		752,218.84	75,221,884.53	
Instrument Total	1				752,218.84	75,221,884.53	
Portfolio Total	109				266,418,432.84	966,435,863.17	1,326,452,120.55

Investment Desc	Yiel	d Identifi	er F Ticker	Shares	Cost	Market Value
	Group - INTERN	A TIT ONIA T				
	Portfolio - I-EAP		אואו.עפיד החם			
	Instrument - COM					
	THE CLUMCHE COM	COMMON BIO	CIC			
ASUR ADR	1.78 1.75	4 2639361	ASR	39,000.00	585,101.65	
AU OPTRONICS CORP - ADR	1.75	9 2877149	AUO	1.04	9.66	
BANCO SANTANDER ADR	6.81	6 2136646	SAN	1.04 10,000.00 85,755.00 56,000.00	220,666.97	
CHECK POINT SOFTWARE TECH CIA SIDERURGICA NACIONAL ADR	0.00	0 2181334	CHKP	85,755.00	3,284,510.51	
CIA SIDERURGICA NACIONAL ADR	2.93	4 2220936	SID	56,000.00	178,544.98	
CIA TELECOM CHILE-ADR	5.13	3 2213635	CTC	78,000.00	892,529.04	
CIA VALE DO RIO DOCE - ADR	0.28	6 2857334	RIO	36,000.00	296,483.21	
CIA TELECOM CHILE-ADR CIA VALE DO RIO DOCE - ADR COMPANHIA BRASILEIRE ADR	0.63	2 2228532	CBD	78,000.00 36,000.00 55,000.00 115,000.00	895,949.83	
COMPANHIA BRASILEIRE ADR COMPANHIA DE BEBIDAS ADR COMPANIA DE MINAS ADR COPEL ADR EMPRESAS NACIONAL ADR LUKOIL HLDGS SPND-ADR MOBILE TELESYSTEMS ADR ORBOTECH LTD PETROLEO BRASILEIRO ADR	3.33	9 2634797	ABV	115,000.00	2,107,996.33	
COMPANIA DE MINAS ADR	1.34	0 2210476		5,000.00	108,630.00 1,411,026.06	
COPEL ADR	2.23	7 2209656	ELP	300,000.00	1,411,026.06	
EMPRESAS NACIONAL ADR	0.48	2 2311131	EOC	76,000.00	745,769.78	
LUKOIL HLDGS SPND-ADR	0.79	4 2537432	LUKOY	76,000.00 33,698.00 4,000.00 4,000.00 140,000.00	1,929,875.41	
MOBILE TELESYSTEMS ADR	0.67	7 2603225	MBT	4,000.00	114,738.03	
ORBOTECH LTD	0.00	0 M7525310	0 ORBK	4,000.00	43,000.00	
PETROLEO BRASILEIRO ADR	0.77	9 2616580	PBR	140,000.00	3,662,555.15	
PETROLEO BRASILEIRO S.AADR	0.85	6 2683410	PBR.A	210,000.00	4,878,327.03	
SK TELECOM CO LTD-ADR	2.96	1 2495648	SKM	58,290.00	1,130,243.10	
SOCIEDAD QUIMICA ADR	0.93	3 2771122	SQM	10,000.00	236,459.09	
SK TELECOM CO LTD-ADR SOCIEDAD QUIMICA ADR SURGUTNEFTEGAZ ADR TELE NORTE LESTE PART ADR	0.49	3 2810144	SGTZY	24,000.00	314,976.91	
TELE NORTE LESTE PART ADR	1.71	9 2297930	TNE	85,000.00	941,521.08	
TELECENTRO OESTE CELULAR ADR	0.85	1 2298018	TRO	57,886.00	429,059.43	
TELECOM ARGENTINA SA-SP ADR	9.85	4 2878829	TEO	30,000.00	236,532.90	
TELEMIG CELULAR - ADR	2.62	1 2297996	TMB	32,000.00	629,354.14	
TELEMIG CELULAR - ADR TEVA PHARMACEUTICAL INDUSTRIE UNIBANCO - SPONSORED ADR	S ADR 0.53	2 2883878	TEVA	54,000.00	926,959.85	
UNIBANCO - SPONSORED ADR	2.89	4 2000815	UBB	85,000.00	1,388,969.68	
JRALSVYAZINFORM ADR	27.24	8 5779145	URSI_	7,000,000.00	155,750.00	
VALE R DOCE-ADR	0.34	0 2933900	RIO-P	140,000.00 210,000.00 58,290.00 10,000.00 24,000.00 85,000.00 57,886.00 30,000.00 32,000.00 54,000.00 85,000.00 7,000,000.00 255,000.00 42,000.00 87,500.00	3,051,237.87	
UNIBANCO - SPONSORED ADR URALSVYAZINFORM ADR VALE R DOCE-ADR VIMPEL COMMUNICATIONS ADR	0.00	0 2943675	VIP	42,000.00	327,028.67	
VOTORANTIM CELULOSE - ADR	3.52	4 2696560	VCP	87,500.00	551,556.90	
Instrument Total	30			9,068,130.04	31,675,363.26	
	Instrument -C	OR CORPO	RATE NOTES/B	ONDS		
HINDUSTAN LEVER LTD	0.00	0 6664819	A 66648	2,196,000.00	54,577.28	
Instrument Total	1			2,196,000.00	54,577.28	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	oup - INTERNAT:					
Portfoli	.o - I-EAP	EMERGING ANA	LYST POR			
Instrume	ent - ICOM	EMERGING ANA INTERNATIONA	L COMMON S	STOCKS		
ACER INCORPORATED ADVANCED INFO SERVICE AGORA SA AKBANK T.A.S. AKSIGORTA ALFA SA DE CV SER' ALUMINUM CORP OF CHINA (CHALCO) AMERICA MOVIL SA ANGLO AMERICAN ORD ANGLO AMERICAN PLA ARCELIK A.S. ASTRA AGRO LESTARI AU OPTRONICS CORP BAJAJ AUTO LIMITED BANCO BRADESCO SA BANGKOK BANK THB10 BANK LEUMI LE-ISRAEL BANK OF AYUDHYA PUBLIC WARRANTS BANK PEKAO SA ORD						
ACER INCORPORATED	0.144	6005850	73834	1,925,750.00	2,640,334.88	
ADVANCED INFO SERVICE	0.102	6412591	ADVAN	586,000.00	700,130.65	
AGORA SA	0.000	5618312	AGO_P	12,000.00	154,616.59	
AKBANK T.A.S.	0.000	4011127	AKBNK	250,000,000.00	483,496.15	
AKSIGORTA	0.000	4012078	AKGRT	135,999,999.99	245,614.47	
ALFA SA DE CV SER'	0.132	2043423	ALFAA	410,000.00	756,786.54	
ALUMINUM CORP OF CHINA (CHALCO)	0.268	6425395	2600_	1,435,700.00	250,322.21	
AMERICA MOVIL SA	0.037	2667470	AMXL_	3,050,000.00	1,698,848.39	
ANGLO AMERICAN ORD	0.077	6152972	AGL_S	380,000.00	5,738,316.49	
ANGLO AMERICAN PLA	0.575	6761000	AMS_S	25,000.00	985,452.04	
ARCELIK A.S.	0.000	4051800	ARCLK	36,000,000.00	194,701.10	
ASTRA AGRO LESTARI	0.000	6092498	AALI_	1 145 000 00	25,793.94	
AU OPTRONICS CORP	0.082	6288190	2409_	1,145,000.00	446 731 06	
BANGO BRADEGGO GA	0.050	6124142	BUA_I	140 000 00	2 160 700 60	
BANCO BRADESCO SA	0.093	B00FM53 6077019	BBDC4	149,999.99	2,100,788.09 1 247 250 11	
DANG TERM TELEGRAPI	1 305	6076425	DDL/F T.TIMT	400 000 00	772 130 86	
DANK OF AVIIDANA DIBLIC MADDAMIC	1.395	6689588	DVA\M TOMT_	173 200 00	20 342 69	
BANK DEKAO SA ORD	1 0.000	5473113	DEO D	31 000 00	739 168 20	
RANDII DIIRI.TC CO	0.080	6074849	BANDII	140 000 00	487 397 74	
BARLOWORLD LIMITED	0.000	6079123	BAW S	210,000.00	1 709 696 50	
RENO CORP	0.033	6054465	2352	2 107 600 00	2 136 008 76	
BEZEO ISRAEL TELOM	0.362	6098032	BEZO	295.140.00	414.468.07	
BHARAT HEAVY ELECTRICALS	0.019	6129523	BHEL	64.000.00	182.114.65	
BIMANTARA CITRA ID	0.000	6100465	BMTR	231,000.00	149,195.93	
BK HAPOALIM BM ILS	1.542	6075808	POLI	400,000.00	1,027,336.90	
BK OF AYUDHYA THB	0.000	6075949	BAY/F	433,000.00	148,082.82	
BRASIL TELECOM PART SA	1,068.104	2292645	BRTP3	100,000,000.00	744,583.72	
BRASIL TELECOM PARTICIPACOES S/A	843.243	2292656	BRTP4	25,000,000.00	186,881.01	
CEMEX SA PTG CERTS	0.259	2406457	CEMEX	480,000.00	2,264,713.69	
CEMIG CIA ENERG MG	1,150.490	2192712	CMIG4	60,000,000.00	1,007,727.51	
CENCOSUD	0.177	B012HW5	CSUDY	50,000.00	790,000.00	
CESKE ENERGETICKE ZAVODY	0.105	5624030	CEZ_C	88,000.00	237,640.06	
CESKY TELECOM	0.206	5272569	SPTT_	168,000.00	2,031,606.98	
CHEIL JEDANG CORP	0.002	6189516	00104	20,500.00	775,088.78	
CHINA MOBILE HK LTD HKD 0.1	0.195	6073556	941_H	2,336,000.00	7,980,035.10	
CHINA RESOURCES CEMENT	0.000	6653033	712_H	203,000.00	221,915.10	
BANK DE ME TE TSAREE BANK PEKAO SA ORD BANPU PUBLIC CO BARLOWORLD LIMITED BENQ CORP BEZEQ ISRAEL TELCM BHARAT HEAVY ELECTRICALS BIMANTARA CITRA ID BK HAPOALIM BM ILS BK OF AYUDHYA THB BRASIL TELECOM PART SA BRASIL TELECOM PARTICIPACOES S/A CEMEX SA PTG CERTS CEMIG CIA ENERG MG CENCOSUD CESKE ENERGETICKE ZAVODY CESKY TELECOM CHEIL JEDANG CORP CHINA MOBILE HK LTD HKD 0.1 CHINA RESOURCES ENTERPRISES CHINA RESOURCES LAND	0.264	6972459	291_H	1,380,000.00	1,506,976.61	
CHINA RESOURCES LAND	0.263	6193766	1109_	7,600,000.00	863,367.60	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Group	- INTERNAT	TONAT				
Portfolio	_ T_EAD	EMEDGING ANA	LYST POR			
Instrument	- ICOM	INTERNATIONA		STOCKS		
CHINA STEEL CORP	0.255	6190950	73840	1,516,111.37	702,893.23 1,800,500.30	
CHINA TELECOM CORP	0.311	6559335	73840 728_Н	5,000,000.00	1,800,500.30	
CHINATRUST FINANCIAL HOLDING CO.	0.086	6527666	2891_	2,665,269.56	1,860,479.31	
CIA DE MINAS BUENAVENTURA-B	0.441	2894988	CMB/C	60,000.00	763,315.18	
CIA DE PETROLEOS DE CHILE	0.004	2196026	COPEC	5,000,000.00 2,665,269.56 60,000.00 120,000.00 180,000.00 120,000.00 3,402,000.00 70,000.00	853,173.57	
CIPLA LIMITED	0.021	B011108	CIPLA	180,000.00	647,505.57	
COCA COLA FEMSA SA DE CV	0.095	2141899	KOFL_	120,000.00	293,374.48	
COFCO INTERNATIONAL LTD.	0.300	6105738	506_H	3,402,000.00	1,109,049.96	
COMMERCIAL INTERNATIONAL BANK	0.635	6243898	CMIB_	70,000.00	299,379.11	
COMPAL ELECTRONICS	0.190	6225744	2324_	2,613,756.63	2,318,541.53	
CONSORCIO ARA S.A.	0.166	2209731	ARA*	385,000.00	1,053,316.35	
CPFL ENERGIA SA - ADR	0.000	B0315D7	CPL	43,000.00	774,000.00	
CREDICORP LTD	1.424	2232878	BAP	70,000.00 2,613,756.63 385,000.00 43,000.00 24,000.00 120,400.00 2,540,000.00 2,573,809.03 2,800,000.00 28,000.00	236,142.31	
DAEWOO SHIPBUILDING & MARINE	0.002	6211732	04266	120,400.00	955,760.19	
DATANG INTERNATIONAL POWER	0.384	6080716	991 H	2,540,000.00	856,934.01	
DELTA ELECTRONICS INC	0.120	6260734	2308_	2,573,809.03	3,401,701.56	
DENWAY MOTORS LTD	0.463	6263766	203 H	2,800,000.00	1,006,972.33	
DR REDDY'S LABORATORIES	0.013	6410959	DRRD	28,000.00	575,472.50	
ECI TELECOM ORD IL	2.448	2310150	ECIL	29,113.00	232,433.37	
ELECTRICITY GENRTG	0.103	6304643	EGCOM	86,500.00	120,506.81	
EMPRESA BRAS DE AERONA-PREF	0.882	2428569	EMBR4	28,000.00 29,113.00 86,500.00 1.00 36,500.00 3,000,000.00 63,000,000.00 460,000.00 50,000,000.00 1,950,000.00	4.93	
EMPRESAS CMPC S.A.	0.004	2196015	CMPC	36,500.00	357,449.98	
ENERSIS	0.000	2299453	ENERS	3,000,000.00	405,573.24	
EREGLI DEMIR CELIK	0.000	4315197	EREGL	63,000,000.00	247,105.47	
FOMENTO ECON MEXIC	0.082	2242059	FEMSA	460.000.00	1.540.670.72	
FORD OTOMOTIV SAN	0.000	4663562	FROTO	50,000,000.00	236,492.87	
FOUNTAIN SET HLDGS	0.280	6349053	420 H	1,950,000.00	1.528.763.63	
FUBON FINL HOLDING CO.	0.155	6411673	2881_	2,400,000.00	2.032.616.03	
GATI, INDIA	0.079	6133405	GATI.	126,600.00	2,032,616.03 480,921.65 1,026,850.54 2,591,713.08	
GENTING BERHAD	0.311	6366676	GENT	440,097.00	1.026.850.54	
GIANT MANUFACTURING	0.174	6372167		1,950,000.00	2.591.713.08	
GIGABYTE TECHNOLOGY CO.	0.196	6129181	2376	1.766.064.56	3.025.166.21	
GOLD FIELDS LIMITE	0.204	6280215	GFI S	240.000.00	2.912.748.64	
GPO FIN BANORTE SE	0.127	2421041	GFNOR	1,950,000.00 1,766,064.56 240,000.00 95,000.00 475,000.00 200,000.00	368.450.27	
GPO IND BIMBO SER'	0.267	2392471	BIMBO	475.000.00	953.108.90	
GRIPO MEXICO SA	0.062	2643674	GMEXT	200.000.00	667.852.99	
GRIPO TELEVISA SA	0.325	2380108	TLEVI	160.000.00	324.840.51	
GILIARAT AMBILIA CEMENTS LTD	0.045	6100119	YGAMB	160,000.00 64,000.00	324,840.51 255,067.69	
HACI OMER SABANCI HOLDING	0.000	5268568	SAHOT.		455,162.11	
CHINA STEEL CORP CHINATELECOM CORP CHINATRUST FINANCIAL HOLDING CO. CIA DE MINAS BUENAVENTURA-B CIA DE PETROLEOS DE CHILE CIPLA LIMITED COCA COLA FEMSA SA DE CV COFCO INTERNATIONAL LTD. COMMERCIAL INTERNATIONAL BANK COMPAL ELECTRONICS CONSORCIO ARA S.A. CPFL ENERGIA SA - ADR CREDICORP LTD DAEWOO SHIPBUILDING & MARINE DATANG INTERNATIONAL POWER DELTA ELECTRONICS INC DENWAY MOTORS LTD DR REDDY'S LABORATORIES ECI TELECOM ORD IL ELECTRICITY GENRTG EMPRESA BRAS DE AERONA-PREF EMPRESAS CMPC S.A. ENERSIS EREGLI DEMIR CELIK FOMENTO ECON MEXIC FORD OTOMOTIV SAN FOUNTAIN SET HLDGS FUBON FINL HOLDING CO. GAIL INDIA GENTING BERHAD GIANT MANUFACTURING GIGABYTE TECHNOLOGY CO. GOLD FIELDS LIMITE GPO FIN BANORTE SE GPO IND BIMBO SER' GRUPO MEXICO SA GRUPO TELEVISA SA GUJARAT AMBUJA CEMENTS LTD HACI OMER SABANCI HOLDING	0.000	3200300	DAIIOL	100,000,000.00	100,102.11	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Gra	up - INTERNAT	TONAT.				
Portfoli	O - T-FAD	EMERGING ANA	T.VCT DOR			
Instrume	nt - ICOM	INTERNATIONA	I COMMON S	STOCKS		
1110 01 41110	20011		001111011 2	7100112		
Instrume HANSSEM CO LTD HARMONY GOLD MINING CO HINDALCO INDUSTRIES LIMITED HINDUSTAN LEVER HINDUSTAN PETROLEUM CORP HONG LEONG BANK HOUSING DEVELOPMENT FINANCE HURRIYET GAZETECILIK HYOSUNG CORPORATION HYUNDAI MARINE AND FIRE INS. CO HYUNDAI MOTOR CO K HYUNDAI PRECISION ICICI BANK LTD IDB HOLDING CORP O IMPERIAL HLDGS RO. INFOSYS TECHNOLOGIES LTD IOI CORPORATION BERHAD ISRAEL CORP ORD SH JSC NORLISK NICEL KASIKORNBANK KEUMKANG KRW5000 KGHM POLSKA MIEDZ KOC HOLDING KOMERCNI BANKA KOOKMIN BANK KRW50 KOOKMIN BANK KRW50 KOREA TELECOM CORPORATION KOREA TELECOM FREETEL KRUNG THAI BANK PUB CO - FOREIGN LAND + HOUSES THBH LARSEN & TOUBRO LIMITED LARSEN + TOUBRO GDR LG CABLE +MCHY KSW LG ELECTRONICS/NEW LITE-ON TECHNOLOGY CORP LUKOIL-US\$ MAHANAGAR TELEPHONE NIGAM MALAKOFF BERHAD MALAYAN BANKING BERHAD	0.002	6536684	00924	144,000.00	1,125,089.30	
HARMONY GOLD MINING CO	0.242	6410562	HAR_S	144,000.00 100,000.00	1,299,286.66	
HINDALCO INDUSTRIES LIMITED	0.026	6100142	HNDL_	16,000.00	480,645.09	
HINDUSTAN LEVER	0.088	6261674	HLVR_	375,000.00	1,427,555.51	
HINDUSTAN PETROLEUM CORP	0.120	6100476	HPCL_	100,000.00 16,000.00 375,000.00 59,000.00 350,000.00 40,000.00 122,382,000.00 211,640.00	335,466.51	
HONG LEONG BANK	1.148	6436892	HLBK_	350,000.00	488,893.42	
HOUSING DEVELOPMENT FINANCE	0.040	6171900	HDFC_	40,000.00	283,025.13	
HURRIYET GAZETECILIK	0.000	4445276	HURGZ	122,382,000.00	108,688.57	
HYOSUNG CORPORATION	0.000	6896838	00480	211,640.00	1,962,056.58	
HYUNDAI MARINE AND FIRE INS. CO	0.005	B01LXY6	00145	260,000.00	561,545.92	
HYUNDAI MOTOR CO K	0.001	6451055	00538	89,116.00	1,753,813.98	
HYUNDAI PRECISION	0.001	6449544	01233	8,000.00	366,294.11	
ICICI BANK LTD	0.046	6100368	ICICI	188,000.00	573,440.87	
IDB HOLDING CORP O	5.005	6456726	IDBH	50,000.00	1,301,367.03	
IMPERIAL HLDGS RO.	0.538	6458874	IPL S	150,000.00	1,616,567.53	
INFOSYS TECHNOLOGIES LTD	0.022	6205122	INFO_	64,000.00	1,163,725.28	
IOI CORPORATION BERHAD	0.914	6464514	IOI M	553,180.00	416,482.43	
ISRAEL CORP ORD SH	0.485	6889678	ILCO	2,200.00	238,199.60	
JSC NORILSK NICEL	75.855	7131431	GMKN_	38,000.00	713,925.00	
KASIKORNBANK	0.000	6888794	KBANK	467,800.00	566,602.38	
KEUMKANG KRW5000	0.003	6490917	00238	12,200.00	904,460.03	
KGHM POLSKA MIEDZ	1.067	5263251	KGH P	62,000.00	277,193.17	
KOC HOLDING	0.000	4491484	KCHOL	105,591,000.00	340,360.48	
KOMERCNI BANKA	0.274	4519449	KOMB	20,000.00	1,471,016.05	
KOOKMIN BANK KRW50	0.002	6419365	06000	186,449.00	5,020,785.70	
KOREA ELEC POWER K	0.003	6495730	01576	166,000.00	2,998,071.23	
KOREA TELECOM CORPORATION	0.004	6505316	03020	72,400.00	2,729,033.68	
KOREA TELECOM FREETEL	0.002	6201421	03239	51,395.00	1,302,876.36	
KRUNG THAI BANK PUB CO - FOREIGN	0.134	6492838	KTB/F	1,541,000.00	400,172.74	
AND + HOUSES THBH	0.285	6581930	LH/F	2,454,000.00	604.692.00	
LARSEN & TOUBRO LIMITED	0.037	B0166K8	LT IN	25,000.00	192,290.74	
LARSEN + TOUBRO GDR	1.520	4544344	LTOD	28,000.00	317,100.00	
LG CABLE +MCHY KSW	0.004	6375780	00626	100,860.00	966,437.87	
LG ELECTRONICS/NEW	0.001	6520739	06657	122,382,000.00 211,640.00 260,000.00 89,116.00 8,000.00 188,000.00 50,000.00 150,000.00 64,000.00 53,180.00 2,200.00 38,000.00 467,800.00 12,200.00 62,000.00 105,591,000.00 20,000.00 186,449.00 166,000.00 72,400.00 51,395.00 1,541,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 25,000.00 27,000.00 28,000.00 20,000.00 20,000.00	903,640.13	
LITE-ON TECHNOLOGY CORP	0.118	6519481	2301	2,360,600.00	1,752,604.50	
LUKOIL-US\$	79.077	4560588	LKOH	95,000.00	1,582,700.00	
MAHANAGAR TELEPHONE NIGAM	0.066	6117807	ZMTNI	92,000.00	253,157.27	
MALAKOFF BERHAD	1.023	6555924	MAL M	1,064,505.00	867.507.29	
MATAVAN BANKING BEDUAD	0 780	6556325	MAV M	745 000 00	1 638 826 66	

TERNATI SAP 0M 0.602 0.044 0.586 0.000	EMERGING ANA INTERNATIONA 6558031 4577469	MISF_			
יז ד	EMERGING ANA INTERNATIONA 6558031 4577469	MISF_			
0.602 0.044 0.586	6558031 4577469	MISF_			
.602 .044 .586	4577469		400 832 00		
.044	4577469			722,134.11	
.586	CE20E02	MATAV	400 000 00	1 570 000 60	
.000	6530523	MAXIS	530,000.00	683,211.84	
	4593034	MIGRS	31,865,000.00	137,406.93	
.014	6103925	EMPN_	28,000.00	412,226.16	
.002	4742494	MOL_H	64,000.00	1,015,125.98	
.167		MTN_S	500,000.00	524,616.44	
.090		NPN_S	60,000.00	398,085.69	
.120		NPC/F	150,000.00	495,376.38	
.497		NATU3	20,000.00	231,305.45	
.215		1451_	2,784,400.00	2,172,974.95	
.513		OGZD_	34,000.00	763,976.28	
.084		ONGC_	70,000.00	1,367,837.07	
170		OML_S	1,150,000.00	1,640,220.94	
1.1/0		ORCI_	40,000.00	122,061.07	
006		OKB_P	100 000 00	495,729.75	
605		01P_H 057 H	10 302 000 00	2 406 021 47	
208		037_H 2411	2 615 000 00	1 937 926 94	
000		23.28	2,013,000.00	084 255 45	
004		00549	37 989 00	3 321 263 93	
574		DKN D	264 000 00	1 256 217 79	
.004		00581	137.000.00	1.189.634.78	
.216		2394	3.600.000.00	3,513,436.92	
.153		2912	1,200,000.00	1,847,742.40	
.340		PKM P	5,000.00	173,667.67	
.000	6053859	ANTM_	391,375.00	31,438.87	
.000	6291712	ASII_	1,041,000.00	535,527.97	
.000	B01C1P6	BBCA_	1,908,000.00	334,622.85	
.000	6545248	PNBN_	3,644,285.00	64,222.51	
.000	6211516	BHIT_	527,500.00	39,499.81	
.000	6283979	INDF_	2,341,000.00	255,621.95	
.000	6728102	KLBF_	4,873,000.00	120,127.67	
.000	6291701	MPPA_	613,500.00	111,005.26	
.000	B03CPL8	RALS_	1,787,500.00	15,512.42	
.000	B02ZK79				
.060		PTTEP	87,600.00	263,150.60	
.059		PTT/F	330,000.00	1,152,759.48	
.211	B012W53	PBKF_	1,210,175.00	1,062,895.51	
	1.586 1.000 1.001 1.002 1.167 1.090 1.120 1.497 1.215 1.513 1.084 1.006 1.170 1.478 1.458 1.006 1.170 1.478 1.	0.586 6530523 0.000 4593034 0.014 6103925 0.002 4742494 0.167 6563206 0.090 6622691 0.120 6627298 0.497 B014K55 0.215 6591928 0.513 514098 0.084 6139362 0.084 6139362 0.060 6155131 0.170 B03BN88 0.458 5349173 0.006 7320154 0.605 6226576 0.208 6685508 0.000 6706250 0.004 6693233 0.574 5810066 0.208 669568 0.000 6706250 0.004 6694474 0.216 6143330 0.153 6704986 0.340 5372878 0.340 5372878 0.000 6291712 0.000 B01C1P6 0.000 6245248 0.000 62	0.586 6530523 MAXIS 0.000 4593034 MIGRS 0.001 4593034 MIGRS 0.002 4742494 MOL_H 0.167 6563206 MTN_S 0.090 6622691 NPN_S 0.120 6627298 NPC/F 0.120 6627298 NPC/F 0.121 6591928 1451	1.586	1.586 6530523 MAXIS 530,000.00 683,211.84 1.000 4593034 MIGRS 31,865,000.00 137,406.93 1.0014 6103925 EMPN_ 28,000.00 412,226.16 1.002 4742494 MOL_H 64,000.00 1,015,125.98 1.167 6563206 MTN_S 500,000.00 524,616.44 1.090 6622691 NPN_S 60,000.00 398,085.69 1.120 6627298 NPC/F 150,000.00 231,305.45 1.215 6591928 1451_ 2,784,400.00 2,172,974.95 1.513 5140989 OGZD_ 34,000.00 763,976.28 1.084 6139362 ONGC_ 70,000.00 1,367,837.07 1.060 6155131 OML_S 1,150,000.00 1,640,220.94 1.170 B03BN88 ORCI_ 40,000.00 1,22,061.07 1.458 5349173 ORB_P 98,089.00 495,729.75 1.006 7320154 OTP_H 100,000.00 2,496,921.47 1.208 6685508 2411_ 2,615,000.00 1,937,826.94 1.000 6706250 2328_ 2,600,000.00 1,256,217.79 1.004 6693233 00549 37,989.00 3,321,263.93 1.574 5810066 PKN_P 264,000.00 1,256,217.79 1.004 6693233 00549 37,989.00 3,321,263.93 1.53 6704986 2912_ 1,200,000.00 1,847,742.40 1.53 6704986 2912_ 1,200,000.00 1,847,742.40 1.53 6704986 2912_ 1,200,000.00 3,513,436.92 1.53 6704986 2912_ 1,200,000.00 3,513,436.92 1.53 6704986 2912_ 1,200,000.00 3,513,436.92 1.53 6704986 2912_ 1,200,000.00 3,513,436.92 1.53 6704986 2912_ 1,200,000.00 3,513,436.92 1.54 6143330 2394_ 3,600,000.00 3,513,436.92 1.55 6704986 2912_ 1,200,000.00 3,513,436.92 1.5000 6291712 ASII_ 1,041,000.00 535,522.57 1.000 6291712 ASII_ 1,941,000.00 535,522.57 1.000 6291712 ASII_ 1,941,000.00 255,621.95 1.000 6291701 MPPA_ 613,500.00 11,500.76 1.000 6291701 MPPA_ 613,500.00 15,512.42 1.000 629333 PTTEP 87,600.00 1,550,179.60 1.000 629333 PTTEP 87,600.00 1,152,759.48

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value					
Group - INTERNATIONAL											
		EMERGING ANA	LYST POR								
		INTERNATIONA	L COMMON S	STOCKS							
RANBAXY LABORATORIES LTD	0.031	6101071	RBXY_	28,000.00	235,276.97						
RATCHABURI ELEC GEN HODG-FOR	0.129	6294249	RATCH	290,000.00	304,555.64						
REALTEK SEMICONDUCTOR	0.147	6051422	2379_	1,102,785.00	1,793,790.66						
RELIANCE INDUSTRIES	0.022	6099626	RIL_I	280,000.00	2,295,086.09						
RESORTS WORLD BERHAD	0.486	6731962	RNB_M	550,000.00	1,259,594.80						
S P SETIA BERHAD GROUP	1.218	6868774	SPSB	800,000.00	767,669.05						
SAMPO CORP	0.209	6771924	1604_	4,200,000.00	1,775,333.76						
SAMSUNG ELEC MECH	0.001	6771689	00915	55,200.00	1,701,343.14						
RANBAXY LABORATORIES LTD RATCHABURI ELEC GEN HODG-FOR REALTEK SEMICONDUCTOR RELIANCE INDUSTRIES RESORTS WORLD BERHAD S P SETIA BERHAD GROUP SAMPO CORP SAMSUNG ELEC MECH SAMSUNG ELECTRONIC SAMSUNG FIRE + MAR SAMSUNG HEAVY INDUSTRIES SANLAM LTD ORD ZAR SANSUI ELECTRIC CO LTD SAPPI ZARI(SICOVAM SASOL NPV SATYAM COMPUTER SERVICES SEMEN GRESIK(PERS) SHIN CORPORATION PCL-FOR SHINHAN FINANCIAL GROUP LTD SIAM CEMENT CO THB SIAM COMMERCIAL BK SIME DARBY BERHAD SINOPAC HOLDINGS SINOTRANS LTD SK TELECOM CO LTD SPAR GROUP LTD STANDARD BANK GROUP STATE BK OF INDIA GDR SUN PHARMACEUITICAL NPV - PREFERRED	0.002	6771720	00593	48,222.00	9,000,164.36						
SAMSUNG FIRE + MAR	0.001	6155250	00081	40,708.00	1,264,159.48						
SAMSUNG HEAVY INDUSTRIES	0.002	6772217	01014	181,154.00	552,680.96						
SANLAM LTD ORD ZAR	0.546	6134022	SLM S	2.000.000.00	2,679,038,49						
SANSIII ELECTRIC CO LTD	0.000	6776402	6793	500.000.00	162.094.16						
SAPPI ZARI(SICOVAM	0.412	6777007	SAP S	185.000.00	2.422.631.83						
SASOL NPV	0.660	6777450	SOL S	200.000.00	2.111.241.78						
SATYAM COMPUTER SERVICES	0.000	6241858	SCS I	140.000.00	371.384.86						
SEMEN GRESTK(PERS)	0.000	6795236	SMGR	151.500.00	168.584.26						
SHIN CORPORATION PCL-FOR	0.118	6397546	SHIN/	398 000 00	376 490 81						
SHINHAN FINANCIAL GROUP LTD	0.002	6397502	05555	93 109 00	885 047 14						
SIAM CEMENT CO THR	0.002	6609906	SCC/F	153 000 00	300 186 96						
SIAM COMMERCIAL BK	0.102	6889935	SCB/F	532 700 00	484 098 27						
SIME DARRY REPHAD	1 140	6808769	SDV M	1 000 000 00	1 453 181 07						
SIME DAKET BEKHAD	0 080	6525875	2890	4 089 068 70	1 604 804 57						
CINOTANG LTD	0.000	6579010	2090 <u></u>	2 500 000 00	801 509 24						
CK TELECOM CO LTD	0.555	6224871	01767	24 251 00	3 982 326 00						
CDAD CDOID ITD	0.002	DU30MEN	01707	265 000 00	026 204 15						
CTANDADD DAME CDOID	0.000	D030WK4	SPF_S	715 000 00	2 521 224 07						
STANDARD BANK GROUP	1 2/1	E121001	CDID	16 000 00	2,331,234.07						
STATE BY OF INDIA CDX	0.020	2131031	SEID_	10,000.00	221,929.50						
SUN PHARMACEUTICAL INDUSTRIES	12 050	0502403	SUNP_	20,000.00	07,109.04						
SUN PHARMACEUTICAL NPV - PREFERRED	13.958	0201142	02811	1 250 000 00	0.00						
SURGUINEFIEGAS PREFERRED	49.35/	0005884 4051720	SNGSP	1,250,000.00	5U1,/46.25						
DURGUINEFIEGAA-ŞUS	TØ.000	4050030	ZUGD_	1,000,000.00	039,929.03						
I IS BANKASI SEK C	0.000	4809939	TECTK	28,000.00 290,000.00 1,102,785.00 280,000.00 550,000.00 800,000.00 4,200,000.00 42,200.00 40,708.00 181,154.00 2,000,000.00 185,000.00 200,000.00 140,000.00 151,500.00 398,000.00 93,109.00 153,000.00 153,000.00 153,000.00 200,000.00 153,000.00 153,000.00 200,000.00 153,000.00 24,251.00 265,000.00 24,251.00 265,000.00 715,000.00 28,000.00 16,000.00 28,000.00 1,250,000.00 1,250,000.00 1,250,000.00 1,250,000.00 28,000.00	5/4,58/.35						
I.GAKANII BANASI T	0.000	430101/	GARAN	1/5,1/4,000.00	184,603.62						
TAIWAN CELLULAR CORP	0.211	6290496	3045_	2,5/8,431.20	2,512,428.24						
TAIWAN SECOM	0.162	68778II	9917_	1,017,000.00	/63,321.34						
TAIWAN SEMICONDUCTOR MANUFACTURING	0.036	6889106	27933	3,267,501.00	4,605,475.94						
STATE BK OF INDIA GDR SUN PHARMACEUTICAL INDUSTRIES SUN PHARMACEUTICAL NPV - PREFERRED SURGUTNEFTEGAS PREFERRED SURGUTNEFTEGAZ-\$US T IS BANKASI SER C T.GARANTI BANASI T TAIWAN CELLULAR CORP TAIWAN SECOM TAIWAN SEMICONDUCTOR MANUFACTURING TANJONG PLC TATA MOTORS LTD	1.063	6872526	TJN_M	325,377.00 64,000.00	560,859.70						
TATA MOTORS LTD	0.036	6101509	TTMT_	64,000.00	94,712.56						

Investment Desc		Yield	Identifier	F Ticker	Shares	Cost	Market Value
	(Group - INTERNATIO	ONAL				
	Portfolio - I-EAP EMERGING ANALYST POR						
	Instru	ument - ICOM	INTERNATIONA	AL COMMON	STOCKS		
TELE CENTRO OESTE CEL-PREF		1,553.184	2292601	TCOC4	6.00 159,999.99 2,950,000.00	0.00	
TELE NORTE LESTE PART		0.935	B02PDQ9	TNLP3	159,999.99	1,959,950.23	
TELE NORTE LESTE PART TELEFONOS DE MEXIC		0.284	2881689	TELME	2,950,000.00	4,798,085.47	
TELEFONOS DE MEXICO SA-SER A		0.285	2881731	TELME	650,000.00	4,798,085.47 753,958.23 1,301,365.79 128,000.00	
TELEKOM MALAYSIA		0.453	6868398	T_MK	425,000.00	1,301,365.79	
TELEKOMUNIKACJA		0.362	5551611	TPSD_	40,000.00	128,000.00	
TELEKOMUNIKAYA POL TELKOM SOUTH AFRICA LTD		0.202 0.199	5552551	TPS_P	325,000.00	1,329,479.27	
			6588577	TKG_S	40,000.00 325,000.00 210,000.00 90,000.00 404,000.00 180,000.00	1,848,553.71	
TEMPO SCAN PACIFIC TBK/PT		0.000	6881953	TSPC_	90,000.00	78,752.44	
TENAGA NASIONAL BERHAD			6904612	TNB_M	404,000.00	1,173,087.37	
TENARIS SA		0.313 0.262	2172402	TS_AF	180,000.00	357,168.38	
TEVA PHARMA IND IL		0.162 0.130	6882172	TEVA_	160,000.00	1,787,718.21	
THAI UNION FROZEN PROD-FOREI		0.130	6422716	TUF/F	180,000.00 160,000.00 269,130.00 850,000.00 165,000.00 5,668,000.00	77,746.71	
THE GRANDE HOLDINGS LTD		0.355	6381260	186_H	850,000.00	929,107.42	
TIGER BRANDS LIMITED		0.678	6891297	TBS_S	165,000.00	1,945,013.79	
TINGYI HLDG CO		0.086	6903556	322_H	5,668,000.00	1,191,508.85	
TISCO FINANCE PCL - FOREIGN TOFAS OTOMOBIL FAB		0.069	6892858	TISCO	918,000.00 918,000.00 200,000,000.00 1,000,000.00 44,000,000.00 20,000.00 11,200.00 4,800,000.00 224,928.00 3,126,617.28 650,000.00	768,062.45	
TOFAS OTOMOBIL FAB			4894210	TOASO	200,000,000.00	225,469.29	
TRAVELSKY TECHNOLOGY		0.208	6321954	696_H	1,000,000.00	669,986.52	
TUPRAS-TURKIYE PETROL RAFINE		0.000	4907572	TUPRS	44,000,000.00	427,664.71	
ULTRATECH CEMCO LTD		0.003	B01GZF6	UTCM_	20,000.00	53,872.51	
ULTRATECH CEMENT LTD		0.000	B031P37	34747	11,200.00	0.00	
UNIFIED ENERGY SYSTEMS UNIPETROL		0.000 16.456	4889335	EESR_	4,800,000.00	693,609.16	
UNIPETROL		0.000	5297294	UNIP_	224,928.00	335,726.15	
UNITED MICROELECTRONICS		0.077	6916628	73850	3,126,617.28	3,434,037.54	
WAL MART DE MEXICO		0.103	B02YZ04	WALME	650,000.00	1,700,902.08	
WIPRO		0.004	6206051	WFICO_	30,000.00	243,703.31	
YAPI KREDI BANKASI		0.000	4986742	YKBNK	120,000,000.00	308,330.63	
Instrument Total	223				2,142,971,640.35	243,754,321.33	
		Instrument -INTF	INTERNA	ATIONAL FU	NDS		
EMERGING ANALYST-LIQUIDITY RI	ESERVES	0.000	IL-EAP		72,628.66	7,262,866.80	
Instrument Total	1				72,628.66	7,262,866.80	
Portfolio Total	255				2,154,308,399.07	282,747,128.67	439,159,618.02

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT	IONAL				
	Portfolio - I-PAN	INTERNAL EAR	E TOPDOW			
	Instrument - ICOM	INTERNATIONA		OCKS		
A P MOLLER MAERSK A/S	0.121	4253048	MAERS	529.00 18,523.00	2,525,067.97	
AEGON NV	5.555	5927375	AGN_N	18,523.00	715,133.42	
ALLIANZ AG NPV(REG	2.098	5231485	ALV_G	9,500.00	715,133.42 2,586,325.08 5,023,169.33 572,623.94 2,428,919.26 1,614,543.87 1,062,326.04 885,754.62 625,738.19 5,507,129.66 1,608,236.05 1,728,924.45 762,836.51 133,354.28 295,775.97 964,330.49 755,413.30 682,926.32	
ALLIED IRISH BANKS	4.949	0019783	ALBK_	497,464.00	5,023,169.33	
ASSIC GENERALI SPA	1.796	4056719	G_IM	22,275.00	572,623.94	
ASTRAZENECA GBP 0.	8.485	0989529	AZN_L	65,334.00	2,428,919.26	
BARCLAYS PLC ORD G	7.109	3134865	BARC_	256,040.00	1,614,543.87	
BAYER AG COM NPV	2.729	5069211	BAY_G	25,500.00	1,062,326.04	
BNP PARIBAS	3.697	7309681	BNP_F	24,624.00	885,754.62	
BOEHLER-UDDEHOLM A	3.654	4121305	BOEH_	15,000.00	625,738.19	
BP AMOCO	5.763	0798059	BP/_L	742,115.00	5,507,129.66	
BT GROUP	8.700	3091357	BT/A_	200,304.00	1,608,236.05	
CANON INC JPY50	0.011	6172323	7751_	65,000.00	1,728,924.45	
CAPITALAND LIMITED	1.150	6309303	CAPL	631,469.00	762,836.51	
CAPITALCOMMERCIAL TRUST	2.309	B011YD2	CCT S	126,293.00	133,354.28	
CARLSBERG A/S	0.329	4169219	CARLB	7,400.00	295,775.97	
CARREFOUR EUR 2.5	2.870	5641567	CA FP	16,848.00	964,330.49	
CHARTERED SEMICONDUCTOR	0.000	6180917	CSM S	301,834.00	755,413.30	
CHEUNG KONG(HLDGS)	0.278	6190273	1 HK	62,000.00	682,926.32	
CIA VALE DO RIO DO	0.000	B011X91	VALE	8,684.00	0.00	
CITY DEVELOPMENTS	0.647	6197928	CIT S	407,300.00	755,413.30 682,926.32 0.00 1,742,989.59 89,687.81 949,566.60 3,371,008.76 1,770,876.93	
CITY DEVLOPMENT WARRANTS	0.000	B0122K8	CITW	40,730.00	89,687.81	
CREDIT SUISSE GROUP	0.184	7171589	CSGN	20,883.00	949,566.60	
CRH	2.035	0182704	CRH I	250,583.00	3,371,008.76	
DAIMLERCHRYSLER AG	5.783	5529027	DCX G	25,500.00	1,770,876.93	
DANISCO A/S	0.355	4155586	DCO D	14,200.00	601,763.75	
DANSKE BANK	0.713	4588825	DANSK	126,000.00	601,763.75 1,414,017.79	
DBS GROUP HOLDINGS	1.293	6175203	DBS S	491,359.00	3,736,406.99	
DELHAIZE-LE LION N	1.821	4262118	DELB	26,089.00	3,736,406.99 1,518,024.11 811,223.34	
DEN NORSKE BANK NO	0.608	4263304	DNB N	187,000.00	811,223.34	
DEUTSCHE BANK AG O	3.121	5750355		10.500.00	665,174.76	
DEUTSCHE TELEKOM D	3.022	5842359	DTE G	10,500.00 63,300.00	2,908,340.22	
DIAGEO ORD GBP 28.	7.131	0237400	DGE L	84,362.00	846,695.96	
E.ON AG	4.046	4942904	EOA G	22,400.00	846,695.96 1,205,422.74	
EAST JAPAN RAILWAY	0.010	6298542	9020	309.00	1,679,776.91 6,202,914.71 747,769.60 2,273,847.93 757,238.63	
ELECTRABEL ORD NPV	4.661	4294791	ELEB	24,800.00	6,202,914.71	
ENI SPA	5.533	7145056	ENI_I	64,500.00	747,769.60	
ERSTE BANK DER OESTER SPARK	1.296	5289837	EBS_A	169,600.00	2,273,847.93	
FLUGHAFEN WIEN AG	4.879	4359690	FLU A	19,601.00	757,238,63	
A P MOLLER MAERSK A/S AEGON NV ALLIANZ AG NPV(REG ALLIED IRISH BANKS ASSIC GENERALI SPA ASTRAZENECA GBP 0. BARCLAYS PLC ORD G BAYER AG COM NPV BNP PARIBAS BOEHLER-UDDEHOLM A BP AMOCO BT GROUP CANON INC JPY50 CAPITALAND LIMITED CAPITALCOMMERCIAL TRUST CARLSBERG A/S CARREFOUR EUR 2.5 CHARTERED SEMICONDUCTOR CHEUNG KONG(HLDGS) CIA VALE DO RIO DO CITY DEVELOPMENTS CITY DEVLOPMENT WARRANTS CREDIT SUISSE GROUP CRH DAIMLERCHRYSLER AG DANISCO A/S DANSKE BANK DBS GROUP HOLDINGS DELHAIZE-LE LION N DEN NORSKE BANK NO DEUTSCHE BANK AG O DEUTSCHE TELEKOM D DIAGEO ORD GBP 28. E.ON AG EAST JAPAN RAILWAY ELECTRABEL ORD NPV ENI SPA ERSTE BANK DER OESTER SPARK FLUGHAFEN WIEN AG	1.075	1337070	1 20_11	17,001.00	7577250.05	

Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
	Group - INTERNAT					
	-		E TOPDOW			
	Portfolio - I-PAN Instrument - ICOM	INTERNATIONA	L COMMON ST	COCKS		
FORTIS GKN ORSH 0.5GBP GLAXOSMITHKLINE GPE BRUX LAMBERT GROUP DANONE ORD HANG SENG BANK HK HAW PAW CORP LTD S HITACHI Y50 HONDA MOTOR CO COM HONG KONG ELECTRIC HKD1 HSBC HOLDINGS ORD HUTCHISON TELECOMMUNICATIONS HUTCHISON WHAMPOA INBEV INDEPENDENT NEWS & MEDIA ING GROEP NV NLG1 IRISH LIFE & PERMANENT ISS INTERNATIONAL KBC BANKVERZEKERIN KEPPEL CORP ORD SG KERRY GROUP PLC-A L''OREAL FRF10 LLOYDS TSB GROUP O MATSUSHITA ELC IND MAYR-MELNHOF KARTO MITSUBISHI UFJ HOLDINGS INC MIZUHO FINANCIAL GROUP MUNCHENER RUCKVS NESTLE SA CHF NIPPON TEL+TEL CP NOKIA (AB)OY EURO.2 NOMURA HOLDINGS, INC. NORSK HYDRO AS NOK NORSKE SKOGINDUSTRIER ASA NOVARTIS AG CHF 20 NOVO NORDISK A/S-B NOVOZYMES A/S-B OEST ELEKTRIZITATS OMV AG AUSH100	4.608	7266139	FORB_	298,487.00	8,566,101.60 453,733.72 5,296,791.48 2,446,772.54 747,235.07 421,926.71 33,668.22 3,640,545.01 3,134,644.60 390,526.60 3,298,820.82 670.06 655,574.26 2,601,360.43 1,021,733.98 1,164,320.52 1,261,382.00 458,963.13 6,118,670.93 592,651.92 932,857.58 447,798.63 1,950,096.13 4,870,895.67	
GKN ORSH 0.5GBP	9.497	3064650	GKN_L	42,431.00	453,733.72	
GLAXOSMITHKLINE	6.598	0925288	GSK_L	230,279.00	5,296,791.48	
GPE BRUX LAMBERT	2.541	7097328	GBL_B	52,956.00	2,446,772.54	
GROUP DANONE ORD	2.450	B018SX1	BN_FP	11,662.00	747,235.07	
HANG SENG BANK HK	0.607	6408374	11_HK	33,800.00	421,926.71	
HAW PAW CORP LTD S	2.022	6415523	HPAR_	17,159.00	33,668.22	
HITACHI Y50	0.014	6429104	6501_	380,000.00	3,640,545.01	
HONDA MOTOR CO COM	0.010	6435145	7267_	92,600.00	3,134,644.60	
HONG KONG ELECTRIC HKD1	0.619	6435327	6_HK	122,000.00	390,526.60	
HSBC HOLDINGS ORD	13.759	0540528	HSBA_	330,611.00	3,298,820.82	
HUTCHISON TELECOMMUNICATIONS	0.000	B032D70	2332_	906.00	670.06	
HUTCHISON WHAMPOA	0.305	6448068	13_HK	68,000.00	655,574.26	
INBEV	1.285	4755317	INB_B	78,059.00	2,601,360.43	
INDEPENDENT NEWS & MEDIA	4.774	0461481	INWS_	266,112.00	1,021,733.98	
ING GROEP NV NLG1	5.983	7154182	INGA_	35,265.00	1,164,320.52	
IRISH LIFE & PERMANENT	5.170	0467865	IPM_I	133,281.00	1,261,382.00	
ISS INTERNATIONAL	0.239	5952816	ISS_D	8,100.00	458,963.13	
KBC BANKVERZEKERIN	2.958	4497749	KBC_B	124,533.00	6,118,670.93	
KEPPEL CORP ORD SG	1.424	6490263	KEP_S	268,100.00	592,651.92	
KERRY GROUP PLC-A	1.008	0490656	KYG_I	74,102.00	932,857.58	
L''OREAL FRF10	1.776	4057808	OR_FP	9,268.00	447,798.63	
LLOYDS TSB GROUP O	13.880	0870612	LLOY_	179,923.00	1,950,096.13	
MATSUSHITA ELC IND	0.009	6572707	6752_	233,000.00	4,870,895.67	
MAYR-MELNHOF KARTO	2.386	4563640	MAYR_	15,900.00	761,315.45	
MITSUBISHI UFJ HOLDINGS INC	0.005	6335171	8306_	434.00	6,402,421.75	
MIZUHO FINANCIAL GROUP	0.006	6591014	8411_	536.00	5,364,704.60	
MUNCHENER RUCKVS	1.881	5294121	MUV2_	3,100.00	650,776.30	
NESTLE SA CHF	2.128	7123870	NESN_	10,718.00	1,930,096.13 4,870,895.67 761,315.45 6,402,421.75 5,364,704.60 650,776.30 1,887,967.69 2,530,596.42	
NIPPON TEL+TEL CP	0.012	6641373	9432	267.00	2,530,596.42 16,472,410.26 4,149,560.04 2,426,565.74	
NOKIA(AB)OY EUR0.2	3.508	5902941	NOK1V	1,183,976.00	16,472,410.26	
NOMURA HOLDINGS, INC.	0.013	6643108	8604_	221,000.00	4,149,560.04	
NORSK HYDRO AS NOK	0.381	4645805	NHY_N	63,980.00	2,426,565.74	
NORSKE SKOGINDUSTRIER ASA	0.756	7070396	NSG_N	26,435.00	4,149,560.04 2,426,565.74 400,663.30 2,812,071.77 2,833,243.79 175,584.54 4,788,089.02 4,069,913.60	
NOVARTIS AG CHF 20	1.611	7103065	NOVN_	76,799.00	2,812,071.77	
NOVO NORDISK A/S-B	0.268	7077524	NOVOB	118,285.00	2,833,243.79	
NOVOZYMES A/S-B	0.207	4658535	NZYMB	15,000.00	175,584.54	
OEST ELEKTRIZITATS	1.658	4661607	VER_A	35,600.00	4,788,089.02	
OMV AG AUSH100	2.452	4651459	OMV_A	47,500.00	4,069,913.60	
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Investment Desc	Yield	Identifier	F Ticker	Shares	Cost	Market Value
Grou	ıp - INTERNAT.	IONAL				
		INTERNAL EAF	E TOPDOW			
Instrumer	nt - ICOM	INTERNATIONA	L COMMON ST	COCKS		
ORKLA ASA NWKR 6.2 OVERSEAS CHINESE BANKING CORP	0.332	5459715	ORK_N	52,600.00 422,460.00	952,173.87	
OVERSEAS CHINESE BANKING CORP	1.407	6663689	OCBC_	422,460.00	2,866,072.25	
CHILIPS ELECTRONICS ROCHE HLDGS AG GEN ROYAL BK SCOT GBP ROYAL DUTCH PETROL SAMPO-LEONIA INSURANCE COMPANY PLC	2.507	5986622	PHIA_	422,480.00 29,037.00 22,050.00 64,454.99 33,515.00 85,250.00 21,437.00 8,100.00	983,978.14	
ROCHE HLDGS AG GEN	1.108	7110388	ROG_V	22,050.00	2,067,390.63	
ROYAL BK SCOT GBP	5.752	0754783	RBS_L	64,454.99	983,361.38	
OYAL DUTCH PETROL	5.616	5202704	RDA_N	33,515.00	2,032,768.04	
SAMPO-LEONIA INSURANCE COMPANY PLC	20.064	5226038	SAMAS	85,250.00	558,810.28	
SANOFI-AVENTIS	2.357	5671735	SAN_F	21,437.00	1,027,437.05	
SANOFI-AVENTIS SAP AG NPV(SWISS C	2.357 0.828	4846288	SAP G	8,100.00	1,048,448.22	
SHELL TRANSPORTATION & TRADING	6.874	0803414	SHEL	216.000.00	1,770,024.78	
STEMENS AG DEM 5.0	2.724	5727973	SIE G	18.300.00	983.600.85	
SINGAPORE AIRLINES	1 881	6811734	STA S	8,100.00 216,000.00 18,300.00 473,300.00 753,100.00 1,012,800.00 2,492,565.00 34,831.00 74,100.00 84,800.00	3 565 994 70	
SINGAPORE PRESS HO	3 363	B012899	SPH S	753 100 00	2 279 492 05	
TINGADORE TROUB INC	2 971	6043214	STH_S	1 012 800 00	1 345 856 07	
TINGALORE TELECOMM	1 647	B02PY22	DIE_D DP TP	2 492 565 00	3 091 122 22	
MINGAFORE TELECOMIN	3 020	4821100	ST_SF SOT.B	34 831 00	2 068 895 15	
ONV CODD IDVEO	0.020	6821506	6758	74 100 00	2,000,000.10	
TODA FNOO OV .T_D	5.426	5072673	0750 <u></u>	84 800 00	1 018 910 48	
TOOLEDAND ACA NOV	0 225	4852832	OTEKV	66 600 00	174 204 54	
TIET FID	U.ZZ3	7110017	OLE E	15 240 00	474,394.34	
ULLA EUR	0.041	7118047 6563024	54E_F	15,240.00	6 252 504 00	
OMITOMO MITOT LINANCIAL	0.005	6563024	0310_	400.00	6,252,504.09	
SUN HUNG KAI PROPE	0.2/3	6859927	TO_HV	58,000.00	030,214.07	
WISS REINSURANCE	1.193	7189816	RUKN_	5,502.00	500,455.81	
WISSCOM AG CHF25(2.552	5533976	SCMIN_	1,6/3.00	5/0,682.49	
AKEDA PHARMACEUTICAL COMPANY	0.016	6870445	450Z_	96,000.00	3,510,3/5.03	
ELE DANMARK AS	0.946	5698790	TDC_D	31,100.00	1,896,301.90	
ELECOM ITALIA MOBILE	6.343	4876746	.T.TW [_] T	84,800.00 66,600.00 15,240.00 488.00 68,000.00 5,502.00 1,673.00 96,000.00 31,100.00 92,500.00 421,098.00 463,148.00 310,301.00 29,590.00 46,010.00 116,500.00 42,750.00 17,456.00 287,700.00 47,773.00	319,167.23	
ELENOR ASA	0.300	4732495	TEL_N	421,098.00	1,798,238.68	
ANDFI-AVENTIS SAP AG NPV(SWISS C SHELL TRANSPORTATION & TRADING SHEMENS AG DEM 5.0 SINGAPORE AIRLINES SINGAPORE PRESS HO SINGAPORE TECH ENG SINGAPORE TECH ENG SINGAPORE TELECOMM SOLVAY SA NPV SONY CORP JPY50 STORA ENSO OY J-R STOREBRAND ASA NOK SUEZ EUR SUMITOMO MITSUI FINANCIAL SUMITOMO MITSUI FINANCIAL SUMITOMO MITSUI FINANCIAL SUMISS REINSURANCE SWISS REINSURANCE SWISS REINSURANCE SWISS AG CHF25 (CAKEDA PHARMACEUTICAL COMPANY SELE DANMARK AS SELECOM ITALIA MOBILE TELENOR ASA TELIASONERA TESCO PLC TI AUTOMOTIVE LTD TICTOENATOR CORP OYJ TOMPA SYSTEMS ASA TOTAL TOYOTA MOTOR CORP TES AG-REG TO CORP DEF INICREDITO ITALIAN	0.302	5978384	TLSN_	463,148.00	7,932,289.27	
'ESCO PLC	4.212	0884709	TSCO_	310,301.00	885,740.68	
'I AUTOMOTIVE LTD	0.000	3067529	6525Z	29,590.00	0.00	
'IETOENATOR CORP OYJ	2.904	5479702	TIELV	46,010.00	1,366,746.04	
OKYO ELEC POWER Y	0.023	6895404	9501_	116,500.00	2,746,241.65	
OMRA SYSTEMS ASA	0.148	4730875	TOM_N	42,750.00	673,127.39	
'OTAL	3.974	4905413	FP_FP	17,456.00	1,688,951.89	
OYOTA MOTOR CORP	0.011	6900643	7203_	287,700.00	8,454,596.09	
JBS AG-REG	2.398	7126114	UBSN_	47,773.00 60,388.00	2,224,757.63	
JCB ORD BEF	2.234	5596991	UCB_B	60,388.00	2,311,054.53	
JNICREDITO ITALIAN	5.494	4232445			543,558.29	

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